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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 Service

Do not enter social security numbers on this form as it may be made public.
Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

For calendar year 2016 or tax year beginning

10/1/2016

, and ending

9/30/2017

Name of foundation

ERICK H C FOR CITY OF PGH

Number and street (or P O box number if mail is not delivered to street address)

Room/suite

BNY Mellon, N.A. - P O Box 185

City or town, state or province, country, and ZIP or foreign postal code

Pittsburgh**PA****15230-0185**

Foreign country name

Foreign province/state/country

Foreign postal code

A Employer identification number

25-6018759

B Telephone number (see instructions)

(412) 234-1634C 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 ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐H Check type of organization: ☐ Section 501(c)(3) exempt private foundation☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year (from Part II, col (c), line 16) **\$ 17,274,718**J Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____

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

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

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	336,645	336,187		
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	169,928			
b Gross sales price for all assets on line 6a	3,647,372			
7 Capital gain net income (from Part IV, line 2)		169,928		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less: Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)				
12 Total. Add lines 1 through 11	506,573	506,115	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.	55,678	33,407		22,271
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule)				
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see instructions)	1,333	1,333		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	1,573	1,573		
24 Total operating and administrative expenses.				
Add lines 13 through 23	58,584	36,313	0	22,271
25 Contributions, gifts, grants paid	800,666			800,666
26 Total expenses and disbursements. Add lines 24 and 25	859,250	36,313	0	822,937
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-352,677			
b Net investment income (if negative, enter -0-)		469,802		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	1,046,216	620,884	620,884
	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)			
Liabilities	11 Investments—land, buildings, and equipment basis ▶			
	Less: accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	14,414,754	14,524,852	16,653,834
	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)	15,460,970	15,145,736	17,274,718
	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	15,460,970	15,145,736	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	15,460,970	15,145,736	
	31 Total liabilities and net assets/fund balances (see instructions)	15,460,970	15,145,736	

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	15,460,970
2 Enter amount from Part I, line 27a	2	-352,677
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	40,118
4 Add lines 1, 2, and 3	4	15,148,411
5 Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	2,675
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	15,145,736

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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) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(j) FMV as of 12/31/69	(k) Adjusted basis as of 12/31/69	(l) Excess of col. (j) over col. (k), if any	
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	169,928
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.

(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	861,442	15,757,174	0.054670
2014	855,285	16,581,588	0.051580
2013	839,898	16,682,090	0.050347
2012	783,658	15,938,953	0.049166
2011	743,674	15,003,762	0.049566

2 Total of line 1, column (d)	2	0.255329
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	0.051066
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	16,412,322
5 Multiply line 4 by line 3	5	838,112
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	4,698
7 Add lines 5 and 6	7	842,810
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	822,937

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	9,396	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0	
3	Add lines 1 and 2	3	9,396	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4		
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	9,396	
6	Credits/Payments:			
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	7,012	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	7,012	
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	2,384	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0	
11	Enter the amount of line 10 to be Credited to 2017 estimated tax	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <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>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ▶ \$ (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) 234-1634			
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 ▶				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? ☐ Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016? ☐ Yes ☒ No If "Yes," list the years ▶ 20 , 20 , 20 , 20		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20 , 20 , 20 , 20		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2016 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b	X

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ No **5b** N/A

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

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

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 **6b** X

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

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No **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	100,731	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-45,053	N/A	N/A

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

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

Total number of other employees paid over \$50,000 ☐ NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."**

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

Expenses

1	NONE	
2		
3		
4		

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

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

Amount

1	NONE	
2		
All other program-related investments. See instructions.		
3	NONE	

Total. Add lines 1 through 3

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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	15,997,927
b	Average of monthly cash balances	1b	664,329
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,662,256
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	16,662,256
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	249,934
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,412,322
6	Minimum investment return. Enter 5% of line 5	6	820,616

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	820,616
2a	Tax on investment income for 2016 from Part VI, line 5	2a	9,396
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	9,396
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	811,220
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	811,220
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	811,220

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	822,937
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	822,937
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	822,937

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				811,220
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 79				
b From 2012				
c From 2013 33,458				
d From 2014 52,169				
e From 2015 80,595				
f Total of lines 3a through e	166,301			
4 Qualifying distributions for 2016 from Part XII, line 4. ► \$ 822,937				
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				811,220
e Remaining amount distributed out of corpus	11,717			
5 Excess distributions carryover applied to 2016. (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	178,018			
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)	79			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	177,939			
10 Analysis of line 9				
a Excess from 2012				
b Excess from 2013 33,458				
c Excess from 2014 52,169				
d Excess from 2015 80,595				
e Excess from 2016 11,717				

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			3a	800,666
b <i>Approved for future payment</i> NONE				
Total			3b	NONE

FRICK H C FOR CITY OF PGH

25-6018759 Page 1 of 1

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

Recipient(s) paid during the year

Name

FRICK PARK

Street

414 GRANT STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

800,666

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	336,645	
5	Net rental income or (loss) from real estate.					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	169,928	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a					
b						
c						
d						
e						
12	Subtotal. Add columns (b), (d), and (e)		0		506,573	0
13	Total. Add line 12, columns (b), (d), and (e)				13	506,573

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

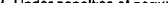
Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

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

[illegible]

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

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

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge		
	 Signature of officer or trustee	1/8/2018 Date	VICE PRESIDENT 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 	Date 1/8/2018	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	

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

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	Totals		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions	Description	CUSIP #	283,086							0	Capital Gains/Losses	Gross Sales	Other sales		Valuation Method
73	FNMA AS7601	4.0% 7/4	3138WJHNT5	X				8/10/2016	11/25/2016	573	617			0	-44
74	FNMA AS7601	4.0% 7/4	3138WJHNT5	X				8/10/2016	12/9/2016	39,755	40,691			0	-936
75	FNMA AS7601	4.0% 7/4	3138WJHNT5	X				8/10/2016	12/25/2016	752	820			0	-58
76	FNMA POOL AS7844	3.0%	3138WJHNE8	X				4/19/2017	6/25/2017	75	75			0	0
77	FNMA POOL AS7844	3.0%	3138WJHNE8	X				4/19/2017	7/25/2017	164	164			0	0
78	FNMA POOL AS7844	3.0%	3138WJHNE8	X				6/9/2017	7/25/2017	33	33			0	0
79	FNMA POOL # AU6278	5.0%	3138X56Q5	X				1/6/2014	5/5/2017	11,274	11,192			0	82
80	FNMA POOL # AU6278	5.0%	3138X56Q5	X				1/6/2014	5/25/2017	20	22			0	-2
81	FNMA POOL # AU6278	5.0%	3138X56Q5	X				1/6/2014	6/25/2017	101	111			0	-10
82	FNMA POOL # AU6278	5.0%	3138X56Q5	X				1/6/2014	7/25/2017	5	5			0	0
83	FNMA POOL # AU6278	5.0%	3138X56Q5	X				1/6/2014	8/25/2017	5	5			0	0
84	FNMA POOL # AY5680	3.5%	3138YKFW8	X				6/8/2016	10/25/2016	571	602			0	-31
85	FNMA POOL AS7844	3.0%	3138WJHNE8	X				4/19/2017	8/25/2017	169	169			0	-1
86	FNMA POOL AS7844	3.0%	3138WJHNE8	X				6/9/2017	7/25/2017	34	34			0	0
87	FNMA AS9849	3.5% 3/4	3138WJ5K0	X				6/15/2017	7/25/2017	87	90			0	-3
88	FNMA AS9849	3.5% 3/4	3138WJ5K0	X				6/27/2017	7/25/2017	22	23			0	-1
89	FNMA AS9849	3.5% 3/4	3138WJ5K0	X				6/15/2017	8/25/2017	154	159			0	-5
90	FNMA AS9849	3.5% 3/4	3138WJ5K0	X				6/27/2017	8/25/2017	38	40			0	-2
91	FNMA POOL # AS9451	3.5% 4	3138WKQD0	X				5/19/2017	7/25/2017	65	67			0	-2
92	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	10/25/2016	159	163			0	-4
93	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	11/25/2016	223	230			0	-7
94	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	12/25/2016	198	203			0	-5
95	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	12/25/2017	178	183			0	-5
96	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	2/25/2017	114	117			0	-3
97	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	3/25/2017	87	90			0	-3
98	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	4/19/2017	23,418	24,020			0	-602
99	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	4/25/2017	128	131			0	-3
100	FEDL NATL MTG ASSN	5.37%	3139ADMX1	X				10/15/2013	6/12/2017	100,000	115,333			0	-15,333
101	FNMA POOL # BC0885	3.0%	3140EJ6X2	X				6/21/2016	5/25/2017	107	110			0	-3
102	FNMA BC1168	4.0% 6/4	3140EJ6X2	X				8/31/2016	10/25/2016	634	682			0	-48
103	FNMA BC1168	4.0% 6/4	3140EJ6X2	X				8/31/2016	11/25/2016	392	422			0	-30
104	FNMA BC1168	4.0% 6/4	3140EJ6X2	X				8/31/2016	12/9/2016	33,997	34,788			0	-791
105	FNMA BC1168	4.0% 6/4	3140EJ6X2	X				8/31/2016	12/25/2016	678	729			0	-51
106	FNMA BC9007	4.0% 11/	3140FSAH6	X				12/9/2016	1/25/2017	354	374			0	-20
107	FNMA BC9007	4.0% 11/	3140FSAH6	X				12/9/2016	2/25/2017	376	397			0	-21
108	FNMA BC9007	4.0% 11/	3140FSAH6	X				12/9/2016	3/25/2017	347	367			0	-20
109	FNMA POOL # AY5680	3.5%	3138YKFW8	X				6/8/2016	11/25/2016	572	542			0	-30
110	FNMA POOL # AY5680	3.5%	3138YKFW8	X				6/8/2016	12/25/2016	671	707			0	-36
111	FNMA POOL # AY5680	3.5%	3138YKFW8	X				6/8/2016	1/11/2017	35,001	35,764			0	-763
112	FNMA POOL # AY5680	3.5%	3138YKFW8	X				6/8/2016	1/25/2017	380	401			0	-21
113	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	1/25/2017	379	391			0	-12
114	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	2/25/2017	99	102			0	-3
115	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	3/25/2017	43	44			0	-1
116	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	4/25/2017	45	46			0	-1
117	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	5/25/2017	124	128			0	-4
118	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	6/25/2017	56	58			0	-2
119	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	7/25/2017	115	119			0	-4
120	FNMA AY8429	3.5% 8/4	3138YKFW8	X				12/8/2016	8/25/2017	158	162			0	-4
121	FNMA BC9007	4.0% 11/	3140FSAH6	X				12/9/2016	4/4/2017	35,208	35,370			0	-162
122	FNMA BC9007	4.0% 11/	3140FSAH6	X				12/9/2016	4/25/2017	323	341			0	-18
123	FNMA POOL # BD1480	3.5%	3140F8UE5	X				9/28/2016	11/25/2016	35	37			0	-2
124	FNMA POOL # BD1480	3.5%	3140F8UE5	X				9/28/2016	12/25/2016	35	37			0	-2
125	AMGEN INC	5.65% 6/1	031162BH2	X				2/17/2015	2/8/2017	5,684	5,995			0	-311
126	BNY MELLON INCOME STOC	05569M301		X				12/31/2001	12/20/2016	40,000	44,044			0	-4,044
127	BNY MELLON INCOME STOC	05569M301		X				12/31/2001	1/23/2017	30,000	33,181			0	-3,181
128	FNMA MA2653	4.0% 6/4	31418B5P7	X				11/2/2016	12/25/2016	40	44			0	-4
129	FNMA MA2653	4.0% 6/4	31418B5P7	X				7/28/2016	1/25/2017	135	145			0	-10
130	FNMA MA2653	4.0% 6/4	31418B5P7	X				11/2/2016	1/25/2017	68	73			0	-5
131	FNMA MA2653	4.0% 6/4	31418B5P7	X				11/2/2016	2/2/2017	4,935	5,053			0	-118
132	FNMA MA2653	4.0% 6/4	31418B5P7	X				7/28/2016	2/2/2017	9,714	9,942			0	-228
133	FNMA MA2653	4.0% 6/4	31418B5P7	X				7/28/2016	2/25/2017	148	159			0	-11
134	FNMA POOL # MA2670	3.0%	31418B6G6	X				7/8/2016	10/25/2016	132	138			0	-6
135	FNMA POOL # MA2670	3.0%	31418B6G6	X				8/4/2016	10/25/2016	26	28			0	-2
136	FNMA POOL # MA2670	3.0%	31418B6G6	X				7/8/2016	11/25/2016	142	148			0	-6
137	FNMA POOL # MA2670	3.0%	31418B6G6	X				8/4/2016	11/25/2016	28	30			0	-2
138	FNMA POOL # MA2670	3.0%	31418B6G6	X				7/8/2016	12/25/2016	203	211			0	-8
139	FNMA POOL # MA2670	3.0%	31418B6G6	X				8/4/2016	12/25/2016	41	42			0	-1
140	FNMA POOL # MA2670	3.0%	31418B6G6	X				7/8/2016	1/25/2017	156	163			0	-7
141	FNMA POOL # MA2670	3.0%	31418B6G6	X				8/4/2016	1/25/2017	31	33			0	-2
142	FNMA MA2653	4.0% 6/4	31418B5P7	X				7/28/2016	12/25/2016	81	87			0	-6
143	BNY MELLON INCOME STOC	05569M301		X				12/31/2001	2/21/2017	32,000	33,880			0	-1,880
144	BNY MELLON INCOME STOC	05569M301		X				12/31/2001	3/1/2017	25,000	26,189			0	-1,189

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

Long Term CG Distributions										Short Term CG Distributions										Amount		Totals		Gross Sales		Cost or Other Basis, Expenses Depreciation and Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
Description										CUSIP #										283,086		0		3,647,372		3,477,444		169,928																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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		Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
145	BNY MELLON INCOME STOC																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	

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		283.086	Capital Gains/Losses Other sales		3,647,372		3,477,444		169,928					
		0			0		0		0					
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
217 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2016	70	74					4
218 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2017	73	76					3
219 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2017	71	74					3
220 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2017	73	76					3
221 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2017	72	76					4
222 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2017	72	75					3
223 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2017	73	76					3
224 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2017	72	75					3
225 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2017	73	76					3
226 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2017	72	75					3
227 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2017	73	76					3
228 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2017	72	75					3
229 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2017	73	76					3
230 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2018	72	75					3
231 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2018	73	76					3
232 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2018	72	75					3
233 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2018	73	76					3
234 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2018	72	75					3
235 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2018	73	76					3
236 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2018	72	75					3
237 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2018	73	76					3
238 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2018	72	75					3
239 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2018	73	76					3
240 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2018	72	75					3
241 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2018	73	76					3
242 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2019	72	75					3
243 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2019	73	76					3
244 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2019	72	75					3
245 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2019	73	76					3
246 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2019	72	75					3
247 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2019	73	76					3
248 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2019	72	75					3
249 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2019	73	76					3
250 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2019	72	75					3
251 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2019	73	76					3
252 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2019	72	75					3
253 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2019	73	76					3
254 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2020	72	75					3
255 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2020	73	76					3
256 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2020	72	75					3
257 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2020	73	76					3
258 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2020	72	75					3
259 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2020	73	76					3
260 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2020	72	75					3
261 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2020	73	76					3
262 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2020	72	75					3
263 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2020	73	76					3
264 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2020	72	75					3
265 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2020	73	76					3
266 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2021	72	75					3
267 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2021	73	76					3
268 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2021	72	75					3
269 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2021	73	76					3
270 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2021	72	75					3
271 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2021	73	76					3
272 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2021	72	75					3
273 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2021	73	76					3
274 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2021	72	75					3
275 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2021	73	76					3
276 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2021	72	75					3
277 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2021	73	76					3
278 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2022	72	75					3
279 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	2/15/2022	73	76					3
280 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	3/15/2022	72	75					3
281 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	4/15/2022	73	76					3
282 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	5/15/2022	72	75					3
283 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	6/15/2022	73	76					3
284 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	7/15/2022	72	75					3
285 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	8/15/2022	73	76					3
286 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	9/15/2022	72	75					3
287 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2022	73	76					3
288 FHLIC GOLD POOL T49005	31287CAE2	X				2/19/2014	11/15/2022	72	75					3

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		263,086		Capital Gains/Losses		3,647,372		3,477,444		169,928			
		0		Other sales		0		0		0			
Description	CUSIP #	Check "x" if to include in Part IV	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
289 GNMA II MA3873 3.0% 8/	36179SJS7	X			2/10/2017	3/20/2017	25	25					0
290 GNMA POOL II MA3874 3.5%	36179SJT5	X			10/30/2016	11/20/2016	239	255					-16
291 GNMA POOL II MA3874 3.5%	36179SJT5	X			10/30/2016	12/20/2016	337	358					-21
292 GNMA POOL II MA3874 3.5%	36179SJT5	X			10/30/2016	1/20/2017	286	304					-18
293 GNMA POOL II MA3874 3.5%	36179SJT5	X			10/30/2016	2/16/2017	24,686	25,294					-608
294 GNMA POOL II MA3874 3.5%	36179SJT5	X			2/10/2017	2/16/2017	0	0					0
295 GNMA POOL II MA3874 3.5%	36179SJT5	X			10/30/2016	2/20/2017	177	188					-11
296 GNMA POOL II MA3874 3.5%	36179SJT5	X			2/10/2017	2/23/2017	4,943	4,961					-18
297 GNMA POOL II MA3875 4.0%	36179SJU2	X			10/6/2016	11/20/2016	1,535	1,550					-15
298 GNMA POOL II MA3875 4.0%	36179SJU2	X			10/6/2016	11/22/2016	50,222	50,918					-696
299 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	1/20/2017	1,838	1,950					-112
300 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	2/20/2017	508	538					-30
301 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	3/17/2017	19,854	20,019					-165
302 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	3/17/2017	14,888	15,014					-126
303 GNMA II POOL #MA4070 4.0%	36179SQX8	X			2/10/2017	3/17/2017	4,983	5,006					-23
304 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	3/17/2017	14,888	15,014					-126
305 GNMA II POOL #MA4070 4.0%	36179SQX8	X			11/22/2016	3/20/2017	363	386					-23
306 GNMA II POOL #MA4070 4.0%	36179SQX8	X			2/10/2017	3/20/2017	36	39					-3
307 GNMA II MA4129 4.5% 12/	36179SSS7	X			12/17/2016	1/20/2017	78	84					-6
308 GNMA 2 POOL MA4195 3.0%	36179SJIU9	X			3/2/2017	5/20/2017	155	156					-1
309 GNMA II MA4129 4.5% 12/	36179SSS7	X			12/17/2016	2/20/2017	34	35					-1
310 GNMA II MA4128 4.5% 12/	36179SSS7	X			12/17/2016	3/20/2017	128	137					-9
311 GNMA II MA4129 4.5% 12/	36179SSS7	X			12/17/2016	3/28/2017	10,179	10,247					-68
312 GNMA 2 POOL MA4195 3.0%	36179SJIU9	X			3/2/2017	6/20/2017	194	195					-1
313 GNMA 2 POOL MA4195 3.0%	36179SJIU9	X			3/2/2017	7/20/2017	259	260					-1
314 GNMA II MA4129 4.5% 12/	36179SSS7	X			12/17/2016	4/20/2017	223	240					-17
315 GNMA 2 POOL MA4195 3.0%	36179SJIU9	X			3/2/2017	4/20/2017	121	122					-1
316 GNMA 2 POOL MA4195 3.0%	36179SJIU9	X			3/2/2017	8/20/2017	324	325					-1
317 FHLMC GOLD Q43259 3.5%	3132WGTG8	X			12/8/2016	7/15/2017	148	154					-6
318 FHLMC GOLD Q43259 3.5%	3132WGTG8	X			12/8/2016	8/15/2017	122	126					-4
319 FHLMC G60821 4.5% 2/	31358BAW6	X			6/16/2017	7/15/2017	147	158					-11
320 FHLMC G60921 4.5% 2/	31358BAW6	X			6/27/2017	7/15/2017	37	40					-3
321 FHLMC G60921 4.5% 2/	31358BAW6	X			6/16/2017	8/15/2017	124	134					-10
322 FHLMC G60921 4.5% 2/	31358BAW6	X			6/27/2017	8/15/2017	31	33					-2
323 FEDL NATL MTG ASSN 4.8%	31359M2D4	X			10/15/2013	12/15/2016	100,000	112,608					-12,608
324 FED NATL MTG ASSN 5.0%	31359M4D2	X			11/6/2013	2/13/2017	100,000	113,659					-13,659
325 FEDERAL NATL MTG ASSN 5.0%	31359M7X5	X			11/6/2013	5/11/2017	100,000	114,222					-14,222
326 FNMA 2014-28 ND 3.0%	3136AJK47	X			4/11/2014	10/25/2016	333	338					-5
327 FNMA 2014-28 ND 3.0%	3136AJK47	X			4/11/2014	11/25/2016	220	225					-5
328 FNMA POOL # MA2705 3.0%	31418CAF1	X			1/30/2017	5/25/2017	28	28					0
329 FNMA POOL # MA2705 3.0%	31418CAF1	X			7/8/2016	6/25/2017	143	148					-5
330 FNMA POOL # MA2705 3.0%	31418CAF1	X			9/28/2016	6/25/2017	6	6					0
331 FNMA POOL # MA2705 3.0%	31418CAF1	X			1/30/2017	6/25/2017	29	29					0
332 FNMA POOL # MA2705 3.0%	31418CAF1	X			7/8/2016	7/25/2017	157	164					-7
333 FNMA POOL # MA2705 3.0%	31418CAF1	X			9/28/2016	7/25/2017	7	7					0
334 FNMA POOL # MA2705 3.0%	31418CAF1	X			1/30/2017	7/25/2017	33	33					0
335 FNMA POOL # MA2705 3.0%	31418CAF1	X			6/27/2017	7/25/2017	33	33					0
336 FNMA POOL # MA2705 3.0%	31418CAF1	X			7/8/2016	8/25/2017	171	178					-8
337 FNMA POOL # MA2705 3.0%	31418CAF1	X			9/28/2016	8/25/2017	7	7					0
338 FNMA POOL # MA2705 3.0%	31418CAF1	X			1/30/2017	8/25/2017	35	35					0
339 FNMA POOL # MA2705 3.0%	31418CAF1	X			6/27/2017	8/25/2017	36	36					0
340 FNMA POOL # MA2737 3.0%	31418CBF0	X			8/12/2016	10/25/2016	143	143					0
341 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	1/15/2017	108	111					-3
342 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	2/15/2017	104	106					-2
343 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	3/15/2017	131	134					-3
344 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	4/15/2017	185	190					-5
345 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	5/15/2017	205	211					-6
346 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	6/15/2017	19,697	19,643					54
347 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	6/15/2017	9,876	9,821					55
348 FHLMC GOLD G08733 3.5%	3128MJY79	X			12/8/2016	6/15/2017	398	409					-11
349 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	11/15/2016	99	105					-6
350 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	12/15/2016	156	165					-9
351 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	1/15/2017	168	178					-10
352 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	2/15/2017	112	118					-6
353 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	3/15/2017	85	90					-5
354 FHLMC GOLD POOL #G0871	3128MJY4	X			9/28/2016	4/15/2017	124	132					-8
355 FNMA POOL # MA2864 3.5%	31418CFE9	X			1/11/2017	5/25/2017	136	142					-6
356 FNMA POOL # MA2864 3.5%	31418CFE9	X			1/11/2017	6/25/2017	188	193					-5
357 FNMA POOL # MA2864 3.5%	31418CFE9	X			1/11/2017	7/25/2017	351	362					-11
358 FNMA POOL # MA2864 3.5%	31418CFE9	X			1/11/2017	8/4/2017	34,648	34,619					29
359 FNMA POOL # MA2864 3.5%	31418CFE9	X			1/11/2017	8/25/2017	243	250					-7
360 FHLMC GOLD POOL C91339	3128P7PV3	X			8/31/2015	12/15/2016	26	27					-1

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

Long Term CG Distributions		Short Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments			Net Gain or Loss	
				263.086	Capital Gains/Losses										3,647,372		3,477,444			169,928	
				0	Other sales										0		0			0	
	Description	CUSIP #	Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss						
361	FHLMC GOLD POOL C913394	3128PVPV3	X				2/4/2014	1/15/2017	113	121						8					
362	FHLMC GOLD POOL C913394	3128PVPV3	X				8/31/2015	1/15/2017	28	30						2					
363	FHLMC GOLD POOL C913394	3128PVPV3	X				2/4/2014	2/15/2017	99	106						7					
364	FHLMC GOLD POOL C913394	3128PVPV3	X				8/31/2015	2/15/2017	25	27						2					
365	FHLMC GOLD POOL C913394	3128PVPV3	X				8/31/2015	3/8/2017	1,186	1,207						21					
366	FHLMC GOLD POOL C913394	3128PVPV3	X				2/4/2014	3/8/2017	4,688	4,734						46					
367	FHLMC GOLD POOL C913394	3128PVPV3	X				2/4/2014	3/15/2017	72	77						5					
368	FHLMC GOLD POOL C919264	3128P8D73	X				3/8/2017	4/15/2017	74	79						5					
369	FHLMC GOLD POOL C919264	3128P8D73	X				3/8/2017	5/15/2017	74	78						4					
370	FHLMC GOLD POOL C919264	3128P8D73	X				3/8/2017	6/15/2017	55	58						3					
371	FHLMC GOLD POOL C919264	3128P8D73	X				3/8/2017	7/15/2017	104	110						6					
372	FHLMC GOLD POOL C919264	3128P8D73	X				6/9/2017	7/15/2017	35	37						2					
373	FHLMC GOLD POOL C919264	3128P8D73	X				3/8/2017	8/15/2017	170	179						9					
374	FHLMC GOLD POOL C919264	3128P8D73	X				6/9/2017	8/15/2017	57	60						3					
375	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	3/20/2017	52	54						2					
376	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	4/20/2017	73	76						3					
377	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	5/20/2017	84	87						3					
378	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	6/20/2017	148	154						6					
379	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	7/20/2017	172	178						6					
380	GNMA MA4262 3.5% 2/	36179SWX1	X				2/16/2017	8/20/2017	224	232						8					
381	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	4/20/2017	29	30						1					
382	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	4/20/2017	29	30						1					
383	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	4/20/2017	29	30						0					
384	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/30/2017	4/20/2017	10	10						0					
385	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	5/20/2017	39	42						3					
386	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	5/20/2017	39	42						3					
387	GNMA POOL # MA4322 4.0%	36179SYT8	X				3/17/2017	5/20/2017	39	42						3					
388	FNMA 2014-28 ND 3.0% 3/	3136AJK47	X				4/11/2014	12/25/2016	211	216						5					
389	FNMA 2014-28 ND 3.0% 3/	3136AJK47	X				4/11/2014	12/25/2016	13,803	13,741						62					
390	FNMA 2014-28 ND 3.0% 3/	3136AJK47	X				4/11/2014	12/25/2016	159	162						3					
391	FEDERAL HOME LN MTG CO	3137EAA58	X				10/15/2013	4/18/2017	100,000	113,777						13,777					
392	FEDERAL HOME LN MTG CO	3137EAA58	X				10/28/2015	8/23/2017	100,000	108,718						8,718					
393	FEDERAL HOME LN MTG CO	3137EAA58	X				10/28/2015	8/23/2017	100,000	100,651						651					
394	FED HOME LOAN MTG CO	3137EADJ5	X				11/6/2013	7/28/2017	100,000	100,036						36					
395	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	10/25/2016	119	125						6					
396	FNMA POOL # AJ1758 3.5%	3138ASU2	X				5/1/2013	10/25/2016	20	21						1					
397	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	11/25/2016	103	109						6					
398	FNMA POOL # AJ1758 3.5%	3138ASU2	X				5/1/2013	11/25/2016	17	18						1					
399	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	12/25/2016	106	112						6					
400	FNMA POOL # AJ1758 3.5%	3138ASU2	X				5/1/2013	12/25/2016	18	19						1					
401	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	1/25/2017	222	233						11					
402	FNMA POOL # AJ1758 3.5%	3138ASU2	X				5/1/2013	1/25/2017	37	39						2					
403	FNMA POOL # AJ1758 3.5%	3138ASU2	X				5/1/2013	2/14/2017	1,189	1,191						22					
404	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	2/14/2017	6,895	6,937						42					
405	FNMA POOL # AJ1758 3.5%	3138ASU2	X				9/14/2011	2/25/2017	111	116						5					
406	FNMA POOL # AJ1758 3.5%	3138EPV4	X				7/28/2015	1/25/2017	36	38						2					
407	FNMA POOL # AJ1758 3.5%	3138EPV4	X				6/8/2015	2/25/2017	117	121						4					
408	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	2/14/2017	6,941	7,035						94					
409	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	2/15/2017	214	228						15					
410	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	3/15/2017	121	129						8					
411	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	4/15/2017	143	152						9					
412	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	5/15/2017	50	54						4					
413	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	10/15/2016	141	151						10					
414	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	11/15/2016	321	343						22					
415	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	12/15/2016	584	624						40					
416	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	1/15/2017	394	422						28					
417	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	7/15/2017	55	59						4					
418	FHLMC GOLD POOL J15724 4	3128PVL00	X				10/23/2013	8/15/2017	57	61						4					
419	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	10/15/2016	14	15						1					
420	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	11/15/2016	16	17						1					
421	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	12/15/2016	165	172						7					
422	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	1/15/2017	42	44						2					
423	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	2/15/2017	254	264						10					
424	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	3/15/2017	258	269						11					
425	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	4/15/2017	13	14						1					
426	FHLMC GOLD A90393 5.0%	312938J08	X				3/8/2010	5/15/2017	165	172						7					
427	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	1/25/2017	100	105						5					
428	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	2/25/2017	126	133						7					
429	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	3/25/2017	153	162						9					
430	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	4/25/2017	265	280						15					
431	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	5/10/2017	20,073	20,199						126					
432	FNMA POOL MA2879 4.0%	31418CFV1	X				12/9/2016	5/18/2017	15,145	15,149						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

[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		283,086		Capital Gains/Losses		3,847,372		3,477,444		189,928				
		0		Other sales		0		0		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
577 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	11/25/2016	33	34				0	-1
578 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	12/25/2016	272	281				0	-9
579 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	12/25/2016	68	70				0	-2
580 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	12/25/2016	34	35				0	-1
581 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	1/25/2017	309	319				0	-10
582 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	1/25/2017	77	80				0	-3
583 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	1/25/2017	39	40				0	-1
584 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	2/25/2017	257	265				0	-8
585 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	2/25/2017	64	66				0	-2
586 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	2/25/2017	32	33				0	-1
587 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	3/25/2017	311	321				0	-10
588 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	3/25/2017	78	80				0	-2
589 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	3/25/2017	39	40				0	-1
590 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	4/25/2017	382	395				0	-13
591 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	4/25/2017	96	99				0	-3
592 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	4/25/2017	48	50				0	-2
593 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	5/25/2017	299	309				0	-10
594 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	5/25/2017	75	77				0	-2
595 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	5/25/2017	37	39				0	-2
596 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	6/25/2017	413	427				0	-14
597 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	6/25/2017	103	107				0	-4
598 FNMA MAZ775	2.5% 10/31/18CCM4	X				11/21/2016	3/25/2017	189	200				0	-7
599 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	10/25/2016	207	220				0	-13
600 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	12/25/2016	228	242				0	-14
601 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	1/25/2017	221	234				0	-13
602 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	11/25/2016	210	222				0	-12
603 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	2/14/2017	8,786	8,946				0	-160
604 FNMA MAZ775	2.5% 10/31/18CCM4	X				6/8/2016	2/25/2017	192	204				0	-12
605 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	10/25/2016	85	89				0	-4
606 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	10/25/2016	85	89				0	-4
607 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	11/25/2016	180	188				0	-8
608 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	11/25/2016	160	169				0	-9
609 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	12/25/2016	91	96				0	-5
610 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	12/25/2016	91	96				0	-5
611 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	1/25/2017	105	110				0	-5
612 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	1/25/2017	105	111				0	-6
613 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	2/25/2017	88	92				0	-4
614 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	2/25/2017	88	92				0	-4
615 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	3/25/2017	104	110				0	-6
616 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	3/25/2017	104	110				0	-6
617 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	4/25/2017	103	109				0	-6
618 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	4/25/2017	103	109				0	-6
619 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	5/25/2017	103	108				0	-5
620 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	5/25/2017	103	109				0	-5
621 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	6/25/2017	73	77				0	-4
622 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	6/25/2017	73	77				0	-4
623 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	7/25/2017	121	127				0	-6
624 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/6/2014	7/25/2017	121	126				0	-5
625 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	6/25/2017	52	54				0	-2
626 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	7/25/2017	411	425				0	-14
627 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	7/25/2017	103	105				0	-3
628 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	7/25/2017	51	53				0	-2
629 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	8/23/2017	9,121	9,330				0	-209
630 FNMA MAZ775	2.5% 10/31/18CCM4	X				9/13/2016	8/25/2017	417	431				0	-14
631 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/11/2016	8/25/2017	104	108				0	-4
632 FNMA MAZ775	2.5% 10/31/18CCM4	X				10/18/2016	8/25/2017	52	54				0	-2
633 FNMA MAZ775	2.5% 10/31/18CCM4	X				11/11/2017	2/25/2017	127	131				0	-4
634 FNMA MAZ775	2.5% 10/31/18CCM4	X				11/11/2017	3/25/2017	117	120				0	-3
635 FNMA MAZ775	2.5% 10/31/18CCM4	X				1/11/2017	4/25/2017	145	149				0	-4
636 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/8/2010	7/15/2017	51	54				0	-3
637 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/8/2010	8/15/2017	13	13				0	0
638 FNMA MAZ775	2.5% 10/31/18CCM4	X				7/22/2010	10/15/2016	167	177				0	-10
639 FNMA MAZ775	2.5% 10/31/18CCM4	X				4/7/2015	10/15/2016	250	278				0	-28
640 FNMA MAZ775	2.5% 10/31/18CCM4	X				7/22/2010	11/15/2016	56	58				0	-3
641 FNMA MAZ775	2.5% 10/31/18CCM4	X				4/7/2015	11/15/2016	84	83				0	-1
642 FNMA MAZ775	2.5% 10/31/18CCM4	X				7/22/2010	12/15/2016	141	150				0	-9
643 FNMA MAZ775	2.5% 10/31/18CCM4	X				4/7/2015	12/15/2016	212	236				0	-24
644 FNMA MAZ775	2.5% 10/31/18CCM4	X				7/22/2010	1/15/2017	73	78				0	-5
645 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/30/2017	5/20/2017	13	14				0	-1
646 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/17/2017	6/20/2017	65	69				0	-4
647 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/17/2017	6/20/2017	65	69				0	-4
648 FNMA MAZ775	2.5% 10/31/18CCM4	X				3/17/2017	6/20/2017	65	69				0	-4

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		283,086		0		3,847,372		3,477,444		169,928				
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
649 GNMA POOL # MA4322 4.0%	361795Y78	X				3/30/2017	6/20/2017	22	23					-1
650 GNMA POOL # MA4322 4.0%	361795Y78	X				3/17/2017	6/29/2017	15,678	15,678					0
651 GNMA POOL # MA4322 4.0%	361795Y78	X				3/17/2017	6/29/2017	15,678	15,684					-6
652 GNMA POOL # MA4322 4.0%	361795Y78	X				3/17/2017	6/29/2017	15,678	15,684					0
653 GNMA POOL # MA4322 4.0%	361795Y78	X				3/30/2017	6/29/2017	5,226	5,257					-31
654 GNMA POOL # MA4322 4.0%	361795Y78	X				5/24/2017	6/29/2017	5,226	5,243					-17
655 GNMA II POOL #MA432 4.5%	361795YU5	X				3/28/2017	5/20/2017	58	62					-4
656 GNMA II POOL #MA432 4.5%	361795YU5	X				3/28/2017	6/20/2017	126	134					-8
657 GNMA II POOL #MA432 4.5%	361795YU5	X				3/28/2017	7/20/2017	242	259					-17
658 GNMA II POOL #MA432 4.5%	361795YU5	X				3/28/2017	7/24/2017	15,153	15,265					-112
659 PHILADELPHIA PA SCH 5.0%	717883SD6	X				10/20/2016	8/2/2017	15,737	15,000					737
660 PRES & FELLOWS OF HAR 31	740818AM5	X				10/6/2016	3/7/2017	9,032	9,983					-951
661 ROYAL BK CANADA 1.25%	78010UD20	X				6/10/2014	2/22/2017	5,003	4,998					5
662 ROYAL BK CANADA 1.25%	78010UD20	X				6/10/2014	4/3/2017	10,001	9,996					5
663 ROYAL BK CANADA 1.25%	78010UD20	X				6/10/2014	6/16/2017	10,000	9,996					4
664 TELEFONICA EMISIONES 5.1%	87938WAM5	X				5/5/2014	3/2/2017	5,365	5,551					-186
665 TELEFONICA EMISIONES 5.1%	87938WAM5	X				3/20/2012	3/2/2017	5,365	4,946					419
666 TELEFONICA EMISIONES 5.1%	87938WAM5	X				1/25/2012	3/7/2017	16,088	14,754					1,334
667 TELEFONICA EMISIONES 5.1%	87938WAM5	X				3/20/2012	3/7/2017	5,363	4,946					417
668 TOYOTA MOTOR CREDIT 1%	892361CP8	X				9/15/2015	8/4/2017	20,012	19,556					456
669 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	10/13/2016	24	26					-2
670 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	10/13/2016	12	13					-1
671 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	11/13/2016	22	23					-1
672 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	11/13/2016	11	12					-2
673 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	12/13/2016	24	26					-1
674 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	12/13/2016	12	13					-2
675 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	1/13/2017	22	24					-1
676 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	1/13/2017	11	12					-2
677 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	2/10/2017	22	24					-1
678 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	2/10/2017	11	12					-1
679 UBS COM MTG TR 2012-C13	90289GAC5	X				5/11/2016	3/10/2017	22	23					-1
680 UBS COM MTG TR 2012-C13	90289GAC5	X				6/14/2016	3/10/2017	11	12					-1
681 U.S. TREASURY BOND 2.5%	912810RK6	X				5/19/2015	10/19/2016	14,938	13,411					1,527
682 U.S. TREASURY BOND 3.0%	912810RM2	X				9/9/2015	1/26/2017	24,485	24,799					-314
683 U.S. TREASURY BOND 3.0%	912810RM2	X				9/16/2015	1/26/2017	4,897	4,911					-14
684 U.S. TREASURY BOND 3.0%	912810RM2	X				7/10/2015	3/16/2017	9,720	9,623					97
685 U.S. TREASURY BOND 3.0%	912810RM2	X				9/16/2015	3/16/2017	9,720	9,821					-101
686 U.S. TREASURY BOND 2.5%	912810RS9	X				7/25/2015	3/13/2017	17,228	20,955					-3,727
687 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	8/25/2017	58	61					-3
688 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	8/25/2017	58	61					-3
689 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	10/25/2016	751	818					-67
690 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	10/25/2016	230	247					-17
691 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	5/25/2017	139	145					-6
692 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	6/25/2017	102	105					-3
693 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	6/25/2017	68	70					-2
694 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	7/25/2017	119	123					-4
695 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	7/25/2017	79	82					-3
696 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	8/4/2017	8,318	8,324					-6
697 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	8/4/2017	12,068	12,046					22
698 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	8/25/2017	394	407					-13
699 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	5/25/2017	78	80					-2
700 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	6/25/2017	95	98					-3
701 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	7/25/2017	119	122					-3
702 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				5/24/2017	7/25/2017	59	61					-2
703 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	8/25/2017	108	110					-2
704 FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				5/24/2017	8/25/2017	53	55					-2
705 FNMA AL9121 4.0% 7/0	3138ERD31	X				11/1/2016	12/25/2016	224	238					-14
706 FNMA AL9121 4.0% 7/0	3138ERD31	X				11/1/2016	1/25/2017	241	256					-15
707 FNMA AL9121 4.0% 7/0	3138ERD31	X				11/1/2016	2/14/2017	9,217	9,322					-105
708 FNMA AL9121 4.0% 7/0	3138ERD31	X				11/1/2016	2/25/2017	241	256					-15
709 GNMA II POOL MA3737 4.0%	361795J52	X				7/26/2016	10/20/2016	1,048	1,123					-75
710 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	10/20/2016	80	84					-4
711 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	10/20/2016	80	84					-4
712 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	11/20/2016	123	128					-5
713 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	11/20/2016	123	128					-5
714 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	12/20/2016	210	220					-10
715 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	12/20/2016	210	220					-10
716 GNMA II MA3873 3.0% 8/	361795J57	X				11/26/2016	12/20/2016	53	54					-1
717 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	1/20/2017	159	167					-8
718 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	1/20/2017	159	167					-8
719 GNMA II MA3873 3.0% 8/	361795J57	X				11/26/2016	1/20/2017	40	41					-1
720 GNMA II MA3873 3.0% 8/	361795J57	X				8/25/2016	2/20/2017	86	90					-4

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

Amount										Totals		Net Gain or Loss					
Long Term CG Distributions										Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										Other sales		3,647,372		3,477,444		169,928	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss		
721	GNMA II MA3873 3.0% B	361795J57	X				8/25/2016	2/20/2017	86	90					0	-4	
722	GNMA II MA3873 3.0% B	361795J57	X				11/28/2016	2/20/2017	21	22					0	-1	
723	GNMA II MA3873 3.0% B	361795J57	X				8/25/2016	3/2/2017	19,285	20,091					0	-806	
724	GNMA II MA3873 3.0% B	361795J57	X				8/25/2016	3/2/2017	19,285	20,090					0	-805	
725	GNMA II MA3873 3.0% B	361795J57	X				11/28/2016	3/2/2017	4,821	4,904					0	-83	
726	GNMA II MA3873 3.0% B	361795J57	X				2/10/2017	3/2/2017	4,821	4,875					0	-54	
727	GNMA II MA3873 3.0% B	361795J57	X				8/25/2016	3/20/2017	98	103					0	-5	
728	GNMA II MA3873 3.0% B	361795J57	X				8/25/2016	3/20/2017	98	103					0	-5	
729	GNMA II MA3873 3.0% B	361795J57	X				11/28/2016	3/20/2017	25	25					0	0	
730	US TREASURY N/B 1.25% 12/	912828U99	X				1/20/2017	4/7/2017	15,009	15,006					0	3	
731	U S TREASURY BOND 2.5%	912810R59	X				8/31/2016	3/13/2017	12,921	15,851					0	-2,930	
732	U S TREASURY N/B 1.25% 12/	912810R77	X				9/8/2016	3/13/2017	4,068	4,934					0	-866	
733	UNITED STATES TREAS 1.37	912828D01	X				10/13/2016	10/31/2016	19,698	19,788					0	-90	
734	U S TREASURY NOTE 0.75%	912828T00	X				9/30/2014	2/10/2017	14,999	14,902					0	-97	
735	U S TREASURY NOTE 0.75%	912828T00	X				9/30/2014	3/21/2017	14,982	14,902					0	-80	
736	UNITED STATES TREAS 2.0	912828U24	X				2/8/2017	2/14/2017	9,560	9,700					0	-140	
737	US TREASURY N/B 1.25% 12/	912828U99	X				1/20/2017	4/13/2017	10,010	10,004					0	-6	
738	US TREASURY N/B 1.25% 12/	912828U99	X				1/20/2017	4/18/2017	5,007	5,002					0	5	
739	US TREASURY N/B 1.25% 12/	912828U99	X				1/20/2017	6/9/2017	14,989	15,006					0	-17	
740	US TREASURY N/B 1.25% 12/	912828U99	X				1/20/2017	6/14/2017	4,996	5,002					0	-6	
741	UNITED STATES TREAS 1.12	912828B30	X				6/15/2017	7/24/2017	4,985	4,983					0	2	
742	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	10/6/2016	10,421	10,528					0	-107	
743	VERIZON COMMUNICATION	92343VB10	X				6/18/2015	3/17/2017	12,398	11,761					0	637	
744	VERIZON COMMUNICATION	92343VB10	X				7/14/2016	3/17/2017	6,199	7,006					0	-807	
745	VERIZON COMMUNICATION	92343VB10	X				9/9/2016	3/17/2017	6,199	6,708					0	-509	
746	VERIZON COMMUNICATION	92343VB10	X				10/6/2016	3/17/2017	12,398	13,515					0	-1,117	
747	WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				11/1/2011	10/17/2016	2,295	2,318					0	-23	
748	WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	10/17/2016	459	472					0	-13	
749	COMMIT TO PUR MELLON OF	999286880	X				12/27/2016	2/2/2017	6,949	6,949					0	0	
750	FHLMC GOLD A95628 4.5%	312944PM7	X				12/17/2010	4/15/2017	608	619					0	-11	
751	FHLMC GOLD A95628 4.5%	312944PM7	X				13/30/2014	4/15/2017	122	131					0	-9	
752	FHLMC GOLD A95628 4.5%	312944PM7	X				9/21/2015	4/15/2017	41	44					0	-3	
753	FHLMC GOLD A95628 4.5%	312944PM7	X				9/21/2015	5/5/2017	2,244	2,284					0	-40	
754	FHLMC GOLD A95628 4.5%	312944PM7	X				9/21/2015	5/15/2017	33	36					0	-3	
755	FHLMC GOLD A95628 4.5%	312944PM7	X				12/17/2010	5/15/2017	491	500					0	-9	
756	FHLMC GOLD A95628 4.5%	312944PM7	X				13/30/2014	5/15/2017	98	106					0	-8	
757	FHLMC GOLD A95628 4.5%	312944PM7	X				12/17/2010	6/15/2017	703	716					0	-13	
758	FHLMC GOLD A95628 4.5%	312944PM7	X				13/30/2014	6/15/2017	141	152					0	-11	
759	FHLMC GOLD A95628 4.5%	312944PM7	X				13/30/2014	6/16/2017	6,635	6,594					0	41	
760	FHLMC GOLD A95628 4.5%	312944PM7	X				12/17/2010	6/16/2017	13,271	12,446					0	825	
761	FHLMC GOLD A95628 4.5%	312944PM7	X				12/17/2010	6/22/2017	19,874	18,669					0	1,205	
762	FED HOME LOAN BANK 0.625	3130ACB5	X				10/28/2015	12/28/2016	100,000	100,199					0	-199	
763	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	10/15/2016	199	210					0	-11	
764	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	11/15/2016	416	439					0	-23	
765	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/8/2016	39,145	40,269					0	-1,124	
766	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/15/2016	737	778					0	-41	
767	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	11/15/2016	112	119					0	-7	
768	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	12/15/2016	146	154					0	-8	
769	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	1/12/2017	5,011	5,136					0	-127	
770	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	1/15/2017	159	159					0	-9	
771	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	2/15/2017	63	67					0	-4	
772	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	3/15/2017	103	109					0	-6	
773	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	3/29/2017	14,590	15,128					0	-538	
774	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	4/15/2017	104	110					0	-6	
775	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	1/15/2017	58	60					0	-2	
776	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	2/15/2017	44	45					0	-1	
777	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	3/15/2017	362	373					0	-11	
778	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	4/15/2017	168	173					0	-5	
779	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	5/15/2017	268	276					0	-8	
780	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	6/15/2017	532	549					0	-17	
781	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	6/15/2017	9,684	9,672					0	12	

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

		1,333	1,333	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	1,333	1,333		

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

		1,573	1,573	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT INTEREST EXPENSE	1,573	1,573		

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

		14,414,754		14,524,852		16,653,834	
Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
1				0			
2	DREYFUS SELECT MGER S/C GR-Y		0	199,911		290,343	
3	DREYFUS INTENATION STOCK-Y		0	195,053		261,232	
4	STRATEGIC GBL STOCK-Y		0	106,635		148,586	
5	DREYFUS US EQUITY FUND-Y		0	221,392		282,926	
6	DREYFUS SELECT MGER S/C VL-Y		0	222,315		329,891	
7	VIRTUS EMERGING MKTS OPPOR-I		0	163,539		196,866	
8			0	1		0	
9	021806-FRICK CITY OF PGH-505012-SUB		0	1		0	
10	MELLON OPTIMA L/S STRATEGY FD LLC		0	668,258		754,271	
11	BNY MELLON INCOME STK FD CL M		0	353,385		482,818	
12	FEDERAL HOME LN BKS DEB		0	108,654		100,481	
13	FEDERAL NATL MTG ASSN 1.5% 6/22/20		0	100,029		99,720	
14	FEDERAL NATL MTG ASSN 1.5% 11/30/20		0	99,027		99,330	
15	FED NATL MTG ASSN 1.125% 12/14/18		0	99,420		99,653	
16	FEDERAL NATL MTG AS 1.875% 12/28/20		0	100,935		100,516	
17	FED NATL MTG ASSN 1.25% 5/06/21		0	98,408		98,223	
18	FED NATL MTG ASSN 1.375% 10/07/21		0	97,289		98,113	
19	FEDERAL NATL MTG ASSN		0	101,737		100,485	
20	FEDERAL NATL MTG AS 1.625% 11/27/18		0	100,541		100,130	
21	FANNIE MAE 1.75% 6/20/19		0	100,631		100,444	
22	FED NATL MTG ASSN 1.75% 9/12/19		0	100,401		100,424	
23	FED NATL MTG ASSN 1.75% 11/26/19		0	100,189		100,380	
24	FEDERAL HOME LN MTG CORP REF		0	108,018		103,308	
25	FED HOME LN MTG CORP 2.375% 1/13/22		0	101,626		101,774	
26	FEDERAL HOME LN MTG 1.75% 5/30/19		0	101,866		100,435	
27	FEDERAL HOME LN MTG CORP		0	98,395		99,525	
28	FED HOME LOAN MTG COR 1.25% 10/02/1		0	98,087		99,427	
29	FED HOME LOAN MTG CO 1.125% 8/12/2		0	97,483		97,458	
30	FED HOME LOAN MTG 0.875% 10/12/18		0	99,478		99,503	
31	FED HOME LOAN MTG CO 1.375% 4/20/20		0	99,603		99,363	
32	A.B.B. FIN USA INC 2.875% 5/08/22		0	24,457		25,491	
33	AT&T INC		0	27,279		26,622	
34	AT & T INC 3.9% 8/14/27		0	14,974		15,029	
35	ABBVIE INC 2.9% 11/06/22		0	15,216		15,212	
36	ADOBE SYSTEMS INC 3.25% 2/01/25		0	14,856		15,416	
37	AERCAP IRELAND CAPITAL LTD / A		0	15,874		15,870	
38	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	16,172		15,690	
39	AMAZON.COM INC		0	24,375		25,231	
40	AMGEN INC 5.65% 6/15/42		0	16,793		18,019	
41	ANHEUSER-BUSH INBEV FI 4.9% 2/01/46		0	19,953		22,591	
42	APACHE CORP 3.25% 4/15/22		0	14,711		15,214	
43	APPLE INC 4.375% 5/13/45		0	14,892		16,300	
44	ARROW ELECTRONICS INC 3 5% 4/01/22		0	19,910		20,390	
45	BP CAP MKTS PLC 4 75% 3/10/19		0	16,659		15,641	
46	BANK OF AMERICA CORP 2 6% 1/15/19		0	35,098		35,283	

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	BANK OF AMERICA CORP 3.95% 4/21/25		0	34,897	36,019
48	BARCLAYS PLC		0	10,145	10,676
49	BIAGEN INC 2.9% 9/15/20		0	20,193	20,491
50	BOSTON PROPERTIES LP		0	9,839	10,574
51	BURLINGTON NORTH SANTA 3.45% 9/15/2		0	20,809	20,870
52	CVS HEALTH CORP		0	14,766	16,628
53	CALIFORNIA ST EARTHQ 2.805% 7/01/19		0	16,883	16,889
54	CELGENE CORP 2.875% 8/15/20		0	14,979	15,311
55	CHICAGO ILL 6.034% 1/01/42		0	25,000	25,294
56	CITIGROUP INC 4.45% 9/29/27		0	42,194	42,222
57	CITIZENS BANK NA/PROVIDENCE RI		0	15,020	15,063
58	COMCAST CORP 2.75% 3/01/23		0	30,414	30,330
59	CONSUMERS ENERGY CO 3.25% 8/15/4		0	9,922	9,198
60	RABOBANK NEDERLAND		0	27,321	26,785
61	CREDIT SUISSE GRP FU 3.125% 12/10/20		0	20,205	20,401
62	CUBESMART LP 4.8% 7/15/22		0	16,602	16,269
63	EASTMAN CHEMICAL CO 3.6% 8/15/22		0	11,918	12,485
64	EBAY INC 2.6% 7/15/22		0	24,009	24,930
65	ENTERPRISE PRODUCTS 2.55% 10/15/19		0	10,129	10,092
66	ESSEX PORTFOLIO LP 3.375% 1/15/23		0	10,064	10,174
67	EXELON CORP 3.4% 4/15/26		0	15,015	15,083
68	EXXON MOBIL CORP		0	15,000	15,013
69	FHLMC GOLD G08773 3.0% 8/01/47		0	9,972	9,961
70	FHLMC GOLD G05938 5.0% 1/01/36		0	2,732	2,821
71	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	5,066	4,982
72	FHLMC GOLD POOL C91926 4.0% 3/01/37		0	19,960	20,071
73	FHLMC GOLD POOL T49005 3.5% 12/01/28		0	9,270	9,109
74	FHLMC GOLD POOL A90393 5.0% 12/01/39		0	5,375	5,709
75	FHLMC GOLD A92821 5.0% 7/01/40		0	11,528	11,572
76	FHLMC GOLD Q43259 3.5% 9/01/46		0	18,926	18,943
77	F G Q50123 4.0% 8/01/47		0	15,848	15,778
78	FHLMC GOLD POOL Q50341 3.5% 7/01/47		0	20,631	20,614
79	FEDERAL FARM CR BKS 2.5% 8/28/24		0	15,000	14,756
80	FHLMC G60921 4.5% 2/01/47		0	25,675	25,420
81	FNMA POOL AL4191 3.5% 1/01/28		0	9,090	9,003
82	FNMA AL9696 4.0% 3/01/46		0	24,344	24,259
83	FNMA AL9867 3.0% 2/01/32		0	14,430	14,407
84	FNMA POOL AS7844 3.0% 9/01/46		0	28,573	28,560
85	FNMA AS8949 3.5% 3/01/47		0	25,082	25,006
86	FNMA POOL # AS9451 3.5% 4/1/47		0	20,106	20,090
87	FNMA POOL AU6278 5.0% 11/01/43		0	3,604	3,603
88	FNMA AY8429 3.5% 8/01/45		0	22,710	22,835
89	FNMA POOL # BC0885 3.0% 5/01/46		0	9,117	9,111
90	FNMA POOL # BE2362 3.5% 3/01/47		0	14,833	14,943
91	FNMA POOL BE3767 3.5% 7/01/47		0	35,855	35,798
92	FNMA BE6729 4.5% 2/01/47		0	18,536	18,468

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

		14,414,754	14,524,852	16,653,834
	Asset Description	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
93	FNMA BE9598 4.0% 5/01/47	0	20,399	20,431
94	FNMA POOL # BD1480 3.5% 9/01/46	0	26,066	25,347
95	FNMA BH3154 4.0% 7/01/47	0	20,990	21,005
96	FNMA POOL #BH5017 3.0% 8/01/47	0	10,029	10,013
97	FNMA MA1897 3.5% 5/01/44	0	5,577	5,594
98	FNMA POOL # MA2670 3.0% 7/01/46	0	28,619	27,583
99	FNMA POOL # MA2705 3.0% 7/01/46	0	33,244	32,409
100	FNMA POOL # MA2737 3.0% 9/01/46	0	38,743	37,560
101	FNMA MA2775 2.5% 9/01/31	0	41,898	40,834
102	FNMA POOL # MA2931 3.0% 3/01/32	0	23,938	23,949
103	FNMA POOL #MA3026 3.5% 6/01/47	0	20,207	20,228
104	FN POOL # MA3027 4.0% 6/01/47	0	25,819	25,724
105	FNMA POOL #MA3038 4.5% 6/01/47	0	31,197	31,056
106	FNMA MA3078 3.0% 7/01/37	0	15,165	15,065
107	FIDELITY NATL INFORM 3.875% 6/05/24	0	7,253	7,321
108	FLORIDA ST HURRICANE 2.995% 7/01/20	0	35,118	35,673
109	FORD MOTOR CREDIT CO 3.219% 1/09/22	0	15,282	15,197
110	GNMA MA4511 4.0% 6/20/47	0	47,034	47,009
111	GNMA II POOL # MA4588 4.5% 7/20/47	0	15,862	15,889
112	GNMA MA4718 3.0% 9/20/47	0	40,764	40,603
113	GNMA MA4719 3.5% 9/20/47	0	26,080	26,018
114	GENERAL ELEC CAP CORP	0	38,265	38,486
115	GOLDMAN SACHS GROUP	0	26,004	32,982
116	HSBC FINANCE CORP	0	9,768	10,180
117	INTEL CORP 2.7% 12/15/22	0	14,488	15,295
118	INTEL CORP	0	20,207	23,899
119	INTERCONTINENTAL EXCHA 2.75% 12/01/2	0	25,404	25,542
120	JPMORGAN CHASE & CO 3.375% 5/01/23	0	19,624	20,417
121	KIMCO REALTY CORP 3.4% 11/01/22	0	15,872	15,446
122	KROGER CO/THE 2.6% 2/01/21	0	15,222	15,017
123	MASSACHUSETTS ST 4.91% 5/01/29	0	17,124	17,562
124	MET LIFE GLOB FNDG 7.717% 2/15/19	0	26,370	26,980
125	MICROSOFT CORP 3.75% 2/12/45	0	24,798	25,366
126	MORGAN STANLEY 4.875% 11/01/22	0	36,313	37,932
127	NEW YORK N Y	0	17,379	16,640
128	NEW YORK N Y CITY MU 6.282% 6/15/42	0	26,749	27,801
129	NISOURCE FINANCE CORP 3.95% 3/30/48	0	14,984	14,784
130	OAKLAND CA UNIF SCH 9.5% 8/01/34	0	17,705	16,950
131	ONTARIO (PROVINCE OF) 4.0% 10/07/19	0	24,957	26,060
132	ORACLE CORP 2.5% 5/15/22	0	30,164	30,441
133	PEPSICO INC 4.5% 1/15/20	0	26,105	26,516
134	PETROLEOS MEXICANOS	0	31,390	31,462
135	PUBLIC SERVICE ENTERP 1.6% 11/15/19	0	9,988	9,891
136	SCRIPPS NETWORKS INTERACTIVE I	0	14,760	15,104
137	TANGER PROPERTIES LP 3.125% 9/01/26	0	9,970	9,394
138	TELEFONICA EMISIONES 4.103% 3/08/27	0	29,969	31,038

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	TEVA PHARMACEUTICALS 3.15% 10/01/2		0	19,947	18,434
140	TIME WARNER INC 4.0% 1/15/22		0	26,130	26,366
141	TSS 4.8 04/01/26 CORP 4.8% 4/01/26		0	26,346	27,321
142	TOYOTA MOTOR CREDIT 2.15% 3/12/20		0	20,169	20,096
143	21ST CENTY FOX AMER 6.15% 3/01/37		0	14,992	18,557
144	UBS COM MTG TR 2012-C1 3.4% 5/10/45		0	15,788	15,249
145	U S TREASURY BOND 2.875% 8/15/45		0	23,896	25,108
146	UNITED STATES TREAS IN 1.0% 2/15/46		0	31,413	31,443
147	U S ETREASURY NOTE 2.25% 8/15/46		0	4,934	4,396
148	UNITED STATES TREAS BD 3.0% 2/15/47		0	34,338	36,002
149	U S TREASURY NOTE 2.125% 9/30/21		0	60,727	60,727
150	U S TREASURY INFLATIO 0.125% 4/15/20		0	15,546	15,757
151	UNITED STATES TREAS 1.125% 1/15/19		0	29,967	29,890
152	U S TREASURY NOTE		0	58,987	58,828
153	US TREAS-CPI		0	44,787	44,653
154	US TREAS-CPI		0	38,163	37,973
155	SOUTH CAROLINA ST PU 2.388% 12/01/23		0	10,000	9,354
156	SPECTRA ENERGY PARTNER 3.5% 3/15/2		0	9,964	10,067
157	U S TREASURY INFLATI 0.375% 1/15/27		0	15,039	15,018
158	UNITED STATES TREAS 1.375% 2/15/20		0	39,814	39,839
159	UNITED STATES TREAS 1.125% 2/28/19		0	4,982	4,980
160	US TREASURY N/B 1.25% 3/31/19		0	94,941	94,755
161	US TREASURY INFLATIO 0.375% 7/15/25		0	30,761	30,971
162	UNITED STATES TREAS 1.5% 4/15/20		0	24,995	24,955
163	UNITED STATES TREA 1.875% 4/30/22		0	40,126	39,964
164	UNITED STATES TREAS NT 1.5% 7/15/20		0	4,993	4,986
165	UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	20,773
166	VERIZON COMMUNICATIONS 5.5% 3/16/4		0	34,926	38,856
167	WFRBS 2013-C12 A4 3.198% 3/15/48		0	15,546	15,419
168	WELLS FARGO & COMPANY 2.6% 7/22/20		0	10,336	10,140
169	WELLS FARGO & COMPANY 4.9% 11/17/4		0	20,546	22,309
170	DREYFUS OPPORT SM CAP-Y		0	238,957	340,023
171	BNY MELLON INCOME STK FD CL M		0	2,667,777	3,091,754
172	BNY MELLON FOCUSED EQUITY OPP-M		0	226,165	298,821
173	DFA EMERG MKTS CORE EQUITY		0	250,726	300,718
174	DREYFUS BASIC S&P 500 STK I		0	2,629,416	3,065,150
175	DREYFUS/NEWTON INTERN EQTY-Y		0	204,816	270,985
176	DREYFUS MIDCAP INDEX-I		0	1,155,838	1,497,264

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

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

1	GAIN ON PRIOR YEAR SALES SETTLED IN CURRENT YEAR	1	675
2	FEDERAL TAX REFUND	2	39,443
3	Total	3	40,118

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

1	SHORT TERM SALES COST BASIS ADJUSTMENT	1	31
2	LONG TERM SALES COST BASIS ADJUSTMENT	2	51
3	GAIN ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	3	108
4	TIPS COST BASIS ADJUSTMENT	4	2,485
5	Total	5	2,675

Long Term CG Distributions	283,086
Short Term CG Distributions	0

	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043	2044	2045	2046	2047	2048	2049	2050	2051	2052	2053	2054	2055	2056	2057	2058	2059	2060	2061	2062	2063	2064	2065	2066	2067	2068	2069	2070	2071	2072	2073	2074	2075	2076	2077	2078	2079	2080	2081	2082	2083	2084	2085	2086	2087	2088	2089	2090	2091	2092	2093	2094	2095	2096	2097	2098	2099	2100	2101	2102	2103	2104	2105	2106	2107	2108	2109	2110	2111	2112	2113	2114	2115	2116	2117	2118	2119	2120	2121	2122	2123	2124	2125	2126	2127	2128	2129	2130	2131	2132	2133	2134	2135	2136	2137	2138	2139	2140	2141	2142	2143	2144	2145	2146	2147	2148	2149	2150	2151	2152	2153	2154	2155	2156	2157	2158	2159	2160	2161	2162	2163	2164	2165	2166	2167	2168	2169	2170	2171	2172	2173	2174	2175	2176	2177	2178	2179	2180	2181	2182	2183	2184	2185	2186	2187	2188	2189	2190	2191	2192	2193	2194	2195	2196	2197	2198	2199	2200	2201	2202	2203	2204	2205	2206	2207	2208	2209	2210	2211	2212	2213	2214	2215	2216	2217	2218	2219	2220	2221	2222	2223	2224	2225	2226	2227	2228	2229	2230	2231	2232	2233	2234	2235	2236	2237	2238	2239	2240	2241	2242	2243	2244	2245	2246	2247	2248	2249	2250	2251	2252	2253	2254	2255	2256	2257	2258	2259	2260	2261	2262	2263	2264	2265	2266	2267	2268	2269	2270	2271	2272	2273	2274	2275	2276	2277	2278	2279	2280	2281	2282	2283	2284	2285	2286	2287	2288	2289	2290	2291	2292	2293	2294	2295	2296	2297	2298	2299	2300	2301	2302	2303	2304	2305	2306	2307	2308	2309	2310	2311	2312	2313	2314	2315	2316	2317	2318	2319	2320	2321	2322	2323	2324	2325	2326	2327	2328	2329	2330	2331	2332	2333	2334	2335	2336	2337	2338	2339	2340	2341	2342	2343	2344	2345	2346	2347	2348	2349	2350	2351	2352	2353	2354	2355	2356	2357	2358	2359	2360	2361	2362	2363	2364	2365	2366	2367	2368	2369	2370	2371	2372	2373	2374	2375	2376	2377	2378	2379	2380	2381	2382	2383	2384	2385	2386	2387	2388	2389	2390	2391	2392	2393	2394	2395	2396	2397	2398	2399	2400	2401	2402	2403	2404	2405	2406	2407	2408	2409	2410	2411	2412	2413	2414	2415	2416	2417	2418	2419	2420	2421	2422	2423	2424	2425	2426																																																																																																																																																																																																																																																																																																																					
	32	32	-20	-44	-936	-58	0	0	82	-2	-2	-10	0	0	-31	-1	-1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Long Term CG Distributions	283,086
Short Term CG Distributions	0

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

Long Term CG Distributions	283,086
Short Term CG Distributions	0

[illegible]

Long Term CG Distributions	283,086
Short Term CG Distributions	0

Long Term CG Distributions										Short Term CG Distributions									
Amount:										283,086									
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								
415	FHLMC GOLD POOL #J15724 4	10/23/2013	584		0	624	-40	0	0	0	-113,158								
416	FHLMC GOLD POOL #J15724 4	10/23/2013	394		0	422	-28	0	0	0	-28								
417	FHLMC GOLD POOL #J15724 4	10/23/2013	55		0	59	-4	0	0	0	-4								
418	FHLMC GOLD POOL #J15724 4	10/23/2013	57		0	61	-4	0	0	0	-4								
419	FHLMC GOLD A90393 5.0%	3/8/2010	14		0	15	-1	0	0	0	-1								
420	FHLMC GOLD A90393 5.0%	3/8/2010	16		0	17	-1	0	0	0	-1								
421	FHLMC GOLD A90393 5.0%	3/8/2010	165		0	172	-7	0	0	0	-7								
422	FHLMC GOLD A90393 5.0%	3/8/2010	254		0	264	-10	0	0	0	-10								
423	FHLMC GOLD A90393 5.0%	3/8/2010	258		0	269	-11	0	0	0	-11								
424	FHLMC GOLD A90393 5.0%	3/8/2010	13		0	14	-1	0	0	0	-1								
425	FHLMC GOLD A90393 5.0%	3/8/2010	165		0	172	-7	0	0	0	-7								
426	FHLMC GOLD A90393 5.0%	12/9/2016	100		0	105	-5	0	0	0	-5								
427	FHLMC GOLD A90393 5.0%	12/9/2016	126		0	133	-7	0	0	0	-7								
428	FHLMC GOLD A90393 5.0%	12/9/2016	153		0	162	-9	0	0	0	-9								
429	FHLMC GOLD A90393 5.0%	12/9/2016	205		0	280	-15	0	0	0	-15								
430	FHLMC GOLD A90393 5.0%	12/9/2016	20,073		0	20,199	-126	0	0	0	-126								
431	FHLMC GOLD A90393 5.0%	12/9/2016	15,145		0	15,149	-4	0	0	0	-4								
432	FHLMC GOLD A90393 5.0%	12/9/2016	332		0	351	-19	0	0	0	-19								
433	FHLMC GOLD A90393 5.0%	12/9/2016	553		0	584	-31	0	0	0	-31								
434	FHLMC GOLD A90393 5.0%	11/1/2017	47		0	49	-2	0	0	0	-2								
435	FHLMC GOLD A90393 5.0%	11/1/2017	65		0	69	-4	0	0	0	-4								
436	FHLMC GOLD A90393 5.0%	2/2/2017	49		0	51	-2	0	0	0	-2								
437	FHLMC GOLD A90393 5.0%	11/1/2017	105		0	111	-6	0	0	0	-6								
438	FHLMC GOLD A90393 5.0%	2/2/2017	79		0	83	-4	0	0	0	-4								
439	FHLMC GOLD A90393 5.0%	11/1/2017	141		0	149	-8	0	0	0	-8								
440	FHLMC GOLD A90393 5.0%	2/2/2017	106		0	111	-5	0	0	0	-5								
441	FHLMC GOLD A90393 5.0%	11/1/2017	232		0	246	-14	0	0	0	-14								
442	FHLMC GOLD A90393 5.0%	2/2/2017	174		0	183	-9	0	0	0	-9								
443	FHLMC GOLD A90393 5.0%	11/1/2017	15,366		0	15,388	-22	0	0	0	-22								
444	FHLMC GOLD A90393 5.0%	11/1/2017	93		0	98	-5	0	0	0	-5								
445	FHLMC GOLD A90393 5.0%	10/23/2013	54		0	58	-4	0	0	0	-4								
446	FHLMC GOLD A90393 5.0%	7/22/2010	110		0	123	-13	0	0	0	-13								
447	FHLMC GOLD A90393 5.0%	4/7/2015	243		0	270	-27	0	0	0	-27								
448	FHLMC GOLD A90393 5.0%	7/22/2010	117		0	124	-7	0	0	0	-7								
449	FHLMC GOLD A90393 5.0%	4/7/2015	175		0	195	-20	0	0	0	-20								
450	FHLMC GOLD A90393 5.0%	7/22/2010	102		0	108	-6	0	0	0	-6								
451	FHLMC GOLD A90393 5.0%	4/7/2015	152		0	170	-18	0	0	0	-18								
452	FHLMC GOLD A90393 5.0%	7/22/2010	78		0	83	-5	0	0	0	-5								
453	FHLMC GOLD A90393 5.0%	4/7/2015	117		0	130	-13	0	0	0	-13								
454	FHLMC GOLD A90393 5.0%	9/29/2016	107		0	114	-7	0	0	0	-7								
455	FHLMC GOLD A90393 5.0%	9/28/2016	14,254		0	14,648	-394	0	0	0	-394								
456	FHLMC GOLD A90393 5.0%	9/28/2016	120		0	127	-7	0	0	0	-7								
457	FHLMC GOLD A90393 5.0%	2/4/2014	171		0	182	-11	0	0	0	-11								
458	FHLMC GOLD A90393 5.0%	12/11/2015	86		0	92	-6	0	0	0	-6								
459	FHLMC GOLD A90393 5.0%	2/4/2014	103		0	109	-6	0	0	0	-6								
460	FHLMC GOLD A90393 5.0%	12/11/2015	51		0	55	-4	0	0	0	-4								
461	FHLMC GOLD A90393 5.0%	2/4/2014	138		0	147	-9	0	0	0	-9								
462	FHLMC GOLD A90393 5.0%	12/11/2015	69		0	74	-5	0	0	0	-5								
463	FHLMC GOLD A90393 5.0%	2/2/2017	278		0	293	-15	0	0	0	-15								
464	FHLMC GOLD A90393 5.0%	11/1/2017	5,001		0	5,031	-30	0	0	0	-30								
465	FHLMC GOLD A90393 5.0%	2/2/2017	14,587		0	14,585	-18	0	0	0	-18								
466	FHLMC GOLD A90393 5.0%	2/2/2017	415		0	436	-21	0	0	0	-21								
467	FHLMC GOLD A90393 5.0%	4/4/2017	10,411		0	10,401	-10	0	0	0	-10								
468	FHLMC GOLD A90393 5.0%	4/4/2017	191		0	201	-10	0	0	0	-10								
469	FHLMC GOLD A90393 5.0%	7/22/2010	96		0	102	-6	0	0	0	-6								
470	FHLMC GOLD A90393 5.0%	11/15/2016	171		0	184	-13	0	0	0	-13								
471	FHLMC GOLD A90393 5.0%	4/7/2015	144		0	160	-16	0	0	0	-16								
472	FHLMC GOLD A90393 5.0%	8/15/2017	393		0	414	-21	0	0	0	-21								
473	FHLMC GOLD A90393 5.0%	8/25/2017	157		0	166	-9	0	0	0	-9								
474	FHLMC GOLD A90393 5.0%	4/4/2017	5,042		0	5,027	-15	0	0	0	-15								
475	FHLMC GOLD A90393 5.0%	8/29/2017	57		0	62	-5	0	0	0	-5								
476	FHLMC GOLD A90393 5.0%	9/21/2015	9,747		0	9,747	31	0	0	0	31								
477	FHLMC GOLD A90393 5.0%	4/4/2017	309		0	318	-9	0	0	0	-9								
478	FHLMC GOLD A90393 5.0%	2/23/2017	283		0	291	-8	0	0	0	-8								
479	FHLMC GOLD A90393 5.0%	2/23/2017	335		0	344	-9	0	0	0	-9								
480	FHLMC GOLD A90393 5.0%	2/23/2017	9,607		0	9,575	-32	0	0	0	-32								
481	FHLMC GOLD A90393 5.0%	2/23/2017			0			0	0	0									
482	FHLMC GOLD A90393 5.0%	2/23/2017			0			0	0	0									
483	FHLMC GOLD A90393 5.0%	2/23/2017			0			0	0	0									

Long Term CG Distributions		Short Term CG Distributions		Amount								
		283,086		0								
Description of Property Sold	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
484 FNMMA POOL # MA2931 3.0%		2/23/2017	8/25/2017	388		0	398	-10	0	0	0	-113,158
485 FHLMC GOLD A95828 4.5%		12/17/2010	12/15/2016	721		0	735	-14	0	0	0	-113,158
486 F N M A POOL #MA3026 3.5%		5/22/2017	7/25/2017	104		0	107	-3	0	0	0	-113,158
487 F N M A POOL #MA3026 3.5%		5/22/2017	8/25/2017	128		0	132	-4	0	0	0	-113,158
488 FHLMC GOLD A92821 5.0%		7/22/2010	7/15/2017	36		0	38	-2	0	0	0	-113,158
489 FHLMC GOLD A95828 4.5%		1/30/2014	12/15/2016	144		0	156	-12	0	0	0	-113,158
490 FHLMC GOLD A95828 4.5%		9/21/2015	12/15/2016	48		0	53	-5	0	0	0	-113,158
491 FHLMC GOLD A92821 5.0%		4/7/2015	7/15/2017	54		0	60	-6	0	0	0	-113,158
492 FHLMC GOLD A92821 5.0%		7/22/2010	8/15/2017	110		0	117	-7	0	0	0	-113,158
493 FHLMC GOLD A92821 5.0%		4/7/2015	8/15/2017	165		0	184	-19	0	0	0	-113,158
494 FHLMC GOLD A95828 4.5%		12/17/2010	10/15/2016	657		0	669	-12	0	0	0	-113,158
495 FHLMC GOLD A95828 4.5%		1/30/2014	10/15/2016	131		0	142	-11	0	0	0	-113,158
496 FHLMC GOLD A95828 4.5%		9/21/2015	10/15/2016	44		0	48	-4	0	0	0	-113,158
497 FHLMC GOLD A95828 4.5%		12/17/2010	11/15/2016	853		0	869	-16	0	0	0	-113,158
498 FHLMC GOLD A95828 4.5%		12/17/2010	1/15/2017	572		0	583	-11	0	0	0	-113,158
499 FHLMC GOLD A95828 4.5%		1/30/2014	1/15/2017	114		0	124	-10	0	0	0	-113,158
500 FHLMC GOLD POOL C91738 4.0%		2/4/2014	2/15/2017	101		0	107	-6	0	0	0	-113,158
501 FHLMC GOLD POOL C91738 4.0%		12/11/2015	2/15/2017	50		0	54	-4	0	0	0	-113,158
502 FHLMC GOLD POOL C91738 4.0%		12/11/2015	3/8/2017	3,057		0	3,113	-56	0	0	0	-113,158
503 FHLMC GOLD POOL C91738 4.0%		2/4/2014	3/8/2017	6,020		0	6,097	-37	0	0	0	-113,158
504 FHLMC GOLD POOL C91738 4.0%		2/4/2014	3/15/2017	89		0	95	-6	0	0	0	-113,158
505 FHLMC GOLD POOL C91738 4.0%		2/4/2014	1/15/2017	99		0	105	-6	0	0	0	-113,158
506 FHLMC GOLD POOL C91738 4.0%		12/11/2015	1/15/2017	50		0	53	-3	0	0	0	-113,158
507 FNMMA MA2930 4.0%		4/4/2017	5/25/2017	55		0	57	-2	0	0	0	-113,158
508 FNMMA MA2930 4.0%		4/4/2017	6/25/2017	149		0	157	-8	0	0	0	-113,158
509 FNMMA MA2930 4.0%		4/4/2017	7/25/2017	59		0	63	-4	0	0	0	-113,158
510 FNMMA MA2930 4.0%		4/4/2017	7/25/2017	281		0	296	-15	0	0	0	-113,158
511 FNMMA MA2930 4.0%		4/4/2017	7/25/2017	113		0	118	-5	0	0	0	-113,158
512 FNMMA MA2930 4.0%		4/4/2017	8/4/2017	20,127		0	20,109	18	0	0	0	-113,158
513 FHLMC GOLD A90393 5.0%		3/8/2010	6/15/2017	138		0	144	-6	0	0	0	-113,158
514 FHLMC GOLD A95828 4.5%		9/21/2015	1/15/2017	38		0	42	-4	0	0	0	-113,158
515 FHLMC GOLD A95828 4.5%		12/17/2010	2/15/2017	551		0	562	-11	0	0	0	-113,158
516 FHLMC GOLD A95828 4.5%		1/30/2014	2/15/2017	110		0	119	-9	0	0	0	-113,158
517 FHLMC GOLD A95828 4.5%		9/21/2015	2/15/2017	37		0	40	-3	0	0	0	-113,158
518 FHLMC GOLD A95828 4.5%		12/17/2010	3/15/2017	287		0	303	-6	0	0	0	-113,158
519 FHLMC GOLD A95828 4.5%		1/30/2014	3/15/2017	59		0	64	-5	0	0	0	-113,158
520 FHLMC GOLD A95828 4.5%		9/21/2015	3/15/2017	20		0	22	-2	0	0	0	-113,158
521 FN POOL # MA3027 4.0%		5/18/2017	7/25/2017	108		0	114	-6	0	0	0	-113,158
522 FN POOL # MA3027 4.0%		6/27/2017	7/25/2017	27		0	29	-2	0	0	0	-113,158
523 FN POOL # MA3027 4.0%		5/18/2017	8/25/2017	124		0	131	-7	0	0	0	-113,158
524 FN POOL # MA3027 4.0%		6/27/2017	8/25/2017	31		0	33	-2	0	0	0	-113,158
525 F N M A POOL #MA3038 4.5%		5/23/2017	7/25/2017	67		0	72	-5	0	0	0	-113,158
526 F N M A POOL #MA3038 4.5%		5/23/2017	8/25/2017	204		0	220	-16	0	0	0	-113,158
527 FHLMC GOLD POOL C91339 4.0%		2/4/2014	10/15/2016	113		0	121	-8	0	0	0	-113,158
528 FHLMC GOLD POOL C91339 4.0%		8/31/2015	10/15/2016	28		0	30	-2	0	0	0	-113,158
529 FHLMC GOLD POOL C91339 4.0%		2/4/2014	11/15/2016	113		0	121	-8	0	0	0	-113,158
530 FHLMC GOLD POOL C91339 4.0%		8/31/2015	11/15/2016	28		0	30	-2	0	0	0	-113,158
531 FHLMC GOLD POOL C91339 4.0%		2/4/2014	12/15/2016	102		0	109	-7	0	0	0	-113,158
532 FNMMA POOL # MA2737 3.0%		8/12/2016	11/25/2016	147		0	153	-6	0	0	0	-113,158
533 FNMMA POOL # MA2737 3.0%		8/12/2016	12/25/2016	136		0	141	-5	0	0	0	-113,158
534 FNMMA POOL # MA2737 3.0%		8/12/2016	1/25/2017	184		0	191	-7	0	0	0	-113,158
535 FNMMA POOL # MA2737 3.0%		8/12/2016	2/25/2017	152		0	158	-6	0	0	0	-113,158
536 FNMMA POOL # MA2737 3.0%		8/12/2016	3/25/2017	158		0	164	-6	0	0	0	-113,158
537 FNMMA POOL # MA2737 3.0%		8/12/2016	4/25/2017	166		0	172	-6	0	0	0	-113,158
538 FNMMA POOL # MA2737 3.0%		8/12/2016	5/25/2017	179		0	186	-7	0	0	0	-113,158
539 FNMMA POOL # MA2737 3.0%		8/12/2016	6/25/2017	229		0	238	-9	0	0	0	-113,158
540 FNMMA POOL # MA2737 3.0%		8/12/2016	7/25/2017	208		0	216	-8	0	0	0	-113,158
541 FNMMA POOL # MA2737 3.0%		6/27/2017	7/25/2017	30		0	30	0	0	0	0	-113,158
542 FNMMA POOL # MA2737 3.0%		8/12/2016	8/25/2017	214		0	222	-8	0	0	0	-113,158
543 FNMMA POOL # MA2737 3.0%		6/27/2017	8/25/2017	31		0	31	0	0	0	0	-113,158
544 FNMMA POOL #MA2752 3.0%		8/31/2016	10/25/2016	172		0	181	-9	0	0	0	-113,158
545 FNMMA POOL #MA2752 3.0%		8/31/2016	11/25/2016	144		0	151	-7	0	0	0	-113,158
546 FNMMA POOL #MA2752 3.0%		8/31/2016	12/25/2016	144		0	151	-7	0	0	0	-113,158
547 FNMMA POOL #MA2752 3.0%		8/31/2016	1/25/2017	314		0	330	-16	0	0	0	-113,158
548 FNMMA POOL #MA2752 3.0%		11/21/2016	1/25/2017	52		0	54	-2	0	0	0	-113,158
549 FNMMA POOL #MA2752 3.0%		8/31/2016	2/23/2017	29,415		0	30,100	-685	0	0	0	-113,158
550 FNMMA POOL #MA2752 3.0%		11/21/2016	2/23/2017	4,704		0	4,732	-28	0	0	0	-113,158
551 FNMMA POOL #MA2752 3.0%		8/31/2016	2/25/2017	428		0	450	-22	0	0	0	-113,158
552 FNMMA POOL #MA2752 3.0%		11/21/2016	2/25/2017	71		0	74	-3	0	0	0	-113,158

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

Long Term CG Distributions										Short Term CG Distributions										Amount												3,364,286		0		0		3,477,444		-113,158		0		0		-113,158		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0	
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Short Term CG Distributions		Amount														283,086		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 Minus Excess FMV Over Adj Basis or Losses							
622	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	6/25/2017	73		0	77	-4	0	0	0	-113,158							
623	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	7/25/2017	121		0	127	-6	0	0	0	-6							
624	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	7/25/2017	121		0	128	-7	0	0	0	-7							
625	FNMA MA2775 2.5% 10	31418CCM4		10/18/2016	6/25/2017	52		0	54	-2	0	0	0	-2							
626	FNMA MA2775 2.5% 10	31418CCM4		9/13/2016	7/25/2017	411		0	425	-14	0	0	0	-14							
627	FNMA MA2775 2.5% 10	31418CCM4		10/11/2016	7/25/2017	103		0	106	-3	0	0	0	-3							
628	FNMA MA2775 2.5% 10	31418CCM4		10/18/2016	7/25/2017	51		0	53	-2	0	0	0	-2							
629	FNMA MA2775 2.5% 10	31418CCM4		10/11/2016	8/23/2017	9,121		0	9,330	-209	0	0	0	-209							
630	FNMA MA2775 2.5% 10	31418CCM4		9/13/2016	8/25/2017	417		0	431	-14	0	0	0	-14							
631	FNMA MA2775 2.5% 10	31418CCM4		10/11/2016	8/25/2017	104		0	108	-4	0	0	0	-4							
632	FNMA MA2775 2.5% 10	31418CCM4		10/18/2016	8/25/2017	52		0	54	-2	0	0	0	-2							
633	FNMA POOL # MA2864 3.5%	31418CFE9		1/11/2017	2/25/2017	127		0	131	-4	0	0	0	-4							
634	FNMA POOL # MA2864 3.5%	31418CFE9		1/11/2017	3/25/2017	117		0	120	-3	0	0	0	-3							
635	FNMA POOL # MA2864 3.5%	31418CFE9		1/11/2017	4/25/2017	145		0	149	-4	0	0	0	-4							
636	FHLMC GOLD A90393 5.0%	312938NJ8		3/8/2010	7/15/2017	51		0	54	-3	0	0	0	-3							
637	FHLMC GOLD A90393 5.0%	312938NJ8		3/8/2010	8/15/2017	13		0	13	0	0	0	0	0							
638	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	10/15/2016	167		0	177	-10	0	0	0	-10							
639	FHLMC GOLD A92821 5.0%	312941D20		4/7/2015	10/15/2016	250		0	278	-28	0	0	0	-28							
640	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	11/15/2016	56		0	59	-3	0	0	0	-3							
641	FHLMC GOLD A92821 5.0%	312941D20		4/7/2015	11/15/2016	84		0	93	-9	0	0	0	-9							
642	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	12/15/2016	141		0	150	-9	0	0	0	-9							
643	FHLMC GOLD A92821 5.0%	312941D20		4/7/2015	12/15/2016	212		0	236	-24	0	0	0	-24							
644	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	11/15/2017	73		0	78	-5	0	0	0	-5							
645	G NMA POOL # MA4322 4.0%	36179SYT8		3/30/2017	5/20/2017	13		0	14	-1	0	0	0	-1							
646	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/20/2017	65		0	69	-4	0	0	0	-4							
647	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/20/2017	65		0	69	-4	0	0	0	-4							
648	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/20/2017	65		0	69	-4	0	0	0	-4							
649	G NMA POOL # MA4322 4.0%	36179SYT8		3/30/2017	6/20/2017	22		0	23	-1	0	0	0	-1							
650	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/29/2017	15,678		0	15,678	0	0	0	0	0							
651	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/29/2017	15,678		0	15,684	-6	0	0	0	-6							
652	G NMA POOL # MA4322 4.0%	36179SYT8		3/17/2017	6/29/2017	15,678		0	15,684	-6	0	0	0	-6							
653	G NMA POOL # MA4322 4.0%	36179SYT8		3/30/2017	6/29/2017	5,226		0	5,257	-31	0	0	0	-31							
654	G NMA POOL # MA4322 4.0%	36179SYT8		5/24/2017	6/29/2017	5,226		0	5,243	-17	0	0	0	-17							
655	G NMA POOL # MA4322 4.0%	36179SYT8		3/28/2017	5/20/2017	58		0	62	-4	0	0	0	-4							
656	G NMA POOL # MA4322 4.0%	36179SYT8		3/28/2017	6/20/2017	126		0	134	-8	0	0	0	-8							
657	G NMA POOL # MA4322 4.0%	36179SYT8		3/28/2017	7/20/2017	242		0	259	-17	0	0	0	-17							
658	G NMA POOL # MA4322 4.0%	36179SYT8		3/28/2017	7/24/2017	15,153		0	15,265	-112	0	0	0	-112							
659	PHILADELPHIA PA SCH 5.0%	717883SD5		10/20/2016	8/2/2017	15,737		0	15,000	737	0	0	0	737							
660	PRES & FELLOWS OF HAR 3	740816AMS		10/6/2016	3/7/2017	9,032		0	9,983	-951	0	0	0	-951							
661	ROYAL BK CANADA 1.25%	78010UD20		6/10/2014	4/3/2017	5,003		0	4,998	5	0	0	0	5							
662	ROYAL BK CANADA 1.25%	78010UD20		6/10/2014	6/16/2017	10,001		0	9,996	5	0	0	0	5							
663	ROYAL BK CANADA 1.25%	78010UD20		6/10/2014	6/16/2017	10,000		0	9,996	4	0	0	0	4							
664	TELEFONICA EMISIONES 5.1	87938WAM5		5/5/2014	3/2/2017	5,365		0	5,551	-186	0	0	0	-186							
665	TELEFONICA EMISIONES 5.1	87938WAM5		3/20/2012	3/2/2017	5,365		0	4,946	419	0	0	0	419							
666	TELEFONICA EMISIONES 5.1	87938WAM5		1/25/2012	3/7/2017	16,088		0	14,754	1,334	0	0	0	1,334							
667	TELEFONICA EMISIONES 5.1	87938WAM5		3/20/2012	3/7/2017	5,363		0	4,946	417	0	0	0	417							
668	TOYOTA MOTOR CREDIT 1	89236TCP8		9/15/2015	8/4/2017	20,012		0	19,956	56	0	0	0	56							
669	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	10/13/2016	24		0	26	-2	0	0	0	-2							
670	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	10/13/2016	12		0	13	-1	0	0	0	-1							
671	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	11/13/2016	22		0	23	-1	0	0	0	-1							
672	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	11/13/2016	11		0	12	-1	0	0	0	-1							
673	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	12/13/2016	24		0	26	-2	0	0	0	-2							
674	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	12/13/2016	12		0	13	-1	0	0	0	-1							
675	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	1/13/2017	22		0	24	-2	0	0	0	-2							
676	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	1/13/2017	11		0	12	-1	0	0	0	-1							
677	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	2/10/2017	22		0	24	-2	0	0	0	-2							
678	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	3/10/2017	22		0	23	-1	0	0	0	-1							
679	UBS COM MTG TR 2012-C13	90268GAC5		5/11/2016	3/10/2017	22		0	23	-1	0	0	0	-1							
680	UBS COM MTG TR 2012-C13	90268GAC5		6/14/2016	3/10/2017	11		0	12	-1	0	0	0	-1							
681	U S TREASURY BOND 2.5%	912810RK6		5/19/2015	10/19/2016	14,938		0	13,411	1,527	0	0	0	1,527							
682	U S TREASURY BOND 3.0%	912810RM2		9/9/2015	12/8/2017	24,485		0	24,799	-314	0	0	0	-314							
683	U S TREASURY BOND 3.0%	912810RM2		9/16/2015	12/6/2017	4,897		0	4,911	-14	0	0	0	-14							
684	U S TREASURY BOND 3.0%	912810RM2		7/10/2015	3/16/2017	9,720		0	9,623	97	0	0	0	97							
685	U S TREASURY BOND 3.0%	912810RM2		9/16/2015	3/16/2017	9,720		0	9,821	-101	0	0	0	-101							
686	U S TREASURY BOND 2.5%	912810RS9		7/25/2016	3/13/2017	17,228		0	20,955	-3,727	0	0	0	-3,727							
687	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	8/25/2017	58		0	61	-3	0	0	0	-3							
688	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	8/25/2017	58		0	61	-3	0	0	0	-3							
689	FNMA AL6223 POOL 4.5%	3138EN4H9		1/4/2016	10/25/2016	751		0	818	-67	0	0	0	-67							
690	FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	10/25/2016	230		0	247	-17	0	0	0	-17							

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

Long Term CG Distributions										Short Term CG Distributions									
283,086										0									
Description of Property Sold	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							
691 FNMA POOL # AL6895 3.5%	3138EPUV4	7/28/2015	5/25/2017	139		0	145	-6	0	0	0	-6							
692 FNMA POOL # AL6895 3.5%	3138EPUV4	6/8/2015	6/25/2017	102		0	105	-3	0	0	0	-3							
693 FNMA POOL # AL6895 3.5%	3138EPUV4	7/28/2015	6/25/2017	68		0	70	-2	0	0	0	-2							
694 FNMA POOL # AL6895 3.5%	3138EPUV4	6/8/2015	7/25/2017	119		0	123	-4	0	0	0	-4							
695 FNMA POOL # AL6895 3.5%	3138EPUV4	7/28/2015	7/25/2017	79		0	82	-3	0	0	0	-3							
696 FNMA POOL # AL6895 3.5%	3138EPUV4	7/28/2015	8/4/2017	8,318		0	8,324	-6	0	0	0	-6							
697 FNMA POOL # AL6895 3.5%	3138EPUV4	6/8/2015	8/4/2017	12,088		0	12,046	22	0	0	0	22							
698 FNMA POOL # AL6895 3.5%	3138EPUV4	6/8/2015	8/25/2017	394		0	407	-13	0	0	0	-13							
699 FNMA POOL # AL9867 3% 2/1	3138ER6D7	4/7/2017	5/25/2017	78		0	80	-2	0	0	0	-2							
700 FNMA POOL # AL9867 3% 2/1	3138ER6D7	4/7/2017	6/25/2017	95		0	98	-3	0	0	0	-3							
701 FNMA POOL # AL9867 3% 2/1	3138ER6D7	4/7/2017	7/25/2017	119		0	122	-3	0	0	0	-3							
702 FNMA POOL # AL9867 3% 2/1	3138ER6D7	5/24/2017	7/25/2017	59		0	61	-2	0	0	0	-2							
703 FNMA POOL # AL9867 3% 2/1	3138ER6D7	4/7/2017	8/25/2017	106		0	110	-4	0	0	0	-4							
704 FNMA POOL # AL9867 3% 2/1	3138ER6D7	5/24/2017	8/25/2017	53		0	55	-2	0	0	0	-2							
705 FNMA AL9121 4.0% 7/0	3138ERD31	11/1/2016	12/25/2016	224		0	238	-14	0	0	0	-14							
706 FNMA AL9121 4.0% 7/0	3138ERD31	11/1/2016	1/25/2017	241		0	256	-15	0	0	0	-15							
707 FNMA AL9121 4.0% 7/0	3138ERD31	11/1/2016	2/14/2017	9,217		0	9,322	-105	0	0	0	-105							
708 FNMA AL9121 4.0% 7/0	3138ERD31	11/1/2016	2/25/2017	241		0	256	-15	0	0	0	-15							
709 FNMA II POOL MA3737 4.0%	361795J57	7/26/2016	10/20/2016	1,048		0	1,123	-75	0	0	0	-75							
710 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	10/20/2016	80		0	84	-4	0	0	0	-4							
711 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	10/20/2016	80		0	84	-4	0	0	0	-4							
712 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	11/20/2016	123		0	128	-5	0	0	0	-5							
713 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	11/20/2016	123		0	128	-5	0	0	0	-5							
714 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	12/20/2016	210		0	220	-10	0	0	0	-10							
715 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	12/20/2016	210		0	220	-10	0	0	0	-10							
716 FNMA II MA3873 3.0% 8	361795J57	11/28/2016	12/20/2016	53		0	54	-1	0	0	0	-1							
717 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	1/20/2017	159		0	167	-8	0	0	0	-8							
718 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	1/20/2017	159		0	167	-8	0	0	0	-8							
719 FNMA II MA3873 3.0% 8	361795J57	11/28/2016	1/20/2017	40		0	41	-1	0	0	0	-1							
720 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	2/20/2017	86		0	90	-4	0	0	0	-4							
721 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	2/20/2017	86		0	90	-4	0	0	0	-4							
722 FNMA II MA3873 3.0% 8	361795J57	11/28/2016	2/20/2017	21		0	22	-1	0	0	0	-1							
723 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	3/2/2017	19,285		0	20,091	-806	0	0	0	-806							
724 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	3/2/2017	19,285		0	20,090	-805	0	0	0	-805							
725 FNMA II MA3873 3.0% 8	361795J57	11/28/2016	3/2/2017	4,821		0	4,904	-83	0	0	0	-83							
726 FNMA II MA3873 3.0% 8	361795J57	2/10/2017	3/2/2017	4,821		0	4,875	-54	0	0	0	-54							
727 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	3/20/2017	98		0	103	-5	0	0	0	-5							
728 FNMA II MA3873 3.0% 8	361795J57	8/25/2016	3/20/2017	98		0	103	-5	0	0	0	-5							
729 FNMA II MA3873 3.0% 8	361795J57	11/28/2016	3/20/2017	25		0	25	0	0	0	0	0							
730 US TREASURY NIB 1.25% 12/	912828U99	1/20/2017	4/7/2017	15,009		0	15,006	3	0	0	0	3							
731 US TREASURY BOND 2.5%	912810R59	8/31/2016	3/13/2017	12,921		0	15,851	-2,930	0	0	0	-2,930							
732 US TREASURY BOND 2.25%	912810R71	9/8/2016	3/13/2017	4,068		0	4,934	-866	0	0	0	-866							
733 UNITED STATES TREAS 1.37	912828Z01	10/13/2016	10/31/2016	19,698		0	19,788	-90	0	0	0	-90							
734 US TREASURY NOTE 0.75%	912828TW0	9/30/2014	2/10/2017	14,988		0	14,902	86	0	0	0	86							
735 US TREASURY NOTE 0.75%	912828TW0	9/30/2014	3/21/2017	14,982		0	14,902	80	0	0	0	80							
736 UNITED STATES TREAS 2.0	912828U24	2/8/2017	2/14/2017	9,560		0	9,700	-140	0	0	0	-140							
737 US TREASURY NIB 1.25% 12/	912828U99	1/20/2017	4/13/2017	10,010		0	10,004	6	0	0	0	6							
738 US TREASURY NIB 1.25% 12/	912828U99	1/20/2017	4/18/2017	5,007		0	5,002	5	0	0	0	5							
739 US TREASURY NIB 1.25% 12/	912828U99	1/20/2017	6/9/2017	14,988		0	15,006	-17	0	0	0	-17							
740 US TREASURY NIB 1.25% 12/	912828U99	1/20/2017	6/14/2017	4,986		0	5,002	-6	0	0	0	-6							
741 UNITED STATES TREAS 1.12	912828W30	6/15/2017	7/24/2017	4,985		0	4,983	2	0	0	0	2							
742 VERIZON COMMUNICATION	92343VB10	6/18/2015	10/6/2016	10,421		0	10,528	-107	0	0	0	-107							
743 VERIZON COMMUNICATION	92343VB10	6/18/2015	3/17/2017	12,398		0	11,761	637	0	0	0	637							
744 VERIZON COMMUNICATION	92343VB10	7/14/2016	3/17/2017	6,199		0	7,006	-807	0	0	0	-807							
745 VERIZON COMMUNICATION	92343VB10	9/9/2016	3/17/2017	6,199		0	6,708	-509	0	0	0	-509							
746 VERIZON COMMUNICATION	92343VB10	10/6/2016	3/17/2017	12,398		0	13,515	-1,117	0	0	0	-1,117							
747 WFRBS 2011-C5 A2 2.684%	92936JAZ7	11/1/2011	10/17/2016	2,295		0	2,318	-23	0	0	0	-23							
748 WFRBS 2011-C5 A2 2.684%	92936JAZ7	12/1/2014	10/17/2016	459		0	472	-13	0	0	0	-13							
749 COMMIT TO PUR MELLON OF	999286880	12/27/2016	2/2/2017	6,949		0	6,949	0	0	0	0	0							
750 FLMC GOLD A95828 4.5%	312944PM7	12/17/2016	4/15/2017	608		0	619	-11	0	0	0	-11							
751 FLMC GOLD A95828 4.5%	312944PM7	1/30/2014	4/15/2017	122		0	131	-9	0	0	0	-9							
752 FLMC GOLD A95828 4.5%	312944PM7	9/21/2015	4/15/2017	41		0	44	-3	0	0	0	-3							
753 FLMC GOLD A95828 4.5%	312944PM7	9/21/2015	5/5/2017	2,244		0	2,284	-40	0	0	0	-40							
754 FLMC GOLD A95828 4.5%	312944PM7	9/21/2015	5/15/2017	33		0	36	-3	0	0	0	-3							
755 FLMC GOLD A95828 4.5%	312944PM7	12/17/2010	5/15/2017	491		0	500	-9	0	0	0	-9							
756 FLMC GOLD A95828 4.5%	312944PM7	1/30/2014	5/15/2017	98		0	106	-8	0	0	0	-8							
757 FLMC GOLD A95828 4.5%	312944PM7	12/17/2010	6/15/2017	703		0	716	-13	0	0	0	-13							
758 FLMC GOLD A95828 4.5%	312944PM7	1/30/2014	6/15/2017	141		0	152	-11	0	0	0	-11							
759 FLMC GOLD A95828 4.5%	312944PM7	1/30/2014	6/16/2017	6,635		0	6,594	41	0	0	0	41							

[illegible]

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

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers													55,678	0
	Name	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	100,731	NONE	NONE		
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-45,053	N/A	N/A		

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

	Date	Amount
1 Credit from prior year return	1	7,012
2 First quarter estimated tax payment	2	
3 Second quarter estimated tax payment	3	
4 Third quarter estimated tax payment	4	
5 Fourth quarter estimated tax payment	5	
6 Other payments	6	
7 Total	7	7,012

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.