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

Department of the Treasury

► 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.

Open to Public Inspection

		THE TOTAL COLLEGE				ir to r ubite inspection			
1	For ca	lendar year 2018 or tax year beginning	7/01 , 2018	, and ending 6/	30 , 2019				
(				P		ber			
1	Colcom Foundation				31-1479839  B Telephone number (see instructions)				
		Stanwix St Ste 1800		Į E		uctions)			
	Pitt	sburgh, PA 15222-1442		_	412-765-2400				
					If exemption application is	pending, check here 🕨 🗌			
	C Ch	and all that people	That rations of a form						
	G CI	neck all that apply   Initial return	Initial return of a form	ner public charity	<ul><li>1 Foreign organizations, checl</li></ul>	k here			
		Final return	Amended return		2 Foreign organizations meeti	ng the OEO/ test shoot			
		X Address change	Name change		here and attach computation	1 • 119 (118 63 76 (65), CHECK			
	H Ch		(c)(3) exempt private f						
		Section 4947(a)(1) nonexempt charitable tr	ust Other taxable p	private foundation					
				ash Accrual	under section 507(b)(1)(A),	cneck nere			
	(fro	om Part II, column (c), line 16)	Other (specify) Tax ba	isis	If the foundation is in a 60-	month termination —			
	<b>►</b> \$		column (d) must be or		under section 507(b)(1)(B),				
	Part					(d) Disbursements			
		Expenses (The total of amounts in	(a) Revenue and	(b) Net investment	(c) Adjusted net	for charitable			
		columns (b), (c), and (d) may not	expenses per books	ıncome	ıncome	purposes			
		necessarily equal the amounts in column (a) (see instructions) )				(cash basis only)			
		1 Contributions, gifts, grants, etc., received (attach schedule)				<del></del>			
h	,	2 Check X if the foundation is not required to attach Sch B			<del>-  </del>				
<i>IJ</i> /	\	TEL II the roundation is not required to attach Sch B			<del>-      </del>				
/\	X	3 Interest on savings and temporary cash investments			N/A				
' (	)	4 Dividends and interest from securities	11,276,874.	11,276,874					
•	,	5 a Gross rents							
		<b>b</b> Net rental income or (loss)							
	ē	6 a Net gain or (loss) from sale of assets not on line 10	14,755,188.			Ĺ			
	E I	b Gross sales price for all _78,700,115.	· · · · · · · · · · · · · · · · · · ·						
	Revenue	7 Capital gain net income (from Part IV, line 2)		14,755,188	RE	CEIVED			
	Œ	8 Net short term capital gain	<del>-</del>			10			
		9 Income modifications				0 1 2020			
		10 a Gross sales less (			181 30	0 1 2020 19			
		allowances				- '   S   -			
202		b Less Cost of goods sold			OG	DENI LIT			
$\approx$		C Gross profit or (loss) (attach schedule)				JEIV, UI			
<b>ි</b>		11 Other income (attach schedule)							
<b>~</b> 3		See Statement 1	-408,803.	1,393,567					
_		12 Total Add lines 1 through 11	26,440,865:	· 27,425,629					
100		13 Compensation of officers, directors, trustees, etc	1,251,330.	. 360,432		890,897.			
0		14 Other employee salaries and wages	446,259.	. 66, 684		379,575.			
_	S	15 Pension plans, employee benefits	573,494.	137,550		432,637.			
긆	nses	16a Legal fees (attach schedule) See St 2	1,577.	413		1,164.			
	ē	b Accounting fees (attach sch) See St 3	21,875.	5, 736		16,139.			
NC ANN	×	c Other professional fees (attach sch) See St 4	1,926,000.	1,926,000					
Ź	e	17 Interest				····			
אַ	<u></u>	18 Taxes (attach schedule Xsee instrs) See Stm 5	247,031.			<del></del>			
•	tra	19 Depreciation (attach							
	njs	schedule) and depletion							
	Ē	20 Occupancy	114,549.	30,035		84,514.			
	Ad	21 Travel, conferences, and meetings	118,027.	30,947		87,080.			
	Ď	22 Printing and publications							
	ā	23 Other expenses (attach schedule)	211 014	164 250	1	144 200			
	Operating and Administrative Expe	See Statement 6	311,014.	164,753		144,389.			
	ati	24 Total operating and administrative expenses Add lines 13 through 23	5 011 156	2 722 550	1	2 026 305			
	)er	25 Contributions, gifts, grants paid Part XV	5,011,156. 32,219,776.	2,722,550	+	2,036,395. 32,219,776.			
	ŏ		34,419,110.			34,219,110.			
		26 Total expenses and disbursements Add lines 24 and 25	37,230,932.	2,722,550		34,256,171.			
		27 Subtract line 26 from line 12	3,,230,332.	2,122,330	<del></del>	33,230,111.			
		a Excess of revenue over expenses							
		and disbursements	-10,790,067.						
		<b>b</b> Net investment income (if negative enter 0)		24,703,079					
		C Adjusted net income (if negative enter -0-)							



<b>D</b>	Part II Balance Sheets Attached schedules and amounts in the description column should be for end of year amounts only		Beginning of year		End of year		
Part	H	Balance Sneets	column should be for end of-year amounts only (See instructions)	(a) Book Value	(b) Book Value		(c) Fair Market Value
	1	Cash - non-interest	-bearing	56,946.	98,330	0.	98,330.
	2	Savings and tempora	ary cash investments	14,791,304.	29,558,229	9.	29,558,229.
	3	Accounts receivable	<b>.</b>			$\neg$	
		Less allowance for	doubtful accounts >			1	
	4	Pledges receivable	<b></b>			$\Box$	
		Less allowance for	doubtful accounts				
	5	Grants receivable					
	6	Receivables due from offic disqualified persons (attac	cers, directors, trustees, and other ch schedule) (see instructions)				
	7	Other notes and loans rec	eivable (attach sch)			1	
		Less allowance for	doubtful accounts >				
ets	8	Inventories for sale	or use.				- <del></del>
Assets	9	Prepaid expenses a	nd deferred charges	21,084.	27,65	3.	27,653.
	10 a	a Investments – US obligations (attach s	and state government chedule)	7,850,315.	5,678,068	8.	6,107,819.
	Į i	<b>b</b> Investments — corporate	stock (attach schedule)	223,204,066.	204,900,46	2.	269,295,936.
	] (	c Investments — corporate	bonds (attach schedule)	81,106,405.	82,691,37	1.	84,108,067.
	11	Investments – land, equipment basis	buildings, and	i			
		Less accumulated deprec (attach schedule)	uation •				
	12	•	5				
	13	Investments - other	(attach schedule) Statement 7	91,943,729.	85,229,669	9.	100,698,331.
!	14	, ,					
		Less accumulated deprec (attach schedule).	Jation See Stmt 8 ► 99,849.				
	15	Other assets (descri					
		see the instructions	completed by all filers — Also, see page 1, item I)	418,973,849.	408,183,782	2.	489,894,365.
	17		nd accrued expenses	05 006 000	00 005 000	_	
S	18		}	26,986,000.	20,005,000	<u>u .  </u>	
≝	19		tors trustees & other description persons	<del></del>		$\dashv$	
Liabilities	20 21	•	tors, trustees, & other disqualified persons spayable (attach schedule)			+	
	22	Other liabilities (des				-	<del></del>
		other habilities (des			<del></del>	+	
	23	<del></del>	lines 17 through 22)	26,986,000.	20,005,00	0.	
ces		Foundations that fo and complete lines	llow SFAS 117, check here 24 through 26, and lines 30 and 31. ►				
Jan	24						
Ba	25	Temporarily restricted					
Þ	26	•	\				
Assets or Fund Balance		Foundations that do and complete lines	o not follow SFAS 117, check here X 27 through 31.				
0 9	27	Capital stock, trust p	principal, or current funds	391,987,849.	388,178,782	2.	
et	28	Paid-in or capital surplus,	or land, bldg , and equipment fund				
ASS	29	Retained earnings, accumi	ulated income, endowment, or other funds				
Net /	30/	Total net assets or f	und balances (see instructions)	391,987,849.	388,178,782	2.	
ž	319	total liabilities and (see instructions)	net assets/fund balances	418,973,849.	408,183,782	2	
Parl			ges in Net Assets or Fund Balance		400,100,702		
1	Tota	I net assets or fund b	alances at beginning of year - Part II, colu		gree with		
	end-	of-year figure reported	d on prior year's return)			1	391,987,849.
		r amount from Part I,			<b>├</b>	2	-10,790,067.
3			ne 2 (Itemize) See Statement 9		<del></del>	3	6,981,000.
4		lines 1, 2, and 3	(itamiza) Þ		<u> </u>	4	388,178,782.
5 6		ases not included in line 2 ( I net assets or fund b	alances at end of year (line 4 minus line 5)	- Part II column (b) I	<b>_</b>	5 6	388,178,782.
О	iola	i net assets of Turid Di	alarices at eriu of year (illie 4 fillilus lifle 3)	r art ii, colulliii (b), l	110 00	٠	300, 110, 10Z.

Par	t IV   Capital Gains and	Losses for Tax on Investme	nt Income			_	
(a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse; or common stock, 200 shs MLC Co)  (b) How a						(C) Date acquired (mo , day, yr )	(d) Date sold (mo , day, yr )
	1a Publicly traded securities P					Various	Various
b	<del></del>	·					
d			<del></del>				
е							
	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other ba plus expense of sa			(h) Gain or ((e) plus (f) m	
a			63,94	4,927.		14	,755,188.
	<del></del>						
	<del></del>						
	Complete only for assets showin	g gain in column (h) and owned by the	e foundation on 12/31/69			(I) Gains (Col	(h)
	(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any		ga tha	ain minus col (k), b in -0-) <b>o</b> r Losses (fr	ut not less
a						14	,755,188.
b			·				
d	<del></del>	_	<u> </u>				
е							
2	Capital gain net income or (ne	t capital loss).   If gain, also If (loss), en	enter in Part I, line 7 iter -0- in Part I, line 7		2	14	,755,188.
3	Net short-term capital gain or	(loss) as defined in sections 1222(5	5) and (6).				
	If gain, also enter in Part I, lin in Part I, line 8	e 8, column (c) See instructions If	f (loss), enter -0-		3		0.
Par		r Section 4940(e) for Reduce			me		
If sec	ction 4940(d)(2) applies, leave t	oundations subject to the section 4940 this part blank ction 4942 tax on the distributable a fy under section 4940(e) Do not co	amount of any year in the b	·	?	Yes	X No
	<del></del>	each column for each year, see the in		entries			
	(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use as:	sets	(	(d) Distribution col (b) divided	
	2017	44,647,858.	499,97				0.089300
	2016	36,709,517.	492,37				0.074556
	2015 2014	32,585,600.	482,12				0.067587
	2013	26,502,563. 25,468,677.	534,369 518,850			<del></del>	0.049596 0.049086
		23, 400, 077.	310,03	3,320.	T		0.047000
2	Total of line 1, column (d)				2		0.330125
3	Average distribution ratio for the number of years the foundation	5-year base period – divide the total on has been in existence if less than	on line 2 by 5 0, or by the 5 years		3		0.066025
4	Enter the net value of nonchar	itable-use assets for 2018 from Par	t X, line 5		4	480	,944,646.
5	Multiply line 4 by line 3			_	5	31	<u>,754,370.</u>
6	Enter 1% of net investment inc	come (1% of Part I, line 27b)		<u> </u>	6		247,031.
7	Add lines 5 and 6				7	32	,001,401.
	Enter qualifying distributions fr				8	· -	,256,171.
	If line 8 is equal to or greater tha Part VI instructions.	n line 7, check the box in Part VI, line	1b, and complete that part u	ising a 1% ta	ax ra	te See the	

orm 990-PF	(2018)	Colcom	Foundation

31-1479839

Page 4

Excise Tax Based on Investment Income (Section 4940(a), 45 xempt operating foundations described in section 4940(d)(2), check here and enter late of ruling or determination letter (attach copy of letter if necessary comestic foundations that meet the section 4940(e) requirements in Part V, wheck here. X and enter 1% of Part I, line 27b II other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, fax under section 511 (domestic section 4947(a)(1) trusts and taxable boundations only, others, enter -0-)	'N/A' on — see in	Ine 1	1		247,0	 031.
Domestic foundations that meet the section 4940(e) requirements in Part V, heck here. ► X and enter 1% of Part I, line 27b II other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, ax under section 511 (domestic section 4947(a)(1) trusts and taxable		-	1	2	47,0	031.
heck here. X and enter 1% of Part I, line 27b Il other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, ax under section 511 (domestic section 4947(a)(1) trusts and taxable	line 12, c		1	2	47,0	031.
Il other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, ax under section 511 (domestic section 4947(a)(1) trusts and taxable	line 12, c		,			
ax under section 511 (domestic section 4947(a)(1) trusts and taxable	line 12, c					_
ax under section 511 (domestic section 4947(a)(1) trusts and taxable oundations only, others, enter -0-)		col (b)				
oundations only, others, enter -0-)						
· · · · · · · · · · · · · · · · · · ·			2			0.
add lines 1 and 2			3	2	247,0	031.
Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundati	ons onl	y; others, enter -0-)	4			0.
	iter -0-		5	2	47,(	031.
			1 1		-	- 1
	6 a	274 <u>,68</u> 4.	]			ŀ
, , ,	6 b		]			l
, , , , , , , , , , , , , , , , , , , ,	6 c		<u>.</u>  .			l
	6 d		J			
			7	2	74,6	<u> 584.</u>
inter any <b>penalty</b> for underpayment of estimated tax. Check here $X$ if Form 2	2220 is	attached	8			
•		•	9			0.
•	1	•	10		27,6	<u> 653.</u>
	53.	Refunded •	11			0.
VII-A Statements Regarding Activities	_			<del>, , ,</del>		
ruring the tax year, did the foundation attempt to influence any national, state, articipate or intervene in any political campaign?	or local	legislation or did it		1 a	Yes	No X
ld it spend more than \$100 during the year (either directly or indirectly) for political piee the instructions for the definition	urposes	7		1 b		X
	of any	materials published				
•				16		X
	d during	the year <sup>.</sup>		<del>                                     </del>		
			0.	<u>.</u> l. l		[. ]
	penditur	e tax imposed on		1. 1		
<u></u>	etad ta	the IDC3				
• • •	rieu io	the IKS		-		X
as the foundation made any changes, not previously reported to the IRS, in its govern	ning inst	trument, articles			 	
				<u> </u>		X
	ing the	year <sup>9</sup>		$\rightarrow$		<u> </u>
				_	_ X	<u> </u>
• • • • • • • • • • • • • • • • • • • •				5		X
• •					,	
	satisfied	d either			. 1	
by language in the governing instrument, or					,	
By state legislation that effectively amends the governing instrument so that no man with the state law remain in the governing instrument?	datory d	irections that conflict		6	<u></u>	
d the foundation have at least \$5,000 in assets at any time during the year? If 'Yes,' complete Part II	, col (c),	and Part XV		7	Х	
, ,	uctions	<b>-</b>				
	eral			8 b	X	
the foundation claiming status as a private operating foundation within the me or calendar year 2018 or the tax year beginning in 2018? See the instructions fo	aning o	of section 4942(j)(3) or	4942(j)(5)	9		l
or calendar year 2018 or the tax year beginning in 2018? See the instructions for	n Paπ i	ATV IT TES, COMPlete	I all Alv			
or calendar year 2018 or the tax year beginning in 2018? See the instructions fo id any persons become substantial contributors during the tax year? If 'Yes,' attach a			T all Alv			
	Credits/Payments  O18 estimated tax pmts and 2017 overpayment credited to 2018  Exempt foreign organizations — tax withheld at source  fax paid with application for extension of time to file (Form 8868).  Backup withholding erroneously withheld  Fotal credits and payments. Add lines 6a through 6d  Container any penalty for underpayment of estimated tax. Check here.  If Ine 7 is more than the total of lines 5 and 8 is more than line 7, enter amount owed  Everpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid  Inter the amount of line 10 to be: Credited to 2019 estimated tax.  Inter the amount of line 10 to be: Credited to 2019 estimated tax.  Inter the ax year, did the foundation attempt to influence any national, state,  anticipate or intervene in any political campaign?  Inter the axion more than \$100 during the year (either directly or indirectly) for political price the instructions for the definition.  If the answer is 'Yes' to 1a or 1b, attach a detailed description of the activities and copies in distributed by the foundation in connection with the activities.  In on the foundation file Form 1120-POL for this year?  Inter the amount (if any) of tax on political expenditures (section 4955) impose the interior the reimbursement (if any) paid by the foundation during the year for political expenditures.  In On the foundation engaged in any activities that have not previously been reportives, attach a detailed description of the activities.  In the foundation made any changes, not previously reported to the IRS, in its governing the foundation, or bylaws, or other similar instruments? If 'Yes,' attach a confort of the foundation have unrelated business gross income of \$1,000 or more during the statement required by General Instruction T  In the foundation that effectively amends the governing instrument so that no man with the state law remain in the governing instrument?  If the state law remain in the governing instrument so that no man with the state law remain in the gov	Comparison of the estimated tax pmts and 2017 overpayment credited to 2018   Comparison of the estimated tax pmts and 2017 overpayment credited to 2018   Comparison of time to file (Form 8868)   Comparison of the form of the file (Form 8868)   Comparison of the form of the file (Form 8868)   Comparison of the form 8868)   Comparison of the form 8868   Comparison of the	Oil estimated tax pmts and 2017 overpayment credited to 2018  ize xempt foreign organizations — tax withheld at source ax paid with application for extension of time to file (Form 8868).  dockup withholding erroneously withheld  otal credits and payments. Add lines 6a through 6d cinter any penalty for underpayment of estimated tax. Check here:	Credits/Payments   Credits/Payments/Payme	Secints/Payments   Cite   Secints/Payment	Discentis/Payments  It estimated tax pmts and 2017 overpayment credited to 2018  It estimated tax pmts and 2017 overpayment credited to 2018  Searchy protein organizations — tax withheld at source  axe paid with application for extension of time to file (Form 8868)  Searchy withholding erroneously withheld  Gold credits and payments. Add lines 6a through 6d  Inter any penalty for underpayment of estimated tax Check here  As due if the total of lines 5 and 8 is more than line 7, enter amount ower  It is more than the total of lines 5 and 8, enter the amount overpaid  Inter the amount of line 10 to be Credited to 2019 estimated tax. *  VII-A.   Statements Regardling Activities  VII-A.   Statements Regardling Activities  VII-A.   Statements Regardling Activities  VII-A   Statements Regardling Activities  Interdiction of the Statement of Statements

Pai	τ ۷ΙΙ-Α	Statements Re	egarding Activ	nties (co	ontinuea)					
11	At any ti within th	me during the year, e meaning of section	did the foundation 512(b)(13)? If '	on, directly Yes,' attac	or indirectly, own a controlled enti ch schedule. See instructions	ity		11	Yes	No X
12	Did the fo	oundation make a dis	tribution to a donor	r advised fi	and over which the foundation or a dis	qualified person h	ad			
13	_	privileges? If 'Yes,'			ructions quirements for its annual returns a	nd evemntion an	nlication?	12	Х	X
	Website		vitir the public ms		olcomfdn.org and laure		piication:	13	X	
14		s are in care of ►	Treasurer	ین	reomitani.org_and_raure	Telephone no.	412-	765-2		
	Located	at ► Pittsk	ourgh PA	- <b>-</b>		-	15222	<u>, 00_ 2</u>	300_	· — — ·
15	Section	4947(a)(1) nonexem	npt charitable trus	ts filing Fo	orm 990-PF in lieu of Form 1041 -		<b>-</b>	Ņ/Ā	. ▶	$\Box$
	and ente	r the amount of tax	-exempt interest	received o	r accrued during the year		▶ 15			N/A
16	At any tir bank, se	ne during calendar ye curities, or other fin	ear 2018, did the fo	oundation h a foreign	ave an interest in or a signature or ot country?	her authority over	a	16	Yes	No X
		instructions for exce name of the foreign		requireme	nts for FinCEN Form 114 If 'Yes,'					
Par				ities for	Which Form 4720 May Be F	Required				
					nn, unless an exception applies.				Yes	No
1 a		e year, did the founda								
	(1) Enga	age in the sale or ex	change, or leasin	ng of prope	erty with a disqualified person?	<b>□</b>	es X No			
		ow money from, len	d money to, or ot	herwise e	xtend credit to (or accept it from) a		es XNo			
	(3) Furn	ish goods, services,	or facilities to (o	r accept ti	nem from) a disqualified person?	H	es X No			ĺ
	<b>(4)</b> Pay	compensation to, or	r pay or reimburse	e the expe	nses of, a disqualified person?	X	es No			
	(5) Tran for th	sfer any income or ne benefit or use of	assets to a disqua a disqualified per	alified pers	son (or make any of either available	1 1-	es X No			
	(6) Agre found of go	e to pay money or plation agreed to make overnment service, i	property to a gove e a grant to or to ei f terminating with	ernment of mploy the o un 90 days	ficial? (Exception. Check 'No' if the official for a period after termination ()	e <b>\</b>	'es X No			
b	If any an Regulation	swer is 'Yes' to 1a( ons section 53 4941	1)—(6), did <b>any</b> of (d)-3 or in a curre	f the acts ent notice	fail to qualify under the exceptions regarding disaster assistance? See	described in instructions.	_	1 b		X
	Organiza	tions relying on a c	urrent notice rega	arding disa	ster assistance, check here		▶ ∐			
C	Did the for	oundation engage in e not corrected befo	n a prior year in a re the first day of	ny of the the tax ye	acts described in 1a, other than exe ear beginning in 2018?	cepted acts,		1 c		
2	Taxes or private o	failure to distribute perating foundation	e income (section defined in section	4942) (do n 4942(j)(3	es not apply for years the foundations or 4942(j)(5)).	on was a				
а	At the er and 6e, F	id of tax year 2018, Part XIII) for tax yea	did the foundatio ar(s) beginning be	n have an fore 2018	y undistributed income (lines 6d	<b>□</b> Y	es X No			
	If 'Yes,' I	ist the years >	20 , 20	, 20	, 20	_	_			
Ь	(relating	to incorrect valuation	on of assets) to th	e year's u	n is <b>not</b> applying the provisions of s ndistributed income? (If applying s	section 4942(a)(2 ection 4942(a)(2)	) to			
_	•	listed, answer 'No'			/			2 b	N	<u>/A</u>
c		visions of section 4 , 20, 20		ng applied	to any of the years listed in 2a, lis	it the years here			'	
3 a	Did the for	oundation hold more e at any time during	e than a 2% direct g the year?	t or indired	ct interest in any business		es X No			
b	(3) the la	lid it have excess bilified persons after ommissioner under a pse of the 10-, 15-, e if the foundation h	or 20-year first pl	hase holdı	a result of (1) any purchase by the of the 5-year period (or longer per se of holdings acquired by gift or b ng period? (Use Schedule C, Form is in 2018)	e foundation nod approved equest, or 4720, to	_	3 b	N	
4 a	Did the fo			`	a manner that would jeopardize its	5		4a		X
	jeopardize	oundation make any e its charitable purpos ear beginning in 20	se that had not bee	prior year n removed	(but after December 31, 1969) that from jeopardy before the first day of	could		4 b		X
BAA							F	orm <b>990</b>	1-PF (2	2018)

Part VII-B   Statements Regarding Activit	ies for Which Form	1 4720 May Be Req	uired (continu	ed)			-3
5 a During the year, did the foundation pay or incur a			· · · · · · · · · · · · · · · · · · ·		Т	Yes	No
(1) Carry on propaganda, or otherwise attem	pt to influence legislation	n (section 4945(e))?	Yes	X No			
(2) Influence the outcome of any specific put on, directly or indirectly, any voter registre	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?  Yes X No						
(3) Provide a grant to an individual for travel,	(3) Provide a grant to an individual for travel, study, or other similar purposes?						
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions							
(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 X 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 Organizations relying on a current notice rega	arding disaster assistand	ce, check here		▶	5 b	_ N	/A
c If the answer is 'Yes' to question 5a(4), does tax because it maintained expenditure respon	the foundation claim ex	emption from the	N/A ∏ Yes	. ∏No			
If 'Yes,' attach the statement required by Reg	, ,	5-5(d)					
6 a Did the foundation, during the year, receive a on a personal benefit contract?	•		∐Yes	XNo			
b Did the foundation, during the year, pay prem If 'Yes' to 6b, file Form 8870	iums, directly or indirec	tly, on a personal bene	fit contract?		6 b		X
<ul><li>7 a At any time during the tax year, was the found</li><li>b If 'Yes,' did the foundation receive any proces</li></ul>					<u></u>		
8 Is the foundation subject to the section 4960 tax of				N/A	7 b		
or excess parachute payment(s) during the ye		an \$1,000,000 in remune	Yes	XNo			
Part VIII Information About Officers, D	irectors, Trustees,	Foundation Manag	gers, Highly Pa	aid Emp	oyee	S,	
and Contractors	d-8: a d al					_	
1 List all officers, directors, trustees, and foun			T				
(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions employee ber plans and defe compensation	nefit ( <b>e)</b> t erred	Expens other a		
See Statement 10							
		1,251,330.	276,13	,,		29,3	<b>6</b> 0
		1,231,330.	270,1.	,,,,		. 5 , 5	09.
					_		
				<del></del>			
2 Compensation of five highest-paid employees (or	her than those included	on line 1 – see instructio	ns). If none, enter 'i	IONE,			
(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 employee ben plans and defe compensation	efit <b>(e)</b> E rred (	Expens other a	e acco	ount, ices
B. Rowan	Office Mar		, , , , , , , , , , , , , , , , , , , ,			_	
Pittsburgh, PA 15222	Office Mgr. 40	108,040.	53,5	18		4.1	40.
R. Petrella		100,040.	33,3	-0.		-1, +	10.
Pittsburgh, PA 15222	Prof. Asst.	69,040.	29,4	98		3 1	05.
C. Lehmann		03,040.	23,1	50.		<u> </u>	<del>05.</del>
Pittsburgh, PA 15222	Prog. Dir.	129,415.	46,3	17.		1,1	95.
D. McMahon	Receptionist						
Pittsburgh, PA 15222	40	52,000.	6,9	39.		3,0	96.
<u> Destinee Napolitano</u>	Prog Dir						
Pittsburgh, PA 15222	40	85,500.	23,9	45.		1,9	
Total number of other employees paid over \$50,000	TEEA0306L 12	/12/18		F0	rm <b>990</b> -	PF (20	0 18)
	12	· · <del></del> · <del>-</del>		, 0			

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 <u>N/A</u>	
<sup>2</sup>	
All II	
All other program-related investments. See instructions	
3	
Total. Add lines 1 through 3	<u> </u>
BAA	Form <b>990-PF</b> (2018)

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Page 8

Forn	1990-PF (2018) Colcom Foundation	31-1479		Page 8
Pai	Minimum Investment Return (All domestic foundations must complete this part. see instructions.)	Foreign f	oundation	ıs,
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	1 a	160 25	2 051
	Average of monthly cash balances	1 b	468,352	6,625.
	Fair market value of all other assets (see instructions)	1 c	19,91	5,025.
	d Total (add lines 1a, b, and c)	1 d	488,26	9 676
	Reduction claimed for blockage or other factors reported on lines 1a and	- <del> </del>	400,200	3,010.
	1c (attach detailed explanation)	0.		
2	Acquisition indebtedness applicable to line 1 assets	2		0.
3	Subtract line 2 from line 1d	3	488,268	
4	Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)	4		4,030.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	480,94	
6	Minimum investment return. Enter 5% of line 5	6		7,232.
Pai	<b>t XI</b> Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private op and certain foreign organizations, check here ☐ and do not complete this part			
1	Minimum investment return from Part X, line 6	1	24,04	7,232.
2 8	Tax on investment income for 2018 from Part VI, line 5	31.		
ı	Income tax for 2018 (This does not include the tax from Part VI)			
(	Add lines 2a and 2b	2 c	24	7,031.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	23,800	0,201.
4	Recoveries of amounts treated as qualifying distributions	4		
5	Add lines 3 and 4	5	23,800	0,201.
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	23,800	0,201.
Pai	TXII Qualifying Distributions (see instructions)	-		
1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes. Expenses, contributions, gifts, etc. — total from Part I, column (d), line 26	1 a	34,256	6,171.
ı	Program-related investments – total from Part IX-B	1ь		
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 Suitability test (prior IRS approval required)	3 a		
ŀ	Cash distribution test (attach the required schedule)	3 b		
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8; and Part XIII, line 4	4	34,256	5,171.
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	247	7,031.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6		9,140.
	Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the qualifies for the section 4940(e) reduction of tax in those years	foundation		

BAA

Form 990-PF (2018)

#### Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2017	<b>(c)</b> 2017	(d) 2018
1 Distributable amount for 2018 from Part XI,				
line 7	-			23,800,201.
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			0.	
3 Excess distributions carryover, if any, to 2018:		0.		
a From 2013				
<b>b</b> From 2014 451, 476.	†			
c From 2015 7, 946, 911.	†			
d From 2016 12,506,299.	†			
e From 2017 20, 609, 575.	1			
f Total of lines 3a through e.	41,514,261.			
4 Qualifying distributions for 2018 from Part			7-11	
XII, line 4 ► \$ 34,256,171.		_		
a Applied to 2017, but not more than line 2a			0.	
<b>b</b> Applied to undistributed income of prior years (Election required — see instructions)	;	0.		
c Treated as distributions out of corpus				
(Election required – see instructions)	0.			ı
d Applied to 2018 distributable amount	10 455 050			23,800,201.
e Remaining amount distributed out of corpus  5 Excess distributions carryover applied to 2018	10,455,970.			
(If an amount appears in column (d), the	0.			0.
same amount must be shown in column (a))				
6 Enter the net total of each column as			ĺ	
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	51,970,231.			
<b>b</b> Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed		<u> </u>		
income for which a notice of deficiency has				
been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable				
amount — see instructions.		0.		
e Undistributed income for 2017 Subtract line 4a from line 2a Taxable amount — see instructions				
inic 2a Taxable amount — See matractions			0.	
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)	0.			
8 Excess distributions carryover from 2013 not				
applied on line 5 or line 7 (see instructions)	0.			
9 Excess distributions carryover to 2019. Subtract lines 7 and 8 from line 6a	51,970,231.			]
0 Analysis of line 9				
<b>a</b> Excess from 2014 451, 476.				
<b>b</b> Excess from 2015 7, 946, 911.				
c Excess from 2016 12,506,299.				
d Excess from 2017 20, 609, 575.				
e Excess from 2018 10,455,970.				F 000 PF (2018)

Form 990-PF (2018) Colcom Foundatio				31-147983	9 Page 10
Part XIV   Private Operating Founda					N/A
1 a If the foundation has received a ruling or determined is effective for 2018, enter the date of the					
b Check box to indicate whether the founda		erating foundation of		4942(j)(3) or	4942(j)(5)
2a Enter the lesser of the adjusted net income from Part I or the minimum	Tax year	4 > 0017	Prior 3 years	4 11 0015	(e) Total
investment return from Part X for each year listed	(a) 2018	<b>(b)</b> 2017	(c) 2016	(d) 2015	·
b 85% of line 2a	-				
c Qualifying distributions from Part XII, line 4 for each year listed				<del>-</del>	
d Amounts included in line 2c not used directly for active conduct of exempt activities	-			<del>.</del>	
<ul> <li>Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c</li> </ul>					
3 Complete 3a, b, or c for the alternative test relied upon					
a 'Assets' alternative test — enter		1			
(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 assets at any time during the	e year – see in	part only if the structions.)	foundation had	\$5,000 or more	in
Information Regarding Foundation Managers as List any managers of the foundation who have close of any tax year (but only if they have None	e contributed more th	nan 2% of the total co than \$5,000) (See	ontributions received b section 507(d)(2))	y the foundation bef	ore the
<b>b</b> List any managers of the foundation who own a partnership or other entity) of which the None	10% or more of the foundation has a 1	stock of a corporatio 0% or greater intere	n (or an equally large est	portion of the owner	ship of
2 Information Regarding Contribution, Grant, Check here ☐ If the foundation only marequests for funds If the foundation make 2a, b, c, and d See instructions	ikes contributions to s s gifts, grants, etc ,	preselected charitable to individuals or or	rganizations under o	ther conditions, cor	
a The name, address, and telephone number of	r email address of thi	e person to whom ap	pplications should be a	ddressed	
See Statement 11					
<b>b</b> The form in which applications should be	submitted and infor	mation and materia	ls they should includ	e.	
See Statement for Line 2a					<del></del>
c Any submission deadlines					
See Statement for Line 2a					
d Any restrictions or limitations on awards, s	such as by geograp	hical areas, charital	ble fields, kinds of in	stitutions, or other	factors:
See Statement for Line 2a					
ВАА	TÉE	A0310L 12/12/18		F	orm <b>990-PF</b> (2018)

Form 990-PF (2018) Colcom Foundation

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Appr

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	Foundation status of	Purpose of grant or contribution	Amount			
Name and address (home or business)	or substantial contributor	recipient					
a Paid during the year Colcom Fdn. (see list)		PC	see schedule	30,709,776.			
Laurel Fdn. (see list)			see schedule	1,510,000.			
244-04 1441 (866 1266)			oos bomounts	1,020,0001			
	i						
Total			► 3a	32,219,776.			
<b>b</b> Approved for future payment Colcom Fdn unpaid (see list)		PC	see schedule	3,235,000.			
Inural Edn unnaid (soo list)		PC	see schedule	20,000.			
Laurel Fdn. unpaid (see list)		FC	see schedule	20,000.			
Total	TEF 405011 1:	2000	► 3b	3,255,000. Form <b>990-PF</b> (2018)			

Part XV	the standard standard				F10 F10 . F14	
nter gros	s amounts unless otherwise indicated		ousiness income		by section 512, 513, or 514	(e)
		(a) Business code	<b>(b)</b> Amount	(c) Exclu- sion	<b>(d)</b> Amount	Related or exempt function income (See instructions)
1 Prog	ram service revenue.	<u> </u>		code		
a						
ь						
c				L .		
d	<del>_</del>					
e		<u> </u>				
f		<u> </u>				
g Fees	and contracts from government agencies					_
2 Mem	bership dues and assessments					
3 Interes	st on savings and temporary cash investments					
	lends and interest from securities			14	11,276,874.	
5 Net r	ental income or (loss) from real estate				11/2/0/0/1.	
	-financed property					
	debt-financed property	<del></del>	<del></del> -	-		
	ental income or (loss) from personal property	-	<del></del> _		·	
	r investment income			-	·	
	or (loss) from sales of assets other than inventory	<del>  -  </del>		10	14 755 100	<del></del>
	•	<del></del>	<del></del>	18	14,755,188.	<del></del> -
	ncome or (loss) from special events			-		<del></del>
	s profit or (loss) from sales of inventory	-				·
<b>11</b> Othe						
	bal Int. Low-Tax Inc.			14	1,393,567.	
b <u>Par</u>	tnerships UBTI	211110	-984,7 <u>64</u> .			
c						
d						- <u> </u>
e						
12 Subt	otal Add columns (b), (d), and (e)		-984,764.		27,425,629.	
13 Total	I. Add line 12, columns (b), (d), and (e)				13	26,440,865.
See works	sheet in line 13 instructions to verify calculati				-	26,440,865.
See works			ment of Exempt	Purpos	-	26,440,865.
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculati	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	
See works Part XV Line No.	sheet in line 13 instructions to verify calculate I-B Relationship of Activities to the	e Accomplish	<u>-</u>	<u> </u>	ses	y to the istructions )

# Form 990-PF (2018) Colcom Foundation 31-1479839 Part XVII Information Regarding Transfers to and Transactions and Relationships With Noncharitable Exempt Organizations

							- 1		Yes	No
describ	ed in section 501(c)	(other than section	gage in any of the following won 501(c)(3) organizations) o	nth any ot r in sectio	her organizatii n 527,	on	İ			
relating	to political organiza	ations?								i !
	•	ig foundation to a	noncharitable exempt organi	zation of			-	4 (5)		<u></u>
(1) Cas							-	1 a (1)		X
	er assets ransactions							1 a (2)		X
	es of assets to a no	ncharitable evem	nt organization				-	1 b (1)		<del></del> -
• •			e exempt organization				-	1 b (2)		X
• •	ntal of facilities, equ						ŀ	1 b (3)	_	X
• • .	mbursement arrang	•					F	1 b (4)		X
• •	ns or loan guarante						ŀ	1 b (5)		X
			or fundraising solicitations				i i	1 ь (6)		X
c Sharing	of facilities, equipr	ment, mailing lists	, other assets, or paid emplo	yees				1 c	_	Х
							_			
the good	nswer to any of the ds, other assets, or so nsaction or sharing	above is 'Yes,' co ervices given by the arrangement, sho	emplete the following schedule reporting foundation If the follow in column (d) the value of	e Column indation re the goods	i <b>(b)</b> should alv ceived less tha . other assets.	ways show the n fair market or services	ie fair m value in received	arket vali	ue of	
(a) Line no	(b) Amount involved		noncharitable exempt organization		Description of tra				gement	s
N/A	•	1	· · · · · · · · · · · · · · · · · · ·	1	<u> </u>					
	_									
				<u> </u>						
				+						
			<del></del>					-		
				+						
				+						
			=	+						
		<del></del>		+						
describ	ed in section 501(c)	(other than section	with, or related to, one or more on 501(c)(3)) or in section 52	ax-exempt	t organizations			Yes	X	No
	complete the follow		4.7	———	· · · · · · · · ·					
•	) Name of organiza	tion	(b) Type of organization	1	(0	:) Description	or relat	ionsnip		
N/A				<del></del>						
							-			
								-		—
			d this return, including accompanying s				cnowledge a	and belief, it	ıs true,	
Sign lere	Luck A	on of preparer (other than	n taxpayer) is based on all information	•	reasurer	riedge		May the IF this return preparer s See instru	with the	e
Sign	ature of officer or trustee		Date	Titi		<del> </del>	<del></del>		Yes	No
	Print/Type preparer's na	ame	Preparer's signature		Date	Check	] <sub>'f</sub> [	PTIN		
Paid			Self-Prepared		<u> </u>	self employ	yed			$\Box$
reparer	Firm's name	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , ,		Fund's CIN	,			<u> </u>
Jse Only	Firm's address					1				
	<u> </u>					Рһоле по	1			$\Box$
BAA	l	<u> </u>						Form <b>990</b>	)-PF (2	2018)

2018	Federal Statements	Page 1
Client JUN001	Colcom Foundation	31-1479839
1/08/20		10 33AM
Statement 1 Form 990-PF, Part I, Line 11 Other Income		
	(a) (b) Net Revenue Investment per Books Income	(c) Adjusted Net Income
Global Int. Low-Tax Inc. Partnerships UBTI	$\begin{array}{c} \$ \ 1,393,567. \ \$ \ 1,393,567. \\ \hline \text{Total} \ \frac{-984,764.}{\$ \ 408,803.} \ \hline \\ \$ \ 1,393,567. \end{array}$	\$ 0.
Statement 2 Form 990-PF, Part I, Line 16a Legal Fees		
Legal fees	(a) (b) Net (c)  Expenses Investment Adjusted  Per Books Income Net Income  \$ 1,577. \$ 413.  Total \$ 1,577. \$ 413.	(d) Charitable Purposes \$ 1,164. \$ 1,164.
Statement 3 Form 990-PF, Part I, Line 16b Accounting Fees		
	(a) (b) Net (c) Expenses Investment Adjusted per Books Income Net Income	(d) Charitable Purposes
Independent audit and tax r	turn review  \$ 21,875. \$ 5,736.  Total \$ 21,875. \$ 5,736.	\$ 16,139. \$ 16,139.
Statement 4 Form 990-PF, Part I, Line 16c Other Professional Fees		
	(a) (b) Net (c) Expenses Investment Adjusted per Books Income Net Income	(d) Charitable Purposes
Investment consulting fees Investment management fees	\$ 250,000. \$ 250,000. 1,676,000. 1,676,000. \$ 1,926,000. \$ 1,926,000.	\$ 0.

2018	Fe	deral Sta	tem	ents		Page 2
Client JUN001		Colcom Fou	ındatio	on		31-147983
1/07/20						03·30P
Statement 5 Form 990-PF, Part I, Line 18 Taxes						
		(a) Expense per Boo		(b) Net Investme Income	nt Adjusted	
Federal excise tax	Total	\$ 247,0 \$ 247,0	31. 31. <u>\$</u>		0.	\$ 0.
Statement 6 Form 990-PF, Part I, Line 23 Other Expenses	696					
		(a Expense per Boo	es	(b) Ne Investme Incom	nt Adjusted	
Custody fees Insurance Office expense	Total	185,2	74. 28	2,7 46,6	46. 95.	\$ 7,728. 136,661. \$ 144,389.
Statement 7 Form 990-PF, Part II, Line 13 Investments - Other					D I	
Other Investments				luation Method	Book <u>Value</u>	Fair Market Value
Kayne Anderson Energy Fund Kayne Anderson Energy Fund PNC Equity Partners II Meakem Becker VC Aberdeen International Ptr Aberdeen Private Equity III Aberdeen Venture Partners Saturn Partners II	IV		Mkt Mkt Mkt Mkt Mkt Mkt	Val Val Val Val Val Val	\$ 0. 537,149. 2,701. 311,793. 1,741,449. 2,230,607. 4,206,632.	193,727. 10,903. 574,188. 1,574,368. 1,695,355. 3,478,642.
Portfolio Advisors Private Kayne Anderson Energy Fund Portfolio Advisors Private WGI Emerging Markets Fund, Saturn Partners III PNC Equity Partners I Regiment Capital 5	V Equity		Mkt Mkt Mkt Mkt Mkt Mkt	Val Val Val Val Val Val	703,861. 923,821. 509,614. 1,755,095. 26,385,861. 1,791,717. 0. 468,626.	1,820,706. 1,462,514. 651,073. 2,506,802. 29,598,801. 3,083,675. 0. 467,912.
Atira DAG Ventures Computational Diagnostics, A/F Protein Puralube Saturn Partners Knopp Biosciences	Inc.		Mkt Mkt Mkt Mkt Mkt	Val Val Val Val Val Val	30,413. 280,716. 101,292. 36,313. 1,067,913. 0. -23,855.	0. 170,720. 0. 36,313. 550,536. 0.
Portfolio Advisors Private Incline Equity Partners III Kayne Anderson Energy Fund	<u>-</u>	VII	Mkt Mkt	Val Val Val	2,244,746. 905,054. 1,343,377.	3,719,903. 3,939,386. 1,883,694.

018	Federal S	tatements		Page
lient JUN001	Colcom F	oundation		31-147983
/07/20			· -	03·30P
Statement 7 (continued) Form 990-PF, Part II, Line 13 Investments - Other				
		Valuation <u>Method</u>	Book <u>Value</u>	Fair Market Value
Other Investments				
Dielectric Portfolio Advisors Priv TCW Direct Lending LLC Tortoise MLP Commingled Morgan Stanley Priv Mkt Panopto	6	Mkt Val Mkt Val Mkt Val Mkt Val Mkt Val Mkt Val	3,036,896. 4,342,338. 19,293,925. 1,586,780. 10,849.	4,109,470. 23,081,583. 2,134,056. 0.
TCW Direct Lending LLC Incline Equity Partners Private Equity Partners	: IV and AIV	Cost Cost Mkt Val	4,858,589. 1,709,000. 2,836,397.	1,894,420.
		Total	\$_85,229,669.	\$100,698,331.
Category Furniture and Fixtures	Basis  \$ 99,849  Total \$ 99,849	Deprec. \$ 99,849. \$ 99,849.	Value	Value . \$ 0. \$ 0.
Statement 9 Form 990-PF, Part III, Line 3 Other Increases				
Decrease in grants paya	ble		Total	\$ 6,981,000. \$ 6,981,000.
Statement 10 Form 990-PF, Part VIII, Line 1 List of Officers, Directors, Tr	ustees, and Key Employe	ees		
	Title Average <u>Per Week</u>	Hours Con	Contr npen- bution tion EBP &	n to Account/
Name and Addres				<del></del>
Name and Addres J. F. Rohe (Colcom)	VP/Direct	or \$ 2	62,000. \$ 74,	438. \$ 2,910
J. F. Rohe (Colcom)	VP/Direct 40.00	or \$ 2	62,000. \$ 74,	438. \$ 2,910
		or \$ 2	62,000. \$ 74, 7,000.	438. \$ 2,910 0. 0

018	Federal Statemen	ts			Page
ient JUN001	Colcom Foundation				31-147983
07/20 Statement 10 (continued) Form 990-PF, Part VIII, Line 1 List of Officers, Directors, Trustees	, and Key Employees				03 30F
Name_and Address	Title and Average Hours <u>Per Week Devoted</u>	ı	Compen- sation	Contri- bution to _EBP & DC	Account/
D.E. Baker (Colcom) Pittsburgh, PA 15222	Director 8.00	\$	0.		\$ 0
T. M. Inglis (Colcom) Pittsburgh, PA 15222	Dir/Pres/Treas 40.00		361,916.	78,072.	9,310
D. M. Panazzi (Colcom) Pittsburgh, PA 15222	Director 8.00		41,000.	0.	0
M. M. Strueber (Colcom) Pittsburgh, PA 15222	Director 8.00		41,000.	0.	0
J. Barsotti (Colcom) Pittsburgh, PA 15222	Dir/VP-Inv. 40.00	•	349,220.	78,868.	8,545
T. M. Schmidt (Laurel) Pittsburgh, PA 15222	Emeritus Dir. 2.00		1,100.	0.	0
N. C. Fales (Laurel) Pittsburgh, PA 15222	Emeritus Dir. 2.00		1,100.	0.	0
D. M. Panazzi (Laurel) Pittsburgh, PA 15222	Director 3.00		14,000.	0.	0
D. E. Baker (Laurel) Pittsburgh, PA 15222-1402	Dir/Pres 40.00		172,994.	44,755.	8,604
J .F. Rohe (Laurel) Pittsburgh, PA 15222	Director 2.00		0.	0.	0
T. M. Inglis (Laurel) Pittsburgh, PA 15222	Dir/Treas. 2.00		0.	0.	0
J. S. Barsotti (Laurel) Pittsburgh, PA 15222	Director 2.00		0.	0.	0

2018

#### **Federal Statements**

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Client JUN001

#### **Colcom Foundation**

31-1479839

6/19/20

05 20PM

Statement 10 (continued) Form 990-PF, Part VIII, Line 1 List of Officers, Directors, Trustees, and Key Employees

Name and Address	Title and Average Hours <u>Per Week Devoted</u>	Compen- sation		Contri- bution to EBP & DC	 Expense Account/ Other
C. S. Scaife (Laurel)	Emeritus Dir.	\$	כ.	\$ 0.	\$ 0.
Ditteburgh DA 15222	2.00				

Pittsburgh, PA 15222

Total \$1,251,330. \$276,133. \$ 29,369.

Statement 11 Form 990-PF, Part XV, Line 2a-d **Application Submission Information** 

Name of Grant Program:

Colcom Foundation

Name:

Care Of:

John F. Rohe

Street Address:

Two Gateway Center, Suite 1800 Pittsburgh, PA 15222

City, State, Zip Code:

412-765-2400

Telephone: E-Mail Address:

jrohe@colcomfdn.org

Form and Content:

A Letter of Inquiry (i.e., a request for an invitation to submit a full grant application) should not exceed two pages and must describe the organization, the proposed program description and objective(s), amount requested, projected budget, and timeline. The Foundation discourages the inclusion of lengthy material (newsletters, video,

etc.) with a Letter of Inquiry.
A separate Letter of Inquiry must be submitted for each

program.

Submission Deadlines:

Restrictions on Awards:

N/A Limited geographically and to areas of interest as set

\_\_\_\_\_

forth on website: colcomfdn.org

Name of Grant Program:

Laurel Foundation

Name:

Care Of:

Dayton E. Baker

Street Address:

Two Gateway Center, Suite 1800

City, State, Zip Code:

Pittsburgh, PA 15222

Telephone:

412-765-2400

E-Mail Address:

laurelcontact@laurelfdn.org

Form and Content:

Letter describing the program, its objectives and its justifications. Also a statement of funds needed along

with the proposed budget.

Submission Deadlines:

April 1 and October 1

Restrictions on Awards:

Preference given to W. PA. No grants to individuals.

### COLCOM FOUNDATION - Fiscal Year 2018/2019 Form 990-PF Part XV-Supplementary Information, Grants Paid

#### **Mission Statement**

The primary mission of the Colcom Foundation is to foster a sustainable environment to ensure quality of life for all Americans by encouraging reasonable population levels in the United States Colcom provides grants to address overpopulation and its adverse effects on natural resources Regionally, the Foundation supports conservation, environmental projects and cultural assets

No grants to individuals Foundation status of	all is "PC" - Public charity described in Section 509(a)(1) or	(2)
Recipient	Purpose	Amount
Allegheny Conference on Community Development Pittsburgh, PA	Creating a Next Generation Economy for All	\$116,400
Allegheny Land Trust Sewickley, PA	Greenspace Protection - Urgent Action Land Protection Fund	1,275,000
American Bird Conservancy The Plains, VA	Golden-winged & Cerulean Warbler Habitat Protection	50,000
American Chestnut Foundation Asheville, NC	Increase Genetic Diversity for Climate Change Resilience	100,000
American Immigration Control Foundation, Inc.	Public Awareness Program	135,000
Monterey, VA	Public education on a sustainable immigration policy	100,000
American National Red Cross Pittsburgh, PA	FY20 National Disaster Relief	50,000
American Rivers, Inc. Washington, D.C.	Restoring Aquatic and Floodplain Habitat in Southwestern Pennsylvania	100,000
Bidwell Training Center, Inc. Pittsburgh, PA	Passenger Vans	60,000
Bike Share Pittsburgh, Inc. Pittsburgh, PA	Port Authority Partnership Integration	25,000
Californians for Population Stabilization, Inc.	Public Awareness Program	420,000
Ventura, CA	Unrestricted	325,000
Carnegie Institute	Avian Research at Powdermill Nature Reserve	130,000
Pittsburgh, PA	Science Preservation Fund	300,000
Carnegie Mellon University Pittsburgh, PA	Deliberative Democracy Forum on Immigration	15,000
Center for Immigration Studies, Inc. Washington, D.C.	Unrestricted	1,940,000
Citizens Coal Council Washington, PA	Unrestricted	60,000
Citizens for Pennsylvania's Future Harrisburg, PA	Advancing Environmental Rights Amendment and Continuing Protection of Pennsylvania's High Value Land and Water Resources	200,000
Civic Light Opera Association Pittsburgh, PA	Cecil Place Public Art Project	85,000
Clean Air Council Philadelphia, PA	Protect Health, Air, Water, Land, and Quality of Life in Southwest Pennsylvania	200,000
Compassion and Choices Portland, OR	Public Education On Medical Aid In Dying With Dignity	75,000

Conservancy of Southwest Florida, Inc.	Eastern Collier County Advocacy and Estero Bay	45,000
Naples, FL	Watershed G. G. J.C. B.	10.000
Construction Junction, Inc.	Zero Waste Event Sponsor for Steel City Big	10,000
Pittsburgh, PA	Pour 2018	25.000
Contemporary Learning Systems, Inc. Petoskey, MI	Public education on immigration	25,000
Council on Foundations, Inc Arlington, VA	2019 Membership Dues	23,100
Duquesne University of the Holy Spirit	Surveying of Well Water Quality in Western	129,000
Pittsburgh, PA	Pennsylvania in Areas with Unconventional Gas	125,000
i modifi, i i	Drilling (two year grant)	
Earthworks	Oil & Gas Accountability Project	50,000
Washington, D.C.	On & Gus Accountability I roject	50,000
Environmental Integrity Project	Empowering Communities Project	80,000
Washington, D.C.	Empowering Communities Troject	80,000
Evergreen Conservancy	Water Monitoring and Environmental Education	15,000
Indiana, PA	water Monitoring and Environmental Education	13,000
	Dames Legis David Description Work	20,000
Fair Shake Environmental Legal Services Pittsburgh, PA	Pennsylvania-Based Program Work	20,000
Federation for American Immigration Reform	Public Awareness Program	903,000
Washington, D.C.	Unrestricted	5,800,000
Fort Ligonier Association	Braddock's Battlefield History Center	50,000
Ligonier, PA	Challenge Grant	50,000
Foundation for Pennsylvania Watersheds	Revitalize Waters-Revitalize Communities	250,000
Johnstown, PA	Revitatize Waters-Nevitatize Communities	230,000
Fraternal Order of Police - Lodge #1	Injured Officers Fund in recognition of	25,000
Pittsburgh, PA	10/27/2018 Shooting at the Tree of Life	,
Friends of the Pittsburgh Urban Forest	Capital Campaign Match and Tree Distribution	545,660
Pittsburgh, PA	Program	,
Friends of the Riverfront, Inc.	Trail Expansion and Stewardship	110,000
Pittsburgh, PA		
Grantmakers of Western Pennsylvania	Membership Dues 2019	23,000
Pittsburgh, PA		•
Green Building Alliance	Environment Story Underwriting	25,000
Pittsburgh, PA	, and the second se	,
Grounded Strategies	Vacant Land First Aid Kit Trio	35,000
Pittsburgh, PA		
Group Against Smog and Pollution, Inc.	Watchdog and Communications Work	50,000
Pittsburgh, PA		ĺ
Grow Pittsburgh	Community Garden Program	75,000
Pittsburgh, PA		,
Hilltop Alliance	Farmer Incubation Program infrastructure and	66,000
Pittsburgh, PA	Youth Farm Programs at Hilltop Urban Farm	
Historical Society of Western Pennsylvania	Destination Moon The Apollo 11 Mission	50,000
· ·	Destination Moon The Apollo 11 Mission	30,000
Pittsburgh, PA	Cucamumus & Cucaman and Course	100 000
Hollow Oak Land Trust, Inc.	Greenways & Greenspace Conservation in Western PA	100,000
Moon Township, PA		2 140 000
Immigration Reform Law Institute	Unrestricted	3,148,000
Washington, D.C.		

Keeping Identities Safe	Public education on identity document security	400,000
Washington, D.C		
Land Trust Alliance, Inc.	Rally 2018 The National Land Conservation	31,500
Washington, D.C.	Conference	
League of Women Voters of Pennsylvania Citizen	2019 Straight Scoop on Shale	50,000
Education Fund		
Harrisburg, PA		
Mid-Atlantic Karst Conservancy	Sarah Furnace Cave Protection	30,000
Blairsville, PA		
Migration Dialogue	Research and public education on rural	101,000
Davis, CA	migration and sustainable agriculture	
National Aviary Pittsburgh, Inc.	Memorial Grant	250
Pittsburgh, PA	Veterinary Hospital Program	50,000
National Down Syndrome	Memorial grant	250
New York, NY		
National Flag Foundation	Flag Education Center	50,000
Pittsburgh, PA		,
National Tropical Botanical Garden	Conservation Program	150,000
Kalaheo, HI	[ Constant of the second of th	120,000
Natural Areas Association	2019 Natural Areas Conference (NAC19)	25,000
Ligonier, PA	2015 Hatar at 11 cas Gorger chec (1111015)	23,000
Negative Population Growth, Inc.	Scholarships	50,000
Alexandria, VA	Scholarships	50,000
North Country Trail Association, Inc.	Closing the Gaps	25,000
Lowell, MI	Closing the Gaps	23,000
NumbersUSA Education & Research Foundation	Public Awareness Program	803,000
	Unrestricted	
Arlington, VA		2,300,000
NumbersUSA Support Organization	Unrestricted	2,500,000
Arlington, VA		
Ohio United Presbyterian Church	Alıquıppa Dog Park	2,500
Aliquippa, PA		
PA Cleanways of Allegheny County, Inc.	Operations	50,000
Pittsburgh, PA		
PennEnvironment Research and Policy Center	Protect & Preserve Southwestern Pennsylvania	125,000
Philadelphia, PA	Environment	
Pennsylvania Environmental Council, Inc.	Environmental, Conservation, and Energy	250,000
Pittsburgh, PA	Legacies	
Pennsylvania Resources Council	Alternatives to Landfill Disposal of Challenging	150,000
Newtown Square, PA	Materials	
Persephone Productions, Inc.	Unrestricted	200,000
Falls Church, VA		
Philanthropy Roundtable	Alliance for Charitable Reform	10,000
Washington, D.C.		
Phipps Conservatory and Botanical Gardens, Inc.	Winter Flower and Light Show 2018	200,000
Pittsburgh, PA	Ĭ	,
Pittsburgh Botanic Garden	Garden of the Five Senses	730,000
Oakdale, PA	Surden of the 1 we benses	750,000
Pittsburgh Community Broadcasting Corporation	Environmental Update Weekly Radio Segment	30,000
•	Environmental Opadie Weekly Kadio segment	30,000
Pittsburgh, PA		·

Pittsburgh Parks Conservancy Pittsburgh, PA	Operating Support (over 2 years)	500,000
	2010 Thurs Burney Barretta	95 000
Pittsburgh Three Rivers Regatta, Inc. Pittsburgh, PA	2019 Three Rivers Regatta	85,000
Pittsburgh Trust for Cultural Resources	Unrestricted	150,000
Pittsburgh, PA	Onrestrictea	150,000
Population Media Center, Inc.	Public Education in Family Planning	50,000
South Burlington, VT	Trubic Education in Family Training	30,000
Progressives for Immigration Reform	Public Awareness Program	164,000
Washington, D.C.	Unrestricted	500,000
Regional Trail Corporation West Newton, PA	Great Allegheny Passage History Project	12,500
	Public education on local aesthetics	120,000
Scenic America		120,000
Washington, D.C.	Website	50,000
Scenic Pittsburgh	Challenge Grant	3,427
Pittsburgh, PA		
Shinbig, Inc.	Pittsburgh Monster Pumpkins Festival 2019	150,000
Allison Park, PA		
Southern Alleghenies Museum of Art	Operations and Exhibitions (24 month grant)	125,000
Loretto, PA		
Southwest Pennsylvania Environmental Health Project	Preventing Oil & Gas Impacts Citizens Science	100,000
McMurray, PA	& Technical Assistance for Southwest PA	
	Communities	
Sports & Exhibition Authority of Pittsburgh & Allegheny	Tribute to Children Maintenance	46,089
County		
Pittsburgh, PA		
Streets Run Watershed Association	General Operating Support for Watersheds of	60,000
Pittsburgh, PA	South Pittsburgh	100.000
Student Conservation Association, Inc.	2019 Pittsburgh and Allegheny County Programs	100,000
Arlington, VA The Conservation Fund		100.000
	Susquehanna River and Chesapeake Bay	100,000
Arlington, VA	Watershed improvements	20.000
Touchstone Center for Crafts	Summer Internship Program	20,000
Farmington, PA Tree of Life	Unrestricted	25 000
1	Onrestrictea	25,000
Pittsburgh, PA	Unrestricted	1,100,000
US		
Petoskey, MI	Restricted to ProEnglish	300,000
Virginia Organizing, Inc.	Health & Environment Funders Network-	6,250
Charlottesvle, VA	Membership	
Western Pennsylvania Conservancy	City of Flowers (400 planters)	339,100
Pittsburgh, PA		
Western Pennsylvania Conservancy (continued)	Pittsburgh Redbud Phase III	500,750
Pittsburgh, PA	Farmland Access Initiative	175,000
Westmoreland County Historical Society	Moveable Storage Shelving	100,000
Greensburg, PA		
WITF, Inc.	StateImpact Pennsylvania	50,000
Harrisburg, PA		

## LAUREL FOUNDATION - Fiscal Year Ended June 30, 2019 - Form 990PF Part XV-Supplementary Information, Grants Paid

Recipient	Purpose of Grant	Amount
Allegheny Institute for Public Policy Pittsburgh, PA	General Operating Support	\$ 15,000
American Bird Conservancy The Plains, VA	General Operating Support	25,000
American National Red Cross Pittsburgh, PA	Disaster Cycle Services and Readiness Initiative	50,000
Animal Rescue League of Western PA Pittsburgh, PA	Wildlife Center Storm Work	40,000
Balmoral School of Highland Piping Pittsburgh, PA	13th Annual Balmoral Classic	10,000
Band of Brothers Shakespeare Company, Inc. Johnstown, PA	General Operating Support	10,000
BoardSource Washington, DC	Support of new programs and services for 2019	5,000
Boys & Girls Clubs of Western Pennsylvania Pittsburgh, PA	Teen Workforce Development Academy	15,000
Carnegie Institute Pittsburgh, PA	Powdermill Avian Research - (\$30,000 one-time grant to create a bird banding program manager position & \$40,000 for research)	70,000
Center for Metal Arts, Inc. Johnstown, PA	Unrestricted Support	50,000
Chamber Music Pittsburgh Pittsburgh, PA	2019-2020 concert season	15,000
Children's Festival Chorus, Inc. Pittsburgh, PA	General Operating Support	15,000
Civic Light Opera Association Pittsburgh, PA •	Gallery of Heroes Program - Beyond the Moon	15,000
Community College of Allegheny County-Education Foundation Pittsburgh, PA	Support of the Skilled Trades Program and the Purchase of a Virtual Welding Simulator	30,000
Conemaugh Valley Conservancy, Inc. Johnstown, PA	General Operating Support	10,000
Conservation Consultants, Inc. Pittsburgh, PA	General Operating Support	15,000
Friends of the Pittsburgh Urban Forest Pittsburgh, PA	General Operating Support	40,000
Friends of The Riverfront, Inc. Pittsburgh, PA	General Operating Support	40,000
Greater Pittsburgh Arts Council Pittsburgh, PA	General Operating Support	15,000

Green Building Alliance	2019 General Operating Support	30,000
Pittsburgh, PA		
Grist Mill Productions (d.b.a Mountain Playhouse)	General Operating Support	40,000
Jennerstown, PA		,
Group Against Smog and Pollution, Inc.	General Operating Support	20,000
Pittsburgh, PA		•
Junior Achievement USA	JA Career Exploration Initiative	50,000
Colorado Spgs, CO		
Keystone Oaks School District	Project Succeed Program for the 2019-2020	10,000
Pittsburgh, PA	School Year	
Literacy Pittsburgh	Adult Basic Education (ABE) program	30,000
Pittsburgh, PA		
Little Lake Theatre Company	General Operating Support for the 2019 Season	10,000
Canonsburg, PA		
Loyalhanna Watershed Association, Inc.	General Operating Support	30,000
Ligonier, PA		
Mendelssohn Choir of Pittsburgh, Inc.	General Operating Support for the 2019-2020	10,000
Pittsburgh, PA	Season	,
National Aviary Pittsburgh, Inc.	General Operating Support	50,000
Pittsburgh,PA		
Natural Areas Association	2019 Natural Areas Conference - Opening	5,000
Ligonier, PA	Plenary	·
Neville House Associates, Inc.	General Operating Support for Historic	5,000
Bridgeville, PA	Interpretation	
New Century Careers	General Operating Support	50,000
Pittsburgh, PA		
Nine Mile Run Watershed Association, Inc.	Urban Ecological Restoration	40,000
Pittsburgh, PA		
PennEnvironment Research and Policy Center	Project to Protect Pittsburgh's Environment	15,000
Philadelphia, PA		
Pennsylvania Association for Sustainable Agriculture	General Operating Support	30,000
Millheim, PA		
Pennsylvania Trolley Museum	General Operating Support	15,000
Washington, PA		
Phipps Conservatory and Botanical Gardens, Inc.	The Japanese Courtyard Garden Restoration	50,000
Pittsburgh, PA		<u></u>
Pittsburgh Arts and Lectures	2018-2019 Ten Evenings, Lecture Series	15,000
Pittsburgh, PA		
Pittsburgh Ballet Theatre	50th Anniversary Season Production of Giselle	60,000
Pittsburgh, PA		
Pittsburgh Chapter National Tooling and Machining	Southwestern Pennsylvania BotsIQ	40,000
Foundation, Inc.		
Moon Township, PA		
Pittsburgh Conservation Corps	Connecting Hartwood Acres and Beechwood	15,000
Pittsburgh, PA	Farms to Rachel Carson Trail	

Pittsburgh Entertainment Project	General Operating Support	50,000
Pittsburgh, PA		
Pittsburgh Glass Center, Inc.	General Operating Support and Tech	40,000
Pittsburgh, PA	Apprentice Program	
Pittsburgh New Music Ensemble, Inc.	General Operating Support for the 2018-2019	10,000
Pittsburgh, PA	Concert Season	
Pittsburgh Trust for Cultural Resources	General Operating Support for the 2019 Three	15,000
Pittsburgh, PA	Rivers Arts Festival	
Pittsburgh Trust for Cultural Resources ,	Public Art at the 2019 Dollar Bank Three Rivers	50,000
Pittsburgh, PA	Arts Festival - Los Trompos	
Reading is Fundamental Pittsburgh	Childhood Literacy Programs	15,000
Pittsburgh, PA		
Silver Eye Center for Photography	Exhibition and programming support (General	20,000
Pittsburgh, PA	Operating Support)	
Western Pennsylvania Conservancy	Downtown Hanging Baskets	100,000
Pittsburgh, PA	<u>'</u>	
Westmoreland County Historical Society	General Operating Support	15,000
Greensburg, PA		
Westmoreland Cultural Trust	General Operating Support	15,000
Greensburg, PA		
Westmoreland Land Trust	General Operating Support	15,000
Greensburg, PA		
Westmoreland Museum of Art	General Operating Support	35,000
Greensburg, PA		
Westmoreland Symphony Orchestra	General Operating Support for the 2019-2020	15,000
Greensburg, PA	season	
Women for a Healthy Environment	General Operating Support for 2019-2020	10,000
Pittsburgh, PA		

Total \$1,510,000

### COLCOM FOUNDATION - Fiscal Year 2018/2019 Form 990-PF Part XV-Supplemental Information, <u>Grants Approved for Future Payment</u>

No grants to individuals Foundation status of all	is "PC" - Public charity described in Section 509(a	1)(1) or (2)
Recipient	Purpose	Amount
Allegheny Land Trust	Operational Support (5 years)	\$375,000
Sewickley, PA	Challenge Grant (4 years)	600,000
Community College of Allegheny County- Education Foundation Pittsburgh, PA	Culinary Arts Facility Challenge Grant (1 year grant)	1,000,000
Discretionary Allocation	Public Education on Sustainable Immigration	1,000,000
Pa Cleanways of Allegheny County, Inc. Pittsburgh, PA	Operations (3 year grant)	100,000
Scenic Pittsburgh Pittsburgh, PA	Challenge Grant (1 year grant)	10,000
Sports & Exhibition Authority of Pittsburgh & Allegheny County Pittsburgh, PA	I-579 Cap Park Project	150,000
	Total	\$3,235,000

# LAUREL FOUNDATION - Fiscal Year Ended June 30, 2019 - Form 990PF Part XV-Supplementary Information, <u>Grants Approved for Future Payment</u>

No grants to individuals Foundation status of all is "PC" - Public charity described in Section 509(a)(1) or (2)			
Recipient	Purpose of Grant	Amount	
Pittsburgh History & Landmarks Foundation	Venturi House	10,000	
Tree of Life or L'Simcha Congregation	General operating - October 27, 2018 Tragedy	10,000	
To	otal	\$20,000	

#### **Colcom Foundation**

#### Investments as of June 30, 2019 - Form 990-PF, Part II, line 10

US and State Governement Obligations	Units	Cost	Value
UNITED STATES OF TREAS NTS 2 375% 04-30-2026 REG	29	5,000 294,654	30 304,633 52
UNITED STATES TREAS BDS 3 0% DUE 08-15-2048	. 93	9,000 929,974	37 1,029,819 14
UNITED STATES TREAS BDS DTD 3 125% 05-15-2048	10	0,000 98,597	66 112,210 90
UNITED STATES TREAS BDS DTD 2 75% 08-15-2047	14	0,000 130,260	14 146,114 08
UNITED STATES TREAS BDS DTD 2 75% 11-15-2047	1,55	0,200 1,434,647	87 1,618,081 71
UNITED STATES TREAS NTS 2 75% DUE 08-31-2025 REG	220	0,000 216,559	13 231,704 66
UNITED STATES TREAS NTS DTD 11/30/2018 2 875% DUE 11-30-2025 REG	50	0,000 501,210	94 531,035 00
UNITED STATES TREAS NTS FIXED 2 625% 12-31-2025	25	5,000 255,318	75 267,062 78
UNITED STATES TREAS NTS T-NOTE 2 25% 03-31-2026	12	2,100 124,189	45 125,114 40
US TREAS NTS DTD 05-15-2019 2 125% DUE 05-15-2022 REG		5,000 85,597	•
US TREAS NTS DTD 05-31-2018 2 75% DUE 05-31-2023 REG		5,000 454,502	• • • • • • • • • • • • • • • • • • • •
US TREASURY N/B 2 875% DUE 11-30-2023 REG		0,000 734,106	· ·
US FEDERAL TREASURY BILLS 08-22-2019	420	0,000 418,449	
		5,678,068	02 6,107,819 54
Corporate Stock	Units	Cost	Value
ATLASSIAN CORPORATION PLC COM USDO 1 CL A		4,050 327,923	86 529,902 00
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	1	5,575 1,695,514	60 2,639,183 75
AERCAP HOLDINGS N V EURO 01	:	8,850 458,565	45 460,288 50
ADR BARCLAYS PLC ADR	5:	5,646 694,718	74 423,466 06
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	;	3,920 219,645	51 255,074 40
#REORG/ SRC ENERGY STOCK MERGER PDC ENERGY 2J1YAC1 01-15-2020	34	4,375 310,752	69 170,500 00
#REORG/ANADARKO CASH AND STOCK MERGER OCCIDENTAL 2669376 08-09	9-2019	3,100 241,487	21 218,736 00
#REORG/BB&T NAME CHANGE WITH CUSIP CHANGE TRUIST 2C13AK3 12-09-	-2019 10	0,780 443,816	96 529,621 40
#REORG/FIRST STOCK MERGER FISERV 2322833 07-29-2019	•	4,300 89,990	40 116,401 00
#REORG/SUNTRUST STOCK MERGER 12-09-2019		4,010 194,092	· · · · · · · · · · · · · · · · · · ·
1ST INDL RLTY TR INC COM		8,545 148,807	•
5TH 3RD BANCORP COM		0,940 235,482	
ABBVIE INC COM USD0 01		3,680 229,256	•
ABIOMED INC COM		2,160 644,602	
OTHER MISCELLANEOUS		2,570 -	1,029 90
ACTIVISION BLIZZARD INC COM STK		1,300 780,825	
ADOBE SYS INC COM		7,300 523,669	· · ·
ALBUANET INC CAR STYLES ON CO.		3,325 880,793 1 3,305 1,457,530	·
ALPHABET INC CAP STK USDO 001 CL C	•	2,295 1,457,539 255 97,361	
ALPHABET INC CAP STK USDO 001 CL C ALPHABET INC CAPITAL STOCK USDO 001 CL A		255 97,361 1 1,625 696,371	
AMAZON COM INC COM		1,770 1,214,569	
AMAZON COM INC COM		1,025 300,491	
AMERICAN EQUITY INVT LIFE HLDG CO COM		8,700 128,206 t	
AMERICAN INTERNATIONAL GROUP INC COM		B,020 448,125	
AON PLC COM		5,759 383,331	
APERGY CORP COM		7,875 242,081	
ARGO GROUP INTERNATIONAL HOLDINGS COM STK		7,641 152,404	
AT&T INC COM		1,400 328,555	
AVISTA CORP COM ISIN # US05379B1070		4,875 175,087	39 217,425 00
BARNES GROUP INC COM	4	4,925 111,203	54 277,474 50
BERKSHIRE HATHAWAY INC-CL B	1:	1,433 1,479,146	2,437,172 61
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	(	5,700 416,725	20 573,855 00
BLACK HILLS CORP COM	:	3,300 97,442	257,961 00
BRISTOL MYERS SQUIBB CO COM		5,990 322,160	
CABOT CORP COM	9	5,770 310,687	19 275,286 70
CACI INTL INC CL A CL A	;	2,425 367,893	
CACTUS INC CL A CL A		5,725 211,607	
CARDINAL HLTH INC		5,960 425,322	
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM		2,900 245,148	-
CENTERPOINT ENERGY INC COM		7,090 170,631 9	
CHARTER COMMUNICATIONS INC NEW CL A CL A		1,210 314,497 (	· · · · · · · · · · · · · · · · · · ·
CHEESECAKE FACTORY INC COM		5,525 323,353 (	
CHEVRON CORP COM		1,550 448,450 (	
CITIGROUP INC COM NEW COM NEW		4,830 328,225 (	
CITIGROUP INC COM NEW COM NEW		0,400 1,618,943 2	
COCA COLA CO COM COLUMBIA BKG SYS INC COM		5,850 297,458 3 3,450 231,805 8	·
COMCAST CORP NEW-CL A	4.	4,095 1,435,336	
COMICAST CORP NEW-CL A COMI METALS CO COM	Pape I OLY	1,520 403,342 (	
COME METALS CO COM	2.	-,0-20	507,132 00

COMMVAULT SYS INC COM STK		5,360	367,024 18	265,963 20
CONAGRA BRANDS INC COM USD5		13,220	424,718 99	350,594 40
COSTAR GROUP INC COM		2,959	904,531 68	1,639,463 54
CULLEN / FROST BANKERS INC COM		2,210	152,075 98	206,988 60
CVB FINL CORP COM		10,250	162,378 43	215,557 50
CVS HEALTH CORP COM		4,520	350,234 34	246,294 80
CYPRESS SEMICONDUCTOR CORP COM		17,440	261,439 09	387,865 60
DENNYS CORP COM		24,225	248,146 81	497,339 25
DIODES INC COM		8,125 16,539	210,640 36	295,506 25 635,262 99
DISH NETWORK CORP CL A COM STK DYCOM INDS INC COM		3,509	970,026 57 289,776 71	206,574 83
EAGLE MATLS INC COM		2,775	217,192 04	257,242 50
EAGLE PHARMACEUTICALS INC COM		4,400	288,947 05	244,992 00
EASTMAN CHEM CO COM		3,820	279,319 99	297,310 60
EATON CORP PLC COM USDO 50		3,750	221,395 81	312,300 00
ECOLAB INC COM STK USD1		2,015	188,847 61	397,841 60
EDWARDS LIFESCIENCES CORP COM		7,800	761,458 69	1,440,972 00
EL PASO ELEC CO COM NEW		5,175	183,130 17	338,445 00
EMERSON ELECTRIC CO COM		3,280	177,300 74	218,841 60
EMPIRE ST RLTY TR INC CL A CL A		12,675	204,490 75	187,716 75
ENERGIZER HLDGS INC NEW COM		6,620	279,838 34	255,796 80
ENPRO INDS INC COM		2,175	99,829 06	138,852 00
ESCO TECHNOLOGIES INC		6,863	248,370 39	567,021 06
EXXON MOBIL CORP COM		5,850	498,731 67	448,285 50
F N B CORP PA COM		13,750	139,293 11	161,837 50
FACEBOOK INC COM USDO 000006 CL 'A'		7,999	441,230 27	1,543,807 00
FACEBOOK INC COM USDO 000006 CL 'A'		5,469	867,402 24	1,055,517 00
FIRST FINL BANCORP OHIO COM		11,100	302,155 71	268,842 00
FIRST HAWAIIAN INC COM		12,930 11,250	325,724 44 180,037 26	334,499 10 230,287 50
FIRST MIDWEST BANCORP INC DEL COM FISERV INC COM		2,906	217,496 66	264,910 96
FLOOR & DECOR HLDGS INC CL A CL A		17,269	712,820 69	723,571 10
FORD MTR CO DEL COM PAR \$0 01 COM PAR \$0 01		28,780	406,625 05	294,419 40
FOX CORP CL B CL B		10,548	424,293 30	385,318 44
FRANKLIN ELEC INC COM		4,675	172,795 81	222,062 50
FRESH DEL MONTE PRODUCE INC COM STK		7,408	232,442 25	199,645 60
G-III APPAREL GROUP LTD COM		7,240	200,765 75	213,000 80
GEN MTRS CO COM		7,840	281,489 73	302,075 20
GEN MTRS CO COM		20,225	711,159 13	779,269 25
GENERAL ELECTRIC CO		99,246	950,006 65	1,042,083 00
GLATFELTER		18,660	339,972 50	314,980 80
GOLDMAN SACHS GROUP INC COM		8,507	1,558,390 38	1,740,532 20
GREIF INC		7,130	359,334 13	232,081 50
HARSCO CORP COM		10,800	284,938 87	296,352 00
HARTFORD FINL SVCS GROUP INC COM HEALTHCARE RLTY TR		3,980 9,985	202,766 97 170,970 55	221,765 60 312,730 20
HELMERICH & PAYNE INC COM		7,240	431,601 76	366,488 80
HILTON WORLDWIDE HLDGS INC COM NEW COM' NEW		4,113	286,426 03	402,004 62
HOPE BANCORP INC COM		14,630	217,749 69	201,601 40
HOST HOTELS & RESORTS INC REIT		20,915	365,270 05	381,071 30
HUB GROUP INC CL A		4,875	188,935 86	204,652 50
HUBBELL INC COM		2,330	257,324 06	303,832 00
HUNTSMAN CORP COM STK		13,473	272,219 67	275,388 12
ILLUMINA INC COM		4,050	632,935 82	1,491,007 50
INDEPENDENT BK GROUP INC COM		5,458	344,044 80	299,971 68
INTEL CORP COM		8,210	360,043 44	393,012 70
INTERFACE INC COM		11,325	236,397 61	173,612 25
INTERNATIONAL BUSINESS MACHS CORP COM		2,270	426,393 20	313,033 00
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK		23,000	331,368 93	298,310 00
INTL PAPER CO COM		8,630	392,850 14	373,851 60
INTUIT COM		4,725	1,167,884 63	1,234,784 25
ITT INC COM		7,775 2,120	278,653 33 257,963 57	509,107 00 295,273 60
JOHNSON & JOHNSON COM USD1 JOHNSON CTLS INTL PLC COM USD0 01		8,726	364,930 16	360,471 06
JPMORGAN CHASE & CO COM		3,900	288,346 37	436,020 00
KITE RLTY GROUP TR COM NEW COM NEW		7,793	184,347 09	117,908 09
KLA CORPORATION COM USDO 001		2,230	237,463 82	263,586 00
KNOLL INC COM NEW COM		10,835	186,890 43	248,988 30
KORN FERRY COM		6,450	200,574 47	258,451 50
KRAFT HEINZ CO COM		9,300	294,339 31	288,672 00
LAM RESH CORP COM	0 2	1,740	251,747 70	326,841 60
LIBERTY BROADBAND CORP COM SER C COM SERC	Page 2 of 9	8,683	666,147 34	904,942 26

LIBERTY GLOBAL PLC -SERIES C COM		48,300	1,491,158 10	1,281,399 00
LIBERTY TRIPADVISOR HLDGS INC COM USDO 01 'A'		6,270	57,998 13	77,748 00
LYDALL INC COM		1,901	93,017 43	38,400 20
LYONDELLBASELL IND N V COM USDO 01 CL 'A'		2,920	249,618 23	251,499 60
MANTECH INTL CORP CL A CL A		8,575	292,973 42	564,663 75
MARATHON PETE CORP COM		9,490	588,823 51	530,301 20
MARRIOTT INTL INC NEW COM STK CL A		10,875	865,600 54	1,525,653 75
MATCH GROUP INC COM		20,200	881,683 49	1,358,854 00
MATTHEWS INTL CORP CL A CL A		3,400	126,707 12	118,490 00
MCGRATH RENTCORP COM		4,066	144,491 61	252,701 90
MERCK & CO INC NEW COM		3,400	204,125 95	285,090 00
METLIFE INC COM STK USDO 01		6,070	268,668 03	301,496 90
MICROSOFT CORP COM		21,600	716,168 79	2,893,536 00
MINERALS TECHNOLOGIES INC COM		5,230	220,909 55	279,857 30
MIRATI THERAPEUTICS INC COM		2,925	283,805 84	301,275 00
MOHAWK INDS INC COM		5,225	1,032,617 88	770,530 75
MOLSON COORS BEVERAGE COMPANY COM USDO 01 CLASS B		5,240	365,721 16	293,440 00
MONSTER BEVERAGE CORP NEW COM		20,833	1,014,070 11	1,329,770 39
MORGAN STANLEY COM STK USDO 01		17,300	649,171 78	757,913 00
MUELLER WTR PRODS INC COM SER A STK		23,725	265,475 36	232,979 50
MURPHY OIL CORP COM		13,700	383,045 24	337,705 00
NATL FUEL GAS CO COM		3,940	202,887 36	207,835 00
NETFLIX INC COM STK		6,980	862,062 00	2,563,893 60
NEW YORK CMNTY BANCORP INC COM		20,280	300,875 76	202,394 40
NEWELL BRANDS INC COM		22,410	575,108 03	345,562 20
NEXTERA ENERGY INC COM		880	108,853 71	180,276 80
NORTHWESTERN CORP COM NEW COM NEW		5,900	200,126 53	425,685 00
NUCOR CORP COM		6,180	359,222 00	340,518 00
NVENT ELECTRIC PLC COM USDO 01 WI		930	21,608 03	23,054 70
OCCIDENTAL PETROLEUM CORP		9,590	643,575 60	482,185 20
OLIN CORP COM		18,370	433,258 18	402,486 70
ORACLE CORP COM		24,400	782,681 24	1,390,068 00
OUTFRONT MEDIA INC COM		12,814	277,455 82	330,473 06
OXFORD INDS INC COM		2,100	118,940 03	159,180 00
PALO ALTO NETWORKS INC COM USDO 0001		3,100	457,694 07	631,656 00
PARKER-HANNIFIN CORP COM		1,480	241,618 73	251,614 80
PEBBLEBROOK HOTEL TR COM STK		6,875	247,447 29	193,737 50
PENTAIR PLC COM USDO 01		7,120	281,004 82	264,864 00
PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM		3,599	110,946 25	114,340 23
PHILIP MORRIS INTL COM STK NPV		3,080	295,268 64	241,872 40
PIEDMONT OFFICE REALTY TRU-A		9,750	205,099 24	194,317 50
PINNACLE W CAP CORP COM		2,910	220,347 11	273,801 90
PLEXUS CORP COM		6,800	217,738 72	396,916 00
PNC FINANCIAL SERVICES GROUP COM STK		1,930	181,316 27	264,950 40
PRA GROUP INC COM		10,315	345,349 39	290,264 10
PROGRESS SOFTWARE CORP COM		6,750	154,949 62	294,435 00
PRUDENTIAL FINL INC COM		4,220	335,011 28	426,220 00
PS BUSINESS PKS INC CALIF COM		2,625	140,068 42	442,391 25
QUALCOMM INC COM		2,890	158,711 05	219,842 30
RAYTHEON CO USDO 01		1,690	301,531 13	293,857 20
RENASANT CORP COM		6,800	236,948 82	244,392 00
RING ENERGY INC COM		26,388	386,456 85	85,761 00
RPM INTL INC		4,320	229,477 19	263,995 20
RUSH ENTERPRISES INC CL A CL A		7,650	162,127 45	279,378 00
RYDER SYS INC COM		6,600	443,733 36	384,780 00
SAIA INC COM STK		5,031	178,760 97	325,354 77
SALESFORCE COM INC COM STK		15,100	614,610 09	2,291,123 00
SANDERSON FARMS INC COM		2,350	260,493 37	320,916 00
SANDY SPRING BANCORP INC CMT-COM		5,625	223,173 57	196,200 00
SAREPTA THERAPEUTICS INC COM		3,956	561,953 30	601,114 20
SCHLUMBERGER LTD COM COM		9,500	670,703 51	377,530 00
SCHOLASTIC CORP COM		7,615	294,269 31	253,122 60
SELECTIVE INS GROUP INC COM		7,625	129,483 47	571,036 25
SERVICENOW INC COM USDO 001		12,400	1,342,088 13	3,404,668 00
SMUCKER J M CO COM NEW		3,140	371,475 80	361,696 60
SNAP-ON INC COM		1,580	250,490 09	261,711 20
SOUTH ST CORP COM		3,950	237,298 81	290,996 50
SOUTHWEST GAS HLDGS INC COM		3,775	309,364 02	338,315 50
STAG INDL INC COM		10,325	272,062 54	312,228 00
SYNOVUS FINE COM NEW COM NEW		4,562	196,342 51	159,670 00
TIMKEN CO COM		6,580	263,522 86	337,817 20
TOWNEBANK PORTSMOUTH VA COM	Page 3 of 9	8,943	274,208 18	243,965 04
	-	0,543	274,200 10	243,303 04

TRAVELERS COS INC COM STK		1,800	219,849 89	269,136 00
TRI POINTE GROUP INC COM		15,275	216,715 84	182,841 75
TRIPADVISOR INC COM USDO 001		13,600	476,226 48	629,544 00
TRUEBLUE INC COM STK		11,975	262,726 10	264,168 50
TWILIO INC CL A CL A		4,250	481,857 29	579,487 50
UMB FINE CORP COM STK		3,475	138,903 39	228,724 50
UMPQUA HLDGS CORP COM		12,100	155,583 78	200,739 00
UNIFIRST CORP MASS COM		725	100,567 36	136,713 25
UNITED BANKSHARES INC W VA COM		5,235	135,806 86	194,166 15
UNITED CMNTY BK BLAIRSVILLE GA COM		10,975	196,051 68	313,446 00
UNITED PARCEL SVC INC CL B		5,690	595,150 74	587,606 30
UNITED TECHNOLOGIES CORP COM		2,580	296,173 34	335,916 00
UNITEDHEALTH GROUP INC COM		3,825	274,212 16	933,338 25
US BANCORP		6,650	311,116 31	348,460 00
VISA INC COM CL A STK		19,750	375,506 74	3,427,612 50
WABTEC CORP COM		5,037	339,992 85	361,455 12
WALT DISNEY CO		184	62,146 93	25,693 76
WELLS FARGO & CO NEW COM STK		31,619	1,670,292 65	1,496,211 08
WELLS FARGO & CO NEW COM STK		11,810	598,449 98	558,849 20
WOLVERINE WORLD WIDE INC COM		7,575	197,202 11	208,615 50
WORKDAY INC CL A COM USDO 001		3,900	510,578 62	801,762 00
ZOETIS INC COM USDO 01 CL 'A'		7,164	797,098 67	813,042 36
MFO INVT MANAGERS SER TR GAVEKAL KNOWLEDGE LDRS FD		1,138,293	15,601,938 72	15,583,228 98
AIA GROUP LTD SPON ADR		36,190 000	501,589 17	1,561,598 50
ADIDAS AG		5,858 000	689,897 79	903,362 18
AIR LIQUIDE ADR		17,015 000	337,326 27	475,228 95
ALFA LAVAL AB-UNSPONS ADR		25,495 000	423,489 53	554,261 30
ALLIANZ SE ADS		55,898 000	847,465 01	1,346,023 84
AMBEV S A SPONSORED ADR		169,461 000	789,116 44	791,382 87
ASPEN PHARMACARE HLDGS LTD ADR		26,011 000	562,467 73	184,157 88
ATLAS COPCO AS A ADR A NEW		•	733,196 29	•
		33,913 000 6,804 000	1,252,192 70	1,084,876 87
BAIDU INC ADS		=	1,232,192 70 577,465 64	798,517 44
BAYERISCHE MOTOREN WERKE ADR		17,634 000		433,620 06
CANADIAN NATL RAILWAY CO		9,790 000	369,988 09	905,379 20
CHINA MOBILE LTD		16,687 000	920,862 47	755,754 23
CHUGAI PHARMACEUTIC UNSP ADR		5,275 000	692,667 42	695,930 75
DBS GROUP HOLDINGS LTD SP		15,389 000	783,455 48	1,181,721 31
DASSAULT SYSTEMS SA ADS		5,174 000	222,568 48	828,046 96
DENTSU INC UNSPON ADR		11,318 000	501,378 69	399,525 40
DIAGEO PLC SPON ADR NEW		5,656 000	890,231 85	974,641 92
EPIROC AKTIEBOLAG ADR		49,988 000	476,389 03	516,176 09
FANUC CORPORATION UNSP ADR		24,891 000	364,517 53	459,985 68
FOMENTO ECONOMICO MEXICANO		8,259 000	738,691 38	799,058 25
FUCHS PETROLUB AG UNSPON ADR		43,602 000	528,108 52	427,212 40
GRIFOLS SA ADR		22,191 000	406,046 46	468,230 10
HDFC BANK LTD ADR		5,093 000	454,480 08	662,293 72
HSBC HOLDINGS PLC SPON ADR NEW		12,837 000	557,363 62	535,816 38
ICICI BANK LTD		60,452 000	452,732 32	761,090 68
INFINEON TECHNOLOGIES AG		49,632 000	1,037,239 97	873,026 88
ITAU UNIBANCO MULTIPLE ADR		63,235 000	377,034 99	595,673 70
KOMATSU LTD SPON ADR NEW		16,855 000	469,040 51	408,733 75
KUBOTA CP ADR		9,326 000	707,001 72	777,788 40
L OREAL CO ADR		21,577 000	604,890 61	1,227,515 53
LONZA GROUP AG ZUERICH ADR		30,238 000	794,278 19	1,018,415 84
NASPERS LTD ADR		8,969 000	212,867 25	434,368 67
NESTLE SPON ADR REP REG SHR		17,466 000	1,156,899 31	1,805,984 40
NOVOZYMES A/S UNSPONS APR		9,046 000	479,062 59	420,910 38
PJSC LUKOIL SPONSORED ADR		7,634 000	666,809 01	641,408 68
PING AN INSURANCE ADR		37,613 000	838,464 31	903,840 39
RIO TINTO PLC SPON ADR		8,255 000	514,080 95	514,616 70
ROCHE HOLDINGS ADR		46,830 000	1,272,426 25	1,643,733 00
ROYAL DUTCH SHELL PLC CL B		12,025 000	545,833 00	790,523 50
SAP AG		13,780 000	1,124,917 90	1,885,104 00
SASOL LTD SPON ADR		12,984 000	531,814 62	322,652 40
SCHLUMBERGER LTD		11,857 000	893,074 43	471,197 18
SGS SA ADR		19,164 000	489,209 28	486,957 24
SONOVA HLDG AG UNSP ADR		16,540 000	360,087 05	749,592 80
SYMRISE AG UNSPONS ADR		30,591 000	440,225 35	736,019 46
SYSMEX CORP UNSPON ADR		18,682 000	228,237 35	606,884 77
TAIWAN SMCNDCTR MFG CO LTD ADR		46,414 000	992,138 84	1,818,036 38
TENCENT HLDGS LTD UNSPON ADR	Dogo 4 of 0	12,059 000	527,662 80	545,790 34
UNICHARM CORP UNSPON ADR	Page 4 of 9	71,505 000	459,813 40	431,532 68

UNILEVER PLC (NEW) ADS	14,877 000	609,352 39	921,927 69
LINDE PLC	4,353 000	684,585 66	874,082 40
CHECK POINT SOFTWARE TECH LTD	11,665 000	1,022,527 22	1,348,590 65
YANDEX N V A	15,810 000	426,720 21	600,780 00
ISHARES S&P MIDCAP 400 INDEX	121,458 377	10,489,170 16	23,594,504 32
GQG PARTNERS EMRG MKTS EQ INS	803,652 968	8,800,000 00	10,712,694 06
FIRST EAGLE GLOBAL I	224,017 315	12,015,895 42	13,051,248 77
FORUM POLARIS GLOBAL VALUE	950,273 003	21,617,312 68	25,334,278 26
MSIF GLOBAL FRANCHISE A	746,701 739	17,640,042 78	20,332,688 35
		204,900,462 65	269,295,935 61

Corporate Bonds	Units	Cost	Value
PETROLEOS MEXICANOS 6 375% 01-23-2045	165,000	147,169 55	141,900 00
PETROLEOS MEXICANOS 6 5% 03-13-2027	105,000	103,154 45	103,677 00
PETROLEOS MEXICANOS 6 75% DUE 09-21-2047	31,000	33,645 33	27,605 50
PETROLEOS MEXICANOS FIXED 6 35% 02-12-2048	60,000	64,604 28	51,510 00
PETROLEOS MEXICANOS GTD 6 875% DUE 08-04-2026 REG	25,000	24,953 75	25,310 00
PETROLEOS MEXICANOS NT 4 875% DUE 01-18-2024 REG	50,000	52,650 00	48,872 50
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 C 7 625 03-01-2020 REG	616	693 61	621 45
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2002-20 A 6 14 01-01-2022 REG	4,662	5,119 87	4,788 27
SMALL BUSINESS ADMIN GTD SER 2000-20B 7 73 DUE 02-01-2020/09-01-00 BEO	697	851 72	702 64
MFO VANGUARD INFLATION PROTECTED SECURITIES FUND ADMIRAL	497,093	12,214,849 88	12,849,852 50
CALIFORNIA ST 7 3% 10-01-2039 BEO TAXABLE	25,000	23,747 25	37,578 75
CALIFORNIA ST 7 6% 11-01-2040 BEO TAXABLE	75,000	84,296 50	121,701 00
CALIFORNIA ST 7 625% 03-01-2040 BEO TAXABLE	40,000	40,680 40	63,117 60
IL ST TAXABLE-PENSION 5 1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	125,000	117,732 50	131,635 00
NEW JERSEY ST TPK AUTH TPK REV 7 102% 01-01-2041 BEO TAXABLE	50,000	50,000 00	75,255 50
NEW JERSEY ST TPK AUTH TPK REV 7 414% 01-01-2040 BEO TAXABLE	25,000	33,371 75	38,673 75
BARRICK PD 5 95% DUE 10-15-2039	52,000	43,890 08	63,751 64
PVTPL COMMONWEALTH BK AUSTRALIA SR TRANCHE # TR 00189 2 0% DUE 09-06-2021BEO	251,000	250,761 55	249,424 72
PVTPL SYDNEY ARPT FIN CO PTY LTD GTD SR SECD NT 3 625% DUE 04-28-2026	57,000	56,971 50	58,476 30
ANHEUSER BUSCH INBEV WOR 5 55% 01-23-2049	100,000	99,826 00	122,550 80
ANHEUSER BUSCH INBEV WORLDWIDE INC 4 15% 01-23-2025	157,000	156,843 00	170,066 01
ANHEUSER BUSCH INBEV WORLDWIDE INC 5 45% 01-23-2039	25,000	24,930 50	29,751 63
PETROBRAS GLOBAL 7 25% DUE 03-17-2044	25,000	24,548 75	27,962 75
PETROBRAS GLOBAL FINANCE 5 999% 01-27-2028	150,000	147,225 75	159,450 00
PVTPL RIO OIL FIN TR SER 2014-1 144A 6 25 DUE 07-06-2024	246,202	228,325 58	274,207 52
CDN NAT RES LTD FIXED 2 95% DUE 01-15-2023	291,000	283,335 06	293,876 83
ENBRIDGE INC 4 25% DUE 12-01-2026	150,000	150,937 50	163,031 10
TRANSCANADA TR FLTG RT 5 3% DUE 03-15-2077	95,000	92,381 25	91,237 81
TRANSCANADA TR FLTG RT 5 875% DUE 08-15-2076	25,000	25,000 00	25,660 00
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	100,000	100,000 00	98,946 00
BNP PARIBAS BNDS 4 25 DUE 10-15-2024	350,000	351,087 75	367,945 55
BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3 5% 03-01-2023	200,000	199,572 00	205,733 20
CREDIT AGRICOLE S A LONDON BRH SR NON-PFTRANCHE # TR 6 VAR RT DUE 04-24-2023	250,000	250,000 00	249,364 75
PVPTL BANQUE FEDERATIVE DU CR MUTUEL 2 7% 07-20-2022	200,000	199,898 00	201,454 00
BAYER US FIN II 4 375% DUE 12-15-2028	200,000	202,616 00	210,895 60
PVTPL BAYER US FIN II LLC 4 25% 12-15-2025	200,000	199,622 00	211,615 60
BK IRELAND GROUP FIXED 4 5% DUE 11-25-2023	200,000	199,714 00	208,119 40
PVTPL CRH AMERICA INC BNDS 3 875% DUE 05-18-2025 BEO	200,000	199,754 00	209,194 00
PVTPL ENEL FIN INTL S A GTD NT 144A 6 8%DUE 09-15-2037/09-20-2007 BEO	75,000	89,178 75	95,388 53
PVTPL1 ENEL FINANCE INTL NV 6 0% 10-07-2039/10-07-2009 BEO	100,000	94,890 00	118,581 90
TELECOM ITALIA CAP 7 721% DUE 06-04-2038	115,000	119,014 60	129,662 50
PVTPL BAA FDG LTD MULTICURRENCY BD # TR 00001 4 875 DUE 07-15-2021	521,000	532,051 10	551,082 54
ACTAVIS FDG SCS 3 85% DUE 06-15-2024	105,000	106,390 65	108,995 78
CEMEX S A B DE C V 5 7% DUE 01-11-2025	200,000	183,281 25	207,790 00
MYRIAD INTL HLDGS 5 5% DUE 07-21-2025	250,000	253,174 00	272,450 00
CR SUISSE GROUP AG 3 574% DUE 01-09-2023	290,000	295,579 60	296,077 53
CR SUISSE GROUP AG FLTG RT 3 869% DUE 01-12-2029	250,000	. 250,000 00	257,726 00
PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3 0% DUE 04-15-2021 BEO	200,000	199,850 00	201,829 60
HSBC HLDGS PLC 2 95% DUE 05-25-2021	200,000	199,750 00	201,758 40
HSBC HLDGS PLC 6 5% DUE 05-02-2036	225,000	236,250 90	291,449 25
HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024	200,000	200,000 00	200,532 60
HSBC HOLDINGS PLC 5 1 DUE 04-05-2021	30,000	29,934 90	31,347 90
IMPERIAL TOB FIN 4 25% DUE 07-21-2025	265,000	263,761 05	278,082 26
PVTPL BARCLAYS BK PLC NT 144A 10 179% DUE 06-12-2021 BEO	475,000	555,545 75	537,629 70
REED ELSEVIER CAP INC 3 125 DUE 10-15-2022	128,000	109,255 48	130,332 03
ROYAL BK SCOTLAND 6 125% DUE 12-15-2022	190,000	184,699 02	204,987 20
ROYAL BK SCOTLAND FLTG RT 4 445% DUE 05-08-2030 Page 5 of 9	320,000	320,000 00	331,239 04
rage 3 01 9			

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ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG		95,000	97,924 60	103,459 75
STD CHARTERED PLC 4 05% DUE 04-12-2026		200,000	205,014 00	206,350 80
VODAFONE GROUP PLC 7% DUE 04-04-2079		80,000	80,000 00	86,390 40
ABBOTT LABS 3 75% DUE 11-30-2026		56,000		· ·
		· ·	55,172 88	60,546 98
ABBVIE INC 3 6% 05-14-2025		200,000	196,450 00	206,635 60
ACTAVIS PDG SCS 3 45% DUE 03-15-2022		158,000	157,775 64	161,320 37
AETNA INC NEW 2 8% DUE 06-15-2023		127,000	126,814 58	127,763 40
ALLERGAN FUNDING SCS 3 8% 03-15-2025		81,000	80,712 45	84,059 61
		•		
ALTRIA GROUP INC 4 8% DUE 02-14-2029		227,000	226,357 59	244,204 56
ALTRIA GROUP INC FIXED 4 4% DUE 02-14-2026		76,000	75,841 16	81,323 80
AMERN INTL GROUP 3 3% DUE 03-01-2021		170,000	170,015 34	172,294 15
AMERN INTL GROUP 3 9% DUE 04-01-2026		169,000	168,915 50	176,875 91
AMERN TOWER CORP 3 3% DUE 02-15-2021		·		
		182,000	181,732 46	184,261 17
AMERN TOWER CORP 3 8% DUE 08-15-2029		246,000	245,013 54	253,577 05
APPLE INC 3% DUE 02-09-2024		593,000	592,739 08	612,500 81
AT&T INC 3 4% DUE 05-15-2025		475,000	456,438 50	488,302 38
AT&T INC 4 5% DUE 03-09-2048		72,000	68,850 88	73,613 81
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AT&T INC 4 75% DUE 05-15-2046		25,000	24,911 00	26,400 35
AT&T INC 5 35% DUE 09-01-2040		50,000	54,859 00	56,437 10
AT&T INC 5 45% DUE 03-01-2047		50,000	48,469 50	57,441 05
AT&T INC 5 65% DUE 02-15-2047		50,000	49,883 00	58,665 85
AT&T INC FIXED 8 75% 11-15-2031		53,000	53,000 00	72,212 87
		•		•
AXA EQUITABLE FIXED 4 35% DUE 04-20-2028		450,000	449,167 50	473,233 50
BANK AMER CORP 3 5% DUE 04-19-2026		726,000	734,553 21	760,254 13
BANK AMER CORP 4 45% DUE 03-03-2026		25,000	24,850 25	26,966 08
BANK OF AMERICA CORP 3 004% 12-20-2023		231,000	223,444 77	235,237 70
BANK OF AMERICA CORP BNDS 4 2 DUE 08-26-2024		80,000	80,558 85	85,040 08
			·	· ·
BANK ONE CORP FIXED 8 75% DUE 09-01-2030		100,000	137,971 30	142,929 00
BNSF RY CO 2005-4 4 967% DUE 04-01-2023		8,032	8,032 26	8,496 14
BNSF RY CO 2006-1 5 72% DUE 01-15-2024		22,010	22,010 14	23,774 66
BNSF RY CO 2006-2 5 629% DUE 04-01-2024		26,123	26,123 43	27,857 33
BORGWARNER INC 3 375% DUE 03-15-2025				· ·
		130,000	129,737 40	133,888 30
BSTN PPTYS LTD 3 4% DUE 06-21-2029		214,000	213,604 10	219,200 41
BSTN PPTYS LTD 3 65% DUE 02-01-2026		25,000	25,793 00	25,975 28
BSTN PPTYS LTD 3 85% DUE 02-01-2023		25,000	24,944 75	26,090 93
BSTN PPTYS LTD 4 125% DUE 05-15-2021		75,000	77,611 50	77,164 58
BSTN PPTYS LTD 4 5% DUE 12-01-2028		45,000	· ·	•
		·	44,838 45	49,960 35
BSTN SCIENTIFIC 3 75% DUE 03-01-2026		305,000	304,158 20	324,398 31
BURL NORTHN SANTA 8 251% DUE 01-15-2021		4,976	6,387 15	5,139 79
BURLINGTON NORTH SANTA FE 3 85 09-01-2023		25,000	24,915 25	26,578 00
CAP 1 FINL CORP 3 5% DUE 06-15-2023		100,000	91,181 17	103,825 70
CAP 1 FINL CORP 3 9% DUE 01-29-2024				
		25,000	24,946 00	26,273 55
CAP 1 FINL CORP 4 2% DUE 10-29-2025		50,000	51,401 50	52,510 45
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3 375 DUE 02-15-2023 REG		395,000	395,000 00	402,918 96
CARDINAL HLTH INC 3 079% DUE 06-15-2024		61,000	61,000 00	61,411 32
CHARTER 4 908% DUE 07-23-2025		50,000	49,835 00	54,282 15
CHARTER 5 375% 05-01-2047		25,000	24,992 00	26,379 73
CHARTER 6 484% DUE 10-23-2045		200,000	215,023 00	235,661 80
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4 2% DUE 03-15-2028 BEO		25,000	24,939 25	25,969 35
CHARTER FIXED 5 75% DUE 04-01-2048		50,000	48,230 57	55,301 10
CIGNA CORP 7 65 DUE 03-01-2023		120,000	141,699 72	140,206 68
CITIBANK N A FLTG 05-01-2020				
		377,000	377,000 00	377,427 14
CITIGROUP INC 3 2% DUE 10-21-2026		388,000	374,983 76	395,699 08
CITIGROUP INC 4% DUE 08-05-2024		25,000	25,111 75	26,332 88
CITIGROUP CAP XIII 7 875% TR PFD SECS FIXED/FLTG		7,200	192,091 00	198,648 00
COMCAST CORP NEW 3 95% 10-15-2025		128,000	127,842 56	138,096 64
COMCAST CORP NEW 3 95% 10-15-2025		25,000	24,969 25	26,972 00
COX COMMUNICATIONS 2 95% DUE 06-30-2023		100,000	97,452 75	100,889 70
CROWN CASTLE INTL 3 2% DUE 09-01-2024		60,000	59,832 60	61,271 82
CROWN CASTLE INTL 3 8% DUE 02-15-2028		210,000	209,191 50	218,094 03
CSX TRANSN INC 6 251% DUE 01-15-2023		38,571	38,571 45	42,538 19
CVS HEALTH CORP 3 7% DUE 03-09-2023		· ·		
		80,000	79,320 60	82,731 68
CVS HEALTH CORP 4 1% DUE 03-25-2025		25,000	24,755 25	26,367 25
CVS HEALTH CORP 4 3% DUE 03-25-2028		75,000	74,968 25	79,085 85
CVS HEALTH CORP 4 3% DUE 03-25-2028		302,000	304,001 11	318,452 36
CVS HEALTH CORP 4 78% DUE 03-25-2038		25,000	24,503 50	26,079 35
DIAMOND 1 FIN CORP 5 45% DUE 06-15-2023			•	
		75,000	74,967 75	80,834 40
DISCOVERY 3 95% DUE 03-20-2028		460,000	458,357 80	473,548 38
DOMINION RES INC FLTG RT 5 75% DUE 10-01-2054		100,000	100,000 00	103,900 00
DOMINION RES INC STEP CPN 4 104% DUE 04-01-2021		50,000	50,035 00	51,188 85
DOW CHEM CO 5 55% DUE 11-30-2048		25,000	24,981 75	29,753 05
DOW CHEM CO 7 375% DUE 11-01-2029	Page 6 of 9			
DOTE CHEMICO / 373/0 DOE 11-01-2023	-	50,000	54,219 50	65,956 00

DOW CHEM CO NT 9 4 DUE 05-15-2039	50,000	60,519 50	79,379 85
DOWDUPONT INC 3 766% DUE 11-15-2020	114,000	114,000 00	116,181 85
EATON CORP OHIO 2 75% DUE 11-02-2022	45,000	44,848 80	45,593 51
ENERGY TRANSFER 3 6% DUE 02-01-2023	237,000	211,920 66	242,235 33
ENTERPRISE PROD'S 3 9% DUE 02-15-2024	142,000	142,309 56	150,419 32
EOG RES INC FIXED 3 9% DUE 04-01-2035	85,000	80,230 65	89,330 33
EQT CORP 3 9% DUE 10-01-2027	184,000	183,003 42	174,695 49
ERP OPER LTD 3% DUE 07-01-2029	170,000	169,286 00	172,152 71
ERP OPER LTD PARTNERSHIP 3 DUE 04-15-2023	100,000	99,110 00	102,453 10
EXELON CORP 2 45% DUE 04-15-2021	25,000	24,994 00	24,992 95
FED EXPRESS CORP 6 72% DUE 01-15-2022	11,087	11,851 26	11,582 77
FIFTH THIRD BANCORP 3 65% DUE 01-25-2024	165,000	164,693 10	173,383 65
FORD MTR CR CO LLC 4 14% DUE 02-15-2023	400,000	387,404 00	407,506 40
GEN MTRS FINL CO FIXED 4 15% 06-19-2023	190,000	189,718 80	
GENERAL ELEC CAP CORP 3 15% DUE 09-07-2022	<u>-</u>	•	195,699 43
GENERAL ELEC CAP CORP MEDIUM TERM NTS 3 1 DUE 01-09-2023	144,000	141,089 76	145,840 75
GOLDMAN SACHS 3 5% DUE 11-16-2026	7,000	6,370 42	7,061 89
	362,000	357,202 56	370,931 26
HCA INC 4 125% 06-15-2029	25,000	24,874 25	25,699 50
HCA INC 5 25% DUE 06-15-2049	50,000	49,542 00	51,985 50
HCP INC 3 25% DUE 07-15-2026	50,000	49,953 00	50,390 95
JPMORGAN CHASE & 3 797% DUE 07-23-2024	100,000	100,330 00	104,875 60
JPMORGAN CHASE & 4 5% DUE 01-24-2022	710,000	765,778 00	748,151 14
JPMORGAN CHASE & CO 4 25% 10-01-2027	25,000	26,420 50	27,076 40
KINDER MORGAN 5 4% DUE 09-01-2044	150,000	133,744 50	166,229 25
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	75,000	74,811 75	78,640 35
LOCKHEED MARTIN 3 55% DUE 01-15-2026	250,000	248,070 00	265,701 75
MACY'S INC 6 9% DUE 04-01-2029	100,000	54,500 00	108,723 20
MCDONALDS CORP 3 7% DUE 01-30-2026	137,000	136,556 12	145,639 63
METLIFE INC 3% DUE 03-01-2025	64,000	64,615 04	66,025 41
MICROSOFT CORP 2 4% DUE 08-08-2026	223,000	222,585 22	224,127 49
MOLSON COORS 3% DUE 07-15-2026	200,000	182,128 00	197,597 40
MOODYS CORP 4 875% DUE 02-15-2024	300,000	298,293 00	328,845 00
MORGAN STANLEY 3 125% DUE 07-27-2026	451,000	434,330 71	459,575 77
MPLX LP 4 5% 04-15-2038	148,000	146,240 28	149,421 98
NOBLE ENERGY INC 3 85% DUE 01-15-2028	249,000	240,613 31	253,904 80
NORDSTROM INC 6 95% DUE 03-15-2028	150,000	171,380 40	176,534 25
NORTHROP GRUMMAN 2 93% DUE 01-15-2025	360,000	359,946 00	366,658 92
PHILIP MORRIS INTL 3 125% DUE 08-17-2027	371,000	369,705 21	379,722 95
PHILLIPS 66 3 75% DUE 03-01-2028	204,000	201,794 76	207,997 58
PRUDENTIAL FINANCIAL INC 5 7% 09-15-2048	224,000	224,000 00	240,679 04
PVTPL COX COMMUNICATIONS INC NEW NT 3 5% 08-15-2027	150,000	148,314 50	152,808 90
PVTPL COX COMMUNICATIONS INC NEW NT 144A3 25% DUE 12-15-2022 BEO	75,000	66,463 75	76,554 83
PVTPL DISNEY WALT CO 6 65% DUE 11-15-2037	50,000	56,087 50	71,844 75
PVTPL DISNEY WALT COMPANY/THE 6 4% 12-15-2035	25,000	28,764 00	34,088 88
PVTPL ELANCO ANIMAL HEALTH INC 3 912% 08-27-2021	15,000	15,000 00	15,325 44
PVTPL ELANCO ANIMAL HEALTH INC 4 272% 08-28-2023	25,000	25,000 00	26,239 03
PVTPL ELANCO ANIMAL HEALTH INC 4 9% 08-28-2028	10,000	10,000 00	11,168 14
PVTPL FOX CORP GTD SR NT 144A 4 709% DUE01-25-2029/01-25-2019 BEO	25,000	25,000 00	27,968 68
PVTPL HALFMOON PARENT INC 3 75% 07-15-2023	50,000	49,879 50	52,056 65
PVTPL HALFMOON PARENT INC 4 125% 11-15-2025	25,000	24,979 25	26,623 53
PVTPL HALFMOON PARENT INC 4 375% 10-15-2028	182,000	181,757 94	196,353 43
PVTPL KINDER MORGAN INC DEL SR NT 144A S 625% DUE 11-15-2023/11-05-2013 BEO	50,000	50,437 50	55,362 85
SALESFORCE COM INC 3 7% DUE 04-11-2028	241,000	240,939 75	259,830 78
SOUTHERN CO 2 95% DUE 07-01-2023	370,000	369,685 50	375,541 49
SUNTRUST BKS INC 4% DUE 05-01-2025	373,000	372,522 56	399,400 57
TIME WARNER CABLE 4 125% DUE 02-15-2021	50,000	50,706 50	50,929 75
TIME WARNER CABLE 6 75% DUE 06-15-2039	75,000	81,319 75	87,002 78
UN PAC RR CO 5 866 DUE 07-02-2030	46,946	47,074 58	53,241 99
UNITED TECHNOLOGIES CORP 3 35% 08-16-2021	25,000	24,969 50	25,552 25
UNUM CORP NT 6 75 DUE 12-15-2028 BEO	50,000	55,500 00	60,561 15
UNUM GROUP 3% DUE 05-15-2021	35,000	34,923 70	35,187 18
UNUM GROUP 4% DUE 06-15-2029	60,000	59,779 80	61,590 60
US BANCORP US BANCORP 2 625% DUE 01-24-2022 2 625% DUE 01-24-2022	236,000	235,594 08	
UTD TECHNOLOGIES FIXED 3 65% 08-16-2023	75,000	74,993 25	238,522 84 78,546 83
VENTAS RLTY LTD 3 125% DUE 06-15-2023	99,000	74,993 25 98,349 57	
VERIZON 4 272% DUE 01-15-2036	260,000	·	100,840 41
VERIZON 4 272% DUE 01-13-2036 VERIZON 5 012% DUE 04-15-2049	75,000	227,444 46	281,606 78
VERIZON COMMUNICATIONS DUE 05-15-2025 BEO		74,809 48	89,324 25 138 760 45
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4 3% DUE 07-22-2027	137,000	137,000 00	138,760 45
XEROX CORP 5 625% DUE 12-15-2019	150,000	150,726 00	162,050 85
XEROX CORPORATION 4 5 DUE 05-15-2021	100,000	112,254 00	101,000 00
ZOETIS INC 4 5% DUE 11-13-2025 Page 7 of 9	50,000 100,000	50,912 50	51,046 50
LOUIS 110 7 370 DOL 11 13 2023	100,000	101,676 00	109,732 60

FEDERAL HOME INVITE CORP POR. PEDIOS. 2 1989 50 1 29,895 51 29,895 51 1 29,995 1 1 20,000 1 1 20,000 1 1 20,000 1 1 20,000 1 20				
FEDERAL HOME LINE TICE ORP POOL 198132 4 SSR 96.04 J-0293 SEO   60,445   63,305 45   63,	FEDERAL HOME LN MTG CORP POOL #1Q0080 4 113% 01-01-2036 BEO	27,093	29,085 51	28,355 75
EDDRAIL HOME LINTE CORP POOL RESIDES / ADM IT 1-07-2044   58,-004   59,306   59,356   50,358   50,35	FEDERAL HOME LN MTG CORP POOL #281332 4 589% 04-01-2043 BEO	60,496	63,205 45	62,600 11
FEDERAL HOME IN MITS CORP POOL INSENSED: 2 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POOL INSENSED: 4 SHR\$15-001-2004 BED   FEDERAL HOME IN MITS CORP POO	FEDERAL HOME LN MTG CORP POOL #2B3527 ADJ RT 11-01-2044		60,937 09	
FEDERAL, HOME LIVENT CORP POOL 1609772 4 587 070-12012 BED  FEDERAL, HOME LIVENT CORP POOL 1609764 4 785 050-12012 BED  FEDERAL, HOME LIVENT CORP POOL 1609764 4 785 050-12012 BED  FEDERAL, HOME LIVENT CORP POOL 1609764 4 785 050-12012 BED  FEDERAL, HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL, HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609786 4 785 050-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609878 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609878 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 1609878 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HOME LIVENT CORP POOL 160987 1 785 01-12014 BED  FEDERAL HO	FEDERAL HOME LN MTG CORP POOL #849505 2 843% 10-01-2044 BEO	•		•
EDERGRA, HOME LIM MTG CORP POOL REGORD 4 5% 963-12028 EDG				•
FEDERAL HOME LYM TG CORP POOL MC07903 4 \$70.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC07914 3 \$17.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC07914 3 \$17.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC07914 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC07914 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08281 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08291 3 \$19.00 - 120-028 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00 - 120-08 BED   FEDERAL HOME LYM TG CORP POOL MC08291 4 \$19.00			•	•
FEDERAL HOME LINE CORP POOL RE07934   54 NB 6-12-12-048 ECO	•		•	•
FEDERAL HOME LIM MTG CORP POOL #G00988 4 59 1001-20078 600 123,242 123,044 51 139,855 42 129,401 77 FEDERAL HOME LIM MTG CORP POOL #G00881 4 5104-012048 600 128,466 131,668 23 131,657 85 FEDERAL HOME LIM MTG CORP POOL #G00881 4 5104-012048 600 128,466 131,668 23 131,657 85 FEDERAL HOME LIM MTG CORP POOL #G00881 4 5104-012048 600 129,401 120 120 120 120 120 120 120 120 120 1			•	•
FEDERAL HOME LIM MTG CORP POOL #G08382 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08383 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G08034 4 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-0048 BED  FEDERAL HOME LIM MTG CORP POOL #G0804 5 98 0-012-00			•	•
FEDERAL HOME LIM MTG CORP POOL REGISSE 4 SNO G-112-098 BECO				
FEDERAL HOME LIM MTG CORP POOL RE68837 443-01-2049 BEO 541,992 550,566 23 580,749 66 FEDERAL HOME LIM MTG CORP POOL RE68857 340,701-2049 BEO 640,000 643,600 00 643,600 00 642,226 64 FEDERAL HOME LIM MTG CORP POOL RE68857 3450,701-2040 BEO 32,505 38,141 38 33,555 67 BEDERAL HOME LIM MTG CORP POOL RE68570 4 550,701-2040 BEO 32,505 38,141 38 33,555 67 BEDERAL HOME LIM MTG CORP POOL RE68570 4 550,011-2040 BEO 32,505 38,141 38 34,545 67 BEDERAL HOME LIM MTG CORP POOL RE68071 4 550,011-2040 BEO 32,505 38,141 38 34,141 40 40,700 92 FEDERAL HOME LIM MTG CORP POOL RE68071 4 550,011-2040 BEO 32,505 38,141 38 34,141 40 40,700 92 FEDERAL HOME LIM MTG CORP POOL RE68071 4 550,011-2040 BEO 32,505 38,141 38 34,141 40 40,700 92 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MT 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MT 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MT 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MT 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MT 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MTG 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MTG 12-13-2041 39,141 11 FEDERAL HOME LIM MTG CORP PS ALEXE LIM VAR MTG 12-13-2041 39,141 11 FEDERAL HOME LIM MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 80.01-2023 BEO 5,241 57,433 58 58,000 54 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 80.01-2023 BEO 5,241 57,433 58 58,000 54 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 80.01-2023 BEO 7,7,939 84,770 52 31,776 44 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 11-21-2023 BEO 7,7,939 84,770 52 31,776 44 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 11-21-2023 BEO 7,7,939 84,770 52 31,776 44 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 11-21-2023 BEO 7,7,939 84,770 52 31,776 44 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 11-21-2023 BEO 7,7,939 84,770 52 31,776 44 FEDERAL HATL MTG ASSY ROTTO MTG POOL ALL/12-13-3 88 50 12-12-2023 BEO 7,7,939 86,730 52 31,776 44 FEDERAL HATL MTG ASSY R			•	•
FEDERAL HOME LIN MTG CORP POOL (608887) 3900-10-10-098 BTO 600-00 640,000 0			•	· ·
FEDERAL HOME LIM MTG CORP POOL REGISSED 3 300-01-2098 BCO		279,333	290,964 19	293,492 06
EDDRIAL HOME LIN MTG CORP POOL BEGGOVA 1-59 NO 1-2045 BED   32,555 49	FEDERAL HOME LN MTG CORP POOL #G08857 4%01-01-2049 BEO	541,992	550,565 63	560,784 69
EEDERAL HOME IN MTC CORP POOL (R65006 4 5% 09-01-2068 BEO	FEDERAL HOME LN MTG CORP POOL #G08887 3%06-01-2049 BEO	640,000	643,600 00	646,224 64
FEDERAL HOME LIN NTE CORP POOL (#669071 4 59 00-10-2048 BEO   331,455 34,715 35 348,111 91 1 FEDERAL HOME LIN NTE CORP POOL (#61606 4 549 00-10-2048 BEO   331,455 34,751 35 348,111 91 1 FEDERAL HOME LIN NTE CORP PS 4283 CL EW VAR RT 12-15-204	FEDERAL HOME LN MTG CORP POOL #G14590 4 5% 07-01-2026 BEO	32,505	36,143 18	33,555 49
FEDERAL HOME LINYTEC CORP POOL RIGHESOS 4 5% 09-01-2048 BEO FEDERAL HOME LINYTEC CORP POOL RIGHESOS 4 5% 09-01-2048 BEO FEDERAL HOME LINYTEC CORP T-48 CLI 1A FLYGRIF D7-25-2033 30.524 32,637 42 32,637 42 33,637 42 33,637 42 33,637 42 33,637 42 33,637 42 33,637 42 33,637 42 33,637 42 32 525 42 525 43 52	FEDERAL HOME LN MTG CORP POOL #G60034 4 5% 02-01-2045 BEO	38,248	42,170 10	40,760 92
EBERLAHOWEL IN NTGC CORP POOL, #661606 4 5% 09-01-2048 BEO  FEDERAL HOWEL IN NTGC CORP P 4628 CLE WY ARR T 11-13-0243  26,232  23,482 00 28,367 16  FEDERAL HOWEL IN NTG CORP P 4628 CLE WY ARR T 11-13-0243  30,524  30,527 2 33,637 42  33,047 17  FEDERAL HOWEL IN NTG CORP P 4628 CLE WY ARR T 11-13-0243  FEDERAL HOWEL IN NTG CORP P 4628 CLE WY ARR T 11-13-0243  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1248 5 SW 65-01-2028 BEO  16,667 18,372 39 11,248 31  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1248 5 SW 65-01-2028 BEO  50,148 54,049 23 22,379 77  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1249 5 SW 65-01-2028 BEO  77,639 84,370 52 81,767 64  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1249 5 SW 65-01-2028 BEO  77,639 84,370 52 81,767 64  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1249 6 SW 10-12-2028 BEO  77,639 84,370 52 81,767 64  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1249 6 SW 10-12-2028 BEO  77,639 84,370 52 81,767 64  FEDERAL NATIL MTG ASSN GTO MTG POOL  #AL1249 6 SW 10-12-2028 BEO  80,000 30,00	FEDERAL HOME LN MTG CORP POOL #G60701 4 5% 03-01-2046 BEO	100,519	113,145 44	107,459 30
EDERAL HOME LIN NITE CORPS F4 4283 CL EW VAR RT 12-19-2034  FEDERAL HOME LIN NITE CORPS F4 4283 CL EW VAR RT 12-19-2034  FEDERAL HOME LIN NITE CORPS F4 428 CL EW VAR RT 12-19-2034  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1384 S AD AT DUE G6-01-2039 ECO  1, 296  1, 12, 26 S 9, 9, 50, 83  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1384 S 50, 600-12034 ECO  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1384 S 10-01-2032 ECO  5, 148  5, 409 23  5, 27, 977  FEDERAL NATL MITG ASSIN GTO MITG POOL  BA1374 S 41, 10-01-2033 ECO  77, 679  8, 4, 707 31  5, 27, 877  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1278 S 49, 10-01-2033 ECO  77, 679  8, 4, 707 31  5, 27, 877  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1278 S 49, 10-01-2033 ECO  77, 679  8, 4, 707 31  5, 27, 877  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA1278 S 49, 10-01-2033 ECO  4, 77, 879  FEDERAL NATL MITG ASSIN GTO MITG POOL  A BA12780 S 59, 11-01-2034 ECO  4, 77, 77, 77, 77, 77, 77, 77, 77, 77, 7	FEDERAL HOME LN MTG CORP POOL #G61606 4 5% 09-01-2048 BEO	331.145	341.715 35	· ·
EEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL RESTANCE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL SEARCH HATL MIT & ASSN GTD MATE POOL.  ALL SEARCH HATL MIT & ASSN GTD MATE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  ALL SEARCH HATL MIT & ASSN GTD MATE POOL.  BEDERAL HATL ME ASSN GTD MATE POOL.  BEDERAL HATL MIT & ASSN GTD MATE POOL.  BEDERAL HATL ME ASSN GTD MATE POOL.  BEDERAL HATL MATER ASSN GTD MATER.  BEDERAL HATL ME ASSN GTD MATER.  BEDERAL HATL MATER.	FEDERAL HOME LN MTG CORP SR 4283 CL EW VAR RT 12-15-2043	-		•
EEDERAL MATIL MTG ASSN GTD MTG POOL AL1395 \$5 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 \$5 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 10:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 10:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 10:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 10:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12039 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 48 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 49 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 49 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 49 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:00-12049 BECO 9.26 EIDERAL MATIL MTG ASSN GTD MTG POOL AL1397 40 14, 90:0				•
FEDERAL NATIL MITG ASSN GTD MTG POOL   ALASTY 45 W0 00-10-2032 BEC   52,21   57,33 S   55,600 A   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASTY 45 W0 10-10-2032 BEC   50,148   54,049 23   52,379 7. FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASTY 45 W1 00-10-2032 BEC   76,639   84,370 52   81,767 64   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSA W1 00-10-2033 BEC   76,639   84,370 52   81,767 64   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY AD NIT DUE 60-01-2044 BEC   81,621   59,747 31   93,228 07   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY AD NIT DUE 60-01-2044 BEC   84,719   51,272 41   48,914 05   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY AD NIT DUE 60-01-2044 BEC   84,719   51,272 41   48,914 05   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY 45 W0-00-10405 BEC   84,040   92,118 11   88,494 19   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY AS W0-00-10405 BEC   84,040   92,118 11   88,494 19   FEDERAL NATIL MTG ASSN GTD MTG POOL   ALASSAY AS W0-00-10405 BEC   86,050				•
EEDERAL NATIL NTG ASSN GTD MTG POOL ARASTAY 4 \$50 (10.1-2034 BED EEDERAL NATIL NTG ASSN GTD MTG POOL ARASTAY 48 (10-10-2038 BED EEDERAL NATIL NTG ASSN GTD MTG POOL ARASTAY 48 (10-10-2038 BED EEDERAL NATIL NTG ASSN GTD MTG POOL ARASTAY ARASTAY 6 (10-10-2038 BED EEDERAL NATIL NTG ASSN GTD MTG POOL ARASTAY 6 (10				· · · · · · · · · · · · · · · · · · ·
FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL4778 4% 10-01-2032 BEO   77,639   81,707 67 6   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL546 4% 10-01-2033 BEO   77,639   81,707 64   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL5407 ADJ RT DUE 06-01-2044 BEO   91,621   95,747 31   93,228 07   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL5209 BEO   82,3196   30,826 69   29,226 70   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL5384 4 5% 02-01-2045 BEO   45,779   51,272 41   88,949 39   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL5484 4 5% 02-01-2046 BEO   82,410   92,138 11   88,494 39   FEDERAL NATE MITG ASSN GTD MITG POOL   RAIL5484 5 5% 02-01-2046 BEO   86,542   29,666 14   28,501 20   70,000 20   70,		=	•	•
FEDERAL NATL MITG ASSN CTD MITG POOL		=	· · · · · · · · · · · · · · · · · · ·	
FEBERAL NATL MITG ASSN GTD MITG POOL		•	•	
FEDERAL NATL MTG ASSN GTD MTG POOL		<u>-</u>		
FEDERAL NATL MTG ASSN GTD MTG POOL		•	•	•
FEDERAL NATL MTG ASSN GTD MTG POOL   8A.9128 4 5% 02-01-2046 BEO   26,5412   29,6661   28,5011 20			30,185 69	29,216 20
FEDERAL NATL MTG ASSN GTD MTG POOL   MAL9407 4 5% 09-01-2042 BEO   26,542   29,666 14   28,501, 20   EEDERAL NATL MTG ASSN GTD MTG POOL   MAL9781 4 5% 02-01-2046 BEO   98,608   107,082 06   105,224 47   FHLMC GOLD G0574 7 4 509-01-2041   63,039   68,342 34   67,751,71   FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043   37,372   40,042 48   44,143 07   41,140   41,1		45,779	51,272 41	48,914 05
FEDERAL NATL MTG ASSN GTD MTG POOL #IAL9781 4 5% 02-01-2048 BEO	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9128 4 5% 02-01-2046 BEO	82,410	92,118 11	88,494 39
FHLMC GOLD GO/3406 08-01-2039 FHLMC GOLD GO/3174 S 09-01-2041 FHLMC GOLD GO/3174 S 09-01-2041 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043 37,372 40,042 48 41,181 07 FHLMC POOL RIN1433 AD RT 02-01-2037 37,683 37,386 13 37,886 13 37,886 33 37,886 13 38,885 64 FHLMC POOL RE83757 AD RT 02-01-2045 66,723 66,723 69,614 8 67,722 57 FHLMC POOL RE84-0423 AD RT 12-01-2046 118,760 118,760 110,226 10,660 22 10,540 04 FHLMC POOL RE84-0423 AD RT 10-01-2041 10,226 10,660 22 10,540 04 FHLMC POOL RE84-054 AD RT 10-01-2042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE84-054 AD RT 10-10-12-042 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-045 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-045 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-045 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-045 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-045 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-042 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-042 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-042 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-042 117,107 09 16,448 78 FHLMC POOL RE85-15 AD RT 10-12-042 117,107 09 117	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9407 4 5% 09-01-2042 BEO	26,542	29,666 14	28,501 20
HHLMC GOLD 003517 4 5 09-01-2041 FHLMC GOLD 003517 4 5 09-01-2041 FHLMC GOLD 003517 4 5 09-01-2043 FHLMC COLD (11 11 1433 AD) RT 02-01-2045 FHLMC POOL #181433 AD) RT 02-01-2045 FHLMC POOL #181433 AD) RT 02-01-2045 FHLMC POOL #183979 AD) RT 02-01-2045 FHLMC POOL #283797 AD) RT 02-01-2045 FHLMC POOL #849095 AD) RT 10-01-2046 18,600 FHLMC POOL #849095 AD) RT 10-01-2041 10,226 FHLMC POOL #849095 AD) RT 10-01-2041 FHLMC POOL #849095 AD) RT 10-01-2042 15,749 FHLMC POOL #849584 AD) RT 10-01-2045 FHLMC POOL #849884 AD) RT 10-01-2047 18,222 FNMA 7 5 11-25-204 19,944 21,211 66 21,950 90 FNMA 7 5 11-25-204 19,949 FNMA POOL #252879 7% DUE 12-01-2019 REG 812 1,135 36 812 1,135 36 812 47 FNMA POOL #255831 7% DUE 08-01-2037 BEO 3,655 4,188 FNMA POOL #255831 7% DUE 08-01-2037 BEO 4,881 5,239 71 5,674 96 FNMA POOL #735228 6% 03-01-2038 BEO 3,655 FNMA POOL #735330 6% 03-01-2038 BEO 4,777 79,785 60 FNMA POOL #73530 6% 03-01-2038 BEO 3,655 FNMA POOL #73530 6% 03-01-2034 BEO 4,777 FNMA POOL #858972 5 % 10-01-2035 BEO 5,740 39 FNMA POOL #785993 AD) RT DUE 05-01-2034 BEO 7,765 FNMA POOL #785993 AD) RT DUE 05-01-2034 BEO 7,765 19,765 29 FNMA POOL #888972 6 5% 11-01-2038 BEO 7,765 3 FNMA POOL #888972 6 5% 11-01-2038 BEO 7,765 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,765 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,765 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,765 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,766 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972 6 5% 11-01-2038 BEO 7,767 3 FNMA POOL #889972	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9781 4 5% 02-01-2046 BEO	98,008	107,082 06	105,224 47
FHLMC POOL #1N-4333 AD IRT 02-01-2037 FHLMC POOL #1N-4333 AD IRT 02-01-2037 FHLMC POOL #283797 AD INT 02-01-2045 66,723 69,614 48 6,723 69,614	FHLMC GOLD G07480 6 05-01-2039	88,227	100,457 29	101,438 53
FHLMC MULTICLASS SERIES T-54 CLASS-3A 702-25-2043 FHLMC POOL #283797 ADJ RT 02-01-2037 FHLMC POOL #283797 ADJ RT 02-01-2037 FHLMC POOL #283797 ADJ RT 02-01-2045 FHLMC POOL #283797 ADJ RT 10-01-2046 FHLMC POOL #88-0422 ADJ RT 10-01-2046 FHLMC POOL #88-0422 ADJ RT 10-01-2046 FHLMC POOL #88-9956 ADJ RT 10-01-2042 FHLMC POOL #88-9956 ADJ RT 10-01-2042 FHLMC POOL #88-9956 ADJ RT 10-01-2042 FHLMC POOL #88-9956 ADJ RT 10-01-2045 FHLMC POOL #88-9956 ADJ RT 10-01-2047 FR.MA POOL #25-2040 FR.MA POOL #25	FHLMC GOLD Q03517 4 5 09-01-2041	63,039	68,342 34	67,751 71
FHLMC POOL #381979 AD IR T0-201-2045 FHLMC POOL #84-0423 AD IRT 10-01-2046 FHLMC POOL #84-0423 AD IRT 10-01-2046 FHLMC POOL #84-0423 AD IRT 10-01-2046 FHLMC POOL #84-0423 AD IRT 10-01-2041 FHLMC POOL #84-0965 AD IRT 10-01-2041 FHLMC POOL #849956 AD IRT 10-01-2042 15,749 FHLMC POOL #849956 AD IRT 10-01-2042 15,749 FHLMC POOL #849958 AD IRT 10-01-2045 FHLMC POOL #849958 AD IRT 10-01-2045 FHLMC POOL #849849 AD IRT 10-01-2045 FNMA 7 5 11-25-2040 FNMA BMLS\$47 40 % 01-01-2047 183,889 FNMA 7 5 11-25-2040 FNMA BMLS\$47 40 % 01-01-2047 FNMA POOL #252979 7% DUE 12-01-2019 REG FNMA POOL #252979 7% DUE 12-01-2019 REG FNMA POOL #252979 7% DUE 12-01-2019 REG FNMA POOL #25298 6% 02-01-2038 BEO 3,655 FNMA POOL #253950 6% 02-01-2038 BEO 3,655 FNMA POOL #253950 6% 02-01-2038 BEO 3,655 FNMA POOL #735897 5 5% 10-01-2035 BEO FNMA POOL #735897 5 5% 10-01-2035 BEO 5,740 59 FNMA POOL #73589 AD IRT DUE 05-01-2034 BEO 5,740 59 FNMA POOL #73519 15 5% 01-01-2022 BEO FNMA POOL #780989 AD IRT DUE 05-01-2034 BEO 5,740 59 FNMA POOL #780989 AD IRT DUE 05-01-2034 BEO 5,740 59 FNMA POOL #780989 AD IRT DUE 05-01-2034 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889936 6% 11-01-2022 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2037 BEO 5,740 59 FNMA POOL #889072 6 5% 12-01-2034 BEO 5,740 59 FNMA POOL #889072 5 5% 10-01-2034 BEO 5,740	FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043		•	·
FHILMC POOL #884973 ADI RT 10-01-2045 FHILMC POOL #844925 ADI RT 10-01-2046 FHILMC POOL #844925 ADI RT 10-01-2041 10,226 10,660 22 10,540 44 FHILMC POOL #84995 ADI RT 10-01-2042 FHILMC POOL #84995 ADI RT 10-01-2042 FHILMC POOL #84995 ADI RT 10-01-2045 FHILMC POOL #849894 ADI RT 10-01-2047 1128,322 119,175 16 135,198 95 FNIMA 75 11-125-2040 19,494 21,211 66 21,2950 90 FNIMA BM1687 4 0% 01-01-2047 FNIMA POOL #8252979 7% DUE 12-01-2019 REG FNIMA POOL #2552979 7% DUE 12-01-2019 REG FNIMA POOL #2558851 7% DUE 06-01-2037 REO FNIMA POOL #2558851 7% DUE 06-01-2037 REO FNIMA POOL #2558851 7% DUE 06-01-2037 REO FNIMA POOL #3508856 03-01-2034 REO FNIMA POOL #35897 5 5% 10-01-2035 REO FNIMA POOL #888907 6 5% 11-01-2032 REO FNIMA POOL #888907 6 5% 11-01-2032 REO FNIMA POOL #888907 6 5% 11-01-2032 REO FNIMA POOL #888907 6 5% 10-01-2035 REO FNIMA POOL #888907 6 5% 10-01-2035 REO FNIMA POOL #888907 6 5% 00-01-2035 REO FNIMA POOL #88907 6 5% 00-01-2035 REO FNIMA POOL #88907 8	FHLMC POOL #1N1433 ADJ RT 02-01-2037	•	·	·
FHLMC POOL #84-0423 ADJ RT 10-01-2045 FHLMC POOL #849096 ADJ RT 10-01-2041 FHLMC POOL #849096 ADJ RT 10-01-2042 15,749 17,107 09 16,448 78 FHLMC POOL #849254 ADJ RT 10-01-2045 112,615 115,699 90 113,319 20 113,319 20 114,405 78 FHLMC POOL #849254 ADJ RT 10-01-2045 112,615 115,699 90 113,319 20 113,319 20 114,405 78 FHLMC POOL #849254 ADJ RT 10-01-2045 112,615 115,699 90 113,319 20 113,319 20 114,405 78 112,615 115,699 90 113,319 20 113,319 20 114,105 115,619 91 113,319 20 114,105 115,619 91 114,105 115,619 91 113,319 20 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 114,105 115,619 91 115,615 115,619 91 115,615 115,619 91 115,615 115,619 91 113,919 92 114,105 115,615 115,619 91		· · · · · · · · · · · · · · · · · · ·		•
FHLMC POOL #849956 ADJ RT 10-01-2042 15,749 17,107 09 16,448 78 FHLMC POOL #849849 ADJ RT 10-01-2042 115,749 17,107 09 16,448 78 FHLMC POOL #849849 ADJ RT 10-01-2047 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 60-8768 4 5% 1128,322 139,175 16 135,198 95 FHLMC POOL 849849 ADJ RT 10-01-2047 183,889 187,192 47 187,777 73 187,777 73 FHLM POOL 825,939 78 DUE 06-01-2031 REG 1812 1,135 36 18		•		•
FHLMC POOL #849254 ADI RT 10-10-12045  FHLMC POOL #849254 ADI RT 10-10-12045  FHLMC POOL 60-8768 4 5% DUE 06-01-2047  128,322  139,175 16  135,189 95  FNMA 7 5 11-25-2040  19,494  12,111 66  11,595 90 96  FNMA BMIGRAT 4 0% 01-01-2047  818,889  87,192 47  FNMA POOL #252979 7% DUE 12-01-2019 REG  812  1,135 36  812 47  FNMA POOL #252979 7% DUE 12-01-2019 REG  812  1,135 36  812 47  FNMA POOL #252979 7% DUE 12-01-2019 REG  812  1,135 36  812 47  FNMA POOL #252958 5% 03-01-2034 BEO  1,000 4,227 8E  FNMA POOL #735292 E% 03-01-2034 BEO  1,000 4,735897 5 5% 10-01-2035 BEO  1,000 4,700 4,700 4,700 4,700 5,7				•
FHLMC POOL #849849 AD JRT 10-01-2045 FHLMC POOL #849849 AD JRT 10-01-2047 128,322 139,175 16 135,188 95 FNMA 7 5 11-25-2040 19,494 21,211 66 21,950 90 FNMA BM1687 4 0% 01-01-2047 83,889 87,192 47 87,777 73 FNMA POOL #252997 7% DUE 12-01-2019 REG 812 FNMA POOL #252997 7% DUE 12-01-2019 REG 812 FNMA POOL #252997 7% DUE 12-01-2037 BEO 8,881 FNMA POOL #350845 6 5% 02-01-2038 BEO 8,881 FNMA POOL #752538 06% 03-01-2034 BEO 8,981 FNMA POOL #75897 5 5% 10-01-2021 BEO 8,981 FNMA POOL #780989 AD) RT DUE 05-01-2034 BEO 8,981 FNMA POOL #780989 AD) RT DUE 05-01-2034 BEO 8,981 FNMA POOL #780989 AD) RT DUE 05-01-2034 BEO 8,981 FNMA POOL #780989 AD) RT DUE 05-01-2034 BEO 8,981 FNMA POOL #889926 5 \$11-01-2022 BEO 8,981 FNMA POOL #889926 6 \$11-01-2023 BEO 8,981 FNMA POOL #889926 6 \$11-01-2023 BEO 8,981 FNMA POOL #889926 6 \$11-01-2023 BEO 8,981 FNMA POOL #8898926 6 \$11-01-2023 BEO 8,981 FNMA POOL #8898926 6 \$11-01-2023 BEO 8,981 FNMA POOL #8898926 6 \$11-01-2023 BEO 8,981 FNMA POOL #889826 6 \$11-01-2034 BEO 8,981 FNMA POOL #889826 6 \$11-01-2044 BEO 8,981 FNMA POOL #889826 8 \$10-01-2044 BEO 8,982 FNMA POOL #889826 8 \$10-01-2044 BEO 8,983 FNMA POOL #889826 8 \$1				
FILMC POOL 60-8768 4 5% DUE 06-01-2047 128,322 139,175 16 135,198 95 FINMA 7 5 11-25-2040 19.49 21,211 66 21,950 90 FINMA BMIGR 7 4 0% 01-01-2047 83,889 87,192 47 87,777 77 FINMA POOL #252979 7% DUE 12-01-2019 REG 812 1,135 36 812 47 FINMA POOL #252979 7% DUE 12-01-2037 BEO 4,881 5,239 71 5,674 96 FINMA POOL #351048 6 5% 02-01-2038 BEO 3,655 4,138 09 4,227 86 FINMA POOL #351048 6 5% 02-01-2038 BEO 3,655 4,138 09 4,227 86 FINMA POOL #352958 6% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #725230 8% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #725330 6% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #73530 5% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #73530 5% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #73530 5% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #73530 5% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #73530 5% 03-01-2034 BEO 70,386 78,277 77 79,785 60 FINMA POOL #735975 5% 10-01-2035 BEO 70,380				· ·
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FNMA POOL #725330 6% 03-01-2034 BEO 44,737 48,825 57 50,705 29 FNMA POOL #735897 5 5% 10-01-2035 BEO 36,703 41,641 18 40,510 83 FNMA POOL #735897 5 5% 01-01-2021 BEO 19,646 22,632 83 19,925 66 FNMA POOL #780989 ADJ RT DUE 05-01-2034 BEO 24,426 24,185 90 25,740 39 FNMA POOL #8889072 6 5% 11-01-2022 BEO 33,274 34,549 06 34,548 32 FNMA POOL #8889072 6 5% 12-01-2023 BEO 34,548 32 FNMA POOL #889072 6 5% 12-01-2023 BEO 25,035 26,116 38 26,070 22 FNMA POOL #995947 6% 02-01-2023 BEO 25,035 26,116 38 26,070 22 FNMA POOL #9959487 6% 02-01-2023 BEO 33,465 36,128 70 37,939 19 FNMA POOL #9959487 6% 02-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #9959487 6% 03-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #9959487 6% 03-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #AB1763 4% 11-01-2030 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AB04049 5 5% 04-01-2037 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AB04049 5 5% 04-01-2037 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AB04049 5 5% 04-01-2037 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AB04047 5 5% 03-01-2044 BEO 79,929 9,047 30 8,219 67 FNMA POOL #AB4816 4 5% 09-01-2045 BEO 87,602 67 93,215 83 FNMA POOL #AB4816 4 5% 09-01-2046 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AK9505 2328 WAR 12-01-2044 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AX9525 ADJ RT DUE 12-01-2044 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AX9525 ADJ RT DUE 12-01-2044 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AX9525 ADJ RT DUE 12-01-2044 BEO 115,558 30 FNMA POOL #AX9525 ADJ RT DUE 12-01-2044 BEO 119,668 143,209 194,220 11 191,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 01-01-2048 BEO 119,748 82 FNMA POOL #BH97013 3 5% 0		3,655	4,138 09	4,227 86
FNMA POOL #735897 5 5% 10-01-2035 BEO 36,703 41,641 18 40,510 83 FNMA POOL #735897 5 5% 10-01-2021 BEO 19,646 22,632 83 19,925 66 FNMA POOL #785989 ADJ RT DUE 05-01-2034 BEO 24,426 24,185 90 25,740 39 FNMA POOL #888926 6% 11-01-2022 BEO 33,274 34,549 06 34,548 32 FNMA POOL #888926 6% 11-01-2023 BEO 14,616 16,921 32 17,063 56 FNMA POOL #8959787 6% 02-01-2037 BEO 14,616 16,921 32 17,063 56 FNMA POOL #995487 6% 08-01-2037 BEO 25,035 26,116 38 26,070 22 FNMA POOL #995487 6% 08-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #895487 6% 08-01-2037 BEO 37,939 19 FNMA POOL #807647 5 5% 03-01-2045 BEO 77,853 84,893 65 81,325 92 FNMA POOL #A00249 5 5% 03-01-2045 BEO 79,29 9,047 30 8,219 67 FNMA POOL #A000476 5 5% 03-01-2045 BEO 79,29 9,047 30 8,219 67 FNMA POOL #A8816 4 5% 09-01-2045 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AR6900 2 232% 03-01-2043 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AR8915 4 5% 09-01-2045 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AR8915 4 5% 09-01-2045 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AR8900 2 232% 03-01-2044 BEO 55,089 56,428 24 55,343 59 FNMA POOL #AX8525 ADJ RT DUE 12-01-2044 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AX2525 ADJ RT DUE 12-01-2044 BEO 42,878 44,960 54 43,709 43 FNMA POOL #AX2525 ADJ RT DUE 12-01-2044 BEO 51,913 54,258 28 52,992 90 FNMA POOL #AX2525 ADJ RT DUE 12-01-2044 BEO 51,913 54,258 28 52,992 90 FNMA POOL #AV4095 2 823% VAR 12-01-2044 BEO 51,913 54,258 28 52,992 90 FNMA POOL #BH9215 3 5% 01-01-2048 BEO 675,822 691,299 31 695,885 59 FNMA POOL #BH9215 3 5% 01-01-2048 BEO 675,822 691,299 31 695,885 59 FNMA POOL #BH9215 3 5% 01-01-2048 BEO 675,822 691,299 31 695,885 59 FNMA POOL #BH9215 3 5% 01-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BH9215 ADJ RT DUE 05-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BH9215 ADJ RT DUE 05-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BH9215 ADJ RT DUE 05-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BH9215 ADJ RT DUE 05-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BH9215 ADJ RT DUE 05-01-2048	FNMA POOL #725228 6% 03-01-2034 BEO	70,386	78,277 77	79,785 60
FNMA POOL #745191 5 5% 01-01-2021 BEO FNMA POOL #785989 ADI RT DUE 05-01-2034 BEO FNMA POOL #888926 6% 11-01-2022 BEO FNMA POOL #888926 6% 11-01-2022 BEO FNMA POOL #889926 6% 11-01-2037 BEO FNMA POOL #889926 6% 12-01-2037 BEO FNMA POOL #976947 6% 02-01-2038 BEO FNMA POOL #976947 6% 02-01-2038 BEO FNMA POOL #9889072 6 5% 12-01-2037 BEO FNMA POOL #976947 6% 02-01-2037 BEO FNMA POOL #9889073 6% 08-01-2037 BEO FNMA POOL #8819763 4% 11-01-2030 BEO FNMA POOL #AB1763 4% 11-01-2030 BEO FNMA POOL #AB1763 4% 11-01-2030 BEO FNMA POOL #AB1763 4% 11-01-2037 BEO FNMA POOL #AB18616 4 5% 09-01-2048 BEO FNMA POOL #AB18616 4 5% 09-01-2048 BEO FNMA POOL #AB8816 4 5% 10-01-2048 BEO FNMA POOL #AB1868 2 7268 05-01-2044 BEO FNMA POOL #AS2525 ADI RT DUE 12-01-2044 BEO FNMA POOL #AS2525 ADI RT DUE 12-01-2044 BEO FNMA POOL #B08902 3 5% 01-01-2048 BEO FNMA POOL #B08902 3 5% 01-01-2048 BEO FNMA POOL #BH9215 3 5% 01-01-2048 BEO FNMA POOL #BH91926 4 5% 06-01-2048 BEO FNMA POOL #BH9215 3 5% 01-01-2048 BEO FNMA POOL #BH9215 3 5% 01-01-2048 BEO FNMA POOL #BH9215 3 5% 01-0	FNMA POOL #725330 6% 03-01-2034 BEO	44,737	48,825 57	50,705 29
FNMA POOL #780989 ADJ RT DUE 05-01-2034 BEO FNMA POOL #889926 6% 11-01-2022 BEO 33,274 34,549 06 34,548 32 FNMA POOL #889972 6 5% 12-01-2037 BEO 14,616 16,921 32 17,063 56 FNMA POOL #976947 6% 02-01-2037 BEO 25,035 26,116 38 26,070 22 FNMA POOL #995487 6% 08-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #881763 4% 11-01-2030 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AD0249 5 5% 04-01-2037 BEO 17,389 19,034 09 19,130 56 FNMA POOL #AE0467 5 5% 03-01-2048 BEO 7,929 9,047 30 8,219 67 FNMA POOL #AB816 4 5% 09-01-2045 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AB816 4 5% 09-01-2045 BEO 109,662 117,389 FNMA POOL #AB816 4 5% 10-01-2046 BEO 109,662 124,391 56 FNMA POOL #AB816 4 5% 10-01-2046 BEO 109,662 124,391 56 115,558 30 FNMA POOL #AV4688 2 726% 05-01-2044 BEO 25,400 26,716 23 25,677 39 FNMA POOL #AV2525 ADJ RT DUE 12-01-2044 BEO 51,913 54,258 28 52,992 90 FNMA POOL #B8902 3 5% 01-01-2048 BEO 182,09 194,20 11 191,48 82 FNMA POOL #B17617 1 45% 12-01-2048 BEO 182,09 194,20 11 191,48 82 FNMA POOL #B19215 3 5% 01-01-2048 BEO 137,688 143,221 73 144,200 68 FNMA POOL #B19519 3 5% 01-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19501 ADJ RT DUE 05-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 4 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #B19502 A 5% 06-01-2048 BEO	FNMA POOL #735897 5 5% 10-01-2035 BEO	36,703	41,641 18	40,510 83
FNMA POOL #780989 ADJ RT DUE 05-01-2034 BEO FNMA POOL #780989 ADJ RT DUE 05-01-2034 BEO FNMA POOL #889072 6 5% 12-01-2037 BEO 14,616 16,921 32 17,063 56 FNMA POOL #976947 6% 02-01-2037 BEO 14,616 16,921 32 17,063 56 FNMA POOL #976947 6% 02-01-2037 BEO 25,035 26,116 38 26,070 22 FNMA POOL #995487 6% 08-01-2037 BEO 33,465 36,128 70 37,939 19 FNMA POOL #881763 4% 11-01-2030 BEO 77,853 84,893 65 81,325 92 FNMA POOL #AD0249 5 5% 04-01-2037 BEO 17,389 19,034 09 19,130 56 FNMA POOL #AE0467 5 5% 03-01-2048 BEO 7,929 9,047 30 8,219 67 FNMA POOL #AB8164 4 5% 09-01-2045 BEO 87,618 97,602 67 93,215 83 FNMA POOL #AB8164 5 5% 01-01-2048 BEO 109,662 124,391 56 FNMA POOL #AS8156 4 5% 10-01-2048 BEO 109,662 124,391 56 FNMA POOL #AXE05255 ADJ RT DUE 12-01-2044 BEO 51,913 54,258 28 FNMA POOL #AV0095 2 823% VAR 12-01-2044 BEO 51,913 54,258 28 FNMA POOL #B89002 3 5% 01-01-2048 BEO 180,000 FNMA POOL #B89002 3 5% 01-01-2048 BEO 181,000 FNMA POOL #B89002 3 5% 01-01-2048 BEO 182,009 FNMA POOL #B89002 3 5% 01-01-2048 BEO 183,009 FNMA POOL #B19615 3 5% 01-01-2048 BEO 187,008 FNMA POOL #B19610 3 5% 01-01-2048 BEO 187,008 FNMA POOL #B196	FNMA POOL #745191 5 5% 01-01-2021 BEO	19,646	22,632 83	19,925 66
FNMA POOL #888926 6% 11-01-2022 BEO FNMA POOL #8889072 6 5% 12-01-2037 BEO FNMA POOL #8976947 6% 02-01-2023 BEO FNMA POOL #976947 6% 02-01-2023 BEO FNMA POOL #976947 6% 02-01-2023 BEO FNMA POOL #976947 6% 02-01-2037 BEO FNMA POOL #985487 6% 08-01-2037 BEO FNMA POOL #8889763 4% 11-01-2030 BEO FNMA POOL #AB1763 4% 11-01-2037 BEO FNMA POOL #AB1763 4% 11-01-2037 BEO FNMA POOL #AB164 5% 09-01-2048 BEO FNMA POOL #AB164 5% 09-01-2048 BEO FNMA POOL #AB164 5% 09-01-2048 BEO FNMA POOL #AB16900 2 232% 03-01-2044 BEO FNMA POOL #AS8156 4 5% 10-01-2044 BEO FNMA POOL #AS8156 4 5% 10-01-2044 BEO FNMA POOL #AS8252 ADJRT DUE 12-01-2044 BEO FNMA POOL #AV16905 2 823% VAR 12-01-2044 BEO FNMA POOL #B08902 3 5% 01-01-2030 BEO FNMA POOL #B08902 3 5% 01-01-2048 BEO FNMA POOL #B08902 3 5% 01-01-2048 BEO FNMA POOL #B17071 4 5% 12-01-2048 BEO FNMA POOL #B17071 4 5% 12-01-2048 BEO FNMA POOL #B17071 4 5% 12-01-2048 BEO FNMA POOL #B19201 ADJRT DUE 05-01-2048 BEO FNMA POOL #B19201 ADJRT	FNMA POOL #780989 ADJ RT DUE 05-01-2034 BEO	24.426	24,185 90	
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FNMA POOL #BH9215 3 5% 01-01-2048 BEO 675,822 691,299 31 695,885 59 FNMA POOL #BJ2763 4 5% 05-01-2048 BEO 137,668 143,221 73 144,200 68 FNMA POOL #BJ3619 3 5% 01-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BJ9201 ADJ RT DUE 05-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #BJ9262 4 5% 06-01-2048 BEO 128,000 134,219 90 134,466 44	FNMA POOL #BD8902 3 5% 01-01-2030 BEO	223,813	236,036 41	231,017 42
FNMA POOL #BH9215 3 5% 01-01-2048 BEO 675,822 691,299 31 695,885 59 FNMA POOL #BJ2763 4 5% 05-01-2048 BEO 137,668 143,221 73 144,200 68 FNMA POOL #BJ3619 3 5% 01-01-2048 BEO 670,225 686,139 81 689,394 32 FNMA POOL #BJ9201 ADJ RT DUE 05-01-2048 BEO 116,186 118,404 41 120,162 72 FNMA POOL #BJ9262 4 5% 06-01-2048 BEO 128,000 134,219 90 134,466 44	FNMA POOL #BH7071 4 5% 12-01-2047 BEO	182,209	194,220 11	191,748 82
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FNMA POOL #BJ9262 4 5% 06-01-2048 BEO Page 8 of 9			·	
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	11111111 555 NUMBER 7 570 07 02 2040 000	204,131	213,034 30	211,330 30

FMMA POOL BRIANT 70 4 5% 08-01-2048 RED   118,093   123,475 00   127,200 37   199,328 77   199				
FMMA POOL #BMS 709 % \$12-01-2098 #EC	FNMA POOL #BK4770 4 5% 08-01-2048 BEO	118,093	123,347 90	124,001 71
FMMA POOL BMMS706 SN 12-01-2048 REC   353,266 369,901 53,926.75 FMMA POOL BMMS706 SN 12-01-2033 RC   16,056 17,841.27 17,092.38 FMMA POOL BMMS706 SN 60-10-12-033 RC   16,056 17,841.27 17,092.38 FMMA POOL BMMS774 DUE   0-10-12-032 15,048 14.4 546.52 141,077.42 FMMA POOL BMMS205 48 K01-02-12-033 RC   38,632 97,474.91 94,402.14 FMMA POOL BMMS206 SN 80LIC 69-01-2-034 RC   88,632 97,474.91 94,402.14 FMMA POOL BMMS206 SN 80LIC 69-01-2035 RC   57,232 62,509.77 60,275.52 FMMA POOL BMMS206 SN 80LIC 69-01-2035 RC   54,650 93.96 SS 57,348.20 FMMA POOL BMMS206 SN 80L-01-2036 RC   54,650 93.96 SS 57,348.20 FMMA POOL BMMS206 SN 80L-01-2037 RC   54,650 94,756 97,588 43 97,451.22 FMMA POOL BMMS206 SN 80L-01-2037 RC   54,650 94,756 97,588 43 97,451.22 FMMA POOL BMMS406 SN 80L-01-2037 RC   54,650 94,756 97,588 43 97,451.22 FMMA POOL BMMS406 SN 80L-01-2037 RC   54,650 94,756 97,588 43 97,451.22 FMMA POOL BMMS406 SN 80L-01-2038 RC   54,650 94,756 97,588 43 97,451.22 FMMA POOL BMMS406 SN 80L-01-2038 RC   54,650 94,757 94,756 91	FNMA POOL #BM1357 4 5% 01-01-2043 BEO	118,476	130,423 02	127,200 37
FMMA POOL #MAS\$41 4 \$10 U-10-2018 EFC   15,056   17,942 27   17,092 38   17,002 18   18,000   19,000	FNMA POOL #BM5402 FLTG RT 01-01-2049	194,425	198,297 07	199,328 27
FMMA POOL BMAN0974 O LEW DI-01-2032 15,506 17,842 27 17,093 38 15,008 14,646 45 21 11,077 42 15,000 40,000	FNMA POOL #BM5704 5% 12-01-2048 BEO	88,499	93,485 01	93,826 75
FMMA POOL MAG055 44 DUE 90-1-2034 ERG		353,266	369,991 25	369,250 19
FMMA POOL IMMA2055 4M, DUE 09-01-2014 REG	FNMA POOL #MA0634 4 5% 01-01-2031 BEO	16,056	17,842 27	17,092 38
FMMA POOL MAN2356 4 % DUE 08-01-2038 BIO	FNMA POOL #MA0977 4 DUE 01-01-2032	135,048	144,544 52	141,077 42
FMMA POOL MAN2308 4% 001-01-2036 BE0 54,850 59,394 35 57,348 207 611 22 FMMA POOL MAN2293 3 % 001-01-2037 BE0 114 431 119,288 59 118,375 14 FMMA POOL MAN23621 3 % 001-01-2038 BE0 112,431 119,288 59 118,375 14 FMMA POOL MAN32522 4 % 11-01-2048 BE0 172,517 177,994 36 181,174 48 FMMA POOL MAN33522 4 % 11-01-2048 BE0 172,517 177,994 36 181,174 48 FMMA POOL MAN33522 4 % 11-01-2049 BE0 175,000 185,350 175 185,861 55 185,861 55 185,861 55 185,861 56 185	FNMA POOL #MA2055 4% DUE 09-01-2034 REG	89,632	97,474 91	94,402 14
FMMA POOL MANA2923 3 \$K-03-01-2037 BEO	FNMA POOL #MA2366 4% DUE 08-01-2035 BEO	57,232	62,500 77	60,278 52
FMMA POOL MAA3564 3 \$\$ 0.01-2037 BEO	FNMA POOL #MA2508 4% 01-01-2036 BEO	54,450	59,394 35	57,348 20
FMMA POOL MAASS24 & SW 10-10-2048 BEO		94,756	97,598 43	97,461 22
FNNAP POOL #NA3526 4 5% 11-01-2048 BEO	FNMA POOL #MA2962 3 5% 04-01-2037 BEO	114,431	119,288 59	118,275 14
FINNAR POOL #MA3564 4 5% 01-01-2049 BEO 178,030 185,035 52 185,061 65 FINNAR POOL #MA3564 4 5% 01-01-2049 BEO 52,035 55,050 47 55,116 70 FINNAR POOL #MA3564 4 5% 01-01-2049 BEO 64,131 66,869 01 66,988 13 FINNAR POOL #MA36564 5% 01-01-2049 BEO 518,857 541,755 25 543,185 45 FINNAR POOL #MA36564 5% 01-01-2049 BEO 518,857 541,755 25 543,185 45 FINNAR POOL #MA3664 5% 01-01-2049 BEO 518,857 541,755 25 543,185 45 FINNAR POOL #MA3664 5% 01-01-2048 342,120 352,837 93 339,555 54 FINNAR POOL #MA3664 5% 01-01-2048 106,053 108,727 05 111,386 519,000 559,000 519,000	FNMA POOL #MA3416 4 5% 07-01-2048 BEO	172,517	177,994 36	181,174 48
FINMA POOL #MA3594 4 5% 01-01-2049 BEO FINMA POOL #MA3594 4 5% 01-01-2049 BEO FINMA POOL #MA3593 4 5% 01-01-2049 BEO FINMA POOL #MA3593 4 5% 01-01-2049 BEO FINMA POOL #MA3594 5 5% 01-01-2049 BEO FINMA POOL #MA3594 5 5% 01-01-2048 FINMA POOL CA204 4 5% 03-01-2048 FINMA POOL CA204 4 5% 03-01-2048 FINMA POOL CA204 4 5% 03-01-2048 FINMA POOL #MA3594 4 5% 01-01-2048 FINMA POOL #MA334 4 5% FINMA PRESTINE FINMA PRESTIN	FNMA POOL #MA3522 4 5% 11-01-2048 BEO	339,907	349,937 62	355,087 72
FMMA POOL #MA35934 4 5% 02-01-2049 BEO FMMA POOL #MA35934 5 5% 03-01-2049 BEO FMMA POOL CA2204 4 5% 03-01-2048 342,120 352,837 93 359,655 48 FMMA POOL CA2204 4 5% 03-01-2048 342,120 352,837 93 359,655 48 FMMA POOL CA2204 4 5% 03-01-2048 106,033 108,727 05 111,386 16 FMMA POOL MA3334 4 5% 02-01-2048 106,033 108,727 05 111,386 16 FMMA POOL #CA1904 5 5% 06-01-2048 106,033 108,727 05 111,386 16 FMMA POOL #CA1904 5 5% 06-01-2048 106,033 108,727 05 111,386 16 FMMA POOL #CA1904 5 5% 06-01-2048 106,033 108,727 05 111,386 16 FMMA POOL #CA1904 5 5% 06-01-2048 111,106 112,329 71 112,175 88 FMMA TRUST 2004 W-2 CL 2A-27 02-25-2034 11,106 112,329 71 112,175 88 FMMA TRUST 2004 W-2 CL 2A-27 02-25-2044 19,155 18,820 56 10,467 21 GMMA POOL #MA3593 4 5% 10-20-2048 BEO 10,467 21 GMMA POOL #MA3593 4 5% 10-20-2048 BEO 10,467 21 GMMA POOL #MA3593 4 5% 10-20-2048 BEO 10,467 21 GMMA POOL #MA3593 4 5% 10-20-2048 138,126 1	FNMA POOL #MA3564 4 5% 01-01-2049 BEO	178,030	185,435 52	185,961 65
FINNA POOL FMA3616 4 5% 03-01-2049 BEO  FINMA POOL CA12004 4 5% 08-01-2048  106,033  102,727 05  111,386 16  FINMA POOL CA12004 4 5% 08-01-2048  106,033  108,727 05  111,386 16  FINMA POOL MA33344 4 5%  DUE 04-01-2048  510,986  529,208 59  537,071 19  FINMA REMIC TR 2007-28 CL-2A 6 DUE  04-025-2037  FINMA REMIC TR 2007-28 CL-2A 6 DUE  04-025-2037  FINMA REMIC TR 2007-28 CL-2A 6 DUE  04-025-2044  9,155  3,820 56  10,467 21  GNMA POOL #M35124 5% 11-15-2024 BEO  6,042  6,799 58  6,576 15  GNMA POOL #M35123 4 5% 10-20-2048  838,126  SA34,688 48 10-20-2048 BEO  GNMA FIND FER-018-109 CL-FM FLTG 02-20-2068  388,126  SA34,688 48 10-20-2048  SA34,189 59  GNMAIP POOL #M35252 4 5%  10-20-2048  SA34,189 59  GNMAIP POOL #M35252 4 5%  GNMAIP POOL #M35252 4 5%  SA34,189 59  GNMAIP POOL #M35252 4 5%  GNMAIP POOL #M35252 4 5%  SA34,189 59  GNMAIP POOL #M35252 4 5%  GNMAIP POOL #M35252 4 5%  SA34,189 59  GNMAIP POOL #M35252 4 5%  GNMAIP POOL #M	FNMA POOL #MA3564 4 5% 01-01-2049 BEO	529,525	550,504 47	553,116 70
FNMA POOL CA2204 4 5% 08-01-2048	FNMA POOL #MA3593 4 5% 02-01-2049 BEO	64,131	66,869 01	66,988 13
FINMA POOLIECA1909 4 5% 06-01-2048  FINMA POOLIECA1909 4 5% 06-01-2048  510,986  529,208 59  537,071 19  FINMA PREASSIGN 00161 7 06-25-2032  25,576  77,41 38  77,967 97  FINMA REMIC TR 2007-28 CL-2A 6 DUE 04-25-2037  11,106  11,106  11,239 71  12,175 88  FINMA TRUST 2004 -22 CL-2A 6 DUE 04-25-2037  FINMA REMIC TR 2007-28 CL-2A 6 DUE 04-25-2037  FINMA REMIC TR 2007-28 CL-2A 6 DUE 04-25-2044  9,155  9,820 56  10,467 21  GNNAP POOL #781321 7 5% 11-15-2024 BEC  6,042  6,759 58  6,576 15  GNNAP POOL #781321 7 5% 11-15-2024 BEC  6,042  6,759 58  6,576 15  GNNAP POOL #781321 7 5% 11-15-2024 BEC  6,042  6,759 58  6,576 15  GNNAP POOL #781321 7 5% 11-15-2024 BEC  6,042  6,759 58  324,126  324,126  324,128  324,128  324,128  3346,251  336,718 31  360,999 29  GNNAIP POOL #NAS523 4 5%  10-20-2048  6,16,696  6,11,21 31  6,36,985 59  SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEC  10,972  11,733 96  11,738 94  CMO BX COML MTG TR 2013-41 NT EVE 18 PRIN 11-15-2035  8,324  8,333 60  8,3305 65  8,305 65  8,304 6,507  8,334  8,333 60  8,3305 65  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  8,304 6,507  11,733 96  11,738 94  CMO BX COML MTG SER 2018-IND CLC FLTG 11-15-2035  8,304 6,507  8,334 89,333 60  8,305 65  8,305 65  8,304 6,507  8,304 89,333 60  8,305 65  8,305 65  8,304 89,333 60  8,305 65  8,305 65  8,304 89,333 60  8,305 65  8,304 89,305	FNMA POOL #MA3616 4 5% 03-01-2049 BEO	518,857	541,755 25	
Final Pollima 3334 4 5%   DUE 04-01-2048   510,986   529,208 59   537,071 19     Final Preassign 00161 7 06-25-2032   25,576   27,241 38   27,967 97     Final Preassign 00161 7 06-25-2037   11,106   12,329 71   12,175 88     Final Preassign 00161 7 06-25-2034   9,155   9,820 56   10,467 21     Final Preassign 00161 7 06-25-2044   9,155   9,820 56   10,467 21     Final Preassign 00161 7 06-25-2044   9,155   9,820 56   10,467 21     Final Preassign 00161 7 06-25-2044   9,155   9,820 56   10,467 21     Final Preassign 00161 7 06-25-2048   6,042   6,759 58   6,576 15     Final Preassign 00161 7 06-25-2048   860   6,042   6,759 58   6,576 15     Final Preassign 00161 7 06-20-2048   860   328,126   324,648 82   322,749 80     Final Preassign 00161 7 06-25-2048   346,251   356,718 31   360,989 29     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2049   618,696   641,921 31   643,968 24     Final Preassign 00161 7 06-25-2040   648,696   648,000   648,875   646,925 52     Final Preassign 00161 7 06-25-2040 7 060   648,875   648,000   648,875   648,000   648,875   648,000   648,875   648,000   648,875   648,000   648,875   648,000   648,875   648,000   648,875   648,000   648,000   648,875   648,000   648,000   648,875   648,000   648,	FNMA POOL CA2204 4 5% 08-01-2048	342,120	352,837 93	359,655 48
FNMA PREASSIGN 00161 7 06-25-2032 FNMA REMIC TR 2007-28 CL-2A 6 DUE 04-25-2037 11,106 12,279 71 FNMA REMIC TR 2007-28 CL-2A 6 DUE 04-25-2037 11,106 12,175 88 FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044 9,155 9,820 56 10,467 21 GNMA POOL #R31321 7 58 11-15-2024 BEO 6,042 6,759 58 6,576 15 GNMA POOL #R31521 7 58 11-15-2024 BEO 70MA PROL #R31521 7 58 11-15-2024 BEO 80MA POOL #R31521 7 58 11-15-2024 BEO 80MA POOL #MA5528 4% 10-20-2048 BEO 80MA POOL #MA5528 4% 10-20-2048 BEO 80MA POOL #MA5528 4% 10-20-2048 BEO 80MAIN POOL #MA5528 4 5% 10-20-2048 80MAIN POOL #MA5528 4 5% 10-20-2048 80MAIN POOL #MA5528 4 5% 10-20-2048 80MAIN POOL #MA5528 4 5% 80MAIN POOL #MA5931 4 0% 80MAI	FNMA POOL#CA1909 4 5% 06-01-2048	106,053	108,727 05	111,386 16
FNMA REMIC TR 2007-28 CL-24 6 DUE 04-25-2037 11,106 12,329 71 12,75 8 FNMA REMIC TR 2007-28 CL-24 7 02-25-2044 9,155 9,820 56 10,467 21 60MA POOL #MA5528 4% 10-20-2048 BEO 6,042 6,759 58 6,576 15 6NMA POOL #MA5528 4% 10-20-2048 BEO 220-2068 328,126 324,648 82 322,749 80 6NMA IPOOL #MA5528 4% 10-20-2048 BEO 320,049 328,126 324,648 82 322,749 80 6NMAII POOL #MA5528 45% 10-20-2048 324,648 82 322,749 80 6NMAII POOL #MA5529 4 5% 10-20-2049 618,696 641,921 31 643,968 54 600,992 20 6NMAII POOL #MA55314 0% 05-20-2049 618,696 641,921 31 643,968 54 600 80 80 80 80 80 80 80 80 80 80 80 80 8	FNMA POOL#MA3334 4 5% DUE 04-01-2048	510,986	529,208 59	537,071 19
FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044 FNMA POOL #781321 7 5% 11-15-2024 BEO FNMA POOL #781321 7 5% 11-15-2026 BEO FNMA POOL #781321 7 5% 11-15-2026 BEO FNMA POOL #781321 7 5% 11-15-2035 FNMA POOL #781321 4 6% FNMA POOL #	FNMA PREASSIGN 00161 7 06-25-2032	25,576	27,241 38	27,967 97
GNMA POOL #781321 7 5% 11-15-2024 BEO   231,977   237,737 77   240,492 17   240,	FNMA REMIC TR 2007-28 CL-ZA 6 DUE 04-25-2037	11,106	12,329 71	12,175 88
GNMA POOL #MAS528 4% 10-20-2048 BEO         231,997         237,737 72         240,492 17           GNMA REMIC SER-2018-HO2 CL-FM FLTG 02-20-2068         328,126         324,648 82         322,749 80           GNMAII POOL #MAS529 4 5%         10-20-2048         346,251         356,718 31         360,989 29           GNMAII POOL #MAS5391 4 0%         05-20-2049         618,696         641,921 31         643,968 54           SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO         10,972         11,733 96         114,708 94           CMO BX COML MTG TR 2018-IND CLOWL MTG PASSTHRU CTF CL B FRN 11-15-2035         89,334         89,333 60         89,305 65           PVTPL CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035         89,334         89,333 60         89,305 65           BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022         407,000         406,887 55         406,925 52           CABELAS CR CARD MASTER NT TR 2014-INT CL A 07-15-2022/07-15-2019 REG         366,000         366,000         366,000         366,002 57           PVTPL TA ADVANTAGE V LC 2014-1 CL A 3 51 02-22-2039 BEO         72,363         72,921 85         72,666 48           PVTPL TOWD PT MTG TR 2017-5 NT CL A1 4AVAR RT DUE 10-25-2057 BEO         125,217         125,654 57         125,178 59           SLM STUDENT LN TR 1205-5 CL A5 10-25-2040 REG         100-25-2040 REG	FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044	9,155	9,820 56	10,467 21
GNMA REMIC SER-2018-HO2 CL-FM FLTG 02-20-2068  GNMAII POOL #MAS529 4 5%  10-20-2049  618,696  641,921 31  643,988 54  SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO  10,972  11,733 96  146,182  146,	GNMA POOL #781321 7 5% 11-15-2024 BEO	6,042	6,759 58	6,576 15
GNMAII POOL #MA5529 4 5% 10-20-2048 346,251 356,718 31 360,989 29 GNMAII POOL #MA5931 4 0% 05-20-2049 618,696 641,921 31 643,968 54 SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO 10,972 11,733 96 11,708 94 CMO BX COML MTG TR 2018-IND COML MTG FA STHRU CTF CL B FRN 11-15-2035 146,182 146,182 26 146,136 50 PVTPL CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035 89,334 89,333 60 89,305 65 BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022 407,000 406,887 55 406,925 52 CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG 366,000 366,000 00 366,000 00 366,045 75 PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO 136,267 136,264 94 138,241 88 PVTPL TOWD PT MTG TR 2017-4 NT CL A 1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A 1 VAR RT DUE 10-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LIN TR R-103 SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LIN TR R-103 SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2015-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO TOWD PT MTG TR 2017-4 NTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,1111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,848 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR 2017-4 VAR RT DUE 06-25-2057 BEO 124,872 125,881 40 125,819 23 119,964 19 196,484 63 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 124,872 125,884 1	GNMA POOL #MA5528 4% 10-20-2048 BEO	231,997	237,737 72	240,492 17
GNMAII POOL #MA5931 4 0% 05-20-2049 618,696 644,921 31 643,968 54 SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO 10,972 11,733 96 11,708 94 CMO BX COML MTG TR 2018-IND COML MTG PASSTHRU CTF CL B FRN 11-15-2035 146,182 2 146,182 26 146,136 50 PVTPL CMO BX COML MTG SER 2018-IND CLC FLTG 11-15-2035 89,334 89,333 60 89,305 65 BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022 407,000 406,887 55 406,925 52 CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022 407,000 366,000 0 366,000 0 366,000 0 366,005 76 PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO 136,267 136,264 94 138,241 88 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,003 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 506,407 91 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 29,263 29,7906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 29,263 29,7906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02	GNMA REMIC SER-2018-HO2 CL-FM FLTG 02-20-2068	328,126	324,648 82	322,749 80
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO       10,972       11,733 96       11,708 94         CMO BX COML MTG TR 2018-IND COML MTG PASSTHRU CTF CL B FRN 11-15-2035       146,182       146,182 26       146,136 50         PVTPL CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035       89,334       89,333 60       89,305 65         BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022       407,000       406,887 55       406,925 52         CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG       366,000       366,000 00       366,004 57         PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO       136,267       136,264 94       138,241 88         PVTPL TOWD PT MTG TR 2017-4 NT CL A1 1444 VAR RT DUE 10-25-2057 BEO       72,363       72,921 85       72,696 48         PVTPL TOWD PT MTG TR 2017-6 NT CL A1 1 VAR RT DUE 10-25-2057 BEO       125,217       125,654 57       126,178 59         SLM STUDENT LN TR 2005-5 CL A-5       10-25-2040 REG       107,000       107,033 44       106,137 05         SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO       557,740       543,868 39       541,550 59         SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-201 7 3 DUE 9-01-2019       134       175 97       134 43         SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 4-01-2020       2,181       2,566 74       2,203	GNMAII POOL #MA5529 4 5% 10-20-2048	346,251	356,718 31	360,989 29
CMO BX COML MTG TR 2018-IND COML MTG PASSTHRU CTF CL B FRN 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND COML MTG SER 2018-IND CL C FLTG 11-15-2035  CMO BX COML MTG SER 2018-IND COML MTG SER 2018-IND CL A S	GNMAII POOL #MA5931 4 0% 05-20-2049	618,696	641,921 31	643,968 54
PVTPL CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035  BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022  407,000  406,887 55  406,925 52  CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG  366,000  366,000 00  366,004 575  PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO  136,267  136,264 94  138,241 88  PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO  72,363  72,921 85  72,696 48  PVTPL TOWD PT MTG TR 2017-6 NT CL A1 14AR RT DUE 10-25-2057 BEO  125,217  125,654 57  126,178 59  SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG  107,000  107,033 44  106,137 05  SLM STUDENT LN TR RITG SER 2006-2 CL A6 01-25-2041 BEO  557,740  543,868 39  541,550 59  SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019  134  175 97  134 43  SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020  2,181  2,566 74  2,203 61  PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047  PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047  PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 VAR RT 08-25-2047  PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 1444 VAR RT DUE 07-25-2056 BEO  87,983  86,600 02  87,884 66,000 02  87,884 67,983  86,600 02  87,884 67,983  86,600 02  87,884 67,983  86,600 02  87,884 03  PVTPL LAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047  193,605  197,964 19  196,484 65  MFO PERFORMANCE TRUST STRATE BOND  10,703 44  10,6137 05  10,703 44  10,6137 05  10,703 44  106,137 05  10,703 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  107,000 107,003 44  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,003 44  106,137 05  107,000 107,000 107,003 44  106,137 05  107,000 1	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2006-20G CL-1 DUE 07-01-2026 BEO	10,972	11,733 96	11,708 94
BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022 407,000 406,887 55 406,925 52 CABELAS CR CARD MASTER NIT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG 366,000 366,000 0 366,000 0 366,045 75 PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO 136,267 136,264 94 138,241 88 PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,003 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 01-25-2041 BEO 558,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2045 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 197,650 204,418 73 200,555 58 PVTPL CMO J P MORGAN MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR S016-4 CL A-5 FLTG 10-25-2047 20,866 206,559 62 205,876 53 PVTPL FLAGSTAR	CMO BX COML MTG TR 2018-IND COML MTG PASSTHRU CTF CL B FRN 11-15-2035	146,182	146,182 26	146,136 50
CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG 366,000 366,000 00 366,045 75 PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO 136,267 136,264 94 138,241 88 PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 144A VAR RT DUE 10-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,033 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SLM STUDENT SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 57.000	PVTPL CMO BX COML MTG SER 2018-IND CL C FLTG 11-15-2035	89,334	89,333 60	89,305 65
PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO 136,267 136,264 94 138,241 88 PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,003 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 1 7 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL 1-A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 239,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 239,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 239,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 239,927 93 232,911 19 19 19 19 19 19 19 19 19 19 19 19	BARCLAYS DRYROCK ISSUANCE TR 2 39% DUE 07-15-2022	407,000	406,887 55	406,925 52
PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO 72,363 72,921 85 72,696 48 PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,003 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SRD 5-3 CL A6 FLTG RATE 04-25-2040 860 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SRD 5-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL I-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL I-A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 124,872 125,824 46 125,235 23 PVTPL CMO TOWD PT MTG TR 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 193,605 197,964 19 196,448 45 MFO PERFORMANCE TRUST STRAT BOND 563,023 12,578,192 34 12,881,970 36 TEMPLETON GLOBAL BD FD ADV	CABELAS CR CARD MASTER NT TR 2014-II NT CL A 07-15-2022/07-15-2019 REG	366,000	366,000 00	366,045 75
PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO 125,217 125,654 57 126,178 59 SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,033 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2040 581,000 565,476 41 556,403 95 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-2017 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-2017 3 DUE 9-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL IA-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL IA-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL J P MORGAN MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 193,605 197,964 19 196,648 45 MFO PERFORMANCE TRUST STRAT BOND 563,023 12,578,192 34 12,881,970 36 TEMPLETON GLOBAL BD FD ADV	PVTPL TAL ADVANTAGE V LLC 2014-1 CL A 3 51 02-22-2039 BEO	136,267	136,264 94	138,241 88
SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG 107,000 107,033 44 106,137 05 SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 LA1 1444 VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 1444 VAR RT DUE 07-25-2056 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047 193,605 197,964 19 196,448 45 MFO PERFORMANCE TRUST STRAT BOND 563,023 12,578,192 34 12,881,970 36 TEMPLETON GLOBAL BD FD ADV	PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO	72,363	72,921 85	72,696 48
SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO 557,740 543,868 39 541,550 59 SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040 581,000 565,476 41 556,403 95 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-2017 3 DUE 9-01-2019 134 175 97 134 43 SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D4-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047 193,605 197,964 19 196,448 45 MFO PERFORMANCE TRUST STRAT BOND 87,988,700 98	PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO	125,217	125,654 57	126,178 59
SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040  \$134 0	SLM STUDENT LN TR 2005-5 CL A-5 10-25-2040 REG	107,000	107,033 44	106,137 05
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20 I 7 3 DUE 9-01-2019       134       175 97       134 43         SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020       2,181       2,566 74       2,203 61         PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045       297,906       301,901 41       302,460 79         PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047       159,166       163,014 38       160,620 79         PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047       197,650       204,418 73       200,552 58         PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046       229,263       233,927 93       232,111 16         PVTPL CMO TOWD PT MTG TR 2016-4 CL A1       144A VAR RT DUE 07-25-2056 BEO       87,983       86,600 02       87,484 03         PVTPL CMO TOWD PT MTG TR SER 2016-4 CL A1       144A VAR RT DUE 06-25-2057 BEO       124,872       125,824 46       125,235 23         PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047       202,896       206,559 62       205,876 53         PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77 <td>SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO</td> <td>557,740</td> <td>543,868 39</td> <td>541,550 59</td>	SLM STUDENT LN TR FLTG SER 2006-2 CL A6 01-25-2041 BEO	557,740	543,868 39	541,550 59
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020 2,181 2,566 74 2,203 61 PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045 297,906 301,901 41 302,460 79 PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TRUST VAR RT DUE 06-25-2057 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047 193,605 197,964 19 196,448 45 MFO PERFORMANCE TRUST STRAT BOND 873,324 508 10,841,992 77 9,798,700 98	SLM STUDENT LN TR SR 05-3 CL A6 FLTG RATE 04-25-2040	581,000	565,476 41	556,403 95
PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045  PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047  PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047  PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047  PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046  PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO  87,983  86,600 02  87,484 03  PVTPL CMO TOWD PT MTG TR 2017-2 CL A-5 FLTG 10-25-2057 BEO  124,872  125,824 46  125,235 23  PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047  202,896  206,559 62  205,876 53  PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047  193,605  197,964 19  196,448 45  MFO PERFORMANCE TRUST STRAT BOND  10,841,992 77  9,798,700 98	SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 1999-20   7 3 DUE 9-01-2019	134	175 97	134 43
PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 159,166 163,014 38 160,620 79 PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58 PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16 PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03 PVTPL CMO TOWD PT MTG TRUST VAR RT DUE 06-25-2057 BEO 124,872 125,824 46 125,235 23 PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53 PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047 193,605 197,964 19 196,448 45 MFO PERFORMANCE TRUST STRAT BOND 563,023 12,578,192 34 12,881,970 36 TEMPLETON GLOBAL BD FD ADV	SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2000-20 D 04-01-2020	2,181	2,566 74	2,203 61
PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047 197,650 204,418 73 200,552 58  PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046 229,263 233,927 93 232,111 16  PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO 87,983 86,600 02 87,484 03  PVTPL CMO TOWD PT MTG TRUST VAR RT DUE 06-25-2057 BEO 124,872 125,824 46 125,235 23  PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047 202,896 206,559 62 205,876 53  PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047 193,605 197,964 19 196,448 45  MFO PERFORMANCE TRUST STRAT BOND 563,023 12,578,192 34 12,881,970 36  TEMPLETON GLOBAL BD FD ADV	PVTPL CMO J P MORGAN MTG TR 2015-6 VAR RT 10-25-2045	297,906	301,901 41	302,460 79
PVTPL CMO SEQUOIA MTG TR 2016-1 MTG       PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046       229,263       233,927 93       232,111 16         PVTPL CMO TOWD PT MTG TR 2016-4 CL A1       144A VAR RT DUE 07-25-2056 BEO       87,983       86,600 02       87,484 03         PVTPL CMO TOWD PT MTG TRUST VAR RT       DUE 06-25-2057 BEO       124,872       125,824 46       125,235 23         PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047       202,896       206,559 62       205,876 53         PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047	159,166	163,014 38	160,620 79
PVTPL CMO TOWD PT MTG TR 2016-4 CL A1       144A VAR RT DUE 07-25-2056 BEO       87,983       86,600 02       87,484 03         PVTPL CMO TOWD PT MTG TRUST VAR RT       DUE 06-25-2057 BEO       124,872       125,824 46       125,235 23         PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047       202,896       206,559 62       205,876 53         PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL CMO J P MORGAN MTG TR 2017-3 MTG PASSTHRU CTF CL 1-A-5 VAR RT 08-25-2047	197,650	204,418 73	200,552 58
PVTPL CMO TOWD PT MTG TRUST VAR RT       DUE 06-25-2057 BEO       124,872       125,824 46       125,235 23         PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047       202,896       206,559 62       205,876 53         PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL CMO SEQUOIA MTG TR 2016-1 MTG PASSTHRU CTF CL A-1 FLTG RATE 06-25-2046	229,263	233,927 93	232,111 16
PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047       202,896       206,559 62       205,876 53         PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL CMO TOWD PT MTG TR 2016-4 CL A1 144A VAR RT DUE 07-25-2056 BEO	87,983	86,600 02	87,484 03
PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047       193,605       197,964 19       196,448 45         MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL CMO TOWD PT MTG TRUST VAR RT DUE 06-25-2057 BEO	124,872	125,824 46	125,235 23
MFO PERFORMANCE TRUST STRAT BOND       563,023       12,578,192 34       12,881,970 36         TEMPLETON GLOBAL BD FD ADV       873,324 508       10,841,992 77       9,798,700 98	PVTPL FLAGSTAR MTG TR SER 2017-2 CL A-5 FLTG 10-25-2047	202,896	206,559 62	205,876 53
TEMPLETON GLOBAL BD FD ADV 873,324 508 10,841,992 77 9,798,700 98	PVTPL J P MORGAN MTG TR SER 2017-4 CL A-5 VAR 11-25-2047	193,605	197,964 19	196,448 45
TEMPLETON GLOBAL BD FD ADV 873,324 508 10,841,992 77 9,798,700 98	MFO PERFORMANCE TRUST STRAT BOND	563,023	12,578,192 34	12,881,970 36
93 601 270 03 94 109 066 0F	TEMPLETON GLOBAL BD FD ADV	873,324 508	10,841,992 77	
62,051,370 92 64,100,000 85			82,691,370 92	84,108,066 85