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Form **990-PF****Return of Private Foundation**

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

OMB No 1545-0052

2013Department of the Treasury
Internal Revenue Service

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Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

Open to Public Inspection

For calendar year 2013 or tax year beginning 10/1/2013, and ending 9/30/2014

Name of foundation IRMA L & ABRAM S CROLL CHAR TR			A Employer identification number 13-7312974	
Number and street (or P O box number if mail is not delivered to street address) NEUBERGER BERMAN TRUST COMPANY N A - P O BOX 396		Room/suite	B Telephone number (see instructions) 302-830-4352	
City or town WILMINGTON	State DE	ZIP code 19899		
Foreign country name	Foreign province/state/county	Foreign postal code	C If exemption application is pending, check here ☐	
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation			E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 7,024,646		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	148,540	148,540		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	301,811			
	b Gross sales price for all assets on line 6a 2,642,151				
	7 Capital gain net income (from Part IV, line 2)		301,811		
	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	450,351	450,351	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	72,667	65,400		7,267
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	13,717	3,414		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	831	581		250
	24 Total operating and administrative expenses. Add lines 13 through 23	87,215	69,395	0	7,517
	25 Contributions, gifts, grants paid	166,667			166,667
	26 Total expenses and disbursements. Add lines 24 and 25	253,882	69,395	0	174,184
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	196,469				
b Net investment income (if negative, enter -0-)		380,956			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2013)

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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	8,283	224,142	224,142
	2	Savings and temporary cash investments	150,958		
	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)	1,006,332	885,518	888,745
	b	Investments—corporate stock (attach schedule)	1,745,461	3,403,969	4,641,765
	c	Investments—corporate bonds (attach schedule)	2,661,414	1,253,973	1,269,994
	11	Investments—land, buildings, and equipment: basis ▶			
Liabilities		Less: accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)			
	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)	5,572,448	5,767,602	7,024,646
	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	5,572,448	5,767,602	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see instructions)	5,572,448	5,767,602	
	31	Total liabilities and net assets/fund balances (see instructions)	5,572,448	5,767,602	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	5,572,448
2	Enter amount from Part I, line 27a	2	196,469
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	1,106
4	Add lines 1, 2, and 3	4	5,770,023
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	2,421
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	5,767,602

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a Capital Gains Distributions				
b SHORT TERM GAIN FROM SALES				
c LONG TERM GAIN FROM SALES				
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			0	
b 1,106,560		1,087,177	19,383	
c 1,443,787		1,253,163	190,624	
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a			0	
b			19,383	
c			190,624	
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	301,811
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8 }			3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.			
(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2012	174,203	6,423,264	0.027121
2011	1,638,449	6,317,372	0.259356
2010	3,114,217	8,312,293	0.374652
2009	3,051,266	11,092,223	0.275082
2008	3,490,656	12,342,642	0.282813
2 Total of line 1, column (d)			2 1.219024
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.243805
4 Enter the net value of noncharitable-use assets for 2013 from Part X, line 5			4 6,379,888
5 Multiply line 4 by line 3			5 1,555,449
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,810
7 Add lines 5 and 6			7 1,559,259
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 174,184

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	7,619
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	7,619
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	7,619
6	Credits/Payments:		
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	6,855
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	6,855
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	764
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0
11	Enter the amount of line 10 to be: Credited to 2014 estimated tax Refunded	11	0

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ (2) On foundation managers. \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) NY		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ NEUBERGER BERMAN TRUST COMPANY N A Telephone no. ▶ 302-830-4352			
Located at ▶ P O BOX 396 WILMINGTON DE ZIP+4 ▶ 19899				
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			
16	At any time during calendar year 2013, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	
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 2013?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013? ☐ Yes ☒ No		
If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20____, 20____, 20____, 20____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2013 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 2013)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2013?	4b	X

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

- 5a** During the year did the foundation pay or incur any amount to:
- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No
- b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ No
- Organizations relying on a current notice regarding disaster assistance check here ☐
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
- If "Yes," attach the statement required by Regulations section 53.4945–5(d)
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
- If "Yes" to 6b, file Form 8870
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5a	N/A	
5b	N/A	
6a		X
6b		
7a		
7b	N/A	

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NEUBERGER BERMAN TRUST COMPANY N A P O BOX 396 WILMINGTON, DE 19899	CO-TRUSTEE 15.00	67,564		
SARAH J SCHLESSINGER 995 FIFTH AVENUE, APT 8 SOUTH NEW YORK, NY	CO-TRUSTEE 15.00	5,103		

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

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

Total number of other employees paid over \$50,000 ☐

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 FOUNDATION DISTRIBUTES INCOME TO ASSIST IN THE MAINTENANCE OF CHARITABLE ORGANIZATIONS PURSUANT TO THE PROVISIONS OF THE TRUST AGREEMENT	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2 NONE	
All other program-related investments. See instructions	
3	
Total. Add lines 1 through 3	▶ 0

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	6,302,396
b	Average of monthly cash balances	1b	174,648
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	6,477,044
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	6,477,044
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	97,156
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,379,888
6	Minimum investment return. Enter 5% of line 5	6	318,994

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	318,994
2a	Tax on investment income for 2013 from Part VI, line 5	2a	7,619
b	Income tax for 2013 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	7,619
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	311,375
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	311,375
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	311,375

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	174,184
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	174,184
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	174,184

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 2012	(c) 2012	(d) 2013
1 Distributable amount for 2013 from Part XI, line 7				311,375
2 Undistributed income, if any, as of the end of 2013:				
a Enter amount for 2012 only			0	
b Total for prior years: 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2013:				
a From 2008	2,877,024			
b From 2009	2,508,749			
c From 2010	2,716,874			
d From 2011	1,329,400			
e From 2012				
f Total of lines 3a through e	9,432,047			
4 Qualifying distributions for 2013 from Part XII, line 4 ▶ \$ 174,184				
a Applied to 2012, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2013 distributable amount				174,184
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2013 (If an amount appears in column (d), the same amount must be shown in column (a))	137,191			137,191
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	9,294,856			
b Prior years' undistributed income. Subtract line 4b from line 2b			0	
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2012. Subtract line 4a from line 2a. Taxable amount—see instructions			0	
f Undistributed income for 2013. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2014				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2008 not applied on line 5 or line 7 (see instructions)	2,739,833			
9 Excess distributions carryover to 2014. Subtract lines 7 and 8 from line 6a	6,555,023			
10 Analysis of line 9:				
a Excess from 2009	2,508,749			
b Excess from 2010	2,716,874			
c Excess from 2011	1,329,400			
d Excess from 2012				
e Excess from 2013				

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

N/A

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, enter the date of the ruling ▶

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

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

Tax year	Prior 3 years			(e) Total
(a) 2013	(b) 2012	(c) 2011	(d) 2010	
				0
b 85% of line 2a				0
c Qualifying distributions from Part XII, line 4 for each year listed				0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c				0
3 Complete 3a, b, or c for the alternative test relied upon				
a "Assets" alternative test—enter:				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				0
c "Support" alternative test—enter:				
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

N/A

- 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

N/A

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

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

- a** The name, address, and telephone number or e-mail address of the person to whom applications should be addressed

- 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 See Attached Statement				
Total			▶ 3a	166,667
b Approved for future payment NONE				
Total			▶ 3b	0

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

Recipient(s) paid during the year

Name

THE ROCKEFELLER UNIVERSITY

Street

1230 YORK AVENUE

City

NEW YORK

State

NY

Zip Code

10065

Foreign Country

Relationship

NONE

Foundation Status

EOF

Purpose of grant/contribution

CHARITABLE

Amount

166,667

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Amount

[illegible]

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

		13,717	3,414	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	3,414	3,414		
2	PY EXCISE TAX DUE	3,448			
3	ESTIMATED EXCISE PAYMENTS	6,855			

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

		831	581	0	250
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES - DIVIDENDS	55	55		
2	NEW YORK LAW JOURNAL	135	135		
3	AGENCY PROCESSING FEES	391	391		
4	STATE AG FEES	250			250
5					

Part II, Line 10a (990-PF) - Investments - U.S. and State Government Obligations

		Federal		State/Local		885,518		992,512		888,745	
		0		0		0		0		0	
		Num Shares/ Face Value		Book Value Beg of Year		Book Value End of Year		FMV Beg of Year		FMV End of Year	
		Description								State/Local Obligation	
1	U S AND STATE GOVERNMENT OBLIGA					885,518		992,512		888,745	

Part II, Line 10b (990-PF) - Investments - Corporate Stock

		0		3,403,969		2,356,356		4,641,765	
		Book Value		Book Value		FMV		FMV	
		Beg. of Year		End of Year		Beg. of Year		End of Year	
1	CORPORATE STOCK	1,745,461		3,403,969		2,356,356		4,641,765	

Part II, Line 10c (990-PF) - Investments - Corporate Bonds

		0		1,253,973		3,205,160		1,269,994	
Description		Interest Rate	Maturity Date	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year		
1	CORPORATE BONDS			2,661,414	1,253,973	3,205,160	1,269,994		

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	917
2	PURCHASE OF ACCRUED INTEREST C/O FROM PRIOR YEAR	2	189
3	Total	3	1,106

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

1	COST BASIS ADJUSTMENT	1	302
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	1,104
3	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	3	368
4	OID ADJUSTMENT	4	647
5	Total	5	2,421

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

Long Term CG Distributions		Short Term CG Distributions		Amount		2,550,347		0		2,340,340		210,007		0		0		210,007	
				Amount															
	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expenses of Sale	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
1		Description of Property Sold																	
2		Capital Gains Distributions			1,065,560			1,087,177	0	0	0	0							
3		SHORT TERM GAIN FROM SALES			1,443,787			1,253,163	0	0	0	19,393							
3		LONG TERM GAIN FROM SALES							0	0	0	190,624							

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

		Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	NEUBERGER BERMAN TRUST C	X	P O BOX 396	WILMINGTON	DE	19889		CO-TRUSTEE	15.00	67,564		
2	SARAH J SCHLESSINGER		995 FIFTH AVENUE, APT 8 SOUTH	NEW YORK	NY	10028		CO-TRUSTEE	15.00	5,103		
										72,667	0	0

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

		Date	Amount
1	Credit from prior year return	1	0
2	First quarter estimated tax payment	2	1,715
3	Second quarter estimated tax payment	3	1,710
4	Third quarter estimated tax payment	4	1,720
5	Fourth quarter estimated tax payment	5	1,710
6	Other payments	6	
7	Total	7	6,855

Client Statement

For the period 08/30/2014 to 09/30/2014

ILL & A S CROLL CHARITABLE TR
DTB 11/24/70 S SCHLESINGER &
NBTC NA CO-TRTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
Base Currency: USD
NB Account Number: 583-00189

Account Summary

	Opening Balance ⁽⁵⁾⁽¹⁴⁾	Closing Balance ⁽⁵⁾	Cost Basis ⁽¹⁾⁽⁹⁾⁽⁹⁾	Estimated Annual Income ⁽⁶⁾ Amount	% Yield ⁽¹⁰⁾
CASH	0.00	109.37	109.37	0.00	0.00
CASH EQUIVALENT	106,482.31	79,087.70	79,087.70	0.00	0.00
CORPORATE BONDS	569,914.65	540,908.90	517,590.71	19,556.90	2.97
US GOVERNMENT & AGENCY	863,946.12	888,744.56	885,518.36	19,690.99	1.56
ACCRUED INTEREST	7,790.57	6,994.65	6,994.65	0.00	0.00
TOTAL VALUE	1,528,133.65	1,515,845.18	1,489,300.79	39,247.89	2.59

Account Composition

	This Month	Year-To-Date	% of Portfolio
CASH	4,390.75	32,786.53	0.01
CASH EQUIVALENT	(202.87)	(1,636.44)	5.24
CORPORATE BONDS			35.85
US GOVERNMENT & AGENCY			58.90

Y-T-D Market Value Change Summary⁽¹³⁾

PREVIOUS YEAR ENDING VALUE	1,480,853.88
NET DEPOSITS AND WITHDRAWALS	(7,126.00)
INCOME AND EXPENSE ITEMS (NET)	52,223.09
NET CHANGE IN ASSET VALUE	(10,105.79)
CURRENT PERIOD ENDING VALUE	1,515,845.18

Income Summary⁽¹²⁾

TAXABLE BOND INT.	4,390.75	32,786.53
ACCRUED INT PURCH.	(202.87)	(1,636.44)

Y-T-D Net Realized Gains/Losses⁽¹²⁾⁽⁹⁾⁽¹⁰⁾

TOTAL LONG TERM	(2,470.81)
TOTAL SHORT TERM	(2,952.97)

015578 NBDT0106 000238 NBTNT

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NETCNA CO-TTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 708
Base Currency: USD
NB Account Number: 593-00189

Performance Summary (a)(9)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/28/2001 Cumulative	Annualized
TOTAL PORTFOLIO (Net of Fee)	(0.36) %	2.98 %	2.29 %	(0.54) %		2.86 %	75.12 %	4.46 %

Comparative Indices (b)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/28/2001 Cumulative	Annualized
BARCLAYS US AGGREGATE BOND (11/28/2001 - 09/30/2014)	0.17 %	4.10 %	3.95 %	1.10 %		4.12 %	86.60 %	4.98 %
US CONSUMER PRICE INDEX (11/28/2001 - 09/30/2014)	(0.21) %	2.06 %	1.58 %	1.38 %		1.95 %	33.85 %	2.30 %

(a) Portfolio performance is calculated utilizing a total return methodology. The total return calculation is the combination of the change in price of the investments plus any income (or other distributions). It is expressed as a percentage gain or loss in the investment's value. Segment level performance is also calculated employing a total return calculation but focuses exclusively on the investments in that particular segment of the portfolio being measured. For instance, the equity segment performance represents the total return of the segment of the manager's portfolio allocated to equity securities, excluding fixed income or cash instruments. Equity segment performance excludes preferred issues and includes convertible issues effective 1/1/00. Fixed income segment performance includes preferred issues and excludes convertible issues effective 1/1/99 and excludes mutual funds effective 1/1/00. Segment returns are gross of fee. Non discretionary holdings are not included in the performance calculations. Performance returns are displayed on a Net of Fee or Gross of Fee basis. Net of Fee performance is calculated after the deduction of advisory fees and commissions. Gross of Fee performance is calculated before the deduction of advisory fees and other commissions.

(b) Index returns represent values that are available at the calendar month end. In the case of delayed index information, estimated values are used. Once the actual values are available the indices are updated appropriately to ensure accurate year to date returns.

(c) Performance information supplied is based on a trade and ex date basis and has not been annualized unless where noted. The figures include dividend reinvestment and interest income as well as capital gains and are net of commissions. Returns do not include non-discretionary holdings. Investment advisory fees are treated as capital withdrawals.

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-LTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
 Base Currency: USD
 NB Account Number: 593-00189

Positions In Your Account

CASH		Total Cost	Mkt Value	% Portfolio		
CASH	(USD Exchange Rate: 1.000000000)	109.37	109.37	0.01		
TOTAL CASH		109.37	109.37	0.01		
Quantity	Description	Average Unit Cost	Total Cost	Mkt Value	% Portfolio	Annual Income Yield
CASH EQUIVALENT						
79,087.7	JPMORGAN TR 1 100% U STREAS SECS MONEY MKT AGENCY SHARE CL SECURITY SYMBOL IS VPDC	1.0000	79,087.70	79,087.70	6.24	0.00 0.00
TOTAL CASH EQUIVALENT			79,087.70	79,087.70	6.24	0.00 0.00
CORPORATE BONDS						
10,000	AMERICAN EXPRESS CO SR NTS DATED DATE 09/28/07 ORIGINAL ISSUE DISCOUNT DUE 09/28/2017 @ 150% FA 28	86.3576	8,635.76	11,268.80	0.75	615.00 1.89
5,000	AMERICAN HONDA FIN CORP DATED DATE 01/01/13 ORIGINAL ISSUE DISCOUNT DUE 10/07/2016 @ 125% AG 07	99.5520	4,977.60	5,017.10	0.33	56.25 0.95
20,000	BANK AMER CORP SR UNRECORDED DATED DATE 07/21/14 ORIGINAL ISSUE DISCOUNT DUE 07/21/2024 @ 125% JJ 22	99.9270	19,985.40	20,382.20	1.55	825.00 3.88

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TREE, FIXED INCOME

NEUBERGER BERMAN

JPMCC Account 541-12530 T08
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (11/10/10)	Total Cost (11/10/10)	Price	Mkt Value	% Portfolio (12)	Annual Income (8)	Yield (10)
CORPORATE BONDS (Continued)									
5,000	BERKSHIRE HATHAWAY FIN CORP SB UNSECURED DATED DATE 05/15/13 ORIGINAL ISSUE DISCOUNT DUE 05/15/2043 4.300% MN 15	084584BVZ	99.1830	4,959.15	98.8530	4,947.65	0.33	215.00	4.38
15,000	BP CAP MKTS P L C UNSECURED DATED DATE 05/07/13 ORIGINAL ISSUE DISCOUNT DUE 05/15/2018 1.375% MN 10	056890CE5	98.7210	14,958.15	98.2050	14,730.90	0.88	206.25	1.89
5,000	BURLINGTON NORTHERN SANTA FE LLC DATED DATE 03/12/13 ORIGINAL ISSUE DISCOUNT DUE 03/15/2043 4.450% MS 15	121881ANI	98.0888	4,904.40	99.3720	4,968.80	0.33	222.50	4.49
5,000	CATERPILLAR INC SENIOR NOTES PAR CALL 02/15/2024 FIRST COUPON 11/15/2014 DUE 05/15/2024 3.400% MN 15	149123OCY	99.9830	4,999.15	100.8180	5,040.90	0.38	170.00	3.30
5,000	CITIGROUP INC DATED DATE 10/25/13 ORIGINAL ISSUE DISCOUNT DUE 10/25/2023 3.875% AD 25	172887HD5	102.1190	5,105.95	101.5450	5,077.26	0.34	193.75	3.67
15,000	COMCAST CORP DATED DATE 06/23/07 ORIGINAL ISSUE DISCOUNT DUE 11/15/2017 6.000% MN 15	20030NAU5	100.7398	15,110.97	114.2020	17,130.30	1.19	845.00	1.61
5,000	COMCAST CORP NEW DATED DATE 03/01/10 ORIGINAL ISSUE DISCOUNT DUE 03/01/2040 6.400% NB 07	20030NB66	108.1500	5,407.50	128.7850	6,439.25	0.43	320.00	4.49

Client Statement

For the period 08/30/2014 to 09/30/2014

L & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA/CO-FTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	(1)(3)(9)	Total (1)(4)(9)	Price	Mkt. Value	% Portfolio (12)	Annual (9) Income	(10) Yield
CORPORATE BONDS: (Continued)										
10,000	CONOCOPHILIPS NOTES DATED DATE 02/03/09 ORIGINAL ISSUE DISCOUNT DUE 02/01/2018 5.750% FA 01	20828CAR5	100.3382		10,033.63	114.0960	11,408.80	0.76	576.00	2.31
20,000	CVS CAREMARK CORP SENIOR NOTES PAR CALL 09/05/2023 ORIGINAL ISSUE DISCOUNT DUE 12/05/2023 4.000% JD 05	126650CC2	98.6500		19,912.00	104.1320	20,826.40	1.38	800.00	3.46
5,000	DEUTSCHE BANK AG DATED DATE 09/30/14 FIRST COUPON 11/30/2014 ORIGINAL ISSUE DISCOUNT DUE 09/30/2024 3.700% MN 30	25152BXA6	99.6180		4,980.85	99.1320	4,958.60	0.33	185.00	3.81
5,000	DEVON ENERGY CORP NEW DATED DATE 05/14/12 ORIGINAL ISSUE DISCOUNT PAR CALL 04/15/2017 DUE 05/15/2017 1.875% MN 15	25179NAM6	99.7530		4,987.65	100.9190	5,045.95	0.33	93.75	1.50
10,000	DIRECTV HLDGS LLC/DIRECTV FING INC PAR CALL 01/01/2024 FIRST COUPON 10/01/2014 DUE 04/01/2024 4.450% AQ 01	26468HBL3	99.8300		9,983.00	104.1450	10,414.50	0.69	445.00	3.91
5,000	ENTERPRISE PRODS OPER LLC DATED DATE 03/19/13 ORIGINAL ISSUE DISCOUNT PAR CALL 09/15/2043 DUE 03/15/2044 4.850% MS 13	26379VBA0	104.8540		5,247.70	101.5750	5,078.75	0.34	242.50	4.75

Client Statement

For the period 08/30/2014 to 08/30/2014

IL & A S CROLL CHARITABLE TR
 DTD 11/24/70'S SCHLESINGER &
 NBTG NA CO-TTEE: FIXED INCOME

NEUBERGER BERMAN

JPMCO Account 541-12530 708
 Base Currency: USD
 NB Account Number: 593-00189

Positions in Your Account

Quantity	Description	Tricker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
CORPORATE BONDS (Continued)									
10,000	EXELON GENERATION CO LLC SRAT DATED DATE 08/28/07 ORIGINAL ISSUE DISCOUNT DUE 10/01/2017 6.200% AQ01	30181MAE3	101.3776	1,013,776	112.4470	11,244.70	0.76	620.00	1.80
10,000	EXPRESS SCRIPTS HLDG CO PAR CALL 03/15/2024 FIRST COUPON 12/15/2014 ORIGINAL ISSUE DISCOUNT DUE 08/15/2024 3.500% JD 16	30219GAK4	89.2720	892,720	97.9160	8,791.60	0.65	350.00	3.78
15,000	GENERAL ELEC OAP CORP MEDIUM TERM NTS DATED DATE 01/14/08 ORIGINAL ISSUE DISCOUNT DUE 01/14/2028 6.875% JJ 14	36892G3P7	86.1200	1,291,800	120.6170	18,092.55	1.20	891.25	4.44
15,000	GOLDMAN SACHS GROUP INC NT DATED DATE 01/18/08 ORIGINAL ISSUE DISCOUNT DUE 01/18/2018 5.950% JJ 18	38141GFG4	93.3488	1,400,232	111.9400	16,792.35	1.11	892.50	2.17
5,000	GOLDMAN SACHS GROUP INC DATED DATE 01/14/14 ORIGINAL ISSUE DISCOUNT DUE 01/13/2019 2.625% JJ31	38145XAA1	99.8840	4,994,200	98.7430	4,987.39	0.33	131.25	2.69
5,000	HEWLETT PACKARD CO DATED DATE 12/09/11 ORIGINAL ISSUE DISCOUNT DUE 12/09/2021 2.650% JD09	42823BBJ4	102.6420	5,132,100	108.3160	5,415.80	0.36	232.50	3.94
10,000	INTEL CORP SUBSEQUENT DATED DATE 12/11/12 ORIGINAL ISSUE DISCOUNT DUE 12/15/2017 3.350% JD15	458140AL4	99.8840	9,988,400	108.8760	9,987.60	0.85	135.00	1.45

Client Statement

For the period 08/30/2014 to 09/30/2014

L & A'S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TTEE FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
 Base Currency: USD
 NB Account Number: 593-00189

Positions in Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
CORPORATE BONDS (Continued)									
25,000	J.P. MORGAN CHASE & CO SR UNSECURED DATED DATE 05/15/13 ORIGINAL ISSUE DISCOUNT DUE 06/15/2018 1.825% MN 16	45525HJL5	98.8390	24,959.50	98.8010	24,650.25	1.83	408.25	2.03
10,000	JOHN DEERE CAP CORP DATED DATE 12/02/11 ORIGINAL ISSUE DISCOUNT DUE 12/02/2014 1.250% JS 02	24422ERK7	99.8710	9,987.10	100.1720	10,017.20	0.66	125.00	0.20
16,000	KINDER MORGAN ENERGY PARTNERS L.P. PAR CALL 01/01/2021 ORIGINAL ISSUE DISCOUNT DUE 03/01/2021 3.500% MS 01	494550B12	99.8820	14,982.30	100.3390	15,050.85	1.00	625.00	3.44
15,000	KONINKLIJKE PHILIPS ELECTRONICS N.V. SR UNSECURED DATED DATE 03/09/12 ORIGINAL ISSUE DISCOUNT DUE 03/15/2022 3.750% MS 16	600472AE2	100.1240	15,018.60	103.5660	15,534.90	1.03	562.50	3.21
5,000	U.S. COMMUNICATIONS CORP SENIOR UNSECURED NOTES PAR CALL 02/28/2024 FIRST COUPON 1/28/2014 DUE 05/28/2024 3.850% MN 28	502413BD6	98.4450	4,972.25	98.2210	4,981.06	0.33	197.50	4.05
15,000	WICKESON CORP NEW SENIOR NOTES DATED DATE 03/10/14 PAR CALL 12/15/2023 DUE 03/15/2024 3.786% MS 15	561557BE4	100.3020	15,045.30	100.8390	15,125.85	1.00	569.40	3.89
5,000	WOLSKEL CO NEW INTEREST FROM DATE 07/01/14 PAR CALL 04/15/2024 FIRST COUPON 01/15/2015 DUE 07/15/2024 3.375% JS 15	61169WAJ6	99.5490	4,997.00	99.4770	5,013.85	0.23	168.75	3.44

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 108
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
CORPORATE BONDS (Continued)									
20,000	MORGAN STANLEY DATED DATE 04/25/13 ORIGINAL ISSUE DISCOUNT DUE 04/25/2018 2.125% AP 25	8174487U7	99.8260	19,966.80	99.8900	19,988.00	1.33	425.00	2.13
5,000	ORACLE CORP SENIOR NOTES INTEREST FROM DATE 07/09/14 PAR CALL 04/09/2024 DUE 07/09/2024 3.400% J1J08	88393XA09	99.7730	4,988.65	99.5850	4,984.25	0.33	170.00	3.44
10,000	ORANGE S A SR UNSECURED PAR CALL 08/08/2043 ORIGINAL ISSUE DISCOUNT DUE 08/08/2044 5.500% FA 08	885218A85	104.8770	10,497.70	108.8810	10,888.10	0.72	550.00	5.92
10,000	Pfizer Inc DATED DATE 03/24/09 ORIGINAL ISSUE DISCOUNT DUE 03/15/2019 8.200% MS 15	717081DB6	107.6411	10,764.11	116.8880	11,888.80	0.77	620.00	5.20
5,000	PSEG POWER LLC DATED DATE 11/08/13 ORIGINAL ISSUE DISCOUNT PAR CALL 08/15/2023 DUE 11/15/2023 4.300% MN 15	89362BB94	99.8430	4,992.15	103.8820	5,139.80	0.34	215.00	4.17
5,000	PRIO RINTO RN USA PLC DATED DATE 08/18/13 ORIGINAL ISSUE DISCOUNT DUE 08/17/2019 1.375% JP 17	78720AAL0	99.7080	4,985.40	100.5940	5,028.70	0.39	68.75	1.02
5,000	SIMON PPTY GROUP LP DATED DATE 01/21/14 ORIGINAL ISSUE DISCOUNT PAR CALL 11/01/2018 DUE 02/01/2019 2.200% FA 01	82807ZC08	99.8100	4,990.50	100.2800	5,014.00	0.35	110.00	2.13

Client Statement

For the period 08/30/2014 to 09/30/2014

LL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-FTTEE- FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price	Mkt Value	% Portfolio (12)	Annual Income (6)	Yield (10)
CORPORATE BONDS (Continued)									
5,000	SOUTHERN CO DATED DATE 08/27/13 ORIGINAL ISSUE DISCOUNT DUE 09/01/2018 2.400% MS 01	842587CJ4	99.7580	4,988.00	101.7180	5,065.80	0.34	122.50	1.89
5,000	STATOIL ASA SR UNSECURED DATED DATE 11/21/12 ORIGINAL ISSUE DISCOUNT DUE 01/17/2016 1.200% JJ 17	85773PAH5	98.8850	4,894.25	98.7550	4,937.75	0.33	60.00	1.58
5,000	SUNCOR ENERGY INC DATED DATE 08/28/07 ORIGINAL ISSUE DISCOUNT DUE 08/15/2038 8.500% JD 15	887229AE9	127.3600	6,388.00	127.3380	6,386.00	0.42	325.00	4.59
20,000	THERMO FISHER SCIENTIFIC INC DATED DATE 12/1/19 ORIGINAL ISSUE DISCOUNT PAR CALL 01/17/2023 DUE 02/01/2024 4.150% FA 01	883556FF9	99.7300	19,948.00	103.5360	20,707.20	1.37	830.00	3.69
5,000	THOMSON REUTERS CORP SR UNSECURED PAR CALL 08/23/2023 ORIGINAL ISSUE DISCOUNT DUE 11/23/2023 4.900% MN 23	884803BQ7	199.3810	4,989.05	104.3920	5,219.85	0.35	215.00	3.79
10,000	THOMSON REUTERS CORP SR UNSECURED PAR CALL 05/23/2043 ORIGINAL ISSUE DISCOUNT DUE 11/23/2043 6.650% MN 23	884803BP9	100.0680	10,006.80	111.0780	11,107.80	0.74	665.00	4.92
15,000	TIME WARNER INC NEW DATED DATE 09/11/10 ORIGINAL ISSUE DISCOUNT DUE 03/15/2020 4.875% MS 15	887317AF2	106.1730	15,925.95	110.3350	16,550.25	1.10	731.25	2.82

Client Statement

For the period 08/30/2014 to 08/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TRF - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530.108
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total (1)(4)(9)	Cost	Price	Mkt. Value	% Portfolio (12)	Annual Income (6)	Yield (10)
CORPORATE BONDS (Continued)										
15,000	TOYOTA MTR CR CORP DATED DATE 10/05/12 ORIGINAL ISSUE DISCOUNT DUE 10/05/2017 1.250% AG 05	88033PE50	99.9420	14,991.30		98.3740	14,806.10	0.98	187.50	1.46
15,000	VENFAS RLTY LTD PARTNERSHIP PAR CALL 02/01/2024 FIRST COUPON 1/01/2014 ORIGINAL ISSUE DISCOUNT DUE 05/01/2024 3.750% MS 01	92277CAD9	99.3040	4,965.20		98.3540	4,917.70	0.33	187.50	3.98
15,000	VERIZON COMMUNICATIONS INC SR UNSECURED DATED DATE 08/16/13 ORIGINAL ISSUE DISCOUNT DUE 08/16/2019 6.750% MS 01	92343YB10	102.4807	15,358.69		124.9390	18,740.85	1.28	982.50	4.92
5,000	VIACOM INC NEW SR UNSECURED DATED DATE 08/16/13 ORIGINAL ISSUE DISCOUNT DUE 08/16/2019 6.750% MS 01	92353PA51	99.4230	4,971.15		101.2570	5,082.85	0.34	126.00	2.18
5,000	VIACOM INC NEW SR UNSECURED DATED DATE 08/16/13 ORIGINAL ISSUE DISCOUNT DUE 08/16/2019 6.750% MS 01	92353PA58	104.0800	5,204.00		111.1170	5,355.85	0.37	282.50	5.10
20,000	WAL-MART STORES INC DATED DATE 04/11/13 ORIGINAL ISSUE DISCOUNT DUE 04/11/2016 1.125% AG 11	93114ZD17	100.6860	20,101.00		98.8430	19,778.80	1.51	225.00	1.52
15,000	WELLS FARGO & CO DATED DATE 08/09/14 FIRST COUPON 08/09/2016 ORIGINAL ISSUE DISCOUNT DUE 08/09/2016 3.500% MS 08	940748GA2	98.7300	14,959.50		98.1040	14,715.60	0.98	495.00	3.53

Client Statement

For the period 08/30/2014 to 09/30/2014

JL & A'S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
 Base Currency: USD
 NB Account Number: 593-00189

Positions in Your Account

Quantity	Description	Ticker/Quisip	Average Unit Cost	Total Cost	Price	Mkt. Value	% Portfolio	Annual Income	Yield
CORPORATE BONDS (Continued)									
5,000	XEROX CORPORATION SR UNSECURED DATED DATE 03/15/12 ORIGINAL ISSUE DISCOUNT DUE 03/15/2017 2.850% MS 15	98412ICF8	99.8750	4,993.75	103.5020	5,175.10	0.34	147.50	1.49
TOTAL CORPORATE BONDS				517,599.71		540,908.90	35.88	19,556.90	2.97
US GOVERNMENT & AGENCY									
40,000	FEDERAL HOME LOAN MTG CORP DATED DATE 01/17/13 ORIGINAL ISSUE DISCOUNT DUE 03/07/2018 9.875% MS 07	3137EADP1	99.7969	39,918.76	99.9620	39,304.81	2.90	350.00	1.38
145,000	FED. HOME LOAN MTG CORP WA 95981 DATED DATE 12/01/10 DUE 12/01/2040 4.000% AMORTIZED AMOUNT = 65,649 FACTOR = 45208254	312844QIN4	101.4083	86,470.84	105.5273	89,172.19	4.58	2,621.96	2.75
85,000	FED. HOME LOAN MTG CORP WA 95981 DATED DATE 08/01/09 DUE 10/01/2039 0.000% AMORTIZED AMOUNT = 21,985 FACTOR = 25652371	3128MTT82	105.3281	23,166.88	108.0877	23,786.79	1.58	989.35	2.08
20,000	FENMA LTD PASS THRU POOL 880289 DATED DATE 02/01/11 DUE 02/01/2041 4.500% AMORTIZED AMOUNT = 8,047 FACTOR = 49236785	31410LC28	107.9219	9,694.62	109.0898	8,698.19	0.58	362.12	2.16

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TEE, FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
 Base Currency: USD
 NB Account Number: 583-00189

Positions in Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price	Mkt Value	% Portfolio (12)	Annual Income (8)	Yield (10)
US GOVERNMENT & AGENCY (Continued)									
35,800	FNMA GTD PASS THRU POOL 2007AB1061 DATED DATE 04/01/10 DUE 06/01/2040 0.000% AMORTIZED AMOUNT = 12,193 FACTOR = 34637688	3141SWEZ1	108.0000	13,168.74	108.4805	13,227.31	0.88	648.70	2.16
434,957	FNMA GTD PASS THRU POOL 2007AD0405 DATED DATE 04/01/10 DUE 04/01/2040 0.000% AMORTIZED AMOUNT = 48,820 FACTOR = 367787370	3141BRP70	109.2988	54,233.28	110.4070	54,808.94	3.63	2,481.01	1.48
98,365	FNMA GTD PASS THRU POOL 2007AE1147 DATED DATE 11/01/10 DUE 11/01/2040 0.000% AMORTIZED AMOUNT = 29,382 FACTOR = 128946922	3141BFVH6	104.9053	30,802.12	105.5908	31,002.85	2.05	1,174.46	2.70
30,000	FNMA GTD PASS THRU POOL 2007AH8802 DATED DATE 03/01/11 DUE 04/01/2041 0.000% AMORTIZED AMOUNT = 13,558 FACTOR = 45187681	3138A0A57	109.0000	14,840.77	108.1802	14,887.81	0.87	810.03	2.16
20,000	FNMA GTD PASS THRU POOL 2007AJ1059 DATED DATE 06/01/11 DUE 06/01/2041 0.000% AMORTIZED AMOUNT = 10,880 FACTOR = 84300275	3138AE80	107.6594	11,713.61	108.0586	11,735.22	0.78	488.70	2.18
100,972	FNMA GTD PASS THRU POOL 2007AK1888 DATED DATE 05/01/11 DUE 05/01/2041 0.000% AMORTIZED AMOUNT = 36,989 FACTOR = 36541139	3138AF024	107.1588	38,647.08	108.0588	39,980.93	2.85	1,654.97	2.18

Client Statement

For the period 08/30/2014 to 09/30/2014

1L & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO TTTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
 Base Currency: USD
 NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (11/4/09)	Total Cost (11/4/09)	Price	Mkt Value	% Portfolio ⁽¹²⁾	Annual ⁽⁹⁾ Income	Yield ⁽¹⁰⁾
US GOVERNMENT & AGENCY (Continued)									
20,000	FINMA GTD PASS THRU POOL#AQ0400 DATED DATE 01/01/12 DUE 01/01/2042 4.500% AMORTIZED AMOUNT = 13,290 FACTOR = 66452487	3138EYCY2	107.9219	14,343.37	108.1880	14,376.08	0.95	898.07	2.19
20,000	FINMA GTD PASS THRU POOL#AP4981 DATED DATE 09/01/12 DUE 09/01/2042 3.000% AMORTIZED AMOUNT = 17,116 FACTOR = 85576439	3138MFCP1	109.1663	17,655.48	98.8242	16,914.05	1.12	513.48	3.03
10,000	FINMA GTD PASS THRU POOL#AQ0548 DATED DATE 11/01/12 DUE 11/01/2042 0.000% AMORTIZED AMOUNT = 8,383 FACTOR = 83826088	3138MFC1	108.3438	9,924.16	102.3320	8,578.09	0.57	293.39	3.00
5,000	FINMA GTD PASS THRU POOL#AQ4577 DATED DATE 11/01/12 DUE 12/01/2042 3.500% AMORTIZED AMOUNT = 4,262 FACTOR = 85049859	3138MLCP7	108.3438	4,627.24	102.3320	4,351.85	0.28	149.94	3.00
5,000	FINMA GTD PASS THRU POOL#AQ6945 DATED DATE 11/01/12 DUE 12/01/2042 0.000% AMORTIZED AMOUNT = 4,351 FACTOR = 86627078	3138MNET3	101.8534	4,541.85	98.8242	4,280.43	0.28	129.84	3.03
5,000	FINMA GTD PASS THRU POOL#AT1714 DATED DATE 03/01/13 DUE 04/01/2043 3.600% AMORTIZED AMOUNT = 4,866 FACTOR = 84729802	3138VNSY3	108.3750	4,994.22	102.3008	4,892.00	0.31	160.53	3.00

Client Statement

For the period 08/30/2014 to 08/30/2014

IL & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TEE FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 708
 Base Currency: USD
 NB Account Number: 583-00189

Positions In Your Account

Quantity	Description	Ticker/Disp	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
US GOVERNMENT & AGENCY (Continued)									
10,000	FNMA GTD PASS THRU POOL AUG13/15 DATED DATE 08/01/13 DUE 08/01/2033 4.000% AMORTIZED AMOUNT = 9288 FACTOR = 52568273	313803EZ1	105.5625	9,802.35	105.6623	9,810.69	0.65	371.43	2.70
35,000	UNITED STATES TREASURY BONDS 20 YR INFLATION INDEX REISSUED 07/31/2006 DATED DATE 01/19/08 DUE 01/19/2026 2.000% AT 15	912810F52	118.2788	48,613.52	113.9058	47,856.39	3.17	1940.28	0.72
10,000	UNITED STATES TREASURY NOTE DATED DATE 11/16/11 ORIGINAL ISSUE DISCOUNT DUE 11/16/2014 0.375% MN 15	912828R05	100.1544	10,018.44	100.0449	10,004.49	0.66	37.50	0.08
35,000	UNITED STATES TREASURY NOTE DATED DATE 10/30/12 ORIGINAL ISSUE DISCOUNT DUE 11/30/2014 0.250% MN 31	912828T25	100.0584	35,020.43	100.0371	35,012.99	2.32	87.50	0.06
35,000	UNITED STATES TREASURY NOTE DATED DATE 12/03/12 ORIGINAL ISSUE DISCOUNT DUE 12/03/2014 0.125% 30 30	912828U00	100.0277	35,009.69	100.0234	35,008.20	2.32	43.75	0.06
60,000	UNITED STATES TREASURY NOTE DATED DATE 02/15/12 ORIGINAL ISSUE DISCOUNT DUE 02/15/2015 0.250% FA 15	912828B1	100.1531	60,088.67	100.0649	60,041.89	3.32	125.00	0.04
70,000	UNITED STATES TREASURY NOTE DATED DATE 08/16/13 ORIGINAL ISSUE DISCOUNT DUE 08/16/2018 0.250% FA 15	912828V78	100.6007	69,736.79	100.1484	70,101.01	4.65	437.50	0.55

Client Statement

For the period 08/30/2014 to 09/30/2014

LL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-ITTEE - FIXED INCOME

NEUBERGER BERMAN

IPMCC Account: 541-12530 T08
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/ISUP	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
US GOVERNMENT & AGENCY (Continued)									
25,000	UNITED STATES TREASURY NOTE DATED DATE 10/15/13 ORIGINAL ISSUE DISCOUNT DUE 10/15/2016 0.625% AO 16	912826W44	100.2699	25,067.48	99.9688	24,892.19	1.86	158.25	0.64
25,000	UNITED STATES TREASURY NOTE DATED DATE 04/30/12	912828S90	100.3089	20,081.78	99.8984	19,979.69	1.39	175.00	0.82
45,000	UNITED STATES TREASURY NOTE DATED DATE 08/21/12 ORIGINAL ISSUE DISCOUNT DUE 04/30/2017 0.875% AQ 30	912828TB6	100.2490	45,112.07	99.3398	44,702.93	2.86	337.50	1.00
5,000	UNITED STATES TREASURY NOTE DATED DATE 07/31/12 ORIGINAL ISSUE DISCOUNT DUE 07/31/2017 0.500% JJ 31	912828TG6	99.4808	4,974.04	99.4893	4,924.41	0.33	25.00	1.04
35,000	UNITED STATES TREASURY NOTE DATED DATE 09/20/12 ORIGINAL ISSUE DISCOUNT DUE 09/30/2017 0.625% MS 31	912828TS9	99.8908	34,993.28	99.6430	34,490.04	2.28	218.75	1.12
5,000	UNITED STATES TREASURY NOTE DATED DATE 06/20/13 ORIGINAL ISSUE DISCOUNT DUE 06/30/2018 1.375% JD 30	912829MK3	99.5941	4,979.70	99.7189	4,965.04	0.33	56.75	1.46
5,000	UNITED STATES TREASURY NOTE DATED DATE 08/30/14 FIRST COUPON 10/31/2014 ORIGINAL ISSUE DISCOUNT DUE 08/30/2019 1.625% JD 30	912829V65	99.4994	4,984.95	99.4169	4,979.63	0.33	61.58	1.74
45,000	UNITED STATES TREASURY NOTE DATED DATE 09/15/13 ORIGINAL ISSUE DISCOUNT DUE 09/15/2023 2.500% FA 15	912829V56	99.2856	44,679.48	100.6016	45,270.70	8.00	125.00	4.3

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TTEE - FIXED INCOME

NEUBERGER BERMAN

JPMCC Account: 541-12530 T08
Base Currency: USD
NB Account Number: 593-00189

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price	Mkt. Value	% Portfolio (12)	Annual Income (8)	Yield (10)
US GOVERNMENT & AGENCY (Continued)									
45,000	UNITED STATES TREASURY NOTE DATED DATE 11/15/13 DUE 11/15/2023 2.750% MN 15	912828WB8	98.1845	44,174.01	102.5147	46,130.27	3.06	1,237.50	2.44
20,000	UNITED STATES TREASURY NOTE DATED DATE 09/15/14 FIRST COUPON 11/15/2014 ORIGINAL ISSUE DISCOUNT DUE 09/15/2023 2.500% MN 15	912828WJ6	101.4282	20,285.24	100.0742	20,014.84	1.33	500.00	2.49
6,000	UNITED STATES TREASURY BONDS DATED DATE 02/15/14 ORIGINAL ISSUE DISCOUNT DUE 02/15/2014 3.625% F8 15	912810RED	108.0984	5,304.80	108.0825	5,403.73	0.36	181.25	3.20
16,000	UNITED STATES TREASURY BONDS DATED DATE 05/15/14 FIRST COUPON 11/15/2014 ORIGINAL ISSUE DISCOUNT DUE 05/15/2014 3.375% MN 15	912810RG5	102.2244	16,333.85	103.2109	15,481.84	1.03	508.25	3.20
TOTAL US GOVERNMENT & AGENCY				885,518.36		886,744.56	58.91	19,890.98	1.56
GRAND TOTAL				1,482,306.14		1,508,850.53	100.00	39,247.89	2.60

Client Statement

For the period 08/30/2014 to 09/30/2014

L & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO. TTEE - KSE VALUE

NEUBERGER BERMAN

JPMCC Account: 541-12539 F53
 Base Currency: USD
 NB Account Number: 593-00198

Account Summary

	Opening Balance ⁽⁵⁾⁽¹⁴⁾	Closing Balance ⁽⁵⁾	Cost Basis ⁽¹⁾⁽²⁾⁽⁹⁾	Estimated Annual Income ⁽⁵⁾ Amount	% Yield ⁽¹⁰⁾
CASH	873	0.00	0.00	0.00	0.00
CASH EQUIVALENT	20,182.86	25,231.80	25,231.80	0.00	0.00
EQUITIES	854,623.72	802,870.92	708,043.17	19,595.86	2.44
ACCRUED DIVIDEND	2,538.58	950.48	950.48	0.00	0.00
TOTAL VALUE	877,353.89	829,053.20	734,225.45	19,595.86	2.36

Account Composition

CASH EQUIVALENT	3.05
EQUITIES	96.95

Y-T-D Market Value Change Summary⁽¹⁾⁽³⁾

PREVIOUS YEAR ENDING VALUE	773,988.69
NET DEPOSITS AND WITHDRAWALS	(800.00)
INCOME AND EXPENSE ITEMS (NET)	5,362.24
NET CHANGE IN ASSET VALUE	50,502.27
CURRENT PERIOD ENDING VALUE	829,053.20

Income Summary⁽⁷⁾

TAXABLE DIVIDENDS	3,400.69
FOREIGN TAX	(79.59)
	(13,724.96)
	(470.02)

Y-T-D Net Realized Gains/Losses⁽²⁾⁽³⁾⁽⁴⁾

TOTAL LONG TERM	84,913.02
TOTAL SHORT TERM	35,836.73

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
 DTD-11/24/70 S SCHLESINGER &
 NBTC NA GO-ITEE -KSE VALUE

NEUBERGER BERMAN

JPMCC Account: 541-12539 F53
 Base Currency: USD
 NB Account Number: 593-00198

Performance Summary (a)(c)(9)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/13/2001 Cumulative
TOTAL PORTFOLIO (Net of Fee)	(6.39) %	7.12 %	19.37 %	16.08 %		13.90 %	149.68 %
EQUITY SEGMENT	(6.13) %	8.40 %	21.73 %	18.10 %		15.83 %	204.24 %
							7.36 %
							9.02 %

Comparative Indices (b)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/13/2001 Cumulative
S&P 500 INDEX (11/13/2001 - 09/30/2014)	1.13 %	8.34 %	19.73 %	19.54 %		15.70 %	124.06 %
US CONSUMER PRICE INDEX (11/13/2001 - 09/30/2014)	(0.21) %	2.06 %	1.58 %	1.38 %		1.95 %	33.85 %
							6.46 %
							2.29 %

(a) Portfolio performance is calculated utilizing a total return methodology. The total return calculation is the combination of the change in price of the investments plus any income (or other distributions) it is expressed as a percentage gain or loss in the investment's value. Segment level performance is also calculated employing a total return calculation but focuses exclusively on the investments in that particular segment of the portfolio being measured. For instance, the equity segment performance represents the total return of the segment of the manager's portfolio allocated to equity securities, excluding fixed income or cash investments. Equity segment performance excludes preferred issues and includes convertible issues effective 1/1/00. Fixed income segment performance includes preferred issues and excludes convertible issues effective 1/1/99 and excludes mutual funds effective 1/1/00. Segment returns are gross of fee. Non discretionary holdings are not included in the performance calculations. Performance returns are displayed on a Net of Fee or Gross of Fee basis and excludes mutual funds effective 1/1/00. Segment returns are gross of fee. Non discretionary holdings are not included in the performance calculations. Performance returns are displayed on a Net of Fee or Gross of Fee basis and excludes mutual funds effective 1/1/00. Segment returns are gross of fee. Non discretionary holdings are not included in the performance calculations. Performance returns are displayed on a Net of Fee or Gross of Fee basis and excludes mutual funds effective 1/1/00.

(b) Index returns represent values that are available at the calendar month end. In the case of delayed index information, estimated values are used. Once the actual values are available the indices are updated appropriately to ensure accurate year to date returns.

(c) Performance information supplied is based on a trade and or date basis and has not been annualized unless where noted. The figures include dividend reinvestment and interest income as well as capital gains and are net of commissions. Returns do not include post-discretionary holdings. Investment advisory fees are treated as capital withdrawals.

Client Statement

For the period 08/30/2014 to 09/30/2014

LL & A S CROLL CHARTABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO LTEE KSE VALUE

NEUBERGER BERMAN

JPMCC Account: 541-12539 F53
 Base Currency: USD
 NB Account Number: 593-00198

Positions In Your Account

Quantity	Description	Ticker/ISIP	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
CASH EQUIVALENT									
252318	JPMORGAN TR 100% U S TREAS SECS MONEY MKT AGENCY SHARE CL SECURITY SYMBOL IS VPIX	VPIX	1.0000	25,231.80	1.0000	25,231.80	3.05	0.00	0.00
TOTAL CASH EQUIVALENT									
				25,231.80		25,231.80	3.05	0.00	0.00
EQUITIES									
84	ACTAVIS PLC	ACT	238.6044	22,497.27	241.2800	22,680.32	2.74	0.00	0.00
845	ALLETE INC	ALLE	60.1189	32,327.32	44.3600	28,631.55	3.48	1,264.20	4.42
1,005	AMEREN CORP	AEE	36.8748	38,154.68	38.3300	38,521.85	4.65	1,808.00	4.17
460	ANTERO RESOURCES CORPORATION	ARS	67.0618	28,248.43	54.8900	25,249.40	3.05	0.00	0.00
170	BCE INC	BCE	30.7044	55,924.20	42.7350	50,090.00	8.04	2,889.90	5.78
420	BUNGE LTD	BG	61.4948	25,827.84	84.2300	35,376.60	4.27	571.20	1.61
285	GENERAL DYNAMICS CORP	GD	77.2362	20,467.59	127.0900	33,678.86	4.07	657.20	1.95
680	GNC HOLDINGS INC	GNC	38.4138	25,018.87	38.7400	25,181.00	3.04	416.00	1.65
1,985	GLASS A SHARES	GG	28.3424	81,762.89	28.0300	45,258.95	5.48	1,179.00	2.61
1,310	GOLD CORP INC	GDX	60.2629	26,544.34	24.7700	31,882.70	3.82	1,205.50	3.81
1,045	GREAT PLAINS ENERGY INC	GP	33.9270	24,513.22	31.0400	32,405.45	3.94	836.50	2.58
685	H & B BLOCK INC	HBY	68.5534	25,813.00	64.9400	38,286.10	4.38	532.00	1.47
1,485	LENDOR HOLDINGS INC	LOR	37.9866	24,983.57	34.3300	50,980.00	6.16	1,000.00	3.73

Client Statement

For the period 08/30/2014 to 09/30/2014

ILL & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TEE KSE VALUE

NEUBERGER BERMAN

JPMCC Account: 541-12539 F53
 Base Currency: USD
 NB Account Number: 593-00198

Positions In Your Account

Quantity	Description	Ticker/Issuer	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price	Mkt Value	% Portfolio (12)	Annual Income (9)	Yield (10)
EQUITIES (Continued)									
7,115	MCDERMOTT INTERNATIONAL INC	MDR	71.4101	\$2,722.82	38.7200	40,697.80	4.91	0.00	0.00
580	MEMORIAL RESOURCE DEVELOPMENT CORP	MRD	24.9918	21,242.99	27.1100	53,043.50	2.78	0.00	0.00
830	MICROSOFT CORP	MSFT	28.8527	22,287.78	48.3900	38,478.80	4.65	1,029.20	2.67
875	MINERALS TECHNOLOGIES INC	MTX	62.9561	42,486.40	81.7100	41,854.25	5.03	135.00	0.32
430	NEXTERA ENERGY INC	NEE	61.5818	26,480.18	38.8800	40,388.40	4.87	1,247.00	3.09
340	NEXTERA ENERGY PARTNERS LP	NEP	33.8787	11,535.77	34.6900	11,794.60	1.42	-0.00	0.00
1,125	PFIZER INC	PFE	19.8019	22,051.44	29.5700	33,266.25	4.02	1,170.00	3.52
1,800	PATNEY BOWES INC	PBI	14.8766	29,059.61	24.9900	49,480.20	5.98	1,485.00	3.00
460	ROYAL/DUTCH SHELL PLC	RDSA	71.4475	32,886.85	78.1300	35,019.80	4.28	1,470.16	4.20
965	SPONSORED ABR REPTG A SHS	PAY	25.7745	24,872.37	34.3800	33,176.70	4.01	0.00	0.00
TOTAL EQUITIES				708,043.17		802,870.92	96.95	19,595.86	2.44
GRAND TOTAL (5)				733,274.97		828,102.72	100.00	19,595.86	2.37

Client Statement

For the period 08/30/2014 to 09/30/2014

JL & ALS CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TRUSTEE AFFIL MIF

NEUBERGER BERMAN

JPMCC Account: 541-12542 A17
 Base Currency: USD
 NB Account Number: 593-00201

Account Summary

	Opening Balance ⁽⁶⁾⁽¹⁴⁾	Closing Balance ⁽⁶⁾	Cost Basis ⁽¹⁾⁽⁴⁾⁽⁹⁾	Estimated Annual Income ⁽⁸⁾ Amount	% Yield ⁽¹⁰⁾
CASH EQUIVALENT	18,426.79	27,874.78	27,874.78	0.00	0.00
EQUITY MUTUAL FUNDS	1,068,742.16	1,100,806.94	893,425.56	14,377.77	1.31
FIXED INCOME TAXABLE FUNDS	659,600.82	729,085.59	736,381.95	26,319.99	3.61
TOTAL VALUE	1,746,639.77	1,857,767.31	1,657,682.29	40,697.76	2.19

Account Composition

	This Month	Year-To-Date	% of Portfolio
CASH EQUIVALENT	4,878.40	23,765.71	1.50
EQUITY MUTUAL FUNDS	1,068,742.16	1,100,806.94	59.25
FIXED INCOME TAXABLE FUNDS	659,600.82	729,085.59	39.25

Income Summary

TAXABLE DIVIDENDS	4,878.40	23,765.71
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Y-T-D Market Value Change Summary⁽¹³⁾

PREVIOUS YEAR-ENDING VALUE	1,704,719.90
NET DEPOSITS AND WITHDRAWALS	155,511.54
INCOME AND EXPENSE ITEMS (NET)	19,418.15
NET CHANGE IN ASSET VALUE	(21,882.28)
CURRENT PERIOD-ENDING VALUE	1,857,767.31

Y-T-D Net Realized Gains/Losses⁽⁸⁾⁽¹⁰⁾⁽⁴⁾

TOTAL LONG TERM	N/A
TOTAL SHORT TERM	N/A

Client Statement

For the period 08/30/2014 to 08/30/2014

L & A S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TEE-AFFIL MF

NEUBERGER BERMAN

JPMCC Account: 541-12542 A17
 Base Currency: USD
 NB Account Number: 593-00201

Performance Summary (a)(c)(9)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/13/2001 Cumulative	Annualized
TOTAL PORTFOLIO (Net of Fee)	(3.36) %	(0.22) %	4.32 %	8.02 %		8.15 %	197.61 %	8.84 %
EQUITIES INCL MUTUAL FUNDS	(4.65) %	(0.14) %	6.58 %	11.65 %		12.27 %	272.78 %	10.76 %
FIXED INCL MUTUAL FUNDS	(1.03) %	0.60 %	2.19 %	3.24 %		N/A	20.46 %	4.79 %

Comparative Indices (b)

	Latest 3 Months	Year To Date	Latest 12 Months	Latest 2 Years	Annualized	Latest 5 Years	Since Inception 11/13/2001 Cumulative	Annualized
S&P 500 INDEX	(1.13) %	8.34 %	19.73 %	19.54 %		15.70 %	124.06 %	6.46 %
BARCLAYS US INT GOV/CREDIT	(0.03) %	2.22 %	2.20 %	0.84 %		N/A	9.14 %	2.22 %
US CONSUMER PRICE INDEX	(0.21) %	2.08 %	1.58 %	1.38 %		1.95 %	33.85 %	2.29 %

(a) Portfolio performance is calculated utilizing a total return methodology. The total return calculation is the combination of the change in price of the investments plus any income (for other distributions); it is expressed as a percentage gain or loss in the investment's value. Segment level performance is also calculated employing a total return calculation but focuses exclusively on the investments in that particular segment of the portfolio being measured. For instance, the equity segment performance represents the total return of the segment of the manager's portfolio allocated to equity securities, excluding fixed income or cash instruments. Equity segment performance excludes preferred issues and includes convertible issues effective 1/1/89 and excludes mutual funds effective 1/1/00. Fixed income segment performance includes preferred issues and excludes convertible issues effective 1/1/89 and excludes mutual funds effective 1/1/00. Segment returns are gross of fee. Non discretionary holdings are not included in the performance calculation. Performance returns are displayed on a Net of Fee or Gross of Fee basis. Net of Fee performance is calculated after the deduction of advisory fees and commissions. Gross of Fee performance is calculated before the reduction of advisory fees and other commissions.

(b) Index returns represent values that are available at the calendar month end. In the case of delayed index information, estimated values are used. Once the actual values are available the indices are updated appropriately to the accurate year to date figures.

(c) Performance information supplied is based on a trade and ex date basis and has not been annualized unless where noted. The figures include dividend reinvestment and interest income as well as capital gains and are net of commissions. Returns do not include non-discretionary holdings. Investment advisory fees are treated as capital withdrawals.

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TEE AFFIL MF

NEUBERGER BERMAN

JPMCC Account: 541-12542-A17
Base Currency: USD
NB Account Number: 593-00201

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	% Portfolio	Annual Income	Yield
CASH EQUIVALENT									
27,874.78	JPMORGAN TR 100% U S TREAS SEC MONEY MKT AGENCY SHARE CL SECURITY SYMBOL IS VPIX	VPIX	1.0000	27,874.78	1.0000	27,874.78	1.50	0.00	0.00
TOTAL CASH EQUIVALENT									
				27,874.78		27,874.78	1.50	0.00	0.00
EQUITY MUTUAL FUNDS									
14,136.889	NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD INSTL CL	NBHX	102.500	14,491.38	12.8000	180,946.82	9.74	4,566.15	2.52
20,635.557	NEUBERGER & BERMAN EQUITY FD REAL ESTATE FD INSTL CL	NBRX	14.0251	281,000.00	13.8500	277,492.48	14.94	6,311.30	2.27
10,973.083	NEUBERGER BERMAN GENESIS FD INSTITUTIONAL CLASS	NBSX	47.5065	487,524.50	58.5400	542,384.88	34.58	3,500.42	0.54
TOTAL EQUITY MUTUAL FUNDS									
				833,425.56		1,000,805.94	59.26	14,377.77	1.31
FIXED INCOME TAXABLE FUNDS									
72,198.692	NEUBERGER BERMAN INCOME FDS NEW FLOATING RATE INC FD INST	NPIX	10.2011	736,381.95	10.1000	729,085.59	59.26	26,319.89	3.61
TOTAL FIXED INCOME TAXABLE FUNDS									
				736,381.95		729,085.59	59.26	26,319.89	3.61
GRAND TOTAL									
				1,569,807.28		1,729,891.31	100.00	40,697.66	2.19



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Client Statement

For the period 08/30/2014 to 09/30/2014

J & A'S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-LTEE HARDING LOEV

NEUBERGER BERMAN

JPMCC Account: 541,14248 D52
 Base Currency: USD
 NB Account Number: 593-03056

Account Summary

	Opening Balance ⁽⁵⁾⁽¹⁴⁾	Closing Balance ⁽⁶⁾	Cost Basis ⁽¹⁾⁽⁴⁾⁽⁹⁾	Estimated Annual Income ⁽⁸⁾ Amount	% Yield ⁽¹⁰⁾
CASH	0.00	35.64	35.64	0.00	0.00
CASH EQUIVALENT	13,090.25	13,570.02	13,570.02	0.00	0.00
EQUITIES	533,185.79	508,266.85	376,860.73	9,288.30	1.83
ACCURED DIVIDEND	817.89	591.25	591.25	0.00	0.00
TOTAL VALUE	547,093.93	522,463.76	391,057.64	9,288.30	1.78

Account Composition

	% of Portfolio
CASH	0.01
CASH EQUIVALENT	2.60
EQUITIES	97.39

Y-T-D Market Value Change Summary⁽¹³⁾

PREVIOUS YEAR ENDING VALUE	525,172.45
NET DEPOSITS AND WITHDRAWALS	0.00
INCOME AND EXPENSE ITEMS (NET)	3,065.24
NET CHANGE IN ASSET VALUE	(5,773.93)
CURRENT PERIOD ENDING VALUE	522,463.76

Income Summary

	This Month	Year-To-Date
TAXABLE DIVIDENDS	668.24	30,400.52
FOREIGN TAX	(58.98)	(1,972.34)

Y-T-D Net Realized Gains/Losses⁽²⁾⁽³⁾⁽⁴⁾

TOTAL LONG TERM	(7,251.61)
TOTAL SHORT TERM	3,110.32

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TRF - HARDING LOEV

NEUBERGER BERMAN

JPMCC Account 541-14248 D52
Base Currency: USD
NB Account Number: 593-03056

Positions In Your Account

CASH		Total Cost	Mkt Value			
CASH	(USD Exchange Rate: 1.000000000)	35.84	35.84			
TOTAL CASH		35.84	35.84			
Quantity	Description	Average Unit Cost	Total (1)(4)(9)	Price	Mkt Value	Annual (6) Yield
CASH EQUIVALENT						
13,570.02	JPMORGAN TR 100% U S TREAS SEC MONEY MKT AGENCY SHARE CL SECURITY SYMBOL IS VPIX	1.0000	13,570.02	1.0000	13,570.02	0.00
TOTAL CASH EQUIVALENT			13,570.02		13,570.02	0.00
EQUITIES						
735	AAA GROUP LTD SPONSORED ADR	14.9186	10,855.11	20.6300	16,089.55	141.12 0.94
632	AIR LIQUIDE ADR	12.7218	11,207.52	24.3200	15,370.24	4,182.72 306.52 1.99
887	ALIANZ SE SPONSORED ADR REPSTG 1/10 SH	9.8912	9,981.20	16.1200	16,071.64	8,310.44 538.98 3.35
112	ANKER-BUSCH-INBEV SA SPONSORED ADR	81.2389	9,092.87	110.8500	12,415.20	3,318.33 258.85 2.08
247	ARM HOLDINGS PLC SPONSORED ADR	14.8597	3,695.06	43.8900	10,761.43	1,096.37 87.93 0.83
308	ATLAS CORGO AB SPONSORED ADR REPSTG SER A	18.9713	5,965.38	28.5700	18,799.56	2,693.18 180.49 2.05

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTB 11/24/70 S SCHLESINGER &
NBTC NA CO FTTEE - HARDING LOEV

NEUBERGER BERMAN

JPMCC Account: 541-14248 D52
Base Currency: USD
NB Account Number: 593-03056

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total (11/4/09) Cost	Price	Mkt Value	Unrealized (2) P/L	Annual Income (6)	Yield (10)
EQUITIES (Continued)									
28	BAIDU INC	BIDU	84.0414	2,633.16	218.2300	6,110.44	3,477.28	0.00	0.00
	SPONSORED ADR REPSTG-ORD-SHS								
768	BANCO BILBAO VIZCAYA	BVVA	8.8833	7,395.26	12.0000	9,576.00	1,840.74	279.30	2.92
	ARGENTARIA & A SPONSORED ADR								
317	BAYERISCHE MOTOREN WERKE AG	BAMX	32.7325	10,378.19	36.2000	11,475.40	1,099.21	261.63	2.28
	UNSPONSORED ADR								
536	BO GROUP PLC ADR FINAL	BGRV	16.4872	8,308.51	18.5400	9,937.44	1,630.93	161.34	1.62
	INSTALLMENT								
112	BUNGE LTD	BG	75.1898	8,421.24	84.2300	9,433.78	1,012.52	152.32	1.61
188	CANADIAN NATIONAL RAILWAY	CNI	39.0864	7,948.06	70.9514	13,338.87	5,990.91	188.00	1.41
	CO								
294	CSL LTD	CSLL	18.7309	5,508.88	32.5000	9,586.00	4,049.12	150.63	1.58
	SPONSORED ADR								
289	DASSAULT SYSTEMS S A	DASTY	35.2292	10,086.17	84.3000	18,389.80	8,304.63	112.87	0.61
	SPONSORED ADR								
148	DBS GROUP HOLDINGS LTD	DBSDY	38.9269	5,909.18	57.8000	8,954.40	2,645.21	286.40	3.11
	SPONSORED ADR								
28	ENN ENERGY HOLDINGS LTD	ENGSY	172.7385	5,009.45	182.8875	4,717.94	(291.51)	43.44	0.92
	UNSPONSORED ADR								
554	FANUC CORPORATION	FANUY	17.6034	9,696.89	30.2300	16,747.42	7,050.53	121.33	0.72
	UNSPONSORED ADR								
200	PRESENUS MEDICAL CARE AG	PMS	23.9880	4,898.56	34.7000	7,262.30	2,362.74	188.23	2.55
	CO/KGA SPONSORED ADR								
588	FUCHS PETROLUB SE	FUPBY	11.7520	5,810.18	9.5950	5,618.34	(1281.94)	04.87	1.68
	UNSPONSORED AMERICAN DEPOSITORY								
	RECEIPT REPRESENTING PREFERRED								
382	HONG KONG EXCHANGES &	HOOV	5.7701	5,798.76	21.4800	7,768.52	2,059.74	149.52	1.91
	CLEARING LTD UNSPONSORED ADR								

Client Statement

For the period 08/30/2014 to 08/30/2014

IL & A S CROLL CHARITABLE TR
PTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TEE- HARDING LOEV

NEUBERGER BERMAN

JPMCC Account: 541-14248 D52
Base Currency: USD
NB Account Number: 593-03056

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (1)(4)(9)	Total Cost (1)(3)(9)	Price	Mkt Value	Unrealized P/L	Annual Income	Yield (10)
EQUITIES (Continued)									
281	ICICI BANK LTD SPONSORED ADR	IBN	40.3855	10,124.21	49.1000	12,324.10	2,189.89	181.26	1.55
243	IMPERIAL OIL LTD NEW	IMO	39.8072	9,624.54	47.2147	11,473.17	1,848.63	128.38	1.10
1,083	ITAU UNIBANCO BANCO HOLDING S A SPONSORED ADR REFSTG 500 PFD	ITUB	14.1394	15,030.18	13.8800	14,754.44	(276.72)	78.68	0.53
188	JFG C CORP UNSPONSORED ADR	JGCCY	57.7888	10,884.30	54.5900	10,281.04	(603.28)	144.57	1.41
387	L OREAL CO ADR	LELCO	23.3128	9,281.82	31.6750	12,674.98	3,313.15	210.81	1.88
172	LVMH MOET HENNESSY LOUIS VUITTON SA UNSPONSORED ADR	LVMOY	19.0009	3,288.16	32.3800	5,571.08	2,302.92	107.50	1.93
273	MITSUBISHI ESTATE CO LTD ADR	MITEY	30.0121	8,193.30	22.4900	6,199.77	(2,053.53)	21.29	0.35
109	MONSIEUR CO LTD OSAKA UNSPONSORED ADR	MONCO	22.7167	2,476.12	25.0000	2,725.00	248.88	8.94	0.33
488	MTN GROUP LTD SPONS ADR	MTNOY	18.5825	8,850.13	21.2800	9,816.48	1,266.35	353.77	3.87
274	NESTLE SA SPONSORED ADR REFSTG REGD ORD (SR 10 PAR)	NSRGY	47.4431	12,999.40	73.6300	20,174.82	7,175.22	578.18	2.87
268	NOVO NORDISK A/S ADR REFSTG 1/2 QLB SH	NVO	37.7814	10,120.05	47.8200	12,762.16	2,642.11	162.41	1.27
488	ROCHE HOLDING LTD SPONSORED ADR REFSTG ORD	ROHBY	24.1436	11,782.08	39.9900	19,051.12	6,269.04	448.52	2.47
130	SANDS CHINA LTD UNSPONSORED ADR	SGHBY	27.8804	10,088.75	83.1500	9,806.50	(3,190.25)	276.80	4.01
207	SAP SE SPONSORED ADR	SAP	82.5007	10,887.65	72.1600	14,937.12	4,069.47	389.08	2.47
84	SASOL LTD SPONSORED ADR	SAS	15.8508	3,284.78	64.4900	5,122.08	1,827.28	157.84	3.08

Client Statement

For the period 08/30/2014 to 09/30/2014

LL & A'S CROLL CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-JTEE HARDING LOEV

NEUBERGER BERMAN

JPMCC Account: 541-14248 D52
 Base Currency: USD
 NB Account Number: 593-03056

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	Unrealized P/L	Annual Income	Yield
EQUITIES (Continued)									
116	SCHLUMBERGER LTD	SLB	68.4070	7,703.21	101.6900	11,796.04	4,092.83	185.60	1.57
753	SCHNEIDER ELECTRIC SE UNSPONSORED ADR	SBGSY	10.5934	7,975.81	15.2450	11,479.49	3,503.68	225.90	1.97
228	SONOVA HOLDING AG UNSPONSORED ADR	SONVY	17.5948	3,976.43	34.7700	7,180.02	3,203.59	56.05	0.78
244	SVENSKA HANDELSBANKEN UNSPONSORED ADR REPRESENTING A SHARES	SVNLY	18.2364	4,449.43	23.4500	5,721.80	1,272.37	188.85	2.95
236	SWATCH GROUP AG (THE) UNSPONSORED ADR	SWGVY	18.3153	4,304.10	23.8200	5,550.70	1,246.60	68.05	1.05
417	TEKMERISE AG UNSPONSORED ADR	TEMEY	13.2853	5,531.83	13.2300	5,518.91	(14.72)	65.88	1.19
688	SYNEX CORPORATION UNSPONSORED ADR	SNMAY	11.0212	7,582.57	20.1500	13,883.20	6,280.63	71.56	0.52
1,025	TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR REPTS 5 COM	TSM	14.8056	15,175.87	20.1800	20,684.50	5,508.63	508.26	2.48
2,081	TURKYE GARANTI BANKASI A S SPONSORED ADR REPTS 2000 SHS	TRGBY	6.2767	11,093.53	35.100	7,339.41	(3,894.12)	196.55	2.88
1,015	UNICHARM CORP SPONSORED ADR	UNICY	9.1437	9,280.89	13.6000	13,804.00	4,523.11	30.45	0.22
341	UNILEVER PLC SPONSORED ADR	UL	30.1527	4,251.53	41.9000	5,607.90	1,356.37	211.64	3.58
168	WPP PLC NEW ADR	WPPGY	44.8673	7,447.97	100.4400	18,873.04	8,225.07	489.20	2.83
163	XINYI GLASS HOLDINGS LTD UNSPONSORED ADR	XNGY	12.8432	2,060.84	12.5150	2,039.95	(20.89)	86.55	4.24
TOTAL EQUITIES				375,850.73		518,268.85	131,408.11	9,288.30	1.83

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO TTEE - HARDING LOEV

NEUBERGER BERMAN

JPMCC Account: 541-14248 D52
Base Currency: USD
NB Account Number: 593-03056

Positions In Your Account

GRAND TOTAL (6)

380,466.39

521,872.51

131,406.11

9,288.30

1.78

Client Statement

For the period 08/30/2014 to 09/30/2014

L & A'S CROLL-CHARITABLE TR
 DTD 11/24/70 S SCHLESINGER &
 NBTC NA CO-TTEE-BOLTON

NEUBERGER BERMAN

JPMCC Account: 541-14249 S87
 Base Currency: USD
 NB Account Number: 593-03057

Account Summary

	Opening Balance ⁽⁵⁾⁽¹⁴⁾	Closing Balance ⁽⁵⁾	Cost Basis ⁽¹⁾⁽⁴⁾⁽⁶⁾	Estimated Annual Income ⁽⁶⁾ Amount	% Yield ⁽⁶⁾
CASH EQUIVALENT	86,473.57	78,232.84	78,232.84	0.00	0.00
EQUITIES	1,405,233.90	1,376,079.25	960,271.79	15,143.13	1.10
ACCRUED DIVIDEND	1,421.35	243.50	243.50	0.00	0.00
TOTAL VALUE	1,493,128.82	1,454,555.59	1,038,748.13	15,143.13	1.04

Account Composition

	This Month	Year-To-Date
CASH EQUIVALENT	5.38	5.38
EQUITIES	94.62	94.62

Y-T-D Market Value Change Summary⁽¹⁾⁽⁹⁾

PREVIOUS YEAR ENDING VALUE	1,383,635.52
NET DEPOSITS AND WITHDRAWALS	(508.18)
INCOME AND EXPENSE ITEMS (NET)	(1,152.26)
NET CHANGE IN ASSET VALUE	72,580.51
CURRENT PERIOD ENDING VALUE	1,454,555.59

Income Summary⁽¹⁾⁽⁹⁾⁽¹⁴⁾

TAXABLE DIVIDENDS	1,499.65	12,778.10
FOREIGN TAX	0.00	(359.58)

Y-T-D Net Realized Gains/Losses⁽²⁾⁽³⁾⁽⁴⁾

TOTAL LONG TERM	107,548.45
TOTAL SHORT TERM	12,688.81

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TTEE - BOLTON

NEUBERGER BERMAN

JPMCC Account: 541-14249 S87
Base Currency: USD
NB Account Number: 593-03057

Positions In Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost	Total Cost	Price	Mkt Value	Unrealized P/L	Annual Income	Yield
CASH EQUIVALENT									
78,232.84	JPMORGAN TR 100% U S TREAS SECS MONEY MKT AGENCY SHARE CL SECURITY SYMBOL IS VPIPX	VPIXZ	1.0000	78,232.84	1.0000	78,232.84	0.00	0.00	0.00
TOTAL CASH EQUIVALENT									
				78,232.84		78,232.84	0.00	0.00	0.00
EQUITIES									
495	AMERICAN EXPRESS COMPANY	AXP	49.4887	20,308.68	87.5400	37,204.50	16,205.82	442.00	1.19
578	ANTERO RESOURCES CORPORATION	AR	53.7639	30,974.07	54.8900	31,591.75	617.68	9.00	0.00
225	APACHE CORP	APA	88.4624	22,379.04	93.8700	21,120.75	(1,258.29)	225.00	1.07
548	APPLE INC	AAPL	35.1346	19,729.52	100.7600	55,009.50	35,279.98	1,026.48	1.87
325	ASML HOLDING N V N.V. REGISTRY SHS 2012	ASML	88.8717	26,818.33	98.8200	32,118.50	3,295.17	233.03	0.73
700	BRISTOL MYERS SQUIBB CO	BMY	362.844	25,749.10	51.7800	35,828.00	10,078.90	1,008.00	2.81
1,050	CABOT OIL & GAS CORP	COG	19.8549	20,837.25	32.6900	34,324.50	13,487.25	84.00	0.24
410	CLURCH & DWIGHT CO INC	CHD	37.9228	15,181.33	70.1600	28,785.80	13,604.47	598.40	1.77
750	CME GROUP INC	CME	73.7818	33,208.24	79.9500	35,979.75	2,771.51	846.00	2.35
225	COOPER COMPANIES INC NEW (THE)	COO	167.480	28,943.30	155.7500	35,043.75	6,100.45	13.50	0.04
300	COSTCO WHOLESALE CORP NEW	COST	113.785	34,672.86	125.3200	37,598.00	3,525.04	426.00	1.13
475	DANAHER CORP	DHR	48.8468	22,249.29	75.9800	36,090.50	13,841.21	190.00	0.53
480	DOVER CORPORATION	DVV	60.5594	20,280.52	80.3900	38,558.40	9,237.88	788.00	1.99
380	EDWARDS INC	EOG	35.2601	12,590.03	99.0200	35,047.20	22,457.17	241.20	0.68

Client Statement

For the period 08/30/2014 to 09/30/2014

PL & A S CROLL CHARITABLE TR
DTTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TTEE- BOLTON

NEUBERGER BERMAN

JPMCC Account: 541-14249 S87
Base Currency: USD
NB Account Number: 593-03057

Positions In Your Account

Quantity	Description	Tickers/Cusip	Average Unit Cost	Total (USD)	Price	Mkt Value	Unrealized P/L	Annual Income	Yield (%)
Equities (Continued)									
325	ESTEE LAUDER COMPANIES INC	EL	66.1879	28,498.65	74.7200	39,228.00	9,729.35	420.00	1.07
400	EXPRESS SCRIPTS HOLDING COMPANY	ESRX	39.7325	15,893.18	70.6300	28,252.00	12,358.82	0.00	0.00
800	FISERV INC	FISV	23.8624	14,385.44	84.6350	38,781.00	24,395.56	0.00	0.00
725	FMC TECHNOLOGIES INC	ETI	40.8311	29,675.08	54.9100	39,374.75	9,699.67	0.00	0.00
150	GENERAC HOLDINGS INC	GNRC	34.4859	5,172.89	40.5400	8,081.00	908.11	0.00	0.00
450	INTUIT INC	INTU	62.1473	27,966.31	87.6500	39,442.50	11,476.19	450.00	1.14
325	IQ PHOTONICS CORP	IRGP	68.8403	22,373.10	88.7800	22,353.50	(19.60)	0.00	0.00
875	JPMORGAN CHASE & CO	JPM	49.1686	28,271.80	80.2400	34,638.00	6,366.10	920.00	2.68
350	JOHNSON & JOHNSON	JNJ	91.2726	31,845.41	106.5900	37,308.50	5,463.09	980.00	2.63
825	LENNAR CORP	LEN	19.8741	16,231.14	38.8300	32,034.75	15,803.61	132.00	0.41
225	M & T BANK CORP	MTB	108.8859	24,004.33	23.2900	27,740.25	3,735.92	830.00	2.27
400	MOODYS CORP	MCO	87.9121	27,164.84	84.5000	37,900.00	10,635.16	448.00	1.19
350	NESTLE SA SPONSORED ADR	NSRGY	35.3905	12,368.68	73.6300	25,770.50	13,383.82	739.82	2.87
150	PIONEER NATURAL RESOURCES COMPANY	PXD	183.8944	27,584.18	198.9700	29,545.50	1,961.34	12.00	0.04
1,300	PITNEY BOWES INC	PBI	23.1882	30,118.68	24.9900	32,487.00	2,368.32	976.00	3.00
185	PRECISION CASTPARTS CORP	PCP	184.7730	34,183.01	238.8800	43,622.80	9,439.79	22.20	0.05
400	RANGE RESOURCES CORP	RRC	35.3072	26,122.87	87.8100	27,124.00	1,001.13	64.00	0.24
200	ROGER INDUSTRIES INC NEW	ROP	62.4923	12,498.48	146.2900	28,258.00	16,761.62	160.00	0.55
825	RFM INTERNATIONAL INC	RFM	44.8660	36,851.94	45.7800	37,368.50	516.56	702.00	2.10
650	SANDISK CORP	SNDK	59.7538	32,864.69	97.8500	53,872.50	21,007.81	680.00	1.23
475	SCHLUMBERGER LTD	SLB	151.3432	30,583.06	101.6800	48,302.75	17,739.69	790.00	1.57

Client Statement

For the period 08/30/2014 to 09/30/2014

IL & A S CROLL CHARITABLE TR
DTD 11/24/70 S SCHLESINGER &
NBTC NA CO-TEE - BOLTON

NEUBERGER BERMAN

JPMCC Account: 541-14249 S87
Base Currency: USD
NB Account Number: 593-03057

Positions in Your Account

Quantity	Description	Ticker/Cusip	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price (1)(4)(9)	Mid Value	Unrealized P/L (2)	Annual Income (6)	Yield (10)
EQUITIES (Continued)									
350	SIRONA DENTAL SYSTEMS INC	SIRO	53.0565	18,884.77	79.6800	26,838.00	7,953.23	0.00	0.00
1,000	TOLL BROTHERS INC	TOL	32.4321	32,492.08	31.7800	31,180.00	(1,332.08)	0.00	0.00
775	TYCO INTERNATIONAL LTD	TYC	28.0570	17,868.18	44.5700	34,541.76	16,672.58	658.00	1.82
475	WALT DISNEY CO	DIS	33.0003	15,675.13	88.0300	42,289.25	26,614.12	408.50	0.97
975	WHITEMAVE FOODS COMPANY (THE) COM CL A	WMV	17.1869	16,757.24	35.3300	35,421.75	18,664.51	0.00	0.00
TOTAL EQUITIES				960,271.73		1,376,078.26	415,807.46	15,143.13	1.10
GRAND TOTAL				1,038,504.63		1,454,312.09	415,807.46	15,143.13	1.04

Client Statement

For the period 08/30/2014 to 08/30/2014
 ILL & A.S. CROLL CHARITABLE TR
 DTG 11/24/70 S SCHLESINGER & MF
 NBIC NA CO-ITTEE NON-AFFIL MF

IPMCC Account: 541-14333 A17
 Base Currency: USD
 NB Account Number: 593-03142

Opening Balance	Closing Balance	Estimated Annual Income ^(b)	% Yield ^(b)
886,190.20	853,740.90	Amount	1.95
169,128.38	0.00	16,657.48	0.00
1,055,318.58	853,740.90	0.00	1.95

Account Summary

EQUITY MUTUAL FUNDS	886,190.20	853,740.90	987,137.39
ALTERNATIVE MUTUAL FUNDS	169,128.38	0.00	(160,764.66)
TOTAL VALUE	1,055,318.58	853,740.90	(3,185.41)

Account Composition

EQUITY MUTUAL FUNDS	% of Portfolio
	100.00

Income Summary

TAXABLE DIVIDENDS	This Month	Year-To-Date
	658.91	658.91

011059 NBD00102 011171 NBTN

Y-T-D Market Value Change Summary

PREVIOUS YEAR ENDING VALUE	20,553.58
NET DEPOSITS AND WITHDRAWALS	853,740.90
NET EXPENSES (NET)	(3,185.41)
INCOME AND EXPENSE VALUE	20,553.58
NET CHANGE IN ASSET VALUE	853,740.90
CURRENT PERIOD ENDING VALUE	853,740.90

Y-T-D Net Realized Gains/Losses

TOTAL LONG TERM	(70,888.73)
TOTAL SHORT TERM	(178.93)

Client Statement

For the period 08/30/2014 to 09/30/2014

JL&A S CROLL CHARITABLE TR
DTD 11/24/76-S SCHLESINGER &
NBTCNA CO-TRTEE- NON-AFFIL MF

NEUBERGER BERMAN

JPMCC Account: 541-14333 A17
Base Currency: USD
NB Account Number: 593-03142

Positions in Your Account

Quantity	Description	Ticker/Clasp	Average Unit Cost (1)(4)(9)	Total Cost (1)(4)(9)	Price	Mkt Value	Unrealized ⁽²⁾ P/L	Annual Income ⁽⁸⁾	Yield ⁽¹⁰⁾
EQUITY MUTUAL FUNDS									
15,888.629	ARTISAN INTERNATIONAL VALUE FUND INV SHS	ARTIX	18.1141	288,274.21	38.5900	583,945.88	294,671.77	14,739.88	2.52
8,540.284	MATTHEWS INTL FDS PAC TIGER EQ INSTL CL	MPTX	18.4578	156,083.60	28.2900	289,894.92	93,801.23	1,817.50	0.71
	TOTAL EQUITY MUTUAL FUNDS			465,367.80		883,740.80	388,373.00	16,657.48	1.95
	GRAND TOTAL			465,367.80		883,740.80	388,373.00	16,657.48	1.95

CROLL I L & A S CHARITABLE TR Acct #: 888-00189 Phone #:
 10/22/2014 PMR COMBINED ACCOUNT Cash Taxable Domestic NY IA=N FI Acct=N IPO=N

Capital Gains

Internal Use Only. Not for Public Distribution.

I L & A S CROLL CHARITABLE TR S SCHLESINGER & NBTC NA
 COTTEE COMBINED ACCOUNT
 605 THIRD AVENUE 19TH FL
 NEW YORK NY 10158-0180

Capital Gains Summary From 10/01/2013 To 09/30/2014

Description	Totals
Short Term Gain/Loss	27,024.58
Long Term Gain/Loss	282,428.88
Total Short Sale Gain/Loss	0.00
Discount Income	0.61
Total Capital Gains/Losses	309,453.46
Adjusted Basis	2,365,338.58
Proceeds	2,674,792.04
Total Curr Gain/Loss	0.00

EQUITIES - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
03/05/2013	10/07/2013	94.00	0.00	FMS	***FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR	34.110	32.269	3,206.34	3,033.26	ST	-173.08	0.00	3,206.34	0.00	0.00
05/17/2013	10/07/2013	51.00	0.00	FMS	***FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR	33.348	32.269	1,700.75	1,645.70	ST	-55.05	0.00	1,700.75	0.00	0.00
12/26/2012	10/09/2013	125.00	0.00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	20.228	5.361	2,528.45	670.14	ST	-1,858.31	0.00	2,528.45	0.00	0.00
02/19/2013	10/09/2013	350.00	0.00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	20.535	5.361	7,187.37	1,876.39	ST	-5,310.98	0.00	7,187.37	0.00	0.00

12/21/2012	10/09/2013	50 00	0 00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	20 299	5 361	1,014 96	268 06	ST	-746 90	0 00	1,014 96	0 00	0 00
12/17/2012	10/09/2013	400 00	0 00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	19 971	5 361	7,988 32	2,144 43	ST	-5,843 89	0 00	7,988 32	0 00	0 00
12/19/2012	10/09/2013	25 00	0 00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	20 100	5 361	502 50	134 03	ST	-368 47	0 00	502 50	0 00	0 00
12/18/2012	10/09/2013	200 00	0 00	ARIA	ARIAD PHARMACEUTI CALS INC-DEL	20 022	5 361	4,004 34	1,072 22	ST	-2,932 12	0 00	4,004 34	0 00	0 00
04/18/2013	10/22/2013	75 00	0 00	BUD	***ANHEUSER- BUSCH INBEV SA	97 425	103 843	7,306 84	7,788 10	ST	481 26	0 00	7,306 84	0 00	0 00
11/12/2012	11/01/2013	50 00	0 00	BID	ADR SOTHEBYS HOLDINGS INC-CL A LTD VTG	28 867	52 014	1,443 33	2,600 67	ST	1,157 34	0 00	1,443 33	0 00	0 00
08/02/2013	12/13/2013	775 00	0 00	CAG	CONAGRA FOODS INC	36 798	31 735	28,518 06	24,594 20	ST	-3,923 86	0 00	28,518 06	0 00	0 00
01/29/2013	12/19/2013	125 00	0 00	CVE	***CENOVUS ENERGY INC	33 771	28 108	4,221 37	3,513 39	ST	-707 98	0 00	4,221 37	0 00	0 00
08/12/2013	12/19/2013	175 00	0 00	CVE	***CENOVUS ENERGY INC	28 446	28 108	4,978 03	4,918 74	ST	-59 29	0 00	4,978 03	0 00	0 00
02/14/2013	12/19/2013	75 00	0 00	CVE	***CENOVUS ENERGY INC	31 701	28 108	2,377 56	2,108 03	ST	-269 53	0 00	2,377 56	0 00	0 00
01/28/2013	12/19/2013	100 00	0 00	CVE	***CENOVUS ENERGY INC	33 469	28 108	3,346 90	2,810 71	ST	-536 19	0 00	3,346 90	0 00	0 00
11/12/2013	12/30/2013	285 00	0 00	PFE	PFIZER INC	31 494	30 670	8,346 04	8,127 45	ST	-218 59	0 00	8,346 04	0 00	0 00
06/07/2013	01/09/2014	250 00	0 00	WWAV	WHITEWAVE FOODS CO COM CL A	17 380	24 022	4,345 10	6,005 42	ST	1,660 32	0 00	4,345 10	0 00	0 00
06/11/2013	01/13/2014	49 00	0 00	BIDU	***BAIDU COM INC	100 504	176 952	4,924 68	8,670 48	ST	3,745 80	0 00	4,924 68	0 00	0 00
03/05/2013	01/13/2014	71 00	0 00	PBR	SPONSORED ADR REPSTG ORD SHS C ***PETROLEO BRASILEIRO SA	14 570	12 614	1,034 47	895 57	ST	-138 90	0 00	1,034 47	0 00	0 00
11/15/2013	01/16/2014	100 00	0 00	COG	PETROBRAS SPONSORED ADR CABOT OIL & GAS CORP	33 168	37 972	3,316 82	3,797 12	ST	480 30	0 00	3,316 82	0 00	0 00

11/11/2013	01/30/2014	45 00	0 00	AZN	52 243	63 897	2,350 93	2,875 30	ST	524 37	0 00	2,350 93	0 00	0 00
				***ASTRAZEN ECA PLC SPONSORED ADR										
04/16/2013	01/30/2014	30 00	0 00	AZN	50 984	63 897	1,529 52	1,916 87	ST	387 35	0 00	1,529 52	0 00	0 00
				***ASTRAZEN ECA PLC SPONSORED ADR										
06/27/2013	01/30/2014	110 00	0 00	AZN	48 054	63 897	5,285 96	7,028 51	ST	1,742 55	0 00	5,285 96	0 00	0 00
				***ASTRAZEN ECA PLC SPONSORED ADR										
02/04/2013	01/30/2014	450 00	0 00	EMC	24 763	24 606	11,143 39	11,072 68	ST	-70 71	0 00	11,143 39	0 00	0 00
				EMC CORP-MASS										
10/22/2013	01/30/2014	50 00	0 00	EMC	24 069	24 606	1,203 43	1,230 30	ST	26 87	0 00	1,203 43	0 00	0 00
				EMC CORP-MASS										
11/12/2013	01/30/2014	80 00	0 00	GD	87 184	100 186	6,974 70	8,014 75	ST	1,040 05	0 00	6,974 70	0 00	0 00
				GD GENERAL DYNAMICS CORP										
06/13/2013	01/30/2014	90 00	0 00	GD	78 134	100 186	7,032 11	9,016 59	ST	1,984 48	0 00	7,032 11	0 00	0 00
				GD GENERAL DYNAMICS CORP										
04/28/2013	01/30/2014	480 00	0 00	PBI	16 109	25 191	7,732 51	12,091 32	ST	4,358 81	0 00	7,732 51	0 00	0 00
				PBI BOWES INC										
04/26/2013	01/30/2014	290 00	0 00	PBI	15 732	25 191	4,562 40	7,305 18	ST	2,742 78	0 00	4,562 40	0 00	0 00
				PBI BOWES INC										
10/22/2013	01/31/2014	250 00	0 00	EMC	24 069	24 260	6,017 15	6,064 89	ST	47 74	0 00	6,017 15	0 00	0 00
				EMC CORP-MASS										
11/22/2013	02/05/2014	165 00	0 00	AEE	36 761	36 947	6,065 53	6,096 16	ST	30 63	0 00	6,065 53	0 00	0 00
				AEE AMEREN CORP										
12/23/2013	02/05/2014	65 00	0 00	BG	81 826	74 441	5,318 72	4,838 55	ST	-480 17	0 00	5,318 72	0 00	0 00
				BG BUNGE LTD										
04/16/2013	02/05/2014	20 00	0 00	BG	66 439	74 441	1,328 79	1,488 78	ST	159 99	0 00	1,328 79	0 00	0 00
				BG BUNGE LTD										
11/15/2013	02/05/2014	145 00	0 00	COG	33 168	40 727	4,809 39	5,905 25	ST	1,095 86	0 00	4,809 39	0 00	0 00
				COG CABOT OIL & GAS CORP										
05/10/2013	02/05/2014	85 00	0 00	HTZ	24 812	25 085	2,108 98	2,132 18	ST	23 20	0 00	2,108 98	0 00	0 00
				HTZ HERTZ GLOBAL										
11/11/2013	02/05/2014	85 00	0 00	NEE	86 650	89 465	7,365 26	7,604 37	ST	239 11	0 00	7,365 26	0 00	0 00
				NEE HLDGS INC										
07/11/2013	02/05/2014	80 00	0 00	RRC	79 351	85 911	6,348 12	6,872 78	ST	524 66	0 00	6,348 12	0 00	0 00
				RRC ENERGY INC										
11/01/2013	02/06/2014	50 00	0 00	RRC	74 791	84 463	3,739 55	4,223 05	ST	483 50	0 00	3,739 55	0 00	0 00
				RRC RANGE RESOURCES CORP										
03/18/2013	02/07/2014	200 00	0 00	MCO	50 485	82 508	10,096 96	16,501 31	ST	6,404 35	0 00	10,096 96	0 00	0 00
				MCO MOODYS CORP										
03/21/2013	02/10/2014	250 00	0 00	ORCL	32 470	37 343	8,117 48	9,335 61	ST	1,218 13	0 00	8,117 48	0 00	0 00
				ORCL ORACLE CORP										
02/14/2014	02/19/2014	375 00	0 00	ZLC	14 600	20 886	5,474 96	7,832 04	ST	2,357 08	0 00	5,474 96	0 00	0 00
				ZLC ZALE CORP NEW										

01/15/2014	02/19/2014	230.00	0.00	ZLC	ZALE CORP NEW	14 576	20 886	3,352.48	4,803.65	ST	1,451.17	0.00	3,352.48	0.00	0.00
02/03/2014	02/19/2014	155.00	0.00	ZLC	ZALE CORP NEW	14 598	20 886	2,262.64	3,237.24	ST	974.60	0.00	2,262.64	0.00	0.00
02/13/2014	02/19/2014	175.00	0.00	ZLC	ZALE CORP NEW	14 626	20 886	2,559.52	3,654.95	ST	1,095.43	0.00	2,559.52	0.00	0.00
02/12/2014	02/19/2014	200.00	0.00	ZLC	ZALE CORP NEW	14 594	20 886	2,918.78	4,177.09	ST	1,258.31	0.00	2,918.78	0.00	0.00
02/05/2014	02/19/2014	275.00	0.00	ZLC	ZALE CORP NEW	14 602	20 886	4,015.47	5,743.49	ST	1,728.02	0.00	4,015.47	0.00	0.00
06/06/2013	02/25/2014	100.00	0.00	WWAV	WHITEWAVE FOODS CO	17 291	29 145	1,729.06	2,914.48	ST	1,185.42	0.00	1,729.06	0.00	0.00
06/07/2013	02/25/2014	100.00	0.00	WWAV	COM CL A WHITEWAVE FOODS CO	17 380	29 145	1,738.04	2,914.49	ST	1,176.45	0.00	1,738.04	0.00	0.00
05/10/2013	02/27/2014	225.00	0.00	GG	***GOLDCORP INC NEW	29 135	27 543	6,555.42	6,196.95	ST	-358.47	0.00	6,555.42	0.00	0.00
11/15/2013	02/27/2014	45.00	0.00	COG	CABOT OIL & GAS CORP	33 168	35 488	1,492.57	1,596.92	ST	104.35	0.00	1,492.57	0.00	0.00
11/14/2013	02/27/2014	120.00	0.00	MSFT	MICROSOFT CORP	37 902	37 503	4,548.19	4,500.24	ST	-47.95	0.00	4,548.19	0.00	0.00
11/12/2013	02/27/2014	70.00	0.00	PFE	PFIZER INC	31 494	32 050	2,204.62	2,243.47	ST	38.85	0.00	2,204.62	0.00	0.00
01/31/2014	03/03/2014	25.00	0.00	BCR	C R BARD INC	129 271	142 365	3,231.78	3,559.06	ST	327.28	0.00	3,231.78	0.00	0.00
03/05/2013	03/05/2014	159.00	0.00	OGZPY	***GAZPROM O A O	8 860	7 026	1,408.74	1,117.05	ST	-291.69	0.00	1,408.74	0.00	0.00
03/05/2013	03/05/2014	105.00	0.00	NKRKY	SPONSORED ADR REG S	23 030	21 079	2,418.15	2,213.26	ST	-204.89	0.00	2,418.15	0.00	0.00
02/04/2014	03/06/2014	25.00	0.00	KN	***NOKIAN TYRES OYJ UNSPONSORE D ADR	27 369	30 293	684.23	757.30	ST	73.07	0.00	684.23	0.00	0.00
10/17/2013	03/06/2014	51.00	0.00	KN	KNOWLES CORPORATIO N	27 907	30 293	1,423.26	1,544.90	ST	121.64	0.00	1,423.26	0.00	0.00
04/18/2013	04/10/2014	25.00	0.00	BUD	***ANHEUSER- BUSCH INBEV SA	97 425	106 968	2,435.62	2,674.13	ST	238.51	0.00	2,435.62	0.00	0.00
04/30/2013	04/10/2014	60.00	0.00	BUD	SPONSORED ADR	94 531	106 968	5,671.86	6,417.92	ST	746.06	0.00	5,671.86	0.00	0.00
					***ANHEUSER- BUSCH INBEV SA										
					SPONSORED ADR										

04/26/2013	04/10/2014	90 00	0 00	BUD	93 806	106 968	8,442 56	9,626 88	ST	1,184 32	0 00	8,442 56	0 00	0 00
***ANHEUSER-BUSCH INBEV SA SPONSORED ADR														
01/21/2014	04/14/2014	100 00	0 00	JNJ	93 261	96 593	9,326 07	9,659 11	ST	333 04	0 00	9,326 07	0 00	0 00
JOHNSON & JOHNSON														
04/10/2014	06/04/2014	425 00	0 00	COH	50 139	39 032	21,309 16	16,588 02	ST	-4,721 14	0 00	21,309 16	0 00	0 00
COACH INC														
12/31/2013	06/09/2014	505 00	0 00	PAY	26 640	36 655	13,453 30	18,510 37	ST	5,057 07	0 00	13,453 30	0 00	0 00
VERIFONE HOLDINGS INC														
01/31/2014	06/10/2014	1 00	0 00	BCR	129 271	142 265	129 27	142 26	ST	12 99	0 00	129 27	0 00	0 00
C R BARD INC														
01/31/2014	06/10/2014	19 00	0 00	BCR	129 271	142 265	2,456 16	2,702 97	ST	246 81	0 00	2,456 16	0 00	0 00
C R BARD INC														
01/31/2014	06/10/2014	1 00	0 00	BCR	129 271	142 265	129 27	142 25	ST	12 98	0 00	129 27	0 00	0 00
C R BARD INC														
01/31/2014	06/10/2014	4 00	0 00	BCR	129 271	142 265	517 09	569 04	ST	51 95	0 00	517 09	0 00	0 00
C R BARD INC														
02/05/2014	06/19/2014	25 00	0 00	EL	65 379	76 408	1,634 47	1,910 15	ST	275 68	0 00	1,634 47	0 00	0 00
ESTEE LAUDER COMPANIES														
02/28/2014	06/19/2014	50 00	0 00	EL	68 416	76 408	3,420 78	3,820 32	ST	399 54	0 00	3,420 78	0 00	0 00
CL A														
07/11/2013	07/08/2014	80 00	0 00	RRC	79 351	83 749	6,348 12	6,699 77	ST	351 65	0 00	6,348 12	0 00	0 00
RANGE RESOURCES CORP														
11/12/2013	07/08/2014	40 00	0 00	RRC	74 871	83 749	2,994 84	3,349 89	ST	355 05	0 00	2,994 84	0 00	0 00
RANGE RESOURCES CORP														
12/20/2013	07/14/2014	125 00	0 00	GXP	24 409	26 075	3,051 13	3,259 33	ST	208 20	0 00	3,051 13	0 00	0 00
GREAT PLAINS ENERGY INC														
11/12/2013	07/14/2014	165 00	0 00	GXP	24 032	26 075	3,965 33	4,302 31	ST	336 98	0 00	3,965 33	0 00	0 00
GREAT PLAINS ENERGY INC														
03/13/2014	07/28/2014	300 00	0 00	PFE	31 755	30 026	9,526 59	9,007 66	ST	-518 93	0 00	9,526 59	0 00	0 00
PFIZER INC														
04/17/2014	07/29/2014	175 00	0 00	PFE	30 303	29 891	5,303 08	5,230 72	ST	-72 36	0 00	5,303 08	0 00	0 00
PFIZER INC														
03/13/2014	07/29/2014	50 00	0 00	PFE	31 755	29 891	1,587 77	1,494 49	ST	-93 28	0 00	1,587 77	0 00	0 00
PFIZER INC														
07/01/2014	08/04/2014	25 00	0 00	COO	143 589	159 146	3,589 71	3,978 55	ST	388 84	0 00	3,589 71	0 00	0 00
COOPER COMPANIES														
04/14/2014	08/04/2014	50 00	0 00	COO	125 412	159 146	6,270 62	7,957 10	ST	1,686 48	0 00	6,270 62	0 00	0 00
INC OLD (THE) COOPER COMPANIES														
04/07/2014	08/15/2014	100 00	0 00	DNKN	47 033	43 376	4,703 25	4,337 49	ST	-365 76	0 00	4,703 25	0 00	0 00
INC OLD (THE) DUNKIN BRANDS GROUP INC														

04/07/2014	08/18/2014	50 00	0 00	DNKN	DUNKIN BRANDS GROUP INC	47 033	43 727	2,351 63	2,186 30	ST	-165 33	0 00	2,351 63	0 00	0 00
04/07/2014	08/19/2014	25 00	0 00	DNKN	DUNKIN BRANDS GROUP INC	47 033	44 199	1,175 81	1,104 96	ST	-70 85	0 00	1,175 81	0 00	0 00
06/12/2014	08/29/2014	275 00	0 00	HTZ	HERTZ GLOBAL	26 564	29 607	7,305 02	8,141 66	ST	836 64	0 00	7,305 02	0 00	0 00
11/11/2013	08/29/2014	285 00	0 00	HTZ	HERTZ GLOBAL	21 779	29 607	6,207 04	8,437 72	ST	2,230 68	0 00	6,207 04	0 00	0 00
11/14/2013	09/09/2014	115 00	0 00	MSFT	HLDS INC	37 902	46 711	4,358 69	5,371 59	ST	1,012 90	0 00	4,358 69	0 00	0 00
07/08/2014	09/10/2014	220 00	0 00	MRO	MICROSOFT CORP	25 985	28 205	5,716 68	6,205 00	ST	488 32	0 00	5,716 68	0 00	0 00
12/20/2013	09/10/2014	5 00	0 00	NEE	MEMORIAL RESOURCE DEVELOPMENT CORP	85 251	95 725	426 26	478 61	ST	52 35	0 00	426 26	0 00	0 00
11/11/2013	09/10/2014	35 00	0 00	NEE	NEXTERA ENERGY INC	86 650	95 725	3,032 76	3,350 29	ST	317 53	0 00	3,032 76	0 00	0 00
06/10/2014	09/10/2014	120 00	0 00	PFE	NEXTERA ENERGY INC	29 349	29 403	3,521 84	3,528 23	ST	6 39	0 00	3,521 84	0 00	0 00
05/21/2014	09/10/2014	105 00	0 00	PBI	PFIZER INC	26 584	26 934	2,791 35	2,828 03	ST	36 68	0 00	2,791 35	0 00	0 00
12/31/2013	09/10/2014	100 00	0 00	PAY	PITNEY BOWES INC	26 640	36 732	2,664 02	3,673 15	ST	1,009 13	0 00	2,664 02	0 00	0 00
11/22/2013	09/16/2014	130 00	0 00	AEE	VERIFONE HOLDINGS INC	36 761	38 700	4,778 90	5,030 84	ST	251 94	0 00	4,778 90	0 00	0 00
11/12/2013	09/16/2014	5 00	0 00	GXP	AMEREN CORP	24 032	25 082	120 16	125 41	ST	5 25	0 00	120 16	0 00	0 00
06/16/2014	09/16/2014	95 00	0 00	HRB	GREAT PLAINS ENERGY INC	33 027	32 283	3,137 56	3,066 77	ST	-70 79	0 00	3,137 56	0 00	0 00
06/03/2014	09/16/2014	80 00	0 00	JOY	H & R BLOCK INC	62 474	58 574	4,997 90	4,685 82	ST	-312 08	0 00	4,997 90	0 00	0 00
12/23/2013	09/16/2014	20 00	0 00	MSFT	JOY GLOBAL INC	36 636	46 789	732 72	935 76	ST	203 04	0 00	732 72	0 00	0 00
11/14/2013	09/16/2014	40 00	0 00	MSFT	MICROSOFT CORP	37 902	46 789	1,516 06	1,871 52	ST	355 46	0 00	1,516 06	0 00	0 00
08/10/2014	09/16/2014	80 00	0 00	PFE	MICROSOFT CORP	29 349	30 037	2,347 90	2,402 91	ST	55 01	0 00	2,347 90	0 00	0 00
09/19/2014	09/22/2014	123 86	0 00	PCRIX	PFIZER INC	5 320	5 230	658 91	647 76	ST	-11 15	0 00	658 91	0 00	0 00
					***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL LCL										

12/12/2013	09/22/2014	479 37	0 00	PCRIX	5 580	5 230	2,674 89	2,507 11	ST	-167 78	0 00	2,674 89	0 00	0 00
					***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL L CL									
01/14/2014	09/24/2014	75 00	0 00	CME	74 906	81 111	5,617 95	6,083 15	ST	465 20	0 00	5,617 95	0 00	0 00
11/12/2013	09/24/2014	60 00	0 00	RRC	74 871	68 106	4,492 27	4,086 24	ST	-406 03	0 00	4,492 27	0 00	0 00
ST - TERM		13,798 23					446,333 39	476,424 68	ST	30,091 29	0 00	446,333 39	0 00	0 00
TOTAL														
09/21/2012	10/21/2013	11 00	0 00	GOOG	733 716	1,004 481	8,070 87	11,049 09	LT	0 00	2,978 22	8,070 87	0 00	0 00
06/25/2012	10/21/2013	225 00	0 00	WAG	28 988	58 402	6,522 28	13,140 29	LT	0 00	6,618 01	6,522 28	0 00	0 00
03/30/2012	10/28/2013	50 00	0 00	DNKN	29 500	47 790	1,475 00	2,389 44	LT	0 00	914 44	1,475 00	0 00	0 00
10/04/2012	10/28/2013	50 00	0 00	BID	31 858	52 696	1,592 91	2,634 73	LT	0 00	1,041 82	1,592 91	0 00	0 00
03/30/2012	10/29/2013	50 00	0 00	DNKN	29 500	47 785	1,475 00	2,389 20	LT	0 00	914 20	1,475 00	0 00	0 00
05/15/2012	10/29/2013	25 00	0 00	BID	31 754	52 972	793 85	1,324 28	LT	0 00	530 43	793 85	0 00	0 00
10/04/2012	10/29/2013	50 00	0 00	BID	31 858	52 972	1,592 92	2,648 56	LT	0 00	1,055 64	1,592 92	0 00	0 00
05/15/2012	11/01/2013	100 00	0 00	BID	31 764	52 014	3,176 38	6,201 34	LT	0 00	2,026 08	3,176 38	0 00	0 00
01/03/2012	11/05/2013	50 00	0 00	CP	68 552	145 482	3,427 62	7,273 99	LT	0 00	3,846 37	3,427 62	0 00	0 00
01/03/2012	11/08/2013	100 00	0 00	CP	68 552	145 401	6,855 23	14,539 80	LT	0 00	7,684 57	6,855 23	0 00	0 00
06/26/2012	11/08/2013	680 00	0 00	GCI	13 854	27 379	9,420 72	18,617 39	LT	0 00	9,196 67	9,420 72	0 00	0 00
11/07/2012	11/08/2013	250 00	0 00	HD	62 175	75 324	15,543 65	18,830 57	LT	0 00	3,286 92	15,543 65	0 00	0 00

05/10/2011	11/11/2013	25 00	0 00	SIRO	SIRONA DENTAL SYSTEMS INC	53 400	71 172	1,335 00	1,779 26	LT	0 00	444 26	1,335 00	0 00	0 00
11/06/2012	11/12/2013	5 00	0 00	GOOG	GOOGLE INC-CL A	679 018	1,009 611	3,395 09	5,047 97	LT	0 00	1,652 88	3,395 09	0 00	0 00
09/21/2012	11/12/2013	10 00	0 00	GOOG	GOOGLE INC-CL A	733 716	1,009 611	7,337 15	10,095 93	LT	0 00	2,758 78	7,337 15	0 00	0 00
05/10/2011	11/12/2013	50 00	0 00	SIRO	SIRONA DENTAL SYSTEMS INC	53 400	70 801	2,670 00	3,539 99	LT	0 00	869 99	2,670 00	0 00	0 00
05/10/2011	11/13/2013	50 00	0 00	SIRO	SIRONA DENTAL SYSTEMS INC	53 400	71 120	2,670 00	3,555 93	LT	0 00	885 93	2,670 00	0 00	0 00
06/25/2012	12/04/2013	260 00	0 00	WAG	WALGREEN CO	28 988	57 922	7,536 85	15,059 40	LT	0 00	7,522 55	7,536 85	0 00	0 00
05/22/2012	12/19/2013	75 00	0 00	CVE	***CENOVUS ENERGY INC	31 286	28 108	2,346 46	2,108 04	LT	0 00	-238 42	2,346 46	0 00	0 00
05/22/2012	12/23/2013	150 00	0 00	CVE	***CENOVUS ENERGY INC	31 286	28 087	4,692 93	4,212 96	LT	0 00	-479 97	4,692 93	0 00	0 00
05/22/2012	12/24/2013	25 00	0 00	CVE	***CENOVUS ENERGY INC	31 286	28 142	782 16	703 54	LT	0 00	-78 62	782 16	0 00	0 00
04/20/2012	01/06/2014	25 00	0 00	NVS	***NOVARTIS AG-SPONSOR ED ADR	56 407	79 274	1,410 17	1,981 82	LT	0 00	571 65	1,410 17	0 00	0 00
07/19/2012	01/06/2014	25 00	0 00	NVS	***NOVARTIS AG-SPONSOR ED ADR	57 261	79 274	1,431 53	1,981 83	LT	0 00	550 30	1,431 53	0 00	0 00
04/04/2011	01/07/2014	150 00	0 00	NVS	***NOVARTIS AG-SPONSOR ED ADR	54 535	79 597	8,180 18	11,939 31	LT	0 00	3,759 13	8,180 18	0 00	0 00
04/20/2012	01/07/2014	25 00	0 00	NVS	***NOVARTIS AG-SPONSOR ED ADR	56 407	79 597	1,410 18	1,989 88	LT	0 00	579 70	1,410 18	0 00	0 00
04/19/2012	01/07/2014	125 00	0 00	NVS	***NOVARTIS AG-SPONSOR ED ADR	55 456	79 597	6,932 02	9,949 43	LT	0 00	3,017 41	6,932 02	0 00	0 00
10/03/2012	01/13/2014	178 00	0 00	PBR	***PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	22 991	12 614	4,092 36	2,245 23	LT	0 00	-1,847 13	4,092 36	0 00	0 00
11/06/2012	01/15/2014	100 00	0 00	ESRX	EXPRESS SCRIPTS HLDG CO COM	54 981	73 289	5,498 15	7,328 81	LT	0 00	1,830 66	5,498 15	0 00	0 00
02/28/2011	01/22/2014	50 00	0 00	LUX	***LUXOTTICA GROUP SPA SPONSORED ADR	31 053	53 735	1,552 64	2,686 69	LT	0 00	1,134 05	1,552 64	0 00	0 00

02/28/2011	01/23/2014	100 00	0 00 LUX	***LUXOTTICA GROUP SPA SPONSORED ADR	31 053	53 173	3,105 28	5,317 24	LT	0 00	2,211 96	3,105 28	0 00	0 00
12/04/2012	01/30/2014	40 00	0 00 AZN	***ASTRAZEN ECA PLC SPONSORED ADR	47 989	63 897	1,919 56	2,555 82	LT	0 00	636 26	1,919 56	0 00	0 00
05/17/2012	01/30/2014	600 00	0 00 EMC	EMC CORP-MASS SANDISK CORP	25 623	24 606	15,373 79	14,763 58	LT	0 00	-610 21	15,373 79	0 00	0 00
04/20/2012	02/05/2014	65 00	0 00 SNDK	SANDISK CORP	35 275	68 519	2,292 90	4,453 66	LT	0 00	2,160 76	2,292 90	0 00	0 00
04/26/2011	02/06/2014	50 00	0 00 COG	CABOT OIL & GAS CORP	13 690	40 403	684 52	2,020 12	LT	0 00	1,335 60	684 52	0 00	0 00
06/16/2011	02/10/2014	250 00	0 00 LUX	***LUXOTTICA GROUP SPA SPONSORED ADR	29 513	53 280	7,378 26	13,319 69	LT	0 00	5,941 43	7,378 26	0 00	0 00
02/28/2011	02/10/2014	125 00	0 00 LUX	***LUXOTTICA GROUP SPA SPONSORED ADR	31 053	53 280	3,881 59	6,659 85	LT	0 00	2,778 26	3,881 59	0 00	0 00
02/01/2012	02/27/2014	100 00	0 00 COG	CABOT OIL & GAS CORP	16 263	35 488	1,626 26	3,548 72	LT	0 00	1,922 46	1,626 26	0 00	0 00
06/19/2012	02/27/2014	25 00	0 00 LB	L BRANDS INC	43 276	56 031	1,081 89	1,400 75	LT	0 00	318 86	1,081 89	0 00	0 00
01/03/2013	02/27/2014	100 00	0 00 LB	L BRANDS INC	44 623	56 031	4,462 28	5,603 00	LT	0 00	1,140 72	4,462 28	0 00	0 00
07/23/2012	02/27/2014	30 00	0 00 PFE	PFIZER INC	23 553	32 050	706 58	961 48	LT	0 00	254 90	706 58	0 00	0 00
06/19/2012	02/28/2014	50 00	0 00 LB	L BRANDS INC	43 276	56 397	2,163 78	2,819 81	LT	0 00	656 03	2,163 78	0 00	0 00
06/18/2012	02/28/2014	250 00	0 00 LB	L BRANDS INC	42 715	56 397	10,678 68	14,098 02	LT	0 00	3,420 34	10,678 68	0 00	0 00
03/26/2012	03/04/2014	23 00	0 00 KN	KNOWLES CORPORATIO N	20 832	31 025	479 14	713 56	LT	0 00	234 42	479 14	0 00	0 00
03/23/2012	03/04/2014	27 00	0 00 KN	KNOWLES CORPORATIO N	20 887	31 025	563 41	837 65	LT	0 00	274 24	563 41	0 00	0 00
02/04/2013	03/05/2014	170 00	0 00 OGZPY	***GAZPROM O A O SPONSORED ADR REG S	9 400	7 026	1,598 03	1,194 33	LT	0 00	-403 70	1,598 03	0 00	0 00
03/07/2012	03/05/2014	80 00	0 00 NKRKY	***NOKIAN TYRES OYJ UNSPONSORE D ADR	21 634	21 079	1,730 76	1,686 30	LT	0 00	-44 46	1,730 76	0 00	0 00
03/08/2012	03/05/2014	78 00	0 00 NKRKY	***NOKIAN TYRES OYJ UNSPONSORE D ADR	22 565	21 079	1,782 66	1,665 22	LT	0 00	-117 44	1,782 66	0 00	0 00

06/27/2012	03/05/2014	70.00	0.00	NKRKY	***NOKIAN TYRES OYJ UNSPONSORE D ADR	17 719	21 079	1,240.30	1,475.51	LT	0.00	235.21	1,240.30	0.00	0.00
04/18/2012	03/06/2014	37.00	0.00	KN	KNOWLES CORPORATIO N	20 496	30 293	758.37	1,120.81	LT	0.00	362.44	758.37	0.00	0.00
03/26/2012	03/06/2014	2.00	0.00	KN	KNOWLES CORPORATIO N	20 830	30 293	41.66	60.58	LT	0.00	18.92	41.66	0.00	0.00
04/05/2012	03/06/2014	50.00	0.00	KN	KNOWLES CORPORATIO N	20 246	30 293	1,012.30	1,514.60	LT	0.00	502.30	1,012.30	0.00	0.00
04/09/2013	04/10/2014	50.00	0.00	BCR	C R BARD INC	101 489	140 651	5,074.43	7,032.38	LT	0.00	1,957.95	5,074.43	0.00	0.00
08/13/2012	04/10/2014	35.00	0.00	CHD	CHURCH & DWIGHT CO INC	51 682	68 444	1,808.86	2,395.48	LT	0.00	586.62	1,808.86	0.00	0.00
11/16/2012	04/10/2014	15.00	0.00	CHD	CHURCH & DWIGHT CO INC	51 324	68 444	769.86	1,026.63	LT	0.00	256.77	769.86	0.00	0.00
11/02/2012	04/10/2014	50.00	0.00	CHD	CHURCH & DWIGHT CO INC	51 496	68 444	2,574.78	3,422.11	LT	0.00	847.33	2,574.78	0.00	0.00
03/21/2013	04/10/2014	100.00	0.00	OXY	OCCIDENTAL PETE CORP	78 575	94 683	7,857.53	9,468.09	LT	0.00	1,610.56	7,857.53	0.00	0.00
10/01/2012	04/11/2014	70.00	0.00	PX	PRAXAIR INC	104 291	127 414	7,300.35	8,918.77	LT	0.00	1,618.42	7,300.35	0.00	0.00
12/27/2012	04/29/2014	125.00	0.00	AZN	***ASTRAZEN ECA PLC SPONSORED	47 064	78 385	5,883.01	9,797.87	LT	0.00	3,914.86	5,883.01	0.00	0.00
12/04/2012	04/29/2014	330.00	0.00	AZN	ADR ***ASTRAZEN ECA PLC SPONSORED	47 989	78 385	15,836.41	25,866.38	LT	0.00	10,029.97	15,836.41	0.00	0.00
06/01/2011	05/07/2014	75.00	0.00	MDT	ADR MEDTRONIC INC	40 509	58 879	3,038.20	4,415.85	LT	0.00	1,377.65	3,038.20	0.00	0.00
03/05/2013	05/14/2014	71.00	0.00	SAP	***SAP AKTIENGESSEL LSCHAFT SPONSORED	82 091	76 846	5,828.44	5,455.91	LT	0.00	-372.50	5,828.44	0.00	0.00
02/26/2013	05/16/2014	170.00	0.00	AZN	ADR ***ASTRAZEN ECA PLC SPONSORED	44 890	80 638	7,631.35	13,708.08	LT	0.00	6,076.73	7,631.35	0.00	0.00
12/27/2012	05/16/2014	55.00	0.00	AZN	ADR ***ASTRAZEN ECA PLC SPONSORED	47 064	80 638	2,568.52	4,434.97	LT	0.00	1,846.45	2,568.52	0.00	0.00

05/17/2013	05/19/2014	51 00	0 00	FMS	***FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR	33 348	32 517	1,700 75	1,658 31	LT	0 00	-42 44	1,700 75	0 00	0 00
06/01/2011	05/20/2014	5 00	0 00	MDT	MEDTRONIC INC	40 509	58 923	202 55	294 61	LT	0 00	92 06	202 55	0 00	0 00
04/19/2012	05/20/2014	110 00	0 00	MDT	MEDTRONIC INC	37 735	58 923	4,150 89	6,481 41	LT	0 00	2,330 52	4,150 89	0 00	0 00
11/04/2011	05/20/2014	80 00	0 00	MDT	MEDTRONIC INC	34 201	58 923	2,736 08	4,713 75	LT	0 00	1,977 67	2,736 08	0 00	0 00
09/07/2011	05/20/2014	220 00	0 00	MDT	MEDTRONIC INC	34 931	58 923	7,684 80	12,962 81	LT	0 00	5,278 01	7,684 80	0 00	0 00
04/11/2013	06/10/2014	25 00	0 00	BCR	C R BARD INC	102 995	142 265	2,574 88	3,556 53	LT	0 00	981 65	2,574 88	0 00	0 00
04/11/2013	06/11/2014	75 00	0 00	BCR	C R BARD INC	102 995	138 539	7,724 64	10,390 18	LT	0 00	2,665 54	7,724 64	0 00	0 00
04/09/2013	06/11/2014	25 00	0 00	BCR	C R BARD INC	101 489	138 539	2,537 21	3,463 39	LT	0 00	926 18	2,537 21	0 00	0 00
04/15/2013	06/11/2014	50 00	0 00	BCR	C R BARD INC	102 749	138 539	5,137 44	6,926 79	LT	0 00	1,789 35	5,137 44	0 00	0 00
06/14/2013	06/16/2014	25 00	0 00	SIRO	SIRONA DENTAL	65 181	77 960	1,629 53	1,948 95	LT	0 00	319 42	1,629 53	0 00	0 00
12/20/2012	08/18/2014	25 00	0 00	SIRO	SYSTEMS INC SIRONA DENTAL	63 580	77 960	1,589 51	1,948 95	LT	0 00	359 44	1,589 51	0 00	0 00
04/19/2012	06/26/2014	140 00	0 00	COG	SYSTEMS INC CABOT OIL & GAS CORP	15 435	34 108	2,160 89	4,775 04	LT	0 00	2,614 15	2,160 89	0 00	0 00
02/01/2012	06/26/2014	460 00	0 00	COG	CABOT OIL & GAS CORP	16 263	34 108	7,480 82	15,689 42	LT	0 00	8,208 60	7,480 82	0 00	0 00
04/20/2012	07/17/2014	225 00	0 00	SNDK	SANDISK CORP	35 275	97 539	7,936 96	21,945 79	LT	0 00	14,008 83	7,936 96	0 00	0 00
12/05/2011	07/29/2014	750 00	0 00	PFE	PFIZER INC	19 887	29 891	14,915 01	22,417 38	LT	0 00	7,502 37	14,915 01	0 00	0 00
11/04/2011	08/06/2014	27 00	0 00	TSCDY	***TESCO PLC-SPONSOR ED ADR	19 749	12 366	533 22	333 88	LT	0 00	-199 34	533 22	0 00	0 00
03/05/2013	08/06/2014	97 00	0 00	TSCDY	***TESCO PLC-SPONSOR ED ADR	16 900	12 366	1,639 30	1,199 52	LT	0 00	-439 78	1,639 30	0 00	0 00
06/06/2013	08/07/2014	200 00	0 00	WWAV	WHITEWAVE FOODS CO COM CL A	17 291	32 818	3,458 12	6,563 35	LT	0 00	3,105 23	3,458 12	0 00	0 00
05/10/2011	08/08/2014	25 00	0 00	SIRO	SIRONA DENTAL	53 400	80 809	1,335 00	2,020 17	LT	0 00	685 17	1,335 00	0 00	0 00
03/30/2012	08/19/2014	125 00	0 00	DNKN	SYSTEMS INC DUNKIN BRANDS	29 500	44 199	3,687 50	5,524 82	LT	0 00	1,837 32	3,687 50	0 00	0 00
03/30/2012	08/21/2014	150 00	0 00	DNKN	GROUP INC DUNKIN BRANDS GROUP INC	29 500	44,353	4,425 00	6,652 82	LT	0 00	2,227 82	4,425 00	0 00	0 00

08/27/2012	08/22/2014	50 00	0 00	DNKN	DUNKIN BRANDS	28 743	43 831	1,437 14	2,196 52	LT	0 00	759 38	1,437 14	0 00	0 00
05/10/2011	08/22/2014	50 00	0 00	SIRO	GROUP INC SIRONA	53 400	80 839	2,670 00	4,031 84	LT	0 00	1,361 84	2,670 00	0 00	0 00
08/27/2012	08/25/2014	100 00	0 00	DNKN	DENTAL SYSTEMS INC	28 743	43 821	2,874 28	4,382 03	LT	0 00	1,507 75	2,874 28	0 00	0 00
05/10/2013	08/29/2014	985 00	0 00	HTZ	DUNKIN BRANDS GROUP INC	24 812	29 607	24,439 33	29,161 96	LT	0 00	4,722 63	24,439 33	0 00	0 00
06/28/2013	08/29/2014	395 00	0 00	HTZ	HERTZ GLOBAL HLDGS INC	24 623	29 607	9,725 93	11,694 39	LT	0 00	1,968 46	9,725 93	0 00	0 00
03/05/2013	09/08/2014	33 00	0 00	CHEOY	HERTZ GLOBAL HLDGS INC COCHLEAR ORD PLC A\$ 0 10 PAR UNSPONSORE	36 140	32 216	1,192 62	1,063 11	LT	0 00	-129 51	1,192 62	0 00	0 00
03/05/2013	09/09/2014	16 00	0 00	CHEOY	D ADR COCHLEAR ORD PLC A\$ 0 10 PAR UNSPONSORE	36 140	31 887	578 24	510 18	LT	0 00	-68 06	578 24	0 00	0 00
06/13/2013	09/09/2014	95 00	0 00	GD	D ADR GENERAL DYNAMICS CORP	78 134	126 808	7,422 78	12,046 49	LT	0 00	4,623 71	7,422 78	0 00	0 00
06/13/2013	09/16/2014	15 00	0 00	GD	GENERAL DYNAMICS CORP	78 134	127 830	1,172 02	1,917 40	LT	0 00	745 38	1,172 02	0 00	0 00
08/24/2013	09/16/2014	80 00	0 00	GXP	GREAT PLAINS ENERGY INC	22 036	25 082	1,762 91	2,006 48	LT	0 00	243 57	1,762 91	0 00	0 00
02/27/2013	09/22/2014	4,587 16	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 540	5 230	30,000 00	23,990 83	LT	0 00	-6,009 17	30,000 00	0 00	0 00
03/22/2013	09/22/2014	138 59	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 580	5 230	911 92	724 83	LT	0 00	-187 09	911 92	0 00	0 00

12/13/2012	09/22/2014	71 04	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 780	5 230	481 65	371 54	LT	0 00	-110 11	481 65	0 00	0 00
06/21/2013	09/22/2014	200 52	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	5 720	5 230	1,146 96	1,048 69	LT	0 00	-98 27	1,146 96	0 00	0 00
12/13/2012	09/22/2014	175 00	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 780	5 230	1,186 47	915 23	LT	0 00	-271 24	1,186 47	0 00	0 00
09/20/2013	09/22/2014	60 34	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	5 820	5 230	351 17	315 57	LT	0 00	-35 60	351 17	0 00	0 00
06/22/2012	09/22/2014	162 02	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 060	5 230	981 85	847 37	LT	0 00	-134 48	981 85	0 00	0 00
03/23/2012	09/22/2014	206 28	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	6 720	5 230	1,386 20	1,078 84	LT	0 00	-307 36	1,386 20	0 00	0 00
09/21/2012	09/22/2014	190 05	0 00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONA L CL	7 020	5 230	1,334 13	993 95	LT	0 00	-340 18	1,334 13	0 00	0 00

12/28/2012	09/22/2014	71.34	0.00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL LCL	6.650	5.230	474.41	373.11	LT	0.00	-101.30	474.41	0.00	0.00
06/21/2013	09/24/2014	200.00	0.00	GNRC	GENERAC HOLDINGS INC	34.486	42.651	6,897.18	8,529.97	LT	0.00	1,632.79	6,897.18	0.00	0.00
02/01/2012	09/24/2014	200.00	0.00	RRC	RANGE RESOURCES CORP	58.575	68.106	11,715.02	13,620.79	LT	0.00	1,905.77	11,715.02	0.00	0.00
04/19/2012	09/24/2014	40.00	0.00	RRC	RANGE RESOURCES CORP	58.340	68.106	2,333.60	2,724.16	LT	0.00	390.56	2,333.60	0.00	0.00
06/21/2013	09/25/2014	50.00	0.00	GNRC	GENERAC HOLDINGS INC	34.486	42.255	1,724.29	2,112.71	LT	0.00	388.42	1,724.29	0.00	0.00
08/21/2013	09/26/2014	150.00	0.00	GNRC	GENERAC HOLDINGS INC	34.486	41.848	5,172.89	6,277.12	LT	0.00	1,104.23	5,172.89	0.00	0.00
LT - TERM TOTAL		17,849.33						458,585.13	644,381.50	LT	0.00	185,796.37	458,585.13	0.00	0.00
SECTION TOTAL		31,447.55						904,918.52	1,120,808.18		30,091.29	185,796.37	904,918.52	0.00	0.00

EQUITIES - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Cur Gain/Loss
11/02/2010	11/05/2013	90.00	0.00	MON	MONSANTO CO	59.034	103.074	5,313.09	9,276.53	LT	0.00	3,963.44	5,313.09	0.00	0.00
10/27/2010	11/05/2013	10.00	0.00	MON	MONSANTO CO	59.556	103.074	595.57	1,030.73	LT	0.00	435.16	595.57	0.00	0.00
06/07/2010	11/08/2013	320.00	0.00	SRE	SEMPRA ENERGY	45.311	88.865	14,499.49	28,436.27	LT	0.00	13,936.78	14,499.49	0.00	0.00
01/12/2010	12/24/2013	25.00	0.00	CVE	***CENOVUS ENERGY INC	25.454	28.142	636.36	703.54	LT	0.00	67.18	636.36	0.00	0.00
03/29/2010	12/24/2013	200.00	0.00	CVE	***CENOVUS ENERGY INC	24.981	28.142	4,996.23	5,628.29	LT	0.00	632.06	4,996.23	0.00	0.00
03/29/2010	12/26/2013	50.00	0.00	CVE	***CENOVUS ENERGY INC	24.981	28.078	1,249.06	1,403.89	LT	0.00	154.83	1,249.06	0.00	0.00
03/29/2010	12/27/2013	100.00	0.00	CVE	***CENOVUS ENERGY INC	24.981	28.062	2,498.12	2,806.12	LT	0.00	308.00	2,498.12	0.00	0.00
01/10/2008	01/23/2014	110.00	0.00	IBM	INTERNATIONAL BUSINESS MACHINES CORP	99.280	182.385	10,920.79	20,062.01	LT	0.00	9,141.22	10,920.79	0.00	0.00
03/01/2007	02/10/2014	575.00	0.00	ORCL	ORACLE CORP	16.870	37.343	9,700.25	21,471.91	LT	0.00	11,771.66	9,700.25	0.00	0.00

09/30/2008	03/05/2014	229 00	0 00	OGZPY	15 625	7 026	3,578 13	1,608 83	LT	0 00	-1,969 30	3,578 13	0 00	0 00
***GAZPROM O A O														
SPONSORED														
ADR REG S														
03/01/2007	04/10/2014	200 00	0 00	OXY	46 610	94 683	9,322 00	18,936 18	LT	0 00	9,614 18	9,322 00	0 00	0 00
OCCIDENTAL														
PETE CORP														
01/27/2010	04/11/2014	40 00	0 00	PX	76 239	127 414	3,049 55	5,096 44	LT	0 00	2,046 89	3,049 55	0 00	0 00
PRAXAIR INC														
10/14/2008	04/11/2014	100 00	0 00	PX	68 837	127 414	6,883 67	12,741 11	LT	0 00	5,857 44	6,883 67	0 00	0 00
PRAXAIR INC														
11/25/2008	04/14/2014	75 00	0 00	NSRGY	35 391	76 156	2,654 29	5,711 59	LT	0 00	3,057 30	2,654 29	0 00	0 00
***NESTLE														
SA-SPONSOR														
ED ADR														
REPSTG REGD														
ORD (SF 10														
PAR)														
03/02/2007	05/19/2014	33 00	0 00	FMS	23 395	32 517	772 03	1,073 03	LT	0 00	301 00	772 03	0 00	0 00
***FRESENIUS														
MEDICAL														
CARE AG &														
CO KGAA														
SPONSORED														
ADR														
03/02/2007	07/11/2014	21 00	0 00	BG	77 660	73 833	1,630 86	1,550 44	LT	0 00	-80 42	1,630 86	0 00	0 00
BUNGE LTD														
11/02/2010	07/31/2014	140 00	0 00	MON	59 034	113 202	8,264 80	15,847 86	LT	0 00	7,583 06	8,264 80	0 00	0 00
MONSANTO														
CO														
02/28/2008	08/06/2014	116 00	0 00	TSCDY	24 467	12 366	2,838 14	1,434 47	LT	0 00	-1,403 67	2,838 14	0 00	0 00
***TESCO														
PLC-SPONSOR														
ED ADR														
07/13/2009	08/06/2014	112 00	0 00	TSCDY	17 650	12 366	1,976 80	1,385 00	LT	0 00	-591 80	1,976 80	0 00	0 00
***TESCO														
PLC-SPONSOR														
ED ADR														
07/20/2010	09/09/2014	128 00	0 00	CHEOY	32 638	31 887	4,177 68	4,081 44	LT	0 00	-96 24	4,177 68	0 00	0 00
COCHLEAR														
ORD PLC A\$														
0 10 PAR														
UNSPONSORE														
D ADR														
12/29/2011	09/22/2014	2,674 37	0 00	PCRIX	6 530	5 230	17,463 62	13,986 94	LT	0 00	-3,476 68	17,463 62	0 00	0 00
***PIMCO														
COMMODITY														
REAL RETURN														
STRATEGY														
FUND														
INSTITUTIONA														
L CL														
03/12/2010	09/22/2014	8,074 53	0 00	PCRIX	8 050	5 230	65,000 00	42,229 81	LT	0 00	-22,770 19	65,000 00	0 00	0 00
***PIMCO														
COMMODITY														
REAL RETURN														
STRATEGY														
FUND														
INSTITUTIONA														
L CL														

12/08/2011	09/22/2014	483.14	0.00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL LCL	7.590	5.230	3,667.02	2,526.82	LT	0.00	-1,140.20	3,667.02	0.00	0.00
10/16/2009	09/22/2014	12,254.90	0.00	PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL LCL	8.160	5.230	100,000.00	64,093.14	LT	0.00	-35,906.86	100,000.00	0.00	0.00
LT - TERM TOTAL		26,160.84						281,687.55	283,122.39	LT	0.00	1,434.84	281,687.55	0.00	0.00
SECTION TOTAL		26,160.84						281,687.55	283,122.39		0.00	1,434.84	281,687.55	0.00	0.00

FIXED INCOME - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
01/06/2014	03/17/2014	15,000.00	0.00	912828WE6	UNITED STATES TREASURY NOTE 2.750000% 11/15/2023 912828WE6 MN_15	98.164	100.698	14,724.67	15,104.82	ST	380.15	0.00	14,724.67	0.00	0.00
02/19/2014	04/10/2014	5,000.00	0.00	912828B58	UNITED STATES TREASURY NOTE 2.125000% 1/31/2021 912828B58 JJ_31	99.770	99.992	4,988.49	4,999.59	ST	11.10	0.00	4,988.49	0.00	0.00
03/17/2014	05/01/2014	5,000.00	0.00	25459HBL8	DIRECTV HLDGS LLC/DIRECTV FING INC 4.450000% 4/1/2024 25459HBL8 CALLABLE @ 100.00 01/01/24 AO_01 CC	99.630	103.087	4,981.50	5,154.35	ST	172.85	0.00	4,981.50	0.00	0.00

02/19/2014	05/06/2014	5,000 00	0 00	912828B58	UNITED STATES	99 770	99 773	4,988 50	4,988 65	ST	0 15	0 00	4,988 50	0 00
					UNITED STATES									
					TREASURY NOTE									
					2 12500%									
					1/31/2021									
					912828B58									
					JJ_31									
05/01/2014	05/13/2014	5,000 00	0 00	912828WE6	UNITED STATES	101 274	101 632	5,063 69	5,081 62	ST	17 93	0 00	5,063 69	0 00
					UNITED STATES									
					TREASURY NOTE									
					2 75000%									
					11/15/2023									
					912828WE6									
					MN_15									
03/13/2014	05/22/2014	5,000 00	0 00	912828VS6	UNITED STATES	99 286	100 226	4,964 28	5,011 31	ST	47 03	0 00	4,964 28	0 00
					UNITED STATES									
					TREASURY NOTE									
					2 50000%									
					8/15/2023									
					912828VS6									
					FA_15									
03/13/2014	05/25/2014	1,669 12	0 00	31418RP70	FNMA LTD	109 297	100 000	1,824 30	1,669 12	ST	-155 18	0 00	1,824 30	0 00
					PASS THRU									
					POOL#AD4045									
					5 00000%									
					4/1/2040									
					31418RP70									
03/13/2014	05/25/2014	459 70	0 00	3138AFC24	FNMA LTD	107 156	100 000	492 60	459 70	ST	-32 90	0 00	492 60	0 00
					PASS THRU									
					POOL#A11888									
					4 50000%									
					5/1/2041									
					3138AFC24									
03/13/2014	06/02/2014	10,000 00	0 00	912828VS6	UNITED STATES	99 286	100 379	9,928 56	10,037 85	ST	109 29	0 00	9,928 56	0 00
					UNITED STATES									
					TREASURY NOTE									
					2 50000%									
					8/15/2023									
					912828VS6									
					FA_15									
03/13/2014	06/25/2014	459 86	0 00	31418RP70	FNMA LTD	109 297	100 000	502 61	459 86	ST	-42 75	0 00	502 61	0 00
					PASS THRU									
					POOL#AD4045									
					5 00000%									
					4/1/2040									
					31418RP70									

03/13/2014	06/25/2014	578 05	0 00	3138AFC24	FNMA GTD PASS THRU POOL#A11888 4 50000% 5/1/2041	107 156	100 000	619 42	578 05	ST	-41 37	0 00	619 42	0 00	0 00
03/13/2014	06/26/2014	5,000 00	0 00	912828VS6	3138AFC24 UNITED STATES TREASURY NOTE 2 50000% 8/15/2023 912828VS6 FA_15	99 286	100 464	4,964 28	5,023 22	ST	58 94	0 00	4,964 28	0 00	0 00
03/13/2014	06/30/2014	5,000 00	0 00	912828VS6	UNITED STATES TREASURY NOTE 2 50000% 8/15/2023 912828VS6 FA_15	99 286	100 449	4,964 28	5,022 44	ST	58 16	0 00	4,964 28	0 00	0 00
03/13/2014	07/25/2014	892 14	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040	109 297	100 000	975 08	892 14	ST	-82 94	0 00	975 08	0 00	0 00
03/13/2014	07/25/2014	640 39	0 00	3138AFC24	31418RP70 FNMA GTD PASS THRU POOL#A11888 4 50000% 5/1/2041	107 156	100 000	686 22	640 39	ST	-45 83	0 00	686 22	0 00	0 00
03/13/2014	08/25/2014	1,126 07	0 00	31418RP70	3138AFC24 FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040	108.297	100 000	1,230 76	1,126 07	ST	-104 69	0 00	1,230 76	0 00	0 00
03/13/2014	08/25/2014	737 48	0 00	3138AFC24	31418RP70 FNMA GTD PASS THRU POOL#A11888 4 50000% 5/1/2041	107 156	100 000	790 26	737 48	ST	-52 78	0 00	790 26	0 00	0 00

08/28/2014	09/02/2014	5,000.00	0.00	912828WJ5	UNITED STATES TREASURY NOTE	101 426	100 746	5,071 31	5,037 28	ST	-34 03	0.00	5,071 31	0.00	0.00
					2 50000%										
					5/15/2024										
					912828WJ5										
03/13/2014	09/25/2014	1,232 85	0.00	31418RP70	FNMA LTD PASS THRU POOL#AD4045	109 297	100 000	1,347 47	1,232 85	ST	-114 62	0.00	1,347 47	0.00	0.00
					5 00000%										
					4/1/2040										
					31418RP70										
03/13/2014	09/25/2014	585 05	0.00	3138AFC24	FNMA LTD PASS THRU POOL#A1888	107 156	100 000	626 92	585 05	ST	-41 87	0.00	626 92	0.00	0.00
					4 50000%										
					5/1/2041										
					3138AFC24										
ST - TERM		73,380 71						73,735 20	73,841 84	ST	106 64	0.00	73,735 20	0.00	0.00
TOTAL															
SECTION		73,380 71						73,735 20	73,841 84		106 64	0.00	73,735 20	0.00	0.00
TOTAL															

FIXED INCOME - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	L Gain/Loss	Book Cost	Disc Inc.	Cliff Gain/Loss
08/30/2013	10/03/2013	5,000 00	0.00	912828VR8	UNITED STATES TREASURY NOTE	99 610	100 125	4,980 49	5,006 23	ST	25 74	0.00	4,980 49	0.00	0.00
					0 62500%										
					8/15/2016										
					912828VR8										
					FA_15										
05/15/2013	10/15/2013	253 57	0.00	31292SBK5	FEDL HOME LOAN MTG CORP#C09042	105 281	100 000	266 86	253 57	ST	-13 39	0.00	266 96	0.00	0.00
					3 50000%										
					5/1/2043										
					31292SBK5										
04/12/2013	10/15/2013	31 67	0.00	3132J82U3	FEDL HOME LOAN MTG CORP#Q17586	106 156	100 000	33 62	31 67	ST	-1 95	0.00	33 62	0.00	0.00
					3 50000%										
					4/1/2043										
					3132J82U3										

05/15/2013	10/25/2013	77,848.69	80,000.00	31292SBK5	FEDL HOME LOAN MTG CORP#CD9042 3 50000% 5/1/2043	105 281	102 344	81,960.07	79,673.25	ST	-2,286.82	0.00	81,960.07	0.00	0.00
04/12/2013	10/25/2013	19,498.35	20,000.00	3132JB2U3	31292SBK5 FEDL HOME LOAN MTG CORP#Q17586 3 50000% 4/1/2043	106 156	102 344	20,698.71	19,955.34	ST	-743.37	0.00	20,698.71	0.00	0.00
03/26/2013	10/25/2013	156.97	0.00	31410LC26	3132JB2U3 FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	169.40	156.97	ST	-12.43	0.00	169.40	0.00	0.00
03/26/2013	10/25/2013	339.90	0.00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	367.09	339.90	ST	-27.19	0.00	367.09	0.00	0.00
05/31/2013	10/25/2013	49.07	0.00	31417ESX0	31416WEZ1 FNMA GTD PASS THRU POOL#AB7733 3 00000% 1/1/2043	100 367	100 000	49.25	49.07	ST	-0.18	0.00	49.25	0.00	0.00
03/26/2013	10/25/2013	26.57	0.00	3138AA4S7	31417ESX0 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	28.70	26.57	ST	-2.13	0.00	28.70	0.00	0.00
03/26/2013	10/25/2013	115.96	0.00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	125.07	115.96	ST	-9.11	0.00	125.07	0.00	0.00
03/26/2013	10/25/2013	22.20	0.00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	23.96	22.20	ST	-1.76	0.00	23.96	0.00	0.00

10/31/2012	10/25/2013	185 93	0 00	3138M3SP0	FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	106 656	100 000	198 31	185 93	ST	-12 38	0 00	198 31	0 00	0 00
04/12/2013	10/25/2013	55 95	0 00	3138M3SP0 3138MFTC1	FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	59 56	55 95	ST	-3 61	0 00	59 56	0 00	0 00
04/12/2013	10/25/2013	138 24	0 00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	147 17	138 24	ST	-8 93	0 00	147 17	0 00	0 00
12/31/2012	10/25/2013	61 38	0 00	3138MNET3	3138MLCP7 FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	100 000	64 36	61 38	ST	-2 98	0 00	64 36	0 00	0 00
11/30/2012	10/25/2013	212 41	0 00	3138MPXR1	3138MNET3 FNMA GTD PASS THRU POOL#AQ788 7 3 00000% 12/1/2042	105 219	100 000	223 50	212 41	ST	-11 09	0 00	223 50	0 00	0 00
04/12/2013	10/25/2013	41 12	0 00	3138MQCT8	3138MPXR1 FNMA GTD PASS THRU POOL#AQ818 1 3 50000% 1/1/2043	106 375	100 000	43 79	41 12	ST	-2 67	0 00	43 79	0 00	0 00
04/12/2013	10/25/2013	61 15	0 00	3138WN3Y3	3138MQCT8 FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	65 12	61 15	ST	-3 97	0 00	65 12	0 00	0 00
10/31/2012	10/25/2013	101 65	0 00	31418AKS6	3138WN3Y3 FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042 31418AKS6	106 641	100 000	108 40	101 65	ST	-6 75	0 00	108 40	0 00	0 00

07/31/2013	10/25/2013	25,000.00	0.00	912828JW1	UNITED STATES	100 586	100 257	25,146 56	25,064 37	ST	-82 19	0.00	25,146 56	0.00	0.00
					TREASURY NOTES										
					1 50000%										
					12/31/2013										
					912828JW1										
					JD_31										
05/30/2013	11/05/2013	5,000.00	0.00	912828VB3	UNITED STATES	96 684	92 445	4,834 20	4,822 25	ST	-211 95	0.00	4,834 20	0.00	0.00
					TREASURY NOTE										
					1 75000%										
					5/15/2023										
					912828VB3										
					MN_15										
11/28/2012	11/13/2013	10,000.00	0.00	037411BD6	APACHE CORP	99 469	91 484	9,946 90	9,148 40	ST	-798 50	0.00	9,946 90	0.00	0.00
					2 62500%										
					1/15/2023										
					037411BD6										
					CALLABLE @										
					100 00										
					10/15/22 JJ_15										
					CC										
10/25/2013	11/13/2013	44,653 64	45,000 00	3128MJS84	FEDL HOME	105 125	103 938	46,942 14	46,411 88	ST	-530 26	0.00	46,942 14	0.00	0.00
					LOAN MTG										
					CORP#G08542										
					4 00000%										
					8/1/2043										
					3128MJS84										
05/31/2013	11/13/2013	14,347 51	15,000 00	31417ESX0	FNMA GTD	100 367	96 625	14,400 18	13,863 27	ST	-536 91	0.00	14,400 18	0.00	0.00
					PASS THRU										
					POOL#A87733										
					3 00000%										
					1/1/2043										
					31417ESX0										
02/22/2013	11/13/2013	10,000.00	0.00	428236BV4	HEWLETT	102 642	100 639	10,264 20	10,063 90	ST	-200 30	0.00	10,264 20	0.00	0.00
					PACKARD CO										
					4 65000%										
					12/9/2021										
					428236BV4										
					JD_09										
01/14/2013	11/14/2013	5,000.00	0.00	037411BD6	APACHE CORP	98 832	92 051	4,941 60	4,602 55	ST	-339 05	0.00	4,941 60	0.00	0.00
					2 62500%										
					1/15/2023										
					037411BD6										
					CALLABLE @										
					100 00										
					10/15/22 JJ_15										
					CC										

05/15/2013	11/15/2013	313 80	0 00	31292SBK5	FEDL HOME LOAN MTG CORP#C09042 3 50000% 5/1/2043	105 281	100 000	330 37	313 80	ST	-16 57	0 00	330 37	0 00	0 00
04/12/2013	11/15/2013	314 34	0 00	3132J82U3	31292SBK5 FEDL HOME LOAN MTG CORP#Q17586 3 50000% 4/1/2043	106 156	100 000	333 69	314 34	ST	-19 35	0 00	333 69	0 00	0 00
03/26/2013	11/25/2013	141 62	0 00	31410LC26	3132J82U3 FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	152 84	141 62	ST	-11 22	0 00	152 84	0 00	0 00
03/26/2013	11/25/2013	190 03	0 00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	205 23	190 03	ST	-15 20	0 00	205 23	0 00	0 00
05/31/2013	11/25/2013	63 60	0 00	31417ESX0	31416WEZ1 FNMA GTD PASS THRU POOL#AB7733 3 00000% 1/1/2043	100 367	100 000	63 83	63 60	ST	-0 23	0 00	63 83	0 00	0 00
03/26/2013	11/25/2013	25 55	0 00	3138AA4S7	31417ESX0 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	27 59	25 55	ST	-2 04	0 00	27 59	0 00	0 00
03/26/2013	11/25/2013	82 17	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#A1059 4 50000% 6/1/2041	107 859	100 000	88 63	82 17	ST	-6 46	0 00	88 63	0 00	0 00
03/26/2013	11/25/2013	22 52	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	24 30	22 52	ST	-1 78	0 00	24 30	0 00	0 00
					3138E7YC2										

04/12/2013	11/25/2013	63 27	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	67 36	63 27	ST	-4 09	0 00	67 36	0 00
04/12/2013	11/25/2013	123 04	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	130 99	123 04	ST	-7 95	0 00	130 99	0 00
12/31/2012	11/25/2013	63 67	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	100 000	66 76	63 67	ST	-3 09	0 00	66 76	0 00
11/30/2012	11/25/2013	292 58	0 00	3138MPXR1	FNMA GTD PASS THRU POOL#AQ788 7 3 00000% 12/1/2042	105 219	100 000	307 85	292 58	ST	-15 27	0 00	307 85	0 00
04/12/2013	11/25/2013	42 13	0 00	3138MQCT8	FNMA GTD PASS THRU POOL#AQ818 1 3 50000% 1/1/2043	106 375	100 000	44 86	42 13	ST	-2 73	0 00	44 86	0 00
04/12/2013	11/25/2013	77 78	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	82 83	77 78	ST	-5 05	0 00	82 83	0 00
10/28/2013	12/02/2013	20,000 00	0 00	912828VS6	UNITED STATES TREASURY NOTE 2 50000% 8/15/2023	98 848	97 625	19,969 61	19,524 92	ST	-444 69	0 00	19,969 61	0 00
03/13/2013	12/03/2013	5,000 00	0 00	377372AJ6	FA_15 GLAXOSMITH KLINE CAP INC 4 20000% 3/18/2043	98 672	92 489	4,933 60	4,624 45	ST	-309 15	0 00	4,933 60	0 00
				377372AJ6	MS_18									

06/18/2013	12/03/2013	10,000 00	0 00	50076QAE6	KRAFT FOODS GROUP INC SR NT 5%42 5 000000% 6/4/2042 50076QAE6 JD_04	103 141	97 494	10,314 10	9,749 40	ST	-564 70	0 00	10,314 10	0 00	0 00
01/14/2013	12/04/2013	5,000 00	0 00	037411BD6	APACHE CORP 2 625000% 1/15/2023 037411BD6 CALLABLE @ 100 00 10/15/22 JJ_15 CC	98 832	93 029	4,941 60	4,651 45	ST	-290 15	0 00	4,941 60	0 00	0 00
03/26/2013	12/25/2013	144 32	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 500000% 2/1/2041	107 922	100 000	155 75	144 32	ST	-11 43	0 00	155 75	0 00	0 00
03/26/2013	12/25/2013	746 19	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 500000% 5/1/2040	108 000	100 000	805 89	746 19	ST	-59 70	0 00	805 89	0 00	0 00
10/25/2013	12/25/2013	219 28	0 00	31419AVS3	FNMA GTD PASS THRU POOL#AE0624 4 000000% 11/1/2040	105 631	100 000	231 41	219 28	ST	-12 13	0 00	231 41	0 00	0 00
03/26/2013	12/25/2013	150 47	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 500000% 4/1/2041	108 000	100 000	162 51	150 47	ST	-12 04	0 00	162 51	0 00	0 00
03/26/2013	12/25/2013	27 11	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 500000% 6/1/2041	107 859	100 000	29 24	27 11	ST	-2 13	0 00	29 24	0 00	0 00
03/26/2013	12/25/2013	21 87	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 500000% 1/1/2042	107 922	100 000	23 60	21 87	ST	-1 73	0 00	23 60	0 00	0 00
					3138E7YC2										

04/12/2013	12/25/2013	95 99	0.00	3138MFTC1	FNMA GTD	106 344	100 000	102 19	95 99	ST	-6 20	0.00	102 19	0.00	0.00
					PASS THRU										
					POOL#AQ054										
					6 3 50000%										
					11/1/2042										
04/12/2013	12/25/2013	33 29	0.00	3138MLCP7	FNMA GTD	106 344	100 000	35 44	33 29	ST	-2 15	0.00	35 44	0.00	0.00
					PASS THRU										
					POOL#AQ457										
					7 3 50000%										
					12/1/2042										
12/31/2012	12/25/2013	66 37	0.00	3138MLCP7	FNMA GTD	104 859	100 000	69 60	66 37	ST	-3 23	0.00	69 60	0.00	0.00
					PASS THRU										
					POOL#AQ644										
					5 3 00000%										
					12/1/2042										
04/12/2013	12/25/2013	494 01	0.00	3138MNET3	FNMA GTD	106 375	100 000	526 08	494 01	ST	-32 07	0.00	526 08	0.00	0.00
					PASS THRU										
					POOL#AQ818										
					1 3 50000%										
					1/1/2043										
04/12/2013	12/25/2013	7 58	0.00	3138MQCT8	FNMA GTD	106 375	100 000	8 07	7 58	ST	-0 49	0.00	8 07	0.00	0.00
					PASS THRU										
					POOL#AT1714										
					3 50000%										
					4/1/2043										
10/25/2013	12/25/2013	158 38	0.00	3138WN3Y3	FNMA GTD	105 563	100 000	167 19	158 38	ST	-8 81	0.00	167 19	0.00	0.00
					PASS THRU										
					POOL#AU3751										
					4 00000%										
					8/1/2043										
07/16/2013	01/13/2014	5,000 00	0.00	912828VK3	UNITED STATES	100 004	99 843	5,000 21	4,992 17	ST	-8 04	0.00	5,000 21	0.00	0.00
					TREASURY										
					NOTE										
					1 37500%										
					6/30/2018										
					912828VK3										
					JD_30										
05/30/2013	01/15/2014	15,000 00	0.00	912828VB3	UNITED STATES	96 684	91 058	14,502 60	13,658 73	ST	-843 87	0.00	14,502 60	0.00	0.00
					TREASURY										
					NOTE										
					1 75000%										
					5/15/2023										
					912828VB3										
					MN_15										

03/26/2013	01/25/2014	184 39	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	199 00	184 39	ST	-14 61	0 00	199 00	0 00	0 00
03/26/2013	01/25/2014	317 88	0 00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	343 31	317 88	ST	-25 43	0 00	343 31	0 00	0 00
10/25/2013	01/25/2014	236 08	0 00	31419AVS3	31416WEZ1 FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105 531	100 000	249 14	236 08	ST	-13 06	0 00	249 14	0 00	0 00
03/26/2013	01/25/2014	76 58	0 00	3138AA4S7	31419AVS3 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	82 71	76 58	ST	-6 13	0 00	82 71	0 00	0 00
03/26/2013	01/25/2014	110 75	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	119 45	110 75	ST	-8 70	0 00	119 45	0 00	0 00
03/26/2013	01/25/2014	22 20	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	23 96	22 20	ST	-1 76	0 00	23 96	0 00	0 00
04/12/2013	01/25/2014	46 84	0 00	3138MFTC1	3138E7YC2 FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	49 87	46 84	ST	-3 03	0 00	49 87	0 00	0 00
04/12/2013	01/25/2014	203 58	0 00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	216 73	203 58	ST	-13 15	0 00	216 73	0 00	0 00
					3138MLCP7										

04/12/2013	01/25/2014	318 62	0 00	3138MQCT8	FNMA GTD PASS THRU POOL#AQ818 1 3 50000% 1/1/2043	106 375	100 000	339 30	318 62	ST	-20 68	0 00	339 30	0 00	0 00
04/12/2013	01/25/2014	6 98	0 00	3138WN3Y3	3138MQCT8 FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	7 43	6 98	ST	-0 45	0 00	7 43	0 00	0 00
10/25/2013	01/25/2014	153 61	0 00	3138X3EZ1	3138WN3Y3 FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	162 15	153 61	ST	-8 54	0 00	162 15	0 00	0 00
07/16/2013	01/28/2014	5,000 00	0 00	912828VK3	3138X3EZ1 UNITED STATES TREASURY NOTE 1 37500% 6/30/2018 912828VK3	100 004	99 937	5,000 21	4,996 86	ST	-3 35	0 00	5,000 21	0 00	0 00
03/26/2013	02/25/2014	72 03	0 00	31410LC26	JD_30 FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	77 74	72 03	ST	-5 71	0 00	77 74	0 00	0 00
03/26/2013	02/25/2014	24 18	0 00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	26 11	24 18	ST	-1 93	0 00	26 11	0 00	0 00
10/25/2013	02/25/2014	144 47	0 00	31419AVS3	31416WEZ1 FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105 531	100 000	152 46	144 47	ST	-7 99	0 00	152 46	0 00	0 00
03/26/2013	02/25/2014	29 20	0 00	3138AA4S7	31419AVS3 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	31 54	29 20	ST	-2 34	0 00	31 54	0 00	0 00
					3138AA4S7										

03/26/2013	02/25/2014	172 39	0 00	3138AEE90	FNMA GTD PASS THRU POOL#A11059 4 50000% 6/1/2041	107 859	100 000	185 94	172 39	ST	-13 55	0 00	185 94	0 00	0 00
03/26/2013	02/25/2014	22 31	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	24 08	22 31	ST	-1 77	0 00	24 08	0 00	0 00
04/12/2013	02/25/2014	44 30	0 00	3138MFTC1	3138E7YC2 FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	47 16	44 30	ST	-2 86	0 00	47 16	0 00	0 00
04/12/2013	02/25/2014	32 72	0 00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	34 83	32 72	ST	-2 11	0 00	34 83	0 00	0 00
04/12/2013	02/25/2014	41 32	0 00	3138MQCT8	3138MLCP7 FNMA GTD PASS THRU POOL#AQ818 1 3 50000% 1/1/2043	106 375	100 000	44 00	41 32	ST	-2 68	0 00	44 00	0 00	0 00
04/12/2013	02/25/2014	7 62	0 00	3138WN3Y3	3138MQCT8 FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	8 11	7 62	ST	-0 49	0 00	8 11	0 00	0 00
10/25/2013	02/25/2014	212 41	0 00	3138X3EZ1	3138WN3Y3 FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	224 23	212 41	ST	-11 82	0 00	224 23	0 00	0 00
05/30/2013	03/05/2014	5,000 00	0 00	912828VB3	3138X3EZ1 UNITED STATES TREASURY NOTE 1 75000% 5/15/2023 912828VB3 MN_15	96 684	92 929	4,834 20	4,646 46	ST	-187 74	0 00	4,834 20	0 00	0 00

10/02/2013	03/06/2014	5,000.00	0.00	89352HAK5	***TRANSCAN ADA	99 371	100 125	4,968 55	5,006 25	ST	37 70	0.00	4,968 55	0.00	0.00
					PIPELINES LTD										
					3 75000%										
					10/16/2023										
					89352HAK5										
					AO_16										
09/16/2013	03/06/2014	5,000.00	0.00	84756NAC3	SPECTRA	99 829	102 957	4,991 45	5,147 85	ST	156 40	0.00	4,991 45	0.00	0.00
					ENERGY										
					PARTNERS LP										
					SR										
					UNSECURED										
					2 95000%										
					9/25/2018										
					84756NAC3										
					MS_25										
04/12/2013	03/13/2014	13,437 45	15,000 00	3138MLCP7	FNMA GTD	106 344	101 469	14,305 56	13,634 81	ST	-670 75	0.00	14,305 56	0.00	0.00
					PASS THRU										
					POOL#AQ457										
					7 3 50000%										
					12/1/2042										
					3138MLCP7										
04/12/2013	03/13/2014	22,240 58	25,000 00	3138MQCT8	FNMA GTD	106 375	101 469	23,684 37	22,567 23	ST	-1,117 14	0.00	23,684 37	0.00	0.00
					PASS THRU										
					POOL#AQ818										
					1 3 50000%										
					1/1/2043										
					3138MQCT8										
09/30/2013	03/13/2014	50,000 00	0.00	912828RH5	UNITED	99 926	99 949	49,963 06	49,974 44	ST	11 38	0.00	49,963 06	0.00	0.00
					STATES										
					TREASURY										
					NOTE										
					1 37500%										
					9/30/2018										
					812828RH5										
					MS_30										
03/26/2013	03/25/2014	69 28	0.00	31410LC26	FNMA GTD	107 922	100 000	74 77	69 28	ST	-5 49	0.00	74 77	0.00	0.00
					PASS THRU										
					POOL#890289										
					4 50000%										
					2/1/2041										
					31410LC26										
03/26/2013	03/25/2014	24 77	0.00	31416WEZ1	FNMA GTD	108 000	100 000	26 75	24 77	ST	-1 98	0.00	26 75	0.00	0.00
					PASS THRU										
					POOL#AB1051										
					4 50000%										
					5/1/2040										
					31416WEZ1										

10/25/2013	03/25/2014	264.01	0.00	31419AVS3	FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105.531	100.000	278.61	264.01	ST	-14.60	0.00	278.61	0.00	0.00
03/26/2013	03/25/2014	29.60	0.00	31419AVS3	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108.000	100.000	31.97	29.60	ST	-2.37	0.00	31.97	0.00	0.00
03/26/2013	03/25/2014	158.59	0.00	3138AA4S7	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107.859	100.000	171.05	158.59	ST	-12.46	0.00	171.05	0.00	0.00
03/26/2013	03/25/2014	22.56	0.00	3138AEE90	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107.922	100.000	24.35	22.56	ST	-1.79	0.00	24.35	0.00	0.00
04/12/2013	03/25/2014	35.85	0.00	3138E7YC2	FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106.344	100.000	38.17	35.85	ST	-2.32	0.00	38.17	0.00	0.00
04/12/2013	03/25/2014	134.71	0.00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106.344	100.000	143.41	134.71	ST	-8.70	0.00	143.41	0.00	0.00
04/12/2013	03/25/2014	41.18	0.00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ818 1 3 50000% 1/1/2043	106.376	100.000	43.83	41.18	ST	-2.87	0.00	43.83	0.00	0.00
04/12/2013	03/25/2014	7.12	0.00	3138MQCT8	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106.375	100.000	7.58	7.12	ST	-0.46	0.00	7.58	0.00	0.00

10/25/2013	03/25/2014	59 97	0 00	3138X3EZ1	FNMA GTD	105 563	100 000	63 31	59 97	ST	-3 34	0 00	63 31	0 00	0 00
					PASS THRU										
					POOL#AU3751										
					4 00000%										
					8/1/2043										
08/07/2013	04/07/2014	10,000.00	0 00	822582AW2	3138X3EZ1	99 934	100 614	9,993 40	10,061 40	ST	68 00	0 00	9,993 40	0 00	0 00
					***SHELL INTL										
					FIN B V										
					1 90000%										
					8/10/2018										
					822582AW2										
					FA_10										
10/25/2013	04/11/2014	28,731 50	30,000 00	3138X3EZ1	FNMA GTD	105 563	104 859	30,329 69	30,127 67	ST	-202 02	0 00	30,329 69	0 00	0 00
					PASS THRU										
					POOL#AU3751										
					4 00000%										
					8/1/2043										
					3138X3EZ1										
10/25/2013	04/25/2014	265 41	0 00	31419AVS3	FNMA GTD	105 531	100 000	280 09	265 41	ST	-14 68	0 00	280 09	0 00	0 00
					PASS THRU										
					POOL#AE0624										
					4 00000%										
					11/1/2040										
					31419AVS3										
10/25/2013	04/25/2014	345 87	0 00	3138X3EZ1	FNMA GTD	105 563	100 000	365 11	345 87	ST	-19 24	0 00	365 11	0 00	0 00
					PASS THRU										
					POOL#AU3751										
					4 00000%										
					8/1/2043										
					3138X3EZ1										
07/16/2013	05/06/2014	5,000 00	0 00	912828VK3	UNITED	100 004	99 882	5,000 22	4,994 12	ST	-6 10	0 00	5,000 22	0 00	0 00
					STATES										
					TREASURY										
					NOTE										
					1 37500%										
					6/30/2018										
					912828VK3										
					JD_30										
07/31/2013	05/06/2014	5,000.00	0 00	912828VQ0	UNITED	99 567	99 785	4,978 34	4,989 24	ST	10 90	0 00	4,978 34	0 00	0 00
					STATES										
					TREASURY										
					NOTE										
					1 37500%										
					7/31/2018										
					912828VQ0										
					JJ_31										
10/25/2013	05/25/2014	482 13	0 00	31419AVS3	FNMA GTD	105 531	100 000	508 80	482 13	ST	-26 67	0 00	508 80	0 00	0 00
					PASS THRU										
					POOL#AE0624										
					4 00000%										
					11/1/2040										
					31419AVS3										

10/25/2013	05/25/2014	64 20	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	67 77	64 20	ST	-3 57	0 00	67 77	0 00	0 00
10/25/2013	06/25/2014	369 91	0 00	31419AVS3	3138X3EZ1 FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105 531	100 000	390 37	369 91	ST	-20 46	0 00	390 37	0 00	0 00
10/25/2013	06/25/2014	40 83	0 00	3138X3EZ1	31419AVS3 FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	43 10	40 83	ST	-2 27	0 00	43 10	0 00	0 00
10/25/2013	07/25/2014	332 93	0 00	31419AVS3	3138X3EZ1 FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105 531	100 000	351 35	332 93	ST	-18 42	0 00	351 35	0 00	0 00
10/25/2013	07/25/2014	62 59	0 00	3138X3EZ1	31419AVS3 FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	66 07	62 59	ST	-3 48	0 00	66 07	0 00	0 00
10/25/2013	07/28/2014	36,138 99	50,000 00	31419AVS3	3138X3EZ1 FNMA GTD PASS THRU POOL#AE0624 4 00000% 11/1/2040	105 531	105 727	38,137 93	38,208 53	ST	70 60	0 00	38,137 93	0 00	0 00
10/25/2013	08/25/2014	40 95	0 00	3138X3EZ1	31419AVS3 FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043	105 563	100 000	43 23	40 95	ST	-2 28	0 00	43 23	0 00	0 00
10/21/2013	09/02/2014	10,000.00	0.00	949749FQ8	3138X3EZ1 WELLB FARGO & CO 2 15000% 1/15/2019 949749FQ8 JJ_15	99,781	100,508	9,978.10	10,080.80	ST	72 50	0.00	9,978.10	0.00	0 00

10/22/2013	09/02/2014	5,000.00	0.00	94974BFQ8	WELLS FARGO & CO 2 15000% 1/15/2019 94974BFQ8 JJ_15	100 503	100 506	5,025 15	5,025 30	ST	0.15	0.00	5,025 15	0.00	0.00
10/25/2013	09/25/2014	82.77	0.00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	87.37	82.77	ST	-4.60	0.00	87.37	0.00	0.00
ST - TERM		483,147.08						506,941.67	496,293.69	ST	-10,647.98	0.00	506,941.67	0.00	0.00
TOTAL															
06/30/2011	10/02/2013	5,000.00	0.00	912828QN3	UNITED STATES TREASURY NOTE 3 12500% 5/15/2021 912828QN3 MN_15	98 770	106 875	4,988.50	5,343.73	LT	0.00	355.23	4,988.50	0.00	0.00
11/30/2010	10/15/2013	438.37	0.00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	444.53	438.37	LT	0.00	-6.16	444.53	0.00	0.00
08/25/2011	10/15/2013	562.08	0.00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	592.03	562.08	LT	0.00	-29.95	592.03	0.00	0.00
09/30/2011	10/25/2013	1,004.83	0.00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	1,054.13	1,004.83	LT	0.00	-49.30	1,054.13	0.00	0.00
04/19/2012	10/25/2013	72.06	0.00	3138E9LH1	FNMA GTD PASS THRU POOL#AK4827 3,50000% 4/1/2042 3138E9LH1	103 641	100 000	74.68	72.06	LT	0.00	-2.62	74.68	0.00	0.00
08/13/2012	10/25/2013	33.34	0.00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4861 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	34.39	33.34	LT	0.00	-1.05	34.39	0.00	0.00

02/08/2012	10/28/2013	25,000.00	0.00	00206RBD3	AT&T INC SR UNSECURED 3 00000% 2/15/2022 00206RBD3 FA_15	98 803	94 395	24,950.75	23,598.75	LT	0.00	-1,352.00	24,950.75	0.00	0.00
08/23/2007	11/13/2013	5,000.00	0.00	025816AX7	AMERICAN EXPRESS CO SR NTS 6 15000% 08/28/2017 025816AX7 FA_28	100 241	116 328	5,012.06	5,816.40	LT	0.00	804.34	5,014.40	0.00	0.00
07/28/2009	11/13/2013	5,000.00	0.00	025816AX7	AMERICAN EXPRESS CO SR NTS 6 15000% 08/28/2017 025816AX7 FA_28	98 458	116 328	4,822.88	5,816.40	LT	0.00	993.52	4,819.15	0.00	0.00
02/21/2012	11/13/2013	10,000.00	0.00	06051GEK1	BANK AMER CORP SR NT -L 3 75%16 3 75000% 7/12/2016 06051GEK1 JJ_12	98 271	106 258	9,827.10	10,625.80	LT	0.00	798.70	9,827.10	0.00	0.00
05/27/2009	11/13/2013	10,000.00	0.00	14912L4E8	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS 7 15000% 2/15/2019 14912L4E8 FA_15	100 241	123 587	10,024.09	12,358.70	LT	0.00	2,334.61	10,024.70	0.00	0.00
04/15/2010	11/13/2013	10,000.00	0.00	172967EM9	CITIGROUP INC NT 6 12500% 11/21/2017 172967EM9 MN_21	104 661	115 922	10,466.10	11,592.20	LT	0.00	1,126.10	10,466.10	0.00	0.00
03/16/2011	11/13/2013	15,000.00	0.00	25459HBA2	DIRECTV HLDGS LLC / DIRECTV FING INC SR NT 5 00000% 3/1/2021 25459HBA2 MS_01	101 733	104 022	15,259.95	15,603.30	LT	0.00	343.35	15,259.95	0.00	0.00

05/07/2009	11/13/2013	10,000.00	0.00	36962G4C5	GENERAL ELEC CAP CORP MEDIUM TERM NOTES 5.900000% 05/13/2014 36962G4C5 MN_13	100.967	102.685	10,096.71	10,268.50	LT	0.00	171.79	10,103.70	0.00	0.00
04/02/2009	11/13/2013	10,000.00	0.00	717081DB6	PFIZER INC NT 6.200000% 03/15/2019 717081DB6 MS_15	107.641	119.903	10,764.10	11,990.30	LT	0.00	1,226.20	10,794.20	0.00	0.00
07/29/2011	11/13/2013	15,573.15	15,000.00	912828QV5	UNITED STATES TREASURY NOTE 10 YEAR INFLATION INDEX BOND 0.625000% 7/15/2021 912828QV5 JJ_15	101.786	103.324	15,851.26	16,090.78	LT	0.00	239.52	15,398.60	0.00	0.00
06/26/2009	11/13/2013	15,000.00	0.00	984121BY8	XEROX CORPORATIO N SENIOR NOTES 8.250000% 05/15/2014 984121BY8 MN_15	104.109	103.672	15,616.36	15,550.80	LT	0.00	-65.56	15,644.55	0.00	0.00
11/30/2010	11/15/2013	786.55	0.00	312944QIN4	FEDL HOME LOAN MTG CORP#A95861 4.000000% 12/1/2040 312944QIN4	101.406	100.000	797.61	786.55	LT	0.00	-11.06	797.61	0.00	0.00
08/25/2011	11/15/2013	579.00	0.00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4.500000% 10/1/2039 3128M7TB2	105.328	100.000	609.85	579.00	LT	0.00	-30.85	609.85	0.00	0.00
09/30/2011	11/25/2013	75.52	0.00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4.000000% 11/1/2040 31419FWH5	104.906	100.000	79.23	75.52	LT	0.00	-3.71	79.23	0.00	0.00

04/19/2012	11/25/2013	126 75	0 00	3138E9LH1	FNMA GTD PASS THRU POOL#AK4827 3 50000% 4/1/2042	103 641	100 000	131 36	126 75	LT	0 00	-4 61	131 36	0 00	0 00
10/31/2012	11/25/2013	290 49	0 00	3138M3SP0	3138E9LH1 FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	106 656	100 000	309 83	290 49	LT	0 00	-19 34	309 83	0 00	0 00
08/13/2012	11/25/2013	441 35	0 00	3138M8QP1	3138M3SP0 FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	455 28	441 35	LT	0 00	-13 93	455 28	0 00	0 00
10/31/2012	11/25/2013	120 15	0 00	31418AKS6	3138M8QP1 FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042	106 641	100 000	128 13	120 15	LT	0 00	-7 98	128 13	0 00	0 00
11/27/2012	12/04/2013	10,000 00	0 00	25468PCW4	31418AKS6 DISNEY WALT CO 2 35000% 12/1/2022	99 232	90 959	9,923 20	9,095 90	LT	0 00	-827 30	9,923 20	0 00	0 00
11/30/2010	12/15/2013	132 54	0 00	312944QN4	25468PCW4 CALLABLE @ 100 00 09/15/22 JD_01 CC	101 406	100 000	134 40	132 54	LT	0 00	-1 86	134 40	0 00	0 00
08/25/2011	12/15/2013	407 42	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040	105 328	100 000	429 13	407 42	LT	0 00	-21 71	429 13	0 00	0 00
09/30/2011	12/25/2013	796 93	0 00	31419FWH5	3128M7TB2 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	836 03	796 93	LT	0 00	-39 10	836 03	0 00	0 00

04/19/2012	12/25/2013	438 65	0 00	3138E9LH1	FNMA GTD PASS THRU POOL#AK4827 3 50000% 4/1/2042	103 641	100 000	454 62	438 65	LT	0 00	-15 97	454 62	0 00	0 00
10/31/2012	12/25/2013	89 86	0 00	3138E9LH1 3138M3SP0	FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	106 656	100 000	95 84	89 86	LT	0 00	-5 98	95 84	0 00	0 00
08/13/2012	12/25/2013	31 52	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	32 51	31 52	LT	0 00	-0 99	32 51	0 00	0 00
11/30/2012	12/25/2013	225 86	0 00	3138MPXR1	FNMA GTD PASS THRU POOL#AQ788 7 3 00000% 12/1/2042	105 219	100 000	237 65	225 86	LT	0 00	-11 79	237 65	0 00	0 00
10/31/2012	12/25/2013	98 51	0 00	31418AKS6	FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042	106 641	100 000	105 05	98 51	LT	0 00	-6 54	105 05	0 00	0 00
12/31/2012	01/06/2014	27,511 36	30,000 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	95 203	28,848 24	26,191 67	LT	0 00	-2,656 57	28,848 24	0 00	0 00
11/30/2012	01/06/2014	36,644 41	40,000 00	3138MPXR1	FNMA GTD PASS THRU POOL#AQ788 7 3 00000% 12/1/2042	105 219	95 203	38,556 78	34,866 62	LT	0 00	-3,670 16	38,556 78	0 00	0 00
10/31/2011	01/10/2014	5,000 00	0 00	912828RC6	UNITED STATES TREASURY NOTE 2 12500% 8/15/2021	99 555	97 722	4,977 75	4,886 11	LT	0 00	-91 64	4,977 75	0 00	0 00
				912828RC6 FA_15											

11/30/2011	01/10/2014	5,000.00	0.00	912828RC6	UNITED STATES TREASURY NOTE 2 12500% 8/15/2021 912828RC6 FA_15	100 543	97 722	5,027 17	4,886 12	LT	0.00	-141 05	5,027 17	0.00	0.00
02/21/2012	01/15/2014	15,000.00	0.00	06051GEK1	BANK AMER CORP SR NT -L 3 75%16 3 75000% 7/12/2016 06051GEK1 JJ_12	98 271	106 341	14,740 65	15,951 15	LT	0.00	1,210 50	14,740 65	0.00	0.00
11/30/2010	01/15/2014	491 18	0.00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	498 09	491 18	LT	0.00	-6 91	498 09	0.00	0.00
08/25/2011	01/15/2014	242 36	0.00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	255 27	242 36	LT	0.00	-12 91	255 27	0.00	0.00
09/30/2011	01/25/2014	331 04	0.00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	347 28	331 04	LT	0.00	-16 24	347 28	0.00	0.00
04/19/2012	01/25/2014	78 99	0.00	3138E9LH1	FNMA GTD PASS THRU POOL#AK4827 3 50000% 4/1/2042 3138E9LH1	103 641	100 000	81 87	78 99	LT	0.00	-2 88	81 87	0.00	0.00
10/31/2012	01/25/2014	184 61	0.00	3138M3SP0	FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042 3138M3SP0	106 656	100 000	196 90	184 61	LT	0.00	-12 29	196 90	0.00	0.00
08/13/2012	01/25/2014	33 08	0.00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	34 12	33 08	LT	0.00	-1 04	34 12	0.00	0.00

12/31/2012	01/25/2014	59.44	0.00	3138MNET3	FNMA GTD	104.859	100.000	62.33	59.44	LT	0.00	-2.89	62.33	0.00	0.00
					PASS THRU										
					POOL#AQ644										
					5 3 00000%										
					12/1/2042										
					3138MNET3										
10/31/2012	01/25/2014	99.55	0.00	31418AKS6	FNMA GTD	106.641	100.000	106.16	99.55	LT	0.00	-6.61	106.16	0.00	0.00
					PASS THRU										
					POOL#MA120										
					4 3 50000%										
					10/1/2042										
					31418AKS6										
11/30/2012	01/27/2014	238.77	0.00	3138MPXR1	FNMA GTD	105.219	100.000	251.23	238.77	LT	0.00	-12.46	251.23	0.00	0.00
					PASS THRU										
					POOL#AQ788										
					7 3 00000%										
					12/1/2042										
					3138MPXR1										
11/30/2010	02/15/2014	560.74	0.00	312944QN4	FEDL HOME	101.406	100.000	568.63	560.74	LT	0.00	-7.89	568.63	0.00	0.00
					LOAN MTG										
					CORP#A95861										
					4 00000%										
					12/1/2040										
					312944QN4										
08/25/2011	02/15/2014	316.57	0.00	3128MTB2	FEDL HOME	105.328	100.000	333.44	316.57	LT	0.00	-16.87	333.44	0.00	0.00
					LOAN MTG										
					CORP#G05646										
					4 50000%										
					10/1/2039										
					3128MTB2										
03/16/2011	02/19/2014	10,000.00	0.00	25459HBA2	DIRECTV	101.733	107.147	10,173.30	10,714.70	LT	0.00	541.40	10,173.30	0.00	0.00
					HLDGS LLC /										
					DIRECTV FING										
					INC SR NT										
					5 00000%										
					3/1/2021										
					25459HBA2										
					MS_01										
09/30/2011	02/25/2014	188.53	0.00	31419FWH5	FNMA GTD	104.906	100.000	197.78	188.53	LT	0.00	-9.25	197.78	0.00	0.00
					PASS THRU										
					POOL#AE5147										
					4 00000%										
					11/1/2040										
					31419FWH5										
04/19/2012	02/25/2014	179.71	0.00	3138E9LH1	FNMA GTD	103.641	100.000	186.25	179.71	LT	0.00	-6.54	186.25	0.00	0.00
					PASS THRU										
					POOL#AK4827										
					3 50000%										
					4/1/2042										
					3138E9LH1										

10/31/2012	02/25/2014	137 67	0 00	3138M3SP0	FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	108 656	100 000	146 83	137 67	LT	0 00	-9 16	146 83	0 00	0 00
08/13/2012	02/25/2014	32 65	0 00	3138M8QP1	3138M3SP0 FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	33 68	32 65	LT	0 00	-1 03	33 68	0 00	0 00
12/31/2012	02/25/2014	9 48	0 00	3138MNET3	3138M8QP1 FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	100 000	9 94	9 48	LT	0 00	-0 46	9 94	0 00	0 00
10/31/2012	02/25/2014	96 43	0 00	31418AKS6	3138MNET3 FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042	106 641	100 000	102 83	96 43	LT	0 00	-6 40	102 83	0 00	0 00
10/31/2011	03/06/2014	5,000 00	0 00	912828RC6	31418AKS6 UNITED STATES TREASURY NOTE 2 12500% 8/15/2021	99 555	98 765	4,977 76	4,938 26	LT	0 00	-39 50	4,977 76	0 00	0 00
04/19/2012	03/13/2014	35,345 64	40,000 00	3138E9LH1	FA_15 FNMA GTD PASS THRU POOL#AK4827 3 50000% 4/1/2042	103 641	101 469	36,632 44	35,864 78	LT	0 00	-767 66	36,632 44	0 00	0 00
10/31/2012	03/13/2014	14,393 97	20,000 00	3138M3SP0	3138E9LH1 FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	106 656	101 469	15,352 07	14,605 37	LT	0 00	-746 70	15,352 07	0 00	0 00
10/31/2012	03/13/2014	16,962 28	20,000 00	31418AKS6	3138M3SP0 FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042	106 641	101 469	18,088 69	17,211 41	LT	0 00	-877 28	18,088 69	0 00	0 00

11/30/2010	03/15/2014	553 28	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040	101 406	100 000	561 06	553 28	LT	0 00	-7 73	561 06	0 00
08/25/2011	03/15/2014	264 97	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039	105 328	100 000	279 09	264 97	LT	0 00	-14 12	279 09	0 00
06/26/2009	03/20/2014	10,000 00	0 00	984121BY8	XEROX CORPORATIO N SENIOR NOTES 8 25000% 05/15/2014 984121BY8 MN_15	104 109	101 079	10,410 90	10,107 90	LT	0 00	-303 00	10,429 70	0 00
09/30/2011	03/25/2014	80 66	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	84 62	80 66	LT	0 00	-3 96	84 62	0 00
04/19/2012	03/25/2014	170 58	0 00	3138E9LH1	FNMA GTD PASS THRU POOL#AK4827 3 50000% 4/1/2042	103 641	100 000	176 79	170 58	LT	0 00	-6 21	176 79	0 00
10/31/2012	03/25/2014	164 14	0 00	3138M3SP0	FNMA GTD PASS THRU POOL#AP0525 3 50000% 7/1/2042	106 656	100 000	175 07	164 14	LT	0 00	-10 93	175 07	0 00
08/13/2012	03/25/2014	33 00	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	34 04	33 00	LT	0 00	-1 04	34 04	0 00
12/31/2012	03/25/2014	9 18	0.00	3138MNET3	FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042 3138MNET3	104 859	100 000	9 63	9 18	LT	0 00	-0 45	9 63	0 00

10/31/2012	03/25/2014	98 62	0 00	31418AKS6	FNMA GTD PASS THRU POOL#MA120 4 3 50000% 10/1/2042	106 641	100 000	105 17	98 62	LT	0 00	-6 56	105 17	0 00	0 00
09/08/2010	04/01/2014	15,000 00	0 00	437076AT9	31418AKS6 HOME DEPOT INC SR NT 3 95000% 9/15/2020 437076AT9 MS_15 ***SANOFI S A SR	100 320	107 903	15,048 00	16,185 45	LT	0 00	1,137 45	15,048 00	0 00	0 00
04/03/2013	04/07/2014	5,000 00	0 00	801060AB0	UNSECURED 1 25000% 4/10/2018 801060AB0 AO_10	99 561	98 339	4,978 05	4,916 95	LT	0 00	-61 10	4,978 05	0 00	0 00
05/03/2012	04/07/2014	10,000 00	0 00	00037BAB8	ABB FIN USA INC 2 87500% 5/8/2022 00037BAB8 MN_08	97 833	97 687	9,783 30	9,768 70	LT	0 00	-14 60	9,783 30	0 00	0 00
04/16/2012	04/07/2014	5,000 00	0 00	548661CW5	LOWES COS INC 3 12000% 4/15/2022 548661CW5 CALLABLE @ 100 00 01/15/22 AO_15 CC	99 958	100 345	4,997 90	5,017 25	LT	0 00	19 35	4,997 90	0 00	0 00
11/30/2010	04/15/2014	135 95	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	137 86	135 95	LT	0 00	-1 91	137 86	0 00	0 00
08/25/2011	04/15/2014	456 03	0 00	3128MT7B2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128MT7B2	105 328	100 000	480 33	456 03	LT	0 00	-24 30	480 33	0 00	0 00
03/26/2013	04/25/2014	129 93	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	140 22	129 93	LT	0 00	-10 28	140 22	0 00	0 00

03/26/2013	04/25/2014	225 14	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	243 15	225 14	LT	0 00	-18 01	243 15	0 00	0 00
09/30/2011	04/25/2014	327 77	0 00	31419FWH5	31416WEZ1 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	343 85	327 77	LT	0 00	-16 08	343 85	0 00	0 00
03/26/2013	04/25/2014	363 60	0 00	3138AA4S7	31419FWH5 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	392 69	363 60	LT	0 00	-29 09	392 69	0 00	0 00
03/26/2013	04/25/2014	22 16	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	23 90	22 16	LT	0 00	-1 74	23 90	0 00	0 00
03/26/2013	04/25/2014	22 74	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	24 54	22 74	LT	0 00	-1 80	24 54	0 00	0 00
08/13/2012	04/25/2014	31 77	0 00	3138M8QP1	3138E7YC2 FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	32 77	31 77	LT	0 00	-1 00	32 77	0 00	0 00
04/12/2013	04/25/2014	42 41	0 00	3138MFTC1	3138M8QP1 FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	108 344	100 000	45 15	42 41	LT	0 00	-2 74	45 15	0 00	0 00
04/12/2013	04/25/2014	8 36	0 00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	8 90	8 36	LT	0 00	-0 54	8 90	0 00	0 00

12/31/2012	04/25/2014	9 13	0 00	3138MNET3	FNMA GTD	104 859	100 000	9 57	9 13	LT	0 00	-0 44	9 57	0 00	0 00
					PASS THRU										
					POOL#AQ644										
					5 3 00000%										
					12/1/2042										
					3138MNET3										
04/12/2013	04/25/2014	94 58	0 00	3138WN3Y3	FNMA GTD	106 375	100 000	100 72	94 58	LT	0 00	-6 14	100 72	0 00	0 00
					PASS THRU										
					POOL#AT1714										
					3 50000%										
					4/1/2043										
					3138WN3Y3										
05/27/2009	05/05/2014	10,000 00	0 00	14912L4E8	CATERPILLAR	100 241	123 015	10,024 09	12,301 50	LT	0 00	2,277 41	10,024 70	0 00	0 00
					FINL SVCS										
					CORP MEDIUM										
					TERM NTS										
					7 15000%										
					2/15/2019										
					14912L4E8										
					FA_15										
07/29/2011	05/06/2014	57,662 00	55,000 00	912828QV5	UNITED STATES	101 164	103 910	58,333 40	59,619 84	LT	0 00	1,286 44	56,461 55	0 00	0 00
					TREASURY										
					NOTE 10										
					YEAR										
					INFLATION										
					INDEX BOND										
					0 62500%										
					7/15/2021										
					912828QV5										
					JJ_15										
11/30/2010	05/15/2014	983 01	0 00	312844QN4	FEDL HOME	101 406	100 000	996 83	983 01	LT	0 00	-13 82	996 83	0 00	0 00
					LOAN MTG										
					CORP#A95861										
					4 00000%										
					12/1/2040										
					312944QN4										
08/25/2011	05/15/2014	637 48	0 00	3128M7TB2	FEDL HOME	105 328	100 000	671 45	637 48	LT	0 00	-33 97	671 45	0 00	0 00
					LOAN MTG										
					CORP#G06648										
					4 50000%										
					10/1/2039										
					3128M7TB2										
03/26/2013	05/25/2014	119 01	0 00	31410LC26	FNMA GTD	107 922	100 000	128 44	119 01	LT	0 00	-9 43	128 44	0 00	0 00
					PASS THRU										
					POOL#80289										
					4 50000%										
					2/1/2041										
					31410LC26										

03/26/2013	05/25/2014	418 78	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	452 28	418 78	LT	0 00	-33 50	452 28	0 00	0 00
09/30/2011	05/25/2014	488 26	0 00	31419FWH5	31416WEZ1 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	512 22	488 26	LT	0 00	-23 96	512 22	0 00	0 00
03/26/2013	05/25/2014	201 47	0 00	3138AA4S7	31419FWH5 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	217 59	201 47	LT	0 00	-16 12	217 59	0 00	0 00
03/26/2013	05/25/2014	179 91	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	194 05	179 91	LT	0 00	-14 14	194 05	0 00	0 00
03/26/2013	05/25/2014	415 10	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	447 98	415 10	LT	0 00	-32 88	447 98	0 00	0 00
08/13/2012	05/25/2014	255 73	0 00	3138MBQP1	3138E7YC2 FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	263 80	255 73	LT	0 00	-8 07	263 80	0 00	0 00
04/12/2013	05/25/2014	81 70	0 00	3138MFTC1	3138MBQP1 FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	86 98	81 70	LT	0 00	-5 28	86 98	0 00	0 00
04/12/2013	05/25/2014	72.84	0.00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	108.344	100.000	77.85	72.84	LT	0.00	-4.71	77.85	0.00	0.00
				3138MLCP7											

12/31/2012	05/25/2014	10 48	0 00	3138MNET3	FNMA GTD	104 859	100 000	10 99	10 48	LT	0 00	-0 51	10 99	0 00	0 00
					PASS THRU										
					POOL#AQ644										
					5 3 00000%										
					12/1/2042										
					3138MNET3										
04/12/2013	05/25/2014	7 01	0 00	3138WN3Y3	FNMA GTD	106 375	100 000	7 47	7 01	LT	0 00	-0 45	7 47	0 00	0 00
					PASS THRU										
					POOL#AT1714										
					3 50000%										
					4/1/2043										
					3138WN3Y3										
04/15/2010	06/09/2014	10,000 00	0 00	172967EM9	CITIGROUP INC	104 661	114 344	10,466 10	11,434 40	LT	0 00	968 30	10,466 10	0 00	0 00
					NT 6 12500%										
					11/21/2017										
					172967EM9										
					MN_21										
11/30/2010	06/15/2014	1,447 05	0 00	312944QN4	FEDL HOME	101 406	100 000	1,467 40	1,447 05	LT	0 00	-20 35	1,467 40	0 00	0 00
					LOAN MTG										
					CORP#A95661										
					4 00000%										
					12/1/2040										
					312944QN4										
08/25/2011	06/15/2014	462 80	0 00	3128M7TB2	FEDL HOME	105 328	100 000	487 46	462 80	LT	0 00	-24 66	487 46	0 00	0 00
					LOAN MTG										
					CORP#G05646										
					4 50000%										
					10/1/2039										
					3128M7TB2										
03/26/2013	06/25/2014	124 19	0 00	31410LC26	FNMA GTD	107 922	100 000	134 03	124 19	LT	0 00	-9 84	134 03	0 00	0 00
					PASS THRU										
					POOL#890289										
					4 50000%										
					2/1/2041										
					31410LC26										
03/26/2013	06/25/2014	674 29	0 00	31416WEZ1	FNMA GTD	108 000	100 000	728 23	674 29	LT	0 00	-53 94	728 23	0 00	0 00
					PASS THRU										
					POOL#AB1051										
					4 50000%										
					5/1/2040										
					31416WEZ1										
09/30/2011	06/25/2014	957 25	0 00	31419FWH5	FNMA GTD	104 906	100 000	1,004 21	957 25	LT	0 00	-46 96	1,004 21	0 00	0 00
					PASS THRU										
					POOL#AE5147										
					4 00000%										
					11/1/2040										
					31419FWH5										

03/26/2013	06/25/2014	179 61	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	193 98	179 61	LT	0 00	-14 37	193 98	0 00	0 00
03/26/2013	06/25/2014	23 57	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	25 42	23 57	LT	0 00	-1 85	25 42	0 00	0 00
03/26/2013	06/25/2014	41 83	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	45 14	41 83	LT	0 00	-3 31	45 14	0 00	0 00
08/13/2012	06/25/2014	32 49	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	33 52	32 49	LT	0 00	-1 03	33 52	0 00	0 00
04/12/2013	06/25/2014	82 08	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	87 38	82 08	LT	0 00	-5 30	87 38	0 00	0 00
04/12/2013	06/25/2014	9 03	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	9 61	9 03	LT	0 00	-0 58	9 61	0 00	0 00
12/31/2012	06/25/2014	12 71	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	100 000	13 33	12 71	LT	0 00	-0 62	13 33	0 00	0 00
04/12/2013	06/25/2014	7 01	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	7 47	7 01	LT	0 00	-0 46	7 47	0 00	0 00
				3138WN3Y3											

11/30/2010	07/15/2014	1,064 09	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040	101 406	100 000	1,079 05	1,064 09	LT	0 00	-14 96	1,079 05	0 00	0 00
08/25/2011	07/15/2014	616 12	0 00	3128M7TB2	312944QN4 FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039	105 328	100 000	648 95	616 12	LT	0 00	-32 83	648 95	0 00	0 00
03/26/2013	07/25/2014	181 74	0 00	31410LC26	3128M7TB2 FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	196 14	181 74	LT	0 00	-14 40	196 14	0 00	0 00
03/26/2013	07/25/2014	21 73	0 00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	23 47	21 73	LT	0 00	-1 74	23 47	0 00	0 00
09/30/2011	07/25/2014	347 39	0 00	31419FWH5	31416WEZ1 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	364 43	347 39	LT	0 00	-17 04	364 43	0 00	0 00
03/26/2013	07/25/2014	188 73	0 00	3138AA4S7	31419FWH5 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	203 83	188 73	LT	0 00	-15 10	203 83	0 00	0 00
03/26/2013	07/25/2014	164 24	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	177 15	164 24	LT	0 00	-12 91	177 15	0 00	0 00
03/26/2013	07/25/2014	42 30	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	45 65	42 30	LT	0 00	-3 35	45 65	0 00	0 00
				3138E7YC2											

08/13/2012	07/25/2014	32 59	0 00	3138MBQP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	33 62	32 59	LT	0 00	-1 03	33 62	0 00	0 00
04/12/2013	07/25/2014	71 55	0 00	3138MFTC1	3135M8QP1 FNMA GTD PASS THRU POOL#AQ054 6 3 50000% 11/1/2042	106 344	100 000	76 17	71 55	LT	0 00	-4 62	76 17	0 00	0 00
04/12/2013	07/25/2014	120 09	0 00	3138MLCP7	3138MFTC1 FNMA GTD PASS THRU POOL#AQ457 7 3 50000% 12/1/2042	106 344	100 000	127 85	120 09	LT	0 00	-7 76	127 85	0 00	0 00
12/31/2012	07/25/2014	132 17	0 00	3138MNET3	3138MLCP7 FNMA GTD PASS THRU POOL#AQ644 5 3 00000% 12/1/2042	104 859	100 000	138 59	132 17	LT	0 00	-6 42	138 59	0 00	0 00
04/12/2013	07/25/2014	7 63	0 00	3138WN3Y3	3138MNET3 FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043	106 375	100 000	8 13	7 63	LT	0 00	-0 50	8 13	0 00	0 00
09/30/2011	07/29/2014	7,588 52	25 000 00	31419FWH5	3138WN3Y3 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	105 695	8,065 74	8,126 41	LT	0 00	60 67	8,065 74	0 00	0 00
06/03/2013	07/30/2014	5,000 00	0 00	268648AP7	31419FWH5 EMC CORP SR UNSECURED 1 87500% 6/1/2018 268648AP7 JD_01	99 943	99 856	4,997 15	4,992 80	LT	0 00	-4 35	4,997 15	0 00	0 00
11/30/2010	08/15/2014	436 63	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	443 07	436 63	LT	0 00	-6 14	443 07	0 00	0 00

08/25/2011	08/15/2014	193 27	0 00	3128MTTB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039	105 328	100 000	203 57	193 27	LT	0 00	-10 30	203 57	0 00	0 00
03/26/2013	08/25/2014	111 73	0 00	31410LC26	3128MTTB2 FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041	107 922	100 000	120 58	111 73	LT	0 00	-8 85	120 58	0 00	0 00
03/26/2013	08/25/2014	324 24	0 00	31416WEZ1	31410LC26 FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040	108 000	100 000	350 18	324 24	LT	0 00	-25 94	350 18	0 00	0 00
09/30/2011	08/25/2014	624 37	0 00	31419FWH5	31416WEZ1 FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040	104 906	100 000	655 00	624 37	LT	0 00	-30 63	655 00	0 00	0 00
03/26/2013	08/25/2014	197 86	0 00	3138AA4S7	31419FWH5 FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041	108 000	100 000	213 69	197 86	LT	0 00	-15 83	213 69	0 00	0 00
03/26/2013	08/25/2014	95 19	0 00	3138AEE90	3138AA4S7 FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041	107 859	100 000	102 67	95 19	LT	0 00	-7 43	102 67	0 00	0 00
03/26/2013	08/25/2014	48 82	0 00	3138E7YC2	3138AEE90 FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042	107 922	100 000	52 69	48 82	LT	0 00	-3 87	52 69	0 00	0 00
08/13/2012	08/25/2014	32 86	0 00	3138M8QP1	3138E7YC2 FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042	103 156	100 000	33 90	32 86	LT	0 00	-1 04	33 90	0 00	0 00
				3138M8QP1											

04/12/2013	08/25/2014	90 74	0 00	3138MFTC1	FNMA GTD	106 344	100 000	96 60	90 74	LT	0 00	-5 86	96 60	0 00	0 00
				PASS THRU											
				POOL#AQ054											
				6 3 50000%											
				11/1/2042											
				3138MFTC1											
04/12/2013	08/25/2014	8 25	0 00	3138MLCP7	FNMA GTD	106 344	100 000	8 78	8 25	LT	0 00	-0 53	8 78	0 00	0 00
				PASS THRU											
				POOL#AQ457											
				7 3 50000%											
				12/1/2042											
				3138MLCP7											
12/31/2012	08/25/2014	8 52	0 00	3138MNET3	FNMA GTD	104 859	100 000	8 93	8 52	LT	0 00	-0 41	8 93	0 00	0 00
				PASS THRU											
				POOL#AQ644											
				5 3 00000%											
				12/1/2042											
				3138MNET3											
04/12/2013	08/25/2014	6 91	0 00	3138WN3Y3	FNMA GTD	106 375	100 000	7 36	6 91	LT	0 00	-0 45	7 36	0 00	0 00
				PASS THRU											
				POOL#AT1714											
				3 50000%											
				4/1/2043											
				3138WN3Y3											
08/23/2006	09/11/2014	10,000.00	0 00	828807BP1	SIMON PPTY	99 685	105 234	9,968 50	10,523 40	LT	0 00	554 90	9,968 50	0 00	0 00
				GROUP LP NT											
				5 75%15											
				5 75000%											
				12/01/2015											
				828807BP1											
				CALLABLE @											
				100 00											
				09/02/15											
				JD_01											
11/30/2010	09/15/2014	788 31	0 00	312944QN4	FEDL HOME	101 406	100 000	799 40	788 31	LT	0 00	-11 09	799 40	0 00	0 00
				LOAN MTG											
				CORP#A95861											
				4 00000%											
				12/1/2040											
				312944QN4											
08/25/2011	09/15/2014	431 42	0 00	3128M7TB2	FEDL HOME	105 328	100 000	454 41	431 42	LT	0 00	-22 99	454 41	0 00	0 00
				LOAN MTG											
				CORP#G05646											
				4 50000%											
				10/1/2039											
				3128M7TB2											
03/26/2013	09/25/2014	123 04	0 00	31410LC26	FNMA GTD	107 922	100 000	132 79	123 04	LT	0 00	-9 75	132 79	0 00	0 00
				PASS THRU											
				POOL#890289											
				4 50000%											
				2/1/2041											
				31410LC26											

03/26/2013	09/25/2014	288 69	0 00	31416WEZ1	FNMA GTD	108 000	100 000	311 79	288 69	LT	0 00	-23 10	311 79	0 00	0 00
				PASS THRU											
				POOL#AB1051											
				4 50000%											
				5/1/2040											
				31416WEZ1											
09/30/2011	09/25/2014	265 31	0 00	31419FWH5	FNMA GTD	104 906	100 000	278 33	265 31	LT	0 00	-13 02	278 33	0 00	0 00
				PASS THRU											
				POOL#AE5147											
				4 00000%											
				11/1/2040											
				31419FWH5											
03/26/2013	09/25/2014	26 70	0 00	3138AA4S7	FNMA GTD	108 000	100 000	28 84	26 70	LT	0 00	-2 14	28 84	0 00	0 00
				PASS THRU											
				POOL#AH8932											
				4 50000%											
				4/1/2041											
				3138AA4S7											
03/26/2013	09/25/2014	68 18	0 00	3138AEE90	FNMA GTD	107 859	100 000	73 54	68 18	LT	0 00	-5 36	73 54	0 00	0 00
				PASS THRU											
				POOL#AI1059											
				4 50000%											
				6/1/2041											
				3138AEE90											
03/26/2013	09/25/2014	62 55	0 00	3138E7YC2	FNMA GTD	107 922	100 000	67 51	62 55	LT	0 00	-4 96	67 51	0 00	0 00
				PASS THRU											
				POOL#AK3406											
				4 50000%											
				1/1/2042											
				3138E7YC2											
08/13/2012	09/25/2014	744 04	0 00	3138MBQP1	FNMA GTD	103 156	100 000	767 52	744 04	LT	0 00	-23 48	767 52	0 00	0 00
				PASS THRU											
				POOL#AP4961											
				3 00000%											
				8/1/2042											
				3138MBQP1											
04/12/2013	09/25/2014	80 56	0 00	3138MFTC1	FNMA GTD	106 344	100 000	85 76	80 56	LT	0 00	-5 20	85 76	0 00	0 00
				PASS THRU											
				POOL#AQ054											
				6 3 50000%											
				11/1/2042											
				3138MFTC1											
04/12/2013	09/25/2014	7 99	0 00	3138MLCP7	FNMA GTD	106 344	100 000	8 51	7 99	LT	0 00	-0 52	8 51	0 00	0 00
				PASS THRU											
				POOL#AQ457											
				7 3 50000%											
				12/1/2042											
				3138MLCP7											

12/31/2012	09/25/2014	62.21	0.00	3138MNET3	FNMA GTD PASS THRU POOL#AQ644 5 3 000000% 12/1/2042	104 859	100 000	65.23	62.21	LT	0.00	-3.02	65.23	0.00	0.00
					3138MNET3										
04/12/2013	09/25/2014	80.44	0.00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 500000% 4/1/2043	106 375	100 000	85.66	80.44	LT	0.00	-5.22	85.66	0.00	0.00
					3138WN3Y3										
LT - TERM		491,182.20						502,793.32	506,283.22	LT	0.00	3,489.90	500,552.72	0.00	0.00
TOTAL		984,329.28						1,009,734.99	1,002,576.91			-10,647.98	1,007,494.39	0.00	0.00
SECTION															
TOTAL															

MATURITIES - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
01/31/2014	03/31/2014	25,000.00	0.00	912828KJ8	UNITED STATES TREASURY NOTE 1 750000% 03/31/2014	100 262	100 000	25,065.51	25,000.00	ST	-65.51	0.00	25,065.51	0.00	0.00
					912828KJ8										
					MS_31										
03/31/2014	08/15/2014	25,000.00	0.00	912828R88	UNITED STATES TREASURY NOTE 0 500000% 8/15/2014	100 168	100 000	25,042.08	25,000.00	ST	-42.08	0.00	25,042.08	0.00	0.00
					912828R88										
					FA_15										
ST - TERM		50,000.00						50,107.59	50,000.00	ST	-107.59	0.00	50,107.59	0.00	0.00
TOTAL															
SECTION		50,000.00						50,107.59	50,000.00				50,107.59	0.00	0.00
TOTAL															

MATURITIES - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
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07/31/2013	12/31/2013	10,000.00	0.00	81282JW1	UNITED STATES TREASURY NOTES	100 586	100 000	10,058 63	10,000 00	ST	-58 63	0 00	10,058 63	0 00	0 00
ST - TERM					NOTES										
TOTAL					1 50000%										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	GENERAL ELEC CAP	100 967	100 000	10,096 71	10,000 00	LT	0 00	-96 71	10,103 70	0 00	0 00
ST - TERM					CORP MEDIUM TERM NOTES										
TOTAL					5 90000%										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	05/13/2014										
ST - TERM					36962G4C5										
TOTAL					MN_13										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	GENERAL ELEC CAP	100 967	100 000	10,096 71	10,000 00	LT	0 00	-96 71	10,103 70	0 00	0 00
ST - TERM					CORP MEDIUM TERM NOTES										
TOTAL					5 90000%										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	05/13/2014										
ST - TERM					36962G4C5										
TOTAL					MN_13										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	GENERAL ELEC CAP	100 967	100 000	10,096 71	10,000 00	LT	0 00	-96 71	10,103 70	0 00	0 00
ST - TERM					CORP MEDIUM TERM NOTES										
TOTAL					5 90000%										
05/07/2009	05/13/2014	10,000.00	0.00	36962G4C5	05/13/2014										
ST - TERM					36962G4C5										
TOTAL					MN_13										

CAPITAL GAIN DIVIDENDS - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Cyfr Gain/Loss
CAPITAL	11/21/2013	14,812.45		ARTXX	ARTISAN INTERNATIONAL FUND INV SHS			0.00	4,522.24	ST	4,522.24	0.00	0.00	0.00	0.00
GAIN															
DIVIDENDS															
NONCOVE															
RED															
CAPITAL	12/11/2013	29,349.27		PCRIX	***PIMCO COMMODITY REAL RETURN STRATEGY FUND INSTITUTIONAL LCL			0.00	2,674.89	ST	2,674.89	0.00	0.00	0.00	0.00
GAIN															
DIVIDENDS															
NONCOVE															
RED															
CAPITAL	12/12/2013	0.01		MIPTX	**MATTHEWS INTL FDS PAC TIGER FD INSTL CL			0.00	0.01	ST	0.01	0.00	0.00	0.00	0.00
GAIN															
DIVIDENDS															
NONCOVE															
RED															
CAPITAL	12/17/2013	47.27		NBHIX	**NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD INSTL CL			0.00	47.27	ST	47.27	0.00	0.00	0.00	0.00
GAIN															
DIVIDENDS															
NONCOVE															
RED															

CAPITAL	12/17/2013	396 44	NBRX	**NEUBERGER & BERMAN EQUITY FD REAL ESTATE FD INSTL CL	0 00	396 44	ST	0 00	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
ST - TERM		44,605 44			0 00	7,640 85	ST	0 00	0 00	0 00	0 00
TOTAL											
CAPITAL	11/21/2013	14,812.45	ARTXX	**ARTISAN INTERNATION AL VALUE FUND INV SHS	0 00	27,346 75	LT	27,346 75	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/12/2013	9,404 08	MIPTX	**MATTHEWS INTL FDS PAC TIGER FD INSTL CL	0 00	1,489 42	LT	1,489 42	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/17/2013	6,976 46	NBHIX	**NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD INSTL CL	0 00	6,976 46	LT	6,976 46	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/17/2013	11 31	NBHIX	**NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD INSTL CL	0 00	11 31	LT	11 31	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/17/2013	65 93	NBRX	**NEUBERGER & BERMAN EQUITY FD REAL ESTATE FD INSTL CL	0 00	65 93	LT	65 93	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/17/2013	10,187.18	NBRX	**NEUBERGER & BERMAN EQUITY FD REAL ESTATE FD INSTL CL	0 00	10,187 18	LT	10,187 18	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											
CAPITAL	12/17/2013	1,260 78	NBGIX	**NEUBERGER BERMAN GENESIS FD INSTITUTIONA L CLASS	0 00	1,260.79	LT	1,260 79	0 00	0 00	0 00
GAIN											
DIVIDENDS											
NONCOVE											
RED											

CAPITAL	12/17/2013	44,448.64	NBGX	**NEUBERGER	0.00	44,448.64	LT	0.00	44,448.64	0.00	0.00	0.00
GAIN				BERMAN								
DIVIDENDS				GENESIS FD								
				INSTITUTIONAL								
				L CLASS								
NONCOVE												
RED												
LT - TERM		87,166.84			0.00	91,786.48	LT	0.00	91,786.48	0.00	0.00	0.00
TOTAL		131,772.28			0.00	98,427.33		7,640.85	91,786.48	0.00	0.00	0.00
SECTION												
TOTAL												

TREASURY BILLS HELD TO MATURITY - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
05/30/2014	06/26/2014	25,000.00	0.00	912796BP3	UNITED STATES TREASURY BILLS	99.998	100.000	24,999.39	24,999.39		0.00	0.00	24,999.39	0.61	0.00
					0.000000%										
					6/26/2014										
					912796BP3										
SECTION		25,000.00						24,999.39	24,999.39		0.00	0.00	24,999.39	0.61	0.00
TOTAL															

CASH IN LIEU - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
CASH IN LIEU - NONCOVE RED	06/17/2014	4.70		TUB	***ITAU UNIBANCO BANCO HOLDING S A SPONSORED ADR REPSTG 500			0.00	4.70	LT	0.00	4.70	0.00	0.00	0.00
CASH IN LIEU - NONCOVE RED	08/01/2014	13.30		AIQY	***AIR LIQUIDE-ADR			0.00	13.30	LT	0.00	13.30	0.00	0.00	0.00
LT - TERM		18.00						0.00	18.00	LT	0.00	18.00	0.00	0.00	0.00
TOTAL		18.00						0.00	18.00		0.00	18.00	0.00	0.00	0.00
SECTION															
TOTAL															