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Form **990-PF****Return of Private Foundation**
or Section 4947(a)(1) Trust Treated as Private Foundation

OMB No 1545-0052

2016

Open to Public Inspection

Department of the Treasury
Internal Revenue ServiceDo 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.

For calendar year 2016 or tax year beginning 10/1/2016, and ending 9/30/2017

Name of foundation LOCKHART J M ALLY HERC		A Employer identification number 25-6018593	
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	
City or town, state or province, country, and ZIP or foreign postal code Pittsburgh PA 15230-0185		B Telephone number (see instructions) (412) 236-7417	
Foreign country name		Foreign province/state/country	
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) \$ 83,676,421		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

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

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	1,633,467	1,629,623		
5a Gross rents				
b Net gain or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	2,116,095			
b Gross income for all assets on line 6a	31,876,916			
7 Capital income (from Part IV, line 2)		2,112,345		
8 Net capital gain				
9 Inclusions				
10a Gross returns and allowances				
b Less: Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	-1,265	-1,127		
12 Total. Add lines 1 through 11	3,748,297	3,740,841	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.	240,790	144,474		96,316
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)	4,408	3,669		
17 Interest				
18 Taxes (attach schedule) (see instructions)	49,479	14,320		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	32,473	27,072		
24 Total operating and administrative expenses. Add lines 13 through 23	327,150	189,535	0	96,316
25 Contributions, gifts, grants paid	3,403,679			3,403,679
26 Total expenses and disbursements. Add lines 24 and 25	3,730,829	189,535	0	3,499,995
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	17,468			
b Net investment income (if negative, enter -0-)		3,551,306		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

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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	556,365	930,468	930,468
	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) ▶			
Liabilities	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	67,649,412	67,346,810	82,745,953
	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)	68,205,777	68,277,278	83,676,421
	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	68,205,777	68,277,278	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund			
Net Assets or Fund Balances	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see instructions)	68,205,777	68,277,278	
	31	Total liabilities and net assets/fund balances (see instructions)	68,205,777	68,277,278	

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	68,205,777
2	Enter amount from Part I, line 27a	2	17,468
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	75,685
4	Add lines 1, 2, and 3	4	68,298,930
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	21,652
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	68,277,278

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) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	2,112,345
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	3,854,816	74,929,191	0.051446
2014	4,038,843	79,386,802	0.050875
2013	3,762,078	79,313,076	0.047433
2012	3,986,418	74,030,255	0.053848
2011	3,270,942	70,481,884	0.046408

2 Total of line 1, column (d)	2	0.250010
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	0.050002
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	78,857,206
5 Multiply line 4 by line 3	5	3,943,018
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	35,513
7 Add lines 5 and 6	7	3,978,531
8 Enter qualifying distributions from Part XII, line 4 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.	8	3,499,995

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			
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
1			71,026	
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		0	
3	Add lines 1 and 2		71,026	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		71,026	
6	Credits/Payments:			
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	70,632	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c	1,500	
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d		72,132	
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached			
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		0	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		1,106	
11	Enter the amount of line 10 to be Credited to 2017 estimated tax ☐ Refunded ☐		1,106	

Part VII-A Statements Regarding Activities

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?	Yes	No
1a			X
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?		X
	<i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		
c	Did the foundation file Form 1120-POL for this year?		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation ☐ \$ _____ (2) On foundation managers. ☐ \$ _____		
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ _____		
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities.</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b	If "Yes," has it filed a tax return on Form 990-T for this year?		N/A
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7	Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>	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 <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	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)? <i>If "Yes," complete Part XIV</i>		X
10	Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11	Yes	No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		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. ▶ (412) 236-7417			
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 N/A			
16	At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
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.

1a	During the year did the foundation (either directly or indirectly):		Yes	No
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No	
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No	
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No	
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes	☐ No	
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes	☒ No	
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes	☒ No	
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b		X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):			
a	At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016?	☐ Yes	☒ No	
If "Yes," list the years ▶ 20 , 20 , 20 , 20				
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20 , 20 , 20 , 20			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No	
b	If "Yes," did it have excess business holdings in 2016 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (<i>Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016</i>)	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)? ☐ Yes ☒ No
- Organizations relying on a current notice regarding disaster assistance check here ☐ 
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No
- If "Yes," attach the statement required by Regulations section 53.4945–5(d)
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ 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? ☐ Yes ☒ No

5b	N/A		
6b			X
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	406,040	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-165,250	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

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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

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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	79,234,283
b	Average of monthly cash balances	1b	823,794
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	80,058,077
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	80,058,077
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	1,200,871
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	78,857,206
6	Minimum investment return. Enter 5% of line 5	6	3,942,860

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

1	Minimum investment return from Part X, line 6	1	3,942,860
2a	Tax on investment income for 2016 from Part VI, line 5	2a	71,026
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b	372
c	Add lines 2a and 2b	2c	71,398
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,871,462
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,871,462
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,871,462

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	3,499,995
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	3,499,995
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	3,499,995

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				3,871,462
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				
b From 2012	334,801			
c From 2013				
d From 2014	163,157			
e From 2015	179,260			
f Total of lines 3a through e	677,218			
4 Qualifying distributions for 2016 from Part XII, line 4: ► \$ 3,499,995				
a Applied to 2015, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2016 distributable amount				3,499,995
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))	371,467			371,467
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	305,751			
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)				
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	305,751			
10 Analysis of line 9				
a Excess from 2012				
b Excess from 2013				
c Excess from 2014	126,491			
d Excess from 2015	179,260			
e Excess from 2016				

Form 990-PF (2016)

LOCKHART J M ALLY HERC

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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)

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			(e) Total
(a) 2016	(b) 2015	(c) 2014	(d) 2013	
				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	3,403,679
b Approved for future payment NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue:					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities	900099	1,130	14	1,632,337	
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	900099	3,750	18	2,112,345	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a <u>PARTNERSHIP K-1 INCOME</u>	900099	-1,403	14	138	
b						
c						
d						
e						
12	Subtotal. Add columns (b), (d), and (e)		3,477		3,744,820	0
13	Total. Add line 12, columns (b), (d), and (e)				13	3,748,297

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

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

[illegible]

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

- | | | |
|---|---|----|
| 1 | <p>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?</p> | |
| a | <p>Transfers from the reporting foundation to a noncharitable exempt organization of:</p> | |
| | <p>(1) Cash</p> | 1a |
| | <p>(2) Other assets</p> | 1a |
| b | <p>Other transactions:</p> | |
| | <p>(1) Sales of assets to a noncharitable exempt organization</p> | 1b |
| | <p>(2) Purchases of assets from a noncharitable exempt organization</p> | 1b |
| | <p>(3) Rental of facilities, equipment, or other assets</p> | 1b |
| | <p>(4) Reimbursement arrangements</p> | 1b |
| | <p>(5) Loans or loan guarantees</p> | 1b |
| | <p>(6) Performance of services or membership or fundraising solicitations</p> | 1b |
| c | <p>Sharing of facilities, equipment, mailing lists, other assets, or paid employees</p> | 1 |
| d | <p>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.</p> | |

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

[illegible]

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

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

**Sign
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.

ang

8/2/2018

VICE PRESIDENT

Signature of officer or trustee

Date _____

Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Shawn P. Hanlon

Preparer's signature

2020

Date _____

8/2/2018

Check ☒ if self-employed

PTIN

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
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Attachment to Form 990PF Part VIII, Column (b) Title and Average Hours Per Week Devoted To Position

The compensation reported in column (b) paid to BNY Mellon, N.A. as Corporate Trustee is calculated based on market value and current fee schedule. It is not determined on an hourly basis. Corporate Trustee services include administrative responsibilities, grant requirements, recordkeeping, investment management, income collection, statement and accounting services, and regulatory reporting.

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

Long Term CG Distributions		Amount		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	
Short Term CG Distributions		552,942															
Description	CUSIP #	Capital Gains/Losses															Totals
Other sales																	
1 FNMA POOL # MA2705 3.0%	31418CAF1	X						1/30/2017	4/25/2017	132	131						1
2 FNMA POOL # MA2705 3.0%	31418CAF1	X						9/28/2016	5/5/2017	19,956	19,808						-852
3 FNMA POOL # MA2705 3.0%	31418CAF1	X						7/8/2016	5/25/2017	1,012	1,053						-41
4 FNMA POOL # MA2705 3.0%	31418CAF1	X						9/28/2016	5/25/2017	120	126						-6
5 FNMA POOL # MA2705 3.0%	31418CAF1	X						1/30/2017	5/25/2017	120	119						1
6 FNMA POOL # MA2705 3.0%	31418CAF1	X						7/8/2016	9/25/2017	1,247	1,299						-52
7 MICRON TECHNOLOGY INC	595112103	X						1/3/2017	8/13/2017	28,688	20,603						8,085
8 MICRON TECHNOLOGY INC	595112103	X						7/3/2017	7/24/2017	7,315	5,151						2,164
9 MICRON TECHNOLOGY INC	595112103	X						12/7/2016	7/25/2017	69,917	47,034						22,883
10 MICRON TECHNOLOGY INC	595112103	X						1/3/2017	7/25/2017	31,971	23,963						8,008
11 MICRON TECHNOLOGY INC	595112103	X						11/14/2016	7/25/2017	22,110	13,098						9,012
12 MICRON TECHNOLOGY INC	595112103	X						11/14/2016	7/27/2017	105,438	61,771						43,667
13 MICRON TECHNOLOGY INC	595112103	X						11/14/2016	8/3/2017	59,052	37,700						21,352
14 MICRON TECHNOLOGY INC	595112103	X						11/11/2016	8/3/2017	41,586	26,388						15,198
15 SCHWAB CHARLES CORP NE	808513105	X						6/29/2015	7/24/2017	5,041	3,884						1,157
16 SCHWAB CHARLES CORP NE	808513105	X						6/29/2015	8/17/2017	3,616	2,913						703
17 SCHWAB CHARLES CORP NE	808513105	X						6/29/2015	9/18/2017	3,658	2,913						745
18 SPLUNK INC	848637104	X						31/2/2017	7/24/2017	3,046	3,180						-134
19 SPLUNK INC	848637104	X						31/2/2017	8/17/2017	3,004	3,180						-176
20 SPLUNK INC	848637104	X						31/2/2017	9/18/2017	2,724	2,543						181
21 STARBUCKS CORP	855244109	X						6/5/2017	8/17/2017	2,139	2,580						-441
22 DREYFUS US EQUITY FUND	86271F552	X						12/30/2016	4/21/2017	150,000	139,945						10,055
23 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	12/20/2016	5,545	4,198						1,347
24 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	1/23/2017	4,843	3,637						1,206
25 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	3/23/2017	1,689	1,399						290
26 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	6/21/2017	2,365	2,239						126
27 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	7/24/2017	3,717	3,358						359
28 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	8/17/2017	3,333	3,079						254
29 SYNCHRONY FINANCIAL	871658103	X						10/5/2016	9/18/2017	2,625	2,519						106
30 T-MOBILE US INC	872590104	X						6/8/2017	6/21/2017	1,268	1,314						-46
31 T-MOBILE US INC	872590104	X						6/8/2017	7/24/2017	3,124	3,286						-162
32 T-MOBILE US INC	872590104	X						6/8/2017	8/17/2017	2,551	2,629						-78
33 FNMA POOL #MA2879 4.0%	31418CFV1	X						3/20/2017	5/25/2017	47	50						-3
34 FNMA POOL #MA2879 4.0%	31418CFV1	X						3/20/2017	6/25/2017	4,268	4,467						-199
35 FNMA POOL #MA2907 4.0%	31418CGR9	X						11/11/2017	2/25/2017	350	370						-20
36 FNMA POOL #MA2907 4.0%	31418CGR9	X						11/11/2017	3/25/2017	487	514						-27
37 FNMA POOL #MA2907 4.0%	31418CGR9	X						2/2/2017	3/25/2017	422	444						-22
38 FNMA POOL #MA2907 4.0%	31418CGR9	X						11/11/2017	4/25/2017	787	832						-45
39 FNMA POOL #MA2907 4.0%	31418CGR9	X						2/2/2017	4/25/2017	682	718						-36
40 FNMA POOL #MA2907 4.0%	31418CGR9	X						11/11/2017	5/25/2017	1,059	1,119						-60
41 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	2/25/2017	877	925						-48
42 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	3/25/2017	627	658						-31
43 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	3/25/2017	1,045	1,102						-57
44 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	4/25/2017	652	652						-31
45 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	4/25/2017	1,034	1,091						-57
46 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	5/25/2017	619	650						-31
47 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	5/25/2017	1,031	1,088						-57
48 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	6/25/2017	439	461						-22
49 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	6/25/2017	732	772						-40
50 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	7/25/2017	728	764						-36
51 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	7/25/2017	1,213	1,280						-67
52 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	8/25/2017	346	363						-17
53 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	8/25/2017	576	608						-32
54 FNMA POOL #MA2907 4.0%	3138ELR2	X						1/30/2014	9/25/2017	714	749						-35
55 TAIWAN SEMICONDUCTOR N	874039100	X						6/30/2016	10/24/2016	314	263						51
56 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	12/20/2016	4,428	4,476						-47
57 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	12/3/2017	4,242	4,178						64
58 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	3/23/2017	1,951	1,791						160
59 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	6/8/2017	35,648	28,947						6,701
60 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	8/16/2017	20,719	17,309						3,410
61 TAIWAN SEMICONDUCTOR N	874039100	X						11/16/2016	7/5/2017	46,241	39,690						6,551
62 TAIWAN SEMICONDUCTOR N	874039100	X						6/30/2016	7/5/2017	19,122	14,442						4,680
63 TAIWAN SEMICONDUCTOR N	874039100	X						7/24/2017	8/17/2017	724	722						2
64 TAIWAN SEMICONDUCTOR N	874039100	X						6/30/2016	8/17/2017	1,085	788						297
65 FACEBOOK INC-A	30303M102	X						12/16/2014	1/3/2017	33,905	21,937						11,968
66 FACEBOOK INC-A	30303M102	X						12/16/2014	12/3/2017	2,705	1,583						1,122
67 FACEBOOK INC-A	30303M102	X						12/16/2014	3/23/2017	3,643	1,960						1,683
68 FACEBOOK INC-A	30303M102	X						12/16/2014	6/21/2017	8,117	3,995						4,122
69 FACEBOOK INC-A	30303M102	X						12/16/2014	7/24/2017	7,745	3,543						4,202
70 FACEBOOK INC-A	30303M102	X						12/16/2014	8/17/2017	6,415	2,865						3,550
71 FACEBOOK INC-A	30303M102	X						12/16/2014	9/18/2017	6,153	2,714						3,439
72 FLMC GOLD T49004 3.0%	31287CAD4	X						11/15/2013	10/15/2016	165	169						-4

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

[illegible]

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										552,942		0		31,876,916		29,780,821		2,116,095	
	Description	CUSIP #	Check "X" if 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				
143	TOYOTA MOTOR CREDIT	892387CP8	X				9/15/2015	8/4/2017	115,070	114,746				0	324				
146	TOYOTA MOTOR CREDIT	892387CP8	X				5/20/2016	8/4/2017	5,003	5,035				0	-32				
147	TWENTY-FIRST CENTURY FC	90130A101	X				3/23/2017	6/21/2017	1,088	1,252				0	-164				
148	NABORS INDUSTRIES LTD	G8359F103	X				10/28/2016	11/30/2016	48,625	36,390				0	12,235				
149	NABORS INDUSTRIES LTD	G8359F103	X				10/28/2016	12/6/2016	12,658	8,946				0	3,712				
150	NABORS INDUSTRIES LTD	G8359F103	X				8/23/2016	12/6/2016	34,039	20,429				0	13,610				
151	NABORS INDUSTRIES LTD	G8359F103	X				8/23/2016	12/20/2016	91	616				0	365				
152	NABORS INDUSTRIES LTD	G8359F103	X				8/23/2016	1/23/2017	3,585	2,156				0	1,429				
153	NABORS INDUSTRIES LTD	G8359F103	X				3/6/2017	6/21/2017	1,590	3,233				0	-1,643				
154	NABORS INDUSTRIES LTD	G8359F103	X				3/6/2017	7/24/2017	2,455	4,703				0	-2,248				
155	DYNEGY INC/NEW	26817R108	X				6/1/2016	10/24/2016	1,771	2,945				0	-1,174				
156	DYNEGY INC/NEW	26817R108	X				5/31/2016	12/7/2016	11,330	26,304				0	-14,974				
157	DYNEGY INC/NEW	26817R108	X				8/1/2016	12/7/2016	7,283	17,669				0	-10,386				
158	DYNEGY INC/NEW	26817R108	X				7/14/2016	12/7/2016	81	182				0	-101				
159	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/7/2016	1,780	3,551				0	-1,771				
160	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/8/2016	24,336	48,902				0	-24,566				
161	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	11,325	19,325				0	-8,000				
162	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	3,922	6,579				0	-2,657				
163	DOW CHEMICAL CO	260543103	X				10/7/2014	8/17/2017	2,550	2,000				0	550				
164	DOWPONT INC	260781100	X				10/7/2014	9/18/2017	2,792	2,000				0	792				
165	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/8/2016	2,941	4,897				0	-1,956				
166	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/9/2016	41,492	65,977				0	-24,485				
167	EASTMAN CHEMICAL CO	277432A40	X				5/29/2012	11/14/2016	20,935	19,870				0	1,065				
168	EASTMAN CHEMICAL CO	277432A40	X				5/30/2012	11/14/2016	52,338	49,680				0	2,658				
169	EASTMAN CHEMICAL CO	277432A40	X				5/20/2014	11/14/2016	15,701	15,323				0	378				
170	EASTMAN CHEMICAL CO	277432A40	X				5/29/2012	11/14/2016	8,374	7,904				0	470				
171	ELECTRONIC ARTS INC	265512109	X				11/2/2016	1/23/2017	3,194	3,201				0	-7				
172	ELECTRONIC ARTS INC	265512109	X				2/10/2017	3/23/2017	890	861				0	29				
173	ELECTRONIC ARTS INC	265512109	X				2/10/2017	6/21/2017	6,196	4,737				0	1,459				
174	ELECTRONIC ARTS INC	265512109	X				2/10/2017	7/24/2017	5,634	4,307				0	1,327				
175	ELECTRONIC ARTS INC	265512109	X				2/10/2017	10/17/2017	4,833	3,532				0	1,301				
176	FNMA POOL # MA2737	31418CBF0	X				8/12/2016	10/25/2016	1,079	1,121				0	-42				
177	FNMA 2014-28 ND	3136AJK47	X				4/11/2014	12/25/2016	1,744	1,778				0	-34				
178	FNMA 2014-28 ND	3136AJK47	X				4/11/2014	11/2/2017	113,871	113,366				0	505				
179	FNMA 2014-28 ND	3136AJK47	X				4/11/2014	12/25/2017	1,311	1,337				0	-26				
180	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	10/25/2016	874	917				0	-43				
181	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	11/25/2016	758	796				0	-38				
182	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	12/25/2016	818	780				0	38				
183	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	12/25/2017	1,625	1,705				0	-80				
184	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	2/14/2017	50,886	50,990				0	-304				
185	FNMA POOL # AJ1758	3138AS5U2	X				9/14/2011	2/25/2017	698	733				0	-35				
186	FNMA AL082	3138ELRC9	X				6/8/2016	10/25/2016	1,660	1,762				0	-102				
187	FNMA POOL # MA2864	31418CFE9	X				2/10/2017	5/25/2017	20	20				0	0				
188	FNMA POOL # MA2864	31418CFE9	X				3/27/2017	5/25/2017	79	81				0	-2				
189	FNMA POOL # MA2864	31418CFE9	X				11/1/2017	6/25/2017	1,422	1,465				0	-43				
190	FNMA POOL # MA2864	31418CFE9	X				2/10/2017	6/25/2017	27	28				0	-1				
191	FNMA POOL # MA2864	31418CFE9	X				3/27/2017	6/25/2017	107	110				0	-3				
192	FNMA POOL # MA2864	31418CFE9	X				11/1/2017	7/25/2017	2,658	2,739				0	-81				
193	FNMA POOL # MA2864	31418CFE9	X				2/10/2017	7/25/2017	50	52				0	-2				
194	FNMA POOL # MA2864	31418CFE9	X				3/27/2017	7/25/2017	201	205				0	-4				
195	FNMA POOL # MA2864	31418CFE9	X				11/1/2017	7/25/2017	264,231	264,011				0	220				
196	FNMA POOL # MA2864	31418CFE9	X				2/10/2017	8/4/2017	4,988	4,973				0	13				
197	FNMA POOL # MA2864	31418CFE9	X				3/27/2017	8/4/2017	17,868	17,743				0	125				
198	FNMA POOL # MA2864	31418CFE9	X				3/27/2017	8/25/2017	2,011	2,060				0	-49				
199	FNMA POOL # MA2879	31418CFV1	X				12/9/2016	12/25/2017	754	796				0	-42				
200	GNMA I POOL MA3737	36179SJS7	X				7/26/2016	10/20/2016	8,174	8,756				0	-582				
201	GNMA I MA3873	36179SJS7	X				8/25/2016	10/20/2016	603	632				0	-29				
202	GNMA I MA3873	36179SJS7	X				8/25/2016	10/20/2016	603	632				0	-29				
203	GNMA I MA3873	36179SJS7	X				9/22/2016	10/20/2016	60	63				0	-3				
204	GNMA I MA3873	36179SJS7	X				8/25/2016	11/20/2016	920	963				0	-43				
205	GNMA I MA3873	36179SJS7	X				8/25/2016	11/20/2016	920	963				0	-43				
206	GNMA I MA3873	36179SJS7	X				9/22/2016	11/20/2016	92	97				0	-5				
207	GNMA I MA3873	36179SJS7	X				8/25/2016	12/20/2016	1,576	1,649				0	-73				
208	GNMA I MA3873	36179SJS7	X				8/25/2016	12/20/2016	1,576	1,649				0	-73				
209	GNMA I MA3873	36179SJS7	X				9/22/2016	12/20/2016	158	168				0	-8				
210	GNMA I MA3873	36179SJS7	X				11/28/2016	12/20/2016	158	161				0	-3				
211	GNMA I MA3873	36179SJS7	X				8/25/2016	12/20/2016	1,194	1,250				0	-56				
212	GNMA I MA3873	36179SJS7	X				8/25/2016	12/20/2016	1,194	1,250				0	-56				
213	GNMA I MA3873	36179SJS7	X				9/22/2016	12/20/2016	119	125				0	-6				
214	GNMA I MA3873	36179SJS7	X				11/28/2016	12/20/2016	119	122				0	-3				
215	GNMA I MA3873	36179SJS7	X				12/7/2016	12/20/2016	119	122				0	-3				
216	GNMA I MA3873	36179SJS7	X				8/25/2016	2/20/2017	645	675				0	-30				

[illegible]

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

Long Term CG Distributions		Amount		Totals		Capital Gains/Losses		Gross Sales		Cost or Other Basis		Expense of Sale and Cost of Improvements		Depreciation		Adjustments		Net Gain or Loss	
Short Term CG Distributions		552,942		0		Other sales		29,760,821		0		29,760,821		0		0		2,119,095	
Description	CUSIP #	Check "X" if 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 FNMA POOL # M22737 3.0%	31418CBF0	X				8/12/2016	9/25/2017	1,828	1,901					-72					
290 FNMA POOL # M22737 3.0%	31418CBF0	X				11/28/2016	9/25/2017	34	34					0					
291 FNMA POOL # M22737 3.0%	31418CBF0	X				6/27/2017	9/25/2017	203	205					-2					
292 NABORS INDUSTRIES LTD	G6359F103	X				3/6/2017	8/17/2017	1,692	3,968					-2,276					
293 NABORS INDUSTRIES LTD	G6359F103	X				3/6/2017	9/18/2017	304	588					-284					
294 NABORS INDUSTRIES LTD	G6359F103	X				3/7/2017	9/18/2017	1,519	2,929					-1,410					
295 NXP SEMICONDUCTORS NV	N6596X109	X				7/21/2016	10/13/2016	35,547	29,561					5,986					
296 NXP SEMICONDUCTORS NV	N6596X109	X				7/12/2016	10/13/2016	24,172	19,199					4,973					
297 NXP SEMICONDUCTORS NV	N6596X109	X				7/12/2016	10/27/2016	40,199	32,429					7,770					
298 NXP SEMICONDUCTORS NV	N6596X109	X				10/24/2016	10/27/2016	102	100					-2					
299 FNMA POOL #M22752 3.0%	31418CBW3	X				8/31/2016	10/25/2016	1,319	1,386					-67					
300 FNMA POOL #M22752 3.0%	31418CBW3	X				8/31/2016	11/25/2016	1,101	1,156					-55					
301 PROCTER & GAMBLE CO	742718109	X				1/13/2016	3/23/2017	912	911					1					
302 PROCTER & GAMBLE CO	742718109	X				1/26/2016	3/23/2017	1,823	1,582					241					
303 PROCTER & GAMBLE CO	742718109	X				1/26/2016	6/21/2017	58,995	52,201					6,794					
304 PROCTER & GAMBLE CO	742718109	X				1/6/2016	6/21/2017	50,950	44,471					6,479					
305 PROCTER & GAMBLE CO	742718109	X				1/6/2016	7/24/2017	2,649	2,341					308					
306 PROCTER & GAMBLE CO	742718109	X				1/6/2016	8/17/2017	2,774	2,341					433					
307 PROCTER & GAMBLE CO	742718109	X				1/6/2016	9/18/2017	1,859	1,560					299					
308 QUALCOMM INC	747525103	X				10/14/2016	10/24/2016	660	656					4					
309 QUALCOMM INC	747525103	X				10/27/2016	12/20/2016	2,021	2,108					-87					
310 QUALCOMM INC	747525103	X				10/27/2016	1/23/2017	5,012	6,323					-1,311					
311 QUALCOMM INC	747525103	X				10/14/2016	3/17/2017	38,808	43,957					-5,149					
312 ROYAL BK CANADA 1.25%	78010UD20	X				6/10/2014	6/16/2017	65,000	64,975					25					
313 SVB FINANCIAL GROUP	78486Q101	X				7/13/2017	8/17/2017	1,378	1,463					-85					
314 SALESFORCE COM INC	79466L302	X				3/31/2016	10/13/2016	2,829	2,954					-125					
315 SALESFORCE COM INC	79466L302	X				7/14/2016	10/13/2016	1,414	1,635					-221					
316 SALESFORCE COM INC	79466L302	X				8/19/2016	10/13/2016	45,966	50,292					-4,326					
317 SALESFORCE COM INC	79466L302	X				5/6/2011	10/13/2016	8,486	4,008					4,478					
318 SALESFORCE COM INC	79466L302	X				5/6/2011	10/14/2016	47,521	22,045					25,476					
319 SALESFORCE COM INC	79466L302	X				5/6/2011	10/18/2016	55,256	25,386					29,870					
320 SALESFORCE COM INC	79466L302	X				5/6/2011	12/20/2016	3,462	1,670					1,792					
321 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	1/4/2017	20,364	20,527					-163					
322 FHLMC GOLD T49004 3.0%	31287CAD4	X				3/28/2016	1/4/2017	2,263	2,281					-18					
323 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/18/2014	10/25/2016	1,766	1,894					-128					
324 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	11/25/2016	1,423	1,526					-103					
325 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	12/25/2016	1,356	1,454					-98					
326 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	1/29/2017	1,382	1,482					-100					
327 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	2/14/2017	66,304	67,524					-1,220					
328 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	2/25/2017	1,176	1,262					-86					
329 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	10/25/2016	1,959	2,024					-65					
330 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	10/25/2016	653	677					-24					
331 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/3	10/25/2016	73	76					-3					
332 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	11/25/2016	1,498	1,548					-50					
333 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	11/25/2016	489	517					-18					
334 TIME WARNER INC	887317303	X				8/13/2014	3/16/2017	17,716	13,348					4,368					
335 TIME WARNER INC	887317303	X				8/13/2014	3/17/2017	108,220	81,569					26,651					
336 TIME WARNER INC	887317303	X				8/13/2014	6/21/2017	990	742					248					
337 TIME WARNER INC	887317303	X				8/13/2014	6/29/2017	18,972	14,089					4,883					
338 TIME WARNER INC	887317303	X				5/9/2016	6/29/2017	35,948	26,671					9,277					
339 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/29/2014	1/4/2017	2,263	2,271					-8					
340 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/5/2017	168	170					-2					
341 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/29/2014	11/5/2017	18	19					-1					
342 FHLMC GOLD T49004 3.0%	31287CAD4	X				3/28/2016	11/5/2017	18	19					-1					
343 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2016	519	542					-23					
344 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2016	516	539					-23					
345 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2016	517	540					-23					
346 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2017	537	561					-24					
347 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2017	520	543					-23					
348 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2017	534	558					-24					
349 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2017	531	554					-23					
350 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2017	526	550					-24					
351 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2017	534	558					-24					
352 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2017	549	573					-244					
353 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2017	490	512					-22					
354 FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2017	497	519					-22					
355 FHLMC GOLD POOL T49005	31287CAE2	X				7/19/2010	10/15/2016	887	941					-54					
356 NUCOR CORP 5.0%	670346105	X				4/24/2013	7/24/2017	2,408	1,743					665					
357 NUCOR CORP	670346105	X				4/24/2013	8/17/2017	2,205	1,743					462					
358 NUCOR CORP	670346105	X				4/24/2013	9/18/2017	1,633	1,307					326					
359 NVIDIA CORP	67066G104	X				11/11/2016	12/20/2016	5,073	5,169					-96					
360 NVIDIA CORP	67066G104	X				11/11/2016	1/23/2017	6,833	5,477					1,356					

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

Long Term CG Distributions		Amount	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions		552,942	Capital Gains/Losses		31,876,916		29,780,821		2,119,095					
		0	Other sales		0		0		0					
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
361 NVIDIA CORP	67066G104	X				11/11/2016	3/23/2017	2,915	2,348					567
362 NVIDIA CORP	67066G104	X				11/11/2016	6/13/2017	40,516	23,539					16,977
363 NVIDIA CORP	67066G104	X				11/11/2016	6/16/2017	21,770	12,421					9,349
364 NVIDIA CORP	67066G104	X				10/24/2016	7/24/2017	1,679	706					973
365 NVIDIA CORP	67066G104	X				11/11/2016	7/24/2017	4,701	2,432					2,269
366 NVIDIA CORP	67066G104	X				6/21/2017	7/24/2017	504	477					27
367 NVIDIA CORP	67066G104	X				10/18/2016	7/24/2017	672	287					405
368 NVIDIA CORP	67066G104	X				10/18/2016	8/17/2017	6,051	2,471					3,580
369 NVIDIA CORP	67066G104	X				10/18/2016	9/16/2017	6,493	2,270					4,223
370 ORACLE CORP	68389XAX3	X				4/29/2016	2/28/2017	131,911	134,113					-2,202
371 PNC FUNDING CORP	693476B88	X				2/1/2017	2/1/2017	130,000	129,414					586
372 FNMA POOL #MA2752	31418CBW3	X				8/31/2016	12/25/2016	1,101	1,156					-55
373 FNMA POOL #MA2752	31418CBW3	X				8/31/2016	1/25/2017	2,410	2,533					-123
374 FNMA POOL #MA2752	31418CBW3	X				11/21/2016	1/25/2017	576	595					-19
375 FNMA POOL #MA2752	31418CBW3	X				8/31/2016	2/23/2017	225,514	230,785					-5,251
376 FNMA POOL #MA2752	31418CBW3	X				11/21/2016	2/23/2017	52,311	52,622					-311
377 FNMA POOL #MA2752	31418CBW3	X				8/31/2016	2/25/2017	3,283	3,450					-167
378 FNMA POOL #MA2752	31418CBW3	X				11/21/2016	2/25/2017	785	811					-26
379 FNMA POOL #MA2752	31418CBW3	X				11/21/2016	3/25/2017	1,574	1,626					-52
380 FNMA MA2775	31418CCM4	X				9/13/2016	10/25/2016	2,043	2,111					-68
381 FNMA MA2775	31418CCM4	X				9/13/2016	11/25/2016	2,129	2,200					-71
382 FNMA MA2775	31418CCM4	X				10/11/2016	11/25/2016	466	482					-16
383 FNMA MA2775	31418CCM4	X				10/18/2016	11/25/2016	133	138					-5
384 FNMA MA2775	31418CCM4	X				9/13/2016	12/25/2016	2,173	2,246					-73
385 FNMA MA2775	31418CCM4	X				10/11/2016	12/25/2016	475	492					-17
386 FNMA MA2775	31418CCM4	X				9/18/2016	12/25/2016	136	141					-5
387 FNMA MA2775	31418CCM4	X				9/13/2016	1/25/2017	2,489	2,552					-63
388 FNMA MA2775	31418CCM4	X				10/11/2016	1/25/2017	540	560					-20
389 PEPSICO INC	713448108	X				4/6/1999	3/23/2017	1,906	466					1,440
390 PEPSICO INC	713448108	X				4/6/1999	6/21/2017	3,990	932					3,058
391 PEPSICO INC	713448108	X				4/6/1999	7/24/2017	3,608	850					2,758
392 PEPSICO INC	713448108	X				4/6/1999	8/17/2017	2,977	685					2,292
393 PEPSICO INC	713448108	X				4/6/1999	9/18/2017	2,754	658					2,096
394 PETROBRAS INFL FIN	71645WAL5	X				12/18/2014	10/6/2016	65,000	65,488					-488
395 PRIZER INC	717081103	X				10/22/2013	10/6/2016	7,381	6,760					621
396 PRIZER INC	717081103	X				7/7/2009	10/6/2016	22,142	9,664					12,478
397 PRIZER INC	717081103	X				7/7/2009	12/20/2016	3,264	1,464					1,800
398 FN POOL #MA3027	31418CLU6	X				5/18/2017	9/29/2017	147,061	147,437					-376
399 FN MA POOL #MA3038	31418CLU6	X				5/23/2017	7/25/2017	500	540					-40
400 FN MA POOL #MA3038	31418CLU6	X				6/27/2017	7/25/2017	83	90					-7
401 FN MA POOL #MA3038	31418CLU6	X				5/23/2017	8/25/2017	1,528	1,650					-122
402 FN MA POOL #MA3038	31418CLU6	X				6/27/2017	8/25/2017	255	275					-20
403 FN MA POOL #MA3038	31418CLU6	X				7/21/2017	8/25/2017	408	440					-32
404 FN MA POOL #MA3038	31418CLU6	X				5/23/2017	9/25/2017	2,792	3,014					-222
405 FN MA POOL #MA3038	31418CLU6	X				6/27/2017	9/25/2017	465	503					-38
406 FN MA POOL #MA3038	31418CLU6	X				7/21/2017	9/25/2017	745	804					-59
407 FNMA MA3078	31418CM43	X				6/26/2017	7/25/2017	437	448					-11
408 FNMA MA3078	31418CM43	X				6/26/2017	8/25/2017	515	528					-13
409 FNMA MA3078	31418CM43	X				6/26/2017	9/25/2017	634	650					-16
410 FIDELITY NATL INFORM 3	3162QZM48	X				2/3/2015	7/24/2017	131,168	129,346					1,842
411 FORD MOTOR CREDIT CO	34539TWD1	X				3/25/2013	10/28/2016	10,097	10,278					-181
412 FORD MOTOR CREDIT CO	34539TWD1	X				7/1/2014	10/28/2016	10,097	10,435					-338
413 FORD MOTOR CREDIT CO	34539TWD1	X				6/7/2012	10/28/2016	65,633	64,997					636
414 FORD MOTOR CREDIT CO	34539TWD1	X				6/7/2012	10/31/2016	55,534	54,997					537
415 FORD MOTOR CREDIT CO	34539TWD1	X				10/31/2016	10/31/2016	20,058	20,391					-333
416 GNMA POOL II MA3597	36179RTJ2	X				4/19/2016	10/4/2016	199,291	198,646					645
417 GNMA POOL II MA3597	36179RTJ2	X				4/19/2016	10/20/2016	3,251	3,440					-189
418 GNMA MA3247	36179RTJ2	X				6/7/2016	10/20/2016	5,640	6,113					-473
419 GNMA MA3247	36179RTJ2	X				6/7/2016	11/20/2016	2,890	3,132					-242
420 GNMA MA3247	36179RTJ2	X				6/7/2016	12/7/2016	95,546	96,282					-736
421 GNMA MA3247	36179RTJ2	X				6/7/2016	12/20/2016	3,477	3,768					-291
422 TAIWAN SEMICONDUCTOR	874039100	X				6/30/2016	9/18/2017	2,284	1,575					709
423 TARGA RESOURCES CORP	87612G101	X				3/7/2017	6/21/2017	1,626	2,361					-735
424 TARGA RESOURCES CORP	87612G101	X				3/7/2017	7/24/2017	1,836	2,361					-525
425 TARGA RESOURCES CORP	87612G101	X				3/7/2017	8/17/2017	1,285	1,771					-486
426 TARGA RESOURCES CORP	87612G101	X				3/7/2017	9/18/2017	1,421	1,771					-350
427 TELEFONICA EMISIONES 51	87938WAM5	X				4/2/2013	3/2/2017	32,183	31,599					584
428 TELEFONICA EMISIONES 51	87938WAM5	X				5/20/2014	3/2/2017	32,183	33,526					-1,333
429 TELEFONICA EMISIONES 51	87938WAM5	X				5/18/2016	3/2/2017	21,462	21,971					-509
430 TELEFONICA EMISIONES 51	87938WAM5	X				3/20/2012	3/2/2017	10,731	9,892					839
431 TELEFONICA EMISIONES 51	87938WAM5	X				1/25/2012	3/7/2017	96,528	88,523					8,005
432 FNMA POOL MA2879	31418CFV1	X				12/9/2016	2/25/2017	954	1,007					-53

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

Long Term CG Distributions		Amount		Totals														Net Gain or Loss	
Short Term CG Distributions		552,942		Capital Gains/Losses														2,116,095	
		0		Other sales														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 MA2879 4.0%	31418CFV1	X				12/9/2016	3/25/2017	1,162	1,227					-65					
434 FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	4/25/2017	2,006	2,118					-112					
435 FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	5/10/2017	140,513	141,392					-879					
436 FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	5/18/2017	130,628	130,667					-39					
437 FNMA POOL MA2879 4.0%	31418CFV1	X				3/20/2017	5/18/2017	626	620					6					
438 FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	5/25/2017	2,516	2,658					-142					
439 SALESFORCE COM INC	79466L302	X				5/6/2011	1/23/2017	3,053	3,358					1,717					
440 SALESFORCE COM INC	79466L302	X				5/6/2011	3/23/2017	823	334					489					
441 SALESFORCE COM INC	79466L302	X				5/6/2011	6/21/2017	2,609	1,002					1,607					
442 SALESFORCE COM INC	79466L302	X				5/6/2011	7/24/2017	2,686	1,002					1,684					
443 SALESFORCE COM INC	79466L302	X				8/3/2017	9/18/2017	2,876	2,707					169					
444 SCHLUMBERGER LTD	806857108	X				7/22/2015	10/24/2016	1,606	1,691					-85					
445 SCHLUMBERGER LTD	806857108	X				7/22/2015	12/20/2016	3,426	3,382					44					
446 SCHLUMBERGER LTD	806857108	X				1/18/2017	1/23/2017	1,687	1,745					-58					
447 SCHLUMBERGER LTD	806857108	X				1/18/2017	3/23/2017	1,559	1,745					-186					
448 SCHLUMBERGER LTD	806857108	X				1/18/2017	5/19/2017	34,630	41,873					-7,243					
449 SCHLUMBERGER LTD	806857108	X				1/6/2017	5/19/2017	19,478	23,390					-3,911					
450 SCHLUMBERGER LTD	806857108	X				7/22/2015	6/21/2017	14,391	18,601					-4,210					
451 SCHLUMBERGER LTD	806857108	X				1/6/2017	6/21/2017	21,566	28,568					-7,002					
452 ELECTRONIC ARTS INC	285512109	X				2/10/2017	9/18/2017	4,563	3,273					1,290					
453 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	1/23/2017	407	409					-2					
454 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	3/23/2017	626	613					13					
455 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	6/21/2017	1,470	1,431					39					
456 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	7/24/2017	1,406	1,431					-25					
457 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	8/17/2017	1,040	1,022					18					
458 EMPIRE STATE REALTY TRU	292104106	X				1/23/2017	9/18/2017	1,017	1,022					-5					
459 EQUINIX INC	29444U700	X				6/21/2017	7/24/2017	878	872					6					
460 EQUINIX INC	29444U700	X				6/21/2017	8/17/2017	1,373	1,308					65					
461 EQUINIX INC	29444U700	X				6/21/2017	9/18/2017	1,353	1,309					45					
462 EXELON CORP	30161N101	X				8/20/2015	10/24/2016	653	663					-30					
463 EXELON CORP	30161N101	X				8/20/2015	12/20/2016	3,569	3,413					156					
464 EXELON CORP	30161N101	X				8/20/2015	1/23/2017	3,548	3,413					135					
465 EXELON CORP	30161N101	X				8/20/2015	3/23/2017	1,455	1,365					90					
466 EXELON CORP	30161N101	X				8/20/2015	6/21/2017	2,920	2,730					190					
467 EXELON CORP	30161N101	X				8/20/2015	7/24/2017	2,616	2,389					227					
468 EXELON CORP	30161N101	X				8/20/2015	8/17/2017	2,658	2,389					269					
469 EXELON CORP	30161N101	X				8/20/2015	9/18/2017	1,657	1,708					151					
470 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	5/25/2017	663	663					-20					
471 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	6/25/2017	809	833					-24					
472 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	7/25/2017	1,010	1,041					-31					
473 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				6/27/2017	7/25/2017	475	490					-15					
474 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	8/25/2017	905	932					-27					
475 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				6/27/2017	8/25/2017	426	439					-13					
476 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	9/25/2017	822	847					-25					
477 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				6/27/2017	9/25/2017	387	399					-12					
478 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				11/1/2016	12/25/2016	1,904	2,026					-122					
479 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				11/1/2016	1/25/2017	2,049	2,180					-131					
480 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				7/26/2016	10/6/2016	397,428	397,428					0					
481 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				10/18/2016	1/25/2017	154	160					-6					
482 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				12/8/2016	1/25/2017	154	156					-2					
483 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				8/13/2016	2/25/2017	2,053	2,122					-69					
484 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				10/1/2016	2/25/2017	449	465					-16					
485 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				10/1/2016	2/25/2017	128	133					-5					
486 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				12/8/2016	2/25/2017	128	128					-1					
487 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				9/13/2016	3/25/2017	2,486	2,569					-83					
488 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				10/11/2016	3/25/2017	544	563					-19					
489 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				10/18/2016	3/25/2017	155	161					-6					
490 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				12/8/2016	3/25/2017	155	157					-2					
491 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				8/13/2016	4/25/2017	3,058	3,161					-103					
492 PANERA BREAD CO CL A	69840W108	X				4/19/2016	4/6/2017	3,744	2,601					1,143					
493 PANERA BREAD CO CL A	69840W108	X				4/19/2016	5/25/2017	97,191	87,196					29,995					
494 PANERA BREAD CO CL A	69840W108	X				5/9/2016	5/25/2017	6,584	4,547					2,037					
495 PRIZER INC	717081103	X				7/7/2009	1/23/2017	2,519	1,171					1,348					
496 PRIZER INC	717081103	X				7/7/2009	3/23/2017	1,378	586					792					
497 PRIZER INC	717081103	X				7/7/2009	5/24/2017	30,664	14,009					16,655					
498 PRIZER INC	717081103	X				7/7/2009	5/24/2017	127,814	58,411					69,403					
499 PHILADELPHIA PA SCH 5.06	717883D05	X				10/20/2016	9/2/2017	125,896	120,000					5,896					
500 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	10/24/2016	937	786					151					
501 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
502 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
503 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
504 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
505 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
506 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
507 PIONEER NATURAL RESOUR	723787107	X				11/3/2016	12/20/2016	2,914	2,754					160					
508 PIONEER NATURAL RESOUR	723787107	X				11/3/2016</													

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

Description	CUSIP #	Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
								Capital Gains/Losses	Gross Sales							
Long Term CG Distributions	552,942							Other sales	31,876,916					29,760,821		2,116,095
Short Term CG Distributions	0															0
505 PIONEER NATURAL RESOUR	723787107	X				3/23/2017	6/21/2017	461	551							-90
506 PIONEER NATURAL RESOUR	723787107	X				2/17/2017	6/21/2017	1,230	1,258							-28
507 NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/27/2016	20,700	15,739							4,961
508 NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/28/2016	93,678	71,473							22,205
509 NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	11/22/2016	95,396	72,993							22,403
510 NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	11/11/2016	34,471	26,840							7,631
511 NXP SEMICONDUCTORS N V	N6596X109	X				3/17/2016	10/24/2016	73,239	49,132							24,107
512 BROADCOM LTD	Y09827109	X				12/2/2016	12/2/2016	2,468	2,121							347
513 BROADCOM LTD	Y09827109	X				12/2/2016	12/2/2016	3,651	3,282							369
514 BROADCOM LTD	Y09827109	X				12/2/2016	12/2/2016	9,141	7,876							1,265
515 BROADCOM LTD	Y09827109	X				3/17/2017	3/17/2017	21,733	14,846							6,887
516 BROADCOM LTD	Y09827109	X				12/2/2016	3/17/2017	55,984	41,348							14,636
517 BROADCOM LTD	Y09827109	X				2/3/2016	3/17/2017	73,847	44,080							29,767
518 BROADCOM LTD	Y09827109	X				2/3/2016	4/5/2017	4,622	2,780							1,842
519 BROADCOM LTD	Y09827109	X				3/23/2017	4/5/2017	2,841	2,817							24
520 BROADCOM LTD	Y09827109	X				10/29/2015	4/5/2017	27,731	15,141							12,590
521 EXON MOBIL CORP	30231G102	X				9/24/2015	10/24/2016	5,902	5,029							873
522 EXON MOBIL CORP	30231G102	X				9/24/2015	10/24/2016	174	144							30
523 EXON MOBIL CORP	30231G102	X				9/24/2015	12/20/2016	725	577							148
524 EXON MOBIL CORP	30231G102	X				3/19/2004	12/20/2016	3,805	1,762							2,043
525 EXON MOBIL CORP	30231G102	X				3/19/2004	12/20/2016	2,552	1,258							1,294
526 EXON MOBIL CORP	30231G102	X				3/19/2004	6/21/2017	1,641	839							802
527 EXON MOBIL CORP	30231G102	X				3/19/2004	6/21/2017	1,625	839							786
528 EXON MOBIL CORP	30231G102	X				3/19/2004	7/24/2017	2,400	1,258							1,142
529 EXON MOBIL CORP	30231G102	X				3/19/2004	8/17/2017	2,306	1,258							1,048
530 TWENTY-FIRST CENTURY FC	90130A101	X				3/17/2017	6/21/2017	2,448	2,789							-341
531 TWENTY-FIRST CENTURY FC	90130A101	X				3/17/2017	7/24/2017	3,047	3,409							-362
532 TWENTY-FIRST CENTURY FC	90130A101	X				3/17/2017	8/17/2017	2,778	3,099							-321
533 TWENTY-FIRST CENTURY FC	90130A101	X				3/17/2017	9/18/2017	2,373	2,789							-416
534 21ST CENTURY FOX AME 6.1	90131HBK0	X				1/26/2017	3/8/2017	11,638	13,264							-1,626
535 UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	10/13/2016	157	168							-11
536 UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	10/13/2016	84	91							-7
537 UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	11/13/2016	141	152							-11
538 UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	11/13/2016	76	82							-6
539 UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	12/13/2016	158	168							-11
540 UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	12/13/2016	85	91							-6
541 UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	1/13/2017	143	153							-10
542 UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	1/13/2017	77	83							-6
543 MICRON TECHNOLOGY INC	595112103	X				11/11/2016	8/7/2017	63,223	39,407							23,816
544 MICRON TECHNOLOGY INC	595112103	X				11/11/2016	9/18/2017	712	352							360
545 MONDELEZ INTERNATIONAL	609207105	X				10/24/2016	12/20/2016	4,438	4,266							172
546 MONDELEZ INTERNATIONAL	609207105	X				10/24/2016	1/23/2017	4,051	3,839							212
547 MONDELEZ INTERNATIONAL	609207105	X				10/24/2016	3/23/2017	1,323	1,280							43
548 MONDELEZ INTERNATIONAL	609207105	X				6/21/2017	7/24/2017	3,507	3,601							-94
549 MONDELEZ INTERNATIONAL	609207105	X				6/21/2017	8/17/2017	3,069	3,151							-82
550 MONDELEZ INTERNATIONAL	609207105	X				6/21/2017	9/18/2017	2,444	2,700							-256
551 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	10/24/2016	7,512	3,484							4,028
552 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	12/20/2016	3,945	2,090							1,855
553 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	1/23/2017	3,920	2,090							1,830
554 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	3/23/2017	1,410	897							513
555 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	6/21/2017	3,597	1,626							1,971
556 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	7/24/2017	3,146	1,394							1,752
557 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	8/17/2017	3,260	1,394							1,866
558 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	9/18/2017	2,834	1,161							1,673
559 NYSE Euronext 2.0%	629491AB7	X				10/12/2012	3/30/2017	115,331	114,619							712
560 NYSE Euronext 2.0%	629491AB7	X				10/12/2012	3/30/2017	20,056	20,028							30
561 NYSE Euronext 2.0%	629491AB7	X				1/8/2014	3/30/2017	45,130	45,545							-415
562 NIKE INC CLASS B	654106103	X				12/4/2015	10/24/2016	2,073	2,648							-575
563 NIKE INC CLASS B	654106103	X				12/4/2015	12/20/2016	3,608	4,634							-1,026
564 NIKE INC CLASS B	654106103	X				12/4/2015	1/23/2017	4,242	5,295							-1,053
565 NIKE INC CLASS B	654106103	X				12/4/2015	3/23/2017	1,852	1,998							-334
566 NIKE INC CLASS B	654106103	X				12/4/2015	6/21/2017	3,144	3,972							-828
567 NIKE INC CLASS B	654106103	X				12/4/2015	7/24/2017	3,568	3,972							-404
568 NIKE INC CLASS B	654106103	X				12/4/2015	8/17/2017	2,924	3,310							-386
569 NIKE INC CLASS B	654106103	X				12/21/2015	9/14/2017	6,724	8,340							-1,616
570 NIKE INC CLASS B	654106103	X				7/19/2016	9/14/2017	39,491	42,651							-3,160
571 NIKE INC CLASS B	654106103	X				4/21/2015	9/14/2017	58,276	54,694							3,582
572 NIKE INC CLASS B	654106103	X				11/28/2016	6/29/2017	49,547	48,924							623
573 ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	6/29/2017	104,559	70,794							33,765
574 ACCENTURE PLC-CL A	G1151C101	X				11/28/2016	6/29/2017	10,444	10,293							151
575 PALO ALTO NETWORKS INC	687435105	X				3/25/2015	10/24/2016	1,213	1,111							102

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

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals		Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
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	Net Gain or Loss
577	PALO ALTO NETWORKS INC	697435105	X					3/25/2015	12/20/2016	2,174	2,361				-187
578	PALO ALTO NETWORKS INC	697435105	X					3/25/2015	1/23/2017	2,397	2,361				36
579	PALO ALTO NETWORKS INC	697435105	X					3/25/2015	3/1/2017	75,347	89,986				-14,639
580	PALO ALTO NETWORKS INC	697435105	X					3/25/2015	3/1/2017	34,534	39,777				-5,243
581	PANERA BREAD CO CL A	69840W108	X					4/20/2016	10/24/2016	5,552	6,101				-549
582	PANERA BREAD CO CL A	69840W108	X					4/20/2016	12/20/2016	3,955	3,922				-33
583	PANERA BREAD CO CL A	69840W108	X					4/20/2016	1/23/2017	3,442	3,486				-44
584	PANERA BREAD CO CL A	69840W108	X					4/20/2016	3/23/2017	1,717	1,525				192
585	PANERA BREAD CO CL A	69840W108	X					4/20/2016	4/6/2017	49,918	34,860				15,058
586	INVECO LTD	G491BT108	X					7/20/2016	12/20/2016	5,730	5,050				680
587	INVECO LTD	G491BT108	X					7/20/2016	1/23/2017	4,847	4,489				358
588	INVECO LTD	G491BT108	X					7/20/2016	3/23/2017	2,152	1,964				188
589	INVECO LTD	G491BT108	X					7/20/2016	6/21/2017	5,213	4,208				1,005
590	INVECO LTD	G491BT108	X					7/20/2016	7/25/2017	4,692	3,647				1,045
591	INVECO LTD	G491BT108	X					7/20/2016	8/17/2017	3,658	3,086				572
592	INVECO LTD	G491BT108	X					7/20/2016	9/16/2017	3,346	2,805				541
593	NABORS INDUSTRIES LTD	G5359F103	X					8/23/2016	10/24/2016	1,168	924				244
594	BROADCOM LTD	Y09827109	X					10/29/2015	7/24/2017	6,839	3,244				3,595
595	BROADCOM LTD	Y09827109	X					7/25/2017	9/18/2017	5,801	5,847				-46
596	FNMA MA2775	31418CCM4	X					10/11/2016	4/25/2017	669	683				-14
597	FNMA MA2775	31418CCM4	X					10/18/2016	4/25/2017	198	198				0
598	FNMA MA2775	31418CCM4	X					12/8/2016	4/25/2017	191	193				-2
599	FNMA MA2775	31418CCM4	X					9/13/2016	5/25/2017	2,392	2,472				-80
600	FNMA MA2775	31418CCM4	X					10/11/2016	5/25/2017	523	542				-19
601	FNMA MA2775	31418CCM4	X					10/18/2016	5/25/2017	150	155				-5
602	FNMA MA2775	31418CCM4	X					12/8/2016	5/25/2017	150	151				-1
603	FNMA MA2775	31418CCM4	X					9/13/2016	6/25/2017	3,061	3,417				-356
604	FNMA MA2775	31418CCM4	X					10/11/2016	6/25/2017	723	749				-26
605	FNMA MA2775	31418CCM4	X					10/18/2016	6/25/2017	207	214				-7
606	FNMA MA2775	31418CCM4	X					12/8/2016	6/25/2017	207	208				-1
607	FNMA MA2775	31418CCM4	X					9/13/2016	7/25/2017	3,289	3,389				-100
608	FNMA MA2775	31418CCM4	X					10/11/2016	7/25/2017	719	745				-26
609	FNMA MA2775	31418CCM4	X					10/18/2016	7/25/2017	206	213				-7
610	FNMA MA2775	31418CCM4	X					12/8/2016	7/25/2017	206	207				-1
611	FNMA MA2775	31418CCM4	X					10/11/2016	8/23/2017	64,530	66,004				-1,474
612	BROADCOM LTD	Y09827109	X					10/29/2015	6/21/2017	1,471	721				750
613	EATON CORP PLC	G29183103	X					8/4/2015	10/24/2016	7,601	6,791				810
614	EATON CORP PLC	G29183103	X					8/4/2015	12/20/2016	4,779	3,922				857
615	EATON CORP PLC	G29183103	X					8/4/2015	1/23/2017	4,724	4,081				643
616	EATON CORP PLC	G29183103	X					8/4/2015	3/23/2017	2,196	1,749				447
617	EATON CORP PLC	G29183103	X					8/4/2015	6/21/2017	5,327	3,918				1,409
618	EATON CORP PLC	G29183103	X					8/4/2015	7/24/2017	3,946	2,798				1,148
619	EATON CORP PLC	G29183103	X					8/3/2015	8/8/2017	734	558				176
620	EATON CORP PLC	G29183103	X					11/30/2012	8/6/2017	76,368	46,514				29,854
621	EATON CORP PLC	G29183103	X					8/17/2017	9/18/2017	1,553	1,441				112
622	EATON CORP PLC	G29183103	X					11/30/2012	9/18/2017	776	447				329
623	INGERSOLL-RAND PLC	G47791101	X					12/3/2013	10/24/2016	9,208	7,839				1,369
624	INGERSOLL-RAND PLC	G47791101	X					12/3/2013	12/20/2016	6,983	5,039				1,944
625	PANERA BREAD CO CL A	69840W108	X					5/9/2016	6/5/2017	62,489	43,090				19,399
626	PANERA BREAD CO CL A	69840W108	X					4/16/2016	7/19/2017	44,415	29,720				14,695
627	PANERA BREAD CO CL A	69840W108	X					5/9/2016	7/19/2017	14,805	10,177				4,628
628	PANERA BREAD CO CL A	69840W108	X					5/23/2016	7/19/2017	945	637				308
629	PEPSICO INC	713448108	X					6/1/2012	10/24/2016	10,735	6,755				3,980
630	PEPSICO INC	713448108	X					6/1/2012	12/20/2016	6,598	4,256				2,342
631	PEPSICO INC	713448108	X					6/1/2012	1/6/2017	88,515	57,145				31,370
632	PEPSICO INC	713448108	X					4/6/1999	1/6/2017	13,602	3,564				10,038
633	PEPSICO INC	713448108	X					4/6/1999	1/23/2017	1,346	366				980
634	INGERSOLL-RAND PLC	G47791101	X					12/3/2013	1/23/2017	5,476	3,919				1,557
635	INGERSOLL-RAND PLC	G47791101	X					12/3/2013	3/23/2017	2,403	1,680				723
636	INGERSOLL-RAND PLC	G47791101	X					12/3/2013	6/21/2017	2,714	1,680				1,034
637	INGERSOLL-RAND PLC	G47791101	X					2/16/2012	6/21/2017	4,524	1,597				2,927
638	ACCENTURE PLC-CL A	G151C101	X					3/17/2017	6/25/2017	30,783	31,368				-585
639	ACCENTURE PLC-CL A	G151C101	X					3/23/2017	6/25/2017	1,717	1,711				6
640	INGERSOLL-RAND PLC	G47791101	X					2/16/2012	7/24/2017	5,475	1,916				3,559
641	INGERSOLL-RAND PLC	G47791101	X					2/16/2012	8/17/2017	4,326	1,597				2,729
642	INGERSOLL-RAND PLC	G47791101	X					2/16/2012	9/19/2017	4,513	1,597				2,916
643	INVECO LTD	G491BT108	X					7/20/2016	10/24/2016	2,707	2,525				182
644	FHLMC GOLD A95828	312944PM7	X					12/17/2010	6/15/2017	4,499	4,584				-85
645	FHLMC GOLD A95828	312944PM7	X					9/16/2011	6/15/2017	234	250				-16
646	FHLMC GOLD A95828	312944PM7	X					11/15/2011	6/15/2017	187	198				-11
647	FHLMC GOLD A95828	312944PM7	X					1/30/2014	6/15/2017	1,265	1,366				-101
648	FHLMC GOLD A95828	312944PM7	X					2/27/2014	6/15/2017	94	102				-8
										Totals		Capital Gains/Losses		Net Gain or Loss	
										Other sales		31,876,916		2,116,095	
										0		0		0	

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

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

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Capital Gains/Losses										Depreciation and Adjustments		or Loss	
		552,942			0	Other sales					31,876,916					29,760,921		2,116,995	

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

Long Term CG Distributions		Amount	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions		552,942	Capital Gains/Losses		31,878,916		29,760,821		2,119,095					
		0												
Description	CUSIP #	Check "X" if Purchaser is a Business	Purchaser	Check "X" if to include in Part IV	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 ADOBE SYSTEMS INC	00724F101	X				2/20/2013	1/23/2017	111	39					72
794 ADOBE SYSTEMS INC	00724F101	X				2/20/2013	3/23/2017	2,540	778					1,762
795 ADOBE SYSTEMS INC	00724F101	X				4/5/2017	6/21/2017	2,291	2,095					196
796 ADOBE SYSTEMS INC	00724F101	X				4/5/2017	7/24/2017	6,428	5,630					798
797 ADOBE SYSTEMS INC	00724F101	X				4/5/2017	8/17/2017	5,095	4,452					643
798 ADOBE SYSTEMS INC	00724F101	X				4/5/2017	9/18/2017	4,988	4,190					798
799 ADVANSIX INC	00773T101	X				11/4/2004	10/6/2016	1,455	499					956
800 ADVANSIX INC	00773T101	X				12/26/2008	10/6/2016	125	36					87
801 ADVANSIX INC	00773T101	X				12/26/2008	11/3/2016	11	3					8
802 AETNA INC	00817Y108	X				11/3/2016	10/24/2016	4,806	4,542					264
803 AETNA INC	00817Y108	X				11/3/2016	11/4/2016	153,020	151,672					1,348
804 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	10/6/2016	33,962	29,713					4,249
805 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	10/18/2016	48,612	44,156					4,456
806 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	12/20/2016	2,312	2,063					249
807 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	12/3/2017	2,367	2,063					304
808 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	3/23/2017	1,066	825					241
809 AGILENT TECHNOLOGIES INC	00846U101	X				6/7/2017	6/21/2017	599	605					-6
810 AGILENT TECHNOLOGIES INC	00846U101	X				6/7/2017	7/24/2017	3,690	3,629					61
811 AGILENT TECHNOLOGIES INC	00846U101	X				6/7/2017	8/17/2017	3,083	3,024					59
812 AGILENT TECHNOLOGIES INC	00846U101	X				6/7/2017	9/18/2017	3,301	3,024					277
813 ALEXON PHARMACEUTICAL	015351109	X				11/4/2016	12/20/2016	1,270	1,503					-233
814 ALEXON PHARMACEUTICAL	015351109	X				11/4/2016	12/3/2017	3,172	3,278					-106
815 ALEXON PHARMACEUTICAL	015351109	X				11/4/2016	3/23/2017	1,331	1,503					-172
816 FNMA AS7601	4 0% 7/1	X				8/25/2016	11/25/2016	358	387					-29
817 FNMA AS7601	4 0% 7/1	X				8/10/2016	11/25/2016	4,228	4,550					-322
818 FNMA AS7601	4 0% 7/1	X				8/25/2016	12/9/2016	25,348	26,035					-687
819 FNMA AS7601	4 0% 7/1	X				8/10/2016	12/9/2016	292,692	299,586					-6,894
820 FNMA AS7601	4 0% 7/1	X				8/10/2016	12/25/2016	6,095	6,560					-465
821 FNMA POOL AS7844	3 0%	X				4/19/2017	6/25/2017	515	618					-3
822 FNMA POOL AS7844	3 0%	X				4/19/2017	7/25/2017	1,342	1,348					-6
823 FNMA POOL AS7844	3 0%	X				6/9/2017	7/25/2017	164	165					-1
824 FNMA POOL AS7844	3 0%	X				6/27/2017	7/25/2017	98	99					-1
825 FNMA POOL AS7844	3 0%	X				4/19/2017	8/25/2017	1,380	1,386					-6
826 FNMA POOL AS7844	3 0%	X				6/9/2017	8/25/2017	168	170					-2
827 FNMA POOL AS7844	3 0%	X				6/27/2017	8/25/2017	101	102					-1
828 U.S. TREASURY NOTE 2.625	912828PT1	X				7/27/2015	3/30/2017	50,660	52,201					-1,541
829 U.S. TREASURY NOTE 2.625	912828PT1	X				11/16/2015	3/30/2017	222,905	228,095					-5,190
830 FHLMC GOLD POOL C91738	3128PT74X8	X				3/28/2014	12/15/2016	346	366					-20
831 FHLMC GOLD POOL C91738	3128PT74X8	X				6/4/2014	12/15/2016	69	74					-5
832 FHLMC GOLD POOL C91738	3128PT74X8	X				9/25/2015	12/15/2016	69	74					-5
833 FHLMC GOLD POOL C91738	3128PT74X8	X				12/11/2015	12/15/2016	69	74					-5
834 FHLMC GOLD POOL C91738	3128PT74X8	X				2/4/2014	1/15/2017	645	685					-40
835 FHLMC GOLD POOL C91738	3128PT74X8	X				3/26/2014	1/15/2017	248	262					-14
836 FNMA POOL AS7844	3 0%	X				4/19/2017	9/25/2017	949	954					-5
837 FNMA POOL AS7844	3 0%	X				6/9/2017	9/25/2017	116	117					-1
838 FNMA POOL AS7844	3 0%	X				6/27/2017	9/25/2017	69	70					-1
839 F.N.M.A. AS8949	3 5% 3/1	X				6/15/2017	7/25/2017	696	720					-24
840 F.N.M.A. AS8949	3 5% 3/1	X				6/27/2017	7/25/2017	87	90					-3
841 F.N.M.A. AS8949	3 5% 3/1	X				6/15/2017	8/25/2017	1,230	1,273					-43
842 F.N.M.A. AS8949	3 5% 3/1	X				6/27/2017	8/25/2017	154	159					-5
843 F.N.M.A. AS8949	3 5% 3/1	X				6/15/2017	9/25/2017	578	598					-20
844 ALEXION PHARMACEUTICAL	015351109	X				11/4/2016	7/24/2017	2,437	2,732					-235
845 ALEXION PHARMACEUTICAL	015351109	X				11/4/2016	7/24/2017	2,494	2,595					-101
846 ALEXION PHARMACEUTICAL	015351109	X				11/4/2016	8/11/2017	42,275	43,710					-1,435
847 ALEXION PHARMACEUTICAL	015351109	X				11/4/2016	9/18/2017	1,597	1,503					94
848 ALIGN TECHNOLOGY INC	016255101	X				6/19/2017	6/21/2017	289	303					-4
849 ALIGN TECHNOLOGY INC	016255101	X				6/19/2017	7/24/2017	2,232	2,122					110
850 ALIGN TECHNOLOGY INC	016255101	X				8/15/2017	9/16/2017	2,448	2,308					140
851 ALLY FINANCIAL INC	02005N100	X				11/7/2015	10/24/2016	5,067	6,007					-940
852 ALLY FINANCIAL INC	02005N100	X				11/7/2015	12/20/2016	1,381	1,671					-236
853 ALLY FINANCIAL INC	02005N100	X				11/7/2015	12/3/2017	4,599	5,545					-946
854 ALLY FINANCIAL INC	02005N100	X				11/7/2015	3/23/2017	2,033	2,311					-278
855 ALLY FINANCIAL INC	02005N100	X				11/7/2015	6/21/2017	3,981	4,621					-640
856 FHLMC GOLD G05938	5 0%	X				7/19/2010	4/15/2017	36	39					-3
857 FHLMC GOLD G05938	5 0%	X				7/19/2010	5/15/2017	56	59					-3
858 FHLMC GOLD G05938	5 0%	X				7/19/2010	6/15/2017	362	384					-22
859 FHLMC GOLD G05938	5 0%	X				7/19/2010	7/15/2017	139	148					-9
860 FHLMC GOLD G05938	5 0%	X				7/19/2010	8/15/2017	60	64					-4
861 FHLMC GOLD G05938	5 0%	X				7/19/2010	9/15/2017	251	265					-15
862 FHLMC GOLD G08773	3 5%	X				8/4/2017	9/15/2017	319	321					-2
863 FHLMC GOLD G08773	3 5%	X				12/8/2016	11/5/2017	826	849					-23
864 FHLMC GOLD G08773	3 5%	X				12/8/2016	2/15/2017	795	816					-21

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

Long Term CG Distributions		Amount	Totals		Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss			
Short Term CG Distributions		552,942	Capital Gains/Losses		Other sales		31,876,916		29,760,821		2,119,095			
		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 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	3/15/2017	1,004	1,031					-27
866 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	4/15/2017	1,415	1,453					-38
867 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	5/15/2017	1,573	1,615					-42
868 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	5/22/2017	142,801	142,411					390
869 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	6/15/2017	3,054	3,136					-82
870 FHLMC GOLD G08733 3.5%	3128MJY79	X				12/8/2016	6/15/2017	83,949	83,482					467
871 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	11/15/2016	827	878					-49
872 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	12/15/2016	1,302	1,378					-76
873 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	1/15/2017	1,402	1,484					-82
874 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	2/15/2017	929	984					-55
875 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	3/15/2017	708	750					-42
876 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	4/15/2017	1,035	1,096					-61
877 FHLMC GOLD POOL #G0871	3128MJYNA	X				9/28/2016	5/15/2017	895	947					-52
878 U S TREASURY BOND 2.5%	912810RS9	X				7/25/2016	3/13/2017	150,746	184,926					-34,180
879 U S TREASURY BOND 2.5%	912810RV2	X				7/25/2016	9/5/2017	25,842	31,432					-5,590
880 UNITED STATES TREAS BD 3	00206R102	X				8/2/2017	9/5/2017	127,767	123,684					4,073
881 AT&T INC	00206R102	X				6/8/2016	10/24/2016	8,464	9,167					-703
882 AT&T INC	00206R102	X				6/8/2016	12/20/2016	6,383	5,979					404
883 AT&T INC	00206R102	X				6/8/2016	1/23/2017	5,013	4,783					230
884 AT&T INC	00206R102	X				6/8/2016	3/23/2017	2,512	2,391					121
885 AT&T INC	00206R102	X				6/8/2016	6/8/2017	101,669	105,226					-3,557
886 AT&T INC	00206R102	X				6/8/2016	6/8/2017	1,160	1,196					-36
887 AT&T INC	00206R102	X				8/4/2015	6/8/2017	5,800	5,211					589
888 AT&T INC	00206R102	X				6/21/2017	7/24/2017	364	380					-16
889 AT&T INC	00206R102	X				8/4/2015	7/24/2017	2,186	2,084					102
890 AT&T INC	00206R102	X				8/4/2015	8/17/2017	1,900	1,737					163
891 AT&T INC	00206R102	X				8/4/2015	9/18/2017	1,484	1,390					94
892 ABBOTT LABORATORIES	002824100	X				4/8/2014	10/24/2016	4,037	3,788					249
893 ABBOTT LABORATORIES	002824100	X				4/8/2014	12/20/2016	2,651	2,651					0
894 ABBOTT LABORATORIES	002824100	X				4/8/2014	1/23/2017	2,421	2,273					148
895 ABBOTT LABORATORIES	002824100	X				1/31/2017	6/21/2017	5,330	4,569					761
896 ABBOTT LABORATORIES	002824100	X				1/31/2017	7/24/2017	4,068	3,323					745
897 FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	1/15/2017	50	53					-3
898 FHLMC GOLD POOL C91738	3128P74X8	X				9/25/2015	1/15/2017	50	53					-3
899 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	1/15/2017	50	53					-3
900 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	2/15/2017	654	695					-41
901 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	2/15/2017	252	266					-14
902 FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	2/15/2017	50	54					-4
903 FHLMC GOLD POOL C91738	3128P74X8	X				9/25/2015	2/15/2017	50	54					-4
904 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	2/15/2017	50	54					-4
905 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	3/8/2017	39,746	39,987					-241
906 FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	12/15/2016	51	55					-4
907 FHLMC GOLD POOL C91339	3128P7PY3	X				9/21/2015	12/15/2016	51	55					-4
908 FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	1/15/2017	821	877					-56
909 FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	1/15/2017	57	61					-4
910 FHLMC GOLD POOL C91339	3128P7PY3	X				9/21/2015	1/15/2017	57	61					-4
911 FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	2/15/2017	719	769					-50
912 FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	2/15/2017	50	53					-3
913 FHLMC GOLD POOL C91339	3128P7PY3	X				9/21/2015	2/15/2017	50	53					-3
914 F N M A AS8949 3.5%	3138WJ5K0	X				6/27/2017	9/25/2017	72	75					-3
915 FNMA POOL # AS9451 3.5%	3138WJ5K0	X				5/19/2017	7/25/2017	521	538					-17
916 FNMA POOL # AS9451 3.5%	3138WJ5K0	X				5/19/2017	8/25/2017	890	919					-29
917 FNMA POOL # AS9451 3.5%	3138WJ5K0	X				5/19/2017	9/25/2017	855	882					-27
918 FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/6/2014	10/25/2016	119	130					-11
919 FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/6/2014	11/25/2016	114	125					-11
920 FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/6/2014	12/25/2016	126	138					-12
921 FNMA POOL # M2705 3.0%	31418CAF1	X				9/28/2016	6/25/2017	30	31					-1
922 FNMA POOL # M2705 3.0%	31418CAF1	X				1/30/2017	6/25/2017	148	147					1
923 FNMA POOL # M2705 3.0%	31418CAF1	X				7/8/2016	7/25/2017	1,378	1,435					-57
924 FNMA POOL # M2705 3.0%	31418CAF1	X				9/28/2016	7/25/2017	33	34					-1
925 GNMA II POOL #MAA070 4.0%	36179S0X8	X				11/22/2016	3/17/2017	138,966	140,131					-1,175
926 GNMA II POOL #MAA070 4.0%	36179S0X8	X				12/17/2016	3/17/2017	9,925	10,059					-134
927 GNMA II POOL #MAA070 4.0%	36179S0X8	X				2/10/2017	3/17/2017	29,776	30,037					-261
928 GNMA II POOL #MAA070 4.0%	36179S0X8	X				11/22/2016	3/17/2017	104,217	105,098					-881
929 GNMA II POOL #MAA070 4.0%	36179S0X8	X				11/22/2016	3/17/2017	138,976	140,131					-1,155
930 GNMA II POOL #MAA070 4.0%	36179S0X8	X				12/17/2016	3/20/2017	73	78					-5
931 GNMA II POOL #MAA070 4.0%	36179S0X8	X				11/22/2016	3/20/2017	2,789	2,975					-176
932 GNMA II POOL #MAA070 4.0%	36179S0X8	X				2/10/2017	3/20/2017	218	232					-14
933 U S TREASURY NOTE	9128282A1	X				10/27/2016	10/31/2016	4,849	4,836					13
934 UNITED STATES TREAS 1.37	9128282D1	X				10/13/2016	10/31/2016	113,266	113,778					-512
935 UNITED STATES TREAS 1.37	9128282D1	X				10/13/2016	3/16/2017	18,898	19,789					-890
936 UNITED STATES TREAS 2.0	912828A42	X				1/28/2014	11/1/2016	5,149	4,942					207

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		552,942		Capital Gains/Losses		31,876,916		29,760,821		2,116,095				
		0		Other sales		0		0		0				
Description	CUSIP #	Check "X" if 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 UNITED STATES TREAS 2.0	912828A42	X				1/28/2014	1/30/2017	25,246	24,708					538
938 U S TREASURY NOTE 2.125	912828F21	X				4/4/2017	5/4/2017	20,255	20,257					-2
939 U S TREASURY NOTE 2.125	912828F21	X				1/4/2017	5/4/2017	101,277	100,797					480
940 U S TREASURY NIB 2.25%	912828G38	X				4/22/2016	10/31/2016	36,384	36,207					177
941 FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	7/25/2017	164	163					1
942 FNMA POOL # MA2705 3.0%	31418CAF1	X				6/27/2017	7/25/2017	282	285					-3
943 FNMA POOL # MA2705 3.0%	31418CAF1	X				7/18/2016	8/25/2017	1,900	1,962					-62
944 GNMA II MA3873 3.0%	361795J57	X				8/25/2016	3/20/2017	735	770					-35
945 GNMA II MA3873 3.0%	361795J57	X				8/25/2016	3/20/2017	735	770					-35
946 GNMA II MA3873 3.0%	361795J57	X				9/22/2016	3/20/2017	74	77					-3
947 GNMA II MA3873 3.0%	361795J57	X				11/28/2016	3/20/2017	74	75					-1
948 GNMA II MA3873 3.0%	361795J57	X				12/7/2016	3/20/2017	74	75					-1
949 GNMA II MA3873 3.0%	361795J57	X				11/9/2017	3/20/2017	98	98					-1
950 GNMA II MA3873 3.0%	361795J57	X				2/10/2017	3/20/2017	49	50					-1
951 GNMA POOL II MA3874 3.5%	361795J75	X				10/3/2016	11/20/2016	1,770	1,883					-113
952 GNMA POOL II MA3874 3.5%	361795J75	X				10/3/2016	12/20/2016	2,493	2,653					-160
953 GNMA POOL II MA3874 3.5%	361795J75	X				10/3/2016	12/20/2016	2,113	2,249					-136
954 GNMA POOL II MA3874 3.5%	361795J75	X				10/3/2016	2/16/2017	182,528	187,173					-4,645
955 GNMA POOL II MA3874 3.5%	361795J75	X				2/10/2017	2/16/2017	9,666	9,923					-257
956 GNMA POOL II MA3874 3.5%	361795J75	X				10/3/2016	2/20/2017	1,307	1,391					-84
957 GNMA POOL II MA3874 3.5%	361795J75	X				1/18/2017	2/20/2017	71	74					-3
958 GNMA POOL II MA3874 3.5%	361795J75	X				1/18/2017	2/23/2017	9,886	9,906					-19
959 GNMA POOL II MA3874 3.5%	361795J75	X				2/10/2017	2/23/2017	4,943	4,961					-18
960 GNMA POOL II MA3875 4.0%	361795J02	X				10/6/2016	11/20/2016	12,129	13,034					-905
961 GNMA POOL II MA3875 4.0%	361795J02	X				10/6/2016	11/22/2016	396,755	402,253					-5,498
962 GNMA II POOL #MA4070 4.0%	361795OX8	X				12/7/2016	1/20/2017	367	392					-25
963 GNMA II POOL #MA4070 4.0%	361795OX8	X				11/22/2016	1/20/2017	14,136	15,015					-879
964 GNMA II POOL #MA4070 4.0%	361795OX8	X				12/7/2016	2/20/2017	102	108					-6
965 GNMA II POOL #MA4070 4.0%	361795OX8	X				11/22/2016	2/20/2017	3,908	4,151					-243
966 US TREAS INF INDX 1.375%	912828MF4	X				8/23/2016	3/23/2017	82,750	80,034					2,716
967 UNITED STATES TREAS 1.1	912828N63	X				4/12/2016	10/11/2016	40,158	40,295					-137
968 UNITED STATES TREAS 1.1	912828N63	X				9/16/2016	10/11/2016	30,116	30,199					-83
969 UNITED STATES TREAS 1.1	912828N63	X				9/16/2016	6/12/2017	24,927	25,165					-238
970 UNITED STATES TREAS 1.1	912828N63	X				9/16/2016	6/22/2017	14,956	15,100					-144
971 UNITED STATES TREAS 1.1	912828N63	X				9/16/2016	6/27/2017	139,557	140,530					-973
972 UNITED STATES TREAS 1.1	912828N63	X				9/22/2016	6/27/2017	49,842	50,227					-451
973 UNITED STATES TREAS 1.1	912828N63	X				10/31/2016	6/27/2017	49,842	50,227					-585
974 UNITED STATES TREAS 1.1	912828N63	X				10/31/2016	7/17/2017	9,973	10,044					-71
975 UNITED STATES TREAS 1.1	912828N63	X				10/31/2016	8/4/2017	44,877	45,206					-329
976 UNITED STATES TREAS 1.1	912828N63	X				10/31/2016	8/23/2017	48,896	50,227					-331
977 UNITED STATES TREAS 1.1	912828N63	X				10/24/2016	8/23/2017	39,917	40,178					-261
978 UNITED STATES TREAS 1.1	912828N63	X				3/22/2016	9/12/2017	69,844	70,243					-399
979 UNITED STATES TREAS 1.1	912828N63	X				5/23/2016	9/12/2017	19,955	20,053					-98
980 UNITED STATES TREAS 1.1	912828N63	X				10/24/2016	9/12/2017	19,955	20,089					-134
981 UNITED STATES TREAS 1.1	912828N63	X				3/10/2016	9/12/2017	79,822	80,094					-272
982 UNITED STATES TREAS 1.1	912828N63	X				3/10/2016	9/15/2017	119,691	120,141					-450
983 UNITED STATES TREAS 1.1	912828N63	X				11/17/2016	9/20/2017	9,973	10,005					-32
984 U S TREASURY NOTE 2.625	912828PT1	X				4/29/2015	1/4/2017	76,316	78,606					-2,288
985 U S TREASURY NOTE 2.625	912828PT1	X				4/29/2015	2/8/2017	25,422	26,202					-780
986 U S TREASURY NOTE 2.625	912828PT1	X				4/29/2015	2/10/2017	81,338	83,847					-2,509
987 U S TREASURY NOTE 2.625	912828PT1	X				4/29/2015	3/21/2017	20,288	20,962					-694
988 U S TREASURY NOTE 2.625	912828PT1	X				9/10/2013	3/21/2017	45,603	47,046					-1,443
989 U S TREASURY NOTE 2.625	912828PT1	X				9/10/2013	3/30/2017	86,122	88,865					-2,743
990 U S TREASURY NOTE 2.625	912828PT1	X				7/21/2015	3/30/2017	207,707	213,761					-6,054
991 FHLMC GOLD POOL #G0871	3128M4YNA	X				9/28/2016	5/19/2017	118,784	122,063					-3,279
992 FHLMC GOLD POOL #G0871	3128M4YNA	X				9/28/2016	6/15/2017	1,003	1,062					-59
993 FHLMC GOLD POOL #G0871	3128P74X8	X				2/4/2014	10/15/2016	1,112	1,182					-70
994 FHLMC GOLD POOL #G0871	3128P74X8	X				3/26/2014	10/15/2016	428	453					-25
995 FHLMC GOLD POOL #G0871	3128P74X8	X				6/4/2014	10/15/2016	86	91					-5
996 FHLMC GOLD POOL #G0871	3128P74X8	X				9/25/2015	10/15/2016	92	92					-3
997 FHLMC GOLD POOL #G0871	3128P74X8	X				12/11/2015	10/15/2016	86	92					-6
998 FHLMC GOLD POOL #G0871	3128P74X8	X				2/4/2014	11/15/2016	687	709					-42
999 FHLMC GOLD POOL #G0871	3128P74X8	X				3/26/2014	11/15/2016	256	271					-15
1000 FHLMC GOLD POOL #G0871	3128P74X8	X				6/4/2014	11/15/2016	51	55					-4
1001 FHLMC GOLD POOL #G0871	3128P74X8	X				9/25/2015	11/15/2016	51	55					-4
1002 FHLMC GOLD POOL #G0871	3128P74X8	X				12/11/2015	11/15/2016	51	55					-4
1003 FHLMC GOLD POOL #G0871	3128P74X8	X				2/4/2014	12/15/2016	900	956					-56
1004 FNMA AL9121 4.0%	3138ERD31	X				11/1/2016	2/14/2017	78,341	79,236					-895
1005 FNMA AL9121 4.0%	3138ERD31	X				11/1/2016	2/25/2017	2,048	2,180					-132
1006 FNMA AS7601 4.0%	3138BWHNT5	X				8/25/2016	10/25/2016	167	181					-14
1007 FNMA AS7601 4.0%	3138BWHNT5	X				8/10/2016	10/25/2016	1,974	2,125					-151
1008 FHLMC GOLD POOL #G0871	3128P74X8	X				6/4/2014	3/8/2017	3,057	3,090					-33

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

Long Term CG Distributions		Amount		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	
Short Term CG Distributions		552,942															
Description		CUSIP #		Totals													
				Capital Gains/Losses													
				Other sales													
				31,876,916													
				29,760,821													
				0													
				2,116,095													
1009	FHLMC GOLD POOL C91738 4	3128P74X8	X	X				9/25/2015	3/8/2017	3,057	3,103					0	-46
1010	FHLMC GOLD POOL C91738 4	3128P74X8	X	X				12/11/2015	3/8/2017	3,057	3,113					0	-56
1011	FHLMC GOLD POOL C91738 4	3128P74X8	X	X				3/26/2014	3/8/2017	14,626	14,657					0	-31
1012	FHLMC GOLD POOL C91738 4	3128P74X8	X	X				3/26/2014	3/15/2017	625	662					0	-37
1013	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				2/4/2014	10/15/2016	819	875					0	-56
1014	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				5/12/2014	10/15/2016	56	60					0	-4
1015	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				9/21/2015	10/15/2016	56	61					0	-5
1016	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				2/4/2014	11/15/2016	818	874					0	-56
1017	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				5/12/2014	11/15/2016	56	60					0	-4
1018	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				9/21/2015	11/15/2016	56	61					0	-5
1019	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				2/4/2014	12/15/2016	740	791					0	-51
1020	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/17/2017	4/20/2017	249	263					0	-14
1021	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/17/2017	4/20/2017	249	263					0	-14
1022	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/17/2017	4/20/2017	249	263					0	-14
1023	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/30/2017	4/20/2017	10	10					0	0
1024	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/17/2017	5/20/2017	360	360					0	-19
1025	G N M A POOL # MA4322 4 01	36179SYT8	X	X				3/17/2017	5/20/2017	341	360					0	-19
1026	U S TREASURY NOTE 2.625	912828PT1	X	X				11/20/2015	3/30/2017	40,528	41,408					0	-880
1027	U S TREASURY NOTE 2.625	912828PT1	X	X				2/24/2016	3/30/2017	106,386	108,720					0	-2,334
1028	U S TREASURY NOTE 2.625	912828PT1	X	X				12/9/2016	3/30/2017	131,716	132,402					0	-688
1029	U S TREASURY NOTE 2.625	912828PT1	X	X				12/22/2016	3/30/2017	50,660	50,893					0	-233
1030	U S TREASURY NOTE 2.625	912828PT1	X	X				9/10/2013	3/30/2017	5,066	5,227					0	-161
1031	U S TREASURY NOTE 0.75	912828TWO	X	X				9/16/2015	10/7/2016	45,000	44,902					0	98
1032	U S TREASURY NOTE 0.75	912828TWO	X	X				2/26/2015	10/7/2016	20,000	19,920					0	80
1033	U S TREASURY NOTE 0.75	912828TWO	X	X				2/19/2015	10/11/2016	14,988	14,889					0	99
1034	U S TREASURY NOTE 0.75	912828TWO	X	X				2/26/2015	10/11/2016	34,986	34,788					0	208
1035	U S TREASURY NOTE 0.75	912828TWO	X	X				9/30/2014	10/11/2016	29,996	29,743					0	253
1036	AMERICAN TOWER CORP	03027X100	X	X				6/25/2015	3/6/2017	16,725	13,892					0	2,833
1037	AMERICAN TOWER CORP	03027X100	X	X				3/23/2017	6/21/2017	1,043	953					0	90
1038	AMERICAN TOWER CORP	03027X100	X	X				6/25/2015	6/21/2017	2,086	1,522					0	564
1039	AMERICAN TOWER CORP	03027X100	X	X				6/25/2015	6/21/2017	6,396	4,862					0	1,734
1040	AMERICAN TOWER CORP	03027X100	X	X				7/6/2015	6/21/2017	48,866	35,422					0	13,264
1041	AMERICAN TOWER CORP	03027X100	X	X				7/24/2017	8/17/2017	423	410					0	13
1042	AMERICAN TOWER CORP	03027X100	X	X				7/6/2015	8/17/2017	1,551	1,045					0	506
1043	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				5/12/2014	3/8/2017	2,372	2,408					0	-36
1044	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				9/21/2015	3/8/2017	2,372	2,416					0	-44
1045	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				2/4/2014	3/8/2017	33,890	34,372					0	-482
1046	FHLMC GOLD POOL C91339 4	3128P7PY3	X	X				2/4/2014	3/15/2017	475	508					0	-33
1047	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				3/8/2017	4/15/2017	596	629					0	-33
1048	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				3/8/2017	5/15/2017	590	623					0	-33
1049	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				3/8/2017	6/15/2017	443	468					0	-25
1050	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				3/8/2017	7/15/2017	835	882					0	-47
1051	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				6/9/2017	7/15/2017	174	186					0	-12
1052	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				3/8/2017	8/15/2017	1,359	1,435					0	-76
1053	FHLMC GOLD POOL C91926 4	3128P8D73	X	X				6/9/2017	8/15/2017	283	302					0	-19
1054	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	5/20/2017	1,244	1,250					0	-6
1055	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	6/20/2017	1,550	1,557					0	-7
1056	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	7/20/2017	2,068	2,078					0	-10
1057	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	8/20/2017	2,590	2,603					0	-13
1058	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	9/19/2017	312,836	308,625					0	4,211
1059	G N M A POOL # MA4195 3 01	36179SYU9	X	X				3/2/2017	9/20/2017	2,921	2,935					0	-14
1060	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	3/20/2017	366	401					0	-15
1061	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	4/20/2017	540	561					0	-21
1062	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	5/20/2017	619	643					0	-24
1063	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	6/20/2017	1,095	1,138					0	-43
1064	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	7/20/2017	1,270	1,320					0	-50
1065	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	8/20/2017	1,655	1,719					0	-64
1066	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	9/19/2017	184,332	183,586					0	746
1067	G N M A POOL # MA4262 3 5	36179SWX1	X	X				2/16/2017	9/20/2017	2,724	2,830					0	-106
1068	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				12/8/2016	8/25/2017	1,129	1,163					0	-34
1069	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				2/10/2017	8/25/2017	6	7					0	-1
1070	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				12/8/2016	9/25/2017	833	859					0	-26
1071	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				2/10/2017	9/25/2017	5	5					0	0
1072	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				2/10/2017	9/25/2017	33	33					0	0
1073	F N M A POOL # BC0885 3 00	3138YLNK1	X	X				12/8/2016	9/25/2017	161,392	160,081					0	1,311
1074	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	10/25/2016	1,334	1,372					0	-38
1075	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	11/25/2016	1,877	1,931					0	-54
1076	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	12/25/2016	1,660	1,708					0	-48
1077	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	1/25/2017	1,496	1,539					0	-43
1078	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	2/25/2017	956	983					0	-27
1079	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	3/25/2017	733	754					0	-21
1080	F N M A POOL # BC0885 3 00	3140E6X2	X	X				6/21/2016	4/19/2017	196,709	201,767					0	-5,058

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

	Percent
Long Term CG Distributions	552,942
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Totals												Net Gain or Loss	
Short Term CG Distributions		552,942		Capital Gains/Losses												2,119,095	
		0		Other sales												0	
CUSIP #	Description	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			
1153 FNMA MA1897	3 5% 5/1	X	314188DB9		5/23/2014	8/25/2017	86	89						-2			
1154 FNMA MA1897	3 5% 5/1	X	314188DB9		12/18/2014	8/25/2017	4	5						-1			
1155 FNMA MA1897	3 5% 5/1	X	314188DB9		4/28/2015	8/25/2017	4	5						-1			
1156 FNMA MA1897	3 5% 5/1	X	314188DB9		11/2/2015	8/25/2017	2	2						0			
1157 FNMA MA1897	3 5% 5/1	X	314188DB9		5/23/2014	9/25/2017	78	79						-1			
1158 FNMA MA1897	3 5% 5/1	X	314188DB9		12/18/2014	9/25/2017	4	4						0			
1159 FNMA MA1897	3 5% 5/1	X	314188DB9		4/28/2015	9/25/2017	4	4						0			
1160 FNMA MA1897	3 5% 5/1	X	314188DB9		11/2/2015	9/25/2017	2	2						0			
1161 FNMA MA1897	3 5% 5/1	X	314188DB9		3/3/2016	10/25/2016	2,584	2,763						-179			
1162 FNMA MA1897	4 0% 3/14/188XN1	X	314188XN1		3/3/2016	11/25/2016	2,281	2,438						-157			
1163 FNMA MA1897	4 0% 3/14/188XN1	X	314188XN1		3/3/2016	12/25/2016	2,874	3,073						-199			
1164 FNMA MA1897	4 0% 3/14/188XN1	X	314188XN1		3/3/2016	11/1/2017	111,190	112,638						-1,448			
1165 FNMA MA1897	4 0% 3/14/188XN1	X	314188XN1		12/2/2016	11/1/2017	35,688	35,721						-32			
1166 FNMA MA1897	4 0% 3/14/188XN1	X	314188XN1		12/2/2016	12/25/2017	4,111	4,343						-232			
1167 FN MA2487	3 0% 12/01	X	314188XR2		11/24/2015	10/25/2016	1,265	1,268						-3			
1168 FNMA MA2522	3 5% 3/01	X	314188YU4		4/1/2016	10/25/2016	2,224	2,335						-111			
1169 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		3/3/2016	10/25/2016	1,980	2,064						-84			
1170 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		2/23/2016	10/25/2016	3,795	3,963						-168			
1171 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		3/3/2016	11/25/2016	4,079	4,252						-173			
1172 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		2/23/2016	11/25/2016	7,819	8,165						-346			
1173 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		3/3/2016	12/25/2016	2,228	2,323						-94			
1174 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		2/23/2016	12/25/2016	4,271	4,461						-190			
1175 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		2/23/2016	11/4/2017	202,669	206,453						-3,784			
1176 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		3/3/2016	11/4/2017	102,262	103,976						-1,714			
1177 FNMA MA2561	3 0% 3/14/188Z33	X	314188Z33		3/3/2016	12/25/2017	3,393	3,537						-144			
1178 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		7/8/2016	10/25/2016	974	1,015						-41			
1179 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		9/28/2016	10/25/2016	116	121						-5			
1180 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		7/8/2016	11/25/2016	1,042	1,085						-43			
1181 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		9/28/2016	11/25/2016	124	129						-5			
1182 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		7/8/2016	12/25/2016	1,303	1,357						-54			
1183 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		9/28/2016	12/25/2016	155	162						-7			
1184 FNMA MA2705	3 0% 3/14/18CAF1	X	31418CAF1		7/8/2016	12/25/2016	1,453	1,513						-60			
1185 HOME DEPOT INC	437076102	X	437076102		5/6/2011	10/24/2016	8,886	8,886						0			
1186 HOME DEPOT INC	437076102	X	437076102		5/6/2011	12/20/2016	5,801	5,801						0			
1187 HOME DEPOT INC	437076102	X	437076102		5/6/2011	1/23/2017	5,247	5,247						0			
1188 HOME DEPOT INC	437076102	X	437076102		5/6/2011	3/23/2017	2,368	2,368						0			
1189 HOME DEPOT INC	437076102	X	437076102		5/6/2011	6/21/2017	5,326	5,326						0			
1190 VERIZON COMMUNICATIONS INC	92343VB10	X	92343VB10		6/18/2015	3/17/2017	111,586	105,850						5,736			
1191 VERIZON COMMUNICATIONS INC	92343VB10	X	92343VB10		9/9/2015	3/17/2017	86,790	93,916						-7,126			
1192 VERIZON COMMUNICATIONS INC	92343VB10	X	92343VB10		10/6/2015	3/17/2017	12,398	13,515						-1,117			
1193 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		7/20/2016	10/24/2016	3,331	3,182						149			
1194 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		7/20/2016	12/20/2016	3,907	3,978						-71			
1195 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		7/20/2016	1/23/2017	4,102	3,978						124			
1196 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		1/24/2017	6/21/2017	5,661	4,962						679			
1197 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		1/24/2017	7/24/2017	4,977	4,152						825			
1198 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		1/24/2017	8/17/2017	4,232	3,405						827			
1199 VISA INC-CLASS A SHRS	92826CB39	X	92826CB39		1/24/2017	9/18/2017	4,097	3,239						858			
1200 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	10/24/2016	2,148	2,847						-699			
1201 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	12/20/2016	5,620	5,695						-75			
1202 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	1/23/2017	4,739	4,881						-142			
1203 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	3/23/2017	1,900	2,034						-134			
1204 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	6/21/2017	3,552	4,068						-506			
1205 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	7/24/2017	3,364	3,661						-277			
1206 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	8/17/2017	3,028	3,254						-225			
1207 VOYA FINANCIAL INC	929089100	X	929089100		10/22/2015	9/18/2017	2,683	2,847						-164			
1208 WFRBS 2011-L5 A2 2.684%	92936JAZ7	X	92936JAZ7		10/17/2016	10/17/2016	9,179	9,271						-92			
1209 WFRBS 2011-L5 A2 2.684%	949746101	X	949746101		11/1/2011	10/17/2016	2,754	2,834						-80			
1210 WELLS FARGO & COMPANY	949746101	X	949746101		9/10/2015	10/24/2016	1,821	2,105						-284			
1211 WELLS FARGO & COMPANY	949746101	X	949746101		9/10/2015	12/20/2016	5,058	4,735						323			
1212 WELLS FARGO & COMPANY	949746101	X	949746101		9/10/2015	1/23/2017	3,811	3,683						128			
1213 WELLS FARGO & COMPANY	949746101	X	949746101		9/10/2015	5/22/2017	5,280	5,262						18			
1214 WELLS FARGO & COMPANY	949746101	X	949746101		1/24/2017	5/22/2017	45,409	47,307						-1,898			
1215 WELLS FARGO & COMPANY	949746101	X	949746101		3/23/2017	5/22/2017	528	560						-32			
1216 WELLS FARGO & COMPANY	949746101	X	949746101		11/22/1999	5/22/2017	2,640	1,194						1,446			
1217 WELLS FARGO & COMPANY	949746101	X	949746101		11/22/1999	6/21/2017	529	239						290			
1218 WELLS FARGO & COMPANY	949746101	X	949746101		11/22/1999	7/11/2017	186,601	80,932						105,669			
1219 WELLS FARGO & COMPANY	949746101	X	949746101		3/28/2000	7/11/2017	23,119	8,609						14,510			
1220 WILLIAMS COS INC	060505104	X	060505104		9/27/2016	12/20/2016	2,755	2,746						9			
1221 BANK OF AMERICA CORP	060505104	X	060505104		2/25/2015	7/24/2017	5,730	3,960						1,770			
1222 BANK OF AMERICA CORP	060505104	X	060505104		2/25/2015	9/18/2017	4,780	3,300						1,480			
1223 BANK OF AMERICA CORP	060505104	X	060505104		2/25/2015	9/18/2017	4,452	2,970						1,482			
1224 BIOMARIN PHARMACEUTICAL	09061G101	X	09061G101		2/23/2015	10/24/2016	2,465	3,231						-766			

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

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
Long Term CG Distributions	552,942													
Short Term CG Distributions	0													
Totals								Capital Gains/Losses	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Other sales								29,760,821	31,876,916	0	0	0	0	2,116,095
1225 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	12/20/2016	3,401	4,308				0	-907
1226 FHLIC GOLD A90393	312938J8	X				3/8/2010	2/15/2017	1,459	1,520				0	-61
1227 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	12/25/2017	121	133				0	-12
1228 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	2/25/2017	121	131				0	-11
1229 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	3/25/2017	1,690	1,853				0	-163
1230 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	4/25/2017	2,853	2,907				0	-54
1231 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	5/5/2017	52,610	52,230				0	380
1232 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	5/25/2017	118	130				0	-12
1233 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	6/25/2017	1,014	1,112				0	-98
1234 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	7/25/2017	48	53				0	-5
1235 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	8/25/2017	49	54				0	-5
1236 FNMA POOL # AU8278	3138X56Q5	X				1/6/2014	9/25/2017	49	54				0	-5
1237 FNMA POOL # AY5580	3138YKFW8	X				6/8/2016	10/25/2016	4,210	4,440				0	-230
1238 FNMA POOL # AY5580	3138YKFW8	X				8/23/2016	10/25/2016	143	152				0	-9
1239 FNMA POOL # AY5580	3138YKFW8	X				6/8/2016	11/25/2016	3,997	4,215				0	-218
1240 FNMA POOL # AY5580	3138YKFW8	X				8/23/2016	11/25/2016	135	144				0	-9
1241 FNMA POOL # AY5580	3138YKFW8	X				6/8/2016	12/25/2016	4,946	5,216				0	-270
1242 FNMA POOL # AY5580	3138YKFW8	X				8/23/2016	12/25/2016	168	178				0	-10
1243 FNMA MA2653	31418BSP7	X				11/2/2016	12/25/2017	405	435				0	-30
1244 FNMA MA2653	31418BSP7	X				11/2/2016	2/2/2017	29,610	30,318				0	-708
1245 FNMA MA2653	31418BSP7	X				7/28/2016	2/2/2017	82,701	84,640				0	-1,938
1246 FNMA MA2653	31418BSP7	X				7/28/2016	2/25/2017	1,138	1,223				0	-85
1247 FNMA POOL # MA2670	31418BSP7	X				7/28/2016	11/12/2017	1,112	1,159				0	-47
1248 FNMA POOL # MA2670	31418BSP7	X				8/4/2016	10/25/2016	26	28				0	-2
1249 FNMA MA197	31418BDB9	X				5/23/2014	7/25/2017	77	79				0	-2
1250 FNMA MA197	31418BDB9	X				12/18/2014	7/25/2017	4	4				0	0
1251 FNMA MA197	31418BDB9	X				4/28/2015	7/25/2017	4	4				0	0
1252 GNMA II MA4511	36179TA19	X				8/22/2017	9/20/2017	30	32				0	-2
1253 GNMA II POOL # MA4588	36179TC26	X				7/24/2017	9/20/2017	495	528				0	-33
1254 GENERAL ELECTRIC CO	369604103	X				1/22/2016	10/24/2016	5,780	5,631				0	149
1255 GENERAL ELECTRIC CO	369604103	X				1/22/2016	12/20/2016	3,847	3,378				0	469
1256 GENERAL ELECTRIC CO	369604103	X				1/22/2016	1/23/2017	3,261	3,097				0	164
1257 GENERAL ELECTRIC CO	369604103	X				1/22/2016	3/23/2017	1,485	1,408				0	77
1258 GENERAL ELECTRIC CO	369604103	X				1/22/2016	6/18/2017	182,932	178,213				0	4,719
1259 HSBC FINANCE CORP	66740429CGD8	X				2/22/2013	9/18/2017	34,452	35,869				0	-1,417
1260 HSBC FINANCE CORP	66740429CGD8	X				6/23/2014	9/18/2017	17,226	18,019				0	-793
1261 HSBC FINANCE CORP	66740429CGD8	X				1/28/2015	9/18/2017	22,968	24,112				0	-1,144
1262 HSBC FINANCE CORP	66740429CGD8	X				6/29/2012	9/18/2017	121,731	115,043				0	6,688
1263 HALLIBURTON CO	406216101	X				12/31/2014	10/24/2016	5,301	4,323				0	978
1264 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	12/31/2017	1,675	2,154				0	-478
1265 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	6/21/2017	2,932	3,231				0	-299
1266 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	7/24/2017	1,716	2,154				0	-378
1267 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	8/17/2017	818	1,077				0	-261
1268 BIOMARIN PHARMACEUTICAL	09061G101	X				2/23/2015	9/16/2017	919	1,077				0	-158
1269 BIOGEN INC	09062X103	X				2/4/2014	10/24/2016	4,075	4,306				0	-231
1270 BIOGEN INC	09062X103	X				2/4/2014	12/19/2016	130,047	140,261				0	-10,214
1271 BIOGEN INC	09062X103	X				3/23/2016	12/19/2016	856	765				0	91
1272 BLACKROCK INC	09247XAC5	X				3/19/2012	10/5/2016	26,180	30,038				0	-3,858
1273 BLACKROCK INC	09247XAC5	X				11/22/2013	10/5/2016	10,472	11,768				0	-1,296
1274 BLACKROCK INC	09247XAC5	X				6/20/2014	10/5/2016	15,708	17,281				0	-1,573
1275 BLACKROCK INC	09247XAC5	X				9/12/2007	10/5/2016	10,472	9,920				0	552
1276 BLACKROCK INC	09247XAC5	X				9/12/2007	11/4/2016	62,643	59,518				0	3,125
1277 BLACKROCK INC	09247XAC5	X				9/12/2007	2/22/2017	61,662	59,518				0	2,144
1278 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	10/24/2016	3,932	5,011				0	-1,079
1279 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	12/20/2016	3,559	3,758				0	-199
1280 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	1/23/2017	2,001	2,508				0	-505
1281 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	3/23/2017	1,124	1,253				0	-129
1282 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	6/21/2017	2,804	3,132				0	-328
1283 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	7/21/2017	2,219	2,508				0	-287
1284 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	8/17/2017	1,715	1,879				0	-164
1285 BRISTOL-MYERS SQUIBB CO	110122108	X				12/20/2016	9/18/2017	1,262	1,253				0	9
1286 FNMA POOL # AY5580	3138YKFW8	X				8/23/2016	11/11/2017	8,848	9,114				0	-266
1287 FNMA POOL # AY5580	3138YKFW8	X				6/8/2016	11/11/2017	258,037	263,662				0	-5,625
1288 FNMA POOL # AY5580	3138YKFW8	X				6/8/2016	12/5/2017	2,897	3,055				0	-158
1289 FNMA AY8429	3138YKFW8	X				12/8/2016	12/5/2017	2,728	2,812				0	-84
1290 FNMA AY8429	3138YKFW8	X				12/8/2016	2/25/2017	711	733				0	-22
1291 FNMA AY8429	3138YKFW8	X				12/8/2016	3/25/2017	310	319				0	-9
1292 FNMA AY8429	3138YKFW8	X				2/10/2017	3/25/2017	17	18				0	-1
1293 FNMA AY8429	3138YKFW8	X				12/6/2016	4/25/2017	322	332				0	-10
1294 FNMA AY8429	3138YKFW8	X				2/10/2017	5/5/2017	18	18				0	0
1295 FNMA AY8429	3138YKFW8	X				2/10/2017	5/5/2017	9,244	9,289				0	-45
1296 FNMA AY8429	3138YKFW8	X				12/8/2016	5/25/2017	946	975				0	-29

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

Long Term CG Distributions		Amount		Totals												Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		552,942		Capital Gains/Losses												31,876,916		29,780,821		2,118,095	
		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							
1297 FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	3/25/2017	268	285					-17							
1298 FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	4/25/2017	286	304					-18							
1299 FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	5/25/2017	286	303					-17							
1300 FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	6/25/2017	289	285					-16							
1301 FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	7/25/2017	276	292					-16							
1302 FNMA MA1897 3.5% 5/1	31418BD09	X				11/2/2015	3/25/2017	84	87					-3							
1303 FNMA MA1897 3.5% 5/1	31418BD09	X				5/23/2014	4/25/2017	76	78					-2							
1304 FNMA MA1897 3.5% 5/1	31418BD09	X				12/18/2014	4/25/2017	4	4					0							
1305 FNMA MA1897 3.5% 5/1	31418BD09	X				4/28/2015	4/25/2017	4	4					0							
1306 FNMA MA1897 3.5% 5/1	31418BD09	X				11/2/2015	4/25/2017	2	2					0							
1307 C S X CORP	126408103	X				1/13/2017	1/23/2017	2,279	1,934					345							
1308 C S X CORP	126408103	X				1/13/2017	3/23/2017	1,865	1,547					318							
1309 C S X CORP	126408103	X				1/13/2017	6/21/2017	4,685	3,481					1,204							
1310 C S X CORP	126408103	X				1/13/2017	7/24/2017	4,663	3,481					1,182							
1311 C S X CORP	126408103	X				1/13/2017	9/17/2017	2,989	2,321					668							
1312 C S X CORP	126408103	X				1/13/2017	9/18/2017	3,661	2,707					954							
1313 CABOT OIL & GAS CORP CL	127097103	X				12/9/2016	12/20/2016	650	736					-86							
1314 CABOT OIL & GAS CORP CL	127097103	X				12/9/2016	1/23/2017	2,455	2,699					-244							
1315 CABOT OIL & GAS CORP CL	127097103	X				12/6/2016	3/6/2017	47,026	48,123					-1,097							
1316 CABOT OIL & GAS CORP CL	127097103	X				12/7/2016	3/6/2017	19,133	19,710					-577							
1317 FHL MC GOLD A95821 5.0%	312941D20	X				4/7/2015	9/15/2017	1,225	1,364					-139							
1318 FHL MC GOLD A95828 4.5%	312944PM7	X				12/17/2010	10/15/2016	4,205	4,285					-80							
1319 FHL MC GOLD A95828 4.5%	312944PM7	X				9/16/2011	10/15/2016	219	233					-14							
1320 FHL MC GOLD A95828 4.5%	312944PM7	X				11/15/2011	10/15/2016	175	185					-10							
1321 FHL MC GOLD A95828 4.5%	312944PM7	X				1/30/2014	10/15/2016	1,183	1,277					-94							
1322 FHL MC GOLD A95828 4.5%	312944PM7	X				2/27/2014	10/15/2016	88	95					-7							
1323 FHL MC GOLD A95828 4.5%	312944PM7	X				3/3/2015	10/15/2016	219	240					-21							
1324 FHL MC GOLD A95828 4.5%	312944PM7	X				9/21/2015	10/15/2016	44	48					-4							
1325 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	3/23/2017	498	436					62							
1326 VERIZON COMMUNICATIONS	92343V104	X				5/6/2011	9/4/2017	32,128	26,166					5,962							
1327 VERIZON COMMUNICATIONS	92343V104	X				9/27/2011	5/4/2017	48,192	38,980					9,212							
1328 AMERICAN TOWER CORP	03027X100	X				7/6/2015	9/18/2017	1,140	1,140					0							
1329 AMGEN INC	031162100	X				9/16/2013	10/19/2016	105,938	76,642					29,296							
1330 AMGEN INC	031162100	X				7/14/2016	10/19/2016	969	923					46							
1331 AMGEN INC	031162100	X				2/24/2012	2/8/2017	39,785	39,195					590							
1332 AMGEN INC	031162B2H	X				1/26/2015	2/8/2017	28,418	31,404					-2,986							
1333 AMGEN INC	031162B2H	X				3/6/2012	2/8/2017	28,418	27,991					427							
1334 AMGEN INC	031162B2H	X				1/30/2017	9/18/2017	2,797	2,490					307							
1335 ANDEAVOR	03349M105	X				1/30/2017	9/27/2017	52,900	42,912					9,988							
1336 ANDEAVOR	03349M105	X				6/5/2009	10/24/2016	1,175	207					968							
1337 ANDEAVOR	03349M105	X				6/5/2009	11/14/2016	56,563	11,077					45,486							
1338 APPLE INC	037833100	X				6/5/2009	12/20/2016	3,275	579					2,696							
1339 APPLE INC	037833100	X				1/23/2017	6/8/2017	4,204	723					3,481							
1340 APPLE INC	037833100	X				3/23/2017	6/8/2017	1,086	990					96							
1341 APPLE INC	037833100	X				3/13/2017	6/8/2017	45,911	41,191					4,720							
1342 APPLE INC	037833100	X				3/13/2017	6/18/2017	19,837	19,343					494							
1343 APPLE INC	037833100	X				6/21/2017	6/21/2017	146	145					1							
1344 APPLE INC	037833100	X				3/13/2017	9/21/2017	25,678	24,492					1,186							
1345 APPLE INC	037833100	X				7/24/2017	8/17/2017	756	751					45							
1346 APPLE INC	037833100	X				3/13/2017	8/17/2017	3,184	2,783					401							
1347 APPLE INC	037833100	X				3/13/2017	9/18/2017	3,664	3,201					463							
1348 APPLE INC	037833100	X				12/3/2015	11/21/2016	85,320	79,856					5,464							
1350 BNY MELLON FOC EQ OPP-M	05569M475	X				11/22/2010	11/21/2016	114,680	91,116					23,564							
1351 BNY MELLON FOC EQ OPP-M	05569M475	X				12/7/2016	4/21/2017	150,000	136,952					13,048							
1352 BNY MELLON FOC EQ OPP-M	05569M475	X				1/20/2017	4/7/2017	50,031	50,021					10							
1353 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	4/13/2017	85,083	85,037					46							
1354 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	4/18/2017	20,029	20,009					20							
1355 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	6/9/2017	74,944	73,032					98							
1356 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	7/24/2017	45,019	45,019					-37							
1357 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	8/22/2017	44,965	45,019					-54							
1358 US TREASURY NIB 1.25% 12/1	912828U99	X				1/20/2017	9/23/2017	29,995	30,013					-18							
1359 US TREASURY NIB 1.25% 12/1	912828U99	X				2/10/2017	3/10/2017	14,933	14,981					48							
1360 US TREASURY NIB 1.25% 12/1	912828U99	X				2/14/2017	3/10/2017	9,955	9,985					-30							
1361 UNITED STATES TREAS 1.12	912828U56	X				2/14/2017	3/21/2017	119,709	119,817					-108							
1362 UNITED STATES TREAS 1.12	912828U56	X				5/6/2011	10/24/2016	6,988	6,276					692							
1363 UNITED TECHNOLOGIES COI	913017109	X				5/6/2011	12/20/2016	4,100	3,317					783							
1364 UNITED TECHNOLOGIES COI	913017109	X				5/6/2011	1/13/2017	232,295	189,096					43,199							
1365 UNITED TECHNOLOGIES COI	913017109	X				5/6/2011	9/15/2017	3,069	3,240					-171							
1366 FHL MC GOLD POOL C91926	3128P8D73	X				6/9/2017	9/15/2017	639	682					-43							

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		552,942		Capital Gains/Losses		31,876,916		29,760,821		2,116,095				
		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
1369 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	10/15/2016	990	1,058				0	-68
1370 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	11/15/2016	2,246	2,400				0	-154
1371 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	7/15/2016	4,089	4,370				0	-281
1372 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	12/15/2017	2,761	2,951				0	-190
1373 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	2/14/2017	40,257	40,806				0	-549
1374 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	2/15/2017	1,500	1,903				0	-103
1375 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	4/15/2017	1,212	1,295				0	-83
1376 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	3/15/2017	1,026	1,100				0	-71
1377 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	5/15/2017	427	456				0	-29
1378 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	6/15/2017	458	489				0	-31
1379 FNMA AY8429 3 5% 8/1	3128PVL00	X				2/10/2017	5/25/2017	0	0				0	0
1380 FNMA AY8429 3 5% 8/1	3138YNLK1	X				12/8/2016	6/25/2017	403	415				0	-12
1381 FNMA AY8429 3 5% 8/1	3138YNLK1	X				2/10/2017	6/25/2017	2	2				0	0
1382 FNMA AY8429 3 5% 8/1	3138YNLK1	X				12/8/2016	7/25/2017	626	852				0	-26
1383 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	5/20/2017	341	360				0	-19
1384 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/20/2017	567	598				0	-31
1385 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/30/2017	5/20/2017	13	14				0	-1
1386 GNMA A POOL # MA4322 4 0%	36179SYT8	X				4/11/2017	5/20/2017	13	14				0	-1
1387 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/20/2017	567	598				0	-31
1388 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/20/2017	598	598				0	-31
1389 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/30/2017	6/20/2017	22	23				0	-1
1390 GNMA A POOL # MA4322 4 0%	36179SYT8	X				4/11/2017	6/20/2017	22	23				0	-1
1391 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/29/2017	135,878	135,878				0	0
1392 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/29/2017	135,878	135,878				0	-51
1393 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/17/2017	6/29/2017	135,878	135,878				0	-51
1394 GNMA A POOL # MA4322 4 0%	36179SYT8	X				3/30/2017	6/29/2017	5,226	5,226				0	-33
1395 GNMA A POOL # MA4322 4 0%	36179SYT8	X				4/11/2017	6/29/2017	5,226	5,259				0	-33
1396 GNMA A POOL # MA4322 4 0%	36179SYT8	X				5/24/2017	6/29/2017	20,904	20,971				0	-67
1397 GNMA A POOL # MA4322 4 5%	36179SYT8	X				3/28/2017	5/20/2017	444	474				0	-30
1398 GNMA A POOL # MA4322 4 5%	36179SYT8	X				3/28/2017	5/20/2017	964	1,031				0	-67
1399 GNMA A POOL # MA4322 4 5%	36179SYT8	X				3/28/2017	7/20/2017	1,656	1,984				0	-128
1400 GNMA A POOL # MA4322 4 5%	36179SYT8	X				3/28/2017	7/24/2017	116,175	117,031				0	-856
1401 GNMA A POOL # MA4322 4 5%	36179SYT8	X				6/27/2017	7/24/2017	25,256	25,434				0	-178
1402 GNMA A POOL # MA4322 4 5%	36179SYT8	X				3/28/2017	8/20/2017	1,988	2,126				0	-138
1403 GNMA A POOL # MA4322 4 5%	36179SYT8	X				6/27/2017	8/20/2017	432	462				0	-30
1404 GNMA II MA4511 4 0% 6/1	36179TAL9	X				8/29/2017	7/20/2017	215	227				0	-12
1405 BNY MELLON FOC EQ OPP-M	05569W475	X				1/27/2016	5/31/2017	100,000	85,487				0	14,513
1406 BNY MELLON MFC MULTI-STH	05569W475	X				2/24/2017	10/24/2017	100,000	98,244				0	1,756
1407 BANK OF AMERICA CORP	060505104	X				2/25/2015	10/24/2016	11,393	11,220				0	173
1408 BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	102,880	74,582				0	28,098
1409 BANK OF AMERICA CORP	060505104	X				2/25/2015	12/20/2016	2,044	1,485				0	559
1410 BANK OF AMERICA CORP	060505104	X				2/25/2015	1/23/2017	6,762	4,950				0	1,812
1411 BANK OF AMERICA CORP	060505104	X				2/25/2015	3/23/2017	3,049	3,049				0	904
1412 BANK OF AMERICA CORP	060505104	X				2/25/2015	6/21/2017	6,226	4,456				0	1,771
1413 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	3/15/2017	1,545	1,545				0	-61
1414 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	4/15/2017	76	79				0	-3
1415 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	5/15/2017	949	988				0	-39
1416 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	7/15/2017	466	498				0	-32
1417 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	8/15/2017	483	516				0	-33
1418 FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	9/15/2017	402	430				0	-28
1419 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	10/15/2016	82	85				0	-3
1420 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	11/15/2016	94	98				0	-4
1421 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	12/15/2016	951	990				0	-39
1422 FHLMC GOLD A90393 5 0%	312938N08	X				3/8/2010	1/15/2017	244	254				0	-10
1423 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	7/20/2017	215	227				0	-12
1424 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	7/20/2017	215	227				0	-12
1425 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	8/20/2017	336	355				0	-19
1426 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	8/20/2017	336	355				0	-19
1427 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	8/20/2017	336	355				0	-19
1428 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	9/20/2017	606	641				0	-35
1429 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	9/20/2017	606	640				0	-34
1430 GNMA II MA4511 4 0% 6/1	36179TAL9	X				6/29/2017	9/20/2017	606	640				0	-34
1431 UNITED HEALTH GROUP INC	91324P102	X				8/26/2017	8/17/2017	5,233	4,995				0	238
1432 UNITED HEALTH GROUP INC	91324P102	X				8/26/2017	9/18/2017	5,146	4,810				0	336
1433 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	10/24/2016	4,729	5,280				0	-551
1434 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	12/20/2016	2,574	3,335				0	-761
1435 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	1/23/2017	2,918	2,918				0	-585
1436 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	3/23/2017	1,081	1,251				0	-170
1437 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	6/16/2017	44,501	53,638				0	-9,137
1438 UNIVERSAL HEALTH SERVICE	913903100	X				9/21/2015	6/19/2017	80,860	97,206				0	-16,346
1439 HALLIBURTON CO	406216101	X				12/31/2014	12/20/2016	4,834	3,637				0	1,297
1440 HALLIBURTON CO	406216101	X				12/31/2014	1/6/2017	16,414	11,396				0	5,018

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount		Capital Gains/Losses		Sales		Depreciation and Adjustments		or Loss	
		552,942				0		Other sales		31,876,916		29,760,821		2,118,095	
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	
1441 HALLIBURTON CO	406216101	X				1/18/2007	1/6/2017	39,054	19,810					19,244	
1442 HALLIBURTON CO	406216101	X				1/18/2007	1/23/2017	545	287					258	
1443 HALLIBURTON CO	406216101	X				1/18/2007	3/23/2017	1,000	574					426	
1444 HALLIBURTON CO	406216101	X				8/21/2017	8/21/2017	1,682	1,682					-10	
1445 HALLIBURTON CO	406216101	X				8/21/2017	8/17/2017	1,596	1,692					-138	
1446 HALLIBURTON CO	406216101	X				8/21/2017	9/16/2017	2,129	2,114					15	
1447 HARTFORD FINL SVCS GROL	416515104	X				10/4/2016	10/24/2016	1,718	1,743					-25	
1448 HARTFORD FINL SVCS GROL	416515104	X				12/12/2016	12/20/2016	1,921	1,939					-18	
1449 HARTFORD FINL SVCS GROL	416515104	X				12/12/2016	12/23/2016	5,242	5,332					-90	
1450 HARTFORD FINL SVCS GROL	416515104	X				12/12/2016	3/23/2017	1,926	1,939					-13	
1451 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	10/18/2016	20,007	19,760					247	
1452 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	10/27/2016	5,001	4,940					61	
1453 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	11/8/2016	30,014	29,640					374	
1454 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	11/14/2016	69,970	69,161					809	
1455 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	11/29/2016	19,986	19,760					228	
1456 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	12/19/2016	14,984	14,820					164	
1457 U S TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	1/4/2017	254,791	253,334					-1,457	
1458 UNITED STATES TREAS 2.0	912828U24	X				2/8/2017	2/14/2017	90,821	92,150					-1,329	
1459 UNITED-HEALTH GROUP INC	91324P102	X				10/19/2016	12/20/2016	6,837	6,122					715	
1460 UNITED-HEALTH GROUP INC	91324P102	X				10/19/2016	1/23/2017	6,023	5,539					484	
1461 UNITED-HEALTH GROUP INC	91324P102	X				10/19/2016	3/23/2017	2,665	2,332					333	
1462 UNITED-HEALTH GROUP INC	91324P102	X				10/19/2016	6/21/2017	6,078	4,610					1,268	
1463 ALLY FINANCIAL INC	02005N100	X				1/7/2015	7/24/2017	4,148	4,390					-242	
1464 ALLY FINANCIAL INC	02005N100	X				1/7/2015	8/17/2017	3,380	3,466					-86	
1465 ALLY FINANCIAL INC	02005N100	X				1/7/2015	9/18/2017	3,206	3,235					-29	
1466 ALPHABET INC/CA-CL A	02079K305	X				9/23/2016	10/24/2016	4,173	4,075					98	
1467 ALPHABET INC/CA-CL A	02079K305	X				9/23/2016	12/2/2016	36,805	39,119					-2,514	
1468 ALPHABET INC/CA-CL A	02079K305	X				8/2/2016	12/2/2016	28,979	30,286					-1,307	
1469 ALPHABET INC/CA-CL A	02079K305	X				8/2/2016	12/7/2016	11,655	11,955					-300	
1470 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	12/7/2016	36,519	32,719					3,800	
1471 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	12/20/2016	4,072	3,481					591	
1472 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	1/3/2017	36,387	31,327					5,060	
1473 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	1/23/2017	4,197	3,481					716	
1474 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	3/23/2017	4,191	3,481					710	
1475 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	6/21/2017	11,665	8,354					3,311	
1476 UNIVERSAL HEALTH SERV	913903100	X				6/19/2017	6/19/2017	12,804	15,424					-2,620	
1477 VALERO ENERGY CORP NEV	91913Y100	X				3/23/2016	10/24/2016	561	658					-97	
1478 VALERO ENERGY CORP NEV	91913Y100	X				5/3/2016	10/24/2016	7,852	8,163					-311	
1479 VALERO ENERGY CORP NEV	91913Y100	X				5/3/2016	10/28/2016	34,993	34,400					193	
1480 VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	10/28/2016	15,831	14,770					1,061	
1481 VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	11/3/2016	5,757	5,470					287	
1482 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	11/3/2016	39,149	36,040					3,109	
1483 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	12/20/2016	678	530					148	
1484 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	1/23/2017	3,308	2,650					658	
1485 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	3/23/2017	1,356	1,060					296	
1486 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	6/21/2017	2,556	2,120					436	
1487 VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	7/24/2017	3,376	2,650					726	
1488 VALERO ENERGY CORP NEV	91913Y100	X				7/14/2016	8/17/2017	651	502					149	
1489 VALERO ENERGY CORP NEV	91913Y100	X				5/6/2011	8/17/2017	1,303	493					810	
1490 VALERO ENERGY CORP NEV	91913Y100	X				5/6/2011	9/18/2017	2,164	740					1,424	
1491 VANTIV INC - CL A	92210H105	X				7/12/2017	7/24/2017	1,925	1,888					37	
1492 VANTIV INC - CL A	92210H105	X				7/12/2017	8/17/2017	2,157	1,888					269	
1493 VANTIV INC - CL A	92210H105	X				7/12/2017	9/18/2017	2,882	2,518					364	
1494 VERIZON COMMUNICATIONS	92343V104	X				9/23/2015	10/24/2016	963	872					91	
1495 VERIZON COMMUNICATIONS	92343V104	X				9/23/2015	12/20/2016	1,597	1,308					289	
1496 VERIZON COMMUNICATIONS	92343V104	X				9/23/2015	1/23/2017	1,573	1,308					265	
1497 FNMA POOL # M2Z705 3.0%	31418CAF1	X				9/28/2016	8/25/2017	36	37					-1	
1498 FNMA POOL # M2Z705 3.0%	31418CAF1	X				1/30/2017	8/25/2017	179	177					2	
1499 FNMA POOL # M2Z705 3.0%	31418CAF1	X				6/27/2017	8/25/2017	286	289					-3	
1500 FNMA POOL # M2Z705 3.0%	31418CAF1	X				7/8/2016	9/25/2017	1,608	1,675					-67	
1501 FNMA POOL # M2Z705 3.0%	31418CAF1	X				9/28/2016	9/25/2017	38	40					-2	
1502 FNMA POOL # M2Z705 3.0%	31418CAF1	X				1/30/2017	9/25/2017	191	190					1	
1503 FNMA POOL # M2Z705 3.0%	31418CAF1	X				6/27/2017	9/25/2017	306	309					-3	
1504 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				12/7/2016	1/20/2017	661	710					-49	
1505 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				12/7/2016	2/20/2017	287	309					-22	
1506 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				1/18/2017	2/20/2017	17	18					-1	
1507 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				12/7/2016	3/20/2017	1,084	1,165					-81	
1508 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				1/18/2017	3/20/2017	84	88					-4	
1509 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				12/7/2016	3/28/2017	86,519	87,101					-582	
1510 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				1/18/2017	3/28/2017	5,089	5,110					-21	
1511 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				12/7/2016	4/20/2017	1,996	2,037					-141	
1512 FNMA POOL # M2Z705 4.5% 12	36179SSS7	X				1/18/2017	4/20/2017	112	120					-8	

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

Long Term CG Distributions		Amount	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions		552,942	Capital Gains/Losses		31,876,916		29,760,821		2,116,095					
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
1513 GNMA 2 POOL M44195	3 05 361795JUB	X				3/2/2017	4/20/2017	972	976					-4
1514 FHL MC GOLD A90393	5 09 312938NJ8	X				3/8/2010	6/15/2017	796	829					-33
1515 FHL MC GOLD A90393	5 09 312938NJ8	X				3/8/2010	7/15/2017	295	308					-13
1516 FHL MC GOLD A90393	5 09 312938NJ8	X				3/8/2010	8/15/2017	72	75					-3
1517 FHL MC GOLD A90393	5 09 312938NJ8	X				3/8/2010	9/15/2017	922	960					-38
1518 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	10/15/2016	1,792	1,904					-112
1519 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	10/15/2016	1,334	1,485					-151
1520 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	11/15/2016	601	639					-38
1521 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	11/15/2016	447	498					-51
1522 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	12/15/2016	1,321	1,615					-294
1523 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	12/15/2016	1,132	1,260					-128
1524 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	1/15/2017	789	838					-49
1525 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	1/15/2017	587	654					-67
1526 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	2/15/2017	1,739	1,847					-108
1527 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	2/15/2017	1,294	1,441					-147
1528 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	3/15/2017	1,257	1,335					-78
1529 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	4/15/2017	936	1,042					-106
1530 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	4/15/2017	1,092	1,160					-68
1531 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	4/15/2017	813	905					-92
1532 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	5/15/2017	635	887					-252
1533 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	5/15/2017	621	692					-71
1534 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	6/15/2017	1,032	1,096					-64
1535 FHL MC GOLD A95828	4 59 312944PM7	X				12/17/2010	11/15/2016	5,461	5,564					-103
1536 FHL MC GOLD A95828	4 59 312944PM7	X				9/16/2011	11/15/2016	284	303					-19
1537 FHL MC GOLD A95828	4 59 312944PM7	X				11/15/2011	11/15/2016	228	241					-13
1538 FHL MC GOLD A95828	4 59 312944PM7	X				1/30/2014	11/15/2016	1,536	1,658					-122
1539 FHL MC GOLD A95828	4 59 312944PM7	X				2/27/2014	11/15/2016	114	124					-10
1540 FHL MC GOLD A95828	4 59 312944PM7	X				3/3/2015	11/15/2016	284	312					-28
1541 FHL MC GOLD A95828	4 59 312944PM7	X				9/21/2015	11/15/2016	57	62					-5
1542 FHL MC GOLD A95828	4 59 312944PM7	X				12/17/2010	12/15/2016	4,614	4,701					-87
1543 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	7/24/2017	9,964	9,961					3,003
1544 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	8/17/2017	8,436	8,265					2,171
1545 ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	9/18/2017	6,532	4,873					1,659
1546 AMAZON COM INC	023135106	X				6/1/2011	10/24/2016	17,556	4,115					13,441
1547 AMAZON COM INC	023135106	X				6/1/2011	12/20/2016	10,795	2,744					8,051
1548 AMAZON COM INC	023135106	X				6/1/2011	1/23/2017	9,771	2,352					7,419
1549 AMAZON COM INC	023135106	X				6/1/2011	3/23/2017	4,253	980					3,273
1550 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	6/15/2017	768	855					-87
1551 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	7/15/2017	386	410					-24
1552 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	7/15/2017	288	320					-32
1553 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	8/15/2017	1,181	1,254					-73
1554 FHL MC GOLD A92821	5 09 312941D20	X				4/7/2015	8/15/2017	879	979					-100
1555 FHL MC GOLD A92821	5 09 312941D20	X				7/22/2010	9/15/2017	1,546	1,749					-103
1556 FNMA A18423	3 59 3138YLNK1	X				2/10/2017	7/25/2017	5	5					0
1557 FHL MC GOLD A95828	4 59 312944PM7	X				9/16/2011	12/15/2016	240	256					-16
1558 FHL MC GOLD A95828	4 59 312944PM7	X				11/15/2011	12/15/2016	192	203					-11
1559 FHL MC GOLD A95828	4 59 312944PM7	X				1/30/2014	12/15/2016	1,298	1,401					-103
1560 FHL MC GOLD A95828	4 59 312944PM7	X				2/27/2014	12/15/2016	96	105					-9
1561 FHL MC GOLD A95828	4 59 312944PM7	X				3/3/2015	12/15/2016	240	264					-24
1562 FHL MC GOLD A95828	4 59 312944PM7	X				9/21/2015	12/15/2016	48	53					-5
1563 FHL MC GOLD A95828	4 59 312944PM7	X				12/17/2010	1/15/2017	3,653	3,732					-79
1564 AMAZON COM INC	023135106	X				6/1/2011	6/21/2017	9,946	1,960					7,986
1565 AMAZON COM INC	023135106	X				6/1/2011	7/24/2017	9,264	1,764					7,500
1566 AMAZON COM INC	023135106	X				6/1/2011	8/17/2017	7,754	1,568					6,186
1567 AMAZON COM INC	023135106	X				6/1/2011	9/18/2017	6,875	1,372					5,503
1568 AMER AIRLN 15-1 A PT 3 375	023770A48	X				3/2/2015	11/1/2016	3,034	3,034					0
1569 AMER AIRLN 15-1 A PT 3 375	023770A48	X				3/2/2015	5/1/2017	3,036	3,036					0
1570 AMERICAN TOWER CORP	03027X100	X				8/18/2015	10/24/2016	7,461	6,145					1,316
1571 AMERICAN TOWER CORP	03027X100	X				6/18/2015	12/20/2016	4,397	3,937					460
1572 AMERICAN TOWER CORP	03027X100	X				6/18/2015	1/23/2017	3,676	3,361					315
1573 AMERICAN TOWER CORP	03027X100	X				6/18/2015	3/6/2017	24,171	20,260					3,911
1574 AMERICAN TOWER CORP	03027X100	X				6/24/2015	3/6/2017	13,288	11,064					2,224
1575 HOME DEPOT INC	437076102	X				5/6/2011	8/17/2017	3,638	899					2,739
1576 HONEYWELL INTL INC	438516106	X				1/14/2004	10/6/2016	7,630	2,363					5,267
1577 HONEYWELL INTL INC	438516106	X				1/14/2004	10/24/2016	656	215					441
1578 HONEYWELL INTL INC	438516106	X				1/14/2004	12/20/2016	6,229	1,697					4,532
1579 HONEYWELL INTL INC	438516106	X				1/14/2004	1/23/2017	5,516	1,683					3,833
1580 HONEYWELL INTL INC	438516106	X				1/14/2004	3/23/2017	2,518	716					1,802
1581 HONEYWELL INTL INC	438516106	X				1/14/2004	6/21/2017	5,646	1,504					4,142
1582 HONEYWELL INTL INC	438516106	X				1/14/2004	7/24/2017	5,074	1,325					3,749
1583 HONEYWELL INTL INC	438516106	X				1/14/2004	8/17/2017	4,119	1,074					3,045
1584 HOME DEPOT INC	437076102	X				5/6/2011	7/24/2017	4,383	1,123					3,260

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

Long Term CG Distributions Short Term CG Distributions	Amount		Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Cost or Other Basis, Expenses, Depreciation and Adjustments			Net Gain or Loss
	Capital Gains/Losses										Gross Sales	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss	
	552,942	0														
											Gross Sales	Cost or Other Basis	Valuation Method			
1585 CALIFORNIA ST EART	2 805	X				11/5/2014	7/1/2017				4,000	3,999				1
1586 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	10/4/2016				22,632	22,542				90
1587 CABOT OIL & GAS CORP CL	127097103	X				12/9/2016	3/6/2017				39,419	41,349				-1,930
1588 CABOT OIL & GAS CORP CL	127097103	X				12/9/2016	3/6/2017				38,497	40,971				-2,474
1589 CALIFORNIA ST EART	2 805	X				10/29/2014	7/1/2017				15,200	15,200				0
1590 CAPITAL ONE FINANCIAL CO	14040H105	X				1/22/2014	10/4/2016				32,123	31,990				133
1591 CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	10/6/2016				206,895	152,775				54,120
1592 CAPITAL ONE FINANCIAL CO	14040H105	X				1/22/2014	10/6/2016				727	727				0
1593 CELANESE CORP -SER A	150870103	X				5/6/2011	10/24/2016				6,463	4,478				1,987
1594 CELANESE CORP -SER A	150870103	X				5/6/2011	12/20/2016				5,711	3,481				2,230
1595 CELANESE CORP -SER A	150870103	X				5/6/2011	1/23/2017				4,178	2,486				1,692
1596 CELANESE CORP -SER A	150870103	X				5/6/2011	3/23/2017				1,803	995				808
1597 CELANESE CORP -SER A	150870103	X				5/6/2011	6/21/2017				4,718	2,486				2,232
1598 CELANESE CORP -SER A	150870103	X				5/6/2011	7/24/2017				3,892	1,989				1,903
1599 CELANESE CORP -SER A	150870103	X				5/6/2011	8/17/2017				2,935	1,492				1,443
1600 CELANESE CORP -SER A	150870103	X				5/6/2011	9/18/2017				3,536	1,740				1,796
1601 CELGENE CORP	151020104	X				8/11/2016	10/24/2016				992	1,138				-156
1602 CELGENE CORP	151020104	X				12/19/2016	12/20/2016				1,411	1,406				5
1603 CELGENE CORP	151020104	X				12/19/2016	1/23/2017				2,911	2,930				-119
1604 CELGENE CORP	151020104	X				12/19/2016	3/23/2017				1,364	1,289				75
1605 CELGENE CORP	151020104	X				12/19/2016	6/21/2017				3,032	2,695				337
1606 CELGENE CORP	151020104	X				12/19/2016	7/24/2017				2,758	2,344				414
1607 CELGENE CORP	151020104	X				12/19/2016	8/17/2017				2,197	1,992				205
1608 CELGENE CORP	151020104	X				12/19/2016	9/18/2017				2,138	1,758				380
1609 CHEVRON CORPORATION	166764100	X				5/6/2011	10/24/2016				1,508	1,548				-40
1610 CHEVRON CORPORATION	166764100	X				5/6/2011	12/20/2016				4,144	3,613				531
1611 CHEVRON CORPORATION	166764100	X				5/6/2011	1/23/2017				3,460	3,097				363
1612 CHEVRON CORPORATION	166764100	X				5/6/2011	3/23/2017				1,407	1,342				65
1613 CHEVRON CORPORATION	166764100	X				5/6/2011	6/21/2017				2,708	2,684				24
1614 CHEVRON CORPORATION	166764100	X				5/6/2011	7/24/2017				2,477	2,477				0
1615 CHEVRON CORPORATION	166764100	X				5/6/2011	9/17/2017				2,129	2,064				65
1616 CHEVRON CORPORATION	166764100	X				5/6/2011	9/18/2017				2,066	1,858				208
1617 CITIGROUP INC	2 5% 9	X				3/10/2014	10/31/2016				50,664	50,443				241
1618 CITIGROUP INC	2 5% 9	X				2/12/2014	10/31/2016				105,436	105,788				648
1619 CITIGROUP INC	2 5% 9	X				2/12/2014	11/1/2016				20,275	20,150				125
1620 CITIGROUP INC	2 5% 7	X				9/26/2014	11/1/2016				111,780	109,161				2,619
1621 FHLMC GOLD A95828	4 5%	X				12/17/2010	3/15/2017				1,903	1,939				-36
1622 FHLMC GOLD A95828	4 5%	X				9/16/2011	3/15/2017				99	106				-7
1623 FHLMC GOLD A95828	4 5%	X				11/15/2011	3/15/2017				79	94				-5
1624 FHLMC GOLD A95828	4 5%	X				13/30/2014	3/15/2017				535	578				-43
1625 FHLMC GOLD A95828	4 5%	X				2/27/2014	3/15/2017				40	43				-3
1626 FHLMC GOLD A95828	4 5%	X				3/3/2015	3/15/2017				99	109				-10
1627 FHLMC GOLD A95828	4 5%	X				9/21/2015	3/15/2017				20	22				0
1628 FHLMC GOLD A95828	4 5%	X				12/17/2010	4/15/2017				3,869	3,962				-73
1629 FHLMC GOLD A95828	4 5%	X				9/16/2011	4/15/2017				203	216				-13
1630 FHLMC GOLD A95828	4 5%	X				11/15/2011	4/15/2017				162	171				-9
1631 FHLMC GOLD A95828	4 5%	X				1/30/2014	4/15/2017				1,094	1,181				-87
1632 FHLMC GOLD A95828	4 5%	X				2/27/2014	4/15/2017				81	88				-7
1633 FHLMC GOLD A95828	4 5%	X				3/3/2015	4/15/2017				203	222				-19
1634 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	12/20/2016				3,501	2,936				565
1635 CONSTELLATION BRANDS IN	21036P108	X				16/2017	1/23/2017				1,212	1,194				18
1636 CONSTELLATION BRANDS IN	21036P108	X				16/2017	3/23/2017				1,560	1,790				170
1637 CONSTELLATION BRANDS IN	21036P108	X				16/2017	6/21/2017				4,803	3,879				924
1638 CONSTELLATION BRANDS IN	21036P108	X				16/2017	7/24/2017				4,308	3,282				1,026
1639 CONSTELLATION BRANDS IN	21036P108	X				16/2017	8/17/2017				3,373	2,536				837
1640 CONSTELLATION BRANDS IN	21036P108	X				16/2017	9/18/2017				3,476	2,536				940
1641 CORNING INC	219350105	X				7/25/2017	9/18/2017				2,664	2,888				-224
1642 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	12/20/2016				4,106	4,171				-65
1643 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	1/23/2017				1,305	1,335				-30
1644 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	3/23/2017				2,015	2,002				13
1645 FHLMC GOLD A95828	4 5%	X				9/21/2015	2/15/2017				37	40				-3
1646 JOHNSON & JOHNSON	478160104	X				7/9/2015	12/20/2016				4,163	3,565				598
1647 JOHNSON & JOHNSON	478160104	X				7/9/2015	1/23/2017				3,653	3,168				485
1648 JOHNSON & JOHNSON	478160104	X				7/9/2015	1/31/2017				139,055	121,966				17,089
1649 JOHNSON & JOHNSON	478160104	X				8/24/2015	1/31/2017				67,722	55,350				12,372
1650 JOHNSON & JOHNSON	478160104	X				8/11/2017	9/18/2017				2,572	2,549				23
1651 KIMCO REALTY CORP	49446R109	X				6/16/2017	6/21/2017				174	185				-11
1652 KIMCO REALTY CORP	49446R109	X				6/16/2017	7/24/2017				750	741				9
1653 KIMCO REALTY CORP	49446R109	X				6/16/2017	8/17/2017				786	741				45
1654 KIMCO REALTY CORP	49446R109	X				6/16/2017	9/18/2017				598	556				43
1655 LAM RESH CORP	512807108	X				7/27/2017	9/18/2017				2,132	2,004				128
1656 LAM RESEARCH CORP	512807108	X				5/23/2016	10/13/2016				65,650	64,803				847

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

Long Term CG Distributions		Amount		Totals										Net Gain or Loss	
Short Term CG Distributions		552,942		Capital Gains/Losses										2,116,095	
		0		Other sales										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	
1657 LAM RESEARCH CORP 3.4	512807AQ1	X				8/30/2016	10/13/2016	70,700	72,081				0	-1,381	
1658 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	12/20/2016	6,469	4,011				0	2,458	
1659 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	1/23/2017	5,709	3,555				0	2,144	
1660 CITIZENS FINANCIAL GROUP	174810105	X				1/19/2016	1/24/2017	100,371	61,722				0	38,649	
1661 CITIZENS FINANCIAL GROUP	174610105	X				3/23/2017	6/21/2017	707	706				0	1	
1662 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	6/21/2017	2,826	1,783				0	1,043	
1663 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	7/24/2017	2,802	1,783				0	1,019	
1664 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	8/17/2017	2,347	1,560				0	787	
1665 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	9/18/2017	2,498	1,560				0	938	
1666 COGNIZANT TECHNOLOGY	192446102	X				9/30/2016	11/28/2016	59,478	58,721				0	757	
1667 COMCAST CORP CL A	20030N101	X				4/16/2012	10/24/2016	1,298	594				0	704	
1668 COMCAST CORP CL A	20030N101	X				4/16/2012	11/15/2016	55,592	24,637				0	30,955	
1669 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	10/24/2016	2,367	2,005				0	362	
1670 INCYTE CORPORATION	45337C102	X				10/6/2016	8/11/2017	16,144	12,256				0	3,888	
1671 INCYTE CORPORATION	45337C102	X				8/17/2017	9/18/2017	477	495				0	-18	
1672 INCYTE CORPORATION	45337C102	X				10/6/2016	9/18/2017	596	471				0	125	
1673 INTEL CORP	458140100	X				10/7/2016	10/24/2016	1,408	1,525				0	-117	
1674 INTEL CORP	458140100	X				7/14/2016	11/11/2016	889	704				0	-15	
1675 INTEL CORP	458140100	X				10/7/2016	11/11/2016	43,401	48,029				0	-4,628	
1676 INTEL CORP	458140100	X				6/23/2016	11/11/2016	5,167	4,947				0	220	
1677 INTEL CORP	458140100	X				6/23/2016	11/16/2016	55,908	53,102				0	2,806	
1678 INTEL CORP	458140100	X				6/23/2016	12/20/2016	3,341	2,968				0	373	
1679 INTEL CORP	458140100	X				6/23/2016	1/23/2017	3,659	3,298				0	401	
1680 INTEL CORP	458140100	X				6/23/2016	1/25/2017	60,336	52,772				0	7,564	
1681 INTEL CORP	458140100	X				6/23/2016	2/10/2017	51,051	47,824				0	3,227	
1682 INTEL CORP	458140100	X				6/23/2016	3/13/2017	76,409	71,901				0	4,508	
1683 INTEL CORP	458140100	X				6/30/2016	3/13/2017	21,381	19,791				0	1,590	
1684 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	10/24/2016	2,399	1,179				0	1,220	
1685 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	12/20/2016	5,786	2,821				0	2,965	
1686 COMCAST CORP CL A	20030N101	X				4/16/2012	12/20/2016	1,423	594				0	829	
1687 COMCAST CORP CL A	20030N101	X				4/16/2012	1/23/2017	2,931	1,187				0	1,744	
1688 COMCAST CORP CL A	20030N101	X				5/11/2017	6/21/2017	1,208	1,179				0	29	
1689 COMCAST CORP CL A	20030N101	X				5/11/2017	7/24/2017	6,317	6,289				0	28	
1690 COMCAST CORP CL A	20030N101	X				5/11/2017	8/17/2017	5,307	5,110				0	197	
1691 COMCAST CORP CL A	20030N101	X				5/11/2017	9/11/2017	36,579	38,129				0	-1,550	
1692 COMCAST CORP CL A	20030N101	X				5/4/2017	9/11/2017	40,350	41,066				0	-718	
1693 COMCAST CORP 3.125% 7/15	20030NB02	X				6/26/2012	5/17/2017	72,863	69,940				0	2,923	
1694 COMCAST CORP 3.125% 7/15	20030NB02	X				3/8/2013	5/17/2017	109,294	107,307				0	1,987	
1695 COMCAST CORP 3.125% 7/15	20030NB02	X				3/26/2013	5/17/2017	26,022	25,528				0	494	
1696 COMCAST CORP 3.125% 7/15	20030NB02	X				3/10/2014	5/17/2017	15,614	14,827				0	787	
1697 CONSTELLATION BRANDS INC	21036P108	X				8/14/2015	10/24/2016	6,608	4,979				0	1,629	
1698 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	1/23/2017	4,544	2,097				0	2,447	
1699 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	3/23/2017	2,409	1,048				0	1,361	
1700 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	6/21/2017	5,130	2,097				0	3,033	
1701 INTERCONTINENTAL EXCHA	45866F104	X				7/24/2017	7/11/2017	111,304	44,558				0	66,746	
1702 INTERCONTINENTAL EXCHA	45866F104	X				7/24/2017	8/17/2017	1,321	1,328				0	-7	
1703 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	8/17/2017	660	262				0	398	
1704 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	8/30/2017	53,773	21,755				0	32,018	
1705 JOHNSON & JOHNSON	478160104	X				8/3/2015	10/6/2016	13,039	10,862				0	2,077	
1706 JOHNSON & JOHNSON	478160104	X				7/9/2015	10/6/2016	31,767	26,536				0	5,231	
1707 JOHNSON & JOHNSON	478160104	X				7/9/2015	10/24/2016	227	198				0	29	
1708 FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	6/25/2017	1,145	1,192				0	-47	
1709 FNMA POOL # MA2670 3.0%	31418B6G6	X				8/4/2016	6/25/2017	5	6				0	-1	
1710 LILLY ELI & CO	532457108	X				1/20/2016	10/24/2016	1,550	1,635				0	-85	
1711 LILLY ELI & CO	532457108	X				1/20/2016	12/20/2016	3,685	4,088				0	-403	
1712 LILLY ELI & CO	532457108	X				1/20/2016	1/23/2017	3,822	4,088				0	-266	
1713 LILLY ELI & CO	532457108	X				1/20/2016	3/23/2017	1,696	1,635				0	61	
1714 LILLY ELI & CO	532457108	X				1/20/2016	6/7/2017	55,619	57,235				0	-1,716	
1715 LILLY ELI & CO	532457108	X				1/20/2016	7/24/2017	2,545	2,453				0	92	
1716 LILLY ELI & CO	532457108	X				1/20/2016	8/17/2017	2,378	2,453				0	-75	
1717 LILLY ELI & CO	532457108	X				1/20/2016	9/18/2017	1,845	1,635				0	10	
1718 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	10/24/2016	6,556	8,208				0	-1,652	
1719 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	12/20/2016	5,442	6,020				0	-578	
1720 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	1/23/2017	3,876	4,378				0	-502	
1721 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	1/30/2017	114,613	129,894				0	-15,081	
1722 MARATHON PETROLEUM CO	56585A102	X				5/3/2016	1/30/2017	3,385	2,663				0	722	
1723 MARATHON PETROLEUM CO	56585A102	X				2/11/2016	2/1/2017	60,748	38,598				0	22,150	
1724 MARATHON PETROLEUM CO	56585A102	X				5/3/2016	2/1/2017	50,781	40,701				0	10,080	
1725 MERCK & CO INC	58933Y105	X				8/11/2016	10/24/2016	2,430	2,547				0	-117	
1726 MERCK & CO INC	58933Y105	X				8/11/2016	1/23/2017	4,875	5,095				0	-220	
1727 MERCK & CO INC	58933Y105	X				8/11/2016	1/23/2017	3,721	3,821				0	-100	
1728 MERCK & CO INC	58933Y105	X				8/11/2016	3/23/2017	1,903	1,911				0	-8	

[illegible]

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															552,942																
															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	Net Gain or Loss																
																Capital Gains/Losses		Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss										
Totals																															
Capital Gains/Losses								Other sales		31,876,916		29,780,821		2,116,095																	
								0		0		0		0																	
1801 FNMA POOL # MA2670	3141886G6	X				2/10/2017	4/25/2017	26	26					0	0																
1802 FNMA POOL # MA2670	3141886G6	X				8/4/2016	5/5/2017	4,705	4,914					-209	-209																
1803 FNMA POOL # MA2670	3141886G6	X				7/8/2016	5/25/2017	1,103	1,149					-46	-46																
1804 FNMA POOL # MA2670	3141886G6	X				8/4/2016	5/25/2017	0	0					0	0																
1805 FNMA POOL # MA2670	3141886G6	X				12/7/2016	5/25/2017	26	26					0	0																
1806 FNMA POOL # MA2670	3141886G6	X				1/1/2017	5/25/2017	26	26					0	0																
1807 FNMA POOL # MA2670	3141886G6	X				2/10/2017	5/25/2017	26	26					0	0																
1808 HONEYWELL INTL INC	438516106	X				1/14/2004	9/18/2017	3,854	1,002					2,852	2,852																
1809 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	10/24/2016	9,953	7,797					2,156	2,156																
1810 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	12/20/2016	4,038	2,835					1,203	1,203																
1811 ILLINOIS TOOL WKS INC	452308109	X				8/3/2015	12/20/2016	2,776	1,948					828	828																
1812 ILLINOIS TOOL WKS INC	452308109	X				8/3/2015	1/23/2017	5,933	4,251					1,682	1,682																
1813 ILLINOIS TOOL WKS INC	452308109	X				8/3/2015	3/23/2017	2,816	1,960					886	886																
1814 ILLINOIS TOOL WKS INC	452308109	X				8/3/2015	6/21/2017	6,344	3,808					2,536	2,536																
1815 ILLINOIS TOOL WKS INC	452308109	X				8/3/2015	7/24/2017	3,500	2,214					1,286	1,286																
1816 ILLINOIS TOOL WKS INC	452308109	X				8/15/2014	7/24/2017	1,960	1,215					745	745																
1817 ILLINOIS TOOL WKS INC	452308109	X				8/15/2014	8/17/2017	4,290	2,691					1,599	1,599																
1818 ILLINOIS TOOL WKS INC	452308109	X				8/15/2014	9/18/2017	4,253	2,517					1,736	1,736																
1819 INCYTE CORPORATION	45337C102	X				10/6/2016	10/24/2016	2,645	2,828					-183	-183																
1820 INCYTE CORPORATION	45337C102	X				12/19/2016	12/20/2016	1,012	1,029					-17	-17																
1821 INCYTE CORPORATION	45337C102	X				12/19/2016	1/23/2017	2,467	2,162					305	305																
1822 INCYTE CORPORATION	45337C102	X				12/19/2016	3/23/2017	1,406	1,029					377	377																
1823 INCYTE CORPORATION	45337C102	X				12/19/2016	6/21/2017	2,665	2,059					606	606																
1824 INCYTE CORPORATION	45337C102	X				12/19/2016	7/24/2017	2,287	1,750					537	537																
1825 INCYTE CORPORATION	45337C102	X				12/19/2016	8/11/2017	26,328	21,822					4,506	4,506																
1826 WILLIAMS COS INC	969457100	X				9/27/2016	1/18/2017	144,784	156,802					-12,018	-12,018																
1827 YUMI BRANDS INC	988498101	X				4/24/2014	10/24/2016	7,898	5,911					1,987	1,987																
1828 YUMI BRANDS INC	988498101	X				4/24/2014	12/20/2016	2,574	2,200					374	374																
1829 YUMI BRANDS INC	988498101	X				4/24/2014	1/23/2017	3,216	2,750					466	466																
1830 YUMI BRANDS INC	988498101	X				4/24/2014	3/23/2017	1,270	1,100					170	170																
1831 YUMI BRANDS INC	988498101	X				4/6/2017	6/21/2017	1,486	1,292					194	194																
1832 YUMI BRANDS INC	988498101	X				4/6/2017	7/24/2017	3,743	3,231					512	512																
1833 YUMI BRANDS INC	988498101	X				4/6/2017	8/17/2017	3,061	2,585					476	476																
1834 YUMI BRANDS INC	988498101	X				4/6/2017	9/18/2017	3,020	2,585					435	435																
1835 YUMI CHINA HOLDINGS INC	98850P109	X				5/6/2011	12/6/2016	62,070	33,860					28,190	28,190																
1836 YUMI CHINA HOLDINGS INC	98850P109	X				2/1/2013	12/6/2016	15,657	10,458					5,199	5,199																
1837 YUMI CHINA HOLDINGS INC	98850P109	X				4/24/2014	12/6/2016	4,753	3,703					1,050	1,050																
1838 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	10/24/2016	5,762	5,535					227	227																
1839 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	12/20/2016	2,960	3,567					-607	-607																
1840 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	1/23/2017	2,856	3,075					-219	-219																
1841 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	3/23/2017	1,336	1,353					-17	-17																
1842 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	6/21/2017	2,829	2,706					123	123																
1843 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	7/24/2017	2,580	2,460					120	120																
1844 ZIMMER BIOMET HOLDINGS	98956P102	X				5/26/2016	8/10/2017	129,926	144,198					-14,272	-14,272																
1845 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	8/10/2017	23,623	26,323					-2,700	-2,700																
1846 MELLON OPTIMA US STRAT	999286557	X				3/30/2006	12/31/2016	2,000,000	2,128,884					-128,884	-128,884																
1847 COMMIT TO PUR MELLON OR	999286557	X				12/27/2016	2/2/2017	43,390	43,390					0	0																
1848 ALLERGAN PLC	G0177J108	X				5/19/2016	10/24/2016	5,661	5,667					-6	-6																
1849 ALLERGAN PLC	G0177J108	X				5/19/2016	12/20/2016	3,276	3,867					-591	-591																
1850 ALLERGAN PLC	G0177J108	X				5/19/2016	1/23/2017	3,670	3,867					-197	-197																
1851 ALLERGAN PLC	G0177J108	X				5/19/2016	3/23/2017	1,896	1,820					-76	-76																
1852 ALLERGAN PLC	G0177J108	X				5/19/2016	6/21/2017	3,646	3,412					234	234																
1853 ALLERGAN PLC	G0177J108	X				5/19/2016	7/24/2017	3,751	3,412					339	339																
1854 ALLERGAN PLC	G0177J108	X				5/19/2016	8/17/2017	2,496	2,502					-6	-6																
1855 ALLERGAN PLC	G0177J108	X				5/19/2016	9/19/2016	2,441	2,502					-61	-61																
1856 ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	10/7/2016	47,748	34,298					13,450	13,450																
1857 ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	10/7/2016	12,547	6,984					5,563	5,563																
1858 ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	10/24/2016	116	83					33	33																
1859 ACCENTURE PLC-CL A	G1151C101	X				11/28/2016	12/20/2016	1,478	1,453					25	25																
1860 ACCENTURE PLC-CL A	G1151C101	X				11/28/2016	1/23/2017	2,758	2,906					-148	-148																
1861 ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	4/5/2017	33,753	35,617					-1,864	-1,864																
1862 ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	6/8/2017	31,361	31,118					243	243																
1863 ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	6/21/2017	44,391	43,740					651	651																
1864 DOW CHEMICAL CO	260543103	X				10/7/2014	6/21/2017	3,857	3,001					856	856																
1865 DOW CHEMICAL CO	260543103	X				10/7/2014	7/24/2017	3,303	2,500					803	803																
1866 FNMA POOL # MA2670	3141886G6	X				12/7/2016	6/25/2017	27	27					0	0																
1867 FNMA POOL # MA2670	3141886G6	X				11/28/2016	6/25/2017	27	27					0	0																
1868 FNMA POOL # MA2670	3141886G6	X				2/10/2017	6/25/2017	27	27					0	0																
1869 FNMA POOL # MA2670	3141886G6	X				7/8/2016	7/25/2017	1,450	1,510					-60	-60																
1870 FNMA POOL # MA2670	3141886G6	X				8/20/2016	7/25/2017	7	7					0	0																
1871 FNMA POOL # MA2670	3141886G6	X				12/7/2016	7/25/2017	35	35					0	0																
1872 FNMA POOL # MA2670	3141886G6	X				11/28/2016	7/25/2017	35	35					0	0																

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		552,942		Capital Gains/Losses		31,876,916		29,780,821		2,116,095				
		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
1873 FNMA POOL # MA2670 3.0%	3141886G6	X				7/10/2017	7/25/2017	35	35				0	0
1874 FNMA POOL # MA2670 3.0%	3141886G6	X				7/8/2016	8/25/2017	1,252	1,304				0	-52
1875 FNMA POOL # MA2670 3.0%	3141886G6	X				8/4/2016	8/25/2017	6	6				0	0
1876 FNMA MA1897 3.5% 5/1	314188D89	X				11/2/2015	10/25/2016	70	73				0	-3
1877 FNMA MA1897 3.5% 5/1	314188D89	X				5/23/2014	11/25/2016	2,965	3,017				0	-52
1878 FNMA MA1897 3.5% 5/1	314188D89	X				12/19/2014	11/25/2016	152	156				0	-4
1879 FNMA MA1897 3.5% 5/1	314188D89	X				4/28/2015	11/25/2016	152	156				0	-4
1880 FNMA MA1897 3.5% 5/1	314188D89	X				11/2/2015	11/25/2016	78	79				0	-1
1881 FNMA MA1897 3.5% 5/1	314188D89	X				5/23/2014	12/25/2016	3,211	3,268				0	-57
1882 FNMA MA1897 3.5% 5/1	314188D89	X				12/19/2014	12/25/2016	165	169				0	-4
1883 FNMA MA1897 3.5% 5/1	314188D89	X				4/28/2015	12/25/2016	165	169				0	-4
1884 FNMA MA1897 3.5% 5/1	314188D89	X				11/2/2015	12/25/2016	82	85				0	-3
1885 FNMA POOL # MA2705 3.0%	31418CA1	X				9/28/2016	1/25/2017	173	180				0	-7
1886 FNMA POOL # MA2705 3.0%	31418CA1	X				7/8/2016	2/25/2017	1,096	1,142				0	-46
1887 FNMA POOL # MA2705 3.0%	31418CA1	X				9/28/2016	2/25/2017	131	136				0	-5
1888 FNMA POOL # MA2705 3.0%	31418CA1	X				1/30/2017	2/25/2017	131	129				0	2
1889 FNMA POOL # MA2705 3.0%	31418CA1	X				7/8/2016	3/25/2017	916	994				0	-38
1890 FNMA POOL # MA2705 3.0%	31418CA1	X				9/28/2016	3/25/2017	109	114				0	-5
1891 FNMA POOL # MA2705 3.0%	31418CA1	X				1/30/2017	3/25/2017	109	108				0	1
1892 FNMA POOL # MA2705 3.0%	31418CA1	X				7/8/2016	4/25/2017	1,106	1,152				0	-46
1893 FNMA POOL # MA2705 3.0%	31418CA1	X				9/28/2016	4/25/2017	132	137				0	-5
1894 FNMA POOL # MA2670 3.0%	3141886G6	X				12/7/2016	8/25/2017	30	30				0	0
1895 FNMA POOL # MA2670 3.0%	3141886G6	X				11/29/2016	8/25/2017	30	30				0	0
1896 FNMA POOL # MA2670 3.0%	3141886G6	X				2/10/2017	8/25/2017	30	30				0	0
1897 FNMA POOL # MA2670 3.0%	3141886G6	X				7/8/2016	9/25/2017	1,802	1,877				0	-75
1898 FNMA POOL # MA2670 3.0%	3141886G6	X				8/4/2016	9/25/2017	0	0				0	0
1899 FNMA POOL # MA2670 3.0%	3141886G6	X				12/7/2016	9/25/2017	43	43				0	0
1900 FNMA POOL # MA2670 3.0%	3141886G6	X				11/29/2016	9/25/2017	43	43				0	0
1901 FNMA POOL # MA2670 3.0%	3141886G6	X				2/10/2017	9/25/2017	43	43				0	0
1902 FNMA MA1897 3.5% 5/1	314188D89	X				5/23/2014	10/25/2016	2,739	2,788				0	-49
1903 FNMA MA1897 3.5% 5/1	314188D89	X				12/19/2014	10/25/2016	140	144				0	-4
1904 FNMA MA1897 3.5% 5/1	314188D89	X				4/28/2015	10/25/2016	140	144				0	-4
1905 COMMONFUND CAPITAL PAF	9AA016954	X				5/30/2017	6/30/2017	1,560	0				-134	1,426
1906 COMMONFUND CAPITAL PA	9AA016954	X				5/30/2016	6/30/2017	6,304	0				-134	6,304

Part I, Line 11 (990-PF) - Other Income

		-1,265	-1,127	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER MISC INCOME	-1,265	-1,127	

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

		4,408	3,669	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	PROFESSIONAL FEES - COMMONFUND CAPIT	4,408	3,669		0

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

		49,479	14,320	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	14,299	14,320		
2	ESTIMATED EXCISE PAYMENTS	35,180			

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

		32,473	27,072	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEE	11,960	11,960		
2	ADR FEE - COMMON CAPITAL PARTNERS VI, LP	2	2		
3	INVESTMENT FEE - COMMON CAPITAL PARTNE	2,019	1,130		
4	OTHER MISC FEES - COMMON CAPITAL PARTN	18,492	13,980		

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
1				0	
2	FHLMC GOLD A92821 5.0% 7/01/40		0	85,756	86,787
3	FHLMC GOLD Q43259 3.5% 9/01/46		0	146,674	146,807
4	F G Q50123 4.0% 8/01/47		0	126,782	126,225
5	FHLMC GOLD POOL Q50341 3.5% 7/01/47		0	159,891	159,759
6	FEDERAL FARM CR BKS 2.5% 8/28/24		0	120,000	118,050
7	SYNCHRONY FINANCIAL		0	240,322	268,893
8	T-MOBILE US INC		0	269,015	255,272
9	TAIWAN SEMICONDUCTOR ADR		0	117,395	176,110
10	TARGA RESOURCES INVESTMENTS		0	147,220	118,250
11	TESARO INC		0	77,643	62,355
12	3M CO		0	155,930	229,631
13	TIME WARNER INC.		0	53,178	74,891
14	LIAB-COMMONFUND CAPITAL VI		0	0	0
15	COMMONFUND CAPITAL VI		0	737,500	855,368
16	TWENTY FIRST CENTURY FOX INC		0	243,489	208,402
17	UNITED HEALTH GROUP INC		0	320,205	451,826
18	VALERO ENERGY CORP NEW		0	70,995	221,558
19	VANTIV INC		0	201,658	226,209
20	VISA INC		0	272,896	370,445
21	VIRTUS EMERGING MKTS OPPOR-I		0	957,264	1,096,890
22	VOYA FINANCIAL INC		0	215,315	252,504
23	YUM BRANDS INC		0	152,096	251,010
24	021797-LOCKHART J A HERC-500007-FIX		0	1	0
25	MELLON OPTIMA L/S STRATEGY FD LLC		0	2,148,540	2,541,681
26	FHLMC G60921 4.5% 2/01/47		0	190,009	188,105
27	FNMA POOL AL4191 3.5% 1/01/28		0	72,760	72,026
28	FNMA AL9696 4.0% 3/01/46		0	170,409	169,816
29	FNMA AL9867 3.0% 2/01/32		0	120,304	120,060
30	FNMA POOL AS7844 3.0% 9/01/46		0	233,359	233,241
31	FNMA AS8949 3.5% 3/01/47		0	180,571	180,047
32	FNMA POOL # AS9451 3.5% 4/1/47		0	160,852	160,719
33	FNMA POOL AU6278 5.0% 11/01/43		0	36,036	36,032
34	FNMA AY8429 3.5% 8/01/45		0	163,509	164,414
35	FNMA POOL # BC0885 3.0% 5/01/46		0	86,611	86,551
36	FNMA POOL # BE2362 3.5% 3/01/47		0	128,553	129,506
37	FNMA BE9598 4.0% 5/01/47		0	137,691	137,910
38	FNMA POOL # BD1480 3.5% 9/01/46		0	198,103	192,634
39	FNMA BH3154 4.0% 7/01/47		0	183,663	183,791
40	FNMA POOL #BH5017 3.0% 8/01/47		0	55,162	55,072
41	FNMA MA1897 3.5% 5/01/44		0	49,135	49,227
42	FNMA POOL # MA2670 3.0% 7/01/46		0	214,049	206,872
43	FNMA POOL # MA2705 3.0% 7/01/46		0	266,643	259,274
44	FNMA POOL # MA2737 3.0% 9/01/46		0	295,482	286,396
45	FNMA MA2775 2.5% 9/01/31		0	330,029	322,134
46	FNMA POOL # MA2931 3.0% 3/01/32		0	201,079	201,175

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
47	FNMA POOL #MA3026 3.5% 6/01/47		0	176,938	176,991
48	FN POOL # MA3027 4.0% 6/01/47		0	175,550	174,925
49	FNMA POOL #MA3038 4.5% 6/01/47		0	223,612	222,570
50	FNMA MA3078 3.0% 7/01/37		0	111,209	110,477
51	FIDELITY NATL INFORM 3.875% 6/05/24		0	47,983	48,108
52	FLORIDA ST HURRICANE 2.995% 7/01/20		0	301,316	305,772
53	FORD MOTOR CREDIT CO 3.219% 1/09/22		0	122,254	121,574
54	FNMA POOL BE3767 3.5% 7/01/47		0	286,836	286,383
55	FNMA BE6729 4.5% 2/01/47		0	148,286	147,743
56	GNMA MA4511 4.0% 6/20/47		0	318,787	318,620
57	GNMA II POOL # MA4588 4.5% 7/20/47		0	105,750	105,926
58	GNMA MA4718 3.0% 9/20/47		0	326,112	324,822
59	GNMA MA4719 3.5% 9/20/47		0	187,770	187,333
60	GENERAL ELEC CAP CORP		0	260,784	263,902
61	GOLDMAN SACHS GROUP		0	197,878	250,665
62	HSBC FINANCE CORP		0	74,886	78,049
63	INTEL CORP 2.7% 12/15/22		0	89,405	91,769
64	INTEL CORP		0	151,220	179,241
65	INTERCONTINENTALEXCHA 2.75% 12/01/12		0	182,905	183,901
66	JPMORGAN CHASE & CO 3.375% 5/01/23		0	137,367	142,918
67	KIMCO REALTY CORP 3.4% 11/01/22		0	142,849	139,010
68	KROGER CO/THE 2.8% 2/01/21		0	89,971	90,103
69	MASSACHUSETTS ST 4.91% 5/01/29		0	131,285	134,642
70	MET LIFE GLOB FNDG 7.717% 2/15/19		0	200,801	199,652
71	MICROSOFT CORP 3.75% 2/12/45		0	163,662	167,416
72	MORGAN STANLEY 4.875% 11/01/22		0	291,027	303,456
73	NEW YORK NY		0	144,825	138,670
74	NEW YORK NY CITY MU 6.282% 6/15/42		0	200,740	205,726
75	NISOURCE FINANCE CORP 3.95% 3/30/48		0	124,865	123,196
76	OAKLAND CA UNIF SCH 9.5% 8/01/34		0	129,845	124,302
77	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	174,699	182,418
78	PETROLEOS MEXICANOS		0	220,872	220,238
79	PUBLIC SERVICE ENTERP 1.6% 11/15/19		0	59,930	59,345
80	SCRIPPS NETWORKS INTERACTIVE I		0	122,998	125,862
81	SOUTH CAROLINA ST PU 2.388% 12/01/23		0	95,000	88,862
82	SPECTRA ENERGY PARTNER 3.5% 3/15/12		0	74,711	75,500
83	TANGER PROPERTIES LP 3.125% 9/01/26		0	94,722	89,245
84	TELEFONICA EMISIONES 4.103% 3/08/27		0	239,815	248,306
85	TEVA PHARMACEUTICALS 3.15% 10/01/2		0	154,588	142,864
86	TIME WARNER INC 4.0% 1/15/22		0	224,209	226,752
87	TSS 4.8 04/01/26 CORP 4.8% 4/01/26		0	205,522	213,102
88	TOYOTA MOTOR CREDIT 2.15% 3/12/20		0	115,969	115,552
89	21ST CENTY FOX AMER 6.15% 3/01/37		0	110,190	129,901
90	UBS COM MTG TR 2012-C1 3.4% 5/10/45		0	105,261	101,657
91	U S TREASURY BOND 2.875% 8/15/45		0	181,545	190,817
92	UNITED STATES TREAS IN 1.0% 2/15/46		0	230,360	230,580

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
93	U S TREASURY BOND			67,346,810	82,745,953
94	U S TREASURY NOTE 2.25% 8/15/46		0	89,057	78,984
95	ORACLE CORP 2.5% 5/15/22		0	98,491	87,926
96	PEPSICO INC 4.5% 1/15/20		0	244,711	248,602
97	UNITED STATES TREAS BD 3.0% 2/15/47		0	172,422	175,004
98	UNITED STATES TREAS 2.0% 11/30/20		0	206,030	216,012
99	U S TREASURY NOTE 2.125% 9/30/21		0	14,825	15,152
100	U S TREASURY INFLATIO 0.125% 4/15/20		0	389,624	389,662
101	UNITED STATES TREAS 1.125% 1/15/19		0	119,186	120,801
102	U S TREASURY NOTE		0	304,800	303,881
103	US TREAS-CPI		0	507,402	504,942
104	US TREAS-CPI		0	359,159	357,224
105	U S TREASURY INFLATI 0.375% 1/15/27		0	272,595	271,234
106	UNITED STATES TREAS 1.375% 2/15/20		0	120,310	120,140
107	UNITED STATES TREAS 1.125% 2/28/19		0	353,426	353,573
108	US TREASURY N/B 1.25% 3/31/19		0	79,748	79,678
109	US TREASURY INFLATIO 0.375% 7/15/25		0	899,438	897,678
110	UNITED STATES TREAS 1.5% 4/15/20		0	235,831	237,446
111	UNITED STATES TREA 1.875% 4/30/22		0	174,973	174,685
112	UNITED STATES TREAS NT 1.5% 7/15/20		0	215,843	214,806
113	UNIV OF CALIFORNIA 4.131% 5/15/45		0	34,948	34,904
114	VERIZON COMMUNICATIONS 5.5% 3/16/4		0	130,536	135,023
115	WFRBS 2013-C12 A4 3.198% 3/15/48		0	209,561	233,134
116	WFRBS 2013-C13 A4 3.001% 5/15/45		0	119,187	118,211
117	WELLS FARGO & COMPANY 2.6% 7/22/20		0	113,298	111,878
118	WELLS FARGO & COMPANY 4.9% 11/17/4		0	93,027	91,264
119	ALLERGAN PLC		0	154,454	167,318
120	EATON CORP PLC		0	155,489	197,367
121	INGERSOLL-RAND PLC		0	121,085	208,101
122	INVERSCO LTD		0	129,957	362,922
123	NABORS INDUSTRIES LTD COM		0	218,606	309,754
124	BROADCOM LTD.		0	244,915	176,330
125	AT&T INC		0	144,765	504,241
126	ABBOTT LABORATORIES		0	139,169	168,431
127	ADOBE SYS INC COM		0	202,469	275,338
128	DREYFUS GLOBAL REAL RET -Y		0	138,653	429,042
129	ADVANTAGE DYN TOTAL RET -Y		0	800,000	817,589
130	AGILENT TECHNOLOGIES INC		0	900,920	934,295
131	ALEXION PHARMACEUTICALS INC		0	207,638	277,344
132	ALIGN TECHNOLOGY INC		0	130,918	139,729
133	ALLY FINANCIAL INC		0	175,525	212,348
134	ALPHABET INC/CA		0	264,192	306,161
135	AMAZON COM INC		0	392,771	681,604
136	AMERICAN TOWER CORP-CL A		0	124,050	608,535
137	ANDEAVOR		0	104,811	152,808
138	APPLE COMPUTER INC COM		0	176,350	223,010
			0	36,392	315,946

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
139	BNY MELLON FOCUSED EQUITY OPP-M		0	2,532,912	3,651,841
140	BNY MELLON MID CAP STK FD CL M		0	4,143,679	6,320,751
141	BANK AMER CORP		0	269,499	414,056
142	BIOMARIN PHARMACEUTICAL INC		0	106,472	99,678
143	BRISTOL MYERS SQUIBB CO COM		0	122,961	162,537
144	CSX CORP COM		0	217,368	304,941
145	CELANESE CORP DEL		0	136,503	286,221
146	CELGENE CORP		0	148,963	200,794
147	CHEVRONTXACO CORP		0	152,913	192,818
148	CITIZENS FINANCIAL GROUP INC		0	124,955	220,403
149	COMCAST CORP NEW CL A		0	237,685	338,239
150	CONSTELLATION BRANDS INC		0	193,496	295,385
151	CORNING INC COM		0	233,398	227,093
152	COSTCO WHSL CORP NEW		0	228,010	293,093
153	DFA EMERG MKTS CORE EQUITY		0	4,054,786	4,681,690
154	DEERE & COMPANY		0	247,223	240,756
155	DISNEY (WALT) COMPANY HOLDING CO.		0	123,965	200,984
156	DOWDUPONT INC		0	171,156	242,305
157	DREYFUS PREM LT TRM HI YLD-R		0	2,185,473	2,117,296
158	DREYFUS GLOBAL REAL ES SEC-Y		0	527,469	491,402
159	DREYFUS/NEWTON INTERN EQTY-Y		0	1,981,293	2,328,644
160	ELECTRONIC ARTS		0	274,968	400,932
161	EMPIRE STATE REALTY TRUST -A		0	92,023	93,252
162	EQUINIX INC		0	191,386	195,033
163	EXELON CORP		0	166,419	197,014
164	EXXON MOBIL CORP		0	77,589	160,189
165	FACEBOOK INC		0	136,302	545,075
166	HALLIBURTON COMPANY COM		0	166,070	220,806
167	HARTFORD FINL SVCS GROUP INC COM		0	223,016	320,385
168	HILL ROM HLDGS		0	99,210	94,720
169	HOME DEPOT INC USD 0.05		0	124,298	383,385
170	HONEYWELL INTL INC		0	89,035	356,193
171	ILLINOIS TOOL WORKS INC COM		0	226,183	385,584
172	INCYTE GENOMICS INC		0	78,721	97,478
173	INTERCONTINENTALEXCHANGE GRO		0	61,203	158,354
174	JOHNSON & JOHNSON COM		0	231,897	225,437
175	KIMCO RLTY CORP		0	56,688	59,823
176	LAM RESH CORP COM		0	165,140	188,371
177	ELI LILLY & CO COM		0	158,270	168,514
178	MERCK & CO INC		0	218,878	255,480
179	MICROSOFT CORP COM		0	70,654	120,674
180	MICRON TECHNOLOGY		0	44,860	100,292
181	MONDELEZ INTERNATIONAL INC		0	234,243	229,729
182	MONSTER BEVERAGE CORP		0	103,362	250,117
183	ASG MANAGED FUTURES STRAT-Y		0	900,032	843,931
184	NIKE INC CL B		0	103,715	107,330

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

67,649,412							67,346,810	82,745,953
Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year			
185	NUCOR CORP		0	127,226	163,637			
186	NVIDIA CORP		0	200,721	546,142			
187	PEPSICO INC		0	57,631	235,340			
188	PIONEER NAT RES CO		0	180,697	181,769			
189	PROCTER & GAMBLE CO COM		0	94,690	189,238			
190	SVB FINL GROUP		0	159,740	167,633			
191	SALESFORCE COM INC		0	164,966	288,107			
192	SCHLUMBERGER LIMITED COM		0	123,623	123,196			
193	SCHWAB CHARLES CORP NEW		0	249,090	340,735			
194	SPLUNK INC		0	240,801	259,077			
195	STARBUCKS CORP COM		0	256,624	227,193			
196	DREYFUS INTENATION STOCK-Y		0	1,982,621	2,574,034			
197	STRATEGIC GLBL STOCK-Y		0	1,243,933	1,730,606			
198	DREYFUS US EQUITY FUND-Y		0	2,417,334	3,628,416			
199	DREYFUS SELECT MGR S/C VL-Y		0	3,073,515	4,297,314			
200	A.B.B. FIN USA INC 2.875% 5/08/22		0	187,882	193,734			
201	AT&T INC		0	196,233	191,678			
202	A T & T INC 3.9% 8/14/27		0	114,801	115,224			
203	ABBVIE INC 2.9% 11/06/22		0	116,658	116,623			
204	ADOBE SYSTEMS INC 3.25% 2/01/25		0	149,070	154,161			
205	AERCAP IRELAND CAPITAL LTD / A		0	132,282	132,254			
206	ALEXANDRIA REAL ESTATE 4.3% 1/15/26		0	107,814	104,600			
207	AMAZON.COM INC		0	170,518	176,619			
208	AMER AIRLN 15-1 A PT 3.375% 5/01/27		0	108,471	109,285			
209	AMGEN INC 5.65% 6/15/42		0	128,274	138,147			
210	ANHEUSER-BUSH INBEV FI 4.9% 2/01/46		0	139,671	158,140			
211	APACHE CORP 3.25% 4/15/22		0	98,043	101,430			
212	APPLE INC 4.375% 5/13/45		0	114,005	124,964			
213	ARROW ELECTRONICS INC 3.5% 4/01/22		0	149,651	152,924			
214	BP CAP MKTS P L C 4.75% 3/10/19		0	155,488	145,986			
215	BANK OF AMERICA CORP 2.6% 1/15/19		0	190,530	191,535			
216	BANK OF AMERICA CORP 3.95% 4/21/25		0	184,454	190,387			
217	BARCLAYS PLC		0	91,304	96,088			
218	BIOGEN INC 2.9% 9/15/20		0	129,730	133,189			
219	BOSTON PROPERTIES LP		0	73,794	79,306			
220	BURLINGTN NORTH SANTA 3.45% 9/15/2		0	176,573	177,393			
221	CVS HEALTH CORP		0	123,054	138,564			
222	CALIFORNIA ST EARTHQ 2.805% 7/01/19		0	100,797	101,336			
223	CELGENE CORP 2.875% 8/15/20		0	99,863	102,075			
224	CHICAGO ILL 6.034% 1/01/42		0	170,000	172,003			
225	CITIGROUP INC 4.45% 9/29/27		0	316,467	316,662			
226	CITIZENS BANK NA/PROVIDENCE RI		0	120,182	120,503			
227	COMCAST CORP 2.75% 3/01/23		0	228,107	227,473			
228	CONSUMERS ENERGY CO 3.25% 8/15/4		0	64,494	59,790			
229	RABOBANK NEDERLAND		0	218,288	214,280			
230	CREDIT SUISSE GRP FU 3.125% 12/10/20		0	171,741	173,410			

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
231	CUBESMART LP 4.8% 7/15/22		0	138,276	135,576
232	EASTMAN CHEMICAL CO 3.6% 8/15/22		0	85,819	90,516
233	EBAY INC 2.6% 7/15/22		0	180,719	189,472
234	ENTERPRISE PRODUCTS 2.55% 10/15/19		0	75,968	75,692
235	ESSEX PORTFOLIO LP 3.375% 1/15/23		0	95,610	96,655
236	EXELON CORP 3.4% 4/15/26		0	105,127	105,583
237	EXXON MOBIL CORP		0	105,000	105,089
238	FHLMC GOLD G08773 3.0% 8/01/47		0	54,844	54,784
239	FHLMC GOLD G05938 5.0% 1/01/36		0	10,681	11,029
240	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	43,058	42,346
241	FHLMC GOLD POOL C91926 4.0% 3/01/37		0	144,590	145,516
242	FHLMC GOLD POOL T49005 3.5% 12/01/28		0	67,978	66,798
243	FHLMC GOLD POOL A90393 5.0% 12/01/39		0	30,908	32,827

Part III (990-PF) - Changes in Net Assets or Fund Balances**Line 3 - Other increases not included in Part III, Line 2**

1	COMMONFUND CAPITAL PARTNERS VI, LP ADJUSTMENT	1	27,247
2	GAIN ON PY SALE SETTLED IN THE CY	2	31,544
3	FEDERAL TAX REFUND	3	16,894
4	Total	4	75,685

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

1	BASIS CHANGE ON DIVS - MONDELEZ	1	1,726
2	BASIS CHANGE ON DIVS - NVIDIA	2	308
3	BASIS CHANGE ON DIVS - EATON CORP	3	9,097
4	COST BASIS ADJUSTMENT - SALES	4	2,004
5	GAIN ON CY SALES NOT SETTLED AT YEAR END	5	823
6	COST BASIS ADJUSTMENT	6	7,694
7	Total	7	21,652

Long Term CG Distributions 552,942

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

Long Term CG Distributions																	Short Term CG Distributions																	Amount			
																																		552,942		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	Excess FMV Over Adj Basis or Losses																								
70 FACEBOOK INC-A	30303M102		12/16/2014	8/17/2017	6,415			2,865	3,550	0	0	0	0	1,563,153	0	0	1,563,153																				
71 FACEBOOK INC-A	30303M102		12/16/2014	9/16/2017	6,153			2,714	3,439	0	0	0	0	3,439	0	0	3,439																				
72 FHLMC GOLD T49004	30303M102		11/15/2013	10/15/2016	165			169	-4	0	0	0	0	-4	0	0	-4																				
73 FHLMC GOLD T49004	31287CAD4		10/29/2014	10/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
74 FHLMC GOLD T49004	31287CAD4		3/28/2016	10/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
75 FHLMC GOLD T49004	31287CAD4		11/15/2013	11/15/2016	166			169	-3	0	0	0	0	-3	0	0	-3																				
76 FHLMC GOLD T49004	31287CAD4		10/29/2014	11/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
77 FHLMC GOLD T49004	31287CAD4		3/28/2016	11/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
78 FHLMC GOLD T49004	31287CAD4		11/15/2013	12/15/2016	166			170	-4	0	0	0	0	-4	0	0	-4																				
79 FHLMC GOLD T49004	31287CAD4		10/29/2014	12/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
80 FHLMC GOLD T49004	31287CAD4		3/28/2016	12/15/2016	18			19	-1	0	0	0	0	-1	0	0	-1																				
81 FNMA POOL # AL6895	3138EPUV4		11/13/2016	11/25/2016	55			58	-3	0	0	0	0	-3	0	0	-3																				
82 FNMA POOL # AL6895	3138EPUV4		6/8/2015	12/25/2016	1,557			1,609	-52	0	0	0	0	-52	0	0	-52																				
83 FNMA POOL # AL6895	3138EPUV4		7/28/2015	12/25/2016	519			538	-19	0	0	0	0	-19	0	0	-19																				
84 FNMA POOL # AL6895	3138EPUV4		11/13/2016	12/25/2016	98			60	-2	0	0	0	0	-2	0	0	-2																				
85 FNMA POOL # AL6895	3138EPUV4		6/8/2015	1/25/2017	491			507	-16	0	0	0	0	-16	0	0	-16																				
86 FNMA POOL # AL6895	3138EPUV4		7/28/2015	1/25/2017	164			170	-6	0	0	0	0	-6	0	0	-6																				
87 FNMA POOL # AL6895	3138EPUV4		11/13/2016	1/25/2017	18			19	-1	0	0	0	0	-1	0	0	-1																				
88 FNMA POOL # AL6895	3138EPUV4		12/15/2016	1/25/2017	55			56	-1	0	0	0	0	-1	0	0	-1																				
89 FNMA POOL # AL6895	3138EPUV4		6/8/2015	2/25/2017	1,056			1,092	-36	0	0	0	0	-36	0	0	-36																				
90 FNMA POOL # AL6895	3138EPUV4		7/28/2015	2/25/2017	352			365	-13	0	0	0	0	-13	0	0	-13																				
91 FNMA POOL # AL6895	3138EPUV4		11/13/2016	2/25/2017	39			41	-2	0	0	0	0	-2	0	0	-2																				
92 FNMA POOL # AL6895	3138EPUV4		12/15/2016	2/25/2017	117			121	-4	0	0	0	0	-4	0	0	-4																				
93 FNMA POOL # AL6895	3138EPUV4		6/8/2015	3/25/2017	211			218	-7	0	0	0	0	-7	0	0	-7																				
94 FNMA POOL # AL6895	3138EPUV4		7/28/2015	3/25/2017	70			73	-3	0	0	0	0	-3	0	0	-3																				
95 FNMA POOL # AL6895	3138EPUV4		11/13/2016	3/25/2017	8			8	0	0	0	0	0	0	0	0	0																				
96 FNMA POOL # AL6895	3138EPUV4		12/15/2016	3/25/2017	23			24	-1	0	0	0	0	-1	0	0	-1																				
97 FNMA POOL # AL6895	3138EPUV4		21/10/2017	3/25/2017	16			16	0	0	0	0	0	0	0	0	0																				
98 FNMA POOL # AL6895	3138EPUV4		6/8/2015	4/25/2017	1,185			1,225	-40	0	0	0	0	-40	0	0	-40																				
99 FNMA POOL # AL6895	3138EPUV4		7/28/2015	4/25/2017	395			409	-14	0	0	0	0	-14	0	0	-14																				
100 FNMA POOL # AL6895	3138EPUV4		11/13/2016	4/25/2017	44			46	-2	0	0	0	0	-2	0	0	-2																				
101 FNMA POOL # AL6895	3138EPUV4		6/27/2017	8/25/2017	160			166	-6	0	0	0	0	-6	0	0	-6																				
102 FNMA POOL # MA3028	31418CLG7		5/22/2017	9/25/2017	755			777	-22	0	0	0	0	-22	0	0	-22																				
103 FNMA POOL # MA3026	31418CLG7		6/27/2017	9/25/2017	126			130	-4	0	0	0	0	-4	0	0	-4																				
104 FNMA POOL # MA3027	31418CLH5		5/18/2017	7/25/2017	785			829	-44	0	0	0	0	-44	0	0	-44																				
105 FNMA POOL # MA3027	31418CLH5		6/27/2017	7/25/2017	135			143	-8	0	0	0	0	-8	0	0	-8																				
106 FNMA POOL # MA3027	31418CLH5		5/18/2017	8/25/2017	896			945	-49	0	0	0	0	-49	0	0	-49																				
107 FNMA POOL # MA3027	31418CLH5		6/27/2017	8/25/2017	154			163	-9	0	0	0	0	-9	0	0	-9																				
108 FNMA POOL # MA3027	31418CLH5		5/18/2017	9/25/2017	1,141			1,206	-65	0	0	0	0	-65	0	0	-65																				
109 FNMA POOL # MA3027	31418CLH5		6/27/2017	9/25/2017	197			208	-11	0	0	0	0	-11	0	0	-11																				
110 FNMA POOL # MA3027	31418CLH5		6/27/2017	9/25/2017	25,744			25,855	-111	0	0	0	0	-111	0	0	-111																				
111 FHLMC GOLD G05938	3128MT4X1		7/19/2010	11/15/2016	806			855	-49	0	0	0	0	-49	0	0	-49																				
112 FHLMC GOLD G05938	3128MT4X1		7/19/2010	12/15/2016	129			137	-8	0	0	0	0	-8	0	0	-8																				
113 FHLMC GOLD G05938	3128MT4X1		7/19/2010	1/15/2017	76			80	-4	0	0	0	0	-4	0	0	-4																				
114 FHLMC GOLD G05938	3128MT4X1		7/19/2010	2/15/2017	117			124	-7	0	0	0	0	-7	0	0	-7																				
115 FHLMC GOLD G05938	3128MT4X1		7/19/2010	3/15/2017	637			676	-39	0	0	0	0	-39	0	0	-39																				
116 FNMA POOL # AL6895	3138EPUV4		12/15/2016	4/25/2017	132			136	-4	0	0	0	0	-4	0	0	-4																				
117 FNMA POOL # AL6895	3138EPUV4		21/10/2017	4/25/2017	88			91	-3	0	0	0	0	-3	0	0	-3																				
118 FNMA POOL # AL6895	3138EPUV4		11/13/2016	5/5/2017	4,280			4,331	-51	0	0	0	0	-51	0	0	-51																				
119 FNMA POOL # AL6895	3138EPUV4		7/28/2015	5/5/2017	16,760			16,881	-121	0	0	0	0	-121	0	0	-121																				
120 FNMA POOL # AL6895	3138EPUV4		6/8/2015	5/25/2017	2,132			2,204	-72	0	0	0	0	-72	0	0	-72																				
121 FNMA POOL # AL6895	3138EPUV4		7/28/2015	5/25/2017	402			416	-14	0	0	0	0	-14	0	0	-14																				
122 FNMA POOL # AL6895	3138EPUV4		12/15/2016	5/25/2017	237			245	-8	0	0	0	0	-8	0	0	-8																				
123 FNMA POOL # AL6895	3138EPUV4		21/10/2017	5/25/2017	158			163	-5	0	0	0	0	-5	0	0	-5																				
124 FNMA POOL # AL6895	3138EPUV4		6/8/2015	6/25/2017	916			947	-31	0	0	0	0	-31	0	0	-31																				
125 FNMA POOL # AL6895	3138EPUV4		7/28/2015	6/25/2017	170			176	-6	0	0	0	0	-6	0	0	-6																				
126 FNMA POOL # AL6895	3138EPUV4		12/15/2016	6/25/2017	102			105	-3	0	0	0	0	-3	0	0	-3																				
127 FNMA POOL # AL6895	3138EPUV4		21/10/2017	6/25/2017	68			70	-2	0	0	0	0	-2	0	0	-2																				
128 FNMA POOL # AL6895	3138EPUV4		6/8/2015	7/25/2017	1,068			1,104	-36	0	0	0	0	-36	0	0	-36																				
129 FNMA POOL # AL6895	3138EPUV4		7/28/2015	7/25/2017	198			205	-7	0	0	0	0	-7	0	0	-7																				
130 FNMA POOL # AL6895	3138EPUV4		12/15/2016	7/25/2017	119			123	-4	0	0	0	0	-4	0	0	-4																				
131 FNMA POOL # AL6895	3138EPUV4		21/10/2017	7/25/2017	79			82	-3	0	0	0	0	-3	0	0	-3																				
132 FNMA POOL # AL6895	3138EPUV4		6/8/2015	8/4/2017	112,028			111,825	203	0	0	0	0	203	0	0	203																				
133 FNMA POOL # AL6895	3138EPUV4		7/28/2015	8/4/2017	21,100			21,118	-18	0	0	0	0	-18	0	0	-18																				
134 FNMA POOL # AL6895	3138EPUV4		12/15/2016	8/4/2017	12,448			12,444	4	0	0	0	0	4	0	0	4																				
135 FNMA POOL # AL6895	3138EPUV4		21/10/2017	8/4/2017	5,279			5,264	15	0	0	0	0	15	0	0	15																				
136 FNMA POOL # AL6895	3138EPUV4		21/10/2017	8/25/2017	2,917			3,012	-95	0	0	0	0	-95	0	0	-95																				
137 GNMA II MA3873	361795JST		9/22/2016	3/2/2017	14,463			15,125	-662	0	0	0	0	-662	0	0	-662																				
138 GNMA II MA3873	361795JST		11/28/2016	3/2/2017	14,463			14,711	-248	0	0	0	0	-248	0	0	-248																				

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

Long Term CG Distributions										Short Term CG Distributions										Amount			
Description of Property Sold										CUSIP #										552,942		0	
139 GNMA II MA3873 3.0% 8/										361795J57										14,463		-239	
140 GNMA II MA3873 3.0% 8/										361795J57										9,642		-108	
141 GNMA II MA3873 3.0% 8/										361795J57										19,285		-126	
142 TIME WARNER INC										887317303										1,016		20	
143 TIME WARNER INC										887317303										102		28	
144 TIME WARNER INC										887317303										814		221	
145 TOYOTA MOTOR CREDIT 1										892361CP8										115,070		324	
146 TOYOTA MOTOR CREDIT 1										892361CP8										5,003		-32	
147 TWENTY-FIRST CENTURY FC										90130A101										1,088		-164	
148 NABORS INDUSTRIES LTD										G6359F103										48,625		0	
149 NABORS INDUSTRIES LTD										G6359F103										12,658		0	
150 NABORS INDUSTRIES LTD										G6359F103										34,039		0	
151 NABORS INDUSTRIES LTD										G6359F103										981		365	
152 NABORS INDUSTRIES LTD										G6359F103										11,330		0	
153 NABORS INDUSTRIES LTD										G6359F103										3,585		1,429	
154 NABORS INDUSTRIES LTD										G6359F103										2,456		-1,643	
155 DYNegy INCNEW										28817R108										1,771		-1,174	
156 DYNegy INCNEW										28817R108										11,330		-14,974	
157 DYNegy INCNEW										28817R108										7,283		-10,386	
158 DYNegy INCNEW										28817R108										81		-101	
159 DYNegy INCNEW										28817R108										1,780		-1,771	
160 DYNegy INCNEW										28817R108										24,336		-24,566	
161 DYNegy INCNEW										28817R108										11,325		-8,000	
162 DYNegy INCNEW										28817R108										3,922		-2,657	
163 DOW CHEMICAL CO										280543103										2,550		550	
164 DOWDUPONT INC										260781J00										2,792		792	
165 DYNegy INCNEW										28817R108										2,941		-1,956	
166 DYNegy INCNEW										28817R108										41,492		-24,485	
167 EASTMAN CHEMICAL CO 3.6										277432A00										20,935		1,065	
168 EASTMAN CHEMICAL CO 3.6										277432A00										52,336		2,658	
169 EASTMAN CHEMICAL CO 3.6										277432A00										15,701		378	
170 EASTMAN CHEMICAL CO 3.6										277432A00										8,374		470	
171 ELECTRONIC ARTS INC										285512109										3,194		-7	
172 ELECTRONIC ARTS INC										285512109										890		29	
173 ELECTRONIC ARTS INC										285512109										6,196		1,459	
174 ELECTRONIC ARTS INC										285512109										5,834		1,327	
175 ELECTRONIC ARTS INC										285512109										4,833		1,301	
176 FNMA POOL # MA2737 3.0%										31418CFE9										1,079		-42	
177 FNMA 2014-28 ND 3.0%										3136AUK47										1,744		-34	
178 FNMA 2014-28 ND 3.0%										3136AUK47										113,871		505	
179 FNMA 2014-28 ND 3.0%										3136AUK47										1,311		-26	
180 FNMA POOL # AJ1758 3.5%										3138ASU2										874		-43	
181 FNMA POOL # AJ1758 3.5%										3138ASU2										758		-38	
182 FNMA POOL # AJ1758 3.5%										3138ASU2										780		-38	
183 FNMA POOL # AJ1758 3.5%										3138ASU2										1,625		-80	
184 FNMA POOL # AJ1758 3.5%										3138ASU2										50,686		-304	
185 FNMA POOL # AJ1758 3.5%										3138ASU2										698		-35	
186 FNMA AL4082 3.5% 10/										3138ELRC9										1,660		-102	
187 FNMA POOL # MA2864 3.5%										31418CFE9										20		0	
188 FNMA POOL # MA2864 3.5%										31418CFE9										79		-2	
189 FNMA POOL # MA2864 3.5%										31418CFE9										1,422		-43	
190 FNMA POOL # MA2864 3.5%										31418CFE9										27		-1	
191 FNMA POOL # MA2864 3.5%										31418CFE9										107		-3	
192 FNMA POOL # MA2864 3.5%										31418CFE9										2,658		-81	
193 FNMA POOL # MA2864 3.5%										31418CFE9										50		-2	
194 FNMA POOL # MA2864 3.5%										31418CFE9										201		-4	
195 FNMA POOL # MA2864 3.5%										31418CFE9										264,231		220	
196 FNMA POOL # MA2864 3.5%										31418CFE9										4,986		13	
197 FNMA POOL # MA2864 3.5%										31418CFE9										17,868		125	
198 FNMA POOL # MA2864 3.5%										31418CFE9										2,011		-49	
199 FNMA POOL # MA2879 4.0%										361795J57										754		-42	
200 GNMA II POOL MA3737 4.0%										361795J57										8,174		-582	
201 GNMA II MA3873 3.0% 8/										361795J57										603		-29	
202 GNMA II MA3873 3.0% 8/										361795J57										603		632	
203 GNMA II MA3873 3.0% 8/										361795J57										60		-29	
204 GNMA II MA3873 3.0% 8/										361795J57										920		63	
205 GNMA II MA3873 3.0% 8/										361795J57										920		-43	
206 GNMA II MA3873 3.0% 8/										361795J57										92		97	
207 GNMA II MA3873 3.0% 8/										361795J57										1,576		-73	

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

Long Term CG Distributions													Amount:	
Short Term CG Distributions													552,942	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	
208 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	12/20/2016	1,576		0	1,649	-73		0	0	-73	
209 GNMA II MA3873 3 0% B	36179SJS7		9/22/2016	12/20/2016	158		0	166	-8		0	0	-8	
210 GNMA II MA3873 3 0% B	36179SJS7		11/28/2016	12/20/2016	158		0	161	-3		0	0	-3	
211 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	1/20/2017	1,194		0	1,250	-56		0	0	-56	
212 GNMA II MA3873 3 0% B	36179SJS7		9/22/2016	1/20/2017	1,194		0	1,250	-56		0	0	-56	
213 GNMA II MA3873 3 0% B	36179SJS7		9/22/2016	1/20/2017	1,194		0	1,250	-56		0	0	-56	
214 GNMA II MA3873 3 0% B	36179SJS7		1/28/2016	1/20/2017	119		0	122	-3		0	0	-3	
215 GNMA II MA3873 3 0% B	36179SJS7		12/17/2016	1/20/2017	119		0	122	-3		0	0	-3	
216 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	2/20/2017	645		0	675	-30		0	0	-30	
217 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	2/20/2017	645		0	675	-30		0	0	-30	
218 GNMA II MA3873 3 0% B	36179SJS7		9/22/2016	2/20/2017	64		0	68	-4		0	0	-4	
219 GNMA II MA3873 3 0% B	36179SJS7		1/28/2016	2/20/2017	64		0	66	-2		0	0	-2	
220 GNMA II MA3873 3 0% B	36179SJS7		12/17/2016	2/20/2017	64		0	66	-2		0	0	-2	
221 GNMA II MA3873 3 0% B	36179SJS7		1/19/2017	2/20/2017	86		0	87	-1		0	0	-1	
222 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	3/2/2017	144,634		0	150,680	-6,046		0	0	-6,046	
223 GNMA II MA3873 3 0% B	36179SJS7		8/25/2016	3/2/2017	144,634		0	150,674	-6,040		0	0	-6,040	
224 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	1/25/2016	1,153		0	1,199	-46		0	0	-46	
225 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	1/25/2016	1,068		0	1,110	-42		0	0	-42	
226 FNMA POOL # MA2737 3 0%	31418CBF0		1/28/2016	1/25/2016	19		0	--	19		0	0	0	
227 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	1/25/2017	1,444		0	1,501	-57		0	0	-57	
228 FNMA POOL # MA2737 3 0%	31418CBF0		1/28/2016	1/25/2017	26		0	28	0		0	0	0	
229 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	2/25/2017	1,195		0	1,243	-48		0	0	-48	
230 FNMA POOL # MA2737 3 0%	31418CBF0		1/28/2016	2/25/2017	22		0	22	0		0	0	0	
231 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	3/25/2017	1,241		0	1,290	-49		0	0	-49	
232 FNMA POOL # MA2737 3 0%	31418CBF0		1/28/2016	3/25/2017	23		0	23	0		0	0	0	
233 FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	4/25/2017	1,301		0	1,353	-52		0	0	-52	
234 FNMA POOL # MA2737 3 0%	31418CBF0		1/28/2016	4/25/2017	24		0	24	0		0	0	0	
235 FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	9/25/2017	232		0	234	-2		0	0	-2	
236 FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	2/25/2017	962		0	991	-29		0	0	-29	
237 FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	3/25/2017	883		0	910	-27		0	0	-27	
238 FNMA POOL # MA2864 3 5%	31418CFE9		2/10/2017	3/25/2017	17		0	17	0		0	0	0	
239 FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	4/25/2017	1,095		0	1,128	-33		0	0	-33	
240 FNMA POOL # MA2864 3 5%	31418CFE9		2/10/2017	4/25/2017	21		0	21	0		0	0	0	
241 FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	5/25/2017	1,043		0	1,074	-31		0	0	-31	
242 PIONEER NATURAL RESOUR	723787107		2/17/2015	7/24/2017	1,442		0	1,415	27		0	0	27	
243 PIONEER NATURAL RESOUR	723787107		2/17/2015	9/18/2017	1,057		0	1,258	-201		0	0	-201	
244 PIONEER NATURAL RESOUR	723787107		2/17/2015	9/18/2017	957		0	1,101	-144		0	0	-144	
245 PRES & FELLOWS OF HAR 3	740816AM5		10/6/2016	3/7/2017	58,706		0	64,890	-6,184		0	0	-6,184	
246 PROCTER & GAMBLE CO	742718109		1/13/2015	10/24/2016	9,287		0	10,021	-734		0	0	-734	
247 PROCTER & GAMBLE CO	742718109		1/13/2015	1/23/2017	5,900		0	6,377	-477		0	0	-477	
248 PROCTER & GAMBLE CO	742718109		1/13/2015	5/25/2017	5,228		0	5,466	-238		0	0	-238	
249 FNMA POOL #MA2907 4 0%	31418CBG9		2/2/2017	5/25/2017	918		0	966	-48		0	0	-48	
250 FNMA POOL #MA2907 4 0%	31418CBG9		1/11/2017	6/25/2017	1,742		0	1,842	-100		0	0	-100	
251 QUALCOMM INC	747525103		9/2/2016	4/20/2017	61,875		0	74,788	-12,913		0	0	-12,913	
252 QUALCOMM INC	747525103		9/2/2016	5/11/2017	50,731		0	58,943	-8,212		0	0	-8,212	
253 QUALCOMM INC	747525103		9/2/2016	5/30/2017	40,722		0	44,999	-4,277		0	0	-4,277	
254 QUALCOMM INC	747525103		9/8/2016	5/30/2017	44,163		0	48,331	-4,168		0	0	-4,168	
255 QUALCOMM INC	747525103		3/23/2017	5/30/2017	1,721		0	1,711	10		0	0	10	
256 ROYAL BK CANADA 1 25%	78010UD20		1/26/2015	2/22/2017	45,028		0	45,027	1		0	0	1	
257 ROYAL BK CANADA 1 25%	78010UD20		6/10/2014	4/23/2017	25,016		0	24,990	26		0	0	26	
258 ROYAL BK CANADA 1 25%	78010UD20		6/10/2014	4/23/2017	95,013		0	94,964	49		0	0	49	
259 TELEFONICA EMISIONES 5 1	879398WAM5		3/20/2012	3/7/2017	58,989		0	54,408	4,581		0	0	4,581	
260 TESARO INC	881569107		1/31/2017	6/21/2017	1,279		0	1,447	-168		0	0	-168	
261 TESARO INC	881569107		1/31/2017	7/24/2017	914		0	1,125	-211		0	0	-211	
262 TESARO INC	881569107		1/31/2017	8/17/2017	683		0	965	-282		0	0	-282	
263 TESARO INC	881569107		1/31/2017	9/18/2017	596		0	804	-208		0	0	-208	
264 TESORO CORPORATION	881609101		1/30/2017	6/21/2017	2,714		0	2,450	224		0	0	224	
265 TESORO CORPORATION	881609101		1/30/2017	7/24/2017	3,871		0	3,320	551		0	0	551	
266 3M CO	88579Y101		9/3/2015	10/24/2016	6,325		0	5,274	1,051		0	0	1,051	
267 3M CO	88579Y101		9/3/2015	12/20/2016	3,938		0	3,136	802		0	0	802	
268 3M CO	88579Y101		9/3/2015	1/23/2017	3,564		0	2,851	713		0	0	713	
269 3M CO	88579Y101		9/3/2015	3/23/2017	1,732		0	1,283	449		0	0	449	
270 3M CO	88579Y101		9/3/2015	6/21/2017	3,822		0	2,566	1,256		0	0	1,256	
271 3M CO	88579Y101		9/3/2015	7/24/2017	2,681		0	2,281	1,097		0	0	1,097	
272 3M CO	88579Y101		9/3/2015	9/17/2017	2,661		0	1,853	828		0	0	828	
273 3M CO	88579Y101		9/3/2015	9/18/2017	2,562		0	1,710	852		0	0	852	
274 TIME WARNER INC	887317303		8/14/2014	10/24/2016	10,419		0	9,093	1,326		0	0	1,326	
275 TIME WARNER INC	887317303		8/14/2014	12/20/2016	6,672		0	5,304	1,368		0	0	1,368	
276 TIME WARNER INC	887317303		8/14/2014	1/23/2017	6,764		0	5,304	1,460		0	0	1,460	

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

Long Term CG Distributions															552,942	0					
Short Term CG Distributions															31,323,974	6,068	29,766,889	1,563,153	0	0	1,563,153
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	Excess FMV Over Adj Basis or Losses	Gain Minus Excess FMV Over							
277 TIME WARNER INC	887317303		8/14/2014	3/16/2017	132,873		0	102,300	30,573	0	0	0	0	30,573							
278 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	5/5/2017	4,794		0	4,993	-199	0	0	0	0	-199							
279 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	5/25/2017	1,404		0	1,460	-56	0	0	0	0	-56							
280 FNMA POOL # MA2737 3.0%	31418CBF0		11/28/2016	5/25/2017	26		0	26	0	0	0	0	0	0							
281 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	6/25/2017	1,764		0	1,834	-70	0	0	0	0	-70							
282 FNMA POOL # MA2737 3.0%	31418CBF0		11/28/2016	6/25/2017	33		0	33	0	0	0	0	0	0							
283 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	7/25/2017	1,602		0	1,665	-63	0	0	0	0	-63							
284 FNMA POOL # MA2737 3.0%	31418CBF0		11/28/2016	7/25/2017	30		0	30	0	0	0	0	0	0							
285 FNMA POOL # MA2737 3.0%	31418CBF0		6/27/2017	7/25/2017	178		0	178	-1	0	0	0	0	-1							
286 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	8/25/2017	1,648		0	1,713	-65	0	0	0	0	-65							
287 FNMA POOL # MA2737 3.0%	31418CBF0		11/28/2016	8/25/2017	31		0	31	0	0	0	0	0	0							
288 FNMA POOL # MA2737 3.0%	31418CBF0		6/27/2017	8/25/2017	183		0	185	-2	0	0	0	0	-2							
289 FNMA POOL # MA2737 3.0%	31418CBF0		8/12/2016	9/25/2017	1,829		0	1,901	-72	0	0	0	0	-72							
290 FNMA POOL # MA2737 3.0%	31418CBF0		11/28/2016	9/25/2017	34		0	34	0	0	0	0	0	0							
291 FNMA POOL # MA2737 3.0%	31418CBF0		6/27/2017	9/25/2017	203		0	205	-2	0	0	0	0	-2							
292 NABORS INDUSTRIES LTD	G6359F103		3/6/2017	8/17/2017	1,692		0	3,968	-2,276	0	0	0	0	-2,276							
293 NABORS INDUSTRIES LTD	G6359F103		3/6/2017	9/18/2017	304		0	588	-284	0	0	0	0	-284							
294 NABORS INDUSTRIES LTD	G6359F103		3/7/2017	9/18/2017	1,519		0	2,929	-1,410	0	0	0	0	-1,410							
295 NXP SEMICONDUCTORS NV	N6598X109		7/21/2016	10/13/2016	35,547		0	29,561	5,986	0	0	0	0	5,986							
296 NXP SEMICONDUCTORS NV	N6598X109		7/12/2016	10/13/2016	24,172		0	19,199	4,973	0	0	0	0	4,973							
297 NXP SEMICONDUCTORS NV	N6598X109		7/12/2016	10/27/2016	40,199		0	32,429	7,770	0	0	0	0	7,770							
298 NXP SEMICONDUCTORS NV	N6598X109		10/24/2016	10/27/2016	100		0	102	-2	0	0	0	0	-2							
299 FNMA POOL #MA2752 3.0%	31418CBW3		8/31/2016	10/25/2016	1,319		0	1,386	-67	0	0	0	0	-67							
300 FNMA POOL #MA2752 3.0%	31418CBW3		8/31/2016	11/25/2016	1,101		0	1,156	-55	0	0	0	0	-55							
301 PROCTER & GAMBLE CO	742718109		11/3/2015	3/23/2017	912		0	911	1	0	0	0	0	1							
302 PROCTER & GAMBLE CO	742718109		1/26/2016	3/23/2017	1,823		0	1,582	241	0	0	0	0	241							
303 PROCTER & GAMBLE CO	742718109		1/26/2016	6/21/2017	58,995		0	52,201	6,794	0	0	0	0	6,794							
304 PROCTER & GAMBLE CO	742718109		1/6/2016	6/21/2017	50,950		0	44,471	6,479	0	0	0	0	6,479							
305 PROCTER & GAMBLE CO	742718109		1/6/2016	7/24/2017	2,649		0	2,341	308	0	0	0	0	308							
306 PROCTER & GAMBLE CO	742718109		1/6/2016	8/17/2017	2,774		0	2,341	433	0	0	0	0	433							
307 PROCTER & GAMBLE CO	742718109		1/6/2016	9/18/2017	1,859		0	1,560	299	0	0	0	0	299							
308 QUALCOMM INC	747525103		10/14/2016	10/24/2016	680		0	656	24	0	0	0	0	24							
309 QUALCOMM INC	747525103		10/27/2016	12/20/2016	2,021		0	2,108	-87	0	0	0	0	-87							
310 QUALCOMM INC	747525103		10/27/2016	1/23/2017	5,012		0	6,323	-1,311	0	0	0	0	-1,311							
311 QUALCOMM INC	747525103		10/14/2016	3/17/2017	38,808		0	43,957	-5,149	0	0	0	0	-5,149							
312 ROYAL BK CANADA	78010U020		6/10/2014	6/16/2017	85,000		0	84,975	25	0	0	0	0	25							
313 SVB FINANCIAL GROUP	78486RQ01		7/13/2017	8/17/2017	1,378		0	1,463	-85	0	0	0	0	-85							
314 SALESFORCE COM INC	79466L302		3/31/2016	10/13/2016	2,829		0	2,954	-125	0	0	0	0	-125							
315 SALESFORCE COM INC	79466L302		7/14/2016	10/13/2016	1,414		0	1,635	-221	0	0	0	0	-221							
316 SALESFORCE COM INC	79466L302		8/19/2016	10/13/2016	45,966		0	50,292	-4,326	0	0	0	0	-4,326							
317 SALESFORCE COM INC	79466L302		5/6/2011	10/13/2016	8,486		0	4,008	4,478	0	0	0	0	4,478							
318 SALESFORCE COM INC	79466L302		5/6/2011	10/14/2016	47,521		0	22,045	25,476	0	0	0	0	25,476							
319 SALESFORCE COM INC	79466L302		5/6/2011	10/18/2016	55,256		0	25,386	29,870	0	0	0	0	29,870							
320 SALESFORCE COM INC	79466L302		5/6/2011	12/20/2016	3,462		0	1,670	1,792	0	0	0	0	1,792							
321 FLMC GOLD T49004 3.0%	31287CAD4		11/5/2013	1/4/2017	20,364		0	20,527	-163	0	0	0	0	-163							
322 FLMC GOLD T49004 3.0%	31287CAD4		3/28/2016	1/4/2017	2,263		0	2,281	-18	0	0	0	0	-18							
323 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	10/25/2016	1,766		0	1,894	-128	0	0	0	0	-128							
324 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	11/25/2016	1,423		0	1,526	-103	0	0	0	0	-103							
325 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	12/25/2016	1,356		0	1,454	-98	0	0	0	0	-98							
326 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	1/25/2017	1,382		0	1,482	-100	0	0	0	0	-100							
327 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	2/14/2017	66,304		0	67,524	-1,220	0	0	0	0	-1,220							
328 FNMA POOL # AL6150 4.0%	3138ENQ05		12/16/2014	2/25/2017	1,176		0	1,262	-86	0	0	0	0	-86							
329 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	10/25/2016	1,959		0	2,024	-65	0	0	0	0	-65							
330 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	10/25/2016	653		0	677	-24	0	0	0	0	-24							
331 FNMA POOL # AL6895 3.5%	3138EPUV4		11/3/2015	10/25/2016	73		0	76	-3	0	0	0	0	-3							
332 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	11/25/2016	1,488		0	1,548	-60	0	0	0	0	-60							
333 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	11/25/2016	499		0	517	-18	0	0	0	0	-18							
334 TIME WARNER INC	887317303		8/13/2014	3/16/2017	17,715		0	13,348	4,368	0	0	0	0	4,368							
335 TIME WARNER INC	887317303		8/13/2014	3/17/2017	108,220		0	81,569	26,651	0	0	0	0	26,651							
336 TIME WARNER INC	887317303		8/13/2014	6/21/2017	990		0	742	248	0	0	0	0	248							
337 TIME WARNER INC	887317303		8/13/2014	6/29/2017	18,972		0	14,089	4,883	0	0	0	0	4,883							
338 TIME WARNER INC	887317303		5/9/2016	6/29/2017	35,948		0	26,671	9,277	0	0	0	0	9,277							
339 FLMC GOLD T49004 3.0%	31287CAD4		10/29/2014	1/4/2017	2,263		0	2,271	-8	0	0	0	0	-8							
340 FLMC GOLD T49004 3.0%	31287CAD4		11/5/2013	1/15/2017	166		0	170	-4	0	0	0	0	-4							
341 FLMC GOLD T49004 3.0%	31287CAD4		10/29/2014	1/15/2017	18		0	19	-1	0	0	0	0	-1							
342 FLMC GOLD T49004 3.0%	31287CAD4		3/28/2016	1/15/2017	18		0	19	-1	0	0	0	0	-1							
343 FLMC GOLD POOL T49005 3.0%	31287CAE2		2/19/2014	10/15/2016	519		0	542	-23	0	0	0	0	-23							
344 FLMC GOLD POOL T49005 3.0%	31287CAE2		2/19/2014	11/15/2016	516		0	539	-23	0	0	0	0	-23							
345 FLMC GOLD POOL T49005 3.0%	31287CAE2		2/19/2014	12/15/2016	517		0	540	-23	0	0	0	0	-23							

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

Long Term CG Distributions																Short Term CG Distributions															
552,942																0															
Description of Property Sold																Gains Minus Excess FMV Over Adj Basis or Losses															
Acquisition Method																Excess of FMV Over Adjusted Basis															
Date Acquired																Adjusted Basis as of 12/31/69															
Date Sold																F M V as of 12/31/69															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
Gross Sales Price																Can or Loss															
Depreciation Allowed																Cost or Other Basis Plus Expense of Sale															
Adjustments																29,766,889															
0																1,563,153															
31,323,974																0															
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	552,942
Short Term CG Distributions	0

	Amount
Long Term CG Disinbutions	552,942
Short Term CG Disinbutions	0

ATTITUDE

8/2/2018 10:00:51 AM - XXXXXX0075 - 223 - PIT - LOCKHART J M ALLY HERC

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

Long Term CG Distributions															Short Term CG Distributions														
Amount															552,942														
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 12/31/89															Adjusted Basis as of 12/31/89														
Excess of FMV Over Adjusted Basis															Gain/Minus Excess FMV Over Adj Basis or Losses														
622	EATON CORP PLC	G29183103		11/30/2012	9/18/2017	778									0	447	329	0	0	1,563,153									
623	INGERSOLL-RAND PLC	G47791101		12/3/2013	10/24/2016	9,208									0	7,839	1,369	0	0	1,369									
624	INGERSOLL-RAND PLC	G47791101		12/3/2013	10/24/2016	6,983									0	5,039	1,944	0	0	1,944									
625	PANERA BREAD CO CL A	69840W108		5/9/2016	6/5/2017	62,489									0	43,030	19,399	0	0	19,399									
626	PANERA BREAD CO CL A	69840W108		4/18/2016	7/19/2017	44,415									0	29,720	14,695	0	0	14,695									
627	PANERA BREAD CO CL A	69840W108		5/9/2016	7/19/2017	14,805									0	10,177	4,628	0	0	4,628									
628	PANERA BREAD CO CL A	69840W108		5/23/2016	7/19/2017	945									0	637	308	0	0	308									
629	PEPSICO INC	713448108		6/11/2012	10/24/2016	10,735									0	6,755	3,980	0	0	3,980									
630	PEPSICO INC	713448108		6/11/2012	12/20/2016	6,598									0	4,256	2,342	0	0	2,342									
631	PEPSICO INC	713448108		6/1/2012	1/6/2017	88,515									0	57,145	31,370	0	0	31,370									
632	PEPSICO INC	713448108		4/6/1989	1/6/2017	13,602									0	3,564	10,038	0	0	10,038									
633	PEPSICO INC	713448108		12/3/2013	1/23/2017	1,346									0	356	990	0	0	990									
634	INGERSOLL-RAND PLC	G47791101		12/3/2013	6/21/2017	2,403									0	1,680	723	0	0	723									
635	INGERSOLL-RAND PLC	G47791101		12/3/2013	6/21/2017	2,714									0	1,680	1,034	0	0	1,034									
636	INGERSOLL-RAND PLC	G47791101		2/16/2012	6/21/2017	4,524									0	1,597	2,927	0	0	2,927									
637	INGERSOLL-RAND PLC	G47791101		3/17/2017	6/26/2017	30,783									0	31,368	-585	0	0	-585									
638	ACCENTURE PLC-CL A	G1151C101		3/23/2017	6/26/2017	1,717									0	1,711	6	0	0	6									
639	ACCENTURE PLC-CL A	G1151C101		3/23/2017	6/26/2017	5,475									0	1,916	3,559	0	0	3,559									
640	INGERSOLL-RAND PLC	G47791101		2/16/2012	7/24/2017	4,326									0	1,597	2,729	0	0	2,729									
641	INGERSOLL-RAND PLC	G47791101		2/16/2012	8/17/2017	4,499									0	1,597	2,916	0	0	2,916									
642	INGERSOLL-RAND PLC	G47791101		2/16/2012	9/18/2017	4,513									0	1,597	2,916	0	0	2,916									
643	INVECO LTD	G49181T108		7/20/2016	10/24/2016	2,707									0	2,525	182	0	0	182									
644	FHLMC GOLD A95828	312944PM7		12/17/2010	6/15/2017	4,499									0	4,584	-85	0	0	-85									
645	FHLMC GOLD A95828	312944PM7		9/18/2011	8/15/2017	234									0	250	-16	0	0	-16									
646	FHLMC GOLD A95828	312944PM7		11/30/2011	8/15/2017	1,265									0	1,366	-101	0	0	-101									
647	FHLMC GOLD A95828	312944PM7		2/27/2014	6/15/2017	94									0	102	-8	0	0	-8									
648	FHLMC GOLD A95828	312944PM7		3/3/2015	6/15/2017	234									0	257	-23	0	0	-23									
649	FHLMC GOLD A95828	312944PM7		9/21/2015	6/15/2017	47									0	51	-4	0	0	-4									
650	FHLMC GOLD A95828	312944PM7		9/16/2011	6/16/2017	11,056									0	10,841	218	0	0	218									
651	FHLMC GOLD A95828	312944PM7		1/30/2014	9/25/2017	1,190									0	1,255	-65	0	0	-65									
652	FHLMC GOLD A95828	312944PM7		9/28/2015	10/25/2016	5,506									0	5,995	-489	0	0	-489									
653	FHLMC GOLD A95828	312944PM7		5/23/2014	1/25/2017	83									0	84	-1	0	0	-1									
654	FHLMC GOLD A95828	312944PM7		12/18/2014	1/25/2017	4									0	4	0	0	0	0									
655	FHLMC GOLD A95828	312944PM7		4/28/2015	1/25/2017	4									0	4	0	0	0	0									
656	FHLMC GOLD A95828	312944PM7		11/2/2015	1/25/2017	2									0	2	0	0	0	0									
657	FHLMC GOLD A95828	312944PM7		5/23/2014	2/25/2017	81									0	83	-2	0	0	-2									
658	FHLMC GOLD A95828	312944PM7		4/28/2015	2/25/2017	4									0	4	0	0	0	0									
659	FHLMC GOLD A95828	312944PM7		4/28/2015	2/25/2017	4									0	4	0	0	0	0									
660	FHLMC GOLD A95828	312944PM7		11/2/2015	2/25/2017	2									0	2	0	0	0	0									
661	FHLMC GOLD A95828	312944PM7		5/23/2014	3/25/2017	3,295									0	3,353	-58	0	0	-58									
662	FHLMC GOLD A95828	312944PM7		4/4/2017	7/25/2017	2,927									0	3,081	-154	0	0	-154									
663	FHLMC GOLD A95828	312944PM7		2/18/2014	3/25/2017	169									0	173	-4	0	0	-4									
664	FHLMC GOLD A95828	312944PM7		4/28/2015	3/25/2017	169									0	174	-5	0	0	-5									
665	FHLMC GOLD A95828	312944PM7		4/4/2017	7/25/2017	281									0	296	-15	0	0	-15									
666	FHLMC GOLD A95828	312944PM7		4/4/2017	8/4/2017	176,111									0	175,954	157	0	0	157									
667	FHLMC GOLD A95828	312944PM7		4/4/2017	8/25/2017	4,092									0	4,308	-216	0	0	-216									
668	FHLMC GOLD A95828	312944PM7		4/4/2017	8/25/2017	393									0	414	-21	0	0	-21									
669	FHLMC GOLD A95828	312944PM7		4/4/2017	8/29/2017	85,717									0	85,463	254	0	0	254									
670	FHLMC GOLD A95828	312944PM7		4/4/2017	8/29/2017	22,963									0	22,892	71	0	0	71									
671	FHLMC GOLD A95828	312944PM7		4/4/2017	9/25/2017	2,129									0	2,241	-112	0	0	-112									
672	FHLMC GOLD A95828	312944PM7		2/23/2017	4/25/2017	2,386									0	2,452	-66	0	0	-66									
673	FHLMC GOLD A95828	312944PM7		2/23/2017	5/25/2017	2,186									0	2,246	-60	0	0	-60									
674	FHLMC GOLD A95828	312944PM7		2/23/2017	6/25/2017	2,267									0	2,330	-63	0	0	-63									
675	FHLMC GOLD A95828	312944PM7		2/23/2017	7/25/2017	2,586									0	2,657	-71	0	0	-71									
676	FHLMC GOLD A95828	312944PM7		2/23/2017	8/23/2017	57,643									0	57,451	192	0	0	192									
677	FHLMC GOLD A95828	312944PM7		2/23/2017	8/23/2017	2,990									0	3,073	-83	0	0	-83									
678	FHLMC GOLD A95828	312944PM7		2/23/2017	9/22/2017	198,689									0	198,478	211	0	0	211									
679	FHLMC GOLD A95828	312944PM7		2/23/2017	9/25/2017	4,204									0	4,321	-117	0	0	-117									
680	FHLMC GOLD A95828	312944PM7		1/15/2011	6/16/2017	8,847									0	8,617	230	0	0	230									
681	FHLMC GOLD A95828	312944PM7		1/30/2014	6/16/2017	59,718									0	59,349	369	0	0	369									
682	FHLMC GOLD A95828	312944PM7		2/27/2014	6/16/2017	4,424									0	4,438	-14	0	0	-14									
683	FHLMC GOLD A95828	312944PM7		9/21/2015	6/16/2017	11,059									0	11,162	-103	0	0	-103									
684	FHLMC GOLD A95828	312944PM7		9/21/2015	6/16/2017	2,212									0	2,232	-20	0	0	-20									
685	FHLMC GOLD A95828	312944PM7		12/17/2010	6/16/2017	53,083									0	49,765	3,298	0	0	3,298									
686	FHLMC GOLD A95828	312944PM7		12/17/2010	6/22/2017	158,996									0	149,354	9,642	0	0	9,642									
687	FHLMC GOLD A95828	312944PM7		8/23/2016	10/15/2016	1,570									0	1,657	-87	0	0	-87									
688	FHLMC GOLD A95828	312944PM7		8/23/2016	11/15/2016	3,275									0	3,458	-183	0	0	-183									
689	FHLMC GOLD A95828	312944PM7		8/23/2016	12/8/2016	308,268									0	317,115	-847	0	0	-847									

Long Term CG Distributions																Short Term CG Distributions															
Amount																Amount															
552,942																0															
Description of Property Sold																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 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses	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 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses						
691	FHLMC GOLD POOL Q4120 3	8/23/2016	12/15/2016	5,806		0	6,130	-324		0	0	-324	3132WEKX1	691	FHLMC GOLD POOL Q4120 3	8/23/2016	12/15/2016	5,806		0	6,130	-324		0	0	1,563,153					
692	FHLMC GOLD POOL Q4259 3	9/29/2016	11/15/2016	757		0	802	-45		0	0	-45	3132WF3E7	692	FHLMC GOLD POOL Q4259 3	9/29/2016	11/15/2016	757		0	802	-45		0	0	-45					
693	FHLMC GOLD POOL Q4259 3	9/29/2016	12/15/2016	984		0	1,043	-59		0	0	-59	3132WF3E7	693	FHLMC GOLD POOL Q4259 3	9/29/2016	12/15/2016	984		0	1,043	-59		0	0	-59					
694	FHLMC GOLD POOL Q4259 3	9/29/2016	1/15/2017	1,013		0	1,073	-60		0	0	-60	3132WF3E7	694	FHLMC GOLD POOL Q4259 3	9/29/2016	1/15/2017	1,013		0	1,073	-60		0	0	-60					
695	FHLMC GOLD POOL Q4259 3	9/29/2016	2/15/2017	570		0	604	-34		0	0	-34	3132WF3E7	695	FHLMC GOLD POOL Q4259 3	9/29/2016	2/15/2017	570		0	604	-34		0	0	-34					
696	FHLMC GOLD POOL Q4259 3	9/29/2016	3/15/2017	925		0	980	-55		0	0	-55	3132WF3E7	696	FHLMC GOLD POOL Q4259 3	9/29/2016	3/15/2017	925		0	980	-55		0	0	-55					
697	FHLMC GOLD POOL Q4259 3	9/29/2016	3/29/2017	131,310		0	136,150	-4,840		0	0	-4,840	3132WF3E7	697	FHLMC GOLD POOL Q4259 3	9/29/2016	3/29/2017	131,310		0	136,150	-4,840		0	0	-4,840					
698	FHLMC GOLD Q43259 3 5%	9/29/2016	4/15/2017	937		0	992	-55		0	0	-55	3132WGT88	698	FHLMC GOLD Q43259 3 5%	9/29/2016	4/15/2017	937		0	992	-55		0	0	-55					
699	FHLMC GOLD Q43259 3 5%	12/8/2016	1/15/2017	447		0	460	-13		0	0	-13	3132WGT88	699	FHLMC GOLD Q43259 3 5%	12/8/2016	1/15/2017	447		0	460	-13		0	0	-13					
700	FHLMC GOLD Q43259 3 5%	12/8/2016	2/15/2017	336		0	346	-10		0	0	-10	3132WGT88	700	FHLMC GOLD Q43259 3 5%	12/8/2016	2/15/2017	336		0	346	-10		0	0	-10					
701	FHLMC GOLD Q43259 3 5%	12/8/2016	3/15/2017	2,777		0	2,863	-86		0	0	-86	3132WGT88	701	FHLMC GOLD Q43259 3 5%	12/8/2016	3/15/2017	2,777		0	2,863	-86		0	0	-86					
702	FHLMC GOLD Q43259 3 5%	12/8/2016	4/15/2017	1,288		0	1,328	-41		0	0	-41	3132WGT88	702	FHLMC GOLD Q43259 3 5%	12/8/2016	4/15/2017	1,288		0	1,328	-41		0	0	-41					
703	FHLMC GOLD Q43259 3 5%	12/8/2016	5/15/2017	2,053		0	2,117	-64		0	0	-64	3132WGT88	703	FHLMC GOLD Q43259 3 5%	12/8/2016	5/15/2017	2,053		0	2,117	-64		0	0	-64					
704	FHLMC GOLD Q43259 3 5%	12/8/2016	6/15/2017	72,626		0	72,538	88		0	0	88	3132WGT88	704	FHLMC GOLD Q43259 3 5%	12/8/2016	6/15/2017	72,626		0	72,538	88		0	0	88					
705	FHLMC GOLD Q43259 3 5%	12/8/2016	8/15/2017	4,082		0	4,209	-127		0	0	-127	3132WGT88	705	FHLMC GOLD Q43259 3 5%	12/8/2016	8/15/2017	4,082		0	4,209	-127		0	0	-127					
706	NUCOR CORP	4/24/2013	10/24/2016	4,771		0	4,357	414		0	0	414	670346105	706	NUCOR CORP	4/24/2013	10/24/2016	4,771		0	4,357	414		0	0	414					
707	NUCOR CORP	4/24/2013	12/20/2016	3,102		0	2,179	923		0	0	923	670346105	707	NUCOR CORP	4/24/2013	12/20/2016	3,102		0	2,179	923		0	0	923					
708	NUCOR CORP	4/24/2013	1/23/2017	3,608		0	2,614	994		0	0	994	670346105	708	NUCOR CORP	4/24/2013	1/23/2017	3,608		0	2,614	994		0	0	994					
709	NUCOR CORP	4/24/2013	3/23/2017	1,230		0	871	359		0	0	359	670346105	709	NUCOR CORP	4/24/2013	3/23/2017	1,230		0	871	359		0	0	359					
710	NUCOR CORP	4/24/2013	8/21/2017	3,386		0	2,614	772		0	0	772	670346105	710	NUCOR CORP	4/24/2013	8/21/2017	3,386		0	2,614	772		0	0	772					
711	FNMA MA2775 2 5% 10	10/18/2016	8/23/2017	3,879		0	3,967	-88		0	0	-88	31418CCM4	711	FNMA MA2775 2 5% 10	10/18/2016	8/23/2017	3,879		0	3,967	-88		0	0	-88					
712	FNMA MA2775 2 5% 10	9/13/2016	8/25/2017	3,338		0	3,450	-112		0	0	-112	31418CCM4	712	FNMA MA2775 2 5% 10	9/13/2016	8/25/2017	3,338		0	3,450	-112		0	0	-112					
713	FNMA MA2775 2 5% 10	10/11/2016	8/25/2017	730		0	756	-26		0	0	-26	31418CCM4	713	FNMA MA2775 2 5% 10	10/11/2016	8/25/2017	730		0	756	-26		0	0	-26					
714	FNMA MA2775 2 5% 10	10/18/2016	8/25/2017	208		0	216	-7		0	0	-7	31418CCM4	714	FNMA MA2775 2 5% 10	10/18/2016	8/25/2017	208		0	216	-7		0	0	-7					
715	FNMA MA2775 2 5% 10	12/8/2016	8/25/2017	209		0	210	-1		0	0	-1	31418CCM4	715	FNMA MA2775 2 5% 10	12/8/2016	8/25/2017	209		0	210	-1		0	0	-1					
716	FNMA MA2775 2 5% 10	9/13/2016	9/25/2017	3,719		0	3,844	-125		0	0	-125	31418CCM4	716	FNMA MA2775 2 5% 10	9/13/2016	9/25/2017	3,719		0	3,844	-125		0	0	-125					
717	FNMA MA2775 2 5% 10	10/18/2016	9/25/2017	184		0	190	-6		0	0	-6	31418CCM4	717	FNMA MA2775 2 5% 10	10/18/2016	9/25/2017	184		0	190	-6		0	0	-6					
718	EXXON MOBIL CORP	3/19/2004	9/18/2017	1,599		0	838	760		0	0	760	30231G102	718	EXXON MOBIL CORP	3/19/2004	9/18/2017	1,599		0	838	760		0	0	760					
719	FACEBOOK INC-A	5/4/2015	10/24/2016	1,330		0	788	541		0	0	541	30303M102	719	FACEBOOK INC-A	5/4/2015	10/24/2016	1,330		0	788	541		0	0	541					
720	FACEBOOK INC-A	5/4/2015	11/14/2016	45,223		0	30,772	14,451		0	0	14,451	30303M102	720	FACEBOOK INC-A	5/4/2015	11/14/2016	45,223		0	30,772	14,451		0	0	14,451					
721	FACEBOOK INC-A	5/4/2015	11/14/2016	12,871		0	8,368	4,503		0	0	4,503	30303M102	721	FACEBOOK INC-A	5/4/2015	11/14/2016	12,871		0	8,368	4,503		0	0	4,503					
722	FACEBOOK INC-A	12/16/2014	11/16/2016	38,171		0	24,576	13,595		0	0	13,595	30303M102	722	FACEBOOK INC-A	12/16/2014	11/16/2016	38,171		0	24,576	13,595		0	0	13,595					
723	FACEBOOK INC-A	12/16/2014	12/20/2016	6,093		0	3,845	2,248		0	0	2,248	30303M102	723	FACEBOOK INC-A	12/16/2014	12/20/2016	6,093		0	3,845	2,248		0	0	2,248					
724	FNMA AL4082 3 5% 10	6/8/2016	11/25/2016	1,676		0	1,779	-103		0	0	-103	3138ELRC9	724	FNMA AL4082 3 5% 10	6/8/2016	11/25/2016	1,676		0	1,779	-103		0	0	-103					
725	FNMA AL4082 3 5% 10	6/8/2016	12/25/2016	1,823		0	1,934	-111		0	0	-111	3138ELRC9	725	FNMA AL4082 3 5% 10	6/8/2016	12/25/2016	1,823		0	1,934	-111		0	0	-111					
726	FNMA AL4082 3 5% 10	6/8/2016	1/25/2017	1,766		0	1,874	-108		0	0	-108	3138ELRC9	726	FNMA AL4082 3 5% 10	6/8/2016	1/25/2017	1,766		0	1,874	-108		0	0	-108					
727	FNMA AL4082 3 5% 10	6/8/2016	2/14/2017	70,290		0	71,565	-1,275		0	0	-1,275	3138ELRC9	727	FNMA AL4082 3 5% 10	6/8/2016	2/14/2017	70,290		0	71,565	-1,275		0	0	-1,275					
728	FNMA AL4082 3 5% 10	6/8/2016	2/25/2017	1,534		0	1,628	-94		0	0	-94	3138ELRC9	728	FNMA AL4082 3 5% 10	6/8/2016	2/25/2017	1,534		0	1,628	-94		0	0	-94					
729	FNMA POOL # AL4191 3 5%	1/6/2014	10/25/2016	509		0	534	-25		0	0	-25	3138ELR2	729	FNMA POOL # AL4191 3 5%	1/6/2014	10/25/2016	509		0	534	-25		0	0	-25					
730	FNMA POOL # AL4191 3 5%	1/30/2014	10/25/2016	848		0	894	-46		0	0	-46	3138ELR2	730	FNMA POOL # AL4191 3 5%	1/30/2014	10/25/2016	848		0	894	-46		0	0	-46					
731	FNMA POOL # AL4191 3 5%	1/6/2014	11/25/2016	959		0	1,007	-48		0	0	-48	3138ELR2	731	FNMA POOL # AL4191 3 5%	1/6/2014	11/25/2016	959		0	1,007	-48		0	0	-48					
732	FNMA POOL # AL4191 3 5%	1/30/2014	11/25/2016	1,598		0	1,685	-87		0	0	-87	3138ELR2	732	FNMA POOL # AL4191 3 5%	1/30/2014	11/25/2016	1,598		0	1,685	-87		0	0	-87					
733	FNMA POOL # AL4191 3 5%	1/6/2014	12/25/2016	547		0	574	-27		0	0	-27	3138ELR2	733	FNMA POOL # AL4191 3 5%	1/6/2014	12/25/2016	547		0	574	-27		0	0	-27					
734	FNMA POOL # AL4191 3 5%	1/30/2014	12/25/2016	911		0	961	-50		0	0	-50	3138ELR2	734	FNMA POOL # AL4191 3 5%	1/30/2014	12/25/2016	911		0	961	-50		0	0	-50					
735	FNMA POOL # AL4191 3 5%	1/6/2014	1/25/2017	631		0	662	-31		0	0	-31	3138ELR2	735	FNMA POOL # AL4191 3 5%	1/6/2014	1/25/2017	631		0	662	-31		0	0	-31					
736	FNMA POOL # AL4191 3 5%	1/30/2014	1/25/2017	1,051		0	1,108	-57		0	0	-57	3138ELR2	736	FNMA POOL # AL4191 3 5%	1/30/2014	1/25/2017	1,051		0	1,108	-57		0	0	-57					
737	FNMA POOL # AL4191 3 5%	1/6/2014	2/25/2017	526		0	552	-26		0	0	-26	3138ELR2	737	FNMA POOL # AL4191 3 5%	1/6/2014	2/25/2017	526		0	552	-26		0	0	-26					
738	QUALCOMM INC	9/2/2016	3/7/2017	10,426		0	11,408	-982		0	0	-982	747525103	738	QUALCOMM INC	9/2/2016	3/7/2017	10,426		0	11,408	-982		0	0	-982					
739	FHLMC GOLD Q43259 3 5%	12/8/2016	7/15/2017	1,156		0	1,192	-36		0	0	-36	3132WGT88	739	FHLMC GOLD Q43259 3 5%	12/8/2016	7/15/2017	1,156		0	1,192	-36		0	0	-36					
740	FHLMC GOLD Q43259 3 5%	12/8/2016	8/15/2017	944	</																										

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

Long Term CG Distributions										Short Term CG Distributions									
552,942										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 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj Basis or Losses						
760 FMAA POOL #MA2907 4.0%	31418CGR9		2/2/2017	7/25/2017	2,411		0	2,536	-125	0	0	0	1,563,153						
761 FMAA POOL #MA2907 4.0%	31418CGR9		2/2/2017	8/25/2017	3,421		0	3,599	-178	0	0	0	-125						
762 FMAA POOL #MA2930 4.0% 3/	31418CHG2		4/4/2017	5/25/2017	1,419		0	1,494	-75	0	0	0	-178						
763 FMAA POOL #MA2930 4.0% 3/	31418CHG2		4/4/2017	5/25/2017	136		0	144	-8	0	0	0	-75						
764 FMAA POOL #MA2930 4.0% 3/	31418CHG2		4/4/2017	6/25/2017	1,547		0	1,628	-81	0	0	0	-8						
765 FMAA POOL #MA2930 4.0% 3/	31418CHG2		4/4/2017	6/25/2017	149		0	157	-8	0	0	0	-81						
766 SCHLUMBERGER LTD	806857108		3/9/2012	7/24/2017	16,353		0	19,150	-2,797	0	0	0	-2,797						
767 SCHLUMBERGER LTD	806857108		3/9/2012	8/17/2017	665		0	766	-101	0	0	0	-101						
768 SCHLUMBERGER LTD	806857108		3/9/2012	9/18/2017	1,266		0	1,532	-266	0	0	0	-266						
769 SCHLUMBERGER LTD	806857108		3/9/2012	9/18/2017	1,368		0	1,532	-174	0	0	0	-174						
770 SCHWAB CHARLES CORP NE	808513105		6/29/2015	10/24/2016	8,362		0	8,416	-54	0	0	0	-54						
771 SCHWAB CHARLES CORP NE	808513105		6/29/2015	12/20/2016	6,384		0	5,179	1,205	0	0	0	1,205						
772 SCHWAB CHARLES CORP NE	808513105		6/29/2015	1/23/2017	5,733		0	4,532	1,201	0	0	0	1,201						
773 SCHWAB CHARLES CORP NE	808513105		6/29/2015	3/23/2017	2,438		0	1,942	496	0	0	0	496						
774 SCHWAB CHARLES CORP NE	808513105		6/29/2015	6/21/2017	4,993		0	3,884	1,109	0	0	0	1,109						
775 UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	2/10/2017	144		0	154	-10	0	0	0	-10						
776 UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	2/10/2017	77		0	83	-6	0	0	0	-6						
777 UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	3/10/2017	142		0	152	-10	0	0	0	-10						
778 UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	3/10/2017	77		0	82	-5	0	0	0	-5						
779 U S TREASURY BOND 3.0%	912810RM2		9/9/2015	10/19/2016	121,017		0	109,115	11,902	0	0	0	11,902						
780 U S TREASURY BOND 3.0%	912810RM2		9/9/2015	1/26/2017	63,682		0	64,477	-815	0	0	0	-815						
781 U S TREASURY BOND 3.0%	912810RM2		9/16/2015	1/26/2017	117,530		0	117,858	-328	0	0	0	-328						
782 U S TREASURY BOND 3.0%	912810RM2		7/10/2015	1/26/2017	44,074		0	43,304	770	0	0	0	770						
783 U S TREASURY BOND 3.0%	912810RM2		7/10/2015	3/16/2017	19,439		0	19,246	193	0	0	0	193						
784 U S TREASURY BOND 2.87%	912810RNO		4/22/2016	3/16/2017	94,766		6,202	103,625	-2,657	0	0	0	-2,657						
785 U S TREASURY BOND 2.5%	912810RS9		8/18/2016	3/13/2017	30,149		0	36,866	-6,717	0	0	0	-6,717						
786 ABBOTT LABORATORIES	002824100		1/31/2017	8/15/2017	45,465		0	38,629	6,836	0	0	0	6,836						
787 ABBOTT LABORATORIES	002824100		8/17/2017	9/18/2017	1,559		0	1,491	68	0	0	0	68						
788 ABBOTT LABORATORIES	002824100		1/31/2017	9/18/2017	1,559		0	1,491	68	0	0	0	68						
789 ABBVIE INC	00287VAN9		5/6/2015	10/27/2016	115,358		0	114,883	475	0	0	0	475						
790 ADOBE SYSTEMS INC	00724F101		8/4/2015	10/24/2016	775		0	574	201	0	0	0	201						
791 ADOBE SYSTEMS INC	00724F101		8/4/2015	12/20/2016	5,357		0	4,184	1,173	0	0	0	1,173						
792 ADOBE SYSTEMS INC	00724F101		8/4/2015	1/23/2017	4,899		0	3,610	1,289	0	0	0	1,289						
793 ADOBE SYSTEMS INC	00724F101		2/20/2013	1/23/2017	111		0	39	72	0	0	0	72						
794 ADOBE SYSTEMS INC	00724F101		2/20/2013	3/23/2017	2,540		0	778	1,762	0	0	0	1,762						
795 ADOBE SYSTEMS INC	00724F101		4/5/2017	6/21/2017	2,291		0	2,095	196	0	0	0	196						
796 ADOBE SYSTEMS INC	00724F101		4/5/2017	7/24/2017	6,428		0	5,630	798	0	0	0	798						
797 ADOBE SYSTEMS INC	00724F101		4/5/2017	8/17/2017	5,095		0	4,452	643	0	0	0	643						
798 ADOBE SYSTEMS INC	00724F101		4/5/2017	9/18/2017	4,988		0	4,190	798	0	0	0	798						
799 ADVANSIX INC	00773T101		1/14/2004	10/6/2016	1,455		0	499	956	0	0	0	956						
800 ADVANSIX INC	00773T101		12/26/2008	10/6/2016	125		0	38	87	0	0	0	87						
801 ADVANSIX INC	00773T101		12/26/2008	11/3/2016	11		0	3	8	0	0	0	8						
802 AETNA INC	00817Y108		1/13/2016	10/24/2016	4,806		0	4,542	264	0	0	0	264						
803 AETNA INC	00817Y108		1/13/2016	11/4/2016	153,020		0	151,672	1,348	0	0	0	1,348						
804 AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	10/6/2016	33,962		0	29,713	4,249	0	0	0	4,249						
805 AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	10/18/2016	48,612		0	44,156	4,456	0	0	0	4,456						
806 AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	12/20/2016	2,312		0	2,063	249	0	0	0	249						
807 AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	1/23/2017	2,367		0	2,063	304	0	0	0	304						
808 AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	3/23/2017	1,066		0	825	241	0	0	0	241						
809 AGILENT TECHNOLOGIES IN	00846U101		8/7/2017	6/21/2017	599		0	605	-6	0	0	0	-6						
810 AGILENT TECHNOLOGIES IN	00846U101		8/7/2017	7/24/2017	3,690		0	3,629	61	0	0	0	61						
811 AGILENT TECHNOLOGIES IN	00846U101		8/7/2017	8/17/2017	3,063		0	3,024	39	0	0	0	39						
812 AGILENT TECHNOLOGIES IN	00846U101		8/7/2017	9/18/2017	3,301		0	3,024	277	0	0	0	277						
813 ALEXON PHARMACEUTICAL	015351109		11/4/2016	12/20/2016	1,270		0	1,503	-233	0	0	0	-233						
814 ALEXON PHARMACEUTICAL	015351109		11/4/2016	1/23/2017	3,172		0	3,278	-106	0	0	0	-106						
815 ALEXON PHARMACEUTICAL	015351109		11/4/2016	3/23/2017	1,331		0	1,503	-172	0	0	0	-172						
816 FMAA AS7601 4.0% 7/0	3138WHNT5		8/25/2016	11/25/2016	358		0	387	-29	0	0	0	-29						
817 FMAA AS7601 4.0% 7/0	3138WHNT5		8/10/2016	11/25/2016	4,228		0	4,550	-322	0	0	0	-322						
818 FMAA AS7601 4.0% 7/0	3138WHNT5		8/25/2016	12/9/2016	25,348		0	26,035	-687	0	0	0	-687						
819 FMAA AS7601 4.0% 7/0	3138WHNT5		8/10/2016	12/9/2016	292,692		0	299,586	-6,894	0	0	0	-6,894						
820 FMAA AS7601 4.0% 7/0	3138WHNT5		8/10/2016	12/25/2016	6,095		0	6,560	-465	0	0	0	-465						
821 FMAA POOL AS7844 3.0%	3138WHWE8		4/19/2017	6/25/2017	615		0	618	-3	0	0	0	-3						
822 FMAA POOL AS7844 3.0%	3138WHWE8		4/19/2017	7/25/2017	1,342		0	1,348	-6	0	0	0	-6						
823 FMAA POOL AS7844 3.0%	3138WHWE8		6/9/2017	7/25/2017	164		0	165	-1	0	0	0	-1						
824 FMAA POOL AS7844 3.0%	3138WHWE8		6/27/2017	7/25/2017	96		0	99	-3	0	0	0	-3						
825 FMAA POOL AS7844 3.0%	3138WHWE8		4/19/2017	8/25/2017	1,380		0	1,386	-6	0	0	0	-6						
826 FMAA POOL AS7844 3.0%	3138WHWE8		6/9/2017	8/25/2017	168		0	170	-2	0	0	0	-2						
827 FMAA POOL AS7844 3.0%	3138WHWE8		6/27/2017	8/25/2017	101		0	102	-1	0	0	0	-1						
828 U S TREASURY NOTE 2.62%	912829PT1		7/17/2015	3/30/2017	50,660		0	52,201	-1,541	0	0	0	-1,541						

[illegible]

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

Long Term CG Distributions																	Short Term CG Distributions																	Amount			
																																		552,942		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	Excess FMV Over Adj Basis or Losses																								
888 FHLMC GOLD POOL C917384	3128P74X8		9/25/2015	1/15/2017	50		0	53	-3		0	0	1,563,153																								
889 FHLMC GOLD POOL C917384	3128P74X8		12/11/2015	1/15/2017	50		0	53	-3		0	0	-3																								
890 FHLMC GOLD POOL C917384	3128P74X8		2/4/2014	2/15/2017	654		0	695	-41		0	0	-41																								
901 FHLMC GOLD POOL C917384	3128P74X8		3/26/2014	2/15/2017	252		0	266	-14		0	0	-14																								
902 FHLMC GOLD POOL C917384	3128P74X8		6/4/2014	2/15/2017	50		0	54	-4		0	0	-4																								
903 FHLMC GOLD POOL C917384	3128P74X8		9/25/2015	2/15/2017	50		0	54	-4		0	0	-4																								
904 FHLMC GOLD POOL C917384	3128P74X8		12/11/2015	2/15/2017	50		0	54	-4		0	0	-4																								
905 FHLMC GOLD POOL C917384	3128P74X8		2/4/2014	3/8/2017	39,746		0	39,987	-241		0	0	-241																								
906 FHLMC GOLD POOL C913394	3128P7PY3		5/12/2014	12/15/2016	51		0	55	-4		0	0	-4																								
907 FHLMC GOLD POOL C913394	3128P7PY3		9/1/2015	12/15/2016	51		0	55	-4		0	0	-4																								
908 FHLMC GOLD POOL C913394	3128P7PY3		2/4/2014	1/15/2017	821		0	877	-56		0	0	-56																								
909 FHLMC GOLD POOL C913394	3128P7PY3		5/12/2014	1/15/2017	57		0	61	-4		0	0	-4																								
910 FHLMC GOLD POOL C913394	3128P7PY3		9/1/2015	1/15/2017	57		0	61	-4		0	0	-4																								
911 FHLMC GOLD POOL C913394	3128P7PY3		2/4/2014	2/15/2017	719		0	769	-50		0	0	-50																								
912 FHLMC GOLD POOL C913394	3128P7PY3		5/12/2014	2/15/2017	50		0	53	-3		0	0	-3																								
913 FHLMC GOLD POOL C913394	3128P7PY3		9/1/2015	2/15/2017	50		0	53	-3		0	0	-3																								
914 F N M A AS8949	3138WJ5K0		8/27/2017	9/25/2017	72		0	75	-3		0	0	-3																								
915 FHMA POOL # AS9451 3 5% 4	3138WK0D0		5/19/2017	7/25/2017	521		0	538	-17		0	0	-17																								
916 FHMA POOL # AS9451 3 5% 4	3138WK0D0		5/19/2017	8/25/2017	890		0	919	-29		0	0	-29																								
917 FHMA POOL # AS9451 3 5% 4	3138WK0D0		5/19/2017	9/25/2017	855		0	882	-27		0	0	-27																								
918 FHMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	10/25/2016	119		0	130	-11		0	0	-11																								
919 FHMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	12/25/2016	126		0	138	-12		0	0	-12																								
920 FHMA POOL # AU6278 5 0%	3138X56Q5		9/28/2016	6/25/2017	30		0	31	-1		0	0	-1																								
921 FHMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	6/25/2017	148		0	147	-1		0	0	-1																								
922 FHMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	7/25/2017	1,378		0	1,435	-57		0	0	-57																								
923 FHMA POOL # MA2705 3 0%	31418CAF1		9/28/2016	7/25/2017	33		0	34	-1		0	0	-1																								
924 FHMA POOL # MA2705 3 0%	31418CAF1		11/22/2016	3/17/2017	138,956		0	140,131	-1,175		0	0	-1,175																								
925 FHMA POOL # MA2705 3 0%	36179SQX8		12/17/2016	3/17/2017	9,925		0	10,059	-134		0	0	-134																								
926 FHMA POOL # MA2705 3 0%	36179SQX8		2/10/2017	3/17/2017	29,776		0	30,037	-261		0	0	-261																								
927 FHMA POOL # MA2705 3 0%	36179SQX8		11/22/2016	3/17/2017	104,217		0	105,098	-881		0	0	-881																								
928 FHMA POOL # MA2705 3 0%	36179SQX8		11/22/2016	3/17/2017	138,976		0	140,131	-1,155		0	0	-1,155																								
929 FHMA POOL # MA2705 3 0%	36179SQX8		12/17/2016	3/20/2017	73		0	78	-5		0	0	-5																								
930 FHMA POOL # MA2705 3 0%	36179SQX8		11/22/2016	3/20/2017	2,799		0	2,975	-176		0	0	-176																								
931 FHMA POOL # MA2705 3 0%	36179SQX8		2/10/2017	3/20/2017	218		0	232	-14		0	0	-14																								
932 FHMA POOL # MA2705 3 0%	36179SQX8		10/27/2016	10/31/2016	4,849		0	4,836	13		0	0	13																								
933 U S TREASURY NOTE	9128282A7		10/13/2016	10/31/2016	113,266		0	113,778	-512		0	0	-512																								
934 UNITED STATES TREAS 1 37	9128282D1		10/13/2016	3/16/2017	18,698		0	19,788	-890		0	0	-890																								
935 UNITED STATES TREAS 1 37	9128282D1		1/28/2014	11/1/2016	4,942		0	4,942	0		0	0	0																								
936 UNITED STATES TREAS 2 0	912828A42		1/28/2014	1/30/2017	25,246		0	24,708	538		0	0	538																								
937 UNITED STATES TREAS 2 0	912828A42		4/4/2017	5/4/2017	20,255		0	20,257	-2		0	0	-2																								
938 U S TREASURY NOTE	912828F21		1/4/2017	5/4/2017	101,277		0	100,797	480		0	0	480																								
939 U S TREASURY NOTE	912828F21		4/22/2016	10/31/2016	36,384		0	36,207	177		0	0	177																								
940 U S TREASURY NB	912828G38		1/30/2017	7/25/2017	164		0	163	1		0	0	1																								
941 FHMA POOL # MA2705 3 0%	31418CAF1		6/27/2017	7/25/2017	262		0	265	-3		0	0	-3																								
942 FHMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	8/25/2017	1,500		0	1,562	-62		0	0	-62																								
943 FHMA POOL # MA2705 3 0%	31418CAF1		8/25/2016	3/20/2017	735		0	770	-35		0	0	-35																								
944 FHMA POOL # MA2705 3 0%	36179SJS7		8/25/2016	3/20/2017	735		0	770	-35		0	0	-35																								
945 FHMA POOL # MA2705 3 0%	36179SJS7		9/22/2016	3/20/2017	74		0	77	-3		0	0	-3																								
946 FHMA POOL # MA2705 3 0%	36179SJS7		11/28/2016	3/20/2017	74		0	75	-1		0	0	-1																								
947 FHMA POOL # MA2705 3 0%	36179SJS7		12/7/2016	3/20/2017	74		0	75	-1		0	0	-1																								
948 FHMA POOL # MA2705 3 0%	36179SJS7		1/19/2017	3/20/2017	98		0	99	-1		0	0	-1																								
949 FHMA POOL # MA2705 3 0%	36179SJS7		2/10/2017	3/20/2017	49		0	50	-1		0	0	-1																								
950 FHMA POOL # MA2705 3 0%	36179SJS7		10/3/2016	11/20/2016	1,770		0	1,883	-113		0	0	-113																								
951 FHMA POOL # MA2705 3 5%	36179SJT5		10/3/2016	12/20/2016	2,493		0	2,653	-160		0	0	-160																								
952 FHMA POOL # MA2705 3 5%	36179SJT5		10/3/2016	12/20/2016	2,113		0	2,249	-136		0	0	-136																								
953 FHMA POOL # MA2705 3 5%	36179SJT5		10/3/2016	2/16/2017	182,528		0	187,173	-4,645		0	0	-4,645																								
954 FHMA POOL # MA2705 3 5%	36179SJT5		2/10/2017	2/16/2017	9,866		0	9,923	-57		0	0	-57																								
955 FHMA POOL # MA2705 3 5%	36179SJT5		10/3/2016	2/20/2017	1,307		0	1,391	-84		0	0	-84																								
956 FHMA POOL # MA2705 3 5%	36179SJT5		1/18/2017	2/20/2017	71		0	74	-3		0	0	-3																								
957 FHMA POOL # MA2705 3 5%	36179SJT5		1/18/2017	2/23/2017	9,886		0	9,905	-19		0	0	-19																								
958 FHMA POOL # MA2705 3 5%	36179SJT5		2/10/2017	2/23/2017	4,943		0	4,961	-18		0	0	-18																								
959 FHMA POOL # MA2705 3 5%	36179SJT5		10/6/2016	11/20/2016	12,129		0	13,034	-905		0	0	-905																								
960 FHMA POOL # MA2705 4 0%	36179SJT5		10/6/2016	11/22/2016	396,755		0	402,253	-5,498		0	0	-5,498																								
961 FHMA POOL # MA2705 4 0%	36179SJT5		12/7/2016	12/20/2017	367		0	392	-25		0	0	-25																								
962 FHMA POOL # MA2705 4 0%	36179SJT5		11/22/2016	12/20/2017	14,136		0	15,015	-879		0	0	-879																								
963 FHMA POOL # MA2705 4 0%	36179SJT5		12/7/2016	2/20/2017	102		0	108	-6		0	0	-6																								
964 FHMA POOL # MA2705 4 0%	36179SJT5		11/22/2016	2/20/2017	3,908		0	4,151	-243		0	0	-243																								
965 FHMA POOL # MA2705 4 0%	36179SJT5		6/23/2010	3/23/2017	82,750		0	80,034	2,716		0	0	2,716																								
966 US TREAS INFL INDX	912828MFA						0					0																									

Long Term CG Distributions															Short Term CG Distributions														
Amount															552,942														
0															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															Gain/Loss Minus Excess FMV Over Adj Basis or Losses														
967	UNITED STATES TREAS 11	912828N63		4/12/2016	10/11/2016	40,158		0	40,295	-137		0	0	-137															
968	UNITED STATES TREAS 11	912828N63		9/16/2016	10/11/2016	30,116		0	30,199	-83		0	0	-83															
969	UNITED STATES TREAS 11	912828N63		9/16/2016	6/12/2017	24,927		0	25,165	-238		0	0	-238															
970	UNITED STATES TREAS 11	912828N63		9/16/2016	6/22/2017	15,100		0	15,100	-144		0	0	-144															
971	UNITED STATES TREAS 11	912828N63		9/16/2016	6/27/2017	130,557		0	140,930	-1,373		0	0	-1,373															
972	UNITED STATES TREAS 11	912828N63		9/22/2016	6/27/2017	49,842		0	50,293	-451		0	0	-451															
973	UNITED STATES TREAS 11	912828N63		10/31/2016	6/27/2017	9,973		0	10,044	-71		0	0	-71															
974	UNITED STATES TREAS 11	912828N63		10/31/2016	8/4/2017	44,877		0	45,206	-329		0	0	-329															
975	UNITED STATES TREAS 11	912828N63		10/31/2016	8/23/2017	49,896		0	50,227	-331		0	0	-331															
976	UNITED STATES TREAS 11	912828N63		10/24/2016	8/23/2017	39,917		0	40,178	-261		0	0	-261															
977	UNITED STATES TREAS 11	912828N63		3/22/2016	9/12/2017	69,844		0	70,243	-399		0	0	-399															
978	UNITED STATES TREAS 11	912828N63		5/23/2016	9/12/2017	19,955		0	20,053	-98		0	0	-98															
979	UNITED STATES TREAS 11	912828N63		10/24/2016	9/12/2017	19,955		0	20,089	-134		0	0	-134															
980	UNITED STATES TREAS 11	912828N63		3/10/2016	9/12/2017	79,822		0	80,094	-272		0	0	-272															
981	UNITED STATES TREAS 11	912828N63		3/10/2016	9/15/2017	119,691		0	120,141	-450		0	0	-450															
982	UNITED STATES TREAS 11	912828N63		11/17/2016	9/20/2017	9,973		0	10,005	-32		0	0	-32															
983	UNITED STATES TREAS 11	912828N63		4/29/2015	1/4/2017	76,318		0	78,606	-2,288		0	0	-2,288															
984	U S TREASURY NOTE 2 625	912828PT1		4/29/2015	2/6/2017	25,422		0	26,202	-780		0	0	-780															
985	U S TREASURY NOTE 2 625	912828PT1		4/29/2015	2/10/2017	81,336		0	83,847	-2,509		0	0	-2,509															
986	U S TREASURY NOTE 2 625	912828PT1		4/29/2015	3/21/2017	20,268		0	20,962	-694		0	0	-694															
987	U S TREASURY NOTE 2 625	912828PT1		9/10/2013	3/21/2017	45,603		0	47,046	-1,443		0	0	-1,443															
988	U S TREASURY NOTE 2 625	912828PT1		9/10/2013	3/30/2017	86,122		0	88,865	-2,743		0	0	-2,743															
989	U S TREASURY NOTE 2 625	912828PT1		7/21/2015	3/30/2017	207,707		0	213,761	-6,054		0	0	-6,054															
990	U S TREASURY NOTE 2 625	912828PT1		9/28/2016	6/19/2017	116,784		0	122,063	-3,279		0	0	-3,279															
991	FHLMC GOLD POOL #G0871	912828YH4		9/28/2016	5/15/2017	1,003		0	1,062	-59		0	0	-59															
992	FHLMC GOLD POOL #G0871	912828YH4		2/4/2014	10/15/2016	1,112		0	1,182	-70		0	0	-70															
993	FHLMC GOLD POOL C91738	9128PT74X8		3/26/2014	10/15/2016	428		0	453	-25		0	0	-25															
994	FHLMC GOLD POOL C91738	9128PT74X8		6/4/2014	10/15/2016	86		0	91	-5		0	0	-5															
995	FHLMC GOLD POOL C91738	9128PT74X8		9/25/2015	10/15/2016	92		0	92	-6		0	0	-6															
996	FHLMC GOLD POOL C91738	9128PT74X8		12/11/2015	10/15/2016	92		0	92	-6		0	0	-6															
997	FHLMC GOLD POOL C91738	9128PT74X8		2/4/2014	11/15/2016	667		0	709	-42		0	0	-42															
998	FHLMC GOLD POOL C91738	9128PT74X8		3/26/2014	11/15/2016	256		0	271	-15		0	0	-15															
999	FHLMC GOLD POOL C91738	9128PT74X8		6/4/2014	11/15/2016	51		0	55	-4		0	0	-4															
1000	FHLMC GOLD POOL C91738	9128PT74X8		9/25/2015	11/15/2016	51		0	55	-4		0	0	-4															
1001	FHLMC GOLD POOL C91738	9128PT74X8		12/11/2015	11/15/2016	51		0	55	-4		0	0	-4															
1002	FHLMC GOLD POOL C91738	9128PT74X8		2/4/2014	12/15/2016	900		0	956	-56		0	0	-56															
1003	FHLMC GOLD POOL C91738	9128PT74X8		11/1/2016	2/14/2017	78,341		0	79,236	-895		0	0	-895															
1004	FHLMC GOLD POOL C91738	9128PT74X8		11/1/2016	2/25/2017	2,048		0	2,180	-132		0	0	-132															
1005	FHLMC GOLD POOL C91738	9128PT74X8		8/25/2016	10/25/2016	167		0	181	-14		0	0	-14															
1006	FHLMC GOLD POOL C91738	9128PT74X8		8/10/2016	10/25/2016	1,974		0	2,125	-151		0	0	-151															
1007	FHLMC GOLD POOL C91738	9128PT74X8		6/4/2014	3/8/2017	3,057		0	3,090	-33		0	0	-33															
1008	FHLMC GOLD POOL C91738	9128PT74X8		9/25/2015	3/8/2017	3,057		0	3,103	-46		0	0	-46															
1009	FHLMC GOLD POOL C91738	9128PT74X8		12/11/2015	3/8/2017	3,057		0	3,113	-56		0	0	-56															
1010	FHLMC GOLD POOL C91738	9128PT74X8		3/26/2014	3/15/2017	625		0	662	-37		0	0	-37															
1011	FHLMC GOLD POOL C91738	9128PT74X8		3/26/2014	3/15/2017	625		0	662	-37		0	0	-37															
1012	FHLMC GOLD POOL C91738	9128PT74X8		2/4/2014	10/15/2016	819		0	875	-56		0	0	-56															
1013	FHLMC GOLD POOL C91339	9128PT7PY3		5/12/2014	10/15/2016	56		0	60	-4		0	0	-4															
1014	FHLMC GOLD POOL C91339	9128PT7PY3		9/21/2015	11/15/2016	56		0	61	-5		0	0	-5															
1015	FHLMC GOLD POOL C91339	9128PT7PY3		2/4/2014	12/15/2016	740		0	791	-51		0	0	-51															
1016	FHLMC GOLD POOL C91339	9128PT7PY3		3/17/2017	4/20/2017	249		0	263	-14		0	0	-14															
1017	FHLMC GOLD POOL C91339	9128PT7PY3		3/17/2017	4/20/2017	249		0	263	-14		0	0	-14															
1018	FHLMC GOLD POOL C91339	9128PT7PY3		3/17/2017	4/20/2017	249		0	263	-14		0	0	-14															
1019	FHLMC GOLD POOL C91339	9128PT7PY3		3/30/2017	4/20/2017	10		0	10	0		0	0	0															
1020	FHLMC GOLD POOL C91339	9128PT7PY3		3/17/2017	5/20/2017	341		0	360	-19		0	0	-19															
1021	FHLMC GOLD POOL C91339	9128PT7PY3		3/17/2017	5/20/2017	341		0	360	-19		0	0	-19															
1022	FHLMC GOLD POOL C91339	9128PT7PY3		11/20/2015	3/30/2017	41,408		0	41,408	-880		0	0	-880															
1023	FHLMC GOLD POOL C91339	9128PT7PY3		2/24/2016	3/30/2017	106,386		0	108,720	-2,334		0	0	-2,334															
1024	FHLMC GOLD POOL C91339	9128PT7PY3		12/9/2016	3/30/2017	131,716		0	132,402	-686		0	0	-686															
1025	FHLMC GOLD POOL C91339	9128PT7PY3		12/22/2016	3/30/2017	50,660		0	50,893	-233		0	0	-233															
1026	FHLMC GOLD POOL C91339	9128PT7PY3		9/10/2013	3/30/2017	5,066		0	5,227	-161		0	0	-161															
1027	FHLMC GOLD POOL C91339	9128PT7PY3		9/16/2015	10/7/2016	45,000		0	44,902	98		0	0	98															
1028	FHLMC GOLD POOL C91339	9128PT7PY3		2/19/2015	10/7/2016	20,000		0	19,920	80		0	0	80															
1029	FHLMC GOLD POOL C91339	9128PT7PY3		2/19/2015	10/7/2016	14,988		0	14,899	89		0	0	89															
1030	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	34,996		0	34,768	208		0	0	208															
1031	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	29,996		0	29,743	253		0	0	253															
1032	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	29,996		0	29,743	253		0	0	253															
1033	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	29,996		0	29,743	253		0	0	253															
1034	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	29,996		0	29,743	253		0	0	253															
1035	FHLMC GOLD POOL C91339	9128PT7PY3		9/30/2014	10/11/2016	29,996		0	29,743	253		0	0	253															

Long Term CG Distributions	552,942
Short Term CG Distributions	0

	Amount
Long Term CG Distributions	552,942
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
Short Term CG Distributions		552,942	0												
Description of Property Sold	CUSIP #														
1174 FNMA POOL #MA2561 3.0%	314188Z33				2/23/2016	12/25/2016	4,271		0	4,461	-190	0	0	0	1,563,153
1175 FNMA POOL #MA2561 3.0%	314188Z33				2/23/2016	1/4/2017	202,869		0	205,453	-3,784	0	0	0	-190
1176 FNMA POOL #MA2561 3.0%	314188Z33				3/3/2016	1/4/2017	102,262		0	103,976	-1,714	0	0	0	-3,784
1177 FNMA POOL #MA2561 3.0%	314188Z33				3/3/2016	1/25/2017	3,393		0	3,537	-144	0	0	0	-1,714
1178 FNMA POOL #MA2705 3.0%	31418CAF1				7/8/2016	10/25/2016	974		0	1,015	-41	0	0	0	-144
1179 FNMA POOL #MA2705 3.0%	31418CAF1				9/28/2016	10/25/2016	118		0	121	-3	0	0	0	-41
1180 FNMA POOL #MA2705 3.0%	31418CAF1				7/8/2016	11/25/2016	1,042		0	1,085	-43	0	0	0	-3
1181 FNMA POOL #MA2705 3.0%	31418CAF1				9/28/2016	11/25/2016	124		0	129	-5	0	0	0	-43
1182 FNMA POOL #MA2705 3.0%	31418CAF1				7/8/2016	12/25/2016	1,303		0	1,357	-54	0	0	0	-5
1183 FNMA POOL #MA2705 3.0%	31418CAF1				9/28/2016	12/25/2016	155		0	162	-7	0	0	0	-54
1184 FNMA POOL #MA2705 3.0%	31418CAF1				7/8/2016	1/25/2017	1,453		0	1,513	-60	0	0	0	-7
1185 HOME DEPOT INC	437076102				5/6/2011	10/24/2016	8,886		0	2,548	6,140	0	0	0	-60
1186 HOME DEPOT INC	437076102				5/6/2011	12/20/2016	5,601		0	1,535	4,066	0	0	0	6,140
1187 HOME DEPOT INC	437076102				5/6/2011	1/23/2017	2,368		0	1,423	3,824	0	0	0	4,066
1188 HOME DEPOT INC	437076102				5/6/2011	3/23/2017	5,328		0	1,273	4,053	0	0	0	3,824
1189 HOME DEPOT INC	437076102				6/18/2015	6/21/2017	111,586		0	105,850	5,736	0	0	0	1,769
1190 VERIZON COMMUNICATIONS INC	92343VB10				9/9/2016	3/17/2017	86,790		0	93,916	-7,126	0	0	0	4,053
1191 VERIZON COMMUNICATIONS INC	92343VB10				10/6/2016	3/17/2017	12,398		0	13,515	-1,117	0	0	0	5,736
1192 VERIZON COMMUNICATIONS INC	92343VB10				7/20/2016	10/24/2016	3,331		0	3,182	149	0	0	0	-1,117
1193 VISA INC-CLASS A SHRS	92826C839				7/20/2016	12/20/2016	3,907		0	3,978	-71	0	0	0	149
1194 VISA INC-CLASS A SHRS	92826C839				7/20/2016	1/23/2017	4,102		0	3,978	124	0	0	0	-71
1195 VISA INC-CLASS A SHRS	92826C839				1/24/2017	6/21/2017	5,661		0	4,982	679	0	0	0	124
1196 VISA INC-CLASS A SHRS	92826C839				1/24/2017	7/24/2017	4,977		0	4,152	825	0	0	0	679
1197 VISA INC-CLASS A SHRS	92826C839				1/24/2017	8/17/2017	4,232		0	3,405	827	0	0	0	825
1198 VISA INC-CLASS A SHRS	92826C839				1/24/2017	9/18/2017	4,097		0	3,239	858	0	0	0	827
1199 VISA INC-CLASS A SHRS	92826C839				10/22/2015	10/24/2016	2,148		0	2,847	-699	0	0	0	858
1200 VOYA FINANCIAL INC	929089100				10/22/2015	12/20/2016	5,620		0	5,695	-75	0	0	0	-699
1201 VOYA FINANCIAL INC	929089100				10/22/2015	1/23/2017	4,739		0	4,881	-142	0	0	0	-75
1202 VOYA FINANCIAL INC	929089100				10/22/2015	3/23/2017	1,900		0	2,034	-134	0	0	0	-142
1203 VOYA FINANCIAL INC	929089100				10/22/2015	6/21/2017	3,562		0	4,088	-506	0	0	0	-134
1204 VOYA FINANCIAL INC	929089100				10/22/2015	7/24/2017	3,384		0	3,661	-277	0	0	0	-506
1205 VOYA FINANCIAL INC	929089100				10/22/2015	8/17/2017	3,029		0	3,254	-225	0	0	0	-277
1206 VOYA FINANCIAL INC	929089100				10/22/2015	9/18/2017	2,683		0	2,847	-164	0	0	0	-225
1207 WFRBS 2011-C5 A2 2.684%	92936JAZ7				11/1/2011	10/17/2016	9,179		0	9,271	-92	0	0	0	-164
1208 WFRBS 2011-C5 A2 2.684%	92936JAZ7				12/1/2014	10/17/2016	2,754		0	2,804	-50	0	0	0	-92
1209 WFRBS 2011-C5 A2 2.684%	92936JAZ7				9/10/2015	10/24/2016	1,821		0	2,105	-284	0	0	0	-50
1210 WELLS FARGO & COMPANY	949746101				9/10/2015	12/20/2016	5,058		0	4,735	323	0	0	0	-284
1211 WELLS FARGO & COMPANY	949746101				9/10/2015	1/23/2017	3,811		0	3,683	128	0	0	0	323
1212 WELLS FARGO & COMPANY	949746101				9/10/2015	5/22/2017	5,280		0	5,282	-18	0	0	0	128
1213 WELLS FARGO & COMPANY	949746101				1/24/2017	5/22/2017	45,408		0	47,307	-1,899	0	0	0	-18
1214 WELLS FARGO & COMPANY	949746101				3/23/2017	5/22/2017	528		0	560	-32	0	0	0	-1,899
1215 WELLS FARGO & COMPANY	949746101				11/22/1999	5/22/2017	2,640		0	1,194	1,446	0	0	0	-32
1216 WELLS FARGO & COMPANY	949746101				11/22/1999	6/21/2017	529		0	239	290	0	0	0	1,446
1217 WELLS FARGO & COMPANY	949746101				11/22/1999	7/11/2017	185,601		0	80,932	105,669	0	0	0	290
1218 WELLS FARGO & COMPANY	949746101				3/28/2000	7/11/2017	23,119		0	8,609	14,510	0	0	0	105,669
1219 WELLS FARGO & COMPANY	949746101				9/27/2016	12/20/2016	2,765		0	2,746	19	0	0	0	14,510
1220 WILLIAMS COS INC	069457100				2/25/2015	7/24/2017	5,730		0	3,960	1,770	0	0	0	19
1221 BANK OF AMERICA CORP	060505104				2/25/2015	8/17/2017	4,780		0	3,300	1,480	0	0	0	1,770
1222 BANK OF AMERICA CORP	060505104				2/25/2015	9/18/2017	4,452		0	2,970	1,482	0	0	0	1,480
1223 BANK OF AMERICA CORP	060505104				2/23/2015	10/24/2016	2,465		0	3,231	-766	0	0	0	1,482
1224 BIOMARIN PHARMACEUTICA	09061G101				2/23/2015	12/20/2016	3,401		0	4,308	-907	0	0	0	-766
1225 BIOMARIN PHARMACEUTICA	09061G101				3/8/2010	2/15/2017	1,459		0	1,520	-61	0	0	0	-907
1226 FLMC GOLD A90393 5.0%	3138XJN8				1/6/2014	1/25/2017	121		0	133	-12	0	0	0	-61
1227 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	2/25/2017	120		0	131	-11	0	0	0	-12
1228 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	3/25/2017	1,690		0	1,863	-163	0	0	0	-11
1229 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	4/25/2017	2,653		0	2,907	-254	0	0	0	-163
1230 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	5/5/2017	52,610		0	52,230	380	0	0	0	-254
1231 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	5/25/2017	118		0	130	-12	0	0	0	380
1232 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	6/25/2017	1,014		0	1,112	-98	0	0	0	-12
1233 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	7/25/2017	48		0	53	-5	0	0	0	-98
1234 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	8/25/2017	49		0	54	-5	0	0	0	-5
1235 FNMA POOL #A6278 5.0%	3138X5EQ5				1/6/2014	9/25/2017	49		0	54	-5	0	0	0	-5
1236 FNMA POOL #A6278 5.0%	3138X5EQ5				6/8/2016	10/25/2016	4,210		0	4,440	-230	0	0	0	-230
1237 FNMA POOL #AY5580 3.5%	3138YKF8				8/23/2016	10/25/2016	143		0	152	-9	0	0	0	-9
1238 FNMA POOL #AY5580 3.5%	3138YKF8				8/23/2016	11/25/2016	3,997		0	4,215	-218	0	0	0	-218
1239 FNMA POOL #AY5580 3.5%	3138YKF8				8/23/2016	12/25/2016	135		0	144	-9	0	0	0	-9
1240 FNMA POOL #AY5580 3.5%	3138YKF8				8/23/2016	12/25/2016	4,946		0	5,216	-270	0	0	0	-270
1241 FNMA POOL #AY5580 3.5%	3138YKF8				8/23/2016	12/25/2016	168		0	178	-10	0	0	0	-10
1242 FNMA POOL #AY5580 3.5%	3138YKF8								0			0	0	0	

	Amount
Long Term CG Distributions	552,942

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

Long Term CG Distributions														Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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Long Term CG Distributions										Short Term CG Distributions									
Amount										552,942									
0										0									
Description of Property Sold										CUSIP #									
1381 FNMMA AT8429										3 5% 8/0									
1382 FNMMA AY8429										3 5% 8/0									
1383 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1384 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1385 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1386 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1387 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1388 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1389 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1390 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1391 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1392 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1393 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1394 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1395 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1396 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1397 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1398 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1399 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1400 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1401 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1402 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1403 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1404 GNMMA A POOL # MA4322 4 0										3 5% 8/0									
1405 BNY MELLON FOC EQ OPP-M										05569M475									
1406 BNY MELLON MFC MULTI-STR										05569M509									
1407 BANK OF AMERICA CORP										060505104									
1408 BANK OF AMERICA CORP										060505104									
1409 BANK OF AMERICA CORP										060505104									
1410 BANK OF AMERICA CORP										060505104									
1411 BANK OF AMERICA CORP										060505104									
1412 BANK OF AMERICA CORP										060505104									
1413 FHLIC GOLD A90393										312938NJ8									
1414 FHLIC GOLD A90393										312938NJ8									
1415 FHLIC GOLD A90393										312938NJ8									
1416 FHLIC GOLD POOL J15724 4										3129PVLDD									
1417 FHLIC GOLD POOL J15724 4										3129PVLDD									
1418 FHLIC GOLD POOL J15724 4										3129PVLDD									
1419 FHLIC GOLD A90393										312938NJ8									
1420 FHLIC GOLD A90393										312938NJ8									
1421 FHLIC GOLD A90393										312938NJ8									
1422 FHLIC GOLD A90393										312938NJ8									
1423 GNMMA II MA4511										36179TAL9									
1424 GNMMA II MA4511										36179TAL9									
1425 GNMMA II MA4511										36179TAL9									
1426 GNMMA II MA4511										36179TAL9									
1427 GNMMA II MA4511										36179TAL9									
1428 GNMMA II MA4511										36179TAL9									
1429 GNMMA II MA4511										36179TAL9									
1430 GNMMA II MA4511										36179TAL9									
1431 UNITEDHEALTH GROUP INC										91324P102									
1432 UNITEDHEALTH GROUP INC										91324P102									
1433 UNIVERSAL HEALTH SERVICE										913903100									
1434 UNIVERSAL HEALTH SERVICE										913903100									
1435 UNIVERSAL HEALTH SERVICE										913903100									
1436 UNIVERSAL HEALTH SERVICE										913903100									
1437 UNIVERSAL HEALTH SERVICE										913903100									
1438 UNIVERSAL HEALTH SERVICE										913903100									
1439 HALLIBURTON CO										406216101									
1440 HALLIBURTON CO										406216101									
1441 HALLIBURTON CO										406216101									
1442 HALLIBURTON CO										406216101									
1443 HALLIBURTON CO										406216101									
1444 HALLIBURTON CO										406216101									
1445 HALLIBURTON CO										406216101									
1446 HALLIBURTON CO										406216101									
1447 HARTFORD FINL SVCS GROU										416515104									
1448 HARTFORD FINL SVCS GROU										416515104									
1449 HARTFORD FINL SVCS GROU										416515104									

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

Long Term CG Distributions												Short Term CG Distributions											
Amount:												552,942											
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 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses												
1450 HARTFORD FINL SVCS GROU	12/12/2016	3/23/2017	1,926		0	1,939	-13	0	0	0	1,563,153												
1451 U S TREASURY NOTE 0.75%	9/30/2014	10/18/2016	20,007		0	19,760	247	0	0	0	247												
1452 U S TREASURY NOTE 0.75%	9/30/2014	10/27/2016	5,001		0	4,940	61	0	0	0	61												
1453 U S TREASURY NOTE 0.75%	9/30/2014	11/18/2016	30,014		0	29,640	374	0	0	0	374												
1454 U S TREASURY NOTE 0.75%	9/30/2014	11/14/2016	89,970		0	69,161	809	0	0	0	809												
1455 U S TREASURY NOTE 0.75%	9/30/2014	11/29/2016	19,986		0	19,760	226	0	0	0	226												
1456 U S TREASURY NOTE 0.75%	9/30/2014	12/19/2016	14,984		0	14,820	164	0	0	0	164												
1457 U S TREASURY NOTE 0.75%	9/30/2014	1/4/2017	254,791		0	253,334	1,457	0	0	0	1,457												
1458 UNITED STATES TREAS 2.0	2/6/2017	2/14/2017	90,821		0	92,150	-1,329	0	0	0	-1,329												
1459 UNITEDHEALTH GROUP INC	10/19/2016	12/20/2016	8,837		0	6,122	715	0	0	0	715												
1460 UNITEDHEALTH GROUP INC	10/19/2016	1/23/2017	6,023		0	5,539	484	0	0	0	484												
1461 UNITEDHEALTH GROUP INC	10/19/2016	3/23/2017	2,665		0	2,332	333	0	0	0	333												
1462 UNITEDHEALTH GROUP INC	10/19/2016	6/21/2017	6,078		0	4,810	1,268	0	0	0	1,268												
1463 ALLY FINANCIAL INC	1/7/2015	7/24/2017	4,148		0	4,390	-242	0	0	0	-242												
1464 ALLY FINANCIAL INC	1/7/2015	8/17/2017	3,380		0	3,466	-86	0	0	0	-86												
1465 ALLY FINANCIAL INC	1/7/2015	9/18/2017	3,206		0	3,235	-29	0	0	0	-29												
1466 ALPHABET INC/CA-CL A	9/23/2016	10/24/2016	4,173		0	4,075	98	0	0	0	98												
1467 ALPHABET INC/CA-CL A	9/23/2016	12/2/2016	36,605		0	39,119	-2,514	0	0	0	-2,514												
1468 ALPHABET INC/CA-CL A	8/2/2016	12/2/2016	28,978		0	30,286	-1,307	0	0	0	-1,307												
1469 ALPHABET INC/CA-CL A	8/2/2016	12/7/2016	11,655		0	11,955	-300	0	0	0	-300												
1470 ALPHABET INC/CA-CL A	7/17/2015	12/7/2016	36,579		0	32,719	3,800	0	0	0	3,800												
1471 ALPHABET INC/CA-CL A	7/17/2015	12/20/2016	4,072		0	3,481	591	0	0	0	591												
1472 ALPHABET INC/CA-CL A	7/17/2015	1/3/2017	36,387		0	31,327	5,060	0	0	0	5,060												
1473 ALPHABET INC/CA-CL A	7/17/2015	1/23/2017	4,187		0	3,481	716	0	0	0	716												
1474 ALPHABET INC/CA-CL A	7/17/2015	3/23/2017	4,191		0	3,481	710	0	0	0	710												
1475 ALPHABET INC/CA-CL A	7/17/2015	6/21/2017	11,665		0	8,354	3,311	0	0	0	3,311												
1476 UNIVERSAL HEALTH SERVICE	9/22/2016	6/19/2017	12,804		0	15,424	-2,620	0	0	0	-2,620												
1477 VALERO ENERGY CORP NEV	3/23/2016	10/24/2016	561		0	658	-97	0	0	0	-97												
1478 VALERO ENERGY CORP NEV	5/3/2016	10/24/2016	7,852		0	8,163	-311	0	0	0	-311												
1479 VALERO ENERGY CORP NEV	5/3/2016	10/28/2016	34,593		0	34,400	193	0	0	0	193												
1480 VALERO ENERGY CORP NEV	2/11/2016	10/28/2016	15,831		0	14,770	1,061	0	0	0	1,061												
1481 VALERO ENERGY CORP NEV	2/11/2016	11/3/2016	5,757		0	5,470	287	0	0	0	287												
1482 VALERO ENERGY CORP NEV	6/22/2016	11/3/2016	39,149		0	36,040	3,109	0	0	0	3,109												
1483 VALERO ENERGY CORP NEV	6/22/2016	12/20/2016	678		0	530	148	0	0	0	148												
1484 VALERO ENERGY CORP NEV	6/22/2016	1/23/2017	3,308		0	2,650	658	0	0	0	658												
1485 VALERO ENERGY CORP NEV	6/22/2016	3/23/2017	1,356		0	1,060	296	0	0	0	296												
1486 VALERO ENERGY CORP NEV	6/22/2016	6/21/2017	2,566		0	2,120	436	0	0	0	436												
1487 VALERO ENERGY CORP NEV	6/22/2016	7/24/2017	3,376		0	2,650	726	0	0	0	726												
1488 VALERO ENERGY CORP NEV	7/14/2016	8/17/2017	651		0	502	149	0	0	0	149												
1489 VALERO ENERGY CORP NEV	5/6/2011	8/17/2017	1,303		0	493	810	0	0	0	810												
1490 VALERO ENERGY CORP NEV	5/6/2011	9/18/2017	2,164		0	740	1,424	0	0	0	1,424												
1491 VANTIV INC - CL A	7/12/2017	7/24/2017	1,925		0	1,888	37	0	0	0	37												
1492 VANTIV INC - CL A	7/12/2017	8/17/2017	2,157		0	1,988	269	0	0	0	269												
1493 VANTIV INC - CL A	7/12/2017	9/18/2017	2,882		0	2,518	364	0	0	0	364												
1494 VERIZON COMMUNICATIONS	9/29/2015	10/24/2016	1,597		0	872	91	0	0	0	91												
1495 VERIZON COMMUNICATIONS	9/29/2015	12/20/2016	1,597		0	1,308	289	0	0	0	289												
1496 VERIZON COMMUNICATIONS	9/29/2015	1/23/2017	1,573		0	1,308	265	0	0	0	265												
1497 FNMA POOL # MA2705 3.0%	9/28/2016	8/25/2017	36		0	37	-1	0	0	0	-1												
1498 FNMA POOL # MA2705 3.0%	1/30/2017	8/25/2017	179		0	177	2	0	0	0	2												
1499 FNMA POOL # MA2705 3.0%	6/27/2017	8/25/2017	286		0	289	-3	0	0	0	-3												
1500 FNMA POOL # MA2705 3.0%	7/18/2016	9/25/2017	1,608		0	1,675	-67	0	0	0	-67												
1501 FNMA POOL # MA2705 3.0%	9/28/2016	9/25/2017	38		0	40	-2	0	0	0	-2												
1502 FNMA POOL # MA2705 3.0%	1/30/2017	9/25/2017	191		0	190	1	0	0	0	1												
1503 FNMA POOL # MA2705 3.0%	6/27/2017	9/25/2017	306		0	309	-3	0	0	0	-3												
1504 GNMA II MA4129 4.5% 12	12/7/2016	1/20/2017	661		0	710	-49	0	0	0	-49												
1505 GNMA II MA4129 4.5% 12	12/7/2016	2/20/2017	287		0	309	-22	0	0	0	-22												
1506 GNMA II MA4129 4.5% 12	1/18/2017	2/20/2017	17		0	18	-1	0	0	0	-1												
1507 GNMA II MA4129 4.5% 12	12/7/2016	3/20/2017	1,084		0	1,165	-81	0	0	0	-81												
1508 GNMA II MA4129 4.5% 12	1/18/2017	3/20/2017	64		0	68	-4	0	0	0	-4												
1509 GNMA II MA4129 4.5% 12	12/7/2016	3/28/2017	86,519		0	87,101	-582	0	0	0	-582												
1510 GNMA II MA4129 4.5% 12	1/18/2017	3/28/2017	5,089		0	5,110	-21	0	0	0	-21												
1511 GNMA II MA4129 4.5% 12	12/7/2016	4/20/2017	1,886		0	2,037	-141	0	0	0	-141												
1512 GNMA II MA4129 4.5% 12	1/18/2017	4/20/2017	112		0	120	-8	0	0	0	-8												
1513 GNMA 2 POOL MA4195 3.0%	3/2/2017	4/20/2017	972		0	976	-4	0	0	0	-4												
1514 FILMCM GOLD A90393 5.0%	3/6/2010	6/15/2017	796		0	829	-33	0	0	0	-33												
1515 FILMCM GOLD A90393 5.0%	3/6/2010	7/15/2017	295		0	308	-13	0	0	0	-13												
1516 FILMCM GOLD A90393 5.0%	3/6/2010	8/15/2017	72		0	75	-3	0	0	0	-3												
1517 FILMCM GOLD A90393 5.0%	3/6/2010	9/15/2017	922		0	960	-38	0	0	0	-38												
1518 FILMCM GOLD A92821 5.0%	7/22/2010	10/15/2016	1,792		0	1,904	-112	0	0	0	-112												

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

Long Term CG Distributions																	Amount																											
Short Term CG Distributions																	552,942		0																									
Description of Property Sold																	CUSIP #		Acquisition Method		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		Gain or Loss		FMV as of 12/31/16		Adjusted Basis as of 12/31/16		Excess of FMV Over Adjusted Basis		Excess FMV Over Adj Basis or Losses			
1519 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2015		10/15/2016		1,334				0		1,485		-151		0		0		0		-151			
1520 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		11/15/2016		601				639		-38		0		0		0		-38					
1521 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		11/15/2016		447				498		-51		0		0		0		-51					
1522 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		12/15/2016		1,521				1,615		-94		0		0		0		-94					
1523 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		12/15/2016		1,132				1,260		-128		0		0		0		-128					
1524 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		11/15/2017		789				838		-49		0		0		0		-49					
1525 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		11/15/2017		587				654		-67		0		0		0		-67					
1526 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		2/15/2017		1,739				1,847		-108		0		0		0		-108					
1527 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		2/15/2017		1,294				1,441		-147		0		0		0		-147					
1528 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		3/15/2017		1,257				1,335		-78		0		0		0		-78					
1529 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		3/15/2017		936				1,042		-106		0		0		0		-106					
1530 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		4/15/2017		1,092				1,160		-68		0		0		0		-68					
1531 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		4/15/2017		813				905		-92		0		0		0		-92					
1532 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		5/15/2017		835				887		-52		0		0		0		-52					
1533 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		5/15/2017		621				692		-71		0		0		0		-71					
1534 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		6/15/2017		1,032				1,096		-64		0		0		0		-64					
1535 FHLMO GOLD A92821																	4 5%		312944PM7		12/17/2010		11/15/2016		5,481				5,564		-103		0		0		0		-103					
1536 FHLMO GOLD A92821																	4 5%		312944PM7		9/16/2011		11/15/2016		284				303		-19		0		0		0		-19					
1537 FHLMO GOLD A92821																	4 5%		312944PM7		11/15/2011		11/15/2016		228				241		-13		0		0		0		-13					
1538 FHLMO GOLD A92821																	4 5%		312944PM7		1/30/2014		11/15/2016		1,536				1,658		-122		0		0		0		-122					
1539 FHLMO GOLD A92821																	4 5%		312944PM7		2/27/2014		11/15/2016		114				124		-10		0		0		0		-10					
1540 FHLMO GOLD A92821																	4 5%		312944PM7		3/3/2015		11/15/2016		284				312		-28		0		0		0		-28					
1541 FHLMO GOLD A92821																	4 5%		312944PM7		9/21/2015		11/15/2016		57				62		-5		0		0		0		-5					
1542 FHLMO GOLD A92821																	4 5%		312944PM7		12/17/2010		12/15/2016		4,614				4,701		-87		0		0		0		-87					
1543 ALPHABET INC/CA-CL A																	02079K305		312941D20		7/17/2015		7/24/2017		9,964				6,961		3,003		0		0		0		0		3,003			
1544 ALPHABET INC/CA-CL A																	02079K305		312941D20		7/17/2015		8/17/2017		8,436				6,265		2,171		0		0		0		0		2,171			
1545 ALPHABET INC/CA-CL A																	02079K305		312941D20		7/17/2015		9/18/2017		6,532				4,873		1,659		0		0		0		0		1,659			
1546 AMAZON COM INC																	023135106		312941D20		6/1/2011		10/24/2016		10,795				4,115		13,441		0		0		0		0		13,441			
1547 AMAZON COM INC																	023135106		312941D20		6/1/2011		12/20/2016		10,795				4,115		13,441		0		0		0		0		13,441			
1548 AMAZON COM INC																	023135106		312941D20		6/1/2011		1/23/2017		9,771				2,352		7,419		0		0		0		0		7,419			
1549 AMAZON COM INC																	023135106		312941D20		6/1/2011		3/23/2017		4,253				980		3,273		0		0		0		0		3,273			
1550 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		6/15/2017		768				855		-87		0		0		0		0		-87			
1551 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		7/15/2017		386				410		-24		0		0		0		-24					
1552 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		7/15/2017		288				320		-32		0		0		0		0		-32			
1553 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		8/15/2017		1,181				1,254		-73		0		0		0		0		-73			
1554 FHLMO GOLD A92821																	5 0%		312941D20		4/7/2015		8/15/2017		879				978		-100		0		0		0		-100					
1555 FHLMO GOLD A92821																	5 0%		312941D20		7/22/2010		9/15/2017		1,646				1,749		-103		0		0		0		0		-103			
1556 FHLMO GOLD A92821																	5 0%		312941D20		2/10/2017		7/25/2017		5				5		0		0		0		0		0		0			
1557 FHLMO GOLD A92821																	4 5%		312944PM7		9/16/2011		12/15/2016		240				256		-16		0		0		0		0		-16			
1558 FHLMO GOLD A92821																	4 5%		312944PM7		11/15/2011		12/15/2016		192				203		-11		0		0		0		0		-11			
1559 FHLMO GOLD A92821																	4 5%		312944PM7		1/30/2014		12/15/2016		1,298				1,401		-103		0		0		0		0		-103			
1560 FHLMO GOLD A92821																	4 5%		312944PM7		2/27/2014		12/15/2016		96				105		-9		0		0		0		0		-9			
1561 FHLMO GOLD A92821																	4 5%		312944PM7		3/3/2015		12/15/2016		240				264		-24		0		0		0		0		-24			
1562 FHLMO GOLD A92821																	4 5%		312944PM7		9/21/2015		12/15/2016		48				53		-5		0		0		0		0		-5			
1563 FHLMO GOLD A92821																	4 5%		312944PM7		12/17/2010		11/15/2017		3,663				3,732		-69		0		0		0		0		-69			
1564 AMAZON COM INC																	023135106		312941D20		6/1/2011		6/21/2017		9,946				1,960		7,986		0		0		0		0		7,986			
1565 AMAZON COM INC																	023135106		312941D20		6/1/2011		7/24/2017		9,264				1,764		7,500		0		0		0		0		7,500			
1566 AMAZON COM INC																	023135106		312941D20		6/1/2011		8/17/2017		7,754				1,568		6,186		0		0		0		0		6,186			
1567 AMAZON COM INC																	023135106		312941D20		6/1/2011		9/18/2017		6,875				1,372		5,503		0		0		0		0		5,503			
1568 AMER AIRLN 15-1 A PT 3 375																	023770A48		312941D20		3/2/2015		11/1/2016		3,034				3,034		0		0		0		0		0		0		0	
1569 AMER AIRLN 15-1 A PT 3 375																	023770A48		312941D20		3/2/2015		5/1/2017		3,036				3,036		0		0		0		0		0		0		0	
1570 AMERICAN TOWER CORP																	03027X100		312941D20		6/18/2015		10/24/2016		7,461				6,145		1,316		0		0		0		0		0		1,316	
1571 AMERICAN TOWER CORP																	03027X100		312941D20		6/18/2015		12/20/2016		4,397				3,937		460		0		0		0		0		460			
1572 AMERICAN TOWER CORP																	03027X100		312941D20		6/18/2015		1/23/2017		3,676				3,361		315		0		0		0		0		315			
1573 AMERICAN TOWER CORP																	03027X100		312941D20		6/18/2015		3/6/2017		24,171				20,260		3,911		0		0		0		0		3,911			
1574 AMERICAN TOWER CORP																	03027X100		312941D20		6/24/2015		3/6/2017		13,288				11,064		2,224		0		0		0		0		2,224			
1575 HOME DEPOT INC																	437076102		312941D20		5/6/2011		8/17/2017		3,638				899		2,739		0		0		0		0		2,739			
1576 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		10/6/2016		7,630				2,363		5,267		0		0		0		0		5,267			
1577 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		10/24/2016		656				215		441		0		0		0		0		441			
1578 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		12/20/2016		6,229				1,897		4,332		0		0		0		0		4,332			
1579 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		1/23/2017		5,516				1,683		3,833		0		0		0		0		3,833			
1580 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		3/23/2017		2,518				716		1,802		0		0		0		0		1,802			
1581 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		6/21/2017		5,646				1,504		4,142		0		0		0		0		4,142			
1582 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		7/24/2017		5,074				1,325		3,749		0		0		0		0		3,749			
1583 HONEYWELL INTL INC																	438516106		312941D20		1/14/2004		8/17/2017		4,119				1,074		3,045		0		0		0		0		3,045			
1584 HOME DEPOT INC																	437076102		312941D20		5/6/2011		7/24/2017		4,383				1,123		3,260		0		0		0		0		3,260			

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

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/19	Adjusted Basis as of 12/31/19	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj Basis or Losses
Short Term CG Distributions		552,942	0												
Description of Property Sold	CUSIP #														
1588 CABOT OIL & GAS CORP CL A	127097103				12/9/2016	3/6/2017	38,497		0	40,971	-2,474			0	1,563,153
1589 CALIFORNIA ST EART 2 805	13017HA66				10/29/2014	7/1/2017	15,200		0	15,200	0			0	-2,474
1590 CAPITAL ONE FINANCIAL CO	14040H105				1/22/2014	10/4/2016	32,123		0	31,990	133			0	0
1591 CAPITAL ONE FINANCIAL CO	14040H105				4/15/2013	10/6/2016	206,895		0	152,775	54,120			0	133
1592 CAPITAL ONE FINANCIAL CO	14040H105				1/22/2014	10/6/2016	728		0	727	1			0	54,120
1593 CELENE CORP -SER A	150870103				5/6/2011	10/24/2016	6,463		0	4,476	1,987			0	1,987
1594 CELENE CORP -SER A	150870103				5/6/2011	12/20/2016	5,711		0	3,481	2,230			0	2,230
1595 CELENE CORP -SER A	150870103				5/6/2011	1/23/2017	4,178		0	2,486	1,692			0	1,692
1596 CELENE CORP -SER A	150870103				5/6/2011	3/23/2017	1,803		0	955	808			0	808
1597 CELENE CORP -SER A	150870103				5/6/2011	6/21/2017	4,718		0	2,486	2,232			0	2,232
1598 CELENE CORP -SER A	150870103				5/6/2011	7/24/2017	3,892		0	1,989	1,903			0	1,903
1599 CELENE CORP -SER A	150870103				5/6/2011	8/17/2017	2,935		0	1,492	1,443			0	1,443
1600 CELENE CORP -SER A	150870103				5/6/2011	9/18/2017	3,936		0	1,740	1,796			0	1,796
1601 CELENE CORP	151020104				8/11/2016	10/24/2016	982		0	1,138	-156			0	-156
1602 CELENE CORP	151020104				12/19/2016	12/20/2016	1,411		0	1,406	5			0	5
1603 CELENE CORP	151020104				12/19/2016	1/23/2017	2,811		0	2,930	-119			0	-119
1604 CELENE CORP	151020104				12/19/2016	3/23/2017	1,364		0	1,289	75			0	75
1605 CELENE CORP	151020104				12/19/2016	6/21/2017	3,032		0	2,695	337			0	337
1606 CELENE CORP	151020104				12/19/2016	7/24/2017	2,758		0	2,344	414			0	414
1607 CELENE CORP	151020104				12/19/2016	8/17/2017	2,197		0	1,992	205			0	205
1608 CELENE CORP	151020104				12/19/2016	9/18/2017	2,136		0	1,758	380			0	380
1609 CHEVRON CORPORATION	166764100				5/6/2011	10/24/2016	1,508		0	1,548	-40			0	-40
1610 CHEVRON CORPORATION	166764100				5/6/2011	12/20/2016	4,144		0	3,613	531			0	531
1611 CHEVRON CORPORATION	166764100				5/6/2011	1/23/2017	3,460		0	3,097	363			0	363
1612 CHEVRON CORPORATION	166764100				5/6/2011	3/23/2017	1,407		0	1,342	65			0	65
1613 CHEVRON CORPORATION	166764100				5/6/2011	6/21/2017	2,708		0	2,684	24			0	24
1614 CHEVRON CORPORATION	166764100				5/6/2011	7/24/2017	2,477		0	2,477	0			0	0
1615 CHEVRON CORPORATION	166764100				5/6/2011	8/17/2017	2,129		0	2,064	65			0	65
1616 CITICORP INC 2 5% 9	172967HC8				3/10/2014	9/18/2017	2,066		0	1,858	208			0	208
1617 CITICORP INC 2 5% 9	172967HC8				2/12/2014	10/31/2016	50,684		0	50,443	241			0	241
1618 CITICORP INC 2 5% 9	172967HC8				2/12/2014	10/31/2016	105,436		0	105,788	648			0	648
1619 CITICORP INC 2 5% 9	172967HC8				9/26/2014	11/1/2016	20,275		0	20,150	125			0	125
1620 CITICORP INC 2 5% 7	172967HC8				9/26/2014	11/1/2016	111,780		0	109,161	2,619			0	2,619
1621 FHLIC GOLD A5828 4 5%	312944PM7				12/17/2010	3/15/2017	1,903		0	1,939	-36			0	-36
1622 FHLIC GOLD A5828 4 5%	312944PM7				9/16/2011	3/15/2017	99		0	106	-7			0	-7
1623 FHLIC GOLD A5828 4 5%	312944PM7				11/15/2011	3/15/2017	79		0	84	-5			0	-5
1624 FHLIC GOLD A5828 4 5%	312944PM7				1/30/2014	3/15/2017	535		0	578	-43			0	-43
1625 FHLIC GOLD A5828 4 5%	312944PM7				2/27/2014	3/15/2017	40		0	43	-3			0	-3
1626 FHLIC GOLD A5828 4 5%	312944PM7				3/2/2015	3/15/2017	96		0	109	-10			0	-10
1627 FHLIC GOLD A5828 4 5%	312944PM7				9/21/2015	3/15/2017	20		0	22	-2			0	-2
1628 FHLIC GOLD A5828 4 5%	312944PM7				12/17/2010	4/15/2017	3,889		0	3,962	-73			0	-73
1629 FHLIC GOLD A5828 4 5%	312944PM7				9/16/2011	4/15/2017	203		0	216	-13			0	-13
1630 FHLIC GOLD A5828 4 5%	312944PM7				11/15/2011	4/15/2017	162		0	171	-9			0	-9
1631 FHLIC GOLD A5828 4 5%	312944PM7				1/30/2014	4/15/2017	1,094		0	1,181	-87			0	-87
1632 FHLIC GOLD A5828 4 5%	312944PM7				2/27/2014	4/15/2017	81		0	88	-7			0	-7
1633 FHLIC GOLD A5828 4 5%	312944PM7				3/3/2015	4/15/2017	203		0	222	-19			0	-19
1634 CONSTELLATION BRANDS IN	21036P108				8/14/2015	12/20/2016	3,501		0	2,936	565			0	565
1635 CONSTELLATION BRANDS IN	21036P108				1/6/2017	1/23/2017	1,212		0	1,194	18			0	18
1636 CONSTELLATION BRANDS IN	21036P108				1/6/2017	3/23/2017	1,960		0	1,790	170			0	170
1637 CONSTELLATION BRANDS IN	21036P108				1/6/2017	6/21/2017	4,803		0	3,879	924			0	924
1638 CONSTELLATION BRANDS IN	21036P108				1/6/2017	7/24/2017	4,308		0	3,282	1,026			0	1,026
1639 CONSTELLATION BRANDS IN	21036P108				1/6/2017	8/17/2017	3,373		0	2,536	837			0	837
1640 CONSTELLATION BRANDS IN	21036P108				1/6/2017	9/18/2017	3,476		0	2,536	940			0	940
1641 CORNING INC	219350105				7/25/2017	9/18/2017	2,664		0	2,888	-224			0	-224
1642 COSTCO WHSL CORP NEW	22160K105				12/4/2015	12/20/2016	4,106		0	4,171	-65			0	-65
1643 COSTCO WHSL CORP NEW	22160K105				12/4/2015	1/23/2017	1,305		0	1,355	-50			0	-50
1644 COSTCO WHSL CORP NEW	22160K105				12/4/2015	3/23/2017	2,015		0	2,002	13			0	13
1645 FHLIC GOLD A5828 4 5%	312944PM7				9/21/2015	2/15/2017	37		0	40	-3			0	-3
1646 JOHNSON & JOHNSON	478160104				7/8/2015	12/20/2016	4,163		0	3,565	598			0	598
1647 JOHNSON & JOHNSON	478160104				7/8/2015	1/23/2017	3,653		0	3,168	485			0	485
1648 JOHNSON & JOHNSON	478160104				7/8/2015	1/31/2017	139,055		0	121,986	17,069			0	17,069
1649 JOHNSON & JOHNSON	478160104				8/24/2015	9/18/2017	67,722		0	55,350	12,372			0	12,372
1650 JOHNSON & JOHNSON	478160104				8/11/2017	9/18/2017	2,572		0	2,549	23			0	23
1651 KIMCO REALTY CORP	49446R109				6/16/2017	6/21/2017	174		0	185	-11			0	-11
1652 KIMCO REALTY CORP	49446R109				6/16/2017	7/24/2017	750		0	741	9			0	9
1653 KIMCO REALTY CORP	49446R109				6/16/2017	8/17/2017	786		0	741	45			0	45
1654 KIMCO REALTY CORP	49446R109				6/16/2017	9/18/2017	599		0	556	43			0	43
1655 LAM RESH CORP	512807108				7/27/2017	9/18/2017	2,132		0	2,004	128			0	128
1656 LAM RESEARCH CORP 3 4	512807AQ1				5/23/2016	10/13/2016	65,650		0	64,803	847			0	847

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Description of Property Sold	CUSIP #	Amount		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	Gain Minus Excess FMV Over Adj Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
1657 LAM RESEARCH CORP 3.4	512807AQ1	552,942	0		8/20/2016	10/13/2016	70,700		0	72,081	-1,381		0	0	1,563,153
1658 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	12/20/2016	6,469		0	4,011	2,458		0	0	-1,381
1659 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	1/23/2017	5,709		0	3,565	2,144		0	0	2,458
1660 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	1/24/2017	100,371		0	61,722	38,649		0	0	2,144
1661 CITIZENS FINANCIAL GROUP	174610105				3/23/2017	6/21/2017	707		0	706	1		0	0	38,649
1662 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	6/21/2017	2,826		0	1,783	1,043		0	0	1
1663 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	7/24/2017	2,802		0	1,783	1,019		0	0	1,043
1664 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	8/17/2017	2,347		0	1,560	787		0	0	1,019
1665 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	9/19/2017	2,498		0	1,560	938		0	0	787
1666 COGNIZANT TECHNOLOGY S	192446102				9/30/2016	1/12/2016	69,478		0	58,721	10,757		0	0	938
1667 COMCAST CORP CL A	20030N101				4/16/2012	10/24/2016	1,298		0	594	704		0	0	10,757
1668 COMCAST CORP CL A	20030N101				4/16/2012	11/15/2016	55,592		0	24,837	30,955		0	0	704
1669 CITIZENS FINANCIAL GROUP	174610105				1/19/2016	10/24/2016	2,367		0	2,005	362		0	0	30,955
1670 INCYTE CORPORATION	45337C102				10/6/2016	8/11/2017	16,144		0	12,256	3,888		0	0	362
1671 INCYTE CORPORATION	45337C102				8/17/2017	9/18/2017	477		0	495	-18		0	0	3,888
1672 INCYTE CORPORATION	45337C102				10/6/2016	9/18/2017	596		0	471	125		0	0	-18
1673 INTEL CORP	458140100				10/7/2016	10/24/2016	1,408		0	1,525	-117		0	0	125
1674 INTEL CORP	458140100				7/14/2016	11/11/2016	689		0	704	-15		0	0	-117
1675 INTEL CORP	458140100				10/7/2016	11/11/2016	43,401		0	48,029	-4,628		0	0	-15
1676 INTEL CORP	458140100				6/23/2016	11/11/2016	5,167		0	4,947	220		0	0	-4,628
1677 INTEL CORP	458140100				6/23/2016	11/18/2016	55,908		0	53,102	2,806		0	0	220
1678 INTEL CORP	458140100				6/23/2016	12/20/2016	3,341		0	2,968	373		0	0	2,806
1679 INTEL CORP	458140100				6/23/2016	1/23/2017	3,699		0	3,298	401		0	0	373
1680 INTEL CORP	458140100				6/23/2016	1/25/2017	80,336		0	52,772	27,564		0	0	401
1681 INTEL CORP	458140100				6/23/2016	2/10/2017	51,051		0	47,824	3,227		0	0	27,564
1682 INTEL CORP	458140100				6/23/2016	3/13/2017	76,409		0	71,901	4,508		0	0	3,227
1683 INTEL CORP	458140100				6/30/2016	3/13/2017	21,381		0	19,791	1,590		0	0	4,508
1684 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	10/24/2016	2,399		0	1,179	1,220		0	0	1,590
1685 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	12/20/2016	5,786		0	2,621	3,165		0	0	1,220
1686 COMCAST CORP CL A	20030N101				4/16/2012	12/20/2016	1,423		0	594	829		0	0	3,165
1687 COMCAST CORP CL A	20030N101				4/16/2012	1/23/2017	2,931		0	1,187	1,744		0	0	829
1688 COMCAST CORP CL A	20030N101				5/11/2017	6/21/2017	1,208		0	1,179	29		0	0	1,744
1689 COMCAST CORP CL A	20030N101				5/11/2017	7/24/2017	6,317		0	6,289	28		0	0	29
1690 COMCAST CORP CL A	20030N101				5/11/2017	8/17/2017	5,307		0	5,110	197		0	0	28
1691 COMCAST CORP CL A	20030N101				5/11/2017	9/11/2017	36,579		0	38,129	-1,550		0	0	197
1692 COMCAST CORP CL A	20030N101				5/4/2017	9/11/2017	40,350		0	41,066	-716		0	0	-1,550
1693 COMCAST CORP 3 125% 715	20030NBD2				6/26/2012	5/17/2017	72,863		0	69,940	2,923		0	0	-716
1694 COMCAST CORP 3 125% 715	20030NBD2				3/8/2013	5/17/2017	109,294		0	107,307	1,987		0	0	2,923
1695 COMCAST CORP 3 125% 715	20030NBD2				3/26/2013	5/17/2017	26,022		0	25,528	494		0	0	1,987
1696 COMCAST CORP 3 125% 715	20030NBD2				3/10/2014	5/17/2017	15,514		0	14,827	687		0	0	494
1697 CONSTELLATION BRANDS INC	21036P108				8/14/2015	10/24/2016	6,608		0	4,979	1,629		0	0	687
1698 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	1/23/2017	4,544		0	2,097	2,447		0	0	1,629
1699 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	3/23/2017	2,409		0	1,048	1,361		0	0	2,447
1700 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	6/21/2017	5,130		0	2,097	3,033		0	0	1,361
1701 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	7/11/2017	111,304		0	44,558	66,746		0	0	3,033
1702 INTERCONTINENTAL EXCHA	45868F104				7/24/2017	8/17/2017	1,321		0	1,328	-7		0	0	66,746
1703 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	8/17/2017	660		0	262	398		0	0	-7
1704 INTERCONTINENTAL EXCHA	45868F104				1/17/2013	8/30/2017	53,773		0	21,755	32,018		0	0	398
1705 JOHNSON & JOHNSON	478160104				8/3/2015	10/6/2016	13,039		0	10,962	2,077		0	0	32,018
1706 JOHNSON & JOHNSON	478160104				7/9/2015	10/6/2016	31,767		0	26,536	5,231		0	0	2,077
1707 JOHNSON & JOHNSON	478160104				7/9/2015	10/24/2016	227		0	196	29		0	0	5,231
1708 FMA POOL # MA2670 3 0%	31418B6G6				7/8/2016	6/25/2017	1,145		0	1,192	-47		0	0	29
1709 FMA POOL # MA2670 3 0%	31418B6G6				8/4/2016	6/25/2017	5		0	6	-1		0	0	-47
1710 LILLY ELI & CO	532457108				1/20/2016	10/24/2016	1,550		0	1,635	-85		0	0	-1
1711 LILLY ELI & CO	532457108				1/20/2016	12/20/2016	3,685		0	4,088	-403		0	0	-85
1712 LILLY ELI & CO	532457108				1/20/2016	1/23/2017	3,922		0	4,088	-266		0	0	-403
1713 LILLY ELI & CO	532457108				1/20/2016	3/23/2017	1,696		0	1,635	61		0	0	-266
1714 LILLY ELI & CO	532457108				1/20/2016	6/7/2017	55,519		0	57,235	-1,716		0	0	61
1715 LILLY ELI & CO	532457108				1/20/2016	7/24/2017	2,545		0	2,453	92		0	0	-1,716
1716 LILLY ELI & CO	532457108				1/20/2016	8/17/2017	2,378		0	2,453	-75		0	0	92
1717 LILLY ELI & CO	532457108				1/20/2016	9/18/2017	1,645		0	1,635	10		0	0	-75
1718 MARATHON PETROLEUM CO	56585A102				1/12/2015	10/24/2016	6,556		0	8,208	-1,652		0	0	10
1719 MARATHON PETROLEUM CO	56585A102				1/12/2015	12/20/2016	5,442		0	6,020	-578		0	0	-1,652
1720 MARATHON PETROLEUM CO	56585A102				1/12/2015	1/23/2017	3,876		0	4,378	-502		0	0	-578
1721 MARATHON PETROLEUM CO	56585A102				1/12/2015	1/30/2017	114,613		0	123,694	-15,081		0	0	-502
1722 MARATHON PETROLEUM CO	56585A102				5/3/2016	1/30/2017	3,385		0	2,663	722		0	0	-15,081
1723 MARATHON PETROLEUM CO	56585A102				2/11/2016	2/1/2017	80,748		0	38,598	42,150		0	0	722
1724 MARATHON PETROLEUM CO	56585A102				5/3/2016	2/1/2017	50,781		0	40,701	10,080		0	0	42,150
1725 MERCK & CO INC	59833Y105				8/11/2016	10/24/2016	2,430		0	2,547	-117		0	0	10,080

[illegible]

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Long Term CG Distributions														Short Term CG Distributions													
Amount														552,942													
0														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													
1795	FNMA POOL # MA2670	3.0%		1/1/28/2016	3/25/2017	24			24	0	0	0	0	1,563.153													
1796	FNMA POOL # MA2670	3.0%		2/10/2017	3/25/2017	24			23	-1	0	0	0	1,563.153													
1797	FNMA POOL # MA2670	3.0%		7/8/2016	4/25/2017	1,105			1,151	-46	0	0	0	-46													
1798	FNMA POOL # MA2670	3.0%		8/4/2016	4/25/2017	26			27	-1	0	0	0	-1													
1799	FNMA POOL # MA2670	3.0%		12/7/2016	4/25/2017	26			26	0	0	0	0	0													
1800	FNMA POOL # MA2670	3.0%		1/1/28/2016	4/25/2017	26			28	-2	0	0	0	0													
1801	FNMA POOL # MA2670	3.0%		2/10/2017	4/25/2017	26			26	0	0	0	0	0													
1802	FNMA POOL # MA2670	3.0%		8/4/2016	5/5/2017	4,705			4,914	-209	0	0	0	-209													
1803	FNMA POOL # MA2670	3.0%		7/8/2016	5/25/2017	1,103			1,149	-46	0	0	0	-46													
1804	FNMA POOL # MA2670	3.0%		8/4/2016	5/25/2017	0			0	0	0	0	0	0													
1805	FNMA POOL # MA2670	3.0%		12/7/2016	5/25/2017	26			26	0	0	0	0	0													
1806	FNMA POOL # MA2670	3.0%		1/1/28/2016	5/25/2017	26			26	0	0	0	0	0													
1807	FNMA POOL # MA2670	3.0%		2/10/2017	5/25/2017	3,854			1,002	2,852	0	0	0	2,852													
1808	HONEYWELL INTL INC			1/14/2004	9/18/2017	9,953			7,797	2,156	0	0	0	2,156													
1809	ILLINOIS TOOL WKS INC			8/4/2015	10/24/2016	4,038			2,835	1,203	0	0	0	1,203													
1810	ILLINOIS TOOL WKS INC			8/3/2015	12/20/2016	2,776			1,948	828	0	0	0	828													
1811	ILLINOIS TOOL WKS INC			8/3/2015	12/20/2016	5,933			4,251	1,682	0	0	0	1,682													
1812	ILLINOIS TOOL WKS INC			8/3/2015	3/23/2017	2,816			1,860	956	0	0	0	956													
1813	ILLINOIS TOOL WKS INC			8/3/2015	6/21/2017	6,344			3,808	2,536	0	0	0	2,536													
1814	ILLINOIS TOOL WKS INC			8/3/2015	7/24/2017	3,500			2,214	1,286	0	0	0	1,286													
1815	ILLINOIS TOOL WKS INC			8/15/2014	7/24/2017	1,960			1,215	745	0	0	0	745													
1816	ILLINOIS TOOL WKS INC			8/15/2014	8/17/2017	4,290			2,691	1,599	0	0	0	1,599													
1817	ILLINOIS TOOL WKS INC			8/15/2014	9/18/2017	4,253			2,517	1,736	0	0	0	1,736													
1818	ILLINOIS TOOL WKS INC			10/6/2016	10/24/2016	2,634			2,828	-193	0	0	0	-193													
1819	INCYTE CORPORATION			12/19/2016	1/23/2017	1,012			1,029	-17	0	0	0	-17													
1820	INCYTE CORPORATION			12/19/2016	3/23/2017	1,406			1,029	377	0	0	0	377													
1821	INCYTE CORPORATION			12/19/2016	6/21/2017	2,665			2,059	606	0	0	0	606													
1822	INCYTE CORPORATION			12/19/2016	7/24/2017	2,287			1,750	537	0	0	0	537													
1823	INCYTE CORPORATION			12/19/2016	8/11/2017	26,328			21,822	4,506	0	0	0	4,506													
1824	INCYTE CORPORATION			9/27/2016	1/18/2017	144,784			156,802	-12,018	0	0	0	-12,018													
1825	WILLIAMS COS INC			4/24/2014	10/24/2016	7,898			6,911	987	0	0	0	987													
1826	YUM! BRANDS INC			4/24/2014	12/20/2016	2,574			2,200	374	0	0	0	374													
1827	YUM! BRANDS INC			4/24/2014	1/23/2017	3,216			2,750	466	0	0	0	466													
1828	YUM! BRANDS INC			4/24/2014	3/23/2017	1,270			1,100	170	0	0	0	170													
1829	YUM! BRANDS INC			4/6/2017	6/21/2017	1,466			1,292	194	0	0	0	194													
1830	YUM! BRANDS INC			4/6/2017	7/24/2017	3,743			3,231	512	0	0	0	512													
1831	YUM! BRANDS INC			4/6/2017	8/17/2017	3,061			2,585	476	0	0	0	476													
1832	YUM! BRANDS INC			4/6/2017	9/18/2017	3,020			2,595	435	0	0	0	435													
1833	YUM! BRANDS INC			5/6/2011	12/6/2016	62,070			33,880	28,190	0	0	0	28,190													
1834	YUM! BRANDS INC			12/12/2013	12/6/2016	15,657			10,458	5,199	0	0	0	5,199													
1835	YUM CHINA HOLDINGS INC			4/24/2014	12/6/2016	4,753			3,703	1,050	0	0	0	1,050													
1836	YUM CHINA HOLDINGS INC			5/27/2016	10/24/2016	5,762			5,339	423	0	0	0	423													
1837	ZIMMER BIOMET HOLDINGS			5/27/2016	12/20/2016	2,960			3,567	-607	0	0	0	-607													
1838	ZIMMER BIOMET HOLDINGS			5/27/2016	1/23/2017	2,856			3,075	-219	0	0	0	-219													
1839	ZIMMER BIOMET HOLDINGS			5/27/2016	3/23/2017	1,338			1,353	-17	0	0	0	-17													
1840	ZIMMER BIOMET HOLDINGS			5/27/2016	6/21/2017	2,829			2,706	123	0	0	0	123													
1841	ZIMMER BIOMET HOLDINGS			5/27/2016	7/24/2017	2,580			2,460	120	0	0	0	120													
1842	ZIMMER BIOMET HOLDINGS			5/26/2016	8/10/2017	129,926			144,198	-14,272	0	0	0	-14,272													
1843	ZIMMER BIOMET HOLDINGS			5/26/2016	8/10/2017	23,623			26,323	-2,700	0	0	0	-2,700													
1844	ZIMMER BIOMET HOLDINGS			3/30/2006	12/31/2016	2,000,000			2,128,884	-128,884	0	0	0	-128,884													
1845	MELLON OPTIMA US STRATE			1/27/2016	2/22/2017	43,390			43,390	0	0	0	0	0													
1846	COMMIT TO PUR MELLON OF			1/27/2016	10/24/2016	5,681			5,687	-6	0	0	0	-6													
1847	ALLERGAN PLC			5/19/2016	10/24/2016	3,276			3,867	-591	0	0	0	-591													
1848	ALLERGAN PLC			5/19/2016	12/20/2016	1,866			1,820	46	0	0	0	46													
1849	ALLERGAN PLC			5/19/2016	3/23/2017	3,646			3,412	234	0	0	0	234													
1850	ALLERGAN PLC			5/19/2016	6/21/2017	3,751			3,412	339	0	0	0	339													
1851	ALLERGAN PLC			5/19/2016	7/24/2017	2,496			2,502	-6	0	0	0	-6													
1852	ALLERGAN PLC			5/19/2016	9/18/2017	2,441			2,502	-61	0	0	0	-61													
1853	ALLERGAN PLC			1/17/2014	10/7/2016	47,748			34,298	13,450	0	0	0	13,450													
1854	ALLERGAN PLC			1/16/2014	10/7/2016	12,547			8,964	3,583	0	0	0	3,583													
1855	ALLERGAN PLC			1/16/2014	10/24/2016	116			83	33	0	0	0	33													
1856	ALLERGAN PLC			1/16/2014	10/24/2016	1,478			1,453	25	0	0	0	25													
1857	ALLERGAN PLC			1/16/2014	10/24/2016	2,758			2,906	-148	0	0	0	-148													
1858	ALLERGAN PLC			1/16/2014	10/24/2016	33,753			35,617	-1,864	0	0	0	-1,864													
1859	ALLERGAN PLC			3/17/2017	4/9/2017	31,361			31,118	243	0	0	0	243													
1860	ALLERGAN PLC			3/17/2017	6/8/2017	44,391			43,740	651	0	0	0	651													
1861	ALLERGAN PLC			3/17/2017	6/21/2017	44,391			43,740	651	0	0	0	651													
1862	ALLERGAN PLC			3/17/2017	6/21/2017	44,391			43,740	651	0	0	0	651													

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

Long Term CG Distributions										Amount		Short Term CG Distributions										Amount	
										552,942												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	Excess FMV Over Adj Basis or Losses										
1864 DOW CHEMICAL CO	260543103		10/7/2014	6/21/2017	3,857			3,001	856		0	0	856										
1865 DOW CHEMICAL CO	260543103		10/7/2014	7/24/2017	3,303			2,500	803		0	0	803										
1866 FNMA POOL # MA2670 3.0%	3141886G6		12/7/2016	6/25/2017	27			27	0		0	0	0										
1867 FNMA POOL # MA2670 3.0%	3141886G6		11/28/2016	6/25/2017	27			27	0		0	0	0										
1868 FNMA POOL # MA2670 3.0%	3141886G6		2/10/2017	6/25/2017	27			27	0		0	0	0										
1869 FNMA POOL # MA2670 3.0%	3141886G6		7/8/2016	7/25/2017	1,450			1,510	-60		0	0	-60										
1870 FNMA POOL # MA2670 3.0%	3141886G6		8/4/2016	7/25/2017	7			7	0		0	0	0										
1871 FNMA POOL # MA2670 3.0%	3141886G6		12/7/2016	7/25/2017	35			35	0		0	0	0										
1872 FNMA POOL # MA2670 3.0%	3141886G6		11/28/2016	7/25/2017	35			35	0		0	0	0										
1873 FNMA POOL # MA2670 3.0%	3141886G6		2/10/2017	7/25/2017	35			35	0		0	0	0										
1874 FNMA POOL # MA2670 3.0%	3141886G6		7/8/2016	8/25/2017	1,252			1,304	-52		0	0	-52										
1875 FNMA POOL # MA2670 3.0%	3141886G6		8/4/2016	8/25/2017	6			6	0		0	0	0										
1876 FNMA MA1897 3.5% 5/	314188DB9		11/2/2015	10/25/2016	73			73	-3		0	0	-3										
1877 FNMA MA1897 3.5% 5/	314188DB9		5/23/2014	11/25/2016	2,965			3,017	-52		0	0	-52										
1878 FNMA MA1897 3.5% 5/	314188DB9		12/18/2014	11/25/2016	152			156	-4		0	0	-4										
1879 FNMA MA1897 3.5% 5/	314188DB9		4/28/2015	11/25/2016	152			156	-4		0	0	-4										
1880 FNMA MA1897 3.5% 5/	314188DB9		11/2/2015	11/25/2016	78			79	-3		0	0	-3										
1881 FNMA MA1897 3.5% 5/	314188DB9		5/23/2014	12/25/2016	3,211			3,268	-57		0	0	-57										
1882 FNMA MA1897 3.5% 5/	314188DB9		12/18/2014	12/25/2016	165			169	-4		0	0	-4										
1883 FNMA MA1897 3.5% 5/	314188DB9		4/28/2015	12/25/2016	165			169	-4		0	0	-4										
1884 FNMA MA1897 3.5% 5/	314188DB9		11/2/2015	12/25/2016	82			85	-3		0	0	-3										
1885 FNMA POOL # MA2705 3.0%	31418CAF1		9/28/2016	1/25/2017	173			180	-7		0	0	-7										
1886 FNMA POOL # MA2705 3.0%	31418CAF1		7/8/2016	2/25/2017	1,098			1,142	-46		0	0	-46										
1887 FNMA POOL # MA2705 3.0%	31418CAF1		9/28/2016	2/25/2017	131			136	-5		0	0	-5										
1888 FNMA POOL # MA2705 3.0%	31418CAF1		1/30/2017	2/25/2017	129			129	0		0	0	0										
1889 FNMA POOL # MA2705 3.0%	31418CAF1		7/8/2016	3/25/2017	916			954	-38		0	0	-38										
1890 FNMA POOL # MA2705 3.0%	31418CAF1		9/28/2016	3/25/2017	109			114	-5		0	0	-5										
1891 FNMA POOL # MA2705 3.0%	31418CAF1		1/30/2017	3/25/2017	109			109	0		0	0	0										
1892 FNMA POOL # MA2705 3.0%	31418CAF1		7/8/2016	4/25/2017	1,106			1,152	-46		0	0	-46										
1893 FNMA POOL # MA2705 3.0%	31418CAF1		9/28/2016	4/25/2017	132			137	-5		0	0	-5										
1894 FNMA POOL # MA2670 3.0%	31418BGG6		12/7/2016	8/25/2017	30			30	0		0	0	0										
1895 FNMA POOL # MA2670 3.0%	31418BGG6		11/28/2016	8/25/2017	30			30	0		0	0	0										
1896 FNMA POOL # MA2670 3.0%	31418BGG6		2/10/2017	8/25/2017	30			30	0		0	0	0										
1897 FNMA POOL # MA2670 3.0%	31418BGG6		7/8/2016	9/25/2017	1,802			1,877	-75		0	0	-75										
1898 FNMA POOL # MA2670 3.0%	31418BGG6		8/4/2016	9/25/2017	0			0	0		0	0	0										
1899 FNMA POOL # MA2670 3.0%	31418BGG6		12/7/2016	9/25/2017	43			43	0		0	0	0										
1900 FNMA POOL # MA2670 3.0%	31418BGG6		11/28/2016	9/25/2017	43			43	0		0	0	0										
1901 FNMA POOL # MA2670 3.0%	31418BGG6		2/10/2017	9/25/2017	43			43	0		0	0	0										
1902 FNMA MA1897 3.5% 5/	31418BDB9		5/23/2014	10/25/2016	2,739			2,788	-49		0	0	-49										
1903 FNMA MA1897 3.5% 5/	31418BDB9		12/18/2014	10/25/2016	140			144	-4		0	0	-4										
1904 FNMA MA1897 3.5% 5/	31418BDB9		4/28/2015	10/25/2016	140			144	-4		0	0	-4										
1905 COMMONFUND CAPITAL PA	9AA016954		5/30/2017	6/30/2017	1,560			1,560	0		0	0	0										
1906 COMMONFUND CAPITAL PA	9AA016954		5/30/2016	6/30/2017	6,304			6,304	0		0	0	0										

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

		Check "X" if Business		Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185			TRUSTEE	SEE ATTAC	406,040	NONE	NONE
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185			FEE	REIMBURS	-165,250	N/A	N/A
											240,790	0	0

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

	Date	Amount
1 Credit from prior year return		1 35,452
2 First quarter estimated tax payment		2
3 Second quarter estimated tax payment	3/8/2017	3 23,670
4 Third quarter estimated tax payment	6/8/2017	4 5,100
5 Fourth quarter estimated tax payment	9/11/2017	5 6,410
6 Other payments		6
7 Total		7 70,632