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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public. 1912

▶ Go to www.irs.gov/Form990PF for instructions and the latest information.

OMB No 1545-0052

2019

Open to Public Inspection

For calendar year 2019 or tax year beginning , 2019, and ending , 2020

Name of foundation: The Jacqueline and Willis Hamilton Foundation

A Employer Identification number: 33-0643046

Number and street (or P O box number if mail is not delivered to street address) / Room/suite: c/o CTAC, Plaza South Two, 7261 Engle Road, Suite 202

B Telephone number (see instructions): (440) 239-8900 6

City or town, state or province, country, and ZIP or foreign postal code: Cleveland, Ohio 44130

C If exemption application is pending, check here ▶ ☐

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

D 1. Foreign organizations, check here ▶ ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☑ Section 501(c)(3) exempt private foundation 04
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 6,698,521.17

J Accounting method ☑ Cash ☐ Accrual ☐ Other (specify)
(Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue 1	Contributions, gifts, grants, etc , received (attach schedule)				
2	Check ▶ ☑ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	173,238.54	173,238.54		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	404,918.14			
b	Gross sales price for all assets on line 6a 5,949,645.61				
7	Capital gain net income (from Part IV, line 2)		404,918.14		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)				
12	**Total.** Add lines 1 through 11	578,156.68	578,156.68		
Operating and Administrative Expenses 13	Compensation of officers, directors, trustees, etc				
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule)				
c	Other professional fees (attach schedule)	21,858.90			4,986.02
17	Interest				
18	Taxes (attach schedule) (see instructions)	9,821.13			
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	196.00			
24	**Total operating and administrative expenses.** Add lines 13 through 23	31,876.03			
25	Contributions, gifts, grants paid	315,000.00			315,000.00
26	**Total expenses and disbursments.** Add lines 24 and 25	346,876.03			319,986.02
27	Subtract line 26 from line 12				
a	**Excess of revenue over expenses and disbursements**	231,280.65			
b	**Net investment income** (if negative, enter -0-)		578,156.68		
c	**Adjusted net income** (if negative, enter -0-)				

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Part II Balance Sheets

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

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash–non-interest-bearing			
	2	Savings and temporary cash investments	74,945.56	76,827.63	76,827.63
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments–U S and state government obligations (attach schedule)	963,368.66	1,100,588.35	1,098,978.73
	b	Investments–corporate stock (attach schedule)			
	c	Investments–corporate bonds (attach schedule)	201,083.16	164,060.66	169,819.37
	11	Investments–land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments–mortgage loans			
	13	Investments–other (attach schedule)	4,524,612.69	4,653,563.00	5,352,895.44
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	**Total assets** (to be completed by all filers–see the instructions Also, see page 1, item I)	5,764,010.07	5,995,039.64	6,698,521.17
Liabilities	17	Accounts payable and accrued expenses	1,151.84	900.77	
	18	Grants payable			
	19	*Deferred revenue*			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	1,151.84	900.77	
Net Assets or Fund Balances		**Foundations that follow FASB ASC 958, check here** ▶ ☑ **and complete lines 24, 25, 29, and 30.**			
	24	Net assets without donor restrictions	5,762,858.24	5,994,138.89	
	25	Net assets with donor restrictions			
		Foundations that do not follow FASB ASC 958, check here ▶ ☐ **and complete lines 26 through 30.**			
	26	Capital stock, trust principal, or current funds			
	27	Paid-in or capital surplus, or land, bldg , and equipment fund			
	28	Retained earnings, accumulated income, endowment, or other funds			
	29	**Total net assets or fund balances** (see instructions)	5,762,858.24	5,994,138.89	
	30	**Total liabilities and net assets/fund balances** (see instructions)	5,764,010.08	5,995,039.66	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year–Part II, column (a), line 29 (must agree with end-of-year figure reported on prior year's return)	1	5,762,858.24
2	Enter amount from Part I, line 27a	2	231,280.65
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	5,994,138.89
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)–Part II, column (b), line 29	6	5,994,138.89

Part IV Capital Gains and Losses for Tax on Investment 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 acquired P–Purchase D–Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See attached schedule			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))
a				
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 }	2	404,918.14
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)· If gain, also enter in Part I, line 8, column (c) See instructions If (loss), enter -0- in Part I, line 8	3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☑ No

If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2018	300,800.00	6,531,073.00	0.0461
2017	280,999.98	6,155,160.64	0.0457
2016	309,938.21	5,720,544.14	0.0542
2015	314,500.00	6,253,517.95	0.0503
2014	293,000.00	6,387,729.93	0.0459

2	**Total** of line 1, column (d)	2	0.2421
3	Average distribution ratio for the 5-year base period–divide the total on line 2 by 5 0, or by the number of years the foundation has been in existence if less than five years	3	0.0484
4	Enter the net value of noncharitable-use assets for 2019 from Part X, line 5	4	6,414,235.34
5	Multiply line 4 by line 3	5	310,513.42
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	5,781.57
7	Add lines 5 and 6	7	316,294.99
8	Enter qualifying distributions from Part XII, line 4	8	319,986.02

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter ____________ (attach copy of letter if necessary–see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☑ and enter 1% of Part I, line 27b	1	5,781.57
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others enter -0-)	2	
3	Add lines 1 and 2	3	5,781.57
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only, others enter -0-)	4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	5,781.57
6	Credits/Payments		
a	2019 estimated tax payments and 2018 overpayment credited to 2019 — 6a		
b	Exempt foreign organizations–tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	5,781.57
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be **Credited to 2020 estimated tax** ▶ | **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		No
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition	1b		No
	If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities			
c	Did the foundation file **Form 1120-POL** for this year?	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ ________ **(2)** On foundation managers ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities	2		No
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3		No
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by *General Instruction T*	5		No
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes	
7	Did the foundation have at least $5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered See instructions ▶ California			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G*? If "No," attach explanation	8b	Yes	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2019 or the taxable year beginning in 2019? See the instructions for Part XIV If "Yes," complete Part XIV	9		
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

2

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule See instructions	11		No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement See instructions	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	

Website address ▶

14 The books are in care of ▶ CTAC Telephone no ▶ (440) 239-8900
Located at ▶ Plaza South Two, 7261 Engle Road, Suite 202, Cleveland, Ohio 44130 ZIP+4 ▶ 44130

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**–check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ | 15 |

			Yes	No
16	At any time during calendar year 2018, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		✓
	See the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ▶			

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

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

			Yes	No
1a	During the year, did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☑ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☑ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☑ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☑ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☑ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☑ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance? See instructions	1b		
	Organizations relying on a current notice regarding disaster assistance, check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2019?	1c		No
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):			
a	At the end of tax year 2019, did the foundation have any undistributed income (Part XIII, lines 6d and 6e) for tax year(s) beginning before 2019? ☐ Yes ☑ No			
	If "Yes," list the years ▶ 20 _____, 20 _____, 20 _____, 20 _____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement–see instructions)	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20 _____, 20 _____, 20 _____, 20 _____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☑ No			
b	If "Yes," did it have excess business holdings in 2019 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2019)	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2019?	4b		No

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

			Yes	No
5a	During the year, did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☑ No			
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☑ No			
	(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☑ No			
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 4945(d)(4)(A)? See instructions ☐ Yes ☑ No			
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☑ No			
b	If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance? See instructions	5b		No
	Organizations relying on a current notice regarding disaster assistance, check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No			
	If "Yes" attach the statement required by Regulations section 53 4945–5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☑ No			
6b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b		No
	If "Yes" to 6b, file Form 8870			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☑ No			
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	7b		
8	Is the foundation subject to the section 4960 tax on payment(s) of more than $1,000,000 in remuneration or excess parachute payment(s) during the year? ☐ Yes ☑ No			

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

1 List all officers, directors, trustees, and foundation managers and their compensation. See instructions.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Jacqueline Hamilton 345 West Meats Avenue, Orange, CA 92665	President, 1			
Laurie Hasson 345 West Meats Avenue, Orange, CA 92665	Officer, 1			
Karen Schiefelbein 345 West Meats Avenue, Orange, CA 92665	Officer, 1			

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances

Total number of other employees paid over $50,000 ▶

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

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

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

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

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments See instructions 3	
Total. Add lines 1 through 3 ▶	

Part X **Minimum Investment Return** (All domestic foundations must complete this part Foreign foundations, see instructions)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes.		
a	Average monthly fair market value of securities	1a	6,363,965.43
b	Average of monthly cash balances	1b	147,948.62
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	6,511,914.05
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	6,511,914.05
4	Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see instructions)	4	97,678.71
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	6,414,235.34
6	**Minimum investment return.** Enter 5% of line 5	6	320,711.77

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

1	Minimum investment return from Part X, line 6			1	320,711.77
2a	Tax on investment income for 2019 from Part VI, line 5	2a	5,781.57		
b	Income tax for 2019. (This does not include the tax from Part VI)	2b			
2c	Add lines 2a and 2b			2c	5,781.57
3	Distributable amount before adjustments Subtract line 2c from line 1			3	314,930.20
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	314,930.20
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	314,930.20

Part XII **Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc –total from Part I, column (d), line 26	1a	319,986.02
b	Program-related investments–total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	319,986.02
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	5,781.57
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	314,204.45

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

Part XIII Undistributed Income (see instructions)

		(a) Corpus	(b) Years prior to 2018	(c) 2018	(d) 2019
1	Distributable amount for 2019 from Part XI, line 7				314,930.20
2	Undistributed income, if any, as of the end of 2019				
a	Enter amount for 2018 only			314,870.60	
b	Total for prior years 20 ___ ,20 ___ ,20 ___				
3	Excess distributions carryover, if any, to 2019				
a	From 2014				
b	From 2015				
c	From 2016				
d	From 2017				
e	From 2018				
f	**Total** of lines 3a through e				
4	Qualifying distributions for 2019 from Part XII, line 4 ▶ $ 319,986.02				
a	Applied to 2018, but not more than line 2a			314,870.60	
b	Applied to undistributed income of prior years (Election required–see instructions)				
c	Treated as distributions out of corpus (Election required–see instructions)				
d	Applied to 2019 distributable amount				5,115.42
e	Remaining amount distributed out of corpus				
5	Excess distributions carryover applied to 2019 (If an amount appears in column (d), the same amount must be shown in column (a))				
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b	Prior years' undistributed income Subtract line 4b from line 2b				
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount–see instructions				
e	Undistributed income for 2018 Subtract line 4a from line 2a Taxable amount–see instructions				
f	Undistributed income for 2019 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2020				309,814.78
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required–see instructions)				
8	Excess distributions carryover from 2014 not applied on line 5 or line 7 (see instructions)				
9	**Excess distributions carryover to 2020.** Subtract lines 7 and 8 from line 6a				
10	Analysis of line 9.				
a	Excess from 2015				
b	Excess from 2016				
c	Excess from 2017				
d	Excess from 2018				
e	Excess from 2019				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2019, enter the date of the ruling ▶

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

	Tax year (a) 2019	Prior 3 years (b) 2018	(c) 2017	(d) 2016	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4, for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test–enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test–enter ⅔ of minimum investment return shown in Part X, line 6, for each year listed					
c "Support" alternative test–enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

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

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

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

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

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

c Any submission deadlines.

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

Part XV Supplementary Information *(continued)*

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
Check 1251-Leadership Institution		501(c)(3)	General	6,000.00
Check 1258-Alliance Defending Fund		501(c)(3)	General	12,000.00
Check 1253-Gateway To Better		501(c)(3)	General	6,500.00
Check -1256 American Values		501(c)(3)	General	90,000.00
Check 1257-Family Research		501(c)(3)	General	65,000.00
Check 1250-Freedom Works		501(c)(3)	General	9,500.00
Check 1252-Jesus Film		501(c)(3)	General	7,000.00
Check 1254-Heritage Foundation		501(c)(3)	General	9,500.00
Check 1255-Focus on the FA		501(c)(3)	General	9,500.00
Check 1259-A-21 Campaign Inc		501(c)(3)	General	100,000.00
Total			▶ 3a	315,000.00
b *Approved for future payment*				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	173,238.54	
5 Net rental income or (loss) from real estate.					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	404,918.14	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue. a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				578,156.68	

13 **Total.** Add line 12, columns (b), (d), and (e) 13 578,156.68

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of.			
	(1) Cash	1a(1)		No
	(2) Other assets	1a(2)		No
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		No
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		No
	(3) Rental of facilities, equipment, or other assets	1b(3)		No
	(4) Reimbursement arrangements	1b(4)		No
	(5) Loans or loan guarantees	1b(5)		No
	(6) Performance of services or membership or fundraising solicitations	1b(6)		No
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		No

d If the answer to any of the above is "Yes," complete the following schedule Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) (other than section 501(c)(3)) or in section 527? ☐ Yes ☑ No

b If "Yes," complete the following schedule

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

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

W Hamilton | 10/30/20 | Pres

Signature of officer or trustee | Date | Title

May the IRS discuss this return with the preparer shown below? See instructions ☑ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
Eric Seckers		10/26/2020		P01220140
Firm's name ▶ Charitable Trust Administration Company			Firm's EIN ▶ 34-1817981	
Firm's address ▶ Plaza South Two, 7261 Engle Road, Suite 202, Cleveland, Ohio 44130			Phone no (440) 239-8900	

2019 Form 990-PF Supplementary Statements

Form 990-PF Part I, Line 16c, Column a

Date	Description of Other professional fees	Amount
Various	Foundation Management Fees	21,858 90
Total (Part I, Line 16c, Column a)		**21,858.90**

Form 990-PF Part I, Line 18, Column a

Date	Description of Taxes	Amount
September 19, 2019	2018 Excise Tax	9,821 13
Total (Part I, Line 18, Column a)		**9,821.13**

Form 990-PF Part I, Line 23, Column a

Date	Description of Other expenses	Amount
January 1, 2019	Bank Fees	8 00
February 1, 2019	Bank Fees	8 00
March 1, 2019	Bank Fees	8 00
April 1, 2019	Bank Fees	8 00
May 1, 2019	Bank Fees	8 00
July 1, 2019	Bank Fees	8 00
August 1, 2019	Bank Fees	8 00
August 30, 2019	Bank Fees	8 00
October 1, 2019	Bank Fees	8 00
November 1, 2019	Bank Fees	8 00
December 6, 2019	Misc Fees	23 00
September 19, 2019	Cal RRF	75 00
September 19, 2019	Cal 199	10 00
December 23, 2019	Bank Fees	8 00
Total (Part I, Line 23, Column a)		**196.00**

Form 990PF Part II, Line 10a, Columns b and c

Government Bonds	End of Year Book Value	Valuation	End of Year FMV
50-FHLMC #A52339 6 5% 09/01/36	1,030 76	Cost	1,148 77
50-FHLMC #A75278 5 50% 04/01/38	3,584 84	Cost	4,029 47
50-FHLMC #B18255 4 5% 04/01/20	92 05	Cost	95 52
50-FHLMC #G01227 7 0% 3/1/31	480 93	Cost	522 61
50-FHLMC #G02884 6 0% 04/01/37	825 29	Cost	923 04
50-FHLMC #G06499 4 0% 3/01/41	4,682 48	Cost	5,104 43
50-FHLMC #G12393 5 5% 10/01/21	152 00	Cost	153 69
50-FHLMC #G12399 6 0% 09/01/21	145 96	Cost	144 84
50-FHLMC #G12918 6 0 % 09/01/22	224 27	Cost	223 79
50-FHLMC #U90791 4 0% 1/1/43	4,484 81	Cost	4,590 10
50-FHLMC G08732 3 0% 10/01/46	7,390 91	Cost	7,571 95
50-FHLMC G08844 5 0% 10/01/48	3,480 72	Cost	3,555 50
50-FHLMC G16584 3 50% 8/1/33	18,999 91	Cost	19,460 95

50-FHLMC G16728 2 50% 11/01/31	8,488 24	Cost	8,610 70
50-FHLMC G67700 3 50% 8/01/46	6,964 27	Cost	7,124 89
50-FHLMC G67703 3 50% 4/01/47	3,762 55	Cost	3,841 68
50-FHLMC G67709 3 50% 3/01/48	8,476 66	Cost	8,978 69
50-FHLMC G67713 4 0% 6/1/48	8,409 91	Cost	8,790 56
50-FHLMC G67714 4 0% 7/01/48	8,769 22	Cost	9,137 39
50-FHLMC G67718 4 0% 1/1/49	4,477 03	Cost	4,659 11
50-FHLMC Gd G08677 4 0% 11/1/45	9,362 22	Cost	9,433 22
50-FHLMC Gd G08698 3 5% 3/1/46	5,930 47	Cost	5,921 59
50-FHLMC Gd G08715 3 0% 07/01/46	14,858 59	Cost	14,703 20
50-FHLMC Gd G08716 3 5% 7/1/46	6,559 15	Cost	6,405 83
50-FHLMC Gd G08721 3 0% 08/01/46	3,732 77	Cost	3,692 91
50-FHLMC Gd G08722 3 5% 08/01/46	6,467 38	Cost	6,395 38
50-FHLMC Gd G08741 3 0% 1/1/47	7,654 36	Cost	7,872 40
50-FHLMC Gd G08747 3 0% 1/1/47	7,593 69	Cost	8,004 08
50-FHLMC GD G08748 3 5% 1/01/47	3,549 92	Cost	3,615 46
50-FHLMC Gd G18592 3 0% 3/1/31	2,721 63	Cost	2,681 08
50-FHLMC Gd G60278 4 0% 10/1/45	3,037 16	Cost	3,075 58
50-FNMA #109491 3 50% 8/01/28	5,015 63	Cost	5,366 35
50-FNMA #109492 3 50% 8/01/28	5,015 63	Cost	5,366 35
50-FNMA #253974 7 0% 08/01/31	113 09	Cost	103 31
50-FNMA #254232 6 50% 3/01/22	102 13	Cost	101 86
50-FNMA #655928 7 0% 08/01/32	1,123 03	Cost	1,245 12
50-FNMA #888219 5 50% 03/01/37	300 00	Cost	320 56
50-FNMA #889125 5 0% 12/01/21	11 01	Cost	10 85
50-FNMA #889572 5 50% 06/01/38	360 72	Cost	405 36
50-FNMA #Ae0446 4 086% 9/1/20	1,081 15	Cost	1,032 78
50-FNMA #Am0762 3 29% 9/01/32	4,637 64	Cost	4,661 43
50-FNMA #An1282 3 01% 4/1/28	10,365 24	Cost	10,465 50
50-FNMA #An1564 2 78% 5/1/28	5,120 88	Cost	5,101 30
50-FNMA #As0214 3 5% 08/1/43	7,749 79	Cost	8,311 01
50-FNMA #Bm3203 3 50% 12/1/47	8,903 83	Cost	8,989 84
50-FNMA #Ma1561 3 0% 08/1/33	6,709 53	Cost	7,016 97
50-FNMA #Ma1584 3 5% 09/1/33	5,678 12	Cost	5,743 64
50-FNMA #Ma3834 3 0% 10/1/49	5,041 17	Cost	5,037 37
50-FNMA Al3599 2 558% 4/1/23	10,433 29	Cost	10,963 28
50-FNMA Am8645 2 690% 5/01/27	8,542 37	Cost	9,260 61
50-FNMA An9715 3 480% 8/01/28	5,004 69	Cost	5,358 00
50-FNMA Ca1182 3 50% 2/01/48	8,988 14	Cost	8,997 16
50-FNMA Ca2208 4 50% 8/01/48	3,821 06	Cost	3,871 01
50-FNMA Gtd Remic 6 500% 8/25/20	37 70	Cost	39 48
50-FNMA Ma3210 3 50% 12/01/47	11,837 19	Cost	12,297 39
50-FNMA Ma3238 3 50% 12/01/47	20,854 48	Cost	20,966 10
50-FNMA Ma3774 3 0% 9/01/49	14,854 62	Cost	14,909 99
50-FNMA MA3864 2 50% 11/1/34	30,035 31	Cost	30,076 17

50-Ford Motor Credit 2 343% 11/02/20	4,986 75	Cost	4,990 80
50-GMNA Ma5466 4 0% 9/20/48	7,075 71	Cost	7,142 96
50-GNMA 782810 4 500% 11/15/39	5,556 51	Cost	5,935 21
50-GNMA 782819 4 500% 11/15/39	5,181 05	Cost	5,484 84
50-GNMA II #Ma3597 3 5% 4/20/46	5,309 76	Cost	5,241 76
50-GNMA II #Ma3663 3 5% 5/20/46	2,790 33	Cost	2,716 14
50-GNMA II #Ma4126 3 0% 11/20/46	6,922 72	Cost	7,060 96
50-GNMA II 008520 2 0% 10/20/24	3,282 24	Cost	3,341 65
50-GNMA II 008646 3 0% 6/20/25	1,724 50	Cost	1,721 88
50-GNMA II 008654 3 0% 6/20/20	274 90	Cost	274 14
50-GNMA II 080968 2 125% 7/20/34	758 33	Cost	892 45
50-GNMA II 081164 2 0% 12/20/34	1,888 76	Cost	2,007 38
50-GNMA II 081267 2 0% 3/20/35	2,038 97	Cost	2,107 21
50-GNMA II Ma4382 3 50% 4/20/47	6,889 84	Cost	6,874 99
50-GNMA II Ma4837 3 50% 11/20/47	30,553 88	Cost	31,394 57
50-GNMA II MA4838 4 0% 11/20/47	10,383 08	Cost	10,323 48
50-GNMA II Ma5467 4 50% 9/20/48	28,492 63	Cost	28,978 40
50-GNMA Ma4651 3 0% 8/20/47	11,698 03	Cost	11,814 67
50-GNMA Ma4653 4 0% 8/20/47	3,216 05	Cost	3,269 67
50-GNMA Ma6080 3 0% 8/20/49	10,035 88	Cost	9,973 74
50-US Treasury IPS 125% 7/15/24	2,172 35	Cost	2,180 36
50-US Treasury IPS 250% 7/15/29	11,057 95	Cost	11,173 23
50-US Treasury IPS 0 125% 10/15/24	4,013 47	Cost	9,078 72
50-USTN 1 50% 10/31/21	95,790 28	Cost	84,883 55
50-USTN 1 50% 10/31/24	111,422 11	Cost	121,976 64
50-USTN 1 50% 11/30/21	63,831 35	Cost	63,914 88
50-USTN 1 50% 11/30/24	207,921 62	Cost	207,309 19
50-USTN 1 625% 11/30/26	3,967 66	Cost	3,949 36
50-USTN 1 750% 11/15/29	39,670 01	Cost	39,428 00
50-USTN 1 750% 12/31/24	20,032 81	Cost	20,063 20
50-USTN 2 231% 7/31/21	9,995 10	Cost	10,004 30
50-California ST Build 7 95% 3/1/36	5,805 20	Cost	5,047 30
50-Los Angeles CA Dept 5 516% 7/01/27	5,898 80	Cost	6,033 25
50-New York NY City 5 267% 5/1/27	5,830 25	Cost	5,902 65
Total (Form 990PF Part II, Line 10a, Columns b and c)	**$1,100,588.35**		**$1,098,978.73**

Form 990PF Part II, Line 10a, Column a

Government Bonds	Beginning Book Value	Valuation
50-FHLMC #A52339 6 5% 09/01/36	1,069 06	Cost
50-FHLMC #A75278 5 50% 04/01/38	4,190 00	Cost
50-FHLMC #B18255 4 5% 04/01/20	542 91	Cost
50-FHLMC #G01227 7 0% 3/1/31	693 57	Cost
50-FHLMC #G02884 6 0% 04/01/37	944 18	Cost
50-FHLMC #G06499 4 0% 3/01/41	5,363 38	Cost
50-FHLMC #G12393 5 5% 10/01/21	377 65	Cost

50-FHLMC #G12399 6 0% 09/01/21	311 72	Cost
50-FHLMC #G12918 6 0 % 09/01/22	418 81	Cost
50-FHLMC #U90791 4 0% 1/1/43	5,432 04	Cost
50-FHLMC 3 60% 2/25/28	4,945 99	Cost
50-FHLMC G08844 5 0% 10/01/48	5,128 42	Cost
50-FHLMC G67700 3 50% 8/01/46	8,091 68	Cost
50-FHLMC G67703 3 50% 4/01/47	4,335 56	Cost
50-FHLMC G67709 3 50% 3/01/48	9,446 12	Cost
50-FHLMC G67713 4 0% 6/1/48	9,712 61	Cost
50-FHLMC Gd G08677 4 0% 11/1/45	11,468 53	Cost
50-FHLMC Gd G08698 3 5% 3/1/46	7,065 55	Cost
50-FHLMC Gd G08715 3 0% 07/01/46	16,967 05	Cost
50-FHLMC Gd G08716 3 5% 7/1/46	7,934 94	Cost
50-FHLMC Gd G08721 3 0% 08/01/46	4,286 54	Cost
50-FHLMC Gd G08722 3 5% 08/01/46	7,918 90	Cost
50-FHLMC Gd G08741 3 0% 1/1/47	8,648 04	Cost
50-FHLMC Gd G08747 3 0% 1/1/47	8,507 61	Cost
50-FHLMC GD G08748 3 5% 1/01/47	4,223 43	Cost
50-FHLMC Gd G18592 3 0% 3/1/31	3,303 73	Cost
50-FHLMC Gd G60278 4 0% 10/1/45	3,544 33	Cost
50-FNMA #109491 3 50% 8/01/28	5,015 63	Cost
50-FNMA #109492 3 50% 8/01/28	5,015 63	Cost
50-FNMA #253974 7 0% 08/01/31	155 70	Cost
50-FNMA #254232 6 50% 3/01/22	178 71	Cost
50-FNMA #655928 7 0% 08/01/32	1,225 99	Cost
50-FNMA #841031 3 585% 11/01/35	31 36	Cost
50-FNMA #888219 5 50% 03/01/37	356 77	Cost
50-FNMA #889125 5 0% 12/01/21	167 67	Cost
50-FNMA #889572 5 50% 06/01/38	432 38	Cost
50-FNMA #Ae0446 4 086% 9/1/20	1,943 23	Cost
50-FNMA #Al6829 3 063% 5/1/25	4,150 29	Cost
50-FNMA #Am0762 3 29% 9/01/32	4,743 11	Cost
50-FNMA #An1282 3 01% 4/1/28	10,365 24	Cost
50-FNMA #An1564 2 78% 5/1/28	5,167 77	Cost
50-FNMA #As0214 3 5% 08/1/43	8,720 77	Cost
50-FNMA #Ma1561 3 0% 08/1/33	7,808 02	Cost
50-FNMA #Ma1584 3 5% 09/1/33	6,730 79	Cost
50-FNMA 3 390% 5/01/30	4,748 24	Cost
50-FNMA Al3599 2 558% 4/1/23	11,699 87	Cost
50-FNMA AM8645 2 690% 5/01/27	8,743 84	Cost
50-FNMA AN9715 3 480% 8/01/28	5,004 69	Cost
50-FNMA CA2208 4 50% 8/01/48	5,086 71	Cost
50-FNMA Gtd Remic 6 500% 8/25/20	155 51	Cost
50-FNMA MA3237 3 0% 12/01/47	9,459 23	Cost
50-FNMA MA3496 4 50% 9/01/48	25,443 95	Cost

50-GNMA 782810 4 500% 11/15/39	6,273 87	Cost
50-GNMA 782819 4 500% 11/15/39	6,276 76	Cost
50-GNMA II #Ma3597 3 5% 4/20/46	6,578 57	Cost
50-GNMA II #Ma3663 3 5% 5/20/46	3,472 94	Cost
50-GNMA II #Ma4126 3 0% 11/20/46	8,251 28	Cost
50-GNMA II 008520 2 0% 10/20/24	4,394 37	Cost
50-GNMA II 008646 3 0% 6/20/25	1,998 82	Cost
50-GNMA II 008654 3 0% 6/20/20	1,300 48	Cost
50-GNMA II 080968 2 125% 7/20/34	880 42	Cost
50-GNMA II 081164 2 0% 12/20/34	2,390 06	Cost
50-GNMA II 081267 2 0% 3/20/35	2,423 99	Cost
50-GNMA II Ma4382 3 50% 4/20/47	8,535 54	Cost
50-GNMA II MA4838 4 0% 11/20/47	13,841 52	Cost
50-US Treasury Bill 4/18/19	11,875 90	Cost
50-US Tresury 125% 7/15/24	5,058 64	Cost
50-USTN 2 625% 12/31/23	20,042 19	Cost
50-USTN 2 625% 12/31/25	4,993 75	Cost
50-USTN 2 750% 9/30/20	229,706 24	Cost
50-USTN 2 875% 9/30/23	39,791 99	Cost
50-USTN 3 0% 10/31/23	275,774 71	Cost
50-USTN 3 125% 11/15/28	32,083 18	Cost
Total (Form 990PF Part II, Line 10a, Column a)	**$963,368.66**	

Form 990PF Part II, Line 10c, Columns b and c

Corporate Bonds	End of Year Book Value	Valuation	End of Year FMV
50-Aercap Ireland 3 950% 2/01/22	5,156 45	Cost	5,166 20
50-Air Lease Corp 3 50% 1/15/22	4,964 50	Cost	5,138 50
50-Allstae Corp 2 72155% 3/29/21	5,000 00	Cost	5,011 75
50-American Campus 4 125% 7/01/24	5,007 30	Cost	5,332 95
50-American Water 3 450% 6/01/29	1,995 58	Cost	2,115 76
50-Bank of America 2 738% 1/23/22	5,000 00	Cost	5,036 40
50-Bank of NY 3 450% 8/11/23	4,999 10	Cost	5,256 35
50-Bank of NY Mellon 2 5% 4/15/21	2,997 03	Cost	3,020 76
50-Broadcom Corp Caymm 3 0% 1/15/22	5,057 05	Cost	5,073 95
50-Comcast Corp 2 75% 3/1/23	4,992 35	Cost	5,108 35
50-Conagra Brands Inc 3 80% 10/22/21	2,996 55	Cost	3,095 88
50-Credit Based Asset Servicing 3 95001% 1/25/33	1,415 48	Cost	1,534 86
50-Cvs Health Corp 2 875% 6/1/26	4,956 95	Cost	5,073 35
50-CVS Health Corp 3 250% 8/15/29	4,954 85	Cost	5,081 70
50-Energy Transfer 4 950% 6/15/28	2,994 57	Cost	3,287 46
50-Ford Motor Cred 5 750% 2/01/21	5,159 40	Cost	5,161 45
50-Ford Motor Credit 3 336% 3/18/21	5,016 35	Cost	5,037 60
50-Ford Motor Credit 3 48144% 8/03/22	4,955 20	Cost	4,917 00
50-Ge Capital 4 418% 11/15/35	4,694 90	Cost	5,348 65
50-Gen Elec Cap 4 625% 1/07/21	5,096 15	Cost	5,113 65

50-General Elec Cap Mtn 6 750% 3/15/32	6,177 20	Cost	6,423 55
50-GLP Capital LP Fin 5 250% 6/01/25	5,107 40	Cost	5,488 00
50-Goldman Sachs 2 625% 4/25/21	4,897 10	Cost	5,043 65
50-Gs Mortgage 3 314% 1/10/45	3,642 34	Cost	3,539 25
50-HCA Inc 4 125% 6/15/29	4,974 85	Cost	5,305 40
50-Humana Inc 2 90% 12/15/22	4,991 50	Cost	5,094 90
50-JP Morgan Chase Co 4 023% 12/05/24	5,000 00	Cost	5,332 35
50-Kraft Heinz Foods Co 3 0% 6/1/26	4,994 85	Cost	5,001 45
50-Morgan Stanley Mtg 1 60091% 7/25/34	369 27	Cost	362 23
50-NCUA 2 45179% 10/7/20	2,174 19	Cost	2,181 21
50-Northrop Grumman 2 930% 1/15/25	4,739 95	Cost	5,156 00
50-Oracle Corp 2 4% 9/15/23	4,999 15	Cost	5,083 50
50-Petroleos Mexicanos 6 50% 1/23/29	4,825 00	Cost	5,260 00
50-Residential Asset 12/25/34	719 00	Cost	754 50
50-US Airways Pt Trust 5 9% 10/1/24	2,925 11	Cost	3,248 71
50-Walgreens Boots 3 8% 11/18/24	5,083 25	Cost	5,212 00
50-WAMU Mortgage 2 97725% 1/25/33	1,037 39	Cost	1,016 90
50-Wellpoint Inc 3 125% 5/15/22	4,995 00	Cost	5,125 70
50-Welltower Inc 3 950% 9/01/23	4,998 35	Cost	5,277 50
Total (Form 990PF Part II, Line 10c, Columns b and c)	**$164,060.66**		**$169,819.37**

Form 990PF Part II, Line 10c, Column a

Corporate Bonds	Beginning Book Value	Valuation
50-Air Lease Corp 3 50% 1/15/22	4,964 50	Cost
50-Allstae Corp 2 72155% 3/29/21	5,000 00	Cost
50-American Campus 4 125% 7/01/24	5,007 30	Cost
50-ATT 3 875% 8/15/21 00206RAZ5	4,985 25	Cost
50-Bank of Amer Corp 3 093% 10/01/25	5,000 00	Cost
50-Bank of America 2 369% 7/21/21	5,000 00	Cost
50-Bank of America 2 738% 1/23/22	5,000 00	Cost
50-Bank Of America Corp 4 271% 7/23/29	5,000 00	Cost
50-Bank of NY 3 450% 8/11/23	4,999 10	Cost
50-Bank of NY Mellon 2 5% 4/15/21	2,997 03	Cost
50-Boston Prop LP 5 625% 11/15/20	5,821 85	Cost
50-Citigroup Inc 2 450% 1/10/20	4,965 50	Cost
50-Comcast Corp 2 75% 3/1/23	4,992 35	Cost
50-Conagra Brands Inc 3 80% 10/22/21	2,996 55	Cost
50-Constellation 2 0% 11/07/19	4,986 30	Cost
50-Credit Based Asset Servicing 3 95001% 1/25/33	1,669 22	Cost
50-Cvs Health Corp 2 875% 6/1/26	4,956 95	Cost
50-Energy Transfer 4 950% 6/15/28	2,994 57	Cost
50-Ford Motor Credit 3 48144% 8/03/22	4,955 20	Cost
50-Gen Elec Cap 4 625% 1/07/21	5,096 15	Cost
50-General Elec CA 2 20% 1/9/20	4,874 85	Cost
50-General Elec Mtn 5 550% 1/05/26	4,833 85	Cost

50-GLP Capital LP Fin 5 250% 6/01/25	5,107 40	Cost
50-Goldman Sachs 2 625% 4/25/21	4,897 10	Cost
50-Goldman Sachs Group 2 550% 10/23/19	4,994 90	Cost
50-Goldman Sachs Group 3 814% 4/23/29	5,000 00	Cost
50-Gs Mortgage 3 314% 1/10/45	6,016 74	Cost
50-HCP Inc 4 0% 12/1/22	9,940 45	Cost
50-Hope Depot Inc 3 90% 12/06/28	4,965 65	Cost
50-Humana Inc 2 90% 12/15/22	4,991 50	Cost
50-JP Morgan Chase Co 4 023% 12/05/24	5,000 00	Cost
50-Kaiser Foundation 3 150% 5/01/27	4,981 75	Cost
50-Kraft Heinz Foods Co 3 0% 6/1/26	4,994 85	Cost
50-Morgan Stanley 2/14/20	5,000 00	Cost
50-Morgan Stanley Mtg 1 60091% 7/25/34	741 35	Cost
50-NCUA 2 45179% 10/7/20	3,273 78	Cost
50-Northrop Grumman 2 930% 1/15/25	4,739 95	Cost
50-Oracle Corp 2 4% 9/15/23	4,999 15	Cost
50-Residential Asset 12/25/34	869 50	Cost
50-US Airways Pt Trust 5 9% 10/1/24	3,275 13	Cost
50-Walgreens Boots 3 8% 11/18/24	5,083 25	Cost
50-WAMU Mortgage 2 97725% 1/25/33	1,120 84	Cost
50-Wellpoint Inc 3 125% 5/15/22	4,995 00	Cost
50-Welltower Inc 3 950% 9/01/23	4,998 35	Cost
Total (Form 990PF Part II, Line 10c, Column a)	**$201,083.16**	

Form 990PF Part II, Line 13, Columns b and c

Other Investments	End of Year Book Value	Valuation	End of Year FMV
30- Dodge & Cox Stock Fund	925,483 79	Cost	1,397,967 74
70- Dodge & Cox Intl Stock	1,175,971 38	Cost	1,397,304 09
70- JP Morgan US Equity	1,199,252 62	Cost	1,351,946 59
70- Pimco All Asset	329,964 42	Cost	344,857 65
70- Pimco Commodity	502,757 33	Cost	218,154 66
70- Pimco High Yield	334,393 17	Cost	326,725 92
70- Vngrd Small Cap Index	185,740 29	Cost	315,938 78
Total (Form 990PF Part II, Line 13, Columns b and c)	**$4,653,563.00**		**5,352,895.44**

Form 990PF Part II, Line 13, Column a

Other Investments	Beginning Book Value	Valuation
50-California ST Build 7 95% 3/1/36	5,805 20	Cost
50-Los Angeles CA Dept 5 516% 7/01/27	5,898 80	Cost
50-New York NY City 5 267% 5/1/27	5,830 25	Cost
30- Dodge & Cox Stock Fund	787,198 53	Cost
70- Dodge & Cox Intl Stock	1,123,183 72	Cost
70- JP Morgan US Equity	1,255,479 61	Cost
70- Pimco All Asset	318,733 76	Cost
70- Pimco Commodity	494,262 29	Cost

70- Pimco High Yield	318,209 90	Cost
70- Vngrd Small Cap Index	210,010 62	Cost
Total (Form 990PF Part II, Line 13, Column a)	**$4,524,612.69**	

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 3 0% 10/31/23	10/31/18	1/4/19	15,316 41	14,939 08	377 33
50-USTN 3 0% 10/31/23	10/31/18	1/4/19	35,738 28	34,742 13	996 15
50-USTN 3 0% 10/31/23	10/31/18	1/4/19	5,105 47	4,966 52	138 95
50-NCUA 2 45179% 10/7/20	10/27/10	1/8/19	83 95	83 83	0 12
50-Gs Mortgage 3 314% 1/10/45	2/24/14	1/11/19	176 02	182 54	(6 52)
50-USTN 3 0% 10/31/23	10/31/18	1/11/19	11,157 27	10,926 35	230 92
50-FHLMC 4 0% 1/15/44	1/14/19	1/14/19	5,096 19	5,061 13	35.06
50-FHLMC 4 50% 1/15/44	1/4/19	1/14/19	25,887 21	25,740 23	146 98
50-FNMA 3 50% 1/15/44	1/14/19	1/14/19	25,015 63	24,753 91	261.72
50-FNMA 3 50% 1/15/44	1/14/19	1/14/19	50,024 41	49,507 81	516 60
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	1/15/19	2 63	2 70	(0 07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	1/15/19	14 14	14 29	(0 15)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	1/15/19	64 11	63 80	0 31
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	1/15/19	3 12	3 27	(0 15)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	1/15/19	45 04	46 21	(1 17)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	1/15/19	72 91	71 75	1 16
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	1/15/19	21 92	21 98	(0 06)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	1/15/19	15.39	15 83	(0 44)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	1/15/19	23 54	24 19	(0 65)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	1/15/19	38 81	40 39	(1 58)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	1/15/19	56 69	59 35	(2 66)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	1/15/19	67 62	69 97	(2 35)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	1/15/19	35 86	37 18	(1 32)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	1/15/19	53 17	53 01	0 16
50-FHLMC G67713 4 0% 6/1/48	6/13/18	1/15/19	70 20	71 71	(1 51)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	1/15/19	106 20	111 76	(5 56)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	1/15/19	53.76	56 07	(2 31)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	1/15/19	110 38	113 22	(2 84)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	1/15/19	74 56	79 75	(5 19)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	1/15/19	27 58	28 61	(1 03)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	1/15/19	69 18	73 09	(3 91)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	1/15/19	54 68	54 49	0 19
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	1/15/19	55 11	53 58	1 53
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	1/15/19	30 58	31 25	(0 67)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	1/15/19	47 02	49 17	(2 15)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	1/15/19	30 89	33 22	(2 33)
50-GNMA 782810 4 500% 11/15/39	12/21/09	1/15/19	22 67	23 10	(0 43)
50-GNMA 782819 4 500% 11/15/39	12/21/09	1/15/19	96 33	99 07	(2 74)
50-FHLMC Gold 3 50% 1/15/34	1/17/19	1/17/19	25,368 16	25,121 09	247 07
50-USTN 2 875% 9/30/23	10/1/18	1/18/19	20,314 06	19,888 47	425 59
50-USTN 2 875% 9/30/23	10/1/18	1/18/19	10,157 03	9,967 97	189 06
50-USTN 2 875% 9/30/23	10/18/18	1/18/19	10,157 03	9,935 55	221 48
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	4,064 06	3,973 22	90 84

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	11,176 17	10,909 72	266 45
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	15,240 23	14,876 89	363 34
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	9,144 14	8,926 14	218.00
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	10,160 16	9,966 18	193 98
50-USTN 3 0% 10/31/23	10/31/18	1/18/19	11,176 17	10,953 53	222.64
50-Citigroup Inc 2 450% 1/10/20	2/16/18	1/22/19	4,968 50	4,965 50	3 00
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	1/22/19	75 59	79 74	(4 15)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	1/22/19	40 31	43 15	(2 84)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	1/22/19	81 21	82 23	(1 02)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	1/22/19	100 80	101 06	(0 26)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	1/22/19	22 08	22 28	(0 20)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	1/22/19	83 80	83 99	(0.19)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	1/22/19	16 92	15 01	1 91
50-GNMA II 081164 2 0% 12/20/34	11/22/05	1/22/19	73 99	72 11	1 88
50-GNMA II 081267 2 0% 3/20/35	11/22/05	1/22/19	307 99	300 59	7 40
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	1/22/19	73 42	76 55	(3 13)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	1/22/19	120 42	126 46	(6 04)
50-GNMA II 3 50% 1/15/44	1/23/19	1/23/19	5,033 59	4,989 06	44 53
50-GNMA II 4 0% 1/15/44	1/23/19	1/23/19	10,244 92	10,182 81	62 11
50-USTN 2 750% 9/30/20	10/1/18	1/23/19	20,042 19	19,968 74	73 45
50-USTN 2 750% 9/30/20	10/2/18	1/23/19	20,042 19	19,975 00	67 19
50-USTN 2 750% 9/30/20	10/2/18	1/24/19	10,021 88	9,987 50	34 38
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	1/25/19	23 64	23 05	0 59
50-FHLMC 3 60% 2/25/28	11/20/18	1/25/19	5,094 61	4,945 48	149 13
50-FNMA #253974 7 0% 08/01/31	9/19/02	1/25/19	1 01	1 21	(0 20)
50-FNMA #254232 6 50% 3/01/22	4/14/03	1/25/19	5 84	6 50	(0 66)
50-FNMA #655928 7 0% 08/01/32	8/13/03	1/25/19	5 12	5 47	(0 35)
50-FNMA #841031 3 585% 11/01/35	12/30/15	1/25/19	0 10	0 10	0 00
50-FNMA #888219 5 50% 03/01/37	10/14/08	1/25/19	1 73	1 73	0 00
50-FNMA #888219 5 50% 03/01/37	10/14/08	1/25/19	2 24	2 24	0 00
50-FNMA #889125 5 0% 12/01/21	4/17/08	1/25/19	20 07	21 06	(0 99)
50-FNMA #889572 5 50% 06/01/38	10/14/08	1/25/19	6 01	6 00	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	1/25/19	3 58	3 78	(0 20)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	1/25/19	4 92	5 07	(0 15)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	1/25/19	7 78	8 23	(0 45)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	1/25/19	91 43	91 39	0 04
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	1/25/19	65 69	64 71	0 98
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	1/25/19	69 78	72 17	(2 39)
50-FNMA 3.390% 5/01/30	11/19/18	1/25/19	6 87	6 59	0 28
50-FNMA Al3599 2 558% 4/1/23	4/30/14	1/25/19	25 72	24 86	0 86
50-FNMA AM8645 2 690% 5/01/27	11/16/18	1/25/19	17 04	16 03	1 01
50-FNMA CA2208 4 50% 8/01/48	9/13/18	1/25/19	39.95	41 57	(1.62)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	1/25/19	11 23	10 79	0 44

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA MA3237 3 0% 12/01/47	1/11/18	1/25/19	49 52	49 36	0 16
50-FNMA MA3496 4 50% 9/01/48	10/11/18	1/25/19	144 75	149 35	(4 60)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	1/25/19	34 99	30 61	4 38
50-Residential Asset 12/25/34	12/17/04	1/25/19	73 61	70 94	2 67
50-USTN 2 750% 9/30/20	10/2/18	1/25/19	20,050 00	19,975 00	75 00
50-USTN 3 0% 10/31/23	10/31/18	1/25/19	9,129 38	8,961 97	167 41
50-USTN 3 0% 10/31/23	10/31/18	1/25/19	15,215 63	14,929 69	285 94
50-USTN 3.0% 10/31/23	10/31/18	1/25/19	1,014 37	997 50	16 87
50-USTN 3 0% 10/31/23	10/31/18	1/25/19	9,129 38	8,977 50	151 88
50-USTN 3 0% 10/31/23	11/1/18	1/25/19	6,086 25	5,970 47	115 78
50-USTN 3 0% 10/31/23	11/1/18	1/25/19	4,057 50	3,980.31	77 19
50-USTN 3 0% 10/31/23	11/1/18	1/25/19	11,158 13	10,945 00	213 13
50-Goldman Sachs Group 2 550% 10/23/19	1/24/18	1/28/19	4,981 35	4,994 90	(13 55)
50-USTN 3 0% 10/31/23	11/1/18	1/28/19	4,057 03	3,980 00	77 03
50-USTN 3 0% 10/31/23	11/2/18	1/28/19	1,014 26	995 94	18 32
50-USTN 3 0% 10/31/23	11/2/18	1/28/19	29,385 16	28,882 19	502 97
50-USTN 3 0% 10/31/23	11/8/18	1/28/19	10,132 81	9,919 93	212 88
50-USTN 3 0% 10/31/23	11/27/18	1/28/19	16,212 50	15,980 62	231 88
50-USTN 3 0% 10/31/23	11/27/18	1/28/19	4,050 00	3,995 16	54 84
50-USTN 3 0% 10/31/23	12/3/18	1/28/19	1,012 50	1,001 09	11 41
50-USTN 3 0% 10/31/23	12/3/18	1/29/19	15,198 05	15,016 41	181 64
50-USTN 3 0% 10/31/23	12/3/18	1/29/19	9,116 72	9,009 84	106 88
50-USTN 3 0% 10/31/23	12/13/18	1/29/19	1,012.97	1,005 39	7 58
50-USTN 3 0% 10/31/23	12/13/18	1/29/19	4,052 19	4,021 56	30 63
50-USTN 3 0% 10/31/23	12/28/18	1/29/19	2,026 09	2,024 38	1 71
50-USTN 2.750% 9/30/20	10/2/18	1/30/19	30,074 50	29,962 50	112.00
50-USTN 2 750% 9/30/20	10/2/18	1/31/19	5,010 75	4,993 75	17 00
50-USTN 2 750% 9/30/20	10/3/18	1/31/19	50,107 46	49,937 50	169 96
50-Constellation 2 0% 11/07/19	11/10/17	2/1/19	4,959 65	4,986 30	(26 65)
50-NCUA 2 45179% 10/7/20	10/27/10	2/6/19	83 74	83 62	0 12
50-USTN 2 625% 12/31/23	12/31/18	2/6/19	15,070 31	15,025 78	44 53
50-USTN 2 750% 9/30/20	10/3/18	2/6/19	40,114 06	39,950 00	164 06
50-USTN 2 750% 9/30/20	10/3/18	2/6/19	35,102 54	34,956 25	146 29
50-FHLMC 4 50% 2/15/44	2/13/19	2/12/19	25,955.08	25,859 38	95 70
50-Gs Mortgage 3.314% 1/10/45	2/24/14	2/12/19	176 89	183 44	(6 55)
50-US Treasury Bill 2/12/19	1/7/19	2/12/19	33,920 27	33,920 27	0 00
50-FHLMC 4 0% 2/15/44	2/13/19	2/13/19	5,106 25	5,092 58	13 67
50-FNMA 3 50% 2/15/44	2/13/19	2/13/19	50,130 86	50,000 00	130 86
50-Morgan Stanley 2/14/20	2/17/17	2/14/19	5,000 00	5,000 00	0 00
50-USTN 2 625% 12/31/23	12/31/18	2/14/19	5,021 09	5,016 41	4 68
50-USTN 2 625% 12/31/23	1/2/19	2/14/19	2,008 44	2,006 25	2 19
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	2/15/19	2 65	2.72	(0 07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	2/15/19	191 13	193 10	(1 97)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	2/15/19	36 45	36 28	0 17
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	2/15/19	78 84	82 62	(3 78)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	2/15/19	5 74	5 89	(0 15)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	2/15/19	59 77	58 82	0 95
50-FHLMC #G12393 5.5% 10/01/21	11/19/07	2/15/19	20.88	20 94	(0 06)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	2/15/19	13 75	14 15	(0 40)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	2/15/19	16 08	16 53	(0 45)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	2/15/19	64 26	66 87	(2 61)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	2/15/19	60 15	62 97	(2 82)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	2/15/19	58 71	60 75	(2 04)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	2/15/19	32 57	33 77	(1 20)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	2/15/19	56 70	56 53	0 17
50-FHLMC G67713 4 0% 6/1/48	6/13/18	2/15/19	66 55	67 98	(1 43)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	2/15/19	50 91	52 28	(1 37)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	2/15/19	89 57	94 26	(4 69)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	2/15/19	59 58	62 14	(2 56)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	2/15/19	106 76	109 51	(2 75)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	2/15/19	62 60	66 96	(4 36)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	2/15/19	27 40	28 42	(1 02)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	2/15/19	71 69	75 74	(4 05)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	2/15/19	50 91	50 73	0 18
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	2/15/19	40 66	39 53	1 13
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	2/15/19	31 67	32 37	(0 70)
50-FHLMC Gd G18592 3.0% 3/1/31	4/18/16	2/15/19	37 15	38 85	(1 70)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	2/15/19	30 56	32 86	(2 30)
50-GNMA 782810 4 500% 11/15/39	12/21/09	2/15/19	22 21	22 63	(0 42)
50-GNMA 782819 4 500% 11/15/39	12/21/09	2/15/19	72 17	74 22	(2 05)
50-Kaiser Foundation 3 150% 5/01/27	5/3/17	2/15/19	4,894 40	4,981 75	(87 35)
50-FHLMC Gold 3 50% 2/15/33	2/19/19	2/19/19	25,359 38	25,351 56	7 82
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	2/20/19	65 92	69 54	(3 62)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	2/20/19	33 40	35 75	(2 35)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	2/20/19	77 09	78 06	(0 97)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	2/20/19	22 16	22 37	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	2/20/19	84 10	84 29	(0 19)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	2/20/19	14 41	12 79	1 62
50-GNMA II 081164 2 0% 12/20/34	11/22/05	2/20/19	9 08	8 85	0 23
50-GNMA II 081267 2 0% 3/20/35	11/22/05	2/20/19	8 06	7 87	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	2/20/19	62 90	65 58	(2 68)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	2/20/19	135 00	141.77	(6 77)
50-ATT 3 875% 8/15/21 00206RAZ5	8/18/11	2/21/19	5,098 15	4,985 25	112 90
50-Bank of America 2 369% 7/21/21	7/21/17	2/21/19	4,948 65	5,000 00	(51 35)
50-Boston Prop LP 5 625% 11/15/20	6/3/14	2/21/19	5,188 35	5,821 85	(633 50)
50-FNMA #AI6829 3 063% 5/1/25	5/29/15	2/21/19	4 93	5 08	(0 15)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	2/21/19	72 76	72 94	(0 18)
50-GNMA II 3 50% 2/15/44	2/21/19	2/21/19	5,044 53	5,031 25	13 28
50-GNMA II 4 0% 2/15/44	2/21/19	2/21/19	10,268 75	10,237 50	31 25
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	2/25/19	7 01	6 83	0 18
50-FNMA #253974 7 0% 08/01/31	9/19/02	2/25/19	25 21	30 15	(4 94)
50-FNMA #254232 6 50% 3/01/22	4/14/03	2/25/19	6 64	7 39	(0.75)
50-FNMA #655928 7 0% 08/01/32	8/13/03	2/25/19	5 06	5 40	(0 34)
50-FNMA #841031 3 585% 11/01/35	12/30/15	2/25/19	0.10	0 10	0 00
50-FNMA #888219 5 50% 03/01/37	10/14/08	2/25/19	4 15	4 15	0 00
50-FNMA #889125 5 0% 12/01/21	4/17/08	2/25/19	19 25	20 19	(0 94)
50-FNMA #889572 5 50% 06/01/38	10/14/08	2/25/19	6 53	6 52	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	2/25/19	116 44	123 09	(6 65)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	2/25/19	7 81	8 27	(0 46)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	2/25/19	54 35	54 33	0 02
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	2/25/19	60 25	59 36	0 89
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	2/25/19	68 79	71 14	(2 35)
50-FNMA 3 390% 5/01/30	11/19/18	2/25/19	6 90	6 62	0 28
50-FNMA AI3599 2 558% 4/1/23	4/30/14	2/25/19	25 81	24 94	0 87
50-FNMA AM8645 2 690% 5/01/27	11/16/18	2/25/19	17 09	16 08	1 01
50-FNMA CA2208 4 50% 8/01/48	9/13/18	2/25/19	43 39	45 14	(1 75)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	2/25/19	11 67	11 22	0 45
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	2/25/19	141 61	141 71	(0 10)
50-FNMA MA3237 3 0% 12/01/47	1/11/18	2/25/19	33 68	33 57	0 11
50-FNMA MA3496 4 50% 9/01/48	10/11/18	2/25/19	250 66	258 63	(7 97)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	2/25/19	24 93	21 81	3 12
50-Residential Asset 12/25/34	12/17/04	2/25/19	2 53	2 44	0 09
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	2/25/19	4 75	4 90	(0 15)
50-US Treasury Bill 2/26/19	1/29/19	2/27/19	6,987 65	6,987 29	0 36
50-US Treasury Bill 2/26/19	1/30/19	2/27/19	2,994 71	2,994 72	(0 01)
50-US Treasury Bill 2/26/19	1/31/19	2/27/19	4,991.18	4,991 53	(0 35)
50-USTN 2 50% 1/31/24	1/31/19	2/27/19	10,024 01	9,966 27	57 74
50-USTN 2 625% 12/31/23	1/2/19	2/27/19	13,099 95	13,040 63	59 32
50-USTN 2 625% 12/31/23	1/15/19	2/27/19	2,015 38	2,006 17	9 21
50-USTN 2 625% 12/31/25	12/31/18	2/27/19	5,028 13	4,993 75	34 38
50-USTN 2 750% 11/30/20	1/22/19	2/27/19	3,011 74	3,009 38	2 36
50-USTN 2 750% 11/30/20	1/23/19	2/27/19	35,136 95	35,090 97	45 98
50-USTN 2 750% 11/30/20	1/24/19	2/27/19	10,039 13	10,026 85	12 28
50-USTN 2 750% 11/30/20	1/25/19	2/27/19	2,007 83	2,006 25	1 58
50-USTN 2 50% 1/31/24	1/31/19	2/28/19	10,021 88	9,966 27	55 61
50-USTN 2 625% 12/31/23	1/15/19	2/28/19	4,023 44	4,012 35	11 09
50-USTN 2 625% 12/31/23	1/17/19	2/28/19	1,005 86	1,005 00	0 86
50-USTN 2 50% 1/31/24	1/31/19	3/1/19	20,011 71	19,932 54	79 17
50-USTN 2 50% 1/31/24	1/31/19	3/1/19	10,006 25	9,966 27	39 98

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 2 625% 12/31/23	1/17/19	3/4/19	5,014 82	5,025 00	(10 18)
50-USTN 2 50% 1/31/24	1/31/19	3/5/19	4,989 42	4,983 14	6 28
50-USTN 2 50% 1/31/24	1/31/19	3/5/19	4,989 42	4,979 08	10 34
50-USTN 2 50% 1/31/24	1/31/19	3/5/19	14,979 84	14,948 21	31 63
50-USTN 2 625% 12/31/23	1/17/19	3/5/19	10,022 77	10,050 00	(27 23)
50-USTN 2 50% 1/31/24	1/31/19	3/6/19	4,988 07	4,981 84	6 23
50-USTN 2 625% 12/31/23	1/17/19	3/6/19	14,051 62	14,070 00	(18 38)
50-USTN 2 625% 12/31/23	1/17/19	3/6/19	15,055 31	15,075 00	(19 69)
50-USTN 2 625% 12/31/23	1/18/19	3/6/19	1,003 69	1,005 00	(1 31)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	3/7/19	227 51	235 93	(8 42)
50-NCUA 2 45179% 10/7/20	10/27/10	3/7/19	105 04	104 90	0 14
50-USTN 2 50% 1/31/21	1/31/19	3/7/19	11,131 36	14,979 34	(3,847 98)
50-USTN 2 50% 1/31/21	1/31/19	3/7/19	3,878 02	5,219 07	(1,341 05)
50-USTN 2 625% 12/31/23	1/18/19	3/7/19	29,186 40	29,145 00	41 40
50-USTN 2 625% 12/31/23	1/18/19	3/7/19	15,096 41	15,075 00	21 41
50-USTN 2 625% 12/31/23	1/18/19	3/7/19	10,064 28	10,050 00	14 28
50-USTN 3 125% 11/15/28	11/15/18	3/7/19	3,112 03	2,980 49	131 54
50-USTN 3 125% 11/15/28	11/15/18	3/7/19	2,074 69	1,986 88	87 81
50-FHLMC 4.50% 3/15/44	3/7/19	3/13/19	25,918 95	25,921 88	(2 93)
50-FNMA 3 50% 3/15/44	3/7/19	3/13/19	10,017 97	10,017 19	0 78
50-FNMA 3 50% 3/15/44	3/7/19	3/13/19	20,029 69	20,034 38	(4 69)
50-FNMA 3 50% 3/15/44	3/7/19	3/13/19	20,079 30	20,034 37	44 93
50-FNMA MA3496 4 50% 9/01/48	10/11/18	3/13/19	24,692 96	24,569 71	123 25
50-USTN 2 50% 1/31/21	1/31/19	3/13/19	5,002 21	6,733 24	(1,731 03)
50-USTN 2 50% 1/31/21	1/31/19	3/13/19	9,669 34	13,015 46	(3,346.12)
50-USTN 2 50% 1/31/21	1/31/19	3/13/19	25,346 11	34,105 24	(8,759 13)
50-USTN 2 50% 1/31/21	1/31/19	3/13/19	8,041 83	10,820 93	(2,779 10)
50-USTN 2 50% 1/31/21	2/6/19	3/13/19	6,964 79	9,380 94	(2,416 15)
50-FHLMC #G02884 6.0% 04/01/37	4/14/08	3/14/19	2 41	2.47	(0 06)
50-FHLMC #G06499 4.0% 3/01/41	6/13/11	3/14/19	33 34	32.81	0 53
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	3/14/19	19 80	19 85	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	3/14/19	16 10	16 56	(0 46)
50-GNMA 782810 4 500% 11/15/39	12/21/09	3/14/19	45 19	46 05	(0 86)
50-GNMA 782819 4 500% 11/15/39	12/21/09	3/14/19	108 14	111 22	(3 08)
50-USTN 3 125% 11/15/28	11/15/18	3/14/19	3,131 27	2,980 31	150 96
50-USTN 3 125% 11/15/28	11/15/18	3/14/19	2,087 52	1,985 07	102 45
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	3/15/19	2 76	2 83	(0 07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	3/15/19	162 82	164 50	(1 68)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	3/15/19	36 74	36 56	0 18
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	3/15/19	2 81	2 94	(0 13)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	3/15/19	16 02	16 47	(0 45)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	3/15/19	111 76	116 30	(4 54)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	3/15/19	94 74	99 18	(4 44)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	3/15/19	301 56	305 93	(4 37)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	3/15/19	68 65	71 04	(2 39)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	3/15/19	37 98	39 38	(1 40)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	3/15/19	50 40	50 25	0.15
50-FHLMC G67713 4 0% 6/1/48	6/13/18	3/15/19	68 36	69 83	(1 47)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	3/15/19	51 54	52 93	(1 39)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	3/15/19	24 50	25 11	(0 61)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	3/15/19	147 36	155 07	(7 71)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	3/15/19	55 40	57 78	(2 38)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	3/15/19	106 64	109 39	(2 75)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	3/15/19	56 97	60 94	(3 97)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	3/15/19	29 09	30 17	(1 08)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	3/15/19	63 18	66 75	(3 57)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	3/15/19	55 82	55 62	0 20
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	3/15/19	55 76	54 21	1 55
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	3/15/19	28 03	28 65	(0 62)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	3/15/19	36 19	37 85	(1 66)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	3/15/19	33 21	35 71	(2 50)
50-USTN 2 50% 1/31/21	2/6/19	3/15/19	10,004 30	13,475 03	(3,470 73)
50-USTN 3 125% 11/15/28	11/15/18	3/18/19	10,433 67	9,925.33	508 34
50-USTN 3 125% 11/15/28	11/15/18	3/19/19	3,133 38	2,977 60	155 78
50-USTN 3 125% 11/15/28	12/6/18	3/19/19	2,088 92	2,038 20	50 72
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	3/20/19	70 77	74 65	(3 88)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	3/20/19	37 21	39 83	(2 62)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	3/20/19	81 14	82 16	(1 02)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	3/20/19	62 12	62 28	(0.16)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	3/20/19	22 26	22 47	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	3/20/19	84 39	84 58	(0 19)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	3/20/19	13 70	12 16	1 54
50-GNMA II 081164 2 0% 12/20/34	11/22/05	3/20/19	45 43	44 28	1 15
50-GNMA II 081267 2 0% 3/20/35	11/22/05	3/20/19	8 10	7 91	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	3/20/19	72 43	75 51	(3 08)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	3/20/19	160 73	168 79	(8 06)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	3/20/19	48 71	50 41	(1 70)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	3/20/19	45 95	47 21	(1 26)
50-GNMA Ma4837 3 50% 11/20/47	2/21/19	3/20/19	38 49	38 84	(0 35)
50-US Treasury Bill 4/11/19	2/27/19	3/21/19	2,991 44	2,991 44	0 00
50-US Treasury Bill 4/18/19	11/13/18	3/21/19	4,948 33	4,947 89	0 44
50-US Treasury Bill 4/18/19	11/15/18	3/21/19	6,927 66	6,928 01	(0 35)
50-US Treasury Bill 4/23/19	2/28/19	3/21/19	4,982 05	4,982 04	0 01
50-US Treasury Bill 4/9/19	2/13/19	3/21/19	7,970 82	7,970 82	0 00
50-US Treasury Bill 5/7/19	3/14/19	3/21/19	22,917 46	22,917 46	0 00
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	3/25/19	49 13	47 90	1 23

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA #253974 7 0% 08/01/31	9/19/02	3/25/19	0 90	1 08	(0 18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	3/25/19	6.85	7 62	(0 77)
50-FNMA #655928 7 0% 08/01/32	8/13/03	3/25/19	5 21	5 56	(0.35)
50-FNMA #841031 3 585% 11/01/35	12/30/15	3/25/19	0 10	0 10	0 00
50-FNMA #888219 5 50% 03/01/37	10/14/08	3/25/19	2 95	2 95	0 00
50-FNMA #889125 5 0% 12/01/21	4/17/08	3/25/19	17 22	18.07	(0 85)
50-FNMA #889572 5 50% 06/01/38	10/14/08	3/25/19	6 46	6 45	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	3/25/19	4 16	4 40	(0 24)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	3/25/19	6 01	6 20	(0 19)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	3/25/19	9 61	10 17	(0 56)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	3/25/19	105 20	105 15	0 05
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	3/25/19	78 35	77 19	1 16
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	3/25/19	76 08	78 68	(2 60)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	3/25/19	691 27	668 05	23 22
50-FNMA AM8645 2 690% 5/01/27	11/16/18	3/25/19	19 80	18 63	1 17
50-FNMA An9305 3 390% 5/01/30	11/19/18	3/25/19	8 55	8 20	0 35
50-FNMA CA2208 4 50% 8/01/48	9/13/18	3/25/19	66 18	68 86	(2 68)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	3/25/19	11 32	10 88	0 44
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	3/25/19	140 45	140 55	(0 10)
50-FNMA MA3237 3 0% 12/01/47	1/11/18	3/25/19	46 05	45 90	0 15
50-FNMA MA3496 4 50% 9/01/48	10/11/18	3/25/19	451 90	466 26	(14 36)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	3/25/19	36 99	32 36	4 63
50-Residential Asset 12/25/34	12/17/04	3/25/19	24.29	23 41	0 88
50-USTN 2 375% 2/29/24	2/27/19	3/25/19	15,077 35	14,953 13	124 22
50-USTN 2 375% 2/29/24	2/28/19	3/25/19	10,051 56	9,968 75	82 81
50-USTN 2 375% 2/29/24	2/28/19	3/25/19	5,037 50	4,983 10	54 40
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	3/25/19	3 71	3 83	(0 12)
50-USTN 2 375% 2/29/24	2/28/19	3/26/19	5,042 97	4,983 10	59 87
50-USTN 2 50% 1/31/24	1/31/19	3/26/19	10,123 44	9,963 04	160 40
50-USTN 2 50% 1/31/24	1/31/19	3/26/19	15,208 60	14,966 08	242 52
50-USTN 2 50% 1/31/24	1/31/19	3/26/19	5,069 53	4,988 49	81 04
50-USTN 2 375% 2/29/24	2/28/19	3/27/19	5,043 36	4,975 00	68 36
50-USTN 2 50% 1/31/24	1/31/19	3/27/19	10,123 44	9,976.98	146 46
50-USTN 2 50% 1/31/24	1/31/19	3/27/19	10,123 44	9,977 39	146 05
50-USTN 3 125% 11/15/28	12/6/18	3/27/19	2,121 10	2,038 21	82 89
50-USTN 3 125% 11/15/28	12/31/18	3/27/19	3,181 64	3,102 65	78 99
50-USTN 2 375% 2/29/24	3/1/19	3/28/19	20,190 63	19,900 00	290 63
50-USTN 2 375% 2/29/24	3/1/19	3/28/19	5,046 88	4,975 00	71 88
50-USTN 2 375% 2/29/24	3/1/19	3/28/19	5,049 16	4,975 00	74 16
50-USTN 2 375% 2/29/24	3/4/19	3/28/19	20,196 63	19,873 44	323 19
50-USTN 2 375% 2/29/24	3/4/19	3/28/19	5,049 16	4,960 16	89 00
50-USTN 2 50% 1/31/24	1/31/19	3/28/19	10,148 44	9,977.39	171 05
50-USTN 2 50% 1/31/24	1/31/19	3/28/19	5,071 88	4,988 69	83 19

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 2 375% 2/29/24	3/4/19	3/29/19	10,087 50	9,921 88	165 62
50-USTN 2 375% 2/29/24	3/4/19	3/29/19	10,087 50	9,914 06	173 44
50-USTN 2 375% 2/29/24	3/4/19	3/29/19	15,140 62	14,894 53	246 09
50-USTN 2 375% 2/29/24	3/6/19	3/29/19	5,046 88	4,959 77	87 11
50-USTN 2 50% 1/31/24	2/4/19	3/29/19	0 00	15,046 88	(15,046 88)
50-USTN 2 50% 1/31/24	2/6/19	3/29/19	10,146 48	9,992 19	153 78
50-US Airways Pt Trust 5 9% 10/1/24	5/14/12	4/1/19	177 19	177 19	0 00
50-USTN 3 125% 11/15/28	12/31/18	4/1/19	2,119.53	2,068 44	51 09
50-USTN 3 125% 11/15/28	2/14/19	4/1/19	4,239 05	4,144 69	94 36
50-NCUA 2 45179% 10/7/20	10/27/10	4/4/19	76 66	76 55	0 11
50-Hope Depot Inc 3.90% 12/06/28	12/6/18	4/9/19	5,281 95	4,965 65	316 30
50-USTN 2 50% 1/31/21	2/6/19	4/9/19	5,010 20	3,917 16	1,093 04
50-USTN 2 50% 1/31/21	2/6/19	4/9/19	5,010 20	3,917 16	1,093 04
50-USTN 2 50% 1/31/21	2/6/19	4/9/19	5,483 14	4,286 76	1,196 38
50-USTN 2 50% 1/31/21	2/6/19	4/9/19	4,537 63	3,548 06	989 57
50-FNMA 3 50% 4/15/47	4/10/19	4/10/19	20,201 17	20,068 75	132 42
50-FNMA An9305 3 390% 5/01/30	11/19/18	4/10/19	5,053 16	4,720 16	333 00
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	4/10/19	9,180 03	9,051 07	128 96
50-FNMA MA3237 3 0% 12/01/47	1/11/18	4/10/19	9,295 62	9,263 58	32 04
50-USTN 2 50% 1/31/21	2/6/19	4/10/19	5,011 13	3,917 71	1,093 42
50-USTN 2 50% 1/31/21	2/6/19	4/11/19	10,026 94	7,835 43	2,191 51
50-Gs Mortgage 3 314% 1/10/45	2/24/14	4/12/19	178 90	185 52	(6 62)
50-USTN 2 50% 1/31/21	2/6/19	4/12/19	5,011 13	3,917 71	1,093 42
50-USTN 2 50% 1/31/21	2/6/19	4/12/19	5,011 13	3,917 71	1,093 42
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	4/15/19	2 68	2 75	(0.07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	4/15/19	10 87	10 98	(0 11)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	4/15/19	37 01	36 83	0 18
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	4/15/19	27 52	28 84	(1 32)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	4/15/19	4 83	4 96	(0 13)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	4/15/19	49 29	48 51	0 78
50-FHLMC #G12393 5.5% 10/01/21	11/19/07	4/15/19	21 10	21 16	(0 06)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	4/15/19	16 28	16 75	(0 47)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	4/15/19	15 83	16 27	(0 44)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	4/15/19	30 13	31 35	(1 22)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	4/15/19	195 35	204.50	(9 15)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	4/15/19	317 63	322 23	(4 60)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	4/15/19	78 63	81 36	(2 73)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	4/15/19	39 62	41 08	(1.46)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	4/15/19	65 06	64 87	0.19
50-FHLMC G67713 4 0% 6/1/48	6/13/18	4/15/19	78 31	79 99	(1 68)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	4/15/19	88.72	91 11	(2 39)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	4/15/19	28 45	29 15	(0 70)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	4/15/19	152 53	160.51	(7 98)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	4/15/19	72 84	75 96	(3.12)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	4/15/19	130 08	133 43	(3 35)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	4/15/19	79 31	84 83	(5 52)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	4/15/19	31 28	32 45	(1 17)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	4/15/19	83 48	88 20	(4 72)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	4/15/19	70 69	70 44	0 25
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	4/15/19	64 81	63 01	1 80
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	4/15/19	36 57	37 38	(0 81)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	4/15/19	48 15	50 36	(2 21)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	4/15/19	37 43	40 25	(2 82)
50-FNMA 2 50% 4/15/29	4/15/19	4/15/19	24,738 28	24,602 05	136 23
50-GNMA 782810 4 500% 11/15/39	12/21/09	4/15/19	55 90	56 97	(1 07)
50-GNMA 782819 4 500% 11/15/39	12/21/09	4/15/19	61 84	63 60	(1 76)
50-USTN 2 50% 1/31/21	2/6/19	4/16/19	5,006 64	3,917 71	1,088 93
50-USTN 2 50% 1/31/24	2/6/19	4/17/19	20,096 32	4,996 09	15,100 23
50-USTN 2 50% 1/31/21	2/6/19	4/18/19	3,744 14	2,930 23	813.91
50-USTN 2 50% 1/31/21	2/21/19	4/18/19	7,662 65	6,000 23	1,662 42
50-USTN 2 50% 1/31/21	2/21/19	4/18/19	3,610 97	2,827 68	783 29
50-USTN 2 50% 1/31/21	2/21/19	4/18/19	1,497 68	1,172 63	325.05
50-USTN 2 50% 1/31/21	2/21/19	4/18/19	5,109 17	4,000 63	1,108 54
50-USTN 2 50% 1/31/21	2/27/19	4/18/19	3,406 43	2,666.92	739 51
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	4/22/19	75 64	78 07	(2 43)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	4/22/19	81 40	85 87	(4 47)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	4/22/19	45 59	48 80	(3 21)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	4/22/19	87 47	88 57	(1 10)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	4/22/19	61 83	61 99	(0 16)
50-GNMA II 008646 3.0% 6/20/25	11/22/05	4/22/19	22 38	22 59	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	4/22/19	84 70	84 89	(0 19)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	4/22/19	6 17	5 47	0 70
50-GNMA II 081164 2 0% 12/20/34	11/22/05	4/22/19	31 88	31 07	0 81
50-GNMA II 081267 2 0% 3/20/35	11/22/05	4/22/19	8 08	7 89	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	4/22/19	104 86	109 32	(4 46)
50-GNMA II Ma4837 3 50% 11/20/47	3/21/19	4/22/19	336 66	340 07	(3 41)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	4/22/19	171 85	180 46	(8 61)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	4/22/19	456 82	472 29	(15 47)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	4/22/19	51 93	53 35	(1 42)
50-USTN 2 50% 1/31/21	2/27/19	4/22/19	10,017 23	7,839 46	2,177 77
50-US Treasury Bill 4/23/19	3/25/19	4/23/19	9,981 13	9,981 13	0 00
50-USTN 2 375% 2/29/24	3/6/19	4/24/19	25,002 71	24,820 32	182 39
50-USTN 2 50% 1/31/21	2/27/19	4/24/19	35,065 63	27,438 11	7,627.52
50-USTN 2 50% 1/31/21	2/27/19	4/24/19	5,009 77	3,919 73	1,090 04
50-USTN 2 50% 2/28/21	3/7/19	4/24/19	5,011 33	5,003 52	7 81
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	4/25/19	7 00	6 83	0 17

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA #253974 7 0% 08/01/31	9/19/02	4/25/19	0 90	1 08	(0.18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	4/25/19	6 75	7 51	(0 76)
50-FNMA #655928 7 0% 08/01/32	8/13/03	4/25/19	7 51	8 02	(0 51)
50-FNMA #841031 3 585% 11/01/35	12/30/15	4/25/19	0 10	0 10	0 00
50-FNMA #888219 5 50% 03/01/37	10/14/08	4/25/19	2 43	2 43	0 00
50-FNMA #889125 5 0% 12/01/21	4/17/08	4/25/19	16 59	17 40	(0 81)
50-FNMA #889572 5 50% 06/01/38	10/14/08	4/25/19	5 31	5 30	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	4/25/19	3 42	3 62	(0 20)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	4/25/19	4 97	5 12	(0 15)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	4/25/19	7 88	8 34	(0 46)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	4/25/19	56 94	56 91	0 03
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	4/25/19	78 68	77 51	1 17
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	4/25/19	75 63	78 22	(2 59)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	4/25/19	24 77	23 94	0 83
50-FNMA AM8645 2 690% 5/01/27	11/16/18	4/25/19	17.20	16 18	1 02
50-FNMA An9305 3 390% 5/01/30	11/19/18	4/25/19	6 95	6 67	0 28
50-FNMA CA2208 4 50% 8/01/48	9/13/18	4/25/19	82 11	85.43	(3 32)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	4/25/19	11 41	10 97	0 44
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	4/25/19	188 95	189 08	(0 13)
50-FNMA MA3237 3 0% 12/01/47	1/11/18	4/25/19	67 04	66 82	0 22
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	4/25/19	70 42	61 61	8 81
50-Residential Asset 12/25/34	12/17/04	4/25/19	3 17	3 27	(0 10)
50-USTN 2 125% 3/31/24	3/28/19	4/25/19	9,910 94	9,974 18	(63 24)
50-USTN 2 125% 3/31/24	3/28/19	4/25/19	9,910 94	9,974 18	(63 24)
50-USTN 2 125% 3/31/24	3/28/19	4/25/19	19,821 87	19,933 20	(111 33)
50-USTN 2 125% 3/31/24	4/1/19	4/25/19	4,955 47	4,988 92	(33 45)
50-USTN 2 375% 2/29/24	3/6/19	4/25/19	5,014 43	4,964 06	50 37
50-USTN 2 375% 2/29/24	3/7/19	4/25/19	10,028 87	9,957 03	71 84
50-USTN 2 375% 2/29/24	3/7/19	4/25/19	10,031 25	9,957 03	74 22
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	4/25/19	4 83	4 98	(0 15)
50-USTN 2 375% 2/29/24	3/7/19	4/26/19	15,041 96	14,935 55	106 41
50-USTN 2 375% 2/29/24	3/7/19	4/29/19	20,085 60	19,914 06	171 54
50-USTN 2 50% 1/31/21	2/27/19	4/30/19	4,012 03	3,135 78	876 25
50-USTN 2 250% 3/31/21	4/9/19	5/3/19	4,991 40	4,989 45	1 95
50-USTN 2 250% 3/31/21	4/9/19	5/3/19	4,991 41	4,989 45	1 96
50-USTN 2 50% 2/28/21	3/7/19	5/3/19	5,012 62	5,003 52	9 10
50-USTN 2 50% 2/28/21	3/7/19	5/6/19	10,028.11	10,007 03	21 08
50-USTN 2.50% 2/28/21	3/7/19	5/6/19	10,025 24	10,007 03	18 21
50-USTN 2 50% 2/28/26	2/27/19	5/6/19	5,021 97	4,987 33	34 64
50-NCUA 2 45179% 10/7/20	10/27/10	5/7/19	90 69	90 57	0 12
50-USTN 2 625% 2/15/29	3/7/19	5/7/19	2,021 25	1,990 00	31 25
50-USTN 2 625% 2/15/29	3/7/19	5/9/19	3,037 03	2,985 00	52 03
50-USTN 2 625% 2/15/29	3/14/19	5/9/19	2,024 69	2,002 50	22 19

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	5/10/19	196 30	203 57	(7 27)
50-FNMA 3 50% 5/15/45	5/13/19	5/13/19	20,226 95	20,187 50	39 45
50-USTN 2 625% 2/15/29	3/14/19	5/13/19	3,048 40	3,003 75	44 65
50-USTN 2 625% 2/15/29	3/18/19	5/13/19	3,048 40	3,002 34	46 06
50-General Elec Mtn 5 550% 1/05/26	12/3/18	5/14/19	5,435 70	4,833 85	601 85
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	5/15/19	2 70	2 77	(0 07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	5/15/19	25 05	25 31	(0 26)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	5/15/19	36 98	36 80	0 18
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	5/15/19	30 65	32 12	(1 47)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	5/15/19	3 54	3 63	(0 09)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	5/15/19	64 82	63 79	1 03
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	5/15/19	19 89	19 94	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	5/15/19	13 86	14 26	(0 40)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	5/15/19	14 60	15 01	(0 41)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	5/15/19	80 84	84.12	(3 28)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	5/15/19	80 69	80.72	(0 03)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	5/15/19	134 08	140 36	(6 28)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	5/15/19	340 25	345 18	(4 93)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	5/15/19	94 00	97 27	(3 27)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	5/15/19	45 29	46 96	(1 67)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	5/15/19	80 20	79 96	0 24
50-FHLMC G67713 4 0% 6/1/48	6/13/18	5/15/19	101.86	104 04	(2 18)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	5/15/19	85 49	87 79	(2 30)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	5/15/19	33 98	34 82	(0 84)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	5/15/19	147 17	154 87	(7.70)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	5/15/19	65 60	68 41	(2 81)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	5/15/19	167 78	172 10	(4 32)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	5/15/19	95 35	101 99	(6 64)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	5/15/19	42 84	44 44	(1 60)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	5/15/19	99 39	105 00	(5 61)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	5/15/19	74 55	74 29	0 26
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	5/15/19	73 97	71 92	2 05
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	5/15/19	44.95	45 94	(0 99)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	5/15/19	49 50	51 77	(2 27)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	5/15/19	37 67	40 51	(2 84)
50-GNMA 782810 4 500% 11/15/39	12/21/09	5/15/19	53 22	54.24	(1 02)
50-GNMA 782819 4 500% 11/15/39	12/21/09	5/15/19	121 14	124 59	(3 45)
50-FNMA 2 50% 5/15/30	5/16/19	5/16/19	24,782 23	24,726 56	55 67
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	5/20/19	181 40	187 22	(5 82)
50-GNMA II #Ma3597 3.5% 4/20/46	4/20/16	5/20/19	97 33	102 67	(5 34)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	5/20/19	50 71	54 28	(3 57)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	5/20/19	104 08	105 38	(1 30)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	5/20/19	60 50	60.65	(0 15)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA II 008646 3.0% 6/20/25	11/22/05	5/20/19	22 55	22 76	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	5/20/19	84 99	85 18	(0 19)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	5/20/19	6 63	5 88	0 75
50-GNMA II 081164 2 0% 12/20/34	11/22/05	5/20/19	41 68	40 62	1 06
50-GNMA II 081267 2 0% 3/20/35	11/22/05	5/20/19	7 77	7 58	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	5/20/19	119 22	124 30	(5 08)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	5/20/19	264 48	277 73	(13 25)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	5/20/19	1,563 34	1,616 26	(52 92)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	5/20/19	64 92	66 70	(1 78)
50-GNMA Ma4837 3 50% 11/20/47	2/21/19	5/20/19	451 05	455 21	(4 16)
50-US Treasury Bill 5/21/19	4/24/19	5/21/19	6,987 89	6,987 48	0.41
50-US Treasury Bill 5/21/19	4/25/19	5/21/19	23,958 48	23,958 89	(0 41)
50-USTN 2 125% 3/31/24	4/1/19	5/23/19	19,926 62	19,955 70	(29 08)
50-USTN 2 125% 3/31/24	4/1/19	5/23/19	4,985 49	4,988 93	(3 44)
50-USTN 2 125% 3/31/24	4/1/19	5/23/19	9,970 97	9,953 50	17 47
50-USTN 2 250% 3/31/21	4/9/19	5/23/19	9,999 48	9,979 30	20 18
50-USTN 2.250% 3/31/21	4/10/19	5/23/19	5,000 49	4,990 63	9 86
50-USTN 2.250% 3/31/21	4/11/19	5/23/19	5,000 49	4,993 16	7 33
50-USTN 2 250% 3/31/21	4/11/19	5/23/19	5,000 31	4,993 17	7 14
50-USTN 2 250% 3/31/21	4/12/19	5/23/19	5,000.31	4,990 63	9 68
50-USTN 2 250% 3/31/21	4/12/19	5/23/19	5,000 31	4,990 63	9 68
50-USTN 2 250% 3/31/21	4/16/19	5/23/19	5,000 31	4,985 74	14 57
50-USTN 2 250% 3/31/21	4/18/19	5/23/19	10,000.61	9,969 92	30 69
50-USTN 2.50% 2/28/21	3/7/19	5/23/19	10,040 76	10,007 03	33 73
50-USTN 2 250% 4/30/21	4/30/19	5/24/19	5,010 16	4,995 72	14 44
50-USTN 2 250% 4/30/21	5/3/19	5/24/19	10,020 31	9,984 51	35 80
50-USTN 2 250% 4/30/24	4/30/19	5/24/19	5,037 30	4,984 56	52 74
50-USTN 2 250% 4/30/24	4/30/19	5/24/19	5,036 72	4,984 56	52 16
50-USTN 2 50% 2/28/21	3/13/19	5/24/19	15,070 24	15,010 54	59 70
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	5/28/19	29 32	28 59	0 73
50-FNMA #253974 7 0% 08/01/31	9/19/02	5/28/19	0 91	1 09	(0 18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	5/28/19	11 57	12 88	(1 31)
50-FNMA #655928 7 0% 08/01/32	8/13/03	5/28/19	26 13	27 91	(1 78)
50-FNMA #841031 3 585% 11/01/35	12/30/15	5/28/19	30 95	30.96	(0 01)
50-FNMA #888219 5 50% 03/01/37	10/14/08	5/28/19	4 41	4.40	0 01
50-FNMA #889125 5 0% 12/01/21	4/17/08	5/28/19	15 25	16 00	(0 75)
50-FNMA #889572 5 50% 06/01/38	10/14/08	5/28/19	5 49	5 48	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	5/28/19	3 69	3 90	(0 21)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	5/28/19	5 34	5 51	(0.17)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	5/28/19	8 50	9 00	(0.50)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	5/28/19	119 98	119 93	0 05
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	5/28/19	81 82	80.61	1 21
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	5/28/19	76 27	78 88	(2 61)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA AI3599 2 558% 4/1/23	4/30/14	5/28/19	26 05	25 17	0 88
50-FNMA AM8645 2 690% 5/01/27	11/16/18	5/28/19	18 13	17 06	1 07
50-FNMA CA2208 4 50% 8/01/48	9/13/18	5/28/19	86 64	90 14	(3 50)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	5/28/19	11 49	11 04	0 45
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	5/28/19	132 77	132 86	(0 09)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	5/28/19	0 06	0 05	0 01
50-Residential Asset 12/25/34	12/17/04	5/28/19	0 81	0 83	(0 02)
50-Residential Asset 12/25/34	12/17/04	5/28/19	1 93	1 86	0 07
50-USTN 2 125% 3/31/24	4/1/19	5/28/19	14,998 42	14,929 42	69 00
50-USTN 2 250% 4/30/21	5/3/19	5/28/19	5,008 16	4,991 60	16 56
50-USTN 2 250% 4/30/21	5/6/19	5/28/19	5,008 16	4,993.16	15 00
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	5/28/19	4 86	5 01	(0 15)
50-USTN 2 125% 3/31/24	4/1/19	5/29/19	5,009 38	4,976 48	32 90
50-USTN 2 125% 3/31/24	4/1/19	5/29/19	20,045 31	19,937 66	107 65
50-USTN 2 250% 4/30/21	5/6/19	5/29/19	5,009 38	4,993 17	16 21
50-USTN 2 250% 4/30/21	5/6/19	5/29/19	10,018 75	9,983 20	35.55
50-USTN 2 250% 4/30/21	5/23/19	5/29/19	10,018 75	10,003 12	15 63
50-USTN 2 250% 4/30/21	5/23/19	5/29/19	10,017 97	10,003 12	14 85
50-USTN 2 250% 4/30/24	4/30/19	5/29/19	20,159 38	19,938 26	221 12
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	5,020 10	4,986 33	33 77
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	10,040 20	9,977 15	63 05
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	5,020 10	4,983 36	36 74
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	5,020 10	4,978 03	42 07
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	5,016 49	4,986 09	30 40
50-USTN 2 125% 3/31/24	4/1/19	5/30/19	5,016 49	4,983 53	32 96
50-USTN 2 250% 3/31/21	4/18/19	5/30/19	5,008 79	4,984 96	23 83
50-USTN 2 375% 4/30/26	5/6/19	5/30/19	5,075 78	4,982 03	93 75
50-USTN 2 125% 3/31/24	4/1/19	5/31/19	20,032 82	19,946 07	86 75
50-USTN 2 125% 3/31/24	4/1/19	5/31/19	5,008 20	4,987 50	20 70
50-USTN 2 125% 3/31/24	4/1/19	5/31/19	5,010 94	4,987 50	23 44
50-USTN 2 125% 3/31/24	4/1/19	5/31/19	15,032 81	14,920 31	112 50
50-USTN 2 125% 3/31/24	4/1/19	5/31/19	5,020 48	4,973 44	47 04
50-USTN 2 125% 3/31/24	4/16/19	5/31/19	5,020 47	4,941 61	78 86
50-USTN 2 125% 3/31/24	4/17/19	5/31/19	20,075 83	19,753.13	322 70
50-USTN 2 125% 3/31/24	4/24/19	5/31/19	5,018 96	4,944 33	74 63
50-USTN 2 250% 3/31/21	4/18/19	5/31/19	10,017 19	9,971 48	45 71
50-USTN 2 250% 3/31/21	4/22/19	5/31/19	10,017 19	9,975 78	41 41
50-USTN 2 250% 3/31/21	4/24/19	5/31/19	5,008 59	4,989 14	19 45
50-USTN 2 125% 3/31/24	4/24/19	6/3/19	8,052 78	7,910 94	141 84
50-USTN 2 625% 2/15/29	3/18/19	6/3/19	4,159 38	4,003 13	156 25
50-USTN 2 625% 2/15/29	3/18/19	6/6/19	3,125 51	3,002 34	123.17
50-USTN 2 625% 2/15/29	3/19/19	6/6/19	2,083 67	2,004 06	79 61
50-NCUA 2 45179% 10/7/20	10/27/10	6/7/19	122 57	122 40	0 17

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	6/12/19	180 76	187 45	(6 69)
50-FNMA 30Yr 3 50% 6/15/45	6/13/19	6/13/19	20,426 17	20,212 50	213 67
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	5,088 28	4,984 57	103 71
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	10,176 56	9,969 01	207 55
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	10,176.56	9,969 23	207 33
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	15,264 85	14,950 70	314 15
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	10,176 56	9,965 63	210 93
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	5,085 94	4,982 81	103 13
50-USTN 2 250% 4/30/24	4/30/19	6/13/19	5,085 94	4,969 53	116 41
50-USTN 2 625% 2/15/29	3/19/19	6/14/19	3,139 46	3,006 10	133 36
50-USTN 2 625% 2/15/29	3/27/19	6/14/19	1,046 48	1,015 08	31.40
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	6/17/19	3 15	3 23	(0 08)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	6/17/19	9 96	10 06	(0 10)
50-FHLMC #B18255 4.5% 04/01/20	4/17/08	6/17/19	45 61	45 39	0 22
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	6/17/19	2 57	2 69	(0 12)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	6/17/19	7 23	7 42	(0 19)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	6/17/19	77 20	75.98	1 22
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	6/17/19	20 14	20 19	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	6/17/19	14 98	15 41	(0 43)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	6/17/19	21 53	22 13	(0 60)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	6/17/19	12 86	13 38	(0 52)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	6/17/19	100 24	100 27	(0 03)
50-FHLMC G08844 5.0% 10/01/48	12/13/18	6/17/19	172 69	180 78	(8 09)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	6/17/19	535 51	543 27	(7 76)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	6/17/19	108 94	112 73	(3 79)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	6/17/19	53 13	55 08	(1 95)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	6/17/19	99 72	99 42	0 30
50-FHLMC G67713 4 0% 6/1/48	6/13/18	6/17/19	101 88	104 06	(2 18)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	6/17/19	101 01	103 73	(2 72)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	6/17/19	42 11	43 15	(1 04)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	6/17/19	165 73	174 41	(8.68)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	6/17/19	84 86	88 50	(3 64)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	6/17/19	173 88	178 36	(4 48)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	6/17/19	105 36	112 70	(7 34)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	6/17/19	45 79	47 50	(1 71)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	6/17/19	105 74	111 71	(5 97)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	6/17/19	92 12	91 79	0 33
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	6/17/19	84 28	81 94	2 34
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	6/17/19	54 20	55 40	(1 20)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	6/17/19	52 40	54 80	(2 40)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	6/17/19	43.14	46 39	(3 25)
50-GNMA 782810 4 500% 11/15/39	12/21/09	6/17/19	122.94	125 29	(2 35)
50-GNMA 782819 4 500% 11/15/39	12/21/09	6/17/19	137 80	141 72	(3 92)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA 15Yr 2 50% 6/15/30	6/17/19	6/18/19	25,108 40	24,754 88	353 52
50-USTN 2 625% 2/15/29	3/27/19	6/18/19	4,186 39	4,060 31	126 08
50-USTN 2 625% 2/15/29	3/27/19	6/18/19	1,046 60	1,018 13	28 47
50-USTN 2 625% 2/15/29	3/27/19	6/19/19	4,195 62	4,072 50	123 12
50-USTN 2 625% 2/15/29	4/1/19	6/19/19	1,048 91	1,017.34	31 57
50-USTN 2 625% 2/15/29	4/1/19	6/19/19	4,195 78	4,069 38	126 40
50-USTN 2 625% 2/15/29	4/5/19	6/19/19	5,244 73	5,048 44	196 29
50-USTN 2 625% 2/15/29	4/9/19	6/19/19	1,048 94	1,009 65	39 29
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	6/20/19	3 45	3 65	(0 20)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	6/20/19	6 35	6.55	(0 20)
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	6/20/19	117 00	115 26	1 74
50-FNMA Al3599 2 558% 4/1/23	4/30/14	6/20/19	24 93	24 09	0 84
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	6/20/19	10 50	10 09	0 41
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	6/20/19	412 16	425 37	(13 21)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	6/20/19	102 26	107 87	(5 61)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	6/20/19	57 96	62 04	(4 08)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	6/20/19	119 98	121 48	(1 50)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	6/20/19	64 10	64 26	(0 16)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	6/20/19	22 65	22 86	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	6/20/19	110 21	110 46	(0 25)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	6/20/19	10 55	9 36	1 19
50-GNMA II 081164 2 0% 12/20/34	11/22/05	6/20/19	50 77	49 48	1 29
50-GNMA II 081267 2 0% 3/20/35	11/22/05	6/20/19	7 69	7 51	0 18
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	6/20/19	136 83	142 66	(5 83)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	6/20/19	259 01	271 99	(12 98)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	6/20/19	3,029 00	3,131 54	(102 54)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	6/20/19	80 86	83 07	(2 21)
50-GNMA Ma4837 3 50% 11/20/47	2/21/19	6/20/19	515 37	520 12	(4 75)
50-USTN 2 250% 4/30/24	4/30/19	6/20/19	20,415 63	19,878 12	537 51
50-USTN 2 625% 2/15/29	4/9/19	6/20/19	4,188 98	4,038 59	150 39
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	6/25/19	34 73	33 86	0 87
50-FNMA #253974 7 0% 08/01/31	9/19/02	6/25/19	1 08	1 29	(0 21)
50-FNMA #254232 6 50% 3/01/22	4/14/03	6/25/19	4 35	4 84	(0 49)
50-FNMA #655928 7 0% 08/01/32	8/13/03	6/25/19	5 07	5 42	(0 35)
50-FNMA #888219 5 50% 03/01/37	10/14/08	6/25/19	3 90	3.90	0 00
50-FNMA #889125 5.0% 12/01/21	4/17/08	6/25/19	13 53	14 19	(0 66)
50-FNMA #889572 5 50% 06/01/38	10/14/08	6/25/19	9 31	9 30	0 01
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	6/25/19	7 95	8 41	(0 46)
50-FNMA #An1564 2 78% 5/1/28	9/21/16	6/25/19	6 15	6 36	(0 21)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	6/25/19	81 32	81 30	0 02
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	6/25/19	89 08	92 13	(3 05)
50-FNMA AM8645 2 690% 5/01/27	11/16/18	6/25/19	17 31	16.29	1 02
50-FNMA CA2208 4 50% 8/01/48	9/13/18	6/25/19	114 96	119 61	(4 65)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	6/25/19	163 10	163 21	(0 11)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	6/25/19	108 96	95 33	13 63
50-Residential Asset 12/25/34	12/17/04	6/25/19	3 25	3 13	0 12
50-USTN 2 250% 4/30/24	4/30/19	6/25/19	15,342 19	14,971 88	370 31
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	6/25/19	7.38	7 61	(0 23)
50-USTN 2 250% 4/30/24	4/30/19	6/26/19	5,117 97	4,990 62	127 35
50-USTN 2 250% 4/30/24	5/14/19	6/26/19	6,141 56	6,004 92	136 64
50-USTN 2 250% 4/30/24	5/23/19	6/26/19	9,212 35	9,021 10	191 25
50-USTN 2 250% 4/30/24	5/23/19	6/26/19	10,235 94	10,023 44	212 50
50-USTN 2 0% 5/31/24	5/29/19	6/27/19	20,220 31	19,934 32	285 99
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	5,055 08	4,983 82	71 26
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	20,220 32	19,943 35	276 97
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	15,165 23	14,984 77	180 46
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	5,055 08	4,994 92	60 16
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	5,050 98	4,994 92	56 06
50-USTN 2 0% 5/31/24	5/31/19	6/27/19	10,101 95	9,982 81	119.14
50-USTN 2 250% 4/30/24	5/23/19	6/27/19	1,022 34	1,002 34	20 00
50-USTN 2 250% 4/30/24	5/23/19	6/27/19	4,089 38	4,012 50	76 88
50-USTN 2 250% 4/30/24	5/23/19	6/27/19	5,107 81	5,015 63	92 18
50-USTN 2 250% 4/30/24	5/23/19	6/27/19	6,130 31	6,018 75	111 56
50-USTN 2 250% 4/30/24	5/28/19	6/27/19	4,086 88	4,023 75	63 13
50-USTN 2 250% 4/30/24	5/28/19	6/27/19	11,223 44	11,065 31	158 13
50-Bank of Amer Corp 3 093% 10/01/25	9/18/17	6/28/19	5,111 40	5,000 00	111 40
50-USTN 1 625% 6/30/24	7/1/19	6/29/19	9,154 69	8,999 98	154 71
50-USTN 1 625% 6/30/24	7/1/19	6/29/19	3,051 56	2,993 68	57 88
50-USTN 1 750% 7/31/24	7/31/19	6/29/19	1,017 97	997 23	20 74
50-USTN 1 750% 7/31/24	7/31/19	6/29/19	15,269 53	14,950 42	319 11
50-USTN 2 0% 5/31/24	6/13/19	6/29/19	15,428 91	15,094 53	334 38
50-HCP Inc 4 0% 12/1/22	12/1/15	7/8/19	5,247.45	4,978 85	268 60
50-HCP Inc 4 0% 12/1/22	12/13/18	7/8/19	1,049 49	992 32	57 17
50-NCUA 2 45179% 10/7/20	10/27/10	7/8/19	123 45	123 28	0 17
50-US Treasury Bill 7/09/19	5/14/19	7/9/19	2,988 88	2,988 88	0 00
50-USTN 2 250% 4/30/21	5/23/19	7/9/19	7,040 32	7,003 28	37 04
50-USTN 2 125% 5/31/21	5/31/19	7/10/19	10,036 33	9,996 62	39 71
50-USTN 2 125% 5/31/21	5/31/19	7/10/19	13,047 22	12,996 98	50 24
50-USTN 2 250% 4/30/21	5/23/19	7/11/19	3,020 73	3,001 41	19 32
50-USTN 2 250% 4/30/21	5/23/19	7/11/19	5,034.56	5,001 95	32 61
50-Gs Mortgage 3 314% 1/10/45	2/24/14	7/12/19	198 11	205 45	(7 34)
50-USTN 2 250% 4/30/21	5/23/19	7/12/19	12,077 24	12,004 69	72.55
50-USTN 2 250% 4/30/21	5/23/19	7/12/19	13,082 34	13,005 08	77 26
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	7/15/19	2 73	2 80	(0 07)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	7/15/19	9 73	9 83	(0 10)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	7/15/19	32 33	32 18	0 15

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	7/15/19	45 17	47 34	(2 17)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	7/15/19	6 94	7 12	(0 18)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	7/15/19	42 68	42 00	0 68
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	7/15/19	18 47	18 52	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	7/15/19	12 65	13 01	(0 36)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	7/15/19	14 29	14 69	(0 40)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	7/15/19	71 21	74 10	(2 89)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	7/15/19	92 78	92 81	(0 03)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	7/15/19	109 47	114 60	(5 13)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	7/15/19	233 82	237 21	(3 39)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	7/15/19	236 93	236 82	0 11
50-FHLMC G67700 3 50% 8/01/46	11/13/17	7/15/19	101 11	104.62	(3 51)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	7/15/19	48.85	50 65	(1 80)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	7/15/19	85 10	84 85	0 25
50-FHLMC G67713 4 0% 6/1/48	6/13/18	7/15/19	105 93	108.20	(2 27)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	7/15/19	104 20	107 01	(2 81)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	7/15/19	41 91	42 95	(1 04)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	7/15/19	142 19	149 63	(7 44)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	7/15/19	98 44	102 66	(4 22)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	7/15/19	179 22	183 84	(4 62)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	7/15/19	113 90	121 83	(7 93)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	7/15/19	48 24	50 04	(1 80)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	7/15/19	118 02	124 69	(6 67)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	7/15/19	91 49	91 17	0 32
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	7/15/19	85 66	83 28	2 38
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	7/15/19	54 05	55 24	(1 19)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	7/15/19	34 93	36 53	(1 60)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	7/15/19	40 10	43 12	(3 02)
50-FNMA 30Yr 3 50% 7/15/44	7/15/19	7/15/19	20,448 83	20,418 75	30 08
50-GNMA 782810 4 500% 11/15/39	12/21/09	7/15/19	70 83	72 18	(1 35)
50-GNMA 782819 4 500% 11/15/39	12/21/09	7/15/19	64 02	65 84	(1 82)
50-US Treasury Bill 7/16/19	5/21/19	7/16/19	3,986 15	3,985 44	0 71
50-US Treasury Bill 7/16/19	5/22/19	7/16/19	30,892 70	30,889 65	3 05
50-US Treasury Bill 7/16/19	5/28/19	7/16/19	10,961 92	10,965 68	(3 76)
50-USTN 2 250% 4/30/21	5/24/19	7/17/19	15,092 76	15,015 23	77 53
50-FNMA 15Yr 2 50% 7/15/30	7/18/19	7/18/19	25,120 12	25,101 56	18 56
50-US Treasury Bill 7/18/19	2/7/19	7/18/19	11,871 39	11,871 39	0 00
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	7/22/19	295 40	304 87	(9 47)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	7/22/19	112 87	119 06	(6 19)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	7/22/19	57 64	61 69	(4 05)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	7/22/19	112 37	113 78	(1 41)
50-GNMA II 008520 2.0% 10/20/24	11/22/05	7/22/19	213 00	213 54	(0 54)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	7/22/19	22 73	22 94	(0 21)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	7/22/19	71 02	71 18	(0 16)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	7/22/19	12 99	11 53	1 46
50-GNMA II 081164 2 0% 12/20/34	11/22/05	7/22/19	20 48	19 96	0 52
50-GNMA II 081267 2 0% 3/20/35	11/22/05	7/22/19	7 72	7 53	0.19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	7/22/19	134 74	140 48	(5.74)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	7/22/19	296 28	311 13	(14 85)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	7/22/19	1,746 60	1,805 73	(59 13)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	7/22/19	79 67	81 85	(2 18)
50-GNMA Ma4837 3 50% 11/20/47	2/21/19	7/22/19	538 01	542 97	(4 96)
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	13,114 77	12,962 79	151.98
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	7,065 63	6,979 97	85 66
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	6,056 25	5,979 45	76 80
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	13,115 78	12,955 46	160 32
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	6,050 62	5,979 45	71 17
50-USTN 2 0% 5/31/24	5/31/19	7/24/19	1,008 44	998 75	9 69
50-USTN 2 125% 5/31/21	5/31/19	7/24/19	7,034 45	6,998 37	36 08
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	7/25/19	10 08	9 83	0 25
50-FNMA #253974 7 0% 08/01/31	9/19/02	7/25/19	0 92	1 10	(0 18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	7/25/19	4 94	5 50	(0 56)
50-FNMA #655928 7 0% 08/01/32	8/13/03	7/25/19	7.61	8 13	(0 52)
50-FNMA #888219 5 50% 03/01/37	10/14/08	7/25/19	6 05	6 04	0 01
50-FNMA #889125 5 0% 12/01/21	4/17/08	7/25/19	11 42	11 98	(0 56)
50-FNMA #889572 5 50% 06/01/38	10/14/08	7/25/19	5 19	5 18	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	7/25/19	3 72	3 93	(0 21)
50-FNMA #Al6829 3.063% 5/1/25	5/29/15	7/25/19	6 82	7 03	(0 21)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	7/25/19	8 56	9 06	(0 50)
50-FNMA #An1564 2 78% 5/1/28	9/21/16	7/25/19	6 78	7 01	(0 23)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	7/25/19	87 29	87 25	0 04
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	7/25/19	95 37	93 95	1 42
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	7/25/19	67 40	69 71	(2 31)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	7/25/19	26 22	25 34	0 88
50-FNMA AM8645 2 690% 5/01/27	11/16/18	7/25/19	18 24	17 16	1 08
50-FNMA CA2208 4 50% 8/01/48	9/13/18	7/25/19	101 76	105 87	(4 11)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	7/25/19	9 12	8 77	0 35
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	7/25/19	147 63	147 73	(0 10)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	7/25/19	45 21	39 56	5 65
50-Residential Asset 12/25/34	12/17/04	7/25/19	2 85	2 75	0 10
50-USTN 2 0% 5/31/24	5/31/19	7/25/19	24,221 25	23,970 00	251 25
50-USTN 2.0% 5/31/24	5/31/19	7/25/19	1,009 22	999 06	10 16
50-USTN 2 0% 5/31/24	5/31/19	7/25/19	9,078.75	8,991 57	87 18
50-USTN 2.0% 5/31/24	6/3/19	7/25/19	10,087 50	10,016 41	71 09
50-USTN 2 0% 5/31/24	6/13/19	7/25/19	6,052 50	6,037 81	14 69
50-USTN 2 375% 5/15/29	5/15/19	7/25/19	5,129 11	4,953 00	176 11

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	7/25/19	4 90	5 05	(0 15)
50-USTN 2 375% 5/15/29	6/18/19	7/29/19	4,107 34	4,100 62	6 72
50-US Treasury Bill 7/30/19	6/4/19	7/30/19	3,985 63	3,985 63	0 00
50-USTN 1 625% 6/30/24	7/1/19	8/2/19	1,003 13	998 20	4 93
50-USTN 1 625% 6/30/24	7/1/19	8/2/19	3,996 25	3,992 81	3 44
50-USTN 2 125% 5/31/21	5/31/19	8/2/19	5,023 72	4,998 84	24 88
50-USTN 2 125% 5/31/21	5/31/19	8/2/19	4,018 98	3,999 66	19 32
50-USTN 2 125% 5/31/26	5/31/19	8/2/19	1,022 58	998 67	23 91
50-USTN 2 375% 5/15/29	6/18/19	8/2/19	1,042 50	1,025 16	17 34
50-USTN 2 375% 5/15/29	6/19/19	8/2/19	2,085 00	2,055 00	30 00
50-USTN 2 375% 5/15/29	6/19/19	8/2/19	3,123 75	3,082 50	41 25
50-USTN 2 375% 5/15/29	6/19/19	8/2/19	2,082 50	2,055 00	27 50
50-USTN 1 750% 7/31/24	7/31/19	8/5/19	7,029 26	6,975 05	54 21
50-USTN 1 750% 7/31/24	7/31/19	8/5/19	6,025 08	5,983 35	41 73
50-USTN 2.375% 5/15/29	6/19/19	8/5/19	7,322 38	7,192 50	129 88
50-USTN 2.375% 5/15/29	6/19/19	8/5/19	1,045 08	1,027 50	17 58
50-USTN 2 375% 5/15/29	6/20/19	8/5/19	1,045 07	1,025 78	19 29
50-USTN 2 375% 5/15/29	6/20/19	8/5/19	2,090 63	2,051 56	39 07
50-NCUA 2 45179% 10/7/20	10/27/10	8/6/19	78 92	78 81	0 11
50-US Treasury Bill 8/06/19	7/11/19	8/6/19	8,986 66	17,971 80	(8,985 14)
50-US Treasury Bill 8/06/19	7/15/19	8/6/19	10,983 70	3,295 74	7,687 96
50-USTN 2 375% 5/15/29	6/20/19	8/7/19	2,119 14	2,051 57	67 57
50-USTN 2 375% 5/15/29	7/1/19	8/9/19	5,296 09	5,164.06	132 03
50-Gs Mortgage 3 314% 1/10/45	2/24/14	8/12/19	182 64	189 40	(6.76)
50-FNMA 30yr 3 50% 8/15/44	8/13/19	8/13/19	20,520 31	20,443 75	76 56
50-US Treasury Bill 8/13/19	7/17/19	8/13/19	45,927.56	45,926 93	0 63
50-US Treasury Bill 8/13/19	7/19/19	8/13/19	4,992 13	4,992 76	(0 63)
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	8/15/19	3 20	3 29	(0 09)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	8/15/19	10 17	10 27	(0 10)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	8/15/19	34 58	34 41	0 17
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	8/15/19	2 40	2 52	(0 12)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	8/15/19	24 14	24 77	(0 63)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	8/15/19	74 93	73 77	1 16
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	8/15/19	18 13	18 18	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	8/15/19	13 42	13 81	(0 39)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	8/15/19	16 07	16 52	(0 45)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	8/15/19	171 14	178 09	(6 95)
50-FHLMC G08732 3.0% 10/01/46	4/10/19	8/15/19	104 33	104 33	0 00
50-FHLMC G08844 5 0% 10/01/48	12/13/18	8/15/19	124 80	130 64	(5 84)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	8/15/19	466 05	472 80	(6 75)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	8/15/19	124 27	124 21	0 06
50-FHLMC G67700 3 50% 8/01/46	11/13/17	8/15/19	101 39	104 91	(3 52)
50-FHLMC G67703 3.50% 4/01/47	10/12/17	8/15/19	51 82	53 73	(1 91)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	8/15/19	103 85	103 54	0 31
50-FHLMC G67713 4 0% 6/1/48	6/13/18	8/15/19	128 80	131 56	(2 76)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	8/15/19	100 07	102 77	(2 70)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	8/15/19	67 19	68 85	(1 66)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	8/15/19	177 09	186 36	(9 27)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	8/15/19	102 32	106 71	(4 39)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	8/15/19	204 44	209 71	(5 27)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	8/15/19	123 00	131 57	(8 57)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	8/15/19	58 82	61 01	(2 19)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	8/15/19	161 52	170 64	(9 12)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	8/15/19	101 24	100 88	0 36
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	8/15/19	96 99	94 30	2 69
50-FHLMC GD G08748 3.5% 1/01/47	3/13/17	8/15/19	69 82	71 36	(1 54)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	8/15/19	47 42	49 59	(2 17)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	8/15/19	48 29	51 93	(3 64)
50-GNMA 782810 4 500% 11/15/39	12/21/09	8/15/19	84 53	86 15	(1 62)
50-GNMA 782819 4 500% 11/15/39	12/21/09	8/15/19	96 88	99 64	(2 76)
50-US Tresury IPS 125% 7/15/24	11/16/18	8/15/19	5,416 82	5,058 55	358 27
50-USTN 2.0% 5/31/24	6/13/19	8/16/19	2,052 48	2,012 60	39 88
50-USTN 2.125% 5/31/21	5/31/19	8/16/19	2,021 81	1,999 83	21 98
50-USTN 2.375% 5/15/29	7/1/19	8/16/19	5,384 38	5,164 07	220 31
50-USTN 2 375% 5/15/29	8/1/19	8/16/19	1,076 87	1,032 27	44 60
50-FNMA 15yr 2 50% 8/15/30	8/19/19	8/19/19	25,296 88	25,117 19	179 69
50-USTN 2 125% 5/31/21	5/31/19	8/19/19	2,020 38	1,999 83	20 55
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	8/20/19	396 83	409 55	(12 72)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	8/20/19	117 03	123 45	(6 42)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	8/20/19	62 32	66 70	(4 38)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	8/20/19	132 68	134 34	(1 66)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	8/20/19	60 63	60 78	(0 15)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	8/20/19	22 67	22 88	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	8/20/19	223 12	223 62	(0 50)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	8/20/19	14 75	13 09	1 66
50-GNMA II 081164 2 0% 12/20/34	11/22/05	8/20/19	41 12	40 08	1 04
50-GNMA II 081267 2 0% 3/20/35	11/22/05	8/20/19	7 76	7 57	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	8/20/19	156 18	162 83	(6 65)
50-GNMA II Ma4837 3 50% 11/20/47	3/21/19	8/20/19	705 99	713 13	(7 14)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	8/20/19	367 23	385 63	(18 40)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	8/20/19	1,955 81	2,022 02	(66 21)
50-GNMA Ma4651 3.0% 8/20/47	7/22/19	8/20/19	213.26	217 53	(4 27)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	8/20/19	113 09	116 18	(3 09)
50-US Treasury Bill 8/20/19	6/26/19	8/20/19	2,993 28	2,990 44	2 84
50-US Treasury Bill 8/20/19	6/28/19	8/20/19	3,991 03	3,987 78	3 25
50-US Treasury Bill 8/20/19	7/25/19	8/20/19	7,982 07	7,988 16	(6 09)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 625% 6/30/24	7/1/19	8/20/19	10,131 25	9,982 01	149 24
50-USTN 1 625% 6/30/24	7/1/19	8/20/19	5,065 62	4,997 57	68 05
50-USTN 1 625% 6/30/24	7/1/19	8/20/19	5,065 63	4,993 60	72 03
50-USTN 1 625% 6/30/24	7/1/19	8/20/19	2,026 25	2,001 56	24 69
50-USTN 1 625% 6/30/24	7/1/19	8/20/19	11,146 72	11,008 57	138 15
50-USTN 2 0% 5/31/24	6/13/19	8/20/19	6,140 63	6,037 81	102 82
50-USTN 2 125% 5/31/21	5/31/19	8/21/19	7,071 52	6,999 39	72 13
50-USTN 2 125% 5/31/21	5/31/19	8/21/19	1,010 22	999 51	10 71
50-USTN 2 125% 5/31/26	5/31/19	8/21/19	4,160 00	3,994 69	165 31
50-USTN 1 625% 6/30/21	7/9/19	8/23/19	6,000 30	5,969 30	31 00
50-USTN 1 625% 6/30/21	7/11/19	8/23/19	2,000 10	1,992 34	7 76
50-USTN 1.625% 6/30/21	7/11/19	8/23/19	4,999 13	4,980 86	18 27
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	8/26/19	7 76	7 57	0 19
50-FNMA #253974 7 0% 08/01/31	9/19/02	8/26/19	0 93	1 11	(0 18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	8/26/19	4 29	4 77	(0 48)
50-FNMA #655928 7 0% 08/01/32	8/13/03	8/26/19	5 13	5 48	(0 35)
50-FNMA #888219 5 50% 03/01/37	10/14/08	8/26/19	4 65	4 64	0 01
50-FNMA #889125 5 0% 12/01/21	4/17/08	8/26/19	10 01	10 50	(0 49)
50-FNMA #889572 5 50% 06/01/38	10/14/08	8/26/19	5 29	5 28	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	8/26/19	668 17	706 35	(38 18)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	8/26/19	415 61	428 53	(12 92)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	8/26/19	8 01	8 48	(0 47)
50-FNMA #An1564 2 78% 5/1/28	9/21/16	8/26/19	6 20	6 41	(0 21)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	8/26/19	91 51	91 47	0 04
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	8/26/19	123 12	121 29	1 83
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	8/26/19	75 73	78 32	(2 59)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	8/26/19	25 10	24 26	0 84
50-FNMA AM8645 2 690% 5/01/27	11/16/18	8/26/19	17 41	16 38	1 03
50-FNMA CA2208 4 50% 8/01/48	9/13/18	8/26/19	102 57	106 72	(4 15)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	8/26/19	9 77	9 39	0 38
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	8/26/19	215 30	215.45	(0 15)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	8/26/19	15 75	13 78	1 97
50-Residential Asset 12/25/34	12/17/04	8/26/19	2 92	2 81	0 11
50-USTN 1 625% 6/30/21	7/12/19	8/26/19	9,001.12	8,960 97	40 15
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	8/26/19	4 92	5 07	(0 15)
50-USTN 2 0% 5/31/24	6/13/19	8/27/19	2,053 40	2,012 60	40 80
50-USTN 2 0% 5/31/24	6/13/19	8/27/19	10,263 96	10,063 02	200 94
50-USTN 1 625% 6/30/24	7/1/19	8/28/19	7,118 13	7,005 46	112 67
50-USTN 1 625% 6/30/24	7/1/19	8/28/19	6,097 50	6,004 67	92 83
50-USTN 1 625% 6/30/24	7/1/19	8/28/19	4,066 88	4,003 12	63 76
50-USTN 1.625% 6/30/24	7/1/19	8/28/19	6,100 31	5,999 99	100 32
50-USTN 1 750% 7/31/21	8/1/19	8/28/19	5,019 73	4,987 11	32 62
50-USTN 1 750% 7/31/21	8/1/19	8/28/19	5,019 72	4,987 89	31 83

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 750% 7/31/21	8/1/19	8/28/19	1,004 25	997 58	6 67
50-USTN 1 750% 7/31/21	8/2/19	8/28/19	8,033 96	7,988 12	45 84
50-USTN 1 750% 7/31/21	8/16/19	8/28/19	2,008 49	2,010 86	(2 37)
50-USTN 1 750% 7/31/21	8/19/19	8/28/19	2,008 49	2,009 30	(0 81)
50-USTN 1 750% 7/31/21	8/21/19	8/28/19	5,021.09	5,023 83	(2 74)
50-USTN 1 750% 7/31/24	7/31/19	8/28/19	17,294 84	16,952 83	342 01
50-USTN 2 0% 5/31/24	6/13/19	8/28/19	9,251 72	9,056 72	195 00
50-USTN 2 0% 5/31/24	6/13/19	8/29/19	10,289 06	10,058 28	230 78
50-USTN 2 0% 5/31/24	6/28/19	8/29/19	5,144 53	5,053 13	91 40
50-USTN 1 750% 7/31/21	8/21/19	8/30/19	2,007 11	2,009 53	(2.42)
50-USTN 1 750% 7/31/21	8/23/19	8/30/19	8,028 44	8,023 13	5 31
50-USTN 1 750% 7/31/21	8/23/19	8/30/19	1,003 55	1,002 66	0 89
50-USTN 2 125% 5/31/21	5/31/19	8/30/19	9,080 10	8,995 62	84 48
50-USTN 1 750% 7/31/24	7/31/19	9/4/19	3,058 59	2,990 08	68 51
50-USTN 1.750% 7/31/24	7/31/19	9/4/19	4,078 13	3,986 78	91 35
50-USTN 1 750% 7/31/24	7/31/19	9/4/19	2,038 91	1,993 39	45 52
50-USTN 1 750% 7/31/24	7/31/19	9/4/19	3,058 36	2,985 35	73 01
50-USTN 1 750% 7/31/24	7/31/19	9/4/19	3,058 83	2,985 35	73 48
50-USTN 1 750% 7/31/24	7/31/19	9/4/19	4,074 06	3,980 47	93 59
50-USTN 2 125% 5/31/21	5/31/19	9/4/19	4,041 23	4,001 02	40 21
50-USTN 1 50% 8/31/21	9/3/19	9/5/19	5,004 69	4,997 66	7 03
50-USTN 1 50% 8/31/21	9/3/19	9/5/19	11,010 31	10,995 69	14 62
50-USTN 1 625% 8/15/29	8/30/19	9/5/19	3,046 17	3,026 72	19 45
50-USTN 1 750% 7/31/21	7/31/19	9/5/19	6,030 94	5,991 40	39 54
50-USTN 1 750% 7/31/21	7/31/19	9/5/19	1,005 12	998 57	6 55
50-USTN 1 750% 7/31/21	8/23/19	9/5/19	4,020 47	4,010 62	9 85
50-USTN 1 750% 7/31/21	8/26/19	9/5/19	2,010 23	2,005 94	4 29
50-USTN 1 750% 7/31/21	8/26/19	9/5/19	7,036 09	7,020 78	15.31
50-USTN 2 375% 5/15/29	8/1/19	9/5/19	1,082 07	1,032.26	49 81
50-NCUA 2 45179% 10/7/20	10/27/10	9/6/19	85 89	85 77	0 12
50-USTN 1 50% 8/31/21	9/3/19	9/9/19	1,998 91	1,999 22	(0 31)
50-USTN 1 50% 8/31/21	9/3/19	9/9/19	9,994 53	9,992 98	1 55
50-USTN 2.125% 5/31/21	5/31/19	9/10/19	1,009 22	1,000 25	8 97
50-USTN 2 125% 5/31/21	5/31/19	9/10/19	3,027 65	3,000 64	27.01
50-USTN 2 125% 5/31/21	5/31/19	9/10/19	10,092 19	10,002 12	90 07
50-USTN 2 125% 5/31/21	5/31/19	9/10/19	4,036 87	4,000 85	36 02
50-FNMA 30 Yr 3 0% 9/15/47	9/12/19	9/12/19	25,504 88	25,456 05	48 83
50-FNMA 30 Yr 3 0% 9/15/47	9/12/19	9/12/19	25,504 89	25,542 97	(38 08)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	9/12/19	183 54	190 34	(6 80)
50-USTN 2 125% 5/31/21	5/31/19	9/12/19	8,050 39	8,001 70	48 69
50-Tyson Food Inc 4 0% 3/1/26	2/19/19	9/13/19	5,389 95	4,982 35	407 60
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	9/16/19	2 99	3 07	(0 08)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	9/16/19	10 03	10 13	(0 10)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	9/16/19	43 97	43 76	0 21
50-FHLMC #G01227 7.0% 3/1/31	4/16/01	9/16/19	2 42	2 54	(0 12)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	9/16/19	5 13	5 26	(0 13)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	9/16/19	29 54	29 07	0 47
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	9/16/19	17 33	17 38	(0 05)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	9/16/19	12 57	12 93	(0.36)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	9/16/19	12 95	13 31	(0 36)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	9/16/19	69 64	72 47	(2 83)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	9/16/19	102 25	102 28	(0 03)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	9/16/19	134 10	140 38	(6 28)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	9/16/19	438 86	445 22	(6 36)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	9/16/19	72 57	72 54	0 03
50-FHLMC G67700 3 50% 8/01/46	11/13/17	9/16/19	101 48	105 01	(3 53)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	9/16/19	52 71	54 65	(1 94)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	9/16/19	108 28	107.96	0 32
50-FHLMC G67713 4 0% 6/1/48	6/13/18	9/16/19	128 90	131 66	(2.76)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	9/16/19	130 12	133 63	(3 51)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	9/16/19	72 61	74 41	(1 80)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	9/16/19	197.15	207 47	(10 32)
50-FHLMC Gd G08698 3.5% 3/1/46	4/13/16	9/16/19	100 48	104 79	(4 31)
50-FHLMC Gd G08715 3.0% 07/01/46	7/14/16	9/16/19	207 54	212 89	(5 35)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	9/16/19	131 31	140 45	(9 14)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	9/16/19	56 53	58 64	(2 11)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	9/16/19	144 44	152 60	(8 16)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	9/16/19	98 22	97 87	0 35
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	9/16/19	99 64	96 88	2 76
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	9/16/19	67 58	69.07	(1 49)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	9/16/19	51 47	53 83	(2 36)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	9/16/19	44 99	48 38	(3 39)
50-GNMA 782810 4 500% 11/15/39	12/21/09	9/16/19	108 66	110 74	(2 08)
50-GNMA 782819 4 500% 11/15/39	12/21/09	9/16/19	41 64	42 82	(1 18)
50-USTN 2 375% 5/15/29	8/23/19	9/16/19	1,048.40	1,067 78	(19 38)
50-FNMA 15 Yr 2.50% 9/15/30	9/17/19	9/17/19	25,273 93	25,300 78	(26 85)
50-USTN 1 250% 8/31/24	9/3/19	9/18/19	7,843 75	7,949.77	(106 02)
50-USTN 1 250% 8/31/24	9/3/19	9/18/19	8,823 52	8,943.50	(119 98)
50-USTN 1.250% 8/31/24	9/3/19	9/18/19	980 39	993 87	(13 48)
50-USTN 1 250% 8/31/24	9/3/19	9/19/19	8,818 25	8,944 79	(126 54)
50-USTN 1 250% 8/31/24	9/3/19	9/19/19	4,899 02	4,966 94	(67 92)
50-USTN 1 50% 8/31/21	9/3/19	9/19/19	3,984 53	3,996 93	(12 40)
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	9/20/19	401 04	413 90	(12 86)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	9/20/19	124 57	131 41	(6.84)
50-GNMA II #Ma3663 3.5% 5/20/46	7/20/16	9/20/19	65 56	70 17	(4 61)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	9/20/19	132 05	133 70	(1 65)

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Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA II 008520 2 0% 10/20/24	11/22/05	9/20/19	68 30	68 47	(0 17)
50-GNMA II 008646 3 0% 6/20/25	11/22/05	9/20/19	22 93	23.14	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	9/20/19	51 03	51 15	(0 12)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	9/20/19	7 86	6 97	0 89
50-GNMA II 081164 2 0% 12/20/34	11/22/05	9/20/19	103 44	100 82	2 62
50-GNMA II 081267 2 0% 3/20/35	11/22/05	9/20/19	7 78	7 59	0 19
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	9/20/19	174 21	181 63	(7 42)
50-GNMA II Ma4837 3 50% 11/20/47	3/21/19	9/20/19	792 23	800 25	(8 02)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	9/20/19	366 90	385 29	(18 39)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	9/20/19	1,961 92	2,028 34	(66 42)
50-GNMA Ma4651 3 0% 8/20/47	7/22/19	9/20/19	225 03	229 53	(4 50)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	9/20/19	108.13	111 09	(2 96)
50-USTN 1 50% 8/31/21	9/3/19	9/23/19	6,968 28	6,994 62	(26 34)
50-USTN 1 50% 8/31/21	9/3/19	9/23/19	1,990 94	1,998 75	(7 81)
50-USTN 1 625% 6/30/24	7/1/19	9/23/19	17,061 10	16,964 17	96 93
50-USTN 1 625% 6/30/24	7/1/19	9/23/19	3,010 78	2,997 26	13 52
50-USTN 1 625% 6/30/24	7/1/19	9/23/19	5,025 00	4,995 43	29 57
50-USTN 1 750% 7/31/24	7/31/19	9/23/19	8,031 25	7,959 06	72 19
50-USTN 1 750% 7/31/24	7/31/19	9/23/19	6,023 44	5,981 59	41 85
50-USTN 1 750% 7/31/24	7/31/19	9/23/19	3,011 72	2,990 79	20 93
50-USTN 1 750% 7/31/24	7/31/19	9/23/19	4,015 00	3,987 73	27 27
50-USTN 1 750% 7/31/24	7/31/19	9/23/19	2,007 50	1,994 87	12 63
50-USTN 1 625% 6/30/24	7/1/19	9/24/19	8,070 00	7,992 69	77 31
50-USTN 1 625% 6/30/24	7/1/19	9/24/19	19,112 81	18,982 65	130 16
50-USTN 1 750% 7/31/24	7/31/19	9/24/19	5,044 53	4,987 17	57 36
50-USTN 1 750% 7/31/24	7/31/19	9/24/19	3,023 44	2,992 30	31 14
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	9/25/19	7 47	7 28	0.19
50-FNMA #253974 7 0% 08/01/31	9/19/02	9/25/19	0 93	1 11	(0 18)
50-FNMA #254232 6 50% 3/01/22	4/14/03	9/25/19	4 24	4 72	(0 48)
50-FNMA #655928 7 0% 08/01/32	8/13/03	9/25/19	5 14	5 49	(0 35)
50-FNMA #888219 5 50% 03/01/37	10/14/08	9/25/19	8 31	8 30	0 01
50-FNMA #889125 5 0% 12/01/21	4/17/08	9/25/19	8 83	9 27	(0 44)
50-FNMA #889572 5 50% 06/01/38	10/14/08	9/25/19	6 16	6 15	0 01
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	9/25/19	2 12	2 24	(0 12)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	9/25/19	8 05	8.52	(0 47)
50-FNMA #An1564 2 78% 5/1/28	9/21/16	9/25/19	6 22	6 43	(0 21)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	9/25/19	72 24	72 21	0 03
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	9/25/19	97 45	96 00	1 45
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	9/25/19	123 60	127 83	(4 23)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	9/25/19	25 18	24 33	0 85
50-FNMA AM8645 2 690% 5/01/27	11/16/18	9/25/19	17 46	16 43	1 03
50-FNMA CA2208 4 50% 8/01/48	9/13/18	9/25/19	142 11	147 86	(5 75)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	9/25/19	9 06	8 71	0 35

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Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	9/25/19	217 80	217 95	(0 15)
50-FNMA Ma3238 3 50% 12/01/47	8/13/19	9/25/19	325 41	336 44	(11 03)
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	9/25/19	10 35	9 06	1 29
50-Residential Asset 12/25/34	12/17/04	9/25/19	3 25	3 13	0 12
50-USTN 1 625% 6/30/24	7/1/19	9/25/19	14,135 63	13,987 21	148.42
50-USTN 1 750% 7/31/24	7/31/19	9/25/19	3,023 44	2,992 30	31 14
50-USTN 1 750% 7/31/24	7/31/19	9/25/19	1,007 81	996 88	10 93
50-USTN 1 750% 7/31/24	7/31/19	9/25/19	5,049 71	4,984 38	65 33
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	9/25/19	30 41	31 37	(0 96)
50-FNMA #AI6829 3 063% 5/1/25	5/29/15	9/26/19	5 80	5 98	(0 18)
50-USTN 1 625% 6/30/24	7/1/19	9/26/19	5,035 55	4,995 43	40 12
50-USTN 1 625% 6/30/24	7/1/19	9/26/19	11,068 75	10,989 96	78 79
50-USTN 1 625% 6/30/24	7/1/19	9/26/19	1,006 25	998 82	7 43
50-USTN 1 625% 6/30/24	7/1/19	9/26/19	6,035 63	5,992 91	42 72
50-USTN 1 750% 7/31/24	7/31/19	9/26/19	7,066 37	6,978 12	88 25
50-USTN 1 750% 7/31/24	8/1/19	9/26/19	1,009 48	995 86	13 62
50-USTN 1 750% 7/31/24	8/20/19	9/26/19	2,018 96	2,028 20	(9 24)
50-USTN 1 750% 7/31/24	8/20/19	9/26/19	1,009 48	1,013 57	(4 09)
50-USTN 1 750% 7/31/24	8/20/19	9/26/19	10,067 97	10,135 73	(67 76)
50-USTN 1 50% 8/31/21	9/3/19	9/30/19	4,980 86	4,996 88	(16 02)
50-USTN 1 50% 8/31/21	9/3/19	9/30/19	996 99	999 37	(2 38)
50-USTN 1 50% 8/31/21	9/4/19	9/30/19	1,993 99	2,002 03	(8 04)
50-USTN 1 875% 7/31/26	8/2/19	9/30/19	1,016 41	1,006 64	9 77
50-USTN 1 875% 7/31/26	8/20/19	9/30/19	3,049 22	3,073.91	(24 69)
50-US Treasury Bill 8/06/19	7/15/19	8/6/19	3,494 81	699 10	2,795 71
50-US Treasury Bill 8/06/19	7/16/19	8/6/19	1,497 78	2,996 31	(1,498 53)
50-US Airways Pt Trust 5 9% 10/1/24	5/14/12	10/1/19	172 83	172 83	0 00
50-USTN 1 50% 8/31/21	9/4/19	10/1/19	1,993 46	2,002 03	(8 57)
50-USTN 1 50% 8/31/21	9/10/19	10/1/19	1,993 47	2,000 00	(6 53)
50-USTN 1 50% 8/31/21	9/10/19	10/1/19	1,994 21	2,000 00	(5 79)
50-US Treasury Bill 10/01/19	8/7/19	10/1/19	24,943 66	24,922 58	21 08
50-US Treasury Bill 10/01/19	9/5/19	10/1/19	5,986 48	5,991 28	(4 80)
50-US Treasury Bill 10/01/19	9/6/19	10/1/19	18,957 19	18,973 47	(16 28)
50-US Treasury Bill 10/03/19	8/12/19	10/3/19	4,989 50	4,985 68	3 82
50-US Treasury Bill 10/03/19	8/30/19	10/3/19	19,958.01	19,961 83	(3 82)
50-NCUA 2 45179% 10/7/20	10/27/10	10/7/19	114 09	113 93	0 16
50-USTN 1 750% 7/31/24	8/20/19	10/7/19	3,056 23	3,040 72	15 51
50-USTN 1 625% 9/30/21	9/30/19	10/8/19	4,003 44	3,982 28	21 16
50-US Treasury Bill 10/08/19	8/14/19	10/8/19	27,919 51	27,914 02	5 49
50-US Treasury Bill 10/08/19	9/11/19	10/8/19	3,988 50	3,993 99	(5 49)
50-USTN 1 625% 9/30/21	9/30/19	10/9/19	2,002 97	1,991 14	11 83
50-USTN 1 625% 8/15/29	9/12/19	10/9/19	3,022 50	2,971 88	50 62
50-FNMA 30Yr 10/15/47	10/10/19	10/10/19	25,312 50	25,496 10	(183 60)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FNMA 30Yr 10/15/47	10/10/19	10/10/19	25,279 30	25,496 09	(216 79)
50-USTN 1 625% 9/30/21	9/30/19	10/10/19	2,002 81	1,991 15	11 66
50-USTN 1 625% 8/15/29	9/12/19	10/10/19	2,012 42	1,981 25	31 17
50-USTN 1 625% 8/15/29	9/16/19	10/10/19	1,006 21	981 88	24 33
50-USTN 1 625% 8/15/29	9/16/19	10/10/19	1,006 21	978 91	27 30
50-USTN 1 625% 8/15/29	9/16/19	10/10/19	3,015 00	2,936 72	78 28
50-USTN 1 625% 9/30/21	9/30/19	10/10/19	1,001 21	995 57	5 64
50-USTN 1 625% 9/30/21	9/30/19	10/10/19	5,006 05	4,983 20	22 85
50-USTN 1 625% 9/30/21	9/30/19	10/10/19	3,003 64	2,992 50	11 14
50-USTN 1 625% 9/30/21	10/1/19	10/10/19	3,003 63	2,991 56	12 07
50-USTN 1 50% 9/30/24	9/30/19	10/10/19	5,028 52	4,981 47	47 05
50-Gs Mortgage 3 314% 1/10/45	2/24/14	10/11/19	200 82	208 26	(7 44)
50-USTN 1 625% 8/15/29	9/26/19	10/11/19	997 66	997 34	0 32
50-GNMA 782819 4 500% 11/15/39	12/21/09	10/15/19	79.01	81 26	(2 25)
50-GNMA 782810 4 500% 11/15/39	12/21/09	10/15/19	48 02	48 94	(0 92)
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	10/15/19	16 69	16.74	(0 05)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	10/15/19	5 85	6 00	(0 15)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	10/15/19	10 89	11 20	(0 31)
50-FHLMC #G06499 4.0% 3/01/41	6/13/11	10/15/19	49 76	48 97	0 79
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	10/15/19	2 43	2 55	(0 12)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	10/15/19	9 96	10 06	(0 10)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	10/15/19	13 68	14 06	(0 38)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	10/15/19	29 10	28 96	0 14
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	10/15/19	3 01	3 09	(0 08)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	10/15/19	54 82	57 05	(2 23)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	10/15/19	36 95	39 73	(2 78)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	10/15/19	216 89	228 24	(11 35)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	10/15/19	129 94	135 51	(5 57)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	10/15/19	50.92	53 25	(2 33)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	10/15/19	231 58	237 55	(5 97)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	10/15/19	149 44	159 85	(10 41)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	10/15/19	56 43	58 53	(2 10)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	10/15/19	150 65	159 16	(8 51)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	10/15/19	100 69	104 19	(3 50)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	10/15/19	109 59	109 62	(0 03)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	10/15/19	107 76	107 38	0 38
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	10/15/19	93 37	90 78	2 59
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	10/15/19	90.55	92 55	(2 00)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	10/15/19	57 76	59 89	(2 13)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	10/15/19	73 87	73 65	0 22
50-FHLMC G67713 4 0% 6/1/48	6/13/18	10/15/19	143 84	146 92	(3 08)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	10/15/19	122 63	125 94	(3 31)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	10/15/19	142 81	149 50	(6 69)

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	10/15/19	101 24	103 74	(2 50)
50-FHLMC G16584 3.50% 8/1/33	2/19/19	10/15/19	537 59	545 38	(7 79)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	10/15/19	223 27	223 17	0 10
50-US Treasury Bill 10/15/19	8/20/19	10/15/19	18,944 53	18,944 53	0 00
50-FNMA 15Yr 2 50% 10/15/31	10/17/19	10/17/19	25,269 53	25,272 46	(2 93)
50-USTN 1 750% 6/30/24	7/1/19	10/17/19	3,021 80	2,996 46	25 34
50-USTN 1 750% 6/30/24	7/1/19	10/17/19	4,029 06	3,989 48	39 58
50-USTN 1 50% 8/31/21	9/10/19	10/17/19	5,987 58	6,000 00	(12 42)
50-USTN 1 750% 7/31/24	8/20/19	10/17/19	8,065 00	8,108.58	(43 58)
50-USTN 1 750% 7/31/24	8/20/19	10/17/19	1,008 13	1,013 75	(5.62)
50-USTN 1 750% 7/31/24	8/20/19	10/17/19	5,040 63	5,068 75	(28 12)
50-USTN 1 750% 6/30/24	7/1/19	10/17/19	6,047 58	5,984 21	63 37
50-USTN 1 750% 6/30/24	7/8/19	10/17/19	5,039 65	4,974 61	65 04
50-USTN 1 750% 7/31/24	8/20/19	10/17/19	4,033 44	4,055 00	(21 56)
50-USTN 1 50% 8/31/21	9/10/19	10/17/19	2,994 38	3,000 00	(5 62)
50-USTN 1 50% 8/31/21	9/10/19	10/17/19	3,992 50	4,000 00	(7 50)
50-USTN 1 50% 8/31/21	9/12/19	10/17/19	998 12	996 80	1 32
50-US Treasury IPS 500% 4/15/24	8/2/19	10/18/19	4,118.61	4,104 38	14 23
50-US Treasury IPS 500% 4/15/24	8/2/19	10/18/19	1,036 09	1,018 67	17 42
50-USTN 1 750% 7/31/24	8/20/19	10/18/19	1,008 13	1,013 75	(5 62)
50-USTN 1 750% 7/31/24	8/20/19	10/18/19	6,048 75	6,075.00	(26 25)
50-USTN 1 750% 7/31/24	8/27/19	10/18/19	4,032 50	4,063 12	(30 62)
50-USTN 1 750% 7/31/24	8/27/19	10/18/19	6,046 88	6,094 69	(47 81)
50-USTN 1 750% 7/31/24	8/27/19	10/18/19	2,015 62	2,032 19	(16 57)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	10/21/19	121 39	128 05	(6 66)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	10/21/19	63 58	68 05	(4 47)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	10/21/19	128 25	129 86	(1 61)
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	10/21/19	175 49	182 96	(7 47)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	10/21/19	115 60	118 76	(3 16)
50-GNMA Ma4651 3 0% 8/20/47	7/22/19	10/21/19	226 14	230 66	(4.52)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	10/21/19	374 80	393 58	(18 78)
50-GNMA II Ma4837 3 50% 11/20/47	2/21/19	10/21/19	854 09	861 97	(7 88)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	10/21/19	2,079 01	2,149 39	(70 38)
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	10/21/19	392 72	405 31	(12 59)
50-GNMA Ma6080 3 0% 8/20/49	9/19/19	10/21/19	16 62	16 82	(0 20)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	10/21/19	13 07	11 60	1 47
50-GNMA II 008646 3 0% 6/20/25	11/22/05	10/21/19	23 03	23 24	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	10/21/19	48 46	48 57	(0 11)
50-GNMA II 081267 2 0% 3/20/35	11/22/05	10/21/19	7 82	7 63	0 19
50-GNMA II 081164 2 0% 12/20/34	11/22/05	10/21/19	45 69	44 53	1 16
50-GNMA II 008520 2.0% 10/20/24	11/22/05	10/21/19	59 70	59 85	(0 15)
50-GNMA II 3 0% 10/15/44	10/21/19	10/21/19	25,561 52	25,535 16	26 36
50-USTN 1 625% 6/30/21	7/12/19	10/21/19	2,000 31	1,991 33	8 98

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 625% 6/30/21	7/12/19	10/21/19	3,000 47	2,986 64	13 83
50-USTN 1 50% 8/31/21	9/12/19	10/21/19	1,996 56	1,993 59	2 97
50-Bank Of America Corp 4 271% 7/23/29	7/2/18	10/22/19	5,539 85	5,000 00	539 85
50-USTN 1 625% 6/30/21	7/12/19	10/22/19	9,000 49	8,959 92	40 57
50-USTN 1 625% 6/30/21	7/17/19	10/22/19	1,000 06	995 47	4 59
50-USTN 1 50% 8/31/21	9/12/19	10/22/19	2,994 38	2,990.39	3 99
50-USTN 1.50% 8/31/21	9/12/19	10/22/19	997 42	996 80	0 62
50-USTN 1 50% 8/31/21	9/12/19	10/22/19	1,994 85	1,993 59	1 26
50-US Treasury IPS 500% 4/15/24	8/2/19	10/22/19	11 74	11 56	0 18
50-US Treasury IPS 500% 4/15/24	8/15/19	10/22/19	5,135 36	5,161 92	(26 56)
50-US Treasury Bill 10/22/19	8/27/19	10/22/19	2,993 73	2,990 85	2 88
50-US Treasury Bill 10/22/19	9/24/19	10/22/19	4,989 55	4,992 43	(2 88)
50-USTN 1 625% 6/30/21	7/17/19	10/23/19	13,001 02	12,941 09	59 93
50-FNMA AI3599 2 558% 4/1/23	4/30/14	10/25/19	365 57	353 29	12 28
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	10/25/19	9 01	8 66	0 35
50-Residential Asset 12/25/34	12/17/04	10/25/19	2 76	2 66	0 10
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	10/25/19	60.42	58 91	1 51
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	10/25/19	6 76	6 59	0 17
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	10/25/19	5 10	5 26	(0 16)
50-FNMA #253974 7 0% 08/01/31	9/19/02	10/25/19	0 94	1 12	(0 18)
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	10/25/19	2 29	2 42	(0 13)
50-FNMA #Al6829 3 063% 5/1/25	5/29/15	10/25/19	6 23	6 42	(0 19)
50-FNMA #An1564 2 78% 5/1/28	9/21/16	10/25/19	6 85	7 08	(0 23)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	10/25/19	8 66	9 17	(0 51)
50-FNMA Am8645 2 690% 5/01/27	11/16/18	10/25/19	18 39	17 30	1 09
50-FNMA #254232 6.50% 3/01/22	4/14/03	10/25/19	4 19	4 66	(0 47)
50-FNMA #889125 5 0% 12/01/21	4/17/08	10/25/19	6 92	7 26	(0 34)
50-FNMA #888219 5 50% 03/01/37	10/14/08	10/25/19	4 35	4 35	0 00
50-FNMA #889572 5 50% 06/01/38	10/14/08	10/25/19	4 61	4.60	0 01
50-FNMA #655928 7 0% 08/01/32	8/13/03	10/25/19	14 08	15 04	(0 96)
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	10/25/19	101 94	100 43	1 51
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	10/25/19	95 04	98 29	(3 25)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	10/25/19	74 85	74 82	0 03
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	10/25/19	284 96	285 16	(0 20)
50-FNMA Ma3238 3 50% 12/01/47	8/13/19	10/25/19	443 23	458 26	(15 03)
50-FNMA Ca2208 4 50% 8/01/48	9/13/18	10/25/19	172 92	179.91	(6 99)
50-FNMA Ca1182 3 50% 2/01/48	9/12/19	10/25/19	83 48	87 60	(4 12)
50-USTN 1 250% 8/31/24	9/3/19	10/25/19	983 52	993 39	(9 87)
50-USTN 1 250% 8/31/24	9/3/19	10/25/19	3,934 06	3,979 00	(44 94)
50-USTN 1 50% 9/30/24	9/30/19	10/28/19	4,980 22	4,994 00	(13 78)
50-USTN 1 50% 9/30/24	9/30/19	10/28/19	5,976 26	5,989 93	(13 67)
50-USTN 1 250% 8/31/24	9/3/19	10/28/19	10,804.06	10,942 25	(138.19)
50-USTN 1 250% 8/31/24	9/3/19	10/28/19	8,839 69	8,945 25	(105 56)

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 250% 8/31/24	9/3/19	10/28/19	6,875 31	6,960 61	(85 30)
50-USTN 1 250% 8/31/24	9/3/19	10/28/19	3,934 06	3,977 49	(43 43)
50-Occidental Petroleum 3 50% 8/15/29	8/8/19	10/30/19	2,019 56	1,990 12	29 44
50-US Treasury Bill 11/26/19	10/2/19	10/31/19	26,935 02	26,925 30	9 72
50-US Treasury Bill 11/19/19	9/25/19	10/31/19	3,994 91	3,988 45	6 46
50-US Treasury Bill 11/19/19	10/22/19	10/31/19	2,996 18	2,996 00	0 18
50-US Treasury Bill 11/19/19	10/22/19	10/31/19	7,989 81	7,989 30	0 51
50-US Treasury Bill 11/19/19	10/23/19	10/31/19	11,984 72	11,984 52	0 20
50-US Treasury Bill 11/19/19	10/24/19	10/31/19	21,971 98	21,972 97	(0 99)
50-US Treasury Bill 11/19/19	10/25/19	10/31/19	18,975 80	18,977 57	(1 77)
70- JP Morgan US Equity	2/9/11	11/25/19	277,044 87	169,298 83	107,746 04
70- JP Morgan US Equity	4/1/11	11/25/19	7,631 90	4,705 79	2,926 11
70- JP Morgan US Equity	7/1/11	11/25/19	4,575 52	2,810 69	1,764 83
70- JP Morgan US Equity	10/3/11	11/25/19	4,858 02	2,522 32	2,335 70
70- JP Morgan US Equity	12/16/11	11/25/19	5,889 69	3,268 40	2,621 29
70- Vngrd Small Cap Index	9/1/05	11/25/19	50,000 00	29,064 85	20,935.15
50-USTN 1 250% 8/31/24	9/3/19	11/1/19	987 13	994 37	(7 24)
50-USTN 1 250% 8/31/24	9/3/19	11/1/19	6,909 94	6,958 17	(48 23)
50-USTN 1 250% 8/31/24	9/3/19	11/1/19	4,935 67	4,972 55	(36 88)
50-US Treasury Bill 11/26/19	10/2/19	11/1/19	10,971 83	10,969 56	2 27
50-US Treasury Bill 11/26/19	10/4/19	11/1/19	24,935 98	24,938 35	(2 37)
50-US Treasury Bill 12/03/19	10/9/19	11/1/19	997 88	997 39	0 49
50-NCUA 2 45179% 10/7/20	10/27/10	11/6/19	77 48	77 37	0 11
50-FNMA #AI6829 3 063% 5/1/25	5/29/15	11/6/19	3,700 47	3,668 80	31 67
50-USTN 1 250% 8/31/24	9/3/19	11/6/19	9,820 25	9,945 10	(124 85)
50-USTN 1 250% 8/31/24	9/3/19	11/6/19	2,946 07	2,977 50	(31.43)
50-US Treasury IPS 0 125% 7/15/26	10/18/19	11/6/19	3,207.37	3,205 70	1 67
50-US Treasury Bill 12/03/19	10/9/19	11/6/19	15,965 51	15,958 17	7 34
50-USTN 1 50% 8/31/21	9/12/19	11/6/19	3,988 32	3,987 19	1 13
50-Goldman Sachs Group 3 814% 4/23/29	1/23/18	11/7/19	5,282 15	5,000 00	282 15
50-USTN 1 50% 8/31/21	9/12/19	11/7/19	1,995 23	1,993 60	1 63
50-USTN 1 50% 8/31/21	9/12/19	11/8/19	2,988 56	2,990 39	(1 83)
50-USTN 1 50% 8/31/21	10/8/19	11/8/19	996 18	1,000.04	(3 86)
50-USTN 1 50% 8/31/21	10/8/19	11/8/19	1,991 94	2,000 09	(8 15)
50-USTN 1.50% 8/31/21	10/8/19	11/8/19	996 22	1,000 04	(3 82)
50-USTN 1 50% 8/31/21	10/9/19	11/8/19	1,992 45	2,001 20	(8 75)
50-USTN 1 50% 8/31/21	10/10/19	11/8/19	1,992 53	2,001 21	(8 68)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	11/13/19	185 45	192 32	(6 87)
50-FNMA 30Yr 3 0% 11/15/44	11/13/19	11/13/19	25,250 00	25,261 72	(11 72)
50-US Treasury Bill 12/03/19	10/15/19	11/14/19	23,942 02	23,946 02	(4 00)
50-USTN 1 50% 9/30/24	9/30/19	11/14/19	4,954 29	4,991 61	(37 32)
50-USTN 1 50% 9/30/24	9/30/19	11/14/19	2,972 58	2,982 11	(9 53)
50-GNMA 782819 4 500% 11/15/39	12/21/09	11/15/19	77 57	79 78	(2 21)

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA 782810 4 500% 11/15/39	12/21/09	11/15/19	22 16	22 58	(0 42)
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	11/15/19	15 98	16 02	(0 04)
50-FHLMC #G02884 6 0% 04/01/37	4/14/08	11/15/19	2 56	2 63	(0 07)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	11/15/19	10 27	10 57	(0 30)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	11/15/19	94 32	92 83	1 49
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	11/15/19	2 45	2 62	(0 17)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	11/15/19	10 29	10 40	(0 11)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	11/15/19	13 40	13 77	(0 37)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	11/15/19	28 58	28 44	0 14
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	11/15/19	5 97	6 13	(0 16)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	11/15/19	51 96	54 07	(2 11)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	11/15/19	47 82	51 42	(3 60)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	11/15/19	251 19	264 34	(13 15)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	11/15/19	146 42	152 70	(6 28)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	11/15/19	60 41	63 18	(2 77)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	11/15/19	243 88	250 16	(6 28)
50-FHLMC Gd G08716 3.5% 7/1/46	10/13/16	11/15/19	179 73	192 25	(12 52)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	11/15/19	61 45	63 74	(2 29)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	11/15/19	175 79	185 72	(9 93)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	11/15/19	115 57	119 59	(4 02)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	11/15/19	126 34	126 38	(0 04)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	11/15/19	108 32	107 94	0 38
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	11/15/19	105 42	102 50	2 92
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	11/15/19	84 05	85 91	(1 86)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	11/15/19	53.34	55 30	(1 96)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	11/15/19	103 77	103 46	0 31
50-FHLMC G67713 4 0% 6/1/48	6/13/18	11/15/19	166 11	169 67	(3 56)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	11/15/19	138 52	142 25	(3 73)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	11/15/19	183 56	192 16	(8 60)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	11/15/19	114 31	117 14	(2 83)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	11/15/19	775 90	787 14	(11 24)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	11/15/19	106 42	106 37	0 05
50-USTN 1 250% 8/31/24	9/3/19	11/15/19	3,930 76	3,970 00	(39 24)
50-FNMA 15Yr 2 50% 11/15/29	11/15/19	11/18/19	25,113 28	25,264 65	(151 37)
50-FNMA 15Yr 2 50% 11/15/29	11/15/19	11/18/19	25,127 93	25,332 03	(204 10)
50-USTN 1 250% 8/31/24	9/4/19	11/19/19	3,931 56	3,980 00	(48 44)
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	11/20/19	130 72	137 89	(7 17)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	11/20/19	66 72	71 41	(4 69)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	11/20/19	133 81	135 49	(1 68)
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	11/20/19	196 97	205 36	(8 39)
50-GNMA Ma4653 4.0% 8/20/47	2/21/19	11/20/19	128 46	131 97	(3 51)
50-GNMA Ma4651 3.0% 8/20/47	7/22/19	11/20/19	215 63	219 94	(4 31)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	11/20/19	406 08	426 43	(20 35)

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-GNMA II Ma4837 3 50% 11/20/47	2/21/19	11/20/19	1,002 13	1,011 37	(9 24)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	11/20/19	2,003 12	2,070 93	(67 81)
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	11/20/19	434 26	448 18	(13 92)
50-GNMA Ma6080 3 0% 8/20/49	9/19/19	11/20/19	16 50	16 70	(0 20)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	11/20/19	6 74	5 98	0 76
50-GNMA II 008646 3 0% 6/20/25	11/22/05	11/20/19	23 13	23 34	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	11/20/19	48 64	48 75	(0 11)
50-GNMA II 081267 2 0% 3/20/35	11/22/05	11/20/19	7 85	7 66	0 19
50-GNMA II 081164 2 0% 12/20/34	11/22/05	11/20/19	41 23	40 18	1 05
50-GNMA II 008520 2 0% 10/20/24	11/22/05	11/20/19	117 79	118 09	(0 30)
50-GNMA II 3 0% 11/15/44	11/20/19	11/20/19	25,710 94	25,535 16	175 78
50-HCP Inc 4 0% 12/1/22	12/13/18	11/21/19	4,228 32	3,969 28	259 04
50-USTN 1.250% 8/31/24	9/5/19	11/21/19	3,935 76	3,985 31	(49 55)
50-USTN 1 250% 8/31/24	9/5/19	11/21/19	4,926 56	4,981 64	(55 08)
50-USTN 1 50% 9/30/24	9/30/19	11/21/19	1,992 11	1,988 08	4 03
50-USTN 1 50% 9/30/24	9/30/19	11/21/19	1,992 11	1,985 23	6 88
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	11/25/19	8 97	8 62	0 35
50-Residential Asset 12/25/34	12/17/04	11/25/19	2 57	2 48	0 09
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	11/25/19	10 26	8 98	1 28
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	11/25/19	10 32	10 06	0 26
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	11/25/19	4 84	4 99	(0 15)
50-FNMA #253974 7 0% 08/01/31	9/19/02	11/25/19	0 94	1 12	(0 18)
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	11/25/19	2.14	2 26	(0 12)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	11/25/19	24 38	23 56	0 82
50-FNMA #An1564 2 78% 5/1/28	9/21/16	11/25/19	6 27	6 48	(0 21)
50-FNMA #Am0762 3 29% 9/01/32	11/9/16	11/25/19	8 11	8 58	(0 47)
50-FNMA Am8645 2 690% 5/01/27	11/16/18	11/25/19	17 57	16 53	1 04
50-FNMA #254232 6 50% 3/01/22	4/14/03	11/25/19	4 10	4 56	(0 46)
50-FNMA #889125 5 0% 12/01/21	4/17/08	11/25/19	5 83	6 12	(0 29)
50-FNMA #888219 5 50% 03/01/37	10/14/08	11/25/19	5 03	5 02	0 01
50-FNMA #889572 5 50% 06/01/38	10/14/08	11/25/19	5 67	5 66	0 01
50-FNMA #655928 7.0% 08/01/32	8/13/03	11/25/19	5 17	5 52	(0 35)
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	11/25/19	109 02	107 40	1 62
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	11/25/19	102 99	106 51	(3 52)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	11/25/19	101 18	101 13	0 05
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	11/25/19	331 90	332 13	(0 23)
50-FNMA Ma3238 3 50% 12/01/47	8/13/19	11/25/19	519 84	537 47	(17 63)
50-FNMA Ca2208 4 50% 8/01/48	9/13/18	11/25/19	168 82	175 64	(6 82)
50-FNMA Ca1182 3 50% 2/01/48	9/12/19	11/25/19	91 42	95 93	(4 51)
50-FNMA Ma3774 3 0% 9/01/49	10/10/19	11/25/19	93 01	94 01	(1 00)
50-USTN 1 50% 9/30/21	10/21/19	11/25/19	2,992 73	2,995 58	(2 85)
50-USTN 1 250% 8/31/24	9/5/19	11/26/19	7,861 34	7,975 00	(113 66)
50-USTN 1 250% 8/31/24	9/5/19	11/26/19	1,965 33	1,992 66	(27 33)

The Jacqueline and Willis Hamilton Foundation 33-0643046

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 250% 8/31/24	9/5/19	11/26/19	2,950 94	2,988 98	(38 04)
50-USTN 1 250% 8/31/24	9/12/19	11/26/19	4,918 22	4,920 70	(2 48)
50-USTN 1 250% 8/31/24	9/13/19	11/26/19	5,901 87	5,905 78	(3 91)
50-USTN 1 50% 9/30/24	9/30/19	11/27/19	15,931 25	15,881 84	49 41
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	994.77	992 61	2 16
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	13,926 71	13,896 63	30 08
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	994 77	992 44	2.33
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	4,972 66	4,962 18	10 48
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	2,983 59	2,977 55	6 04
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	17,901 56	17,911 23	(9 67)
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	2,983 59	2,989 70	(6 11)
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	5,967 19	5,970.32	(3 13)
50-USTN 1 50% 9/30/24	9/30/19	11/29/19	6,961 72	6,967 79	(6 07)
50-USTN 1 50% 9/30/24	9/30/19	12/3/19	4,961 32	4,976 99	(15 67)
50-USTN 1 50% 9/30/24	9/30/19	12/3/19	3,969 06	3,986 72	(17 66)
50-USTN 1 50% 9/30/24	9/30/19	12/3/19	992 26	995 57	(3 31)
50-USTN 1 50% 9/30/24	9/30/19	12/3/19	8,930 37	8,960 11	(29 74)
50-USTN 1 50% 9/30/24	9/30/19	12/3/19	1,984 53	1,995 83	(11 30)
50-USTN 1 50% 9/30/24	9/30/19	12/4/19	4,978.70	4,989 57	(10 87)
50-USTN 1 50% 9/30/24	9/30/19	12/4/19	995.74	997 91	(2 17)
50-USTN 1 50% 9/30/24	9/30/19	12/4/19	8,961 67	8,990 69	(29 02)
50-USTN 1 50% 9/30/24	9/30/19	12/4/19	3,987 80	3,995 86	(8 06)
50-USTN 1 50% 9/30/24	9/30/19	12/4/19	4,984 76	4,988 43	(3 67)
50-USTN 1 50% 9/30/24	10/1/19	12/4/19	1,993 90	1,993 44	0 46
50-USTN 1 50% 9/30/24	10/1/19	12/5/19	1,993 30	1,993 44	(0 14)
50-USTN 1 50% 9/30/24	10/1/19	12/5/19	4,983 24	4,984 77	(1 53)
50-USTN 1 50% 9/30/24	10/7/19	12/5/19	2,989 95	3,023 20	(33 25)
50-USTN 1 50% 9/30/24	10/10/19	12/5/19	4,983 24	5,032 03	(48 79)
50-USTN 1 50% 9/30/24	10/10/19	12/5/19	2,990 17	3,019 22	(29 05)
50-USTN 1 50% 9/30/24	10/11/19	12/5/19	1,993 45	2,003 13	(9 68)
50-USTN 1 50% 9/30/24	10/17/19	12/5/19	5,980 33	5,977 96	2 37
50-USTN 1 50% 9/30/24	10/17/19	12/5/19	994.53	996 33	(1 80)
50-USTN 1 50% 9/30/24	10/17/19	12/5/19	5,967 19	5,980 75	(13 56)
50-USTN 1 50% 9/30/21	10/22/19	12/5/19	5,987 11	5,989 92	(2 81)
50-USTN 1 50% 9/30/24	10/17/19	12/5/19	2,983 59	2,990 37	(6 78)
50-USTN 1 50% 9/30/24	10/17/19	12/5/19	3,978 13	3,987 17	(9 04)
50-NCUA 2 45179% 10/7/20	10/27/10	12/6/19	58 63	58 55	0 08
50-General Elec CA 2 20% 1/9/20	11/15/18	12/9/19	5,000 00	4,874 85	125 15
50-US Treasury Bill 12/10/19	10/15/19	12/10/19	14,960 28	14,960 28	0 00
50-USTN 1 50% 9/30/24	10/17/19	12/11/19	990 90	996 79	(5 89)
50-USTN 1 50% 9/30/24	10/17/19	12/11/19	10,899 95	10,967 22	(67 27)
50-USTN 1 50% 9/30/24	10/17/19	12/11/19	3,963 62	3,987 97	(24 35)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	7,974 71	7,989 29	(14 58)

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	2,990 29	2,995 99	(5 70)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	2,990 30	2,993 68	(3 38)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	2,990 29	2,995 95	(5 66)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	1,993 53	1,997 56	(4 03)
50-USTN 1 50% 10/31/21	10/31/19	12/11/19	1,993 53	1,997 61	(4 08)
50-Gs Mortgage 3 314% 1/10/45	2/24/14	12/12/19	202 67	210 18	(7 51)
50-USTN 1 50% 10/31/24	10/31/19	12/12/19	10,965 23	10,966 33	(1 10)
50-USTN 1 50% 10/31/21	10/31/19	12/12/19	5,981 48	5,984 53	(3 05)
50-USTN 1 625% 8/15/29	10/1/19	12/12/19	3,927 68	3,972 50	(44 82)
50-USTN 1.625% 8/15/29	10/1/19	12/12/19	981 92	993 13	(11 21)
50-USTN 1.625% 8/15/29	10/22/19	12/12/19	3,927.68	3,957 50	(29.82)
50-USTN 1.625% 8/15/29	10/22/19	12/12/19	982 98	989 38	(6 40)
50-USTN 1 625% 8/15/29	10/30/19	12/12/19	1,965 96	1,960 08	5 88
50-USTN 1 625% 8/15/29	10/30/19	12/12/19	1,965 97	1,963 12	2 85
50-USTN 1 625% 9/30/26	9/30/19	12/12/19	2,975 62	3,000 00	(24 38)
50-USTN 1 625% 8/15/29	10/30/19	12/12/19	2,956 22	2,944 69	11 53
50-USTN 1 625% 8/15/29	11/7/19	12/12/19	985 41	979 30	6 11
50-USTN 1 625% 9/30/26	9/30/19	12/12/19	993 25	1,000 00	(6 75)
50-USTN 1 50% 10/31/21	10/31/19	12/13/19	5,987 11	5,984 53	2 58
50-USTN 1 50% 10/31/24	10/31/19	12/13/19	4,957 82	4,975 00	(17 18)
50-USTN 1 50% 10/31/24	10/31/19	12/13/19	991 56	996 41	(4 85)
50-USTN 1 50% 10/31/21	10/31/19	12/13/19	4,985.94	4,987 11	(1 17)
50-USTN 1 50% 9/30/21	10/22/19	12/13/19	997 62	998 32	(0 70)
50-USTN 1 625% 8/15/29	11/7/19	12/13/19	2,943 28	2,937.88	5 40
50-USTN 1 625% 8/15/29	11/14/19	12/13/19	2,943 28	2,914 69	28 59
50-USTN 1 50% 9/30/21	10/22/19	12/13/19	997 62	998 32	(0 70)
50-USTN 1 50% 10/31/21	10/31/19	12/13/19	5,982 89	5,984 53	(1.64)
50-USTN 1 50% 10/31/21	10/31/19	12/13/19	7,972 63	7,979 38	(6 75)
50-GNMA 782819 4 500% 11/15/39	12/21/09	12/16/19	108 85	111 95	(3 10)
50-GNMA 782810 4 500% 11/15/39	12/21/09	12/16/19	47 58	48 49	(0 91)
50-FHLMC #G12393 5 5% 10/01/21	11/19/07	12/16/19	14 71	14 75	(0 04)
50-FHLMC #G02884 6.0% 04/01/37	4/14/08	12/16/19	2 47	2 53	(0 06)
50-FHLMC #G12399 6 0% 09/01/21	4/17/08	12/16/19	10 96	11 28	(0 32)
50-FHLMC #G06499 4 0% 3/01/41	6/13/11	12/16/19	43 29	42 60	0 69
50-FHLMC #G01227 7 0% 3/1/31	4/16/01	12/16/19	2 47	2 59	(0 12)
50-FHLMC #A75278 5 50% 04/01/38	4/14/08	12/16/19	134 84	136 23	(1 39)
50-FHLMC #G12918 6 0 % 09/01/22	4/17/08	12/16/19	11 28	11 59	(0 31)
50-FHLMC #B18255 4 5% 04/01/20	4/17/08	12/16/19	27 58	27 45	0 13
50-FHLMC #A52339 6 5% 09/01/36	10/12/06	12/16/19	2.84	2 92	(0 08)
50-FHLMC #U90791 4 0% 1/1/43	2/13/14	12/16/19	152 83	159 04	(6 21)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	12/16/19	40 59	43 65	(3 06)
50-FHLMC Gd G08677 4 0% 11/1/45	12/13/16	12/16/19	208 48	219 39	(10 91)
50-FHLMC Gd G08698 3 5% 3/1/46	4/13/16	12/16/19	118 76	123 85	(5 09)

Form 990-PF Part IV, Line 1 .

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-FHLMC Gd G18592 3 0% 3/1/31	4/18/16	12/16/19	41 04	42 92	(1 88)
50-FHLMC Gd G08715 3 0% 07/01/46	7/14/16	12/16/19	193 32	198 30	(4 98)
50-FHLMC Gd G08716 3 5% 7/1/46	10/13/16	12/16/19	114 68	122 67	(7 99)
50-FHLMC Gd G08721 3 0% 08/01/46	8/11/16	12/16/19	48 42	50 22	(1 80)
50-FHLMC Gd G08722 3 5% 08/01/46	10/13/16	12/16/19	130 83	138 22	(7 39)
50-FHLMC G67700 3 50% 8/01/46	11/13/17	12/16/19	92 75	95 97	(3 22)
50-FHLMC G08732 3 0% 10/01/46	4/10/19	12/16/19	90 05	90 08	(0 03)
50-FHLMC Gd G08741 3 0% 1/1/47	1/18/17	12/16/19	91 40	91 08	0 32
50-FHLMC Gd G08747 3 0% 1/1/47	1/18/17	12/16/19	84 33	81 99	2 34
50-FHLMC GD G08748 3 5% 1/01/47	3/13/17	12/16/19	66 91	68 39	(1 48)
50-FHLMC G67703 3 50% 4/01/47	10/12/17	12/16/19	43 73	45 34	(1 61)
50-FHLMC G67709 3 50% 3/01/48	8/13/18	12/16/19	92 23	91 96	0 27
50-FHLMC G67713 4 0% 6/1/48	6/13/18	12/16/19	114 62	117 08	(2 46)
50-FHLMC G67714 4 0% 7/01/48	1/14/19	12/16/19	132 48	136 05	(3 57)
50-FHLMC G08844 5 0% 10/01/48	12/13/18	12/16/19	165 53	173 28	(7 75)
50-FHLMC G67718 4 0% 1/1/49	2/13/19	12/16/19	82 89	84 94	(2 05)
50-FHLMC G16584 3 50% 8/1/33	2/19/19	12/16/19	554 88	562 92	(8 04)
50-FHLMC G16728 2 50% 11/01/31	6/18/19	12/16/19	205 84	205 74	0 10
50-USTN 1 50% 9/30/21	10/22/19	12/16/19	11,971 41	998 32	10,973.09
50-FNMA B10844 3 870% 2/1/29	2/28/19	12/17/19	5,562 70	4,993 75	568 95
50-FNMA 15Yr 2 50% 12/15/29	12/17/19	12/17/19	25,183 59	25,117 19	66.40
50-USTN 1 625% 8/15/29	11/14/19	12/18/19	976 48	971.56	4 92
50-GNMA II 3 0% 12/15/44	12/19/19	12/19/19	25,763 67	25,683 59	80.08
50-GNMA II #Ma3597 3 5% 4/20/46	4/20/16	12/20/19	102 96	108 61	(5 65)
50-GNMA II #Ma3663 3 5% 5/20/46	7/20/16	12/20/19	56 75	60 74	(3 99)
50-GNMA II #Ma4126 3 0% 11/20/46	12/21/16	12/20/19	121 98	123 51	(1 53)
50-GNMA II Ma4382 3 50% 4/20/47	6/21/17	12/20/19	171 23	178 52	(7 29)
50-GNMA Ma4653 4 0% 8/20/47	2/21/19	12/20/19	111 23	114 27	(3 04)
50-GNMA Ma4651 3 0% 8/20/47	7/22/19	12/20/19	208 48	212 65	(4 17)
50-GNMA II MA4838 4 0% 11/20/47	12/20/17	12/20/19	370 61	389 18	(18 57)
50-GNMA II Ma4837 3 50% 11/20/47	2/21/19	12/20/19	841 01	848 76	(7 75)
50-GNMA II Ma5467 4 50% 9/20/48	3/21/19	12/20/19	1,617 89	1,672 66	(54 77)
50-GMNA Ma5466 4 0% 9/20/48	2/21/19	12/20/19	348 78	359 96	(11 18)
50-GNMA Ma6080 3 0% 8/20/49	9/19/19	12/20/19	27 42	27 75	(0 33)
50-GNMA II 080968 2 125% 7/20/34	7/26/04	12/20/19	13 81	12 25	1 56
50-GNMA II 008646 3 0% 6/20/25	11/22/05	12/20/19	23 24	23 45	(0 21)
50-GNMA II 008654 3 0% 6/20/20	11/22/05	12/20/19	48 81	48 92	(0 11)
50-GNMA II 081267 2 0% 3/20/35	11/22/05	12/20/19	7.88	7 69	0 19
50-GNMA II 081164 2 0% 12/20/34	11/22/05	12/20/19	9 56	9 32	0 24
50-GNMA II 008520 2 0% 10/20/24	11/22/05	12/20/19	167 79	168 22	(0 43)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	12/26/19	9 02	8 67	0 35
50-Residential Asset 12/25/34	12/17/04	12/26/19	31 95	30 79	1 16
50-Morgan Stanley Mtg 1 60091% 7/25/34	2/29/12	12/26/19	67 36	58 93	8 43

Form 990-PF Part IV, Line 1

Description of asset sold	Date acquired	Date sold	Sales price	Cost basis	Gain or (loss)
50-Credit Based Asset Servicing 3 95001% 1/25/33	9/27/12	12/26/19	6 61	6 44	0 17
50-WAMU Mortgage 2 97725% 1/25/33	12/26/07	12/26/19	5 22	5 38	(0 16)
50-FNMA #253974 7 0% 08/01/31	9/19/02	12/26/19	0 96	1 15	(0 19)
50-FNMA #Ae0446 4 086% 9/1/20	12/4/15	12/26/19	2 31	2 44	(0 13)
50-FNMA Al3599 2 558% 4/1/23	4/30/14	12/26/19	25 61	24 75	0 86
50-FNMA #An1564 2 78% 5/1/28	9/21/16	12/26/19	6 89	7 12	(0 23)
50-FNMA #Am0762 3.29% 9/01/32	11/9/16	12/26/19	8 73	9 24	(0 51)
50-FNMA Am8645 2 690% 5/01/27	11/16/18	12/26/19	18 49	17 40	1 09
50-FNMA #254232 6 50% 3/01/22	4/14/03	12/26/19	5 06	5 63	(0 57)
50-FNMA #889125 5 0% 12/01/21	4/17/08	12/26/19	4 40	4 62	(0 22)
50-FNMA #888219 5 50% 03/01/37	10/14/08	12/26/19	6 63	6 62	0 01
50-FNMA #889572 5 50% 06/01/38	10/14/08	12/26/19	5 75	5 74	0 01
50-FNMA #655928 7 0% 08/01/32	8/13/03	12/26/19	5 17	5 52	(0 35)
50-FNMA #Ma1561 3 0% 08/1/33	9/12/13	12/26/19	106 36	104 78	1 58
50-FNMA #Ma1584 3 5% 09/1/33	10/10/13	12/26/19	97 46	100 79	(3 33)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	12/26/19	35 11	35 09	0 02
50-FNMA Ma3210 3 50% 12/01/47	1/14/19	12/26/19	244 76	244 93	(0 17)
50-FNMA Ma3238 3 50% 12/01/47	8/13/19	12/26/19	383 14	396 13	(12 99)
50-FNMA Ca2208 4 50% 8/01/48	9/13/18	12/26/19	95.06	98 90	(3 84)
50-FNMA Ca1182 3 50% 2/01/48	9/12/19	12/26/19	101 34	106 34	(5 00)
50-FNMA Ma3774 3 0% 9/01/49	10/10/19	12/26/19	80 34	81 20	(0 86)
50-US Treasury Bill 1/09/20	10/10/19	12/31/19	2,987 81	2,987 49	0 32
50-US Treasury Bill 2/20/20	11/21/19	12/31/19	7,969 58	7,969 13	0 45
50-US Treasury Bill 2/20/20	11/22/19	12/31/19	12,950 56	12,950 28	0 28
Capital Gains Distributed	Various	Various	223,339 34	0 00	223,339 34