

Form **990-PF**
 Department of the Treasury
 Internal Revenue Service

Return of Private Foundation
or Section 4947(a)(1) Trust Treated as Private Foundation

▶ **Do not enter social security numbers on this form as it may be made public.**
 ▶ **Go to www.irs.gov/Form990PF for instructions and the latest information.**

OMB No 1545-0052
2018
Open to Public Inspection

For calendar year 2018, or tax year beginning 01-01-2018 , and ending 12-31-2018

Name of foundation THE GEOFFREY BEENE FOUNDATION		A Employer identification number 43-6936635	
Number and street (or P O box number if mail is not delivered to street address) 13 EAST 69TH STREET	Room/suite	B Telephone number (see instructions) (212) 396-1200	
City or town, state or province, country, and ZIP or foreign postal code NEW YORK, NY 10021		C If exemption application is pending, check here <input type="checkbox"/>	
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change		D 1. Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>	
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ <u>24,723,698</u>		J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ <i>(Part I, column (d) must be on cash basis)</i>	
		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))</i>		(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 <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	365,372	365,372		
	4 Dividends and interest from securities	130,281	130,281		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-14,039,152			
	b Gross sales price for all assets on line 6a	26,586,931			
	7 Capital gain net income (from Part IV, line 2)				
	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)	-250,244	-250,244			
12 Total. Add lines 1 through 11	-13,793,743	245,409			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	104,685	11,777		92,908
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)	2,589	259		2,330
	b Accounting fees (attach schedule)	3,905	2,343		1,562
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	5,662			5,662
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy	22,800			22,800
	21 Travel, conferences, and meetings	1,791			1,791
	22 Printing and publications				
	23 Other expenses (attach schedule)	116,570	71,759		44,811
	24 Total operating and administrative expenses. Add lines 13 through 23	258,002	86,138		171,864
	25 Contributions, gifts, grants paid	152,000			152,000
26 Total expenses and disbursements. Add lines 24 and 25	410,002	86,138		323,864	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-14,203,745				
b Net investment income (if negative, enter -0-)		159,271			
c Adjusted net income (if negative, enter -0-)					

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	56,872	123,478	123,477
	2 Savings and temporary cash investments	1,554,329	626,382	626,381
	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)	10,263,862	11,673,400	11,660,655
	b Investments—corporate stock (attach schedule)			
	c Investments—corporate bonds (attach schedule)	8,822,748	11,990,927	11,601,869
	11 Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	18,410,778	534,016	534,016
	14 Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15 Other assets (describe ▶ _____)	186,800	177,300	177,300	
16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	39,295,389	25,125,503	24,723,698	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ _____)		1,232	
23 Total liabilities (add lines 17 through 22)		1,232		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ <input type="checkbox"/> 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 ▶ <input checked="" type="checkbox"/> and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
29 Retained earnings, accumulated income, endowment, or other funds	39,295,389	25,124,271		
30 Total net assets or fund balances (see instructions)	39,295,389	25,124,271		
31 Total liabilities and net assets/fund balances (see instructions)	39,295,389	25,125,503		

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	39,295,389
2 Enter amount from Part I, line 27a	2	-14,203,745
3 Other increases not included in line 2 (itemize) ▶ _____	3	35,119
4 Add lines 1, 2, and 3	4	25,126,763
5 Decreases not included in line 2 (itemize) ▶ _____	5	2,492
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	25,124,271

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 Additional Data Table				
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 See Additional Data Table			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a See Additional Data Table			
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	-14,026,203
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	

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2017	2,002,052	25,502,522	0.07850
2016	1,527,444	35,413,412	0.04313
2015	6,920,168	35,570,462	0.19455
2014	2,311,061	45,457,391	0.05084
2013	3,036,147	46,345,495	0.06551
2 Total of line 1, column (d)			2 0.432535
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5.0, or by the number of years the foundation has been in existence if less than 5 years			3 0.086507
4 Enter the net value of noncharitable-use assets for 2018 from Part X, line 5			4 22,289,608
5 Multiply line 4 by line 3			5 1,928,207
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 1,593
7 Add lines 5 and 6			7 1,929,800
8 Enter qualifying distributions from Part XII, line 4			8 323,864

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

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

Table with 11 rows for excise tax calculation. Includes questions about exempt foundations, tax under section 511, and total tax due. Total tax due is 6,680.

Part VII-A Statements Regarding Activities

Table with 10 rows for statements regarding activities. Includes questions about political campaigns, political expenditures, and state reporting. Includes Yes/No columns.

Part VII-A Statements Regarding Activities (continued)

Table with 3 columns: Question, Yes, No. Rows 11-14 regarding controlled entities, distributions, public inspection requirements, and books in care.

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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

Table with 3 columns: Question, Yes, No. Row 16 regarding interest in foreign countries.

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.

Main table with 3 columns: Question, Yes, No. Rows 1a-4b regarding Form 4720 exceptions and requirements.

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

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE".

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services. ▶

Part IX-A Summary of Direct Charitable Activities

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

1	Expenses

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

1	Amount
All other program-related investments. See instructions.	

Total. Add lines 1 through 3 ▶

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	20,650,009
b	Average of monthly cash balances.	1b	1,267,719
c	Fair market value of all other assets (see instructions).	1c	711,316
d	Total (add lines 1a, b, and c).	1d	22,629,044
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	0
2	Acquisition indebtedness applicable to line 1 assets.	2	
3	Subtract line 2 from line 1d.	3	22,629,044
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	339,436
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	22,289,608
6	Minimum investment return. Enter 5% of line 5.	6	1,114,480

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	1,114,480
2a	Tax on investment income for 2018 from Part VI, line 5.	2a	3,185
b	Income tax for 2018 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	3,185
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3	1,111,295
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	1,111,295
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	1,111,295

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	323,864
b	Program-related investments—total from Part IX-B.	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	323,864
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	323,864

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 2017	(c) 2017	(d) 2018
1 Distributable amount for 2018 from Part XI, line 7				1,111,295
2 Undistributed income, if any, as of the end of 2018				
a Enter amount for 2017 only.				
b Total for prior years 20___, 20___, 20___				
3 Excess distributions carryover, if any, to 2018				
a From 2013.	763,550			
b From 2014.	70,390			
c From 2015.	5,176,299			
d From 2016.				
e From 2017.	752,100			
f Total of lines 3a through e.	6,762,339			
4 Qualifying distributions for 2018 from Part XII, line 4 ▶ \$ <u>323,864</u>				
a Applied to 2017, 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).	0			
d Applied to 2018 distributable amount.				323,864
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2018 (If an amount appears in column (d), the same amount must be shown in column (a))	787,431			787,431
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	5,974,908			
b Prior years' undistributed income Subtract line 4b from line 2b				
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 2017 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2018 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2019				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 2013 not applied on line 5 or line 7 (see instructions).				
9 Excess distributions carryover to 2019. Subtract lines 7 and 8 from line 6a	5,974,908			
10 Analysis of line 9				
a Excess from 2014.	46,509			
b Excess from 2015.	5,176,299			
c Excess from 2016.				
d Excess from 2017.	752,100			
e Excess from 2018.				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2018, enter the date of the ruling. ▶

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

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

	Tax year	Prior 3 years			(e) Total
	(a) 2018	(b) 2017	(c) 2016	(d) 2015	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed.					
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

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

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

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

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

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

c Any submission deadlines

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

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

Recipient	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 Additional Data Table				
Total				▶ 3a
b <i>Approved for future payment</i>				
Total				▶ 3b

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
1 100000 CITIGROUP INC PFD 6 125%	P	2017-09-19	2018-05-15
1 17500 ISTAR FINANCIAL INC	P	2017-08-29	2018-07-27
5000 MCCLATCHY CO	P	2017-02-13	2018-01-25
150000 ALLY FINANCIAL INC DTD 5/19/15	P	2016-05-05	2018-05-21
75000 BANK OF AMERICA CORP DTD 4/30/08	P	2014-09-29	2018-05-15
75000 CITIGROUP INC DTD 7/30/15	P	2016-06-16	2018-07-30
100000 EMC DTD 6/6/13	P	2017-05-08	2018-06-01
100000 GENERAL MOTORS CORP	P	2015-11-17	2018-10-02
100000 GENWORTH FINANCIAL INC	P	2015-02-17	2018-05-22
100000 INTL LEASE FINANCE CORP	P	2016-03-01	2018-04-16

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
100,000		100,000	
17,500		17,624	-124
5,225		5,261	-36
150,000		150,000	
75,000		84,257	-9,257
75,000		75,000	
100,000		99,870	130
100,000		100,000	
100,000		100,000	
100,000		100,000	

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			-124
			-36
			-9,257
			130

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
22500 ISTAR FINANCIAL INC	P	2001-01-01	2018-11-02
1 45579 JPM SHORT DURATION BD FD	P	2012-01-17	2018-12-17
20000 MCCLATCHY CO	P	2017-02-13	2018-08-15
50000 POPULAR INC	P	2017-08-29	2018-10-15
150000 ROYAL BK SCOTLAND GRP PLC	P	2016-01-04	2018-07-03
22000 SANTANDER HOLDINGS USA	P	2016-05-24	2018-02-20
100000 STARWOOD HOTELS & RESORT	P	2015-11-12	2018-05-15
47214 JPM SHORT DURATION BD FD	P	2001-01-01	2018-12-17
25000 POPULAR INC	P	2015-08-17	2018-10-15
CAPITAL GROUP CAPITAL GROUP #92900 & 92901	P	2018-01-01	2018-01-01

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
22,500		22,561	-61
487,238		500,000	-12,762
20,900		20,943	-43
51,227		51,061	166
150,000		150,000	
22,051		22,058	-7
100,000		100,000	
504,719		515,258	-10,539
25,613		24,813	800
24,372,131		24,586,129	-213,998

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			-61
			-12,762
			-43
			166
			-7
			-10,539
			800
			-213,998

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

List and describe the kind(s) of property sold (e.g., real estate, (a) 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)
PER K-1	P	2001-01-01	2018-01-01
1 PERSONAL PROPERTY	P	2001-01-01	2018-10-14
Capital Gain Dividends			
Wash Sale			

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	Gain or (loss) (h) (e) plus (f) minus (g)
		13,801,248	-13,801,248
2,832			2,832
			4,995
			12,949

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			-13,801,248
			2,832

Form 990PF Part XV Line 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>				
NATIONAL MULTIPLE SCLEROSIS SOCIETY 733 THIRD AVENUE NEW YORK, NY 10017	N/A	501C3	MULTIPLE SCLEROSIS RESEARCH	5,000
CITY HARVEST 6 E 32ND STREET NEW YORK, NY 10016	N/A	501C3	FOOD RESCUE ORGANIZATION PROVIDING FOOD TO FOOD PANTRIES, SOUP KITCHENS & OTHER COMMUNITY PARTNERS	5,000
HOSPICE VNSW WPHC 311 NORTH STR SUITE 204 WHITE PLAINS, NY 10605	N/A	501C3	HOSPICE CARE	5,000
Total				152,000

▶ **3a**

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i>				
RESEARCH AMERICA 1101 KING STREET SUITE 520 ALEXANDRIA, VA 22314	N/A	501C3	MEDICAL RESEARCH	25,000
RONALD MCDONALD HOUSE OF NY 405 East 73rd Street NEW YORK, NY 10021	N/A	501C3	PROVIDING HELP AND SUPPORT TO SICK CHILDREN AND THEIR FAMILIES	25,000
CFDA FOUNDATION 65 BLEECKER FLOOR 11 NEW YORK, NY 10012	N/A	501C3	SCHOLARSHIPS & EDUCATIONAL PROGRAMS	36,000
Total				152,000

▶ **3a**

Form 990PF Part XV Line 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>				
CITY MEALS ON WHEELS 355 LEXINGTON AVE NEW YORK, NY 10017	N/A	501C3	DELIVER FOOD TO HOMEBOUND ELDERLY PEOPLE	5,000
COLD SPRING HARBOR LAB ONE BURNGTOWN ROAD COLD SPRINGS HARBOR, NY 11724	N/A	501C3	RESEARCH AND EDUCATION AT THE FOREFRONT OF MOLECULAR BIOLOGY AND GENETICS	37,500
FOOD BANK OF NEW YORK 39 BROADWAY NEW YORK, NY 10006	N/A	501C3	HUNGER RELIEF IN NYC NEEDIEST COMMUNITIES	5,000
Total ▶ 3a				152,000

Form 990PF Part XV Line 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>				
CYSTIC FIBROSIS FOUNDATION 4550 Montgomery Ave BETHESDA, MD 20814	N/A	501C3	FUND RESEARCH, DRUG DEVELOPMENT AND PROMOTE INDIVIDUALIZED TREATMENT FOR PEOPLE WITH CYSTIC FIBROSIS	2,500
PELTONIAORG450 W BROAD STREET COLUMBUS, OH 43215	N/A	501C3	CHARITY BIKE RIDE TO FUND CANCER RESEARCH	1,000
Total ▶ 3a				152,000

TY 2018 Accounting Fees Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	13,005	7,803	0	5,202
ALLOCATED TO CFO COMPENSATION ON LINE 13	9,100	-5,460	0	-3,640

TY 2018 General Explanation Attachment

Name: THE GEOFFREY BEENE FOUNDATION

EIN: 43-6936635

Software ID: 18007218

Software Version: 2018v3.1

General Explanation Attachment

Identifier	Return Reference	Explanation	
1		General Explanation Supplemental Information for Form 990-PF	PART I, LINE 6A- STATEMENT 13, LINE 21 WAS ADJUSTED TO REFLECT LOWER COST BASIS OF INVESTMENT IN GB, LLC PURSUANT TO THE FAIR MARKET VALUE OF THE CONTRIBUTION ON 2/15/11 PART VIII, LINE 1- COMPENSATION TO CFO DERIVED BY ALLOCATION OF TIME FOR MAX ESIKOVIC, WHICH WAS INCLUDED IN FEES PAID BY THE FOUNDATION TO HIS CPA FIRM FOR ACCOUNTING AND TAX SERVICES RENDERED

TY 2018 Investments Corporate Bonds Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**Investments Corporate Bonds Schedule**

Name of Bond	End of Year Book Value	End of Year Fair Market Value
INVESTMENTS HELD @JPMORGAN PER ATTACHED	3,431,997	3,321,927
INVESTMENTS @ CAPITAL GROUP PER ATTACHED	2,354,791	2,308,491
INVESTMENTS @ CAPITAL GROUP PER ATTACHED	6,204,139	5,971,451

TY 2018 Investments Government Obligations Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**US Government Securities - End
of Year Book Value:**

11,428,333

**US Government Securities - End
of Year Fair Market Value:**

11,416,842

**State & Local Government
Securities - End of Year Book
Value:**

245,067

**State & Local Government
Securities - End of Year Fair
Market Value:**

243,813

TY 2018 Investments - Other Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**Investments Other Schedule 2**

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
INVESTMENT IN GEOFFREY BEENE LLC	AT COST	534,016	534,016

TY 2018 Legal Fees Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
LEGAL FEES	2,589	259	0	2,330

TY 2018 Other Assets Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**Other Assets Schedule**

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
COLLECTION OF GB DESIGNS & JEWELRY	159,800	159,800	159,800
FINE ART	27,000	17,500	17,500

TY 2018 Other Decreases Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Description	Amount
NON DEDUCTIBLE EXPENSES PER K-1	2,492

TY 2018 Other Expenses Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**Other Expenses Schedule**

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
DUES AND SUBSCRIPTIONS	1,683			1,683
FOREIGN TAXES	1,513	1,513		
INSURANCE EXPENSES	35,397	7,079		28,318
INVESTMENT FEES	63,167	63,167		
MOVING AND STORAGE	1,230			1,230
OFFICE EXPENSES	3,496			3,496
PAYROLL PROCESSING FEE	2,056			2,056
TELEPHONE EXPENSES	7,230			7,230
WEBSITE EXPENSES	798			798

TY 2018 Other Income Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1**Other Income Schedule**

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
OTHER INCOME	1,304	1,304	
ROYALTY INCOME	-251,548	-251,548	

TY 2018 Other Increases Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Description	Amount
TIMING DIFFERENCE OF GAINS REPORTED BY CAPITAL GROUP	35,119

TY 2018 Other Liabilities Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Description	Beginning of Year - Book Value	End of Year - Book Value
CREDIT CARD PAYABLE		1,232

TY 2018 Taxes Schedule**Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 18007218**Software Version:** 2018v3.1

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
PAYROLL TAXES	4,912			4,912
STATE FILING FEES	750			750

THE GEOFFREY BEENE FOUNDATION
43-6936635
FORM 990-PF, PART IV
CAPITAL GAINS AND LOSSES
CAPITAL GROUP ACCOUNT #92900 AND 92901

Account Number	Trade Date	Quantity	Description	Cost Basis	Proceeds	Short Term	Long Term	Total G/L
xx-xxx900	1/3/2018	(2 000 00)	HALLIBURTON CO SR UNSEC 3 8% 11-15-25	(1 994)	2 074	0	79	79
xx-xxx900	1/5/2018	(3 000 00)	HALLIBURTON CO SR UNSEC 3 8% 11-15-25	(2 992)	3 105	0	114	114
xx-xxx900	1/8/2018	14 803 04	SCRT 17-4 HT2 25% 06-25-57	(196)	(197)	1	0	1
xx-xxx900	1/9/2018	(20 000 00)	ENBRIDGE INC SR UNSEC 4 0% 10-01-23	(19 800)	20 842	0	1 042	1 042
xx-xxx900	1/9/2018	9 910 17	SCRT 17-4 MT3 5% 06-25-57	(92)	90	(2)	0	(2)
xx-xxx900	1/10/2018	(410 000 00)	US TREASURY NOTE1 625% 05-15-26	(410 009)	381 332	(4 809)	(23 867)	(28 677)
xx-xxx900	1/11/2018	(5 000 00)	TEVA PHARMACEUTICAL SR UNSEC 4 1% 10-01-46	(4 958)	3 925	0	(1 033)	(1 033)
xx-xxx900	1/16/2018	8 240 35	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(102)	92	0	(10)	(10)
xx-xxx900	1/16/2018	770 48	CARMX 14-3 A3 1 33% 06-17-19	(860)	860	0	0	0
xx-xxx900	1/16/2018	50 788 40	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 790)	3 793	(1)	4	3
xx-xxx900	1/16/2018	11 550 43	SDART 16-2 A3 1 56% 05-15-20	(3 453)	3 454	0	1	1
xx-xxx900	1/16/2018	0 00	FORDF 15-1 A1 1 42% 01-15-20/18	(124 422)	125 000	0	578	578
xx-xxx900	1/16/2018	(35 000 00)	JPMORGAN CHASE SR UNSEC 2 55% 03-01-21	(34 974)	34 928	0	(46)	(46)
xx-xxx900	1/16/2018	(25 000 00)	AT&T INC SR UNSEC2 85% 02-14-23	(24 996)	25 053	57	0	57
xx-xxx900	1/19/2018	(115 200 00)	US TREASURY NOTE 2 125% 12/31/2022	(117 599)	113 652	0	(3 947)	(3 947)
xx-xxx900	1/19/2018	(39 800 00)	US TREASURY NOTE 2 125% 12/31/2022	(40 629)	39 245	0	(1 384)	(1 384)
xx-xxx900	1/22/2018	15 869 85	G2RF 6 64 AA7554 07-20-64	(3 456)	3 177	0	(279)	(279)
xx-xxx900	1/22/2018	(5 000 00)	CONOCOPHILLIPS SR UNSEC 4 2% 03-15-21	(4 998)	5 243	0	246	246
xx-xxx900	1/22/2018	63 621 56	G2RF 5 110 756694 11-20-61	(5 916)	5 541	0	(376)	(376)
xx-xxx900	1/25/2018	36 469 19	FNCL 5 0 AI5236 MHA 06-01-41	(729)	668	0	(61)	(61)
xx-xxx900	1/25/2018	98 500 82	FNCL 3 5 BH4084 LTV10-01-47	(251)	244	(7)	0	(7)
xx-xxx900	1/25/2018	192 454 09	FNCL 3 5 CA0487 LTV10-01-47	(411)	400	(11)	0	(11)
xx-xxx900	1/25/2018	45 386 10	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(1 933)	1 916	0	(17)	(17)
xx-xxx900	1/25/2018	(55 000 00)	FHMS K062 A2 (MF) 144A 3 413% 12-25-26	(56 649)	56 682	33	0	33
xx-xxx900	1/25/2018	14 639 67	SCRT 17-4 HT2 25% 06-25-57	(170)	170	1	0	1
xx-xxx900	1/25/2018	9 837 55	SCRT 17-4 MT3 5% 06-25-57	(82)	80	(2)	0	(2)
xx-xxx900	2/6/2018	0 00	FNCL 3 0 TBA 02/1802-01-33	(172 982)	170 578	(2 404)	0	(2 404)
xx-xxx900	2/8/2018	0 00	FGLMC 3 5 TBA 02/1802-01-48	(51 031)	50 047	(984)	0	(984)
xx-xxx900	2/12/2018	0 00	FNCL 3 0 TBA 02/1802-01-33	(170 106)	170 106	0	0	0
xx-xxx900	2/15/2018	8 132 96	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(119)	107	0	(12)	(12)
xx-xxx900	2/15/2018	8 119 62	SDART 16-2 A3 1 56% 05-15-20	(3 430)	3 431	0	1	1
xx-xxx900	2/15/2018	46 932 59	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 852)	3 856	(1)	4	3
xx-xxx900	2/15/2018	0 00	CARMX 14-3 A3 1 33% 06-17-19	(770)	770	0	0	0
xx-xxx900	2/20/2018	(15 000 00)	US TREASURY NOTE 2 125% 11-30-23	(14 931)	14 504	0	(427)	(427)
xx-xxx900	2/21/2018	0 00	FGLMC 3 5 TBA 03/1803-01-48	(49 961)	49 902	(59)	0	(59)
xx-xxx900	2/22/2018	0 00	FNCL 3 0 TBA 03/1803-01-33	(170 345)	169 223	(1 122)	0	(1 122)
xx-xxx900	2/22/2018	(5 000 00)	KIMCO REALTY CORP SR UNSEC 3 4% 11-01-22	(4 966)	5 016	0	50	50
xx-xxx900	2/26/2018	36 391 25	FNCL 5 0 AI5236 MHA 06-01-41	(85)	78	0	(7)	(7)
xx-xxx900	2/26/2018	97 982 38	FNCL 3 5 BH4084 LTV10-01-47	(533)	518	(15)	0	(15)
xx-xxx900	2/26/2018	191 740 95	FNCL 3 5 CA0487 LTV10-01-47	(733)	713	(20)	0	(20)
xx-xxx900	2/26/2018	(9 000 00)	VIACOM INC SR UNSEC 3 875% 04-01-24	(8 997)	8 990	0	(7)	(7)
xx-xxx900	2/26/2018	9 759 99	SCRT 17-4 MT3 5% 06-25-57	(83)	81	(2)	0	(2)
xx-xxx900	2/26/2018	14 454 86	SCRT 17-4 HT2 25% 06-25-57	(188)	188	1	0	1

xx-xxx900	2/26/2018	42 390 97	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(3 022)	2 995	0	(26)	(26)
xx-xxx900	2/26/2018	(35 000 00)	WAL-MART STORES SR UNSEC2 65% 12-15-24	(34 990)	34 155	(835)	0	(835)
xx-xxx900	3/1/2018	(2 000 00)	JOHNSON & JOHNSON SR UNSEC 2 25% 03-03-22	(1 995)	1 963	0	(31)	(31)
xx-xxx900	3/1/2018	(4 000 00)	DOMINION GAS HLDGS LLC SR UNSEC 2 8% 11-15-20	(3 987)	3 996	0	10	10
xx-xxx900	3/5/2018	(25 000 00)	MICROSOFT CORP SR UNSEC 2 875% 02-06-24	(24 818)	24 539	0	(280)	(280)
xx-xxx900	3/6/2018	0 00	FGLMC 3 5 TBA 03/1803-01-48	(49 809)	49 809	(59)	0	(59)
xx-xxx900	3/12/2018	(20 000 00)	KIMCO REALTY CORP SR UNSEC 2 8% 10-01-26	(19 834)	17 984	0	(1 850)	(1 850)
xx-xxx900	3/12/2018	(18 000 00)	JOHNSON & JOHNSON SR UNSEC 2 25% 03-03-22	(17 951)	17 640	0	(311)	(311)
xx-xxx900	3/12/2018	0 00	FNCI 3 0 TBA 03/1803-01-33	(169 522)	169 522	(1 122)	0	(1 122)
xx-xxx900	3/15/2018	8 012 02	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(134)	121	0	(13)	(13)
xx-xxx900	3/15/2018	96 694 56	SDART 15-3 C2 74% 01-15-21	(3 356)	3 305	(3)	(47)	(51)
xx-xxx900	3/15/2018	43 378 02	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 551)	3 555	(1)	4	3
xx-xxx900	3/15/2018	4 903 62	SDART 16-2 A3 1 56% 05-15-20	(3 215)	3 216	0	1	1
xx-xxx900	3/20/2018	15 212 29	G2RF 6 64 AA7554 07-20-64	(810)	745	0	(65)	(65)
xx-xxx900	3/20/2018	0 00	FNCI 3 0 TBA 04/1804-01-33	(169 017)	169 097	80	0	80
xx-xxx900	3/20/2018	(25 000 00)	VIRGINIA ELEC & PWR SR UNSEC 3 5% 03-15-27	(24 977)	24 700	0	(277)	(277)
xx-xxx900	3/21/2018	52 750 72	G2RF 5 110 756694 11-20-61	(11 895)	11 143	0	(752)	(752)
xx-xxx900	3/22/2018	(8 000 00)	ABBOTT LABORATORIES SR UNSEC 2 35% 11-22-19	(7 992)	8 000	0	8	8
xx-xxx900	3/26/2018	14 356 78	SCRT 17-4 HT2 25% 06-25-57	(101)	102	0	0	0
xx-xxx900	3/26/2018	97 595 52	FNCL 3 5 BH4084 LTV10-01-47	(398)	387	(11)	0	(11)
xx-xxx900	3/26/2018	36 311 43	FNCL 5 0 AI5236 MHA 06-01-41	(87)	80	0	(7)	(7)
xx-xxx900	3/26/2018	191 438 87	FNCL 3 5 CA0487 LTV10-01-47	(310)	302	(8)	0	(8)
xx-xxx900	3/26/2018	36 464 17	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(5 979)	5 927	0	(52)	(52)
xx-xxx900	3/26/2018	9 677 80	SCRT 17-4 MT3 5% 06-25-57	(84)	82	(2)	0	(2)
xx-xxx900	3/28/2018	(5 000 00)	TEVA PHARMACEUTICAL SR UNSEC1 4% 07-20-18	(4 996)	5 000	0	4	4
xx-xxx900	4/5/2018	0 00	FGLMC 3 5 TBA 04/1804-01-48	(49 828)	50 002	174	0	174
xx-xxx900	4/9/2018	0 00	FGLMC 3 5 TBA 04/1804-01-48	(50 039)	50 039	0	0	0
xx-xxx900	4/16/2018	7 923 84	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(98)	88	0	(10)	(10)
xx-xxx900	4/16/2018	39 306 86	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(4 068)	4 071	(1)	5	4
xx-xxx900	4/16/2018	87 697 62	SDART 15-3 C2 74% 01-15-21	(9 135)	8 997	(9)	(129)	(138)
xx-xxx900	4/16/2018	1 319 04	SDART 16-2 A3 1 56% 05-15-20	(3 584)	3 585	0	1	1
xx-xxx900	4/17/2018	0 00	FNCI 3 0 TBA 05/1805-01-33	(168 911)	169 230	319	0	319
xx-xxx900	4/18/2018	0 00	G2SF 4 5 TBA 05/1805-01-48	(192 559)	192 436	(123)	0	(123)
xx-xxx900	4/18/2018	(40 000 00)	US TREASURY NOTE 1 50% 12-31-18	(39 830)	39 830	0	0	0
xx-xxx900	4/20/2018	13 918 57	G2RF 6 64 AA7554 07-20-64	(1 407)	1 294	0	(113)	(113)
xx-xxx900	4/23/2018	(35 000 00)	AT&T INC SR UNSEC3 4% 08-14-24	(35 036)	35 350	314	0	314
xx-xxx900	4/23/2018	(5 000 00)	AT&T INC SR UNSEC3 9% 08-14-27	(4 991)	5 052	61	0	61
xx-xxx900	4/25/2018	35 183 67	FNCL 5 0 AI5236 MHA 06-01-41	(1 231)	1 128	0	(103)	(103)
xx-xxx900	4/25/2018	96 922 84	FNCL 3 5 BH4084 LTV10-01-47	(692)	673	(19)	0	(19)
xx-xxx900	4/25/2018	190 632 43	FNCL 3 5 CA0487 LTV10-01-47	(829)	806	(22)	0	(22)
xx-xxx900	4/25/2018	35 928 74	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(540)	535	0	(5)	(5)
xx-xxx900	4/25/2018	9 631 41	SCRT 17-4 MT3 5% 06-25-57	(55)	54	(1)	0	(1)
xx-xxx900	4/25/2018	14 207 76	SCRT 17-4 HT2 25% 06-25-57	(152)	153	1	0	1
xx-xxx900	4/26/2018	0 00	FGLMC 3 5 TBA 05/1805-01-48	(49 926)	49 479	(447)	0	(447)
xx-xxx900	5/2/2018	0 00	G2SF 4 5 TBA06-01-48	(192 125)	191 374	(752)	0	(752)
xx-xxx900	5/8/2018	(10 000 00)	BANK OF AMERICA CORP SR UNSEC 3 875% 08-01-25	(9 982)	9 923	0	(59)	(59)
xx-xxx900	5/8/2018	0 00	FNCI 3 0 TBA 05/1805-01-33	(168 353)	168 353	0	0	0
xx-xxx900	5/9/2018	0 00	FNCI 3 0 TBA 05/1805-01-33	(168 240)	168 247	7	0	7
xx-xxx900	5/9/2018	0 00	FNCI 3 0 TBA 06/15 06-01-30	(168 074)	168 068	(7)	0	(7)
xx-xxx900	5/10/2018	(105 000 00)	US TREASURY NOTE1 0% 03-15-19	(104 528)	103 909	0	(619)	(619)
xx-xxx900	5/10/2018	(165 000 00)	US TREASURY NOTE1 25% 03-31-19	(165 213)	163 543	0	(1 669)	(1 669)
xx-xxx900	5/10/2018	(165 000 00)	US TREASURY NOTE 1 25% 12-31-18	(165 058)	164 040	0	(1 018)	(1 018)

xx-xxx900	5/10/2018	(75 000 00)	US TREASURY NOTE 1 50% 12-31-18	(74 681)	74 681	0	0	0
xx-xxx900	5/11/2018	0 00	G2SF 4 5 TBA 05/1805-01-48	(192 082)	192 082	0	0	0
xx-xxx900	5/14/2018	(25 000 00)	MEDTRONIC INC SR UNSEC 3 35% 04-01-27	(25 036)	24 391	0	(646)	(646)
xx-xxx900	5/15/2018	35 800 34	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 503)	3 507	(1)	4	3
xx-xxx900	5/15/2018	79 904 49	SDART 15-3 C2 74% 01-15-21	(7 913)	7 793	(8)	(112)	(120)
xx-xxx900	5/15/2018	0 00	SDART 16-2 A3 1 56% 05-15-20	(1 319)	1 319	0	0	0
xx-xxx900	5/15/2018	7 857 48	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(74)	66	0	(7)	(7)
xx-xxx900	5/21/2018	11 742 65	G2RF 6 64 AA7554 07-20-64	(2 366)	2 176	0	(190)	(190)
xx-xxx900	5/21/2018	48 990 45	G2RF 5 110 756694 11-20-61	(4 253)	3 985	0	(268)	(268)
xx-xxx900	5/25/2018	32 816 93	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(3 139)	3 112	0	(27)	(27)
xx-xxx900	5/25/2018	33 135 51	FNCL 5 0 AI5236 MHA 06-01-41	(2 236)	2 048	0	(188)	(188)
xx-xxx900	5/25/2018	96 372 60	FNCL 3 5 BH4084 LTV10-01-47	(566)	550	(16)	0	(16)
xx-xxx900	5/25/2018	189 773 78	FNCL 3 5 CA0487 LTV10-01-47	(883)	859	(24)	0	(24)
xx-xxx900	5/25/2018	(10 000 00)	PHILIP MORRIS INTL INC SR UNSEC 2 75% 02-25-26	(9 920)	9 303	0	(616)	(616)
xx-xxx900	5/25/2018	(15 000 00)	PHILIP MORRIS INTL INC SR UNSEC 2 125% 05-10-23	(14 850)	14 063	0	(787)	(787)
xx-xxx900	5/25/2018	9 538 91	SCRT 17-4 MT3 5% 06-25-57	(94)	93	(2)	0	(2)
xx-xxx900	5/25/2018	14 065 87	SCRT 17-4 HT2 25% 06-25-57	(141)	142	1	0	1
xx-xxx900	6/5/2018	(5 000 00)	LOCKHEED MARTIN CORP SR UNSEC 3 55% 01-15-26	(4 961)	4 938	0	(23)	(23)
xx-xxx900	6/7/2018	(10 000 00)	AETNA INC SR UNSEC 1 7% 06-07-18	(10 012)	10 000	0	(12)	(12)
xx-xxx900	6/7/2018	(69 540 00)	G2SF 4 5 TBA 07/1807-20-48	(71 822)	72 150	329	0	329
xx-xxx900	6/11/2018	0 00	FGLMC 3 5 TBA 06/1806-01-48	(49 410)	49 439	29	0	29
xx-xxx900	6/11/2018	0 00	FGLMC 3 5 TBA 06/1806-01-48	(49 445)	49 445	0	0	0
xx-xxx900	6/14/2018	(10 000 00)	BOEING CO SR UNSEC 1 65% 10-30-20	(9 868)	9 737	0	(131)	(131)
xx-xxx900	6/14/2018	0 00	G2SF 4 5 TBA06-01-48	(192 198)	192 198	0	0	0
xx-xxx900	6/14/2018	(30 000 00)	GM FINANCIAL SR UNSEC 3 1% 01-15-19	(29 986)	30 033	0	47	47
xx-xxx900	6/15/2018	7 647 45	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(233)	210	0	(23)	(23)
xx-xxx900	6/15/2018	72 078 23	SDART 15-3 C2 74% 01-15-21	(7 947)	7 826	(8)	(112)	(120)
xx-xxx900	6/15/2018	32 159 09	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 638)	3 641	(1)	4	3
xx-xxx900	6/18/2018	(20 000 00)	GOLDMAN SACHS GROUP SR UNSEC1 95% 07-23-19	(20 000)	19 806	(194)	0	(194)
xx-xxx900	6/20/2018	36 038 22	G2RF 5 110 756694 11-20-61	(13 823)	12 952	0	(870)	(870)
xx-xxx900	6/21/2018	(2 000 00)	VERIZON COMMUNICATIONS SR UNSEC 1 75% 08-15-21	(1 991)	1 910	0	(69)	(69)
xx-xxx900	6/22/2018	(9 000 00)	ABBOTT LABORATORIES SR UNSEC 2 35% 11-22-19	(8 991)	9 000	0	9	9
xx-xxx900	6/25/2018	95 701 05	FNCL 3 5 BH4084 LTV10-01-47	(691)	672	(19)	0	(19)
xx-xxx900	6/25/2018	189 061 16	FNCL 3 5 CA0487 LTV10-01-47	(732)	713	(20)	0	(20)
xx-xxx900	6/25/2018	(32 000 00)	STARBUCKS CORP SR UNSEC3 1% 03-01-23	(31 977)	31 390	(587)	0	(587)
xx-xxx900	6/25/2018	31 647 42	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(1 180)	1 170	0	(10)	(10)
xx-xxx900	6/25/2018	13 922 79	SCRT 17-4 HT2 25% 06-25-57	(150)	151	1	0	1
xx-xxx900	6/25/2018	33 067 22	FNCL 5 0 AI5236 MHA 06-01-41	(75)	68	0	(6)	(6)
xx-xxx900	6/25/2018	9 448 72	SCRT 17-4 MT3 5% 06-25-57	(100)	98	(2)	0	(2)
xx-xxx900	6/27/2018	(10 000 00)	ABBVIE INC SR UNSEC 2 85% 05-14-23	(9 999)	9 629	0	(369)	(369)
xx-xxx900	7/2/2018	(170 000 00)	US TREASURY NOTE 0 625% 06-30-18	(169 880)	170 000	0	120	120
xx-xxx900	7/2/2018	(15 000 00)	CHARTER COMM CCO SR SEC 1ST LIEN4 464% 07-23-22	(15 557)	15 161	0	(396)	(396)
xx-xxx900	7/9/2018	0 00	FGLMC 3 5 TBA07-01-48	(49 383)	49 744	361	0	361
xx-xxx900	7/10/2018	0 00	FGLMC 3 5 TBA07-01-48	(49 727)	49 727	0	0	0
xx-xxx900	7/10/2018	(5 000 00)	ABBVIE INC SR UNSEC 3 6% 05-14-25	(4 991)	4 867	0	(124)	(124)
xx-xxx900	7/11/2018	(30 000 00)	JP MORGAN CHASE BANK NA 3 509% 01/23/2029	(30 000)	28 616	(1 384)	0	(1 384)
xx-xxx900	7/11/2018	(20 000 00)	NEWELL RUBBERMAID SR UNSEC 3 85% 04-01-23	(20 152)	19 608	0	(545)	(545)
xx-xxx900	7/16/2018	7 555 41	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(102)	92	0	(10)	(10)

xx-xxx900	7/16/2018	64 464 18	SDART 15-3 C2 74% 01-15-21	(7 731)	7 614	(8)	(109)	(117)
xx-xxx900	7/16/2018	(20 000 00)	PACIFICORP 5 65% 07/15/18	(23 319)	20 000	0	(3 319)	(3 319)
xx-xxx900	7/16/2018	(10 000 00)	WELLPOINT INC SR UNSEC 2 3% 07-15-18	(9 958)	10 000	0	42	42
xx-xxx900	7/16/2018	(69 540 00)	G2SF 4 5 TBA 07/1807-20-48	(71 822)	72 436	614	0	614
xx-xxx900	7/16/2018	(20 000 00)	ALTRIA GROUP INC SR UNSEC 4 0% 01-31-24	(19 876)	20 335	0	459	459
xx-xxx900	7/16/2018	(29 000 00)	JP MORGAN CHASE BANK NA SR GLBL NT VAR 04/23/2029	(28 713)	28 634	(79)	0	(79)
xx-xxx900	7/17/2018	28 686 46	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 470)	3 473	(1)	4	3
xx-xxx900	7/17/2018	0 00	G2SF 4 5 TBA 07/1807-20-48	(119 862)	120 187	324	0	324
xx-xxx900	7/17/2018	0 00	G2SF 4 5 TBA 07/1807-20-48	(120 223)	120 223	0	0	0
xx-xxx900	7/18/2018	(20 000 00)	BANK OF AMERICA CORP SR UNSEC VAR 03-05-2029	(19 587)	19 606	18	0	18
xx-xxx900	7/20/2018	11 230 61	G2RF 6 64 AA7554 07-20-64	(627)	577	0	(50)	(50)
xx-xxx900	7/24/2018	(17 015 00)	G2SF 4 5 TBA 08/18 08-20-48	(17 680)	17 644	(36)	0	(36)
xx-xxx900	7/24/2018	(17 015 00)	G2SF 4 5 TBA 08/18 08-20-48	(17 680)	17 645	(35)	0	(35)
xx-xxx900	7/24/2018	(28 465 00)	G2SF 4 5 TBA 08/18 08-20-48	(29 578)	29 536	(42)	0	(42)
xx-xxx900	7/24/2018	(5 000 00)	TEVA PHARMACEUTICAL SR UNSEC 2 8% 07-21-23	(4 983)	4 463	0	(521)	(521)
xx-xxx900	7/25/2018	32 997 44	FNCL 5 0 A15236 MHA 06-01-41	(76)	70	0	(6)	(6)
xx-xxx900	7/25/2018	95 058 43	FNCL 3 5 BH4084 LTV10-01-47	(661)	643	(18)	0	(18)
xx-xxx900	7/25/2018	188 307 23	FNCL 3 5 CA0487 LTV10-01-47	(775)	754	(21)	0	(21)
xx-xxx900	7/25/2018	31 220 40	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(431)	427	0	(4)	(4)
xx-xxx900	7/25/2018	9 346 96	SCRT 17-4 MT3 5% 06-25-57	(104)	102	(2)	0	(2)
xx-xxx900	7/25/2018	13 772 82	SCRT 17-4 HT2 25% 06-25-57	(153)	154	1	0	1
xx-xxx900	7/26/2018	(40 835 00)	G2SF 4 5 TBA 08/18 08-20-48	(42 432)	42 385	(46)	0	(46)
xx-xxx900	7/30/2018	(25 000 00)	TEVA PHARMACEUTICAL SR UNSEC 2 2% 07-21-21	(24 367)	23 344	0	(1 024)	(1 024)
xx-xxx900	7/30/2018	(15 000 00)	TEVA PHARMACEUTICAL SR UNSEC 1 7% 07-19-19	(14 999)	14 719	0	(280)	(280)
xx-xxx900	7/30/2018	(5 000 00)	TEVA PHARMACEUTICAL SR UNSEC 3 15% 10-01-26	(4 987)	4 244	0	(743)	(743)
xx-xxx900	8/8/2018	0 00	FGLMC 3 5 TBA08-01-48	(49 688)	49 559	(129)	0	(129)
xx-xxx900	8/8/2018	0 00	FGLMC 3 5 TBA08-01-48	(49 559)	49 559	0	0	0
xx-xxx900	8/8/2018	(25 000 00)	DUKE ENERGY CAROLINAS SEC3 05% 03-15-23	(24 971)	24 740	(231)	0	(231)
xx-xxx900	8/14/2018	(81 670 00)	G2SF 4 5 TBA 08/18 08-20-48	(84 638)	84 950	312	0	312
xx-xxx900	8/15/2018	7 500 73	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(61)	55	0	(6)	(6)
xx-xxx900	8/15/2018	57 751 16	SDART 15-3 C2 74% 01-15-21	(6 816)	6 713	(7)	(96)	(103)
xx-xxx900	8/15/2018	(25 000 00)	BERKSHIRE HATHAWAY SR UNSEC 2 0% 08-15-18	(25 004)	25 000	0	(4)	(4)
xx-xxx900	8/15/2018	(20 000 00)	PRUDENTIAL FINANCIAL INC FRN SR UNSEC (L+78) 08-15-18	(20 000)	20 000	0	0	0
xx-xxx900	8/15/2018	25 284 12	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 399)	3 402	(1)	4	3
xx-xxx900	8/16/2018	(7 045 00)	G2SF 4 5 TBA 08/18 08-20-48	(7 330)	7 330	(15)	0	(15)
xx-xxx900	8/16/2018	(74 625 00)	G2SF 4 5 TBA 08/18 08-20-48	(77 645)	77 645	(120)	0	(120)
xx-xxx900	8/16/2018	(62 495 00)	G2SF 4 5 TBA 08/18 08-20-48	(65 024)	65 024	(25)	0	(25)
xx-xxx900	8/20/2018	0 00	G2SF 4 5 TBA09-01-48	(191 873)	192 248	375	0	375
xx-xxx900	8/20/2018	0 00	G2RF 6 64 AA7554 07-20-64	0	1 529	0	1 529	1 529
xx-xxx900	8/21/2018	(350 000 00)	US TREASURY NOTE 0 00% 01/15/2021	(347 591)	344 805	(2 787)	0	(2 787)
xx-xxx900	8/21/2018	(160 000 00)	US TREASURY NOTE 0 875% 06-15-19	(160 356)	158 088	0	(2 269)	(2 269)
xx-xxx900	8/21/2018	(20 000 00)	US TREASURY NOTE 75% 02-15-19	(19 898)	19 860	0	(38)	(38)
xx-xxx900	8/21/2018	(295 000 00)	US TREASURY NOTE 2 125% 12/31/2022	(297 253)	287 948	(1 887)	(7 419)	(9 306)
xx-xxx900	8/21/2018	(335 000 00)	US TREASURY NOTE1 375% 06-30-23	(336 688)	314 547	0	(22 141)	(22 141)
xx-xxx900	8/21/2018	(70 000 00)	US TREASURY NOTE2 25% 08-15-27	(70 088)	66 732	(3 355)	0	(3 355)
xx-xxx900	8/21/2018	(250 000 00)	US TREASURY NOTE1 125% 06-30-21	(250 977)	239 492	0	(11 484)	(11 484)
xx-xxx900	8/21/2018	(170 000 00)	US TREASURY NOTE 0 75% 07-15-19	(169 847)	167 516	0	(2 331)	(2 331)
xx-xxx900	8/21/2018	(230 000 00)	UNITED STATES TREAS NTS 2 875% 04/30/2025	(229 191)	231 249	2 057	0	2 057

xx-xxx900	8/21/2018	(270 000 00)	US TREASURY NOTE 2 0% 11-30-22	(268 260)	262 364	(5 896)	0	(5 896)
xx-xxx900	8/21/2018	(157 000 00)	US TREASURY NOTE1 875% 04-30-22	(156 701)	152 499	0	(4 203)	(4 203)
xx-xxx900	8/21/2018	(395 000 00)	US TREASURY NOTE2 0% 06-30-24	(391 952)	378 814	0	(13 138)	(13 138)
xx-xxx900	8/21/2018	(190 000 00)	US TREASURY NOTE1 75% 06-30-22	(189 807)	183 439	0	(6 368)	(6 368)
xx-xxx900	8/21/2018	(170 000 00)	US TREASURY BOND2 125% 09-30-24	(169 057)	163 877	(5 180)	0	(5 180)
xx-xxx900	8/22/2018	(200 000 00)	US TREASURY NOTE1 75% 06-30-22	(199 797)	193 234	0	(6 563)	(6 563)
xx-xxx900	8/22/2018	(140 000 00)	US TREASURY NOTE 2 0% 11-30-20	(140 695)	138 097	(2 598)	0	(2 598)
xx-xxx900	8/22/2018	(105 000 00)	US TREASURY NOTE1 375% 05-31-21	(105 078)	101 440	0	(3 638)	(3 638)
xx-xxx900	8/22/2018	(295 000 00)	US TREASURY NOTE1 25% 06-30-19	(294 620)	292 200	0	(2 420)	(2 420)
xx-xxx900	8/22/2018	(125 000 00)	UNITED STATES TREAS NTS 2 875% 04/30/2025	(124 561)	125 874	1 313	0	1 313
xx-xxx900	8/22/2018	(150 000 00)	UNITED STATES TREAS NTS 2 375% 01/31/2023	(149 508)	148 025	(1 482)	0	(1 482)
xx-xxx900	8/22/2018	0 00	G2SF 4 5 TBA10-01-48	(191 988)	192 060	72	0	72
xx-xxx900	8/22/2018	(9 000 00)	ASTRAZENECA PLC 3 5% 08/17/2023	(8 971)	9 015	44	0	44
xx-xxx900	8/23/2018	(138 827 25)	US TREASURY I/L FRNO 375% 07-15-27	(137 402)	135 096	(2 306)	0	(2 306)
xx-xxx900	8/27/2018	9 263 12	SCRT 17-4 MT3 5% 06-25-57	(93)	91	(2)	0	(2)
xx-xxx900	8/27/2018	13 657 48	SCRT 17-4 HT2 25% 06-25-57	(119)	119	1	0	1
xx-xxx900	8/27/2018	0 00	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	0	9 972	0	9 972	9 972
xx-xxx900	8/27/2018	0 00	FNCL 5 0 AI5236 MHA 06-01-41	0	728	0	0	0
xx-xxx900	8/27/2018	0 00	FNCL 3 5 BH4084 LTV10-01-47	0	162	0	0	0
xx-xxx900	8/27/2018	0 00	FNCL 3 5 CA0487 LTV10-01-47	0	564	0	0	0
xx-xxx900	9/5/2018	(95 000 00)	US TREASURY NOTE2 5% 03-31-23	(94 462)	93 887	(575)	0	(575)
xx-xxx900	9/5/2018	(25 000 00)	UNITED STATES TREAS NTS 2 875% 04/30/2025	(24 912)	25 045	133	0	133
xx-xxx900	9/11/2018	(6 000 00)	STARBUCKS CORP SR UNSEC4 0% 11- 15-28	(5 993)	5 987	(7)	0	(7)
xx-xxx900	9/14/2018	(4 000 00)	STARBUCKS CORP SR UNSEC4 0% 11- 15-28	(3 996)	3 991	(4)	0	(4)
xx-xxx900	9/17/2018	21 964 54	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 317)	3 320	(1)	4	3
xx-xxx900	9/17/2018	50 153 98	SDART 15-3 C2 74% 01-15-21	(7 714)	7 597	(8)	(109)	(117)
xx-xxx900	9/17/2018	(62 495 00)	G2SF 4 5 TBA09-01-48	(64 692)	64 692	0	0	0
xx-xxx900	9/17/2018	(40 835 00)	G2SF 4 5 TBA09-01-48	(42 271)	42 264	(6)	0	(6)
xx-xxx900	9/17/2018	(81 670 00)	G2SF 4 5 TBA09-01-48	(84 535)	84 541	6	0	6
xx-xxx900	9/19/2018	(19 000 00)	WAL-MART STORES SR UNSEC3 55% 06- 26-25	(18 945)	19 062	117	0	117
xx-xxx900	9/20/2018	(16 000 00)	CHARTER COMM CCO SR SEC 1ST LIEN 4 50% 02-01-24	(16 028)	16 108	80	0	80
xx-xxx900	9/20/2018	(20 000 00)	ALPHABET INC SR UNSEC 1 998% 08-15- 26	(19 584)	18 030	0	(1 553)	(1 553)
xx-xxx900	9/24/2018	(2 698 900 00)	US TREASURY NOTE 2 75% 08-31-25	(2 651 775)	2 650 720	(1 054)	0	(1 054)
xx-xxx900	9/25/2018	9 197 19	SCRT 17-4 MT3 5% 06-25-57	(71)	70	(1)	0	(1)
xx-xxx900	9/25/2018	13 505 12	SCRT 17-4 HT2 25% 06-25-57	(156)	156	1	0	1
xx-xxx900	9/25/2018	(30 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(29 992)	30 001	9	0	9
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(120 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(119 966)	120 002	36	0	36
xx-xxx900	9/25/2018	(40 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(39 989)	40 001	12	0	12
xx-xxx900	9/25/2018	(10 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(9 997)	10 000	3	0	3
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(830 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(829 768)	830 017	249	0	249
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6

xx-xxx900	9/25/2018	(10 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(9 997)	10 000	3	0	3
xx-xxx900	9/25/2018	(30 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(29 992)	30 001	9	0	9
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(95 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(94 997)	95 029	31	0	31
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(50 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(49 999)	50 015	17	0	17
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(55 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(54 998)	55 017	18	0	18
xx-xxx900	9/25/2018	(55 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(54 998)	55 017	18	0	18
xx-xxx900	9/25/2018	(870 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(869 974)	870 261	287	0	287
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(30 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(29 999)	30 009	10	0	10
xx-xxx900	9/25/2018	(25 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(24 999)	25 008	8	0	8
xx-xxx900	9/25/2018	(45 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(44 999)	45 014	15	0	15
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(50 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(49 999)	50 015	17	0	17
xx-xxx900	9/25/2018	(25 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(24 999)	25 008	8	0	8
xx-xxx900	9/25/2018	(10 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(10 000)	10 003	3	0	3
xx-xxx900	9/25/2018	(35 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(34 999)	35 011	12	0	12
xx-xxx900	9/25/2018	(30 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(29 999)	30 009	10	0	10
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(10 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(10 000)	10 003	3	0	3
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(35 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(34 999)	35 011	12	0	12
xx-xxx900	9/25/2018	(10 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(10 000)	10 003	3	0	3
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(30 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(29 999)	30 009	10	0	10
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(15 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(15 000)	15 005	5	0	5
xx-xxx900	9/25/2018	(30 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(29 999)	30 009	10	0	10
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(25 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(24 999)	25 008	8	0	8
xx-xxx900	9/25/2018	(20 000 00)	SYNIT 18-A1 A13 38% 09-15-2024	(19 999)	20 006	7	0	7
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(40 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(39 989)	40 001	12	0	12
xx-xxx900	9/25/2018	(40 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(39 989)	40 001	12	0	12
xx-xxx900	9/25/2018	(25 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(24 993)	25 001	8	0	8
xx-xxx900	9/25/2018	(70 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(69 980)	70 001	21	0	21
xx-xxx900	9/25/2018	(40 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(39 989)	40 001	12	0	12
xx-xxx900	9/25/2018	(25 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(24 993)	25 001	8	0	8
xx-xxx900	9/25/2018	(55 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(54 985)	55 001	17	0	17
xx-xxx900	9/25/2018	(45 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(44 987)	45 001	14	0	14
xx-xxx900	9/25/2018	(60 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(59 983)	60 001	18	0	18
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(45 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(44 987)	45 001	14	0	14
xx-xxx900	9/25/2018	(15 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(14 996)	15 000	5	0	5
xx-xxx900	9/25/2018	(40 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(39 989)	40 001	12	0	12
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6

xx-xxx900	9/25/2018	(25 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(24 993)	25 001	8	0	8
xx-xxx900	9/25/2018	(15 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(14 996)	15 000	5	0	5
xx-xxx900	9/25/2018	(25 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(24 993)	25 001	8	0	8
xx-xxx900	9/25/2018	(70 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(69 980)	70 001	21	0	21
xx-xxx900	9/25/2018	(45 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(44 987)	45 001	14	0	14
xx-xxx900	9/25/2018	(20 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(19 994)	20 000	6	0	6
xx-xxx900	9/25/2018	(60 000 00)	WORLD FIN NETWORK CCMT 2018-B 3 46% 07/15/2025	(59 983)	60 001	18	0	18
xx-xxx900	9/26/2018	(150 000 00)	US TREASURY NOTE 2 75% 08-31-25	(147 381)	147 240	(141)	0	(141)
xx-xxx900	10/1/2018	(3 000 00)	ABBOTT LABORATORIES SR UNSEC 2 35% 11-22-19	(2 997)	3 000	0	3	3
xx-xxx900	10/2/2018	(27 000 00)	ENERGY TRANSFER LP 4 95% SNR PIDI NTS 4 95% 06/15/2028	(26 951)	27 607	656	0	656
xx-xxx900	10/3/2018	(31 500 00)	US TREASURY NOTE1 375% 04-30-21	(31 715)	30 336	0	(1 379)	(1 379)
xx-xxx900	10/3/2018	(25 000 00)	US TREASURY NOTE 2 75% 08-31-25	(24 563)	24 563	0	0	0
xx-xxx900	10/3/2018	(100 000 00)	UNITED STATES TREAS NTS 2 875% 04/30/2025	(99 648)	99 137	(512)	0	(512)
xx-xxx900	10/3/2018	(25 000 00)	US TREASURY NOTE1 25% 03-31-21	(24 886)	24 033	0	(853)	(853)
xx-xxx900	10/5/2018	0 00	G2SF 4 5 TBA10-01-48	(189 784)	189 784	0	0	0
xx-xxx900	10/15/2018	19 179 52	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(2 783)	2 785	(1)	3	2
xx-xxx900	10/15/2018	43 431 17	SDART 15-3 C2 74% 01-15-21	(6 826)	6 723	(7)	(96)	(103)
xx-xxx900	10/18/2018	(8 000 00)	NEWELL RUBBERMAID SR UNSEC 3 15% 04-01-21	(8 044)	7 899	0	(379)	(379)
xx-xxx900	10/18/2018	0 00	GNMA2 30YR TBA(REG C) 4 5 TBA11-01- 48	(95 895)	94 848	(1 048)	0	(1 048)
xx-xxx900	10/18/2018	0 00	GNMA2 30YR TBA(REG C) 4 5 TBA11-01- 48	(95 898)	94 868	(1 030)	0	(1 030)
xx-xxx900	10/19/2018	(80 300 00)	US TREASURY NOTE 2 0% 11-30-20	(80 698)	78 788	(1 910)	0	(1 910)
xx-xxx900	10/19/2018	(62 200 00)	US TREASURY NOTE 1 375% 03-31-20	(62 402)	60 922	0	(1 480)	(1 480)
xx-xxx900	10/25/2018	9 133 57	SCRT 17-4 MT3 5% 06-25-57	(69)	67	(1)	0	(1)
xx-xxx900	10/25/2018	13 384 24	SCRT 17-4 HT2 25% 06-25-57	(124)	125	1	0	1
xx-xxx900	10/29/2018	(2 000 00)	ABBOTT LABORATORIES SR UNSEC 3 75% 11-30-26	(1 985)	2 061	0	76	76
xx-xxx900	10/29/2018	(100 000 00)	US TREASURY NOTE2 875% 09-30-23	(99 199)	99 750	551	0	551
xx-xxx900	10/29/2018	(100 000 00)	UNITED STATES TREAS NTS 3 00% 09/30/2025	(99 777)	99 891	113	0	113
xx-xxx900	10/29/2018	(41 200 00)	UNITED STATES TREAS NTS 3 00% 09/30/2025	(41 108)	41 104	(4)	0	(4)
xx-xxx900	10/29/2018	(41 300 00)	US TREASURY NOTE2 875% 09-30-23	(40 969)	41 197	227	0	227
xx-xxx900	11/7/2018	0 00	GNMA2 30YR TBA(REG C) 4 5 TBA11-01- 48	(189 611)	189 611	(2 078)	0	(2 078)
xx-xxx900	11/8/2018	(35 000 00)	PEPSICO INC SR UNSEC2 0% 04-15-21	(34 993)	33 970	0	(1 023)	(1 023)
xx-xxx900	11/9/2018	(10 000 00)	GOLDMAN SACHS GROUP INC FXD-FRN PIDI VAR 05/01/2029	(10 000)	9 709	(291)	0	(291)
xx-xxx900	11/15/2018	16 021 76	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(3 155)	3 158	0	3	3
xx-xxx900	11/15/2018	38 845 57	DRIVE 2018-3-A2A 2 75% 10/15/2020	(6 154)	6 154	0	0	0
xx-xxx900	11/15/2018	36 453 60	SDART 15-3 C2 74% 01-15-21	(7 085)	6 978	0	(107)	(107)
xx-xxx900	11/26/2018	9 062 93	SCRT 17-4 MT3 5% 06-25-57	(76)	74	(1)	0	(1)
xx-xxx900	11/26/2018	13 287 15	SCRT 17-4 HT2 25% 06-25-57	(101)	101	1	0	1
xx-xxx900	11/30/2018	(63 000 00)	UNITED STATES TREAS NTS DTD 10/31/2018 2 875% 10/31/2023	(62 843)	63 082	239	0	239
xx-xxx900	11/30/2018	(37 000 00)	UNITED STATES TREAS NTS DTD 10/31/2018 2 875% 10/31/2023	(36 908)	37 048	141	0	141
xx-xxx900	11/30/2018	(90 000 00)	UNITED STATES TREAS NTS DTD 10/31/2018 3 00% 10/31/2025	(89 887)	90 497	610	0	610
xx-xxx900	11/30/2018	(50 000 00)	UNITED STATES TREAS NTS DTD 10/31/2018 3 00% 10/31/2025	(49 887)	50 276	389	0	389

xx-xxx900	12/5/2018	(10 000 00)	STARBUCKS CORP SR UNSEC 2 0% 12-05-18	(9 979)	10 000	0	21	21
xx-xxx900	12/10/2018	(117 276 40)	US TREASURY I/L FRN0 625% 04-15-23	(116 750)	115 376	(1 374)	0	(1 374)
xx-xxx900	12/12/2018	0 00	G2SF 4 5 TBA12-01-48	(189 437)	191 186	1 749	0	1 749
xx-xxx900	12/14/2018	0 00	G2SF 4 5 TBA12-01-48	(191 287)	191 287	0	0	0
xx-xxx900	12/14/2018	(21 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 2 65% 02-01-21	(20 934)	20 653	0	(833)	(833)
xx-xxx900	12/17/2018	13 373 08	CRART 15-1 A4 1 82% 09-15-20/05-15-19	(2 646)	2 649	0	2	2
xx-xxx900	12/17/2018	26 958 45	DRIVE 2018-3-A2A 2 75% 10/15/2020	(11 887)	11 887	0	0	0
xx-xxx900	12/17/2018	30 105 93	SDART 15-3 C2 74% 01-15-21	(6 445)	6 348	0	(98)	(98)
xx-xxx900	12/26/2018	9 004 69	SCRT 17-4 MT3 5% 06-25-57	(63)	62	(1)	0	(1)
xx-xxx900	12/26/2018	13 189 26	SCRT 17-4 HT2 25% 06-25-57	(102)	102	1	0	1
xx-xxx900	12/26/2018	(2 000 00)	NEWELL RUBBERMAID SR UNSEC 3 15% 04-01-21	(1 997)	1 993	0	(88)	(88)
xx-xxx900	12/28/2018	(98 000 00)	US TREASURY NOTE2 875% 11-30-23	(98 168)	99 444	1 275	0	1 275
xx-xxx900	12/28/2018	(139 000 00)	US TREASURY NOTE2 875% 11-30-25	(138 631)	140 963	2 332	0	2 332
xx-xxx901	1/2/2018	0 00	FNCL 3 5 TBA 01/1801-01-48	(71 810)	71 810	0	0	0
xx-xxx901	1/8/2018	34 009 23	SCRT 17-4 M45T4 5% 06-25-57	(1 057)	991	(66)	0	(66)
xx-xxx901	1/11/2018	(35 000 00)	WAL-MART STORES SR UNSEC1 9% 12-15-20	(34 949)	34 750	(199)	0	(199)
xx-xxx901	1/12/2018	(25 000 00)	TRANS-CANADA PIPELINES SR UNSEC 1 875% 01-12-18	(25 157)	25 000	0	(157)	(157)
xx-xxx901	1/12/2018	(130 000 00)	US TREASURY NOTE 0 75% 07-15-19	(130 025)	127 700	0	(2 326)	(2 326)
xx-xxx901	1/12/2018	(100 000 00)	US TREASURY NOTE 1 625% 07-31-20	(99 734)	98 922	0	(812)	(812)
xx-xxx901	1/12/2018	(316 000 00)	US TREASURY NOTE1 5% 06-15-20	(315 141)	311 951	(3 190)	0	(3 190)
xx-xxx901	1/12/2018	(200 000 00)	US TREASURY NOTE1 875% 09-30-22	(198 797)	195 938	(2 859)	0	(2 859)
xx-xxx901	1/12/2018	(200 000 00)	US TREASURY NOTE 1 25% 11/15/2018	(200 164)	199 102	0	(1 063)	(1 063)
xx-xxx901	1/12/2018	0 00	FNCL 3 5 TBA 02/1802-01-48	(71 630)	71 348	(282)	0	(282)
xx-xxx901	1/12/2018	(95 159 80)	G2SF 4 5 MA3036 08-20-45	(102 583)	98 218	0	(4 365)	(4 365)
xx-xxx901	1/12/2018	(55 785 40)	US TREASURY I/L 0 125% 04/15/2022	(56 061)	55 227	(834)	0	(834)
xx-xxx901	1/12/2018	(88 464 60)	US TREASURY I/L FRN 0 125% 04-15-21	(89 821)	87 990	0	(1 831)	(1 831)
xx-xxx901	1/12/2018	(45 000 00)	ASTRAZENECA PLC SR UNSEC 1 75% 11-16-18	(44 995)	44 859	0	(135)	(135)
xx-xxx901	1/12/2018	(15 000 00)	ABBVIE INC SR UNSEC 1 8% 05-14-18	(15 015)	14 991	0	(24)	(24)
xx-xxx901	1/16/2018	5 427 98	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(465)	440	0	(26)	(26)
xx-xxx901	1/16/2018	11 624 24	SDART 14-1 C 2 36% 04-15-20	(12 371)	12 336	0	(35)	(35)
xx-xxx901	1/16/2018	2 298 25	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(456)	456	0	0	0
xx-xxx901	1/18/2018	(35 000 00)	TORONTO-DOMINION BANK SR UNSEC 1 45% 09-06-18	(34 994)	34 878	0	(116)	(116)
xx-xxx901	1/22/2018	9 539 53	G2RF 5 2 725891 02-20-64	(1 280)	1 234	0	(46)	(46)
xx-xxx901	1/22/2018	1 105 51	G2RF 5 616 694836 09-20-59	(285)	275	0	(11)	(11)
xx-xxx901	1/22/2018	6 805 24	G2RF 5 2 725893 09-20-64	(750)	723	0	(27)	(27)
xx-xxx901	1/22/2018	0 00	G2SF 4 5 MA3036 08-20-45	0	2 474	0	2 474	2 474
xx-xxx901	1/22/2018	15 869 91	G2RF 5 047 AG8142 06-20-64	(1 300)	1 246	0	(53)	(53)
xx-xxx901	1/22/2018	18 847 35	G2RF 5 18 AG8139 06-20-64	(851)	804	0	(47)	(47)
xx-xxx901	1/24/2018	(25 000 00)	PFIZER INC SR UNSEC 1 2% 06-01-18	(24 982)	24 948	0	(34)	(34)
xx-xxx901	1/25/2018	33 266 89	SCRT 17-4 M45T4 5% 06-25-57	(792)	742	(50)	0	(50)
xx-xxx901	1/25/2018	0 00	FNCL 3 5 TBA 02/1802-01-48	(70 902)	70 902	0	0	0
xx-xxx901	2/9/2018	(40 000 00)	ABBVIE INC SR UNSEC 1 8% 05-14-18	(39 997)	39 981	0	(16)	(16)
xx-xxx901	2/15/2018	0 00	DCENT 15-A1 A1 FRN (L 35) 08-17-20	(199 767)	200 000	0	233	233
xx-xxx901	2/15/2018	5 414 58	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(14)	13	0	(1)	(1)
xx-xxx901	2/15/2018	1 853 41	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(445)	445	0	0	0
xx-xxx901	2/15/2018	0 00	SDART 14-1 C 2 36% 04-15-20	(11 657)	11 624	0	(33)	(33)

xx-xxx901	2/16/2018	(50 000 00)	AMERICAN HONDA FINANCE CORP SR UNSEC 1 2% 07-12-19	(49 950)	49 118	0	(832)	(832)
xx-xxx901	2/20/2018	8 583 88	G2RF 5 2 725891 02-20-64	(991)	956	0	(35)	(35)
xx-xxx901	2/20/2018	5 961 64	G2RF 5 2 725893 09-20-64	(875)	844	0	(31)	(31)
xx-xxx901	2/20/2018	877 43	G2RF 5 616 694836 09-20-59	(237)	228	0	(9)	(9)
xx-xxx901	2/20/2018	14 607 36	G2RF 5 047 AG8142 06-20-64	(1 317)	1 263	0	(54)	(54)
xx-xxx901	2/20/2018	18 179 43	G2RF 5 18 AG8139 06-20-64	(707)	668	0	(39)	(39)
xx-xxx901	2/26/2018	32 652 14	SCRT 17-4 M45T4 5% 06-25-57	(656)	615	(41)	0	(41)
xx-xxx901	3/1/2018	(30 000 00)	ELI LILLY & CO SR UNSEC 1 25% 03-01-18	(29 969)	30 000	0	32	32
xx-xxx901	3/7/2018	(35 000 00)	BERKSHIRE HATHAWAY FIN SR UNSEC1 45% 03-07-18	(34 986)	35 000	0	14	14
xx-xxx901	3/13/2018	(30 000 00)	MORGAN STANLEY SR UNSEC FRN(L+118) 01-20-22	(30 334)	30 497	0	164	164
xx-xxx901	3/13/2018	(350 000 00)	US TREASURY NOTE1 5% 06-15-20	(348 906)	343 738	(5 168)	0	(5 168)
xx-xxx901	3/15/2018	5 405 22	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(10)	9	0	(1)	(1)
xx-xxx901	3/15/2018	62 851 46	SDART 15-3 C2 74% 01-15-21	(2 185)	2 149	0	(36)	(36)
xx-xxx901	3/15/2018	1 418 99	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(434)	434	0	0	0
xx-xxx901	3/20/2018	8 191 01	G2RF 5 2 725891 02-20-64	(407)	393	0	(15)	(15)
xx-xxx901	3/20/2018	791 48	G2RF 5 616 694836 09-20-59	(89)	86	0	(3)	(3)
xx-xxx901	3/20/2018	5 600 23	G2RF 5 2 725893 09-20-64	(375)	361	0	(13)	(13)
xx-xxx901	3/20/2018	17 280 62	G2RF 5 18 AG8139 06-20-64	(951)	899	0	(52)	(52)
xx-xxx901	3/20/2018	13 203 70	G2RF 5 047 AG8142 06-20-64	(1 464)	1 404	0	(60)	(60)
xx-xxx901	3/26/2018	32 096 34	SCRT 17-4 M45T4 5% 06-25-57	(593)	556	(37)	0	(37)
xx-xxx901	3/28/2018	(5 000 00)	TEVA PHARMACEUTICAL SR UNSEC1 4% 07-20-18	(4 996)	5 000	0	4	4
xx-xxx901	4/16/2018	57 003 45	SDART 15-3 C2 74% 01-15-21	(5 947)	5 848	0	(99)	(99)
xx-xxx901	4/16/2018	945 60	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(473)	473	0	0	0
xx-xxx901	4/16/2018	5 391 76	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(14)	13	0	(1)	(1)
xx-xxx901	4/20/2018	707 29	G2RF 5 616 694836 09-20-59	(88)	84	0	(3)	(3)
xx-xxx901	4/20/2018	12 159 31	G2RF 5 047 AG8142 06-20-64	(1 089)	1 044	0	(45)	(45)
xx-xxx901	4/20/2018	5 151 52	G2RF 5 2 725893 09-20-64	(465)	449	0	(17)	(17)
xx-xxx901	4/20/2018	16 744 85	G2RF 5 18 AG8139 06-20-64	(567)	536	0	(31)	(31)
xx-xxx901	4/20/2018	7 723 72	G2RF 5 2 725891 02-20-64	(485)	467	0	(17)	(17)
xx-xxx901	4/25/2018	31 579 20	SCRT 17-4 M45T4 5% 06-25-57	(552)	517	(35)	0	(35)
xx-xxx901	5/8/2018	(250 000 00)	US TREASURY NOTE 1 25% 12-15-18	(249 963)	248 721	0	(1 243)	(1 243)
xx-xxx901	5/8/2018	(225 000 00)	US TREASURY NOTE 1 25% 11/15/2018	(225 185)	224 077	0	(1 107)	(1 107)
xx-xxx901	5/8/2018	(120 000 00)	US TREASURY NOTE0 75% 08-31-18	(119 564)	119 564	0	0	0
xx-xxx901	5/15/2018	51 937 92	SDART 15-3 C2 74% 01-15-21	(5 151)	5 066	0	(85)	(85)
xx-xxx901	5/15/2018	530 49	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(415)	415	0	0	0
xx-xxx901	5/15/2018	5 380 29	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(12)	11	0	(1)	(1)
xx-xxx901	5/16/2018	(70 000 00)	CHEVRON CORP SR UNSEC FRN (L+50) 05-16-18	(70 000)	70 000	0	0	0
xx-xxx901	5/18/2018	(15 000 00)	MERCK & CO INC SR UNSEC FRN VAR 05-18-18	(15 029)	15 000	0	(29)	(29)
xx-xxx901	5/21/2018	15 979 83	G2RF 5 18 AG8139 06-20-64	(810)	765	0	(45)	(45)
xx-xxx901	5/21/2018	10 790 16	G2RF 5 047 AG8142 06-20-64	(1 428)	1 369	0	(59)	(59)
xx-xxx901	5/21/2018	7 226 92	G2RF 5 2 725891 02-20-64	(515)	497	0	(18)	(18)
xx-xxx901	5/21/2018	4 764 55	G2RF 5 2 725893 09-20-64	(401)	387	0	(14)	(14)
xx-xxx901	5/21/2018	606 43	G2RF 5 616 694836 09-20-59	(105)	101	0	(4)	(4)
xx-xxx901	5/25/2018	31 192 21	SCRT 17-4 M45T4 5% 06-25-57	(413)	387	(26)	0	(26)
xx-xxx901	6/1/2018	(25 000 00)	PFIZER INC SR UNSEC 1 2% 06-01-18	(24 982)	25 000	0	18	18
xx-xxx901	6/7/2018	(20 000 00)	AETNA INC SR UNSEC 1 7% 06-07-18	(20 022)	20 000	0	(22)	(22)
xx-xxx901	6/15/2018	145 93	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(385)	385	0	0	0
xx-xxx901	6/15/2018	46 850 85	SDART 15-3 C2 74% 01-15-21	(5 173)	5 087	0	(86)	(86)
xx-xxx901	6/15/2018	5 370 83	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(10)	9	0	(1)	(1)
xx-xxx901	6/20/2018	15 258 04	G2RF 5 18 AG8139 06-20-64	(764)	722	0	(42)	(42)
xx-xxx901	6/20/2018	8 997 80	G2RF 5 047 AG8142 06-20-64	(1 869)	1 792	0	(77)	(77)
xx-xxx901	6/20/2018	6 281 43	G2RF 5 2 725891 02-20-64	(980)	945	0	(35)	(35)

xx-xxx901	6/20/2018	4 476 77	G2RF 5 2 725893 09-20-64	(298)	288	0	(11)	(11)
xx-xxx901	6/20/2018	551 56	G2RF 5 616 694836 09-20-59	(57)	55	0	(2)	(2)
xx-xxx901	6/20/2018	(35 000 00)	WALMART INC SR GLBL NT 1 75% 10/09/2019	(34 999)	34 603	(396)	0	(396)
xx-xxx901	6/25/2018	30 769 65	SCRT 17-4 M45T4 5% 06-25-57	(451)	423	(28)	0	(28)
xx-xxx901	7/16/2018	0 00	SDART 17-1 A2 1 49% 02-18-20/07-15-18	(146)	146	0	0	0
xx-xxx901	7/16/2018	41 901 72	SDART 15-3 C2 74% 01-15-21	(5 033)	4 949	0	(84)	(84)
xx-xxx901	7/16/2018	4 588 56	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(828)	782	0	(45)	(45)
xx-xxx901	7/16/2018	4 369 84	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(630)	630	0	0	0
xx-xxx901	7/20/2018	14 309 14	G2RF 5 18 AG8139 06-20-64	(1 004)	949	0	(55)	(55)
xx-xxx901	7/20/2018	551 12	G2RF 5 616 694836 09-20-59	(0)	0	0	(0)	(0)
xx-xxx901	7/20/2018	7 525 87	G2RF 5 047 AG8142 06-20-64	(1 535)	1 472	0	(63)	(63)
xx-xxx901	7/20/2018	5 984 18	G2RF 5 2 725891 02-20-64	(308)	297	0	(11)	(11)
xx-xxx901	7/20/2018	4 243 89	G2RF 5 2 725893 09-20-64	(241)	233	0	(9)	(9)
xx-xxx901	7/25/2018	30 322 59	SCRT 17-4 M45T4 5% 06-25-57	(477)	447	(30)	0	(30)
xx-xxx901	7/30/2018	(10 000 00)	TEVA PHARMACEUTICAL SR UNSEC 1 7% 07-19-19	(9 999)	9 813	0	(187)	(187)
xx-xxx901	8/6/2018	(45 000 00)	US TREASURY NOTE 1 25% 04-30-19	(44 986)	44 650	0	(336)	(336)
xx-xxx901	8/6/2018	(10 000 00)	US TREASURY NOTE 0 75% 02-15-19	(9 949)	9 923	0	(26)	(26)
xx-xxx901	8/6/2018	(200 000 00)	US TREASURY NOTE 0 75% 07-15-19	(200 039)	196 883	0	(3 156)	(3 156)
xx-xxx901	8/6/2018	(65 000 00)	US TREASURY NOTE 1 25% 08-31-19	(64 672)	64 149	(523)	0	(523)
xx-xxx901	8/8/2018	(20 000 00)	DUKE ENERGY CAROLINAS SEC3 05% 03-15-23	(19 977)	19 792	(184)	0	(184)
xx-xxx901	8/10/2018	(201 400 00)	US TREASURY NOTE 2 625% 07/15/2021	(200 967)	201 088	121	0	121
xx-xxx901	8/14/2018	(35 000 00)	GILEAD SCIENCES INC SR UNSEC FRN(L+17) 09-20-18	(35 000)	35 014	14	0	14
xx-xxx901	8/14/2018	(35 000 00)	GILEAD SCIENCES INC VAR 03/20/2019	(35 000)	35 048	48	0	48
xx-xxx901	8/14/2018	(10 000 00)	GILEAD SCIENCES INC SR UNSEC 1 85% 09-20-19	(9 997)	9 903	(93)	0	(93)
xx-xxx901	8/15/2018	3 358 37	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(1 011)	1 011	0	0	0
xx-xxx901	8/15/2018	37 538 25	SDART 15-3 C2 74% 01-15-21	(4 437)	4 363	0	(74)	(74)
xx-xxx901	8/15/2018	(15 000 00)	BERKSHIRE HATHAWAY FIN SR UNSEC 1 15% 08-15-18	(14 998)	15 000	0	2	2
xx-xxx901	8/15/2018	4 576 59	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(13)	12	0	(1)	(1)
xx-xxx901	8/20/2018	550 66	G2RF 5 616 694836 09-20-59	(0)	0	0	(0)	(0)
xx-xxx901	8/20/2018	13 343 46	G2RF 5 18 AG8139 06-20-64	(1 022)	966	0	(56)	(56)
xx-xxx901	8/20/2018	5 386 74	G2RF 5 2 725891 02-20-64	(619)	597	0	(22)	(22)
xx-xxx901	8/20/2018	3 976 52	G2RF 5 2 725893 09-20-64	(277)	267	0	(10)	(10)
xx-xxx901	8/21/2018	6 524 15	G2RF 5 047 AG8142 06-20-64	(1 045)	1 002	0	(43)	(43)
xx-xxx901	8/27/2018	29 882 08	SCRT 17-4 M45T4 5% 06-25-57	(470)	441	(30)	0	(30)
xx-xxx901	8/30/2018	(252 800 00)	UNITED STATES TREAS NTS 2 75% 07/31/2023	(252 287)	252 669	382	0	382
xx-xxx901	9/17/2018	7 304 31	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(218)	196	0	(21)	(21)
xx-xxx901	9/17/2018	52 159 94	FHLMC PC GOLD POOL# GO-8792 3 5 % 12/01/2047	(341)	344	3	0	3
xx-xxx901	9/17/2018	4 568 73	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(8)	8	0	(0)	(0)
xx-xxx901	9/17/2018	32 600 09	SDART 15-3 C2 74% 01-15-21	(5 022)	4 938	0	(83)	(83)
xx-xxx901	9/17/2018	2 279 42	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(1 079)	1 079	0	0	0
xx-xxx901	9/20/2018	9 476 22	G2RF 6 64 AA7554 07-20-64	(284)	226	0	(58)	(58)
xx-xxx901	9/20/2018	12 226 59	G2RF 5 18 AG8139 06-20-64	(1 182)	1 117	0	(65)	(65)
xx-xxx901	9/20/2018	5 811 82	G2RF 5 047 AG8142 06-20-64	(743)	712	0	(30)	(30)
xx-xxx901	9/20/2018	4 977 74	G2RF 5 2 725891 02-20-64	(424)	409	0	(15)	(15)
xx-xxx901	9/20/2018	3 794 13	G2RF 5 2 725893 09-20-64	(189)	182	0	(7)	(7)
xx-xxx901	9/20/2018	32 883 98	G2RF 5 110 756694 11-20-61	(3 664)	3 463	0	(201)	(201)
xx-xxx901	9/20/2018	441 74	G2RF 5 616 694836 09-20-59	(113)	109	0	(4)	(4)
xx-xxx901	9/25/2018	29 459 02	SCRT 17-4 M45T4 5% 06-25-57	(451)	423	(28)	0	(28)
xx-xxx901	9/25/2018	18 283 08	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(4 396)	2 965	0	(1 430)	(1 430)

xx-xxx901	9/25/2018	31 135 75	FNCL 5 0 AI5236 MHA 06-01-41	(1 240)	1 134	0	(106)	(106)
xx-xxx901	9/25/2018	94 704 40	FNCL 3 5 BH4084 LTV10-01-47	(198)	192	(5)	0	(5)
xx-xxx901	9/25/2018	186 666 05	FNCL 3 5 CA0487 LTV10-01-47	(1 107)	1 077	(30)	0	(30)
xx-xxx901	10/1/2018	(35 000 00)	IL ST FIN AUTH ELMHURST TAXABLE 13A4 545% 10-01-18	(35 000)	35 000	0	0	0
xx-xxx901	10/4/2018	(65 000 00)	US TREASURY NOTE1 5% 08-15-20	(64 967)	63 398	0	(1 569)	(1 569)
xx-xxx901	10/10/2018	(35 000 00)	SUMITOMO MITSUI BK SR UNSEC3 102% 01-17-23	(35 000)	33 998	(1 002)	0	(1 002)
xx-xxx901	10/15/2018	28 230 26	SDART 15-3 C2 74% 01-15-21	(4 444)	4 370	0	(74)	(74)
xx-xxx901	10/15/2018	1 309 35	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(970)	970	0	0	0
xx-xxx901	10/15/2018	51 898 06	FHLMC PC GOLD POOL# GO-8792 3 5 % 12/01/2047	(260)	262	2	0	2
xx-xxx901	10/15/2018	7 125 43	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(198)	179	0	(19)	(19)
xx-xxx901	10/15/2018	4 561 15	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(8)	8	0	(0)	(0)
xx-xxx901	10/22/2018	11 416 49	G2RF 5 18 AG8139 06-20-64	(857)	810	0	(47)	(47)
xx-xxx901	10/22/2018	8 711 78	G2RF 6 64 AA7554 07-20-64	(962)	764	0	(197)	(197)
xx-xxx901	10/22/2018	5 255 92	G2RF 5 047 AG8142 06-20-64	(580)	556	0	(24)	(24)
xx-xxx901	10/22/2018	4 659 01	G2RF 5 2 725891 02-20-64	(330)	319	0	(12)	(12)
xx-xxx901	10/22/2018	3 542 53	G2RF 5 2 725893 09-20-64	(261)	252	0	(9)	(9)
xx-xxx901	10/22/2018	440 14	G2RF 5 616 694836 09-20-59	(2)	2	0	(0)	(0)
xx-xxx901	10/25/2018	28 998 88	SCRT 17-4 M45T4 5% 06-25-57	(491)	460	(31)	0	(31)
xx-xxx901	10/25/2018	11 045 22	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(10 728)	(7 238)	0	(3 490)	(3 490)
xx-xxx901	10/25/2018	31 070 06	FNCL 5 0 AI5236 MHA 06-01-41	(72)	66	0	(6)	(6)
xx-xxx901	10/25/2018	94 413 50	FNCL 3 5 BH4084 LTV10-01-47	(299)	291	(8)	0	(8)
xx-xxx901	10/25/2018	185 902 57	FNCL 3 5 CA0487 LTV10-01-47	(785)	763	(21)	0	(21)
xx-xxx901	11/1/2018	(5 000 00)	TN HDA SFH PAC PSA 12-1C 4 5% 07/01/2037	(5 181)	5 000	0	(181)	(181)
xx-xxx901	11/15/2018	298 72	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(1 011)	1 011	0	0	0
xx-xxx901	11/15/2018	51 541 80	FHLMC PC GOLD POOL# GO-8792 3 5 % 12/01/2047	(353)	356	3	0	3
xx-xxx901	11/15/2018	4 549 08	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(13)	12	0	(1)	(1)
xx-xxx901	11/15/2018	7 052 17	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(81)	73	0	(8)	(8)
xx-xxx901	11/15/2018	56 110 26	DRIVE 2018-3-A2A 2 75% 10/15/2020	(8 890)	8 890	0	0	0
xx-xxx901	11/15/2018	23 694 84	SDART 15-3 C2 74% 01-15-21	(4 612)	4 535	0	(77)	(77)
xx-xxx901	11/20/2018	8 306 80	G2RF 6 64 AA7554 07-20-64	(509)	405	0	(104)	(104)
xx-xxx901	11/20/2018	10 527 07	G2RF 5 18 AG8139 06-20-64	(941)	889	0	(52)	(52)
xx-xxx901	11/20/2018	4 890 93	G2RF 5 047 AG8142 06-20-64	(381)	365	0	(16)	(16)
xx-xxx901	11/20/2018	4 510 43	G2RF 5 2 725891 02-20-64	(154)	149	0	(5)	(5)
xx-xxx901	11/20/2018	3 427 19	G2RF 5 2 725893 09-20-64	(120)	115	0	(4)	(4)
xx-xxx901	11/26/2018	28 749 93	SCRT 17-4 M45T4 5% 06-25-57	(266)	249	(17)	0	(17)
xx-xxx901	11/26/2018	6 961 97	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(6 052)	4 083	0	(1 969)	(1 969)
xx-xxx901	11/26/2018	31 001 82	FNCL 5 0 AI5236 MHA 06-01-41	(75)	68	0	(6)	(6)
xx-xxx901	11/26/2018	94 029 11	FNCL 3 5 BH4084 LTV10-01-47	(395)	384	(11)	0	(11)
xx-xxx901	11/26/2018	184 307 86	FNCL 3 5 CA0487 LTV10-01-47	(1 639)	1 595	(44)	0	(44)
xx-xxx901	12/14/2018	(5 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 2 65% 02-01-21	(4 977)	4 917	(191)	0	(191)
xx-xxx901	12/17/2018	0 00	SDART 17-1 A3 1 77% 09-15-20/12-15-18	(299)	299	0	0	0
xx-xxx901	12/17/2018	38 939 99	DRIVE 2018-3-A2A 2 75% 10/15/2020	(17 170)	17 170	0	0	0
xx-xxx901	12/17/2018	19 568 86	SDART 15-3 C2 74% 01-15-21	(4 196)	4 126	0	(70)	(70)
xx-xxx901	12/17/2018	4 485 12	SDART 17-1 B 2 1% 06-15-21/07-15-19	(515)	515	0	0	0
xx-xxx901	12/17/2018	51 242 53	FHLMC PC GOLD POOL# GO-8792 3 5 % 12/01/2047	(297)	299	3	0	3
xx-xxx901	12/17/2018	4 146 38	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	(426)	403	0	(23)	(23)
xx-xxx901	12/17/2018	6 902 25	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	(166)	150	0	(16)	(16)
xx-xxx901	12/20/2018	9 404 57	G2RF 5 18 AG8139 06-20-64	(1 188)	1 122	0	(65)	(65)
xx-xxx901	12/20/2018	4 458 78	G2RF 5 047 AG8142 06-20-64	(451)	432	0	(18)	(18)
xx-xxx901	12/20/2018	4 287 51	G2RF 5 2 725891 02-20-64	(231)	223	0	(8)	(8)
xx-xxx901	12/20/2018	3 308 21	G2RF 5 2 725893 09-20-64	(123)	119	0	(4)	(4)

xx-xxx901	12/20/2018	30 157 67	G2RF 5 110 756694 11-20-61	(3 171)	2 998	0	(173)	(173)
xx-xxx901	12/20/2018	438 95	G2RF 5 616 694836 09-20-59	(2)	2	0	(0)	(0)
xx-xxx901	12/21/2018	(200 000 00)	US TREASURY NOTE1 375% 12-15-19	(199 297)	197 531	0	(1 766)	(1 766)
xx-xxx901	12/26/2018	6 360 50	FNA 15-M13 ASQ2 (MF) 1 646% 09-25-19	(892)	601	0	(290)	(290)
xx-xxx901	12/26/2018	93 562 19	FNCL 3 5 BH4084 LTV10-01-47	(480)	467	0	(13)	(13)
xx-xxx901	12/26/2018	30 929 99	FNCL 5 0 AI5236 MHA 06-01-41	(79)	72	0	(7)	(7)
xx-xxx901	12/26/2018	183 635 86	FNCL 3 5 CA0487 LTV10-01-47	(691)	672	0	(19)	(19)
xx-xxx901	12/26/2018	28 356 69	SCRT 17-4 M45T4 5% 06-25-57	(420)	393	(26)	0	(26)
xx-xxx901	12/31/2018	(145 000 00)	US TREASURY NOTE 1 25% 12-31-18	(145 091)	145 000	0	(91)	(91)

TOTAL (24,586,129) 24,372,131 (213,998)

Dissallowed wash sales 12,949

Net gain/loss (201,049)