EXTENDED TO NOVEMBER 16, 2015

Form **990-PF**

Department of the Treasury
Internal Revenue Service

# Return of Private Foundation

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

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

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

OMB No 1545-0052

**2014**

Open to Public Inspection

For calendar year 2014 or tax year beginning , and ending

Name of foundation
CME GROUP FOUNDATION

A Employer identification number
45-0575574

Number and street (or P O box number if mail is not delivered to street address) Room/suite
20 SOUTH WACKER DRIVE (TAX DEPT)

B Telephone number
312-930-3292

City or town, state or province, country, and ZIP or foreign postal code
CHICAGO, IL 60606

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)* ▶$ 16,100,454.

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)) | (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 | 3,401,000. | | N/A | |
| 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 | 362,188. | 362,188. | | STATEMENT 1 |
| 5a | Gross rents | | | | |
| b | Net rental income or (loss) | | | | |
| 6a | Net gain or (loss) from sale of assets not on line 10 | 906,626. | | | |
| b | Gross sales price for all assets on line 6a 8,777,006. | | | | |
| 7 | Capital gain net income (from Part IV, line 2) | | 906,626. | | |
| 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) | | | | |
| 11 | Other income | | | | |
| 12 | **Total.** Add lines 1 through 11 | 4,669,814. | 1,268,814. | | |
| Operating and Administrative Expenses 13 | Compensation of officers, directors, trustees, etc | 0. | 0. | | 0. |
| 14 | Other employee salaries and wages | | | | |
| 15 | Pension plans, employee benefits | | | | |
| 16a | Legal fees STMT 2 | -2,691. | 0. | | 0. |
| b | Accounting fees STMT 3 | 14,400. | 0. | | 0. |
| c | Other professional fees STMT 4 | 124,176. | 124,176. | | 0. |
| 17 | Interest | | | | |
| 18 | Taxes STMT 5 | 5,773. | 0. | | 0. |
| 19 | Depreciation and depletion | | | | |
| 20 | Occupancy | | | | |
| 21 | Travel, conferences, and meetings | 32,350. | 0. | | 0. |
| 22 | Printing and publications | | | | |
| 23 | Other expenses STMT 6 | 80,594. | 0. | | 0. |
| 24 | **Total operating and administrative expenses.** Add lines 13 through 23 | 254,602. | 124,176. | | 0. |
| 25 | Contributions, gifts, grants paid | 3,134,400. | | | 3,134,400. |
| 26 | **Total expenses and disbursements.** Add lines 24 and 25 | 3,389,002. | 124,176. | | 3,134,400. |
| 27 | Subtract line 26 from line 12: | | | | |
| a | Excess of revenue over expenses and disbursements | 1,280,812. | | | |
| b | **Net investment income** (if negative, enter -0-) | | 1,144,638. | | |
| c | **Adjusted net income** (if negative, enter -0-) | | | N/A | |

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11-24-14 LHA For Paperwork Reduction Act Notice, see instructions.

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## Part II Balance Sheets

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

| | | | Beginning of year | End of year | |
|---|---|---|---|---|---|
| | | | (a) Book Value | (b) Book Value | (c) Fair Market Value |
| Assets | 1 | Cash - non-interest-bearing | 203,894. | 163,635. | 163,635. |
| | 2 | Savings and temporary cash investments | 21,636. | 94,851. | 94,851. |
| | 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 | | | |
| | 7 | Other notes and loans receivable ▶ | | | |
| | | 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 STMT 8 | 857,792. | 2,962,894. | 2,962,894. |
| | b | Investments - corporate stock STMT 9 | 8,873,632. | 8,279,041. | 8,279,041. |
| | c | Investments - corporate bonds STMT 10 | 794,150. | 1,257,035. | 1,257,035. |
| | 11 | Investments - land, buildings, and equipment basis ▶ | | | |
| | | Less accumulated depreciation ▶ | | | |
| | 12 | Investments - mortgage loans | | | |
| | 13 | Investments - other STMT 11 | 4,928,302. | 3,177,718. | 3,177,718. |
| | 14 | Land, buildings, and equipment: basis ▶ | | | |
| | | Less accumulated depreciation ▶ | | | |
| | 15 | Other assets (describe ▶ STATEMENT 12) | 35,538. | 165,280. | 165,280. |
| | 16 | **Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I) | 15,714,944. | 16,100,454. | 16,100,454. |
| Liabilities | 17 | Accounts payable and accrued expenses | 2,787. | | |
| | 18 | Grants payable | | | |
| | 19 | Deferred revenue | | | |
| | 20 | Loans from officers, directors, trustees, and other disqualified persons | | | |
| | 21 | Mortgages and other notes payable | | | |
| | 22 | Other liabilities (describe ▶ STATEMENT 13) | 77,398. | 32,642. | |
| | 23 | **Total liabilities** (add lines 17 through 22) | 80,185. | 32,642. | |
| 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 | 15,634,759. | 16,067,812. | |
| | 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 | | | |
| | 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** | 15,634,759. | 16,067,812. | |
| | 31 | **Total liabilities and net assets/fund balances** | 15,714,944. | 16,100,454. | |

## Part III Analysis of Changes in Net Assets or Fund Balances

| | | | |
|---|---|---|---|
| 1 | Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return) | 1 | 15,634,759. |
| 2 | Enter amount from Part I, line 27a | 2 | 1,280,812. |
| 3 | Other increases not included in line 2 (itemize) ▶ CONTRIBUTED SERVICES | 3 | 122,423. |
| 4 | Add lines 1, 2, and 3 | 4 | 17,037,994. |
| 5 | Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 7 | 5 | 970,182. |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30 | 6 | 16,067,812. |

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## Part IV Capital Gains and Losses for Tax on Investment Income

| | (a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.) | (b) How acquired P - Purchase D - Donation | (c) Date acquired (mo., day, yr.) | (d) Date sold (mo., day, yr.) |
|---|---|---|---|---|
| 1a | NORTHERN TRUST - SEE ATTACHMENT | P | 01/01/15 | 12/31/15 |
| b | | | | |
| c | | | | |
| d | | | | |
| e | | | | |

| | (e) Gross sales price | (f) Depreciation allowed (or allowable) | (g) Cost or other basis plus expense of sale | (h) Gain or (loss) (e) plus (f) minus (g) |
|---|---|---|---|---|
| a | 8,777,006. | | 7,870,380. | 906,626. |
| b | | | | |
| c | | | | |
| d | | | | |
| e | | | | |

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

| | (i) F.M.V. as of 12/31/69 | (j) Adjusted basis as of 12/31/69 | (k) Excess of col. (i) over col. (j), if any | (l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h)) |
|---|---|---|---|---|
| a | | | | 906,626. |
| b | | | | |
| c | | | | |
| d | | | | |
| e | | | | |

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 } 2 906,626.

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).
If (loss), enter -0- in Part I, line 8 3 N/A

## 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)) |
|---|---|---|---|
| 2013 | 2,918,242. | 16,316,262. | .178855 |
| 2012 | 3,095,013. | 15,252,899. | .202913 |
| 2011 | 3,938,027. | 16,411,817. | .239951 |
| 2010 | 2,938,973. | 14,901,133. | .197232 |
| 2009 | 1,203,109. | 12,455,686. | .096591 |

| | | | |
|---|---|---|---|
| 2 | **Total** of line 1, column (d) | 2 | .915542 |
| 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 | .183108 |
| 4 | Enter the net value of noncharitable-use assets for 2014 from Part X, line 5 | 4 | 16,765,950. |
| 5 | Multiply line 4 by line 3 | 5 | 3,069,980. |
| 6 | Enter 1% of net investment income (1% of Part I, line 27b) | 6 | 11,446. |
| 7 | Add lines 5 and 6 | 7 | 3,081,426. |
| 8 | Enter qualifying distributions from Part XII, line 4 | 8 | 3,134,400. |

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

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

| | | | | |
|---|---|---|---|---|
| 1a Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1.<br>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 | 11,446. |
| 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 | 11,446. |
| 4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-) | | | 4 | 0. |
| 5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0- | | | 5 | 11,446. |
| 6 Credits/Payments: | | | | |
| a 2014 estimated tax payments and 2013 overpayment credited to 2014 | 6a | | | |
| b Exempt foreign organizations - tax withheld at source | 6b | | | |
| c Tax paid with application for extension of time to file (Form 8868) | 6c | | | |
| d Backup withholding erroneously withheld | 6d | | | |
| 7 Total credits and payments. Add lines 6a through 6d | | | 7 | 0. |
| 8 Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached | | | 8 | 124. |
| 9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶ | | | 9 | 11,570. |
| 10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶ | | | 10 | |
| 11 Enter the amount of line 10 to be: **Credited to 2015 estimated tax** ▶ | | **Refunded** ▶ | 11 | |

## Part VII-A Statements Regarding Activities

| | | Yes | No |
|---|---|---|---|
| 1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? | 1a | | X |
| b Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? | 1b | | X |
| *If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.* | | | |
| c Did the foundation file **Form 1120-POL** for this year? | 1c | | X |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation. ▶ $ 0. (2) On foundation managers. ▶ $ 0. | | | |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0. | | | |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?<br>*If "Yes," attach a detailed description of the activities.* | 2 | | 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? *If "Yes," attach a conformed copy of the changes* | 3 | | X |
| 4a Did the foundation have unrelated business gross income of $1,000 or more during the year? | 4a | | X |
| b If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A | 4b | | |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?<br>*If "Yes," attach the statement required by General Instruction T.* | 5 | | X |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? | 6 | X | |
| 7 Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV* | 7 | X | |
| 8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶<br>IL | | | |
| b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation* | 8b | 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 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? *If "Yes," complete Part XIV* | 9 | | X |
| 10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses STMT 14 | 10 | X | |

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## 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 ▶ CMEGROUPFOUNDATION.ORG

14 The books are in care of ▶ MR. RICHARD BODNUM Telephone no. ▶ (312) 207-2579

Located at ▶ 20 SOUTH WACKER DRIVE, CHICAGO, IL ZIP+4 ▶ 60606

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

| | | Yes | No |
|---|---|---|---|
| 16 At any time during calendar year 2014, 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 | | X |
| See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly TD F 90-22.1). If "Yes," enter the name of the foreign country ▶ | | | |

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

| **File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.** | | Yes | No |
|---|---|---|---|
| 1a During the year did the foundation (either directly or indirectly): | | | |
| (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No | | | |
| (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No | | | |
| (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No | | | |
| (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No | | | |
| (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No | | | |
| (6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No | | | |
| b If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? N/A | 1b | | |
| Organizations relying on a current notice regarding disaster assistance check here ▶ ☐ | | | |
| c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014? | 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 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? ☐ Yes ☒ No | | | |
| If "Yes," list the years ▶ _____, _____, _____, _____ | | | |
| 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.) N/A | 2b | | |
| c If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here. | | | |
| ▶ _____, _____, _____, _____ | | | |
| 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 2014 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 2014.)* N/A | 3b | | |
| 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 2014? | 4b | | X |

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

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

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

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

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

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

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

**b** If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? N/A | **5b** | 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? N/A ☐ 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? | **6b** | Yes: | No: X

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

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

**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? N/A | **7b** | Yes: | No:

## 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.**

| (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 |
|---|---|---|---|---|
| SEE STATEMENT 15 | | 0. | 0. | 0. |
| | | | | |
| | | | | |
| | | | | |

**2 Compensation of five highest-paid employees (other than those included on line 1). 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 ▶ 0

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

**3 Five highest-paid independent contractors for professional services. 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 ▶ 0

## 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 N/A | |
| 2 | |
| 3 | |
| 4 | |

## Part IX-B Summary of Program-Related Investments

| Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2. | Amount |
|---|---|
| 1 N/A | |
| 2 | |
| All other program-related investments. See instructions.<br>3 | |
| **Total.** Add lines 1 through 3 ▶ | 0. |

Form **990-PF** (2014)

423561
11-24-14

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

| | | | | |
|---|---|---|---|---|
| 1 | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes: | | | |
| a | Average monthly fair market value of securities | | 1a | 15,764,443. |
| b | Average of monthly cash balances | | 1b | 1,256,826. |
| c | Fair market value of all other assets | | 1c | |
| d | **Total** (add lines 1a, b, and c) | | 1d | 17,021,269. |
| e | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) | 1e 0. | | |
| 2 | Acquisition indebtedness applicable to line 1 assets | | 2 | 0. |
| 3 | Subtract line 2 from line 1d | | 3 | 17,021,269. |
| 4 | Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions) | | 4 | 255,319. |
| 5 | **Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4 | | 5 | 16,765,950. |
| 6 | **Minimum investment return.** Enter 5% of line 5 | | 6 | 838,298. |

## 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 | 838,298. |
| 2a | Tax on investment income for 2014 from Part VI, line 5 | 2a 11,446. | | |
| b | Income tax for 2014. (This does not include the tax from Part VI.) | 2b | | |
| c | Add lines 2a and 2b | | 2c | 11,446. |
| 3 | Distributable amount before adjustments. Subtract line 2c from line 1 | | 3 | 826,852. |
| 4 | Recoveries of amounts treated as qualifying distributions | | 4 | 0. |
| 5 | Add lines 3 and 4 | | 5 | 826,852. |
| 6 | Deduction from distributable amount (see instructions) | | 6 | 0. |
| 7 | **Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | | 7 | 826,852. |

## 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 | 3,134,400. |
| b | Program-related investments - total from Part IX-B | 1b | 0. |
| 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 | 3,134,400. |
| 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 | 5 | 11,446. |
| 6 | **Adjusted qualifying distributions.** Subtract line 5 from line 4 | 6 | 3,122,954. |

**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)<br>Corpus | (b)<br>Years prior to 2013 | (c)<br>2013 | (d)<br>2014 |
|---|---|---|---|---|---|
| 1 Distributable amount for 2014 from Part XI, line 7 | | | | | 826,852. |
| 2 Undistributed income, if any, as of the end of 2014 | | | | | |
| a Enter amount for 2013 only | | | | 0. | |
| b Total for prior years: _____, _____, _____ | | | 0. | | |
| 3 Excess distributions carryover, if any, to 2014: | | | | | |
| a From 2009 | 584,107. | | | | |
| b From 2010 | 2,197,970. | | | | |
| c From 2011 | 3,141,382. | | | | |
| d From 2012 | 2,341,774. | | | | |
| e From 2013 | 2,113,423. | | | | |
| f **Total** of lines 3a through e | | 10,378,656. | | | |
| 4 Qualifying distributions for 2014 from Part XII, line 4: ▶ $ | 3,134,400. | | | | |
| a Applied to 2013, but not more than line 2a | | | | 0. | |
| b Applied to undistributed income of prior years (Election required - see instructions) | | | 0. | | |
| c Treated as distributions out of corpus (Election required - see instructions) | | 0. | | | |
| d Applied to 2014 distributable amount | | | | | 826,852. |
| e Remaining amount distributed out of corpus | | 2,307,548. | | | |
| 5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a).) | | 0. | | | 0. |
| 6 **Enter the net total of each column as indicated below:** | | | | | |
| a Corpus Add lines 3f, 4c, and 4e Subtract line 5 | | 12,686,204. | | | |
| 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 | | | 0. | | |
| d Subtract line 6c from line 6b. Taxable amount - see instructions | | | 0. | | |
| e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr. | | | | 0. | |
| f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015 | | | | | 0. |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions) | | 0. | | | |
| 8 Excess distributions carryover from 2009 not applied on line 5 or line 7 | | 584,107. | | | |
| 9 **Excess distributions carryover to 2015.** Subtract lines 7 and 8 from line 6a | | 12,102,097. | | | |
| 10 Analysis of line 9: | | | | | |
| a Excess from 2010 | 2,197,970. | | | | |
| b Excess from 2011 | 3,141,382. | | | | |
| c Excess from 2012 | 2,341,774. | | | | |
| d Excess from 2013 | 2,113,423. | | | | |
| e Excess from 2014 | 2,307,548. | | | | |

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2014, enter the date of the ruling ▶

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

| | Tax year | Prior 3 years | | | |
|---|---|---|---|---|---|
| | **(a)** 2014 | **(b)** 2013 | **(c)** 2012 | **(d)** 2011 | **(e) Total** |
| 2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed | | | | | |
| b 85% of line 2a | | | | | |
| c Qualifying distributions from Part XII, line 4 for each year listed | | | | | |
| d Amounts included in line 2c not used directly for active conduct of exempt activities | | | | | |
| e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c | | | | | |
| 3 Complete 3a, b, or c for the alternative test relied upon:<br>a "Assets" alternative test - enter:<br>(1) Value of all assets | | | | | |
| (2) Value of assets qualifying under section 4942(j)(3)(B)(i) | | | | | |
| b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed | | | | | |
| c "Support" alternative test - enter:<br>(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) | | | | | |
| (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) | | | | | |
| (3) Largest amount of support from an exempt organization | | | | | |
| (4) Gross investment income | | | | | |

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

1 **Information Regarding Foundation Managers:**

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

NONE

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.

NONE

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<br>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*<br>SEE ATTACHMENT | | | | 3,134,400. |
| | | | | |
| | | | | |
| | | | | |
| **Total** | | | ▶ 3a | 3,134,400. |
| b *Approved for future payment*<br>NONE | | | | |
| | | | | |
| | | | | |
| **Total** | | | ▶ 3b | 0. |

Form **990-PF** (2014)

423611
11-24-14

## Part XVI-A Analysis of Income-Producing Activities

| Enter gross amounts unless otherwise indicated. | Unrelated business income | | Excluded by section 512, 513, or 514 | | (e) Related or exempt function income |
|---|---|---|---|---|---|
| | (a) Business code | (b) Amount | (c) Exclusion code | (d) Amount | |
| 1 Program service revenue: | | | | | |
| a | | | | | |
| b | | | | | |
| c | | | | | |
| d | | | | | |
| e | | | | | |
| f | | | | | |
| g Fees and contracts from government agencies | | | | | |
| 2 Membership dues and assessments | | | | | |
| 3 Interest on savings and temporary cash investments | | | | | |
| 4 Dividends and interest from securities | | | 14 | 362,188. | |
| 5 Net rental income or (loss) from real estate: | | | | | |
| a Debt-financed property | | | | | |
| b Not debt-financed property | | | | | |
| 6 Net rental income or (loss) from personal property | | | | | |
| 7 Other investment income | | | | | |
| 8 Gain or (loss) from sales of assets other than inventory | | | 18 | 906,626. | |
| 9 Net income or (loss) from special events | | | | | |
| 10 Gross profit or (loss) from sales of inventory | | | | | |
| 11 Other revenue: | | | | | |
| a | | | | | |
| b | | | | | |
| c | | | | | |
| d | | | | | |
| e | | | | | |
| 12 Subtotal. Add columns (b), (d), and (e) | | 0. | | 1,268,814. | 0. |

**13 Total.** Add line 12, columns (b), (d), and (e) 13 1,268,814.

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

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

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

423621
11-24-14

Form **990-PF** (2014)

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

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

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

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

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

b If "Yes," complete the following schedule.

| (a) Name of organization | (b) Type of organization | (c) Description of relationship |
|---|---|---|
| N/A | | |

**Sign Here**

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

Signature of officer or trustee — Date 11/16/15 — Title Vice-Chairman

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

**Paid Preparer Use Only**

| Print/Type preparer's name | Preparer's signature | Date | Check ☐ if self-employed | PTIN |
|---|---|---|---|---|
| STEPHEN J. NOFZINGER | | 11/16/15 | | P00231631 |

Firm's name ▶ BKD, LLP

Firm's EIN ▶ 44-0160260

Firm's address ▶ 1901 S. MEYERS RD, SUITE 500
OAKBROOK TERRACE, IL 60181-5209

Phone no. 630.282.9500

**Schedule B**
**(Form 990, 990-EZ, or 990-PF)**
Department of the Treasury
Internal Revenue Service

# Schedule of Contributors

▶ **Attach to Form 990, Form 990-EZ, or Form 990-PF.**
▶ **Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at** *www.irs.gov/form990* .

OMB No 1545-0047

**2014**

**Name of the organization**

CME GROUP FOUNDATION

**Employer identification number**

45-0575574

**Organization type** (check one):

| **Filers of:** | **Section:** |
|---|---|
| Form 990 or 990-EZ | ☐ 501(c)( ) (enter number) organization |
| | ☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation |
| | ☐ 527 political organization |
| Form 990-PF | ☒ 501(c)(3) exempt private foundation |
| | ☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation |
| | ☐ 501(c)(3) taxable private foundation |

Check if your organization is covered by the **General Rule** or a **Special Rule.**
**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

**General Rule**

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, contributions totaling $5,000 or more (in money or property) from any one contributor. Complete Parts I and II. See instructions for determining a contributor's total contributions.

**Special Rules**

☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I, II, and III

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc , purposes, but no such contributions totaled more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling $5,000 or more during the year ▶ $ ____________

**Caution.** An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

| Name of organization | Employer identification number |
|---|---|
| CME GROUP FOUNDATION | 45-0575574 |

**Part I** **Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
|---|---|---|---|
| 1 | CME, INC.<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | $ 3,401,000. | Person ☒<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |
| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
| | | $ | Person ☐<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |
| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
| | | $ | Person ☐<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |
| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
| | | $ | Person ☐<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |
| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
| | | $ | Person ☐<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |
| (a) No. | (b) Name, address, and ZIP + 4 | (c) Total contributions | (d) Type of contribution |
| | | $ | Person ☐<br>Payroll ☐<br>Noncash ☐<br>(Complete Part II for noncash contributions.) |

| Name of organization | Employer identification number |
|---|---|
| CME GROUP FOUNDATION | 45-0575574 |

**Part II** **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed.

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| (a) No. from Part I | (b) Description of noncash property given | (c) FMV (or estimate) (see instructions) | (d) Date received |
|---|---|---|---|
| | | $ | |

| Name of organization | Employer identification number |
|---|---|
| CME GROUP FOUNDATION | 45-0575574 |

**Part III** *Exclusively* religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than $1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of $1,000 or less for the year (Enter this info once) ▶ $

Use duplicate copies of Part III if additional space is needed.

| (a) No. from Part I | (b) Purpose of gift | (c) Use of gift | (d) Description of how gift is held |
|---|---|---|---|
| | | | |

(e) Transfer of gift

| Transferee's name, address, and ZIP + 4 | Relationship of transferor to transferee |
|---|---|
| | |

| (a) No. from Part I | (b) Purpose of gift | (c) Use of gift | (d) Description of how gift is held |
|---|---|---|---|
| | | | |

(e) Transfer of gift

| Transferee's name, address, and ZIP + 4 | Relationship of transferor to transferee |
|---|---|
| | |

| (a) No. from Part I | (b) Purpose of gift | (c) Use of gift | (d) Description of how gift is held |
|---|---|---|---|
| | | | |

(e) Transfer of gift

| Transferee's name, address, and ZIP + 4 | Relationship of transferor to transferee |
|---|---|
| | |

| (a) No. from Part I | (b) Purpose of gift | (c) Use of gift | (d) Description of how gift is held |
|---|---|---|---|
| | | | |

(e) Transfer of gift

| Transferee's name, address, and ZIP + 4 | Relationship of transferor to transferee |
|---|---|
| | |

## FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

| SOURCE | GROSS AMOUNT | CAPITAL GAINS DIVIDENDS | (A) REVENUE PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME |
|---|---|---|---|---|---|
| INTEREST & DIVIDEND INCOME | 362,188. | 0. | 362,188. | 362,188. | |
| TO PART I, LINE 4 | 362,188. | 0. | 362,188. | 362,188. | |

## FORM 990-PF LEGAL FEES STATEMENT 2

| DESCRIPTION | (A) EXPENSES PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME | (D) CHARITABLE PURPOSES |
|---|---|---|---|---|
| LEGAL FEES | -2,691. | 0. | | 0. |
| TO FM 990-PF, PG 1, LN 16A | -2,691. | 0. | | 0. |

## FORM 990-PF ACCOUNTING FEES STATEMENT 3

| DESCRIPTION | (A) EXPENSES PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME | (D) CHARITABLE PURPOSES |
|---|---|---|---|---|
| ACCOUNTING FEES | 14,400. | 0. | | 0. |
| TO FORM 990-PF, PG 1, LN 16B | 14,400. | 0. | | 0. |

## FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 4

| DESCRIPTION | (A) EXPENSES PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME | (D) CHARITABLE PURPOSES |
|---|---|---|---|---|
| PROFESSIONAL FEES | 124,176. | 124,176. | | 0. |
| TO FORM 990-PF, PG 1, LN 16C | 124,176. | 124,176. | | 0. |

## FORM 990-PF TAXES STATEMENT 5

| DESCRIPTION | (A) EXPENSES PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME | (D) CHARITABLE PURPOSES |
|---|---|---|---|---|
| FEDERAL TAXES | 5,773. | 0. | | 0. |
| TO FORM 990-PF, PG 1, LN 18 | 5,773. | 0. | | 0. |

## FORM 990-PF OTHER EXPENSES STATEMENT 6

| DESCRIPTION | (A) EXPENSES PER BOOKS | (B) NET INVEST-MENT INCOME | (C) ADJUSTED NET INCOME | (D) CHARITABLE PURPOSES |
|---|---|---|---|---|
| INSURANCE | 11,530. | 0. | | 0. |
| MEALS AND ENTERTAINMENT | 19,251. | 0. | | 0. |
| MEMBERSHIPS AND DUES | 17,724. | 0. | | 0. |
| MISCELLANEOUS | 344. | 0. | | 0. |
| SPECIAL EVENTS | 11,692. | 0. | | 0. |
| STAFF TRAINING AND SEMINARS | 12,646. | 0. | | 0. |
| SUPPLIES AND EQUIPMENT | 6,468. | 0. | | 0. |
| WIRELESS SERVICES | 939. | 0. | | 0. |
| TO FORM 990-PF, PG 1, LN 23 | 80,594. | 0. | | 0. |

## FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 7

| DESCRIPTION | AMOUNT |
|---|---|
| UNREALIZED LOSS ON MARKETABLE SECURITIES | 847,658. |
| IN-KIND SERVICES | 122,423. |
| NORTHERN TRUST INCOME RECLASSIFICATION AS RETURN OF CAPITAL | 101. |
| TOTAL TO FORM 990-PF, PART III, LINE 5 | 970,182. |

## FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 8

| DESCRIPTION | U.S. GOV'T | OTHER GOV'T | BOOK VALUE | FAIR MARKET VALUE |
|---|---|---|---|---|
| US GOVERNMENT OBLIGATIONS - SEE ATTACHED STMT | X | | 2,962,894. | 2,962,894. |
| TOTAL U.S. GOVERNMENT OBLIGATIONS | | | 2,962,894. | 2,962,894. |
| TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS | | | | |
| TOTAL TO FORM 990-PF, PART II, LINE 10A | | | 2,962,894. | 2,962,894. |

## FORM 990-PF CORPORATE STOCK STATEMENT 9

| DESCRIPTION | BOOK VALUE | FAIR MARKET VALUE |
|---|---|---|
| COMMON STOCK - SEE ATTACHED STMT | 8,279,041. | 8,279,041. |
| TOTAL TO FORM 990-PF, PART II, LINE 10B | 8,279,041. | 8,279,041. |

## FORM 990-PF CORPORATE BONDS STATEMENT 10

| DESCRIPTION | BOOK VALUE | FAIR MARKET VALUE |
|---|---|---|
| CORPORATE BONDS - SEE ATTACHED STMT | 1,257,035. | 1,257,035. |
| TOTAL TO FORM 990-PF, PART II, LINE 10C | 1,257,035. | 1,257,035. |

## FORM 990-PF OTHER INVESTMENTS STATEMENT 11

| DESCRIPTION | VALUATION METHOD | BOOK VALUE | FAIR MARKET VALUE |
|---|---|---|---|
| OTHER INVESTMENTS - SEE ATTACHED STMT | FMV | 3,177,718. | 3,177,718. |
| TOTAL TO FORM 990-PF, PART II, LINE 13 | | 3,177,718. | 3,177,718. |

FORM 990-PF OTHER ASSETS STATEMENT 12

| DESCRIPTION | BEGINNING OF YR BOOK VALUE | END OF YEAR BOOK VALUE | FAIR MARKET VALUE |
|---|---|---|---|
| INTEREST RECEIVABLE | 35,538. | 52,780. | 52,780. |
| ESCROW ACCOUNT - GRANTS | 0. | 112,500. | 112,500. |
| TO FORM 990-PF, PART II, LINE 15 | 35,538. | 165,280. | 165,280. |

FORM 990-PF OTHER LIABILITIES STATEMENT 13

| DESCRIPTION | BOY AMOUNT | EOY AMOUNT |
|---|---|---|
| ACCRUED EXPENSES | 38,668. | 3,300. |
| ACCRUED AUDIT FEES | 14,400. | 14,500. |
| PENDING INVESTMENT SALES PAYABLE | 24,330. | 14,842. |
| TOTAL TO FORM 990-PF, PART II, LINE 22 | 77,398. | 32,642. |

FORM 990-PF LIST OF SUBSTANTIAL CONTRIBUTORS STATEMENT 14
PART VII-A, LINE 10

| NAME OF CONTRIBUTOR | ADDRESS |
|---|---|
| CME TRUST | |

## FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 15

| NAME AND ADDRESS | TITLE AND AVRG HRS/WK | COMPEN-SATION | EMPLOYEE BEN PLAN CONTRIB | EXPENSE ACCOUNT |
|---|---|---|---|---|
| TERRANCE A. DUFFY<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | VICE-CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| JAMES E. OLIFF<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | SECRETARY TREASURER<br>1.00 | 0. | 0. | 0. |
| LEO MELAMED<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | VICE-CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| JOHN F. SANDNER<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | VICE-CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| CHARLES P. CAREY<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | VICE-CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| HOWARD J. SIEGEL<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| PHUPINDER GILL<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | VICE-CHAIRMAN<br>1.00 | 0. | 0. | 0. |
| KASSIE DAVIS<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | EXECUTIVE DIRECTOR<br>1.00 | 0. | 0. | 0. |
| JILL HARLEY<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | TREASURER<br>1.00 | 0. | 0. | 0. |
| KRISTIN WOOD<br>20 S. WACKER DRIVE<br>CHICAGO, IL 60606 | DIRECTOR<br>1.00 | 0. | 0. | 0. |
| TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII | | 0. | 0. | 0. |

## CME GROUP FOUNDATION

EIN 45-0575574

Attachment to Form 990-PF

Part II, Line 10a, 10b, 10c and 13

| | 2014<br>End of Year Market Value | 2013<br>End of Year Market Value |
|---|---|---|
| **U.S. Government Obligations** | | |
| NT COMM 1-5 YEAR DREDIT IDX FD - NL | 483,063.47 | - |
| MFC FLEXSHARES TR TR IBOXX 3 YR TARGET | 279,335 00 | - |
| MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND | 1,930,751.06 | 857,792.06 |
| MFO VANGUARD FXD INC. SECS FD INC. | - | - |
| MFO VANGUARD CHARLOTTE FDS TOTAL INTOL BD INDEX FD ADMIRAL CL | 269,744.39 | |
| **Total to Part II, Line 10a** | **$ 2,962,893.92** | **$ 857,792.06** |
| **Corporate Stock** | | |
| MFC FLEXSHARES TR MORNINGSTAR GLOBAL UPSTREAM NAT RES INDEX FD | 905,096.58 | - |
| MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND | 339,203.73 | 458,505.94 |
| MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING | 162,197.22 | 169,960 99 |
| NTCC EMERGING MARKETS FD (FGT) | 597,968.54 | 635,159 44 |
| MFB NTGI-QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND-NON LENDING | 1,341,761.33 | 1,202,505.33 |
| NTCC INTL SECURITIES FD FGT | 758,229.25 | 1,803,134.59 |
| MFB NORTHERN MULTIP MANAGER GLOBAL LISTED INFRASTRUCTURE FUND | 349,113.42 | - |
| MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING | 311,478 50 | - |
| MFB NTGI-QM COM DAILY RUSSELL 100 EQTY INDEX FD-LENDING | 2,346,193.14 | 2,280,709.48 |
| MFO DFA US L/C VALUE | 449,015.71 | - |
| MFO DFA US SMALL CAP PORTFOLIO DFA_C | 284,648 38 | - |
| MFO HBR RD CAP APPRECIATION FD | 434,135.30 | - |
| NTCC LARGE CAP FD FGT | - | 1,444,472 85 |
| NTCC MID CAP FD FGT | - | 443,930.30 |
| NTCC SMALL CAP FD FGT | - | 435,253.32 |
| **Total to Part II, Line 10b** | **$ 8,279,041.10** | **$ 8,873,632.24** |
| **Corporate Bonds** | | |
| NORTHERN MULTI MANAGER EMERGING MARKETS DEBT OPPORTUNITY FUND | - | 235,002.90 |
| MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD | - | 233,594.64 |
| MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD | - | - |
| MFO BLACKROCK FDS HIGH YIELD BD | 1,257,034.77 | |
| MFO PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL | - | 325,552.10 |
| MFB NORTHERN FDS ULTRA SHORT FIXED | - | - |
| **Total to Part II, Line 10c** | **$ 1,257,034.77** | **$ 794,149.64** |
| **Investments - Other** | | |
| MFC SPDR GOLD TR GOLD SHS | - | - |
| MFC FLEXSHARES TR TR IBOXX 3 YR TARGET | - | 321,542.76 |
| MFC ISHARES 1-3 YEAR CREDIT BOND ETF | - | 825,329.96 |
| CF UBS TRUMBULL PROPERTY FUND | 1,164,795.34 | 1,083,906.51 |
| NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV | 324,318.00 | 236,542 00 |
| NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV | 137,233 00 | 75,610.00 |
| 50 SOUTH CAPITAL PRIVATE EQUITY FUND VI LP | 11,000.00 | |
| MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL | - | 901,729.04 |
| HF NORTHERN TRUST DIVERSIFIED HEDGE FUND LTD. | 1,540,371.76 | 1,483,641.54 |
| **Total to Part II, Line 13** | **$ 3,177,718.10** | **$ 4,928,301.81** |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| **Funds - common stock** | | | | | | | | | |
| **Emerging Markets Region - USD** | | | | | | | | | |
| 30 May 14<br>2 Jun 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 4,357 45 | 4,357 45 | 0 00 | 4,357 45 |
| 31 Jul 14<br>1 Aug 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 19 Aug 14<br>21 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP: 0039999G6 /<br>TO REPRESENT TRANSACTION GAIN OF $9 36 FOR 08/12/2014 | 0 920<br>0 000000 | 0 00 | 0 00 | 0 00 | 9 57 | 9 57 | 0 00 | 9 57 |
| 29 Aug 14<br>2 Sep 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0.00 | 430 20 | 430 20 | 0 00 | 430 20 |
| 30 Sep 14<br>1 Oct 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0.000<br>0 000000 | 0 00 | 0 00 | 0 00 | 4.77 | 4 77 | 0 00 | 4 77 |
| 31 Oct 14<br>3 Nov 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 21,234 21 | 21,234 21 | 0 00 | 21,234 21 |
| 28 Nov 14<br>1 Dec 14<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP: 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0.00 | -295 42 | -295 42 | 0 00 | -295 42 |

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## Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP: 003999299 / UIT<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0.00 | 0 00 | 0 00 | -161 66 | -161 66 | 0 00 | -161 66 |
| Total Emerging Markets Region - USD | | | 0.00 | 0 00 | 0 00 | 25,579.12 | 25,579.12 | 0.00 | 25,579 12 |
| **International Region - USD** | | | | | | | | | |
| 31 Jan 14<br>3 Feb 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 1,254 06 | 1,254 06 | 0 00 | 1,254 06 |
| 28 Feb 14<br>3 Mar 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | -117 95 | -117 95 | 0 00 | -117 95 |
| 31 Mar 14<br>1 Apr 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0.00 | 0 00 | 0 00 | 154 60 | 154 60 | 0 00 | 154 60 |
| 30 Apr 14<br>1 May 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP: 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 454 04 | 454 04 | 0 00 | 454 04 |
| 30 May 14<br>2 Jun 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 741 99 | 741 99 | 0 00 | 741 99 |
| 30 Jun 14<br>1 Jul 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0.00 | 0 00 | 0.00 | 1,257 69 | 1,257 69 | 0 00 | 1,257 69 |

# ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 31 Jul 14<br>1 Aug 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 277 57 | 277 57 | 0 00 | 277 57 |
| 29 Aug 14<br>2 Sep 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 256 61 | 256 61 | 0 00 | 256 61 |
| 30 Sep 14<br>1 Oct 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 12,500 59 | 12,500 59 | 0 00 | 12,500 59 |
| 31 Oct 14<br>3 Nov 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP· 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | -1,094 35 | -1,094 35 | 0 00 | -1,094 35 |
| 28 Nov 14<br>1 Dec 14<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | -1,419 05 | -1,419 05 | 0 00 | -1,419 05 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | -1,232.36 | -1,232 36 | 0.00 | -1,232 36 |
| Total International Region - USD | | | 0 00 | 0.00 | 0.00 | 13,033 44 | 13,033.44 | 0 00 | 13,033.44 |
| **United States - USD** | | | | | | | | | |
| 31 Jan 14<br>3 Feb 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP: 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0.000<br>0.000000 | 0 00 | 0 00 | 0 00 | 3,515 87 | 3,515 87 | 0 00 | 3,515 87 |

## Investment Transaction Detail

### *Other Gain/Loss*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 28 Feb 14<br>3 Mar 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 3,789 12 | 3,789 12 | 0 00 | 3,789 12 |
| 31 Mar 14<br>1 Apr 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 872 43 | 872 43 | 0 00 | 872 43 |
| 31 Mar 14<br>1 Apr 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP: 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 17,020 20 | 17,020 20 | 0 00 | 17,020 20 |
| 30 Apr 14<br>1 May 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 294 66 | 294 66 | 0 00 | 294 66 |
| 30 Apr 14<br>1 May 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP· 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 744 98 | 744 98 | 0 00 | 744 98 |
| 30 May 14<br>2 Jun 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 581 99 | 581 99 | 0.00 | 581 99 |
| 30 May 14<br>2 Jun 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0.00 | 0 00 | 0 00 | -30,587 23 | -30,587 23 | 0 00 | -30,587 23 |
| 30 Jun 14<br>1 Jul 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 678 66 | 678 66 | 0 00 | 678 66 |

## ◆ Investment Transaction Detail

### *Other Gain/Loss*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Jun 14<br>1 Jul 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 80,445 76 | 80,445 76 | 0 00 | 80,445 76 |
| 31 Jul 14<br>1 Aug 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 337.03 | 337 03 | 0 00 | 337 03 |
| 31 Jul 14<br>1 Aug 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 229 13 | 229 13 | 0 00 | 229 13 |
| 29 Aug 14<br>2 Sep 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 128 74 | 128 74 | 0 00 | 128 74 |
| 29 Aug 14<br>2 Sep 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP: 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 54 04 | 54 04 | 0 00 | 54 04 |
| 30 Sep 14<br>1 Oct 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 712 48 | 712 48 | 0 00 | 712 48 |
| 30 Sep 14<br>1 Oct 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 7,955 68 | 7,955 68 | 0 00 | 7,955 68 |
| 31 Oct 14<br>3 Nov 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0.000<br>0 000000 | 0.00 | 0 00 | 0 00 | -3 46 | -3 46 | 0.00 | -3 46 |

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# Investment Transaction Detail

## Other Gain/Loss

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Oct 14<br>3 Nov 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 3,051 52 | 3,051 52 | 0 00 | 3,051 52 |
| 28 Nov 14<br>1 Dec 14<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0.00 | 0 00 | 0 00 | 364 41 | 364 41 | 0 00 | 364 41 |
| 28 Nov 14<br>1 Dec 14<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP· 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 1,186 08 | 1,186 08 | 0 00 | 1,186 08 |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO DFA US L/C VALUE PORTFOLIO<br>CUSIP. 233203827 / DFLVX<br>LONG-TERM CAPITAL GAIN ON 13132 61 SHRS AT RATE OF 0 189970000 PAYABLE 12/17/14, RECORD DATE 12/15/14 EX-DATE 12/16/14 | 0 000<br>0 000000 | 2,494 80 | 0 00 | 0 00 | 0 00 | 2,494 80 | 0 00 | 2,494 80 |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO DFA US SMALL CAP PORTFOLIO<br>CUSIP 233203843 / DFSTX<br>LONG-TERM CAPITAL GAIN ON 8835 60 SHRS AT RATE OF 0 894730000 PAYABLE 12/17/14, RECORD DATE 12/15/14 EX-DATE 12/16/14 | 0 000<br>0 000000 | 7,905 47 | 0 00 | 0 00 | 0 00 | 7,905 47 | 0 00 | 7,905 47 |
| 18 Dec 14<br>19 Dec 14<br>Settled | MFO HBR FD CAP APPRECIATION FD<br>CUSIP. 411511504 / HACAX<br>LONG-TERM CAPITAL GAIN ON 6971 60 SHRS AT RATE OF 3 766080000 PAYABLE 12/18/14, RECORD DATE 12/17/14 EX-DATE 12/18/14 | 0 000<br>0 000000 | 26,255 61 | 0 00 | 0 00 | 0 00 | 26,255 61 | 0.00 | 26,255 61 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | <br>Accrued Interest | <br>Adjustment Amt | Realized Gain/Loss<br>Cost | <br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 19 Dec 14<br>19 Dec 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL<br>LISTEDINFRASTRUCTURE FUND<br>CUSIP. 665162384 / NMFIX<br>LONG TERM CAPITAL GAINS OF<br>$9,136 83 ON 27,398 35 SHARES<br>AT A RATE OF $0 333481,<br>PAYABLE ON 12-18-14 | 0 000<br>0 000000 | 9,136 83 | 0 00 | 0.00 | 0 00 | 9,136 83 | 0 00 | 9,136 83 |
| 19 Dec 14<br>19 Dec 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL<br>LISTEDINFRASTRUCTURE FUND<br>CUSIP 665162384 / NMFIX<br>SHORT TERM CAPITAL GAINS OF<br>$3,200 40 ON 27,398 35 SHARES<br>AT A RATE OF $0 116810,<br>PAYABLE ON 12-18-14. | 0.000<br>0 000000 | 3,200.40 | 0 00 | 0 00 | 0 00 | 3,200 40 | 0 00 | 3,200 40 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY<br>INDEX FD - LENDING<br>CUSIP. 003999927 /<br>UNDISTRIBUTED GAIN/LOSS COST<br>ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 1,168 41 | 1,168 41 | 0 00 | 1,168 41 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>UNDISTRIBUTED GAIN/LOSS COST<br>ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 2,669 30 | 2,669 30 | 0 00 | 2,669 30 |
| Total United States - USD | | | 48,993.11 | 0 00 | 0 00 | 95,209 80 | 144,202.91 | 0 00 | 144,202.91 |
| Total funds - common stock | | | 48,993 11 | 0 00 | 0.00 | 133,822.36 | 182,815 47 | 0.00 | 182,815 47 |
| **Total equities** | | | **48,993.11** | **0.00** | **0.00** | **133,822.36** | **182,815.47** | **0.00** | **182,815.47** ① |
| **Fixed Income** | | | | | | | | | |
| **Funds - government agencies** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 31 Jan 14<br>3 Feb 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST<br>ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 333 48 | 333 48 | 0 00 | 333 48 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 28 Feb 14<br>3 Mar 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 630 83 | 630 83 | 0 00 | 630 83 |
| 31 Mar 14<br>1 Apr 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP· 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0.000<br>0 000000 | 0.00 | 0 00 | 0 00 | 246 98 | 246 98 | 0 00 | 246 98 |
| 30 Apr 14<br>1 May 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 306 02 | 306 02 | 0 00 | 306 02 |
| 30 May 14<br>2 Jun 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 515 36 | 515 36 | 0 00 | 515 36 |
| 30 Jun 14<br>1 Jul 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP· 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 366 93 | 366 93 | 0 00 | 366 93 |
| 31 Jul 14<br>1 Aug 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP· 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 246 70 | 246 70 | 0 00 | 246 70 |
| 29 Aug 14<br>2 Sep 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0.00 | 0 00 | 0 00 | 376 96 | 376 96 | 0 00 | 376 96 |
| 30 Sep 14<br>1 Oct 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 507 28 | 507.28 | 0 00 | 507 28 |

# ◆ Investment Transaction Detail

## *Other Gain/Loss*

### Fixed Income

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Oct 14<br>3 Nov 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 426 62 | 426 62 | 0 00 | 426 62 |
| 28 Nov 14<br>1 Dec 14<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0 00 | 129 26 | 129 26 | 0 00 | 129 26 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 800 85 | 800 85 | 0 00 | 800 85 |
| Total United States - USD | | | 0.00 | 0.00 | 0 00 | 4,887.27 | 4,887.27 | 0 00 | 4,887 27 |
| Total funds - government agencies | | | 0 00 | 0 00 | 0 00 | 4,887 27 | 4,887 27 | 0 00 | 4,887.27 |

**Funds - corporate bond**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 22 Dec 14<br>23 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD PORTFOLIO INSTL CL<br>CUSIP: 091929638 / BHYIX<br>SHORT TERM CAPITAL ON 141104.29 SHRS AT RATE OF 0 102421000 PAYABLE 12/23/14, RECORD DATE 12/19/14 EX-DATE 12/22/14 | 0 000<br>0.000000 | 14,452 04 | 0 00 | 0.00 | 0 00 | 14,452 04 | 0 00 | 14,452 04 |
| 22 Dec 14<br>23 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD PORTFOLIO INSTL CL<br>CUSIP· 091929638 / BHYIX<br>LONG-TERM CAPITAL GAIN ON 141104 29 SHRS AT RATE OF 0 041383000 PAYABLE 12/23/14, RECORD DATE 12/19/14 EX-DATE 12/22/14 | 0 000<br>0.000000 | 5,839 32 | 0 00 | 0 00 | 0 00 | 5,839 32 | 0 00 | 5,839 32 |
| Total United States - USD | | | 20,291.36 | 0.00 | 0.00 | 0 00 | 20,291.36 | 0.00 | 20,291.36 |
| Total funds - corporate bond | | | 20,291.36 | 0 00 | 0.00 | 0 00 | 20,291.36 | 0 00 | 20,291.36 |

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# Investment Transaction Detail

## *Other Gain/Loss*

### Fixed Income

**Funds - other fixed income**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Apr 14<br>1 May 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 6.84 | 6 84 | 0 00 | 6 84 |
| 30 May 14<br>2 Jun 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP. 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0.000000 | 0 00 | 0 00 | 0.00 | 883 02 | 883 02 | 0 00 | 883 02 |
| 30 Jun 14<br>1 Jul 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 109 59 | 109 59 | 0.00 | 109 59 |
| 31 Jul 14<br>1 Aug 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP: 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 6 59 | 6 59 | 0 00 | 6 59 |
| 29 Aug 14<br>2 Sep 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP. 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0.00 | 0.00 | 59 74 | 59 74 | 0 00 | 59 74 |
| 30 Sep 14<br>1 Oct 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | -0 32 | -0 32 | 0 00 | -0 32 |
| 31 Oct 14<br>3 Nov 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP. 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 20 19 | 20 19 | 0 00 | 20 19 |

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## Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Other Gain/Loss*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 28 Nov 14<br>1 Dec 14<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP. 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 67 37 | 67 37 | 0 00 | 67 37 |
| 31 Dec 14<br>2 Jan 15<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP: 344995A39 /<br>UNDISTRIBUTED GAIN/LOSS COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | -222 42 | -222 42 | 0 00 | -222 42 |
| Total United States - USD | | | 0 00 | 0 00 | 0 00 | 930 60 | 930 60 | 0 00 | 930 60 |
| Total funds - other fixed income | | | 0 00 | 0 00 | 0 00 | 930 60 | 930 60 | 0 00 | 930 60 |
| **Total fixed income** | | | **20,291.36** | **0.00** | **0.00** | **5,817.87** | **26,109.23** | **0.00** | **26,109.23** ① |
| **Real Estate** | | | | | | | | | |
| **Real estate** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 30 Jun 14<br>14 Jul 14<br>Pending | CF UBS TRUMBULL PROPERTY FUND<br>CUSIP. 000742783 /<br>TO REFLECT NET REALIZED GAIN FOR 06/30/2014 | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 25.30 | 25 30 | 0 00 | 25 30 |
| Total United States - USD | | | 0 00 | 0 00 | 0.00 | 25.30 | 25 30 | 0.00 | 25 30 |
| Total real estate | | | 0.00 | 0 00 | 0.00 | 25 30 | 25 30 | 0 00 | 25 30 |
| **Total real estate** | | | **0.00** | **0.00** | **0.00** | **25.30** | **25.30** | **0.00** | **25.30** ① |
| **Total other gain/loss** | | **0.92** | **69,284.47** | **0.00** | **0.00** | **139,665.53** | **208,950.00** | **0.00** | **208,950.00** ② |

Why does principal + cost = realized gain? In other sections, principal - cost = gain/loss.

①

```
1 - 0 |                          |
1 - 1 |                          | 182,815.47 +
1 - 2 |                          |  26,109.23 +
1 - 3 |                          |      25.30 +
1 - T | Total Other Gain/Loss    | 208,950.00 *
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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Principal Paydowns*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| **Funds - common stock** | | | | | | | | | |
| **Emerging Markets Region - USD** | | | | | | | | | |
| 9 Jul 14<br>9 Jul 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>TO REPRESENT TRANSACTION COST OF $31 56 FOR 07/08/2014 | -0 230<br>0.000000 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total Emerging Markets Region - USD | | | 0 00 | 0.00 | 0.00 | 0.00 | 0 00 | 0 00 | 0.00 |
| **International Region - USD** | | | | | | | | | |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>TO REPRESENT TRANSACTION COST OF $5 17 FOR 02/11/2014 | -0.530<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP: 658999156 /<br>TO REPRESENT TRANSACTION COST OF $2 35 FOR 03/13/2014 | -0 240<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total International Region - USD | | | 0 00 | 0.00 | 0.00 | 0 00 | 0.00 | 0 00 | 0.00 |
| **United States - USD** | | | | | | | | | |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP 003999927 /<br>TO REPRESENT TRANSACTION COST OF $15 22 FOR 03/13/2014 | -0 180<br>0.000000 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 13 Nov 14<br>14 Nov 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>TO REPRESENT TRANSACTION COST OF $2 15 FOR 11/13/2014 | -0 020<br>0 000000 | 0 00 | 0.00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 00 | 0.00 | 0 00 |
| Total funds - common stock | | | 0.00 | 0 00 | 0.00 | 0.00 | 0.00 | 0 00 | 0 00 |
| **Total equities** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Total principal paydowns** | | **-1.20** | **0.00** | **0.00** | **0 00** | **0.00** | **0.00** | **0.00** | **0.00** |

# ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | <br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| **Funds - common stock** | | | | | | | | | |
| **Emerging Markets Region - USD** | | | | | | | | | |
| 31 Jan 14<br>3 Feb 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 22 12 SHARES ON 01-31-14 AT A PRICE OF $8 9500 | 22.120<br>8 950000 | -197 96 | 0 00 | 0.00 | 197 96 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 22 56 SHARES ON 02-28-14 AT A PRICE OF $9 2380 | 22 570<br>9 238000 | -208 44 | 0 00 | 0 00 | 208 44 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP. 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 38.02 SHARES ON 03-31-14 AT A PRICE OF $9 5140 | 38 030<br>9 514000 | -361.72 | 0 00 | 0 00 | 361 72 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP· 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 109 34 SHARES ON 04-30-14 AT A PRICE OF $9 5200 | 109 340<br>9 520000 | -1,040 91 | 0 00 | 0.00 | 1,040 91 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 98 85 SHARES ON 05-30-14 AT A PRICE OF $9 8420 | 98.850<br>9 842000 | -972 84 | 0 00 | 0 00 | 972 84 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount | | | | Realized Gain/Loss | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
| 30 Jun 14<br>1 Jul 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 153 79 SHARES ON 06-30-14 AT A PRICE OF $10 0580 | 153 790<br>10 058000 | -1,546 81 | 0 00 | 0 00 | 1,546 81 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP. 0039999G6 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 193 53 SHARES ON 07-31-14 AT A PRICE OF $10 2040 | 193 540<br>10 204000 | -1,974 78 | 0 00 | 0 00 | 1,974 78 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP· 0039999G6 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 65 34 SHARES ON 08-29-14 AT A PRICE OF $10.4160 | 65 350<br>10 416000 | -680 61 | 0 00 | 0 00 | 680 61 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 57 93 SHARES ON 09-30-14 AT A PRICE OF $9 6230 | 57 930<br>9 623000 | -557 43 | 0 00 | 0 00 | 557 43 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP. 0039999G6 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 26 32 SHARES ON 10-31-14 AT A PRICE OF $9 7270 | 26 320<br>9 727000 | -255 99 | 0 00 | 0 00 | 255 99 | 0 00 | 0 00 | 0 00 |

◆ # Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP: 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 14 27 SHARES ON 11-28-14 AT A PRICE OF $9 6180 | 14 270<br>9 618000 | -137 23 | 0 00 | 0 00 | 137 23 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>*Pending* | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>DIVIDEND REINVESTMENT PURCHASED 97 01 SHARES ON 12-31-14 AT A PRICE OF $9.1550 | 97.010<br>9.155000 | -888 11 | 0 00 | 0 00 | 888.11 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP 003999299 / UIT<br>DIVIDEND REINVESTMENT PURCHASED 4 90 SHARES ON 02-28-14 AT A PRICE OF $127 1600 | 4 910<br>127.160000 | -623 29 | 0 00 | 0 00 | 623 29 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT PURCHASED 19 75 SHARES ON 03-31-14 AT A PRICE OF $128 8900 | 19 760<br>128 890000 | -2,545 90 | 0 00 | 0.00 | 2,545 90 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT PURCHASED 6 08 SHARES ON 04-30-14 AT A PRICE OF $134 8880 | 6 090<br>134 888000 | -820 71 | 0 00 | 0 00 | 820 71 | 0 00 | 0 00 | 0 00 |

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## Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|

## *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT<br>PURCHASED 6.79 SHARES ON<br>05-30-14 AT A PRICE OF<br>$141 6140. | 6 800<br>141 614000 | -962 07 | 0 00 | 0 00 | 962 07 | 0 00 | 0 00 | 0 00 |
| 8 Jul 14<br>9 Jul 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>PURCHASED 72.72 UNITS 07-08-14<br>AT A PRICE OF $137 517 NET | 72 720<br>137 517000 | -10,000 00 | 0 00 | 0.00 | 10,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP: 003999299 / UIT<br>DIVIDEND REINVESTMENT<br>PURCHASED .29 SHARES ON<br>07-31-14 AT A PRICE OF<br>$139.7960 | 0 300<br>139 796000 | -40 93 | 0 00 | 0 00 | 40 93 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT<br>PURCHASED 35 SHARES ON<br>08-29-14 AT A PRICE OF<br>$138 2420 | 0.360<br>138 242000 | -48 95 | 0 00 | 0 00 | 48 95 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP: 003999299 / UIT<br>DIVIDEND REINVESTMENT<br>PURCHASED 2 61 SHARES ON<br>09-30-14 AT A PRICE OF<br>$137 9340 | 2 610<br>137 934000 | -359 53 | 0 00 | 0 00 | 359 53 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER<br>MARKETS FUND - NON LENDING<br>CUSIP 003999299 / UIT<br>DIVIDEND REINVESTMENT<br>PURCHASED 51 SHARES ON<br>10-31-14 AT A PRICE OF<br>$132.1610. | 0 520<br>132 161000 | -67 85 | 0 00 | 0 00 | 67 85 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT PURCHASED 1.13 SHARES ON 11-28-14 AT A PRICE OF $126 7860 | 1 130<br>126 786000 | -142 77 | 0 00 | 0 00 | 142 77 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>DIVIDEND REINVESTMENT PURCHASED 2 25 SHARES ON 12-31-14 AT A PRICE OF $120.8200 | 2 260<br>120 820000 | -271 80 | 0 00 | 0 00 | 271 80 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 3 74 SHARES ON 01-31-14 AT A PRICE OF $97 7947 | 3 740<br>97.794700 | -365 64 | 0 00 | 0 00 | 365 64 | 0 00 | 0 00 | 0 00 |
| 11 Feb 14<br>12 Feb 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>PURCHASED 2,322 85 SHARES 02-11-14 AT A PRICE OF $99 0162 NET | 2,322 850<br>99 016200 | -230,000 00 | 0 00 | 0 00 | 230,000 00 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 7 00 SHARES ON 02-28-14 AT A PRICE OF $101 2916 | 7 010<br>101 291600 | -709 09 | 0 00 | 0 00 | 709 09 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 15 05 SHARES ON 03-31-14 AT A PRICE OF $104 6111. | 15 060<br>104 611100 | -1,574 63 | 0 00 | 0 00 | 1,574 63 | 0 00 | 0 00 | 0 00 |

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# Investment Transaction Detail

| | | | Transaction Amount | | | | Realized Gain/Loss | | |
|---|---|---|---|---|---|---|---|---|---|
| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |

## *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Apr 14<br>1 May 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 16 97 SHARES ON 04-30-14 AT A PRICE OF $106 1643. | 16 970<br>106 164300 | -1,801 26 | 0 00 | 0.00 | 1,801 26 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 16 66 SHARES ON 05-30-14 AT A PRICE OF $108 7909 | 16 670<br>108 790900 | -1,812 69 | 0 00 | 0 00 | 1,812 69 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 31 42 SHARES ON 06-30-14 AT A PRICE OF $110 4925. | 31 430<br>110 492500 | -3,472 12 | 0 00 | 0 00 | 3,472 12 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP: 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 12 26 SHARES ON 07-31-14 AT A PRICE OF $109.7551. | 12 270<br>109 755100 | -1,346 05 | 0 00 | 0 00 | 1,346 05 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP: 901991240 /<br>DIVIDEND REINVESTMENT PURCHASED 17.94 SHARES ON 08-29-14 AT A PRICE OF $111 8044 | 17 950<br>111 804400 | -2,006 15 | 0 00 | 0 00 | 2,006 15 | 0 00 | 0 00 | 0 00 |

# ◆ Investment Transaction Detail

## *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Sep 14<br>1 Oct 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 15 09 SHARES ON<br>09-30-14 AT A PRICE OF<br>$105 5020 | 15 100<br>105 502000 | -1,592 25 | 0 00 | 0 00 | 1,592 25 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP· 901991240 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 7.53 SHARES ON<br>10-31-14 AT A PRICE OF<br>$106 4185 | 7.540<br>106 418500 | -801.64 | 0 00 | 0 00 | 801 64 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP: 901991240 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 4 68 SHARES ON<br>11-28-14 AT A PRICE OF<br>$106.7755 | 4 680<br>106 775500 | -499 30 | 0 00 | 0 00 | 499 30 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 8 89 SHARES ON<br>12-31-14 AT A PRICE OF<br>$102.0898 | 8 900<br>102 089800 | -907 58 | 0 00 | 0.00 | 907 58 | 0 00 | 0 00 | 0 00 |
| Total Emerging Markets Region - USD | | | -271,595.03 | 0.00 | 0.00 | 271,595.03 | 0 00 | 0.00 | 0 00 |
| **International Region - USD** | | | | | | | | | |
| 31 Jan 14<br>3 Feb 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY<br>WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 90 84 SHARES ON<br>01-31-14 AT A PRICE OF<br>$9 5530 | 90 850<br>9 553000 | -867 83 | 0 00 | 0 00 | 867 83 | 0 00 | 0 00 | 0 00 |

# ◆ Investment Transaction Detail

## *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>PURCHASED 12,819 20 UNITS 02-11-14 AT A PRICE OF $9 751 NET | 12,819 200<br>9.751000 | -125,000 00 | 0 00 | 0 00 | 125,000 00 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 728 88 SHARES ON 02-28-14 AT A PRICE OF $9 9790 | 728 880<br>9.979000 | -7,273 46 | 0 00 | 0 00 | 7,273 46 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>PURCHASED 5,107 25 UNITS 03-13-14 AT A PRICE OF $9 79 NET | 5,107 250<br>9 790000 | -50,000 00 | 0 00 | 0 00 | 50,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 498 45 SHARES ON 03-31-14 AT A PRICE OF $9 9690 | 498 450<br>9 969000 | -4,969 01 | 0 00 | 0 00 | 4,969 01 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP: 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 409.19 SHARES ON 04-30-14 AT A PRICE OF $10.0550 | 409 200<br>10 055000 | -4,114 42 | 0 00 | 0.00 | 4,114 42 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 761 30 SHARES ON 05-30-14 AT A PRICE OF $10.1940 | 761 300<br>10.194000 | -7,760 66 | 0 00 | 0 00 | 7,760 66 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Jun 14<br>1 Jul 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 325 79 SHARES ON 06-30-14 AT A PRICE OF $10 3480 | 325 800<br>10.348000 | -3,371 28 | 0 00 | 0 00 | 3,371 28 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 243 81 SHARES ON 07-31-14 AT A PRICE OF $10 2150 | 243 820<br>10 215000 | -2,490 56 | 0 00 | 0 00 | 2,490 56 | 0 00 | 0 00 | 0 00 |
| 12 Aug 14<br>13 Aug 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP: 658999156 /<br>PURCHASED 3,979 31 UNITS 08-12-14 AT A PRICE OF $10 052 NET | 3,979 310<br>10 052000 | -40,000 00 | 0 00 | 0 00 | 40,000 00 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP· 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 309.45 SHARES ON 08-29-14 AT A PRICE OF $10 2500 | 309 460<br>10 250000 | -3,171 88 | 0 00 | 0 00 | 3,171 88 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 389 69 SHARES ON 09-30-14 AT A PRICE OF $9 7160 | 389.700<br>9.716000 | -3,786 26 | 0 00 | 0.00 | 3,786 26 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP: 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 119 35 SHARES ON 10-31-14 AT A PRICE OF $9 5990 | 119 360<br>9 599000 | -1,145 66 | 0 00 | 0 00 | 1,145 66 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount |  |  |  | Realized Gain/Loss |  |  |
|---|---|---|---|---|---|---|---|---|---|
|  |  |  | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 216 62 SHARES ON 11-28-14 AT A PRICE OF $9 6390. | 216 620<br>9 639000 | -2,087.99 | 0 00 | 0 00 | 2,087 99 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>DIVIDEND REINVESTMENT PURCHASED 228 32 SHARES ON 12-31-14 AT A PRICE OF $9 3070 | 228 320<br>9 307000 | -2,124 96 | 0 00 | 0 00 | 2,124 96 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 4.13 SHARES ON 01-31-14 AT A PRICE OF $175 1596. | 4 130<br>175 159600 | -722 96 | 0 00 | 0 00 | 722 96 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 44 91 SHARES ON 02-28-14 AT A PRICE OF $184 5456 | 44 920<br>184 545600 | -8,288 39 | 0 00 | 0 00 | 8,288 39 | 0 00 | 0 00 | 0 00 |
| 14 Mar 14<br>17 Mar 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>PURCHASED 112.38 UNITS 03-14-14 AT A PRICE OF $177 9651 NET | 112 380<br>177 965100 | -20,000 00 | 0 00 | 0 00 | 20,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP: 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 25 53 SHARES ON 03-31-14 AT A PRICE OF $181 6750. | 25 540<br>181 675000 | -4,638 22 | 0 00 | 0 00 | 4,638 22 | 0 00 | 0 00 | 0 00 |

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## Investment Transaction Detail

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Apr 14<br>1 May 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP: 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 16 88 SHARES ON 04-30-14 AT A PRICE OF $180 9208. | 16 890<br>180 920800 | -3,054 16 | 0 00 | 0 00 | 3,054 16 | 0 00 | 0.00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 33 63 SHARES ON 05-30-14 AT A PRICE OF $183 0796 | 33 630<br>183 079600 | -6,156 54 | 0 00 | 0 00 | 6,156 54 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 14.30 SHARES ON 06-30-14 AT A PRICE OF $184 6277. | 14 300<br>184 627700 | -2,639 65 | 0 00 | 0 00 | 2,639 65 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 8 25 SHARES ON 07-31-14 AT A PRICE OF $180 7891. | 8 260<br>180 789100 | -1,492 25 | 0 00 | 0 00 | 1,492 25 | 0 00 | 0 00 | 0 00 |
| 13 Aug 14<br>14 Aug 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>PURCHASED 223 79 UNITS 08-13-14 AT A PRICE OF $178.7403 NET | 223 790<br>178 740300 | -40,000 00 | 0 00 | 0 00 | 40,000 00 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 11.61 SHARES ON 08-29-14 AT A PRICE OF $181.2709 | 11 620<br>181 270900 | -2,105 07 | 0 00 | 0 00 | 2,105 07 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 30 Sep 14<br>1 Oct 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 16 68 SHARES ON 09-30-14 AT A PRICE OF $175 3490 | 16 680<br>175 349000 | -2,924 54 | 0 00 | 0 00 | 2,924.54 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 9 59 SHARES ON 10-31-14 AT A PRICE OF $173.4574. | 9 600<br>173 457400 | -1,664 15 | 0 00 | 0 00 | 1,664 15 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 3.92 SHARES ON 11-28-14 AT A PRICE OF $176 6915 | 3 920<br>176 691500 | -691 83 | 0 00 | 0 00 | 691 83 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>DIVIDEND REINVESTMENT PURCHASED 5 24 SHARES ON 12-31-14 AT A PRICE OF $171 8425 | 5 250<br>171 842500 | -900.55 | 0 00 | 0 00 | 900 55 | 0 00 | 0 00 | 0 00 |
| Total International Region - USD | | | -353,442 28 | 0.00 | 0.00 | 353,442 28 | 0.00 | 0.00 | 0 00 |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL LISTEDINFRASTRUCTURE FUND<br>CUSIP. 665162384 / NMFIX<br>PURCHASED 26,122 45 UNITS 02-11-14 AT A PRICE OF $12 25 NET | 26,122 450<br>12 250000 | -320,000 00 | 0 00 | 0 00 | 320,000 00 | 0 00 | 0 00 | 0 00 |

# ◆ Investment Transaction Detail

## *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 7 Jul 14<br>8 Jul 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL LISTEDINFRASTRUCTURE FUND<br>CUSIP. 665162384 / NMFIX<br>PURCHASED 3,654 97 UNITS 07-07-14 AT A PRICE OF $13 68 NET | 3,654 970<br>13 680000 | -50,000 00 | 0 00 | 0 00 | 50,000 00 | 0 00 | 0 00 | 0 00 |
| 18 Dec 14<br>19 Dec 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL LISTEDINFRASTRUCTURE FUND<br>CUSIP 665162384 / NMFIX<br>REINVESTMENT OF LONG TERM CAP GAINS PURCHASED 746 47 SHARES ON 12-18-14 AT A PRICE OF $12 2400 | 746 470<br>12 240000 | -9,136 83 | 0 00 | 0 00 | 9,136 83 | 0 00 | 0 00 | 0 00 |
| 18 Dec 14<br>19 Dec 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL LISTEDINFRASTRUCTURE FUND<br>CUSIP: 665162384 / NMFIX<br>REINVESTMENT OF SHORT TERM CAP GAINS PURCHASED 261 47 SHARES ON 12-18-14 AT A PRICE OF $12 2400 | 261 470<br>12 240000 | -3,200 40 | 0 00 | 0 00 | 3,200 40 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>PURCHASED 1,368 80 UNITS 03-13-14 AT A PRICE OF $84 015 NET | 1,368 800<br>84.015000 | -115,000 00 | 0 00 | 0 00 | 115,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 1 93 SHARES ON 03-31-14 AT A PRICE OF $85 1050 | 1 930<br>85 105000 | -163 88 | 0 00 | 0.00 | 163 88 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 1 35 SHARES ON 04-30-14 AT A PRICE OF $83 7120 | 1 350<br>83 712000 | -112 74 | 0 00 | 0 00 | 112 74 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP: 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 2 06 SHARES ON 05-30-14 AT A PRICE OF $85 0730. | 2 070<br>85 073000 | -175 57 | 0 00 | 0 00 | 175 57 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 1 87 SHARES ON 06-30-14 AT A PRICE OF $88 4730 | 1 880<br>88.473000 | -165 83 | 0 00 | 0 00 | 165 83 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 90 SHARES ON 07-31-14 AT A PRICE OF $84.6430 | 0 900<br>84.643000 | -76 08 | 0 00 | 0 00 | 76 08 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 2 08 SHARES ON 08-29-14 AT A PRICE OF $88 8170 | 2 090<br>88.817000 | -185 04 | 0.00 | 0 00 | 185 04 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY INDEX FD - LENDING<br>CUSIP. 003999927 /<br>DIVIDEND REINVESTMENT PURCHASED 1 95 SHARES ON 09-30-14 AT A PRICE OF $84 6640 | 1 960<br>84.664000 | -165 22 | 0 00 | 0 00 | 165 22 | 0 00 | 0 00 | 0 00 |

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## Investment Transaction Detail

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY<br>INDEX FD - LENDING<br>CUSIP 003999927 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 1 51 SHARES ON<br>10-31-14 AT A PRICE OF<br>$87 5870 | 1 510<br>87.587000 | -132 04 | 0 00 | 0.00 | 132 04 | 0 00 | 0 00 | 0 00 |
| 13 Nov 14<br>14 Nov 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY<br>INDEX FD - LENDING<br>CUSIP 003999927 /<br>PURCHASED 2,080 60 UNITS<br>11-13-14 AT A PRICE OF $88 436<br>NET | 2,080 600<br>88 436000 | -184,000 00 | 0 00 | 0 00 | 184,000 00 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY<br>INDEX FD - LENDING<br>CUSIP. 003999927 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 5 32 SHARES ON<br>11-28-14 AT A PRICE OF<br>$89 0750 | 5 320<br>89 075000 | -473 66 | 0 00 | 0.00 | 473 66 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI COM DAILY S&P 400 MIDCAP EQTY<br>INDEX FD - LENDING<br>CUSIP: 003999927 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 5.66 SHARES ON<br>12-31-14 AT A PRICE OF<br>$89.6630 | 5 670<br>89 663000 | -507 48 | 0 00 | 0 00 | 507 48 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 16 74 SHARES ON<br>01-31-14 AT A PRICE OF<br>$142 0730 | 16 750<br>142.073000 | -2,378 24 | 0 00 | 0.00 | 2,378 24 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP· 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 35 89 SHARES ON<br>02-28-14 AT A PRICE OF<br>$148 4680 | 35 890<br>148 468000 | -5,328 40 | 0 00 | 0 00 | 5,328 40 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

### Purchases

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP: 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 23 18 SHARES ON<br>03-31-14 AT A PRICE OF<br>$149.1980 | 23 190<br>149 198000 | -3,458 55 | 0 00 | 0 00 | 3,458 55 | 0 00 | 0.00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP. 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 17.15 SHARES ON<br>04-30-14 AT A PRICE OF<br>$149 7460 | 17 160<br>149 746000 | -2,568 26 | 0.00 | 0 00 | 2,568 26 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 32.86 SHARES ON<br>05-30-14 AT A PRICE OF<br>$152 8590 | 32 870<br>152 859000 | -5,023 60 | 0 00 | 0 00 | 5,023 60 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 24 39 SHARES ON<br>06-30-14 AT A PRICE OF<br>$156 0830 | 24 390<br>156 083000 | -3,806 78 | 0.00 | 0 00 | 3,806 78 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 17.79 SHARES ON<br>07-31-14 AT A PRICE OF<br>$153 3880. | 17 800<br>153 388000 | -2,728 75 | 0 00 | 0 00 | 2,728 75 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|

### *Purchases*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP: 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 29 88 SHARES ON<br>08-29-14 AT A PRICE OF<br>$159 4100 | 29 880<br>159 410000 | -4,762 71 | 0 00 | 0 00 | 4,762 71 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 23 56 SHARES ON<br>09-30-14 AT A PRICE OF<br>$156 3720. | 23 570<br>156 372000 | -3,684 58 | 0 00 | 0.00 | 3,684 58 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP. 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 16 36 SHARES ON<br>10-31-14 AT A PRICE OF<br>$160 0230. | 16 370<br>160 023000 | -2,618 31 | 0 00 | 0 00 | 2,618 31 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP: 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 31 83 SHARES ON<br>11-28-14 AT A PRICE OF<br>$163.8820. | 31 840<br>163 882000 | -5,216 93 | 0 00 | 0 00 | 5,216 93 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 25 11 SHARES ON<br>12-31-14 AT A PRICE OF<br>$163 2190 | 25 120<br>163 219000 | -4,098 83 | 0 00 | 0 00 | 4,098 83 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFO DFA US L/C VALUE<br>PORTFOLIO<br>CUSIP. 233203827 / DFLVX<br>PURCHASED 13,132 61 SHARES<br>03-13-14 AT A PRICE OF $31 22<br>NET | 13,132 610<br>31 220000 | -410,000 00 | 0 00 | 0 00 | 410,000 00 | 0.00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO DFA US L/C VALUE<br>PORTFOLIO<br>CUSIP 233203827 / DFLVX<br>PURCHASED 77.62 SHARES<br>12-16-14 AT A PRICE OF $32.14<br>NET AS REINVESTMENT | 77 620<br>32 140000 | -2,494 80 | 0 00 | 0.00 | 2,494 80 | 0 00 | 0 00 | 0 00 |
| 3 Dec 14<br>4 Dec 14<br>Settled | MFO DFA US SMALL CAP PORTFOLIO<br>CUSIP: 233203843 / DFSTX<br>PURCHASED 8,835 60 SHARES<br>12-03-14 AT A PRICE OF $31 69<br>NET | 8,835 600<br>31.690000 | -280,000 00 | 0 00 | 0 00 | 280,000 00 | 0 00 | 0 00 | 0 00 |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO DFA US SMALL CAP PORTFOLIO<br>CUSIP 233203843 / DFSTX<br>PURCHASED 33 95 SHARES<br>12-16-14 AT A PRICE OF $29 45<br>NET AS REINVESTMENT | 33 950<br>29 450000 | -999 75 | 0 00 | 0 00 | 999 75 | 0 00 | 0 00 | 0 00 |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO DFA US SMALL CAP PORTFOLIO<br>CUSIP 233203843 / DFSTX<br>PURCHASED 268 44 SHARES<br>12-16-14 AT A PRICE OF $29 45<br>NET AS REINVESTMENT | 268 440<br>29 450000 | -7,905 47 | 0 00 | 0 00 | 7,905 47 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFO HBR FD CAP APPRECIATION FD<br>CUSIP· 411511504 / HACAX<br>PURCHASED 6,971.60 SHARES<br>03-13-14 AT A PRICE OF $58 81<br>NET | 6,971 600<br>58 810000 | -410,000 00 | 0 00 | 0 00 | 410,000 00 | 0 00 | 0 00 | 0 00 |
| 18 Dec 14<br>19 Dec 14<br>Settled | MFO HBR FD CAP APPRECIATION FD<br>CUSIP. 411511504 / HACAX<br>PURCHASED 446 98 SHARES<br>12-18-14 AT A PRICE OF $58 74<br>NET AS REINVESTMENT | 446.980<br>58 740000 | -26,255 61 | 0 00 | 0 00 | 26,255 61 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount | | Adjustment Amt | Cost | Realized Gain/Loss | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Principal | Accrued Interest | | | Market | Translation | Total |

### Purchases

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Jan 14<br>3 Feb 14<br>Settled | NTCC LARGE CAP FD FGT\<br>CUSIP 623999943 /<br>DIVIDEND REINVESTMENT PURCHASED 8 96 SHARES ON 01-31-14 AT A PRICE OF $124 2467 | 8 960<br>124 246700 | -1,112.57 | 0 00 | 0 00 | 1,112 57 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | NTCC LARGE CAP FD FGT\<br>CUSIP 623999943 /<br>DIVIDEND REINVESTMENT PURCHASED 26 40 SHARES ON 02-28-14 AT A PRICE OF $129 8928 | 26 400<br>129 892800 | -3,428 62 | 0 00 | 0 00 | 3,428 62 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | NTCC MID CAP FD FGT<br>CUSIP. 629999392 /<br>DIVIDEND REINVESTMENT PURCHASED 1.10 SHARES ON 01-31-14 AT A PRICE OF $154 0350. | 1 100<br>154 035000 | -168 75 | 0 00 | 0 00 | 168 75 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | NTCC MID CAP FD FGT<br>CUSIP. 629999392 /<br>DIVIDEND REINVESTMENT PURCHASED .90 SHARES ON 02-28-14 AT A PRICE OF $161 9617 | 0 910<br>161 961700 | -145 75 | 0 00 | 0.00 | 145 75 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED .33 SHARES ON 01-31-14 AT A PRICE OF $248 8614 | 0 330<br>248 861400 | -81 34 | 0 00 | 0 00 | 81 34 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| **Purchases** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 28 Feb 14<br>3 Mar 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP: 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1.68 SHARES ON 02-28-14 AT A PRICE OF $259 1284 | 1 680<br>259 128400 | -435 07 | 0 00 | 0 00 | 435 07 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1.34 SHARES ON 03-31-14 AT A PRICE OF $258 3325 | 1 350<br>258 332500 | -346 87 | 0 00 | 0 00 | 346 87 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP: 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 24 SHARES ON 04-30-14 AT A PRICE OF $247.8174 | 0 250<br>247 817400 | -60 38 | 0 00 | 0 00 | 60 38 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1 19 SHARES ON 05-30-14 AT A PRICE OF $247 3318. | 1.200<br>247.331800 | -295 02 | 0 00 | 0.00 | 295 02 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1 76 SHARES ON 06-30-14 AT A PRICE OF $259 4654 | 1 770<br>259 465400 | -456 56 | 0 00 | 0.00 | 456 56 | 0 00 | 0 00 | 0 00 |
| 8 Jul 14<br>9 Jul 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>PURCHASED 58 77 UNITS 07-08-14 AT A PRICE OF $255 2454 NET | 58.770<br>255 245400 | -15,000 00 | 0 00 | 0 00 | 15,000.00 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 31 Jul 14<br>1 Aug 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 27 SHARES ON 07-31-14 AT A PRICE OF $244 0615 | 0 280<br>244 061500 | -66 60 | 0 00 | 0 00 | 66.60 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED .70 SHARES ON 08-29-14 AT A PRICE OF $252.9488 | 0 700<br>252 948800 | -176 16 | 0 00 | 0.00 | 176.16 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP: 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1.06 SHARES ON 09-30-14 AT A PRICE OF $238 9759 | 1 060<br>238 975900 | -252 12 | 0 00 | 0 00 | 252 12 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 33 SHARES ON 10-31-14 AT A PRICE OF $251 7560 | 0 330<br>251 756000 | -82 06 | 0 00 | 0 00 | 82 06 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP. 629439928 /<br>DIVIDEND REINVESTMENT PURCHASED 1.34 SHARES ON 11-28-14 AT A PRICE OF $253.2578 | 1 340<br>253 257800 | -338 35 | 0.00 | 0 00 | 338 35 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -1,889,270.56 | 0.00 | 0.00 | 1,889,270 56 | 0.00 | 0 00 | 0.00 |
| Total funds - common stock | | | -2,514,307.87 | 0.00 | 0.00 | 2,514,307 87 | 0.00 | 0.00 | 0.00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount | | | | Realized Gain/Loss | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |

## *Purchases*

### Equities

**Funds - equities etf**

**Global Region - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 16 Dec 14<br>19 Dec 14<br>Settled | MFC FLEXSHARES TR MORNINGSTAR GLOBAL UPSTREAM NAT RES INDEX FD<br>CUSIP 33939L407 / GUNR<br>CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS / 745 50<br>PURCHASED 24,850 00 SHARES 12-16-14 AT A PRICE OF $30 3536 PLUS BROKER COMMISSION OF $745 50 SALOMON BROTHERS & CO. | 24,850 000<br>30 353600 | -755,032 46 | 0 00 | 0 00 | 755,032 46 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>31 Dec 14<br>Settled | MFC FLEXSHARES TR MORNINGSTAR GLOBAL UPSTREAM NAT RES INDEX FD<br>CUSIP. 33939L407 / GUNR<br>CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS / 141.27<br>PURCHASED 4,709 00 SHARES 12-26-14 AT A PRICE OF $32 0289 PLUS BROKER COMMISSION OF $141 27 SALOMON BROTHERS & CO. | 4,709 000<br>32.028900 | -150,965 37 | 0 00 | 0.00 | 150,965 37 | 0.00 | 0 00 | 0 00 |
| Total Global Region - USD | | | -905,997.83 | 0.00 | 0.00 | 905,997.83 | 0 00 | 0 00 | 0 00 |
| Total funds - equities etf | | | -905,997.83 | 0.00 | 0.00 | 905,997.83 | 0 00 | 0 00 | 0.00 |
| **Total equities** | | | **-3,420,305.70** | **0.00** | **0.00** | **3,420,305.70** | **0.00** | **0.00** | **0.00** |

### Fixed Income

**Funds - government bond**

**International Region - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 30 Jan 14<br>31 Jan 14<br>Settled | MFO VANGUARD CHARLOTTE FDS TOTAL INTL BDINDEX FD ADMIRAL CL<br>CUSIP. 92203J308 / VTABX<br>PURCHASED 11,718 00 SHARES 01-30-14 AT A PRICE OF $20 06 NET | 11,718 000<br>20.060000 | -235,063 00 | 0 00 | 0 00 | 235,063 00 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

## Purchases

### Fixed Income

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 11 Feb 14<br>12 Feb 14<br>Settled | MFO VANGUARD CHARLOTTE FDS TOTAL INTL<br>BDINDEX FD ADMIRAL CL<br>CUSIP 92203J308 / VTABX<br>PURCHASED 498.26 SHARES<br>02-11-14 AT A PRICE OF $20 07<br>NET | 498 260<br>20 070000 | -10,000 00 | 0 00 | 0 00 | 10,000 00 | 0 00 | 0 00 | 0 00 |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFO VANGUARD CHARLOTTE FDS TOTAL INTL<br>BDINDEX FD ADMIRAL CL<br>CUSIP 92203J308 / VTABX<br>PURCHASED 495 54 SHARES<br>03-13-14 AT A PRICE OF $20 18<br>NET | 495 540<br>20.180000 | -10,000 00 | 0 00 | 0 00 | 10,000 00 | 0 00 | 0 00 | 0 00 |
| Total International Region - USD | | | -255,063 00 | 0 00 | 0 00 | 255,063 00 | 0 00 | 0 00 | 0.00 |
| Total funds - government bond | | | -255,063.00 | 0.00 | 0.00 | 255,063.00 | 0 00 | 0 00 | 0.00 |

**Funds - government agencies**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 31 Jan 14<br>3 Feb 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 175.84 SHARES ON<br>01-31-14 AT A PRICE OF<br>$10 9880 | 175 840<br>10.988000 | -1,932 08 | 0 00 | 0.00 | 1,932 08 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 138.04 SHARES ON<br>02-28-14 AT A PRICE OF<br>$11 0230 | 138 040<br>11 023000 | -1,521 57 | 0 00 | 0.00 | 1,521 57 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 145.18 SHARES ON<br>03-31-14 AT A PRICE OF<br>$10.9770. | 145 180<br>10 977000 | -1,593 61 | 0 00 | 0 00 | 1,593 61 | 0 00 | 0 00 | 0 00 |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| **Purchases** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 30 Apr 14<br>1 May 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>DIVIDEND REINVESTMENT PURCHASED 165.68 SHARES ON 04-30-14 AT A PRICE OF $11.0470 | 165 690<br>11 047000 | -1,830 27 | 0 00 | 0 00 | 1,830 27 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT PURCHASED 146 97 SHARES ON 05-30-14 AT A PRICE OF $11 1510. | 146 980<br>11.151000 | -1,638 87 | 0 00 | 0.00 | 1,638 87 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>DIVIDEND REINVESTMENT PURCHASED 157 60 SHARES ON 06-30-14 AT A PRICE OF $11.1340. | 157 610<br>11 134000 | -1,754 74 | 0 00 | 0 00 | 1,754 74 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>DIVIDEND REINVESTMENT PURCHASED 143 00 SHARES ON 07-31-14 AT A PRICE OF $11.0830 | 143 000<br>11 083000 | -1,584 84 | 0 00 | 0.00 | 1,584 84 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT PURCHASED 135.27 SHARES ON 08-29-14 AT A PRICE OF $11 1810 | 135 280<br>11.181000 | -1,512 50 | 0 00 | 0 00 | 1,512 50 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | <br>Accrued Interest | <br>Adjustment Amt | <br>Cost | Realized Gain/Loss<br>Market | <br>Translation | <br>Total |
|---|---|---|---|---|---|---|---|---|---|
| **Purchases** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 143.90 SHARES ON<br>09-30-14 AT A PRICE OF<br>$11.0880 | 143.900<br>11.088000 | -1,595 52 | 0 00 | 0 00 | 1,595 52 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 132.35 SHARES ON<br>10-31-14 AT A PRICE OF<br>$11 1710 | 132 350<br>11 171000 | -1,478 44 | 0 00 | 0 00 | 1,478 44 | 0 00 | 0 00 | 0 00 |
| 14 Nov 14<br>17 Nov 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>PURCHASED 17,972 10 UNITS<br>11-14-14 AT A PRICE OF $11.184<br>NET | 17,972 100<br>11.184000 | -201,000 00 | 0 00 | 0 00 | 201,000 00 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP. 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 147.40 SHARES ON<br>11-28-14 AT A PRICE OF<br>$11 2310 | 147 400<br>11 231000 | -1,655 43 | 0 00 | 0 00 | 1,655 43 | 0 00 | 0 00 | 0 00 |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>PURCHASED 20,508 04 UNITS<br>12-16-14 AT A PRICE OF $11 259<br>NET | 20,508 040<br>11.259000 | -230,900 00 | 0 00 | 0.00 | 230,900 00 | 0.00 | 0 00 | 0 00 |
| 23 Dec 14<br>24 Dec 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>PURCHASED 13,403 63 UNITS<br>12-23-14 AT A PRICE OF $11.191<br>NET | 13,403 630<br>11.191000 | -150,000 00 | 0 00 | 0 00 | 150,000 00 | 0 00 | 0 00 | 0.00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 23 Dec 14<br>24 Dec 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>PURCHASED 42,891 61 UNITS<br>12-23-14 AT A PRICE OF $11 191<br>NET | 42,891 610<br>11.191000 | -480,000 00 | 0 00 | 0 00 | 480,000 00 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>29 Dec 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>PURCHASED 14,284 44 UNITS<br>12-26-14 AT A PRICE OF $11 201<br>NET | 14,284 440<br>11 201000 | -160,000 00 | 0 00 | 0 00 | 160,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>DIVIDEND REINVESTMENT<br>PURCHASED 391.44 SHARES ON<br>12-31-14 AT A PRICE OF<br>$11 2200 | 391 450<br>11 220000 | -4,391 98 | 0 00 | 0 00 | 4,391 98 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -1,244,389 85 | 0.00 | 0.00 | 1,244,389 85 | 0 00 | 0 00 | 0.00 |
| Total funds - government agencies | | | -1,244,389.85 | 0 00 | 0.00 | 1,244,389 85 | 0 00 | 0 00 | 0 00 |
| **Funds - corporate bond** | | | | | | | | | |
| **Emerging Markets Region - USD** | | | | | | | | | |
| 11 Feb 14<br>12 Feb 14<br>Settled | NORTHERN MULTI MANAGER EMERGING MARKETS<br>DEBT OPPORTUNITY FUND<br>CUSIP. 665162343 / NMEDX<br>PURCHASED 1,512 10 UNITS<br>02-11-14 AT A PRICE OF $9 92<br>NET | 1,512.100<br>9 920000 | -15,000 00 | 0 00 | 0 00 | 15,000 00 | 0 00 | 0 00 | 0 00 |
| Total Emerging Markets Region - USD | | | -15,000.00 | 0 00 | 0.00 | 15,000.00 | 0 00 | 0 00 | 0 00 |
| **United States - USD** | | | | | | | | | |
| 2 Dec 14<br>3 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>PURCHASED 141,104 29 SHARES<br>12-02-14 AT A PRICE OF $8 15<br>NET | 141,104 290<br>8 150000 | -1,150,000 00 | 0 00 | 0.00 | 1,150,000 00 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

### Purchases

#### Fixed Income

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 22 Dec 14<br>23 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>PURCHASED 741 03 SHARES<br>12-22-14 AT A PRICE OF $7 88<br>NET AS REINVESTMENT | 741.030<br>7.880000 | -5,839 32 | 0 00 | 0 00 | 5,839 32 | 0 00 | 0 00 | 0 00 |
| 22 Dec 14<br>23 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP. 091929638 / BHYIX<br>PURCHASED 1,834 02 SHARES<br>12-22-14 AT A PRICE OF $7 88<br>NET AS REINVESTMENT | 1,834 020<br>7.880000 | -14,452 04 | 0 00 | 0 00 | 14,452 04 | 0 00 | 0 00 | 0 00 |
| 23 Dec 14<br>24 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>PURCHASED 55,133 08 SHARES<br>12-23-14 AT A PRICE OF $7 89<br>NET | 55,133 080<br>7 890000 | -435,000 00 | 0 00 | 0 00 | 435,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Jan 14<br>3 Feb 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 172.82 SHARES<br>01-31-14 AT A PRICE OF $9 62<br>NET AS REINVESTMENT | 172 820<br>9 620000 | -1,662 57 | 0 00 | 0 00 | 1,662 57 | 0 00 | 0 00 | 0 00 |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP 693390841 / PHIYX<br>PURCHASED 73,575 13 SHARES<br>02-11-14 AT A PRICE OF $9 65<br>NET | 73,575 130<br>9 650000 | -710,000 00 | 0 00 | 0 00 | 710,000.00 | 0 00 | 0 00 | 0 00 |
| 28 Feb 14<br>3 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP 693390841 / PHIYX<br>PURCHASED 400 36 SHARES<br>02-28-14 AT A PRICE OF $9 76<br>NET AS REINVESTMENT | 400 360<br>9 760000 | -3,907 49 | 0 00 | 0.00 | 3,907 49 | 0 00 | 0 00 | 0 00 |

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## Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 7,724 00 SHARES<br>03-13-14 AT A PRICE OF $9 71<br>NET | 7,724 000<br><br>9.710000 | -75,000 00 | 0 00 | 0 00 | 75,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Mar 14<br>1 Apr 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 505.09 SHARES<br>03-31-14 AT A PRICE OF $9.73<br>NET AS REINVESTMENT | 505 090<br><br>9.730000 | -4,914 48 | 0 00 | 0 00 | 4,914 48 | 0 00 | 0 00 | 0 00 |
| 8 Apr 14<br>9 Apr 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP 693390841 / PHIYX<br>PURCHASED 1,541 62 SHARES<br>04-08-14 AT A PRICE OF $9 73<br>NET | 1,541 620<br><br>9 730000 | -15,000 00 | 0 00 | 0 00 | 15,000 00 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP: 693390841 / PHIYX<br>PURCHASED 565.02 SHARES<br>04-30-14 AT A PRICE OF $9 73<br>NET AS REINVESTMENT | 565 020<br><br>9 730000 | -5,497 65 | 0 00 | 0.00 | 5,497 65 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 581.43 SHARES<br>05-30-14 AT A PRICE OF $9 76<br>NET AS REINVESTMENT | 581.430<br><br>9 760000 | -5,674 75 | 0 00 | 0 00 | 5,674 75 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP· 693390841 / PHIYX<br>PURCHASED 553 26 SHARES<br>06-30-14 AT A PRICE OF $9 77<br>NET AS REINVESTMENT | 553 260<br><br>9 770000 | -5,405 38 | 0 00 | 0 00 | 5,405 38 | 0 00 | 0 00 | 0.00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 7 Jul 14<br>8 Jul 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 1,023 54 SHARES<br>07-07-14 AT A PRICE OF $9 77<br>NET | 1,023 540<br>9.770000 | -10,000 00 | 0 00 | 0.00 | 10,000 00 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP. 693390841 / PHIYX<br>PURCHASED 585 21 SHARES<br>07-31-14 AT A PRICE OF $9 59<br>NET AS REINVESTMENT | 585 210<br>9 590000 | -5,612 12 | 0 00 | 0 00 | 5,612 12 | 0 00 | 0 00 | 0 00 |
| 29 Aug 14<br>2 Sep 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP: 693390841 / PHIYX<br>PURCHASED 588 83 SHARES<br>08-29-14 AT A PRICE OF $9 72<br>NET AS REINVESTMENT | 588 830<br>9.720000 | -5,723 41 | 0 00 | 0 00 | 5,723 41 | 0 00 | 0.00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP· 693390841 / PHIYX<br>PURCHASED 571.55 SHARES<br>09-30-14 AT A PRICE OF $9 47<br>NET AS REINVESTMENT | 571 550<br>9 470000 | -5,412 60 | 0 00 | 0 00 | 5,412 60 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP 693390841 / PHIYX<br>PURCHASED 615 74 SHARES<br>10-31-14 AT A PRICE OF $9 61<br>NET AS REINVESTMENT | 615 740<br>9 610000 | -5,917 26 | 0 00 | 0 00 | 5,917.26 | 0 00 | 0 00 | 0.00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP: 693390841 / PHIYX<br>PURCHASED 530 57 SHARES<br>11-28-14 AT A PRICE OF $9 52<br>NET AS REINVESTMENT | 530 570<br>9 520000 | -5,050 98 | 0 00 | 0 00 | 5,050 98 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -2,470,070.05 | 0.00 | 0.00 | 2,470,070.05 | 0 00 | 0 00 | 0.00 |
| Total funds - corporate bond | | | -2,485,070.05 | 0.00 | 0 00 | 2,485,070 05 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

### *Purchases*

**Fixed Income**

**Funds - other fixed income**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 2 Apr 14<br>3 Apr 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>PURCHASED 9,550 00 UNITS 04-02-14 AT A PRICE OF $100 00 NET | 9,550 000<br>100 000000 | -955,000 00 | 0 00 | 0 00 | 955,000 00 | 0 00 | 0 00 | 0 00 |
| 30 Apr 14<br>1 May 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 7.70 SHARES ON 04-30-14 AT A PRICE OF $100 2110 | 7.700<br>100 211000 | -771 23 | 0 00 | 0 00 | 771 23 | 0 00 | 0 00 | 0 00 |
| 30 May 14<br>2 Jun 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP. 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 11 79 SHARES ON 05-30-14 AT A PRICE OF $100 6070 | 11.790<br>100 607000 | -1,185 80 | 0 00 | 0 00 | 1,185 80 | 0 00 | 0 00 | 0 00 |
| 30 Jun 14<br>1 Jul 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 11 49 SHARES ON 06-30-14 AT A PRICE OF $100 4820 | 11 490<br>100 482000 | -1,154 14 | 0 00 | 0 00 | 1,154 14 | 0 00 | 0 00 | 0 00 |
| 31 Jul 14<br>1 Aug 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP: 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 11 34 SHARES ON 07-31-14 AT A PRICE OF $100 1610. | 11 350<br>100 161000 | -1,136 08 | 0 00 | 0 00 | 1,136 08 | 0 00 | 0 00 | 0 00 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Purchases*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| 29 Aug 14<br>2 Sep 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 10.94 SHARES ON 08-29-14 AT A PRICE OF $100 4310 | 10 940<br>100 431000 | -1,098 32 | 0 00 | 0 00 | 1,098 32 | 0 00 | 0 00 | 0 00 |
| 30 Sep 14<br>1 Oct 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 12 30 SHARES ON 09-30-14 AT A PRICE OF $99 9890. | 12 300<br>99 989000 | -1,229 68 | 0 00 | 0 00 | 1,229 68 | 0 00 | 0 00 | 0 00 |
| 31 Oct 14<br>3 Nov 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP: 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 11 68 SHARES ON 10-31-14 AT A PRICE OF $100 2720 | 11 690<br>100 272000 | -1,171 58 | 0 00 | 0 00 | 1,171 58 | 0 00 | 0 00 | 0 00 |
| 28 Nov 14<br>1 Dec 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 12 63 SHARES ON 11-28-14 AT A PRICE OF $100 4220 | 12 630<br>100 422000 | -1,268 01 | 0 00 | 0.00 | 1,268 01 | 0 00 | 0 00 | 0 00 |
| 31 Dec 14<br>2 Jan 15<br>Pending | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP 344995A39 /<br>DIVIDEND REINVESTMENT PURCHASED 7 51 SHARES ON 12-31-14 AT A PRICE OF $99 8810. | 7 520<br>99 881000 | -750 50 | 0 00 | 0 00 | 750 50 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -964,765.34 | 0.00 | 0.00 | 964,765.34 | 0.00 | 0 00 | 0.00 |
| Total funds - other fixed income | | | -964,765.34 | 0.00 | 0.00 | 964,765.34 | 0 00 | 0 00 | 0.00 |

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## Investment Transaction Detail

## *Purchases*

### Fixed Income

**Funds - fixed income etf**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 13 Mar 14<br>18 Mar 14<br>Settled | MFC FLEXSHARES TR TR IBOXX 3 YR TARGET DURATION TIPS INDEX FD<br>CUSIP: 33939L506 / TDTT<br>DEUTSCHE BANK SECURITIES CORP / 7 98<br>PURCHASED 399 00 SHARES 03-13-14 AT A PRICE OF $25 03 PLUS BROKER COMMISSION OF $7.98 DEUTSCHE BANK SECURITIES CORP | 399 000<br>25 030000 | -9,994 95 | 0 00 | 0.00 | 9,994 95 | 0 00 | 0 00 | 0 00 |
| 11 Feb 14<br>14 Feb 14<br>Settled | MFC ISHARES 1-3 YEAR CREDIT BOND ETF<br>CUSIP. 464288646 / CSJ<br>UBS SECURITIES / 28 54<br>PURCHASED 1,427 00 SHARES 02-11-14 AT A PRICE OF $105 5476 PLUS BROKER COMMISSION OF $28 54 PAINE WEBBER INC | 1,427 000<br>105 547600 | -150,644 97 | 0 00 | 0 00 | 150,644 97 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -160,639.92 | 0.00 | 0 00 | 160,639 92 | 0 00 | 0.00 | 0.00 |
| Total funds - fixed income etf | | | -160,639.92 | 0.00 | 0.00 | 160,639.92 | 0.00 | 0.00 | 0.00 |
| **Total fixed income** | | | **-5,109,928.16** | **0.00** | **0.00** | **5,109,928.16** | **0.00** | **0.00** | **0.00** |

### Real Estate

**Real estate**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 15 Jan 14<br>16 Apr 14<br>Settled | CF UBS TRUMBULL PROPERTY FUND<br>CUSIP. 000742783 /<br>PURCHASED 0 81 SHARES ON 01/15/2014 AT A PRICE OF 8940 910000 | 0 810<br>0 000000 | -7,260 35 | 0 00 | 0 00 | 7,260 35 | 0 00 | 0 00 | 0 00 |

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# Investment Transaction Detail

## *Purchases*

### Real Estate

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 15 Apr 14<br>14 Jul 14<br>Settled | CF UBS TRUMBULL PROPERTY FUND<br>CUSIP: 000742783 /<br>PURCHASED 85 SHARES ON 04/15/2014 AT A PRICE OF 9077.740000 | 0 850<br>0 000000 | -7,700.97 | 0 00 | 0 00 | 7,700 97 | 0 00 | 0 00 | 0 00 |
| 15 Jul 14<br>14 Oct 14<br>Settled | CF UBS TRUMBULL PROPERTY FUND<br>CUSIP. 000742783 /<br>PURCHASED 0 83 SHARES ON 07/15/2014 AT A PRICE OF 9210 620000 | 0 830<br>0 000000 | -7,667 98 | 0 00 | 0 00 | 7,667 98 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -22,629.30 | 0 00 | 0 00 | 22,629.30 | 0 00 | 0 00 | 0.00 |
| Total real estate | | | -22,629.30 | 0 00 | 0.00 | 22,629.30 | 0 00 | 0 00 | 0 00 |
| **Total real estate** | | | **-22,629.30** | **0.00** | **0.00** | **22,629.30** | **0.00** | **0.00** | **0.00** |

### Venture Capital and Partnerships

**Partnerships**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 17 Apr 14<br>17 Apr 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV<br>CUSIP. 9916FL998 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP REPRESENTING A CAPITAL CALL | 32,500 000<br>0.000000 | -32,500 00 | 0 00 | 0 00 | 32,500 00 | 0 00 | 0 00 | 0 00 |
| 21 Aug 14<br>21 Aug 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV<br>CUSIP 9916FL998 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP. REPRESENTING A CAPITAL CALL | 27,500.000<br>0 000000 | -27,500 00 | 0 00 | 0 00 | 27,500 00 | 0 00 | 0 00 | 0 00 |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Transaction Amount<br>Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| **Purchases** | | | | | | | | | |
| **Venture Capital and Partnerships** | | | | | | | | | |
| 29 Oct 14<br>29 Oct 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV<br>CUSIP 9916FL998 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP REPRESENTING A CAPITAL CALL | 28,750 000<br>0 000000 | -28,750 00 | 0 00 | 0 00 | 28,750 00 | 0 00 | 0 00 | 0 00 |
| 23 May 14<br>23 May 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) V<br>CUSIP 991GFW992 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP REPRESENTING A CAPITAL CALL | 20,000 000<br>0 000000 | -20,000 00 | 0 00 | 0 00 | 20,000 00 | 0 00 | 0 00 | 0 00 |
| 24 Sep 14<br>24 Sep 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) V<br>CUSIP: 991GFW992 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP. REPRESENTING A CAPITAL CALL | 23,500 000<br>0 000000 | -23,500 00 | 0 00 | 0 00 | 23,500 00 | 0 00 | 0 00 | 0 00 |
| 23 Dec 14<br>23 Dec 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) V<br>CUSIP. 991GFW992 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG. CORP. REPRESENTING A CAPITAL CALL | 21,250 000<br>0 000000 | -21,250 00 | 0 00 | 0.00 | 21,250 00 | 0 00 | 0 00 | 0 00 |
| 22 Dec 14<br>22 Dec 14<br>Settled | 50 SOUTH CAPITAL PRIVATE EQUITY FUND VI LP<br>CUSIP 991U85998 /<br>TRANSFERRED VIA FED FUND WIRE TO NORTHERN TRUST INTL BKG CORP. REPRESENTING AN INITIAL CAPITAL CALL | 11,000 000<br>0 000000 | -11,000 00 | 0 00 | 0 00 | 11,000 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -164,500.00 | 0.00 | 0 00 | 164,500 00 | 0 00 | 0 00 | 0 00 |
| Total partnerships | | | -164,500.00 | 0 00 | 0.00 | 164,500 00 | 0.00 | 0 00 | 0.00 |
| **Total venture capital and partnerships** | | | **-164,500.00** | **0.00** | **0.00** | **164,500.00** | **0.00** | **0.00** | **0.00** |

# ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| *Purchases* | | | | | | | | | |
| **Commodities** | | | | | | | | | |
| **Funds - commodity linked** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP: 722005667 / PCRIX<br>PURCHASED 25,573 19 SHARES<br>02-11-14 AT A PRICE OF $5 67<br>NET | 25,573.190<br>5 670000 | -145,000 00 | 0 00 | 0 00 | 145,000 00 | 0 00 | 0 00 | 0 00 |
| 8 Apr 14<br>9 Apr 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP. 722005667 / PCRIX<br>PURCHASED 4,180 60 SHARES<br>04-08-14 AT A PRICE OF $5 98<br>NET | 4,180 600<br>5 980000 | -25,000 00 | 0 00 | 0 00 | 25,000 00 | 0 00 | 0 00 | 0 00 |
| 7 Jul 14<br>8 Jul 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP: 722005667 / PCRIX<br>PURCHASED 4,194 63 SHARES<br>07-07-14 AT A PRICE OF $5 96<br>NET | 4,194 630<br>5 960000 | -25,000 00 | 0 00 | 0 00 | 25,000 00 | 0 00 | 0 00 | 0 00 |
| 18 Sep 14<br>19 Sep 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP. 722005667 / PCRIX<br>PURCHASED 777.88 SHARES<br>09-18-14 AT A PRICE OF $5 32<br>NET AS REINVESTMENT | 777 880<br>5 320000 | -4,138 31 | 0 00 | 0 00 | 4,138 31 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | -199,138 31 | 0 00 | 0.00 | 199,138 31 | 0 00 | 0 00 | 0 00 |
| Total funds - commodity linked | | | -199,138 31 | 0 00 | 0.00 | 199,138 31 | 0 00 | 0 00 | 0.00 |
| **Total commodities** | | | **-199,138.31** | **0.00** | **0.00** | **199,138.31** | **0.00** | **0.00** | **0.00** |
| **Total purchases** | | **748,596.91** | **-8,916,501.47** | **0.00** | **0.00** | **8,916,501.47** | **0.00** | **0.00** | **0.00** |

## ◆ Investment Transaction Detail

*Sales*

### Equities

**Funds - common stock**

**Emerging Markets Region - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Realized Gain/Loss Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP. 0039999G6 /<br>SOLD 7,745 93 UNITS 02-11-14<br>AT A PRICE OF $9 037 NET | -7,745 930<br>9 037000 | 70,000 00 | 0 00 | 0 00 | -85,352 79 | -15,352 79 | 0 00 | -15,352 79 |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>TO REPRESENT TRANSACTION COST<br>OF $13 34 FOR 02/11/2014 | -1 480<br>0 000000 | 0 00 | 0 00 | 0 00 | -16 31 | -16 31 | 0 00 | -16 31 |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP. 0039999G6 /<br>TO REPRESENT TRANSACTION COST<br>OF $1 66 FOR 02/11/2014 | -0 180<br>0 000000 | 0 00 | 0 00 | 0 00 | -1 98 | -1 98 | 0 00 | -1 98 |
| 12 Aug 14<br>13 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP· 0039999G6 /<br>SOLD 3,922 34 UNITS 08-12-14<br>AT A PRICE OF $10 198 NET | -3,922 340<br>10 198000 | 40,000 00 | 0 00 | 0 00 | -42,407 41 | -2,407 41 | 0 00 | -2,407 41 |
| 13 Aug 14<br>13 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>TO REPRESENT TRANSACTION COST<br>OF $79 01 FOR 08/12/2014 | -7 750<br>0 000000 | 0 00 | 0 00 | 0 00 | -77 98 | -77 98 | 0 00 | -77 98 |
| 13 Aug 14<br>13 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP 0039999G6 /<br>TO REPRESENT TRANSACTION COST<br>OF $ 99 FOR 08/12/2014 | -0.100<br>0 000000 | 0 00 | 0 00 | 0 00 | -1 01 | -1 01 | 0 00 | -1 01 |
| 13 Aug 14<br>13 Aug 14<br>Settled | MFB NTGI-QM COMMON DAILY EMERGING MARKETS EQUITY INDEX FUND - LENDING<br>CUSIP: 0039999G6 /<br>TO REPRESENT TRANSACTION COST<br>OF $120 61 FOR 08/12/2014 | -11 830<br>0 000000 | 0 00 | 0 00 | 0.00 | -119 04 | -119 04 | 0 00 | -119 04 |

## ◆ Investment Transaction Detail

### *Sales*

### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 16 May 14<br>19 May 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP 003999299 / UIT<br>SOLD 147 01 UNITS 05-16-14 AT A PRICE OF $136.05 NET | -147 010<br>136 050000 | 20,000 00 | 0 00 | 0 00 | -17,358 47 | 2,641.53 | 0 00 | 2,641 53 |
| 19 May 14<br>19 May 14<br>Settled | MFB NTGI-QM COMMON DIVERSIFIED FRONTIER MARKETS FUND - NON LENDING<br>CUSIP. 003999299 / UIT<br>TO REPRESENT TRANSACTION COST OF $4 07 FOR 05/16/2014 | -0.030<br>0 000000 | 0 00 | 0 00 | 0 00 | -3 30 | -3 30 | 0 00 | -3 30 |
| 10 Apr 14<br>11 Apr 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP. 901991240 /<br>SOLD 186 58 SHARES 04-10-14 AT A PRICE OF $107.1957 NET | -186 580<br>107.195700 | 20,000 00 | 0 00 | 0 00 | -18,810 48 | 1,189 52 | 0 00 | 1,189 52 |
| 13 Aug 14<br>14 Aug 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>SOLD 361.97 SHARES 08-13-14 AT A PRICE OF $110 5051 NET | -361 970<br>110 505100 | 40,000 00 | 0 00 | 0 00 | -36,895 12 | 3,104 88 | 0 00 | 3,104 88 |
| 14 Nov 14<br>17 Nov 14<br>Settled | NTCC EMERGING MARKETS FD (FGT)<br>CUSIP 901991240 /<br>SOLD 2,135 71 SHARES 11-14-14 AT A PRICE OF $105 3515 NET | -2,135 710<br>105 351500 | 225,000 00 | 0 00 | 0.00 | -213,912 04 | 11,087 96 | 0 00 | 11,087.96 |
| Total Emerging Markets Region - USD | | | 415,000.00 | 0 00 | 0.00 | -414,955.93 | 44 07 | 0 00 | 44 07 |
| **International Region - USD** | | | | | | | | | |
| 9 Apr 14<br>10 Apr 14<br>Settled | MFB NTGI -QM COMMON DAILY ALL COUNTRY WORLD EX-US IMI FUND - NON LENDING<br>CUSIP. 658999156 /<br>SOLD 2,491 03 UNITS 04-09-14<br>AT A PRICE OF $10 036 NET | -2,491 030<br>10.036000 | 25,000 00 | 0 00 | 0 00 | -24,687 30 | 312 70 | 0 00 | 312 70 |
| 11 Feb 14<br>12 Feb 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP: 665994968 /<br>SOLD 2,509 47 UNITS 02-11-14<br>AT A PRICE OF $179 321 NET | -2,509 470<br>179 321000 | 450,000 00 | 0 00 | 0 00 | -411,173 49 | 38,826 51 | 0 00 | 38,826 51 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| **Sales** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 23 Dec 14<br>24 Dec 14<br>Settled | NTCC INTL SECURITIES FD FGT<br>CUSIP. 665994968 /<br>SOLD 3,474 02 UNITS 12-23-14<br>AT A PRICE OF $172 7108 NET | -3,474 020<br>172 710800 | 600,000 00 | 0 00 | 0 00 | -536,800 60 | 63,199 40 | 0 00 | 63,199 40 |
| Total International Region - USD | | | 1,075,000 00 | 0.00 | 0 00 | -972,661 39 | 102,338.61 | 0.00 | 102,338 61 |
| **United States - USD** | | | | | | | | | |
| 13 Mar 14<br>14 Mar 14<br>Settled | MFB NORTHERN MULTI MANAGER GLOBAL<br>LISTEDINFRASTRUCTURE FUND<br>CUSIP 665162384 / NMFIX<br>SOLD 2,379 06 UNITS 03-13-14<br>AT A PRICE OF $12.61 NET | -2,379 060<br>12 610000 | 30,000 00 | 0 00 | 0 00 | -29,143 48 | 856 52 | 0 00 | 856 52 |
| 12 Mar 14<br>13 Mar 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP. 658991708 /<br>SOLD 201.13 UNITS 03-12-14 AT<br>A PRICE OF $149 154 NET | -201.130<br>149.154000 | 30,000 00 | 0 00 | 0 00 | -27,950 47 | 2,049 53 | 0 00 | 2,049 53 |
| 8 Apr 14<br>9 Apr 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>TO REPRESENT TRANSACTION COST<br>OF $1 06 FOR 04/08/2014 | -0 010<br>0 000000 | 0 00 | 0 00 | 0 00 | -0 88 | -0 88 | 0 00 | -0 88 |
| 8 Apr 14<br>9 Apr 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP. 658991708 /<br>SOLD 339 04 UNITS 04-08-14 AT<br>A PRICE OF $147 476 NET | -339 040<br>147.476000 | 50,000 00 | 0 00 | 0 00 | -31,159 64 | 18,840 36 | 0 00 | 18,840 36 |
| 7 Jul 14<br>8 Jul 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP 658991708 /<br>SOLD 254 35 UNITS 07-07-14 AT<br>A PRICE OF $157 262 NET | -254 350<br>157 262000 | 40,000 00 | 0 00 | 0 00 | -28,060 73 | 11,939 27 | 0 00 | 11,939 27 |
| 4 Sep 14<br>5 Sep 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY<br>INDEX FD-LENDING<br>CUSIP· 658991708 /<br>SOLD 314 46 UNITS 09-04-14 AT<br>A PRICE OF $159 002 NET | -314.460<br>159.002000 | 50,000 00 | 0 00 | 0 00 | -31,764 02 | 18,235 98 | 0 00 | 18,235 98 |

## ◆ Investment Transaction Detail

### Sales

#### Equities

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| 4 Sep 14<br>5 Sep 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP 658991708 /<br>TO REPRESENT TRANSACTION COST OF $1 08 FOR 09/04/2014 | -0 010<br>0 000000 | 0 00 | 0 00 | 0.00 | -0 91 | -0 91 | 0 00 | -0 91 |
| 19 Dec 14<br>22 Dec 14<br>Settled | MFB NTGI-QM COM DAILY RUSSELL 1000 EQTY INDEX FD-LENDING<br>CUSIP. 658991708 /<br>SOLD 335.01 UNITS 12-19-14 AT A PRICE OF $164 176 NET | -335 010<br>164 176000 | 55,000 00 | 0 00 | 0 00 | -35,715 06 | 19,284 94 | 0 00 | 19,284 94 |
| 11 Feb 14<br>12 Feb 14<br>Settled | NTCC LARGE CAP FD FGT\<br>CUSIP: 623999943 /<br>SOLD 4,722 21 UNITS 02-11-14 AT A PRICE OF $127 0592 NET | -4,722 210<br>127 059200 | 600,000 00 | 0 00 | 0 00 | -435,356 43 | 164,643 57 | 0 00 | 164,643 57 |
| 13 Mar 14<br>14 Mar 14<br>Settled | NTCC LARGE CAP FD FGT\<br>CUSIP: 623999943 /<br>SOLD 6,562 08 UNITS 03-13-14 AT A PRICE OF $128 3999 NET | -6,562 080<br>128 399900 | 842,551 41 | 0 00 | 0 00 | -524,521 29 | 318,030 12 | 0 00 | 318,030 12 |
| 11 Feb 14<br>12 Feb 14<br>Settled | NTCC MID CAP FD FGT<br>CUSIP. 629999392 /<br>SOLD 1,985 46 UNITS 02-11-14 AT A PRICE OF $156 1349 NET | -1,985.460<br>156.134900 | 310,000 00 | 0 00 | 0 00 | -206,015 93 | 103,984 07 | 0 00 | 103,984 07 |
| 13 Mar 14<br>14 Mar 14<br>Settled | NTCC MID CAP FD FGT<br>CUSIP: 629999392 /<br>SOLD 797 11 UNITS 03-13-14 AT A PRICE OF $161 0751 NET | -797.110<br>161 075100 | 128,362 36 | 0 00 | 0 00 | -63,665 82 | 64,696 54 | 0 00 | 64,696 54 |
| 11 Feb 14<br>12 Feb 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP 629439928 /<br>SOLD 584.61 UNITS 02-11-14 AT A PRICE OF $248 0268 NET | -584 610<br>248 026800 | 145,000 00 | 0 00 | 0 00 | -84,247 84 | 60,752 16 | 0 00 | 60,752 16 |
| 13 Mar 14<br>14 Mar 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP 629439928 /<br>SOLD 38 84 UNITS 03-13-14 AT A PRICE OF $257 4594 NET | -38 840<br>257 459400 | 10,000 00 | 0 00 | 0 00 | -5,716 53 | 4,283 47 | 0 00 | 4,283 47 |

## ◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Sales*** | | | | | | | | | |
| **Equities** | | | | | | | | | |
| 3 Dec 14<br>4 Dec 14<br>Settled | NTCC SMALL CAP FD FGT<br>CUSIP· 629439928 /<br>SOLD 1,144 82 UNITS 12-03-14<br>AT A PRICE OF $254 8041 NET | -1,144 820<br>254 804100 | 291,660 24 | 0 00 | 0 00 | -153,345 86 | 138,314 38 | 0.00 | 138,314 38 |
| Total United States - USD | | | 2,582,574 01 | 0 00 | 0 00 | -1,656,664.89 | 925,909.12 | 0 00 | 925,909.12 |
| Total funds - common stock | | | 4,072,574.01 | 0 00 | 0 00 | -3,044,282.21 | 1,028,291.80 | 0 00 | 1,028,291 80 |
| **Total equities** | | | **4,072,574 01** | **0.00** | **0.00** | **-3,044,282.21** | **1,028,291.80** | **0.00** | **1,028,291.80** |
| **Fixed Income** | | | | | | | | | |
| **Funds - government agencies** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>12 Feb 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP: 003999AU3 /<br>SOLD 9,101 67 UNITS 02-11-14<br>AT A PRICE OF $10 987 NET | -9,101.670<br>10 987000 | 100,000 00 | 0 00 | 0 00 | -98,513 80 | 1,486 20 | 0 00 | 1,486 20 |
| 7 Jul 14<br>8 Jul 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP· 003999AU3 /<br>SOLD 4,513 45 UNITS 07-07-14<br>AT A PRICE OF $11 078 NET | -4,513 450<br>11 078000 | 50,000 00 | 0 00 | 0 00 | -49,144 08 | 855 92 | 0 00 | 855 92 |
| 4 Sep 14<br>5 Sep 14<br>Settled | MFB NTGI COMMON DAILY AGGREGATE BOND<br>INDEX FUND - LENDING<br>CUSIP 003999AU3 /<br>SOLD 4,489 14 UNITS 09-04-14<br>AT A PRICE OF $11 138 NET | -4,489 140<br>11 138000 | 50,000 00 | 0 00 | 0 00 | -48,823 46 | 1,176 54 | 0 00 | 1,176 54 |
| Total United States - USD | | | 200,000 00 | 0 00 | 0.00 | -196,481 34 | 3,518 66 | 0.00 | 3,518.66 |
| Total funds - government agencies | | | 200,000.00 | 0 00 | 0 00 | -196,481.34 | 3,518.66 | 0.00 | 3,518.66 |

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# Investment Transaction Detail

## Sales

### Fixed Income

**Funds - corporate bond**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| **Emerging Markets Region - USD** | | | | | | | | | |
| 16 Dec 14<br>17 Dec 14<br>Settled | NORTHERN MULTI MANAGER EMERGING MARKETS<br>DEBT OPPORTUNITY FUND<br>CUSIP 665162343 / NMEDX<br>SOLD 24,942.10 UNITS 12-16-14<br>AT A PRICE OF $9 21 NET | -24,942.100<br>9 210000 | 229,716 71 | 0 00 | 0.00 | -249,300 00 | -19,583 29 | 0 00 | -19,583 29 |
| Total Emerging Markets Region - USD | | | 229,716 71 | 0 00 | 0.00 | -249,300 00 | -19,583 29 | 0 00 | -19,583 29 |
| **International Region - USD** | | | | | | | | | |
| 30 Jan 14<br>31 Jan 14<br>Settled | MFO ROWE T PRICE INTL FD INC INTL BD FD<br>OPEN END FD<br>CUSIP· 77956H104 / RPIBX<br>SOLD 24,588 91 SHARES 01-30-14<br>AT A PRICE OF $9 51 NET | -24,588 910<br>9 510000 | 233,840 52 | 0 00 | 0 00 | -240,232 99 | -6,392 47 | 0 00 | -6,392 47 |
| Total International Region - USD | | | 233,840 52 | 0 00 | 0.00 | -240,232 99 | -6,392 47 | 0 00 | -6,392 47 |
| **United States - USD** | | | | | | | | | |
| 26 Dec 14<br>29 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP: 091929638 / BHYIX<br>SOLD 39,290 24 SHARES 12-26-14<br>AT A PRICE OF $7 89 NET | -39,290 240<br>7 890000 | 310,000 00 | 0 00 | 0 00 | -320,215 47 | -10,215 47 | 0 00 | -10,215 47 |
| 2 Dec 14<br>3 Dec 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER HIGH<br>YIELD FD INSTL CL<br>CUSIP: 693390841 / PHIYX<br>SOLD 123,410 56 SHARES<br>12-02-14 AT A PRICE OF $9 45<br>NET | -123,410 560<br>9 450000 | 1,166,229 69 | 0 00 | 0 00 | -1,186,656 80 | -20,427 11 | 0 00 | -20,427.11 |
| Total United States - USD | | | 1,476,229 69 | 0.00 | 0 00 | -1,506,872.27 | -30,642 58 | 0.00 | -30,642.58 |
| Total funds - corporate bond | | | 1,939,786 92 | 0 00 | 0.00 | -1,996,405.26 | -56,618 34 | 0.00 | -56,618 34 |

◆ Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Sales*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| **Funds - other fixed income** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 23 Dec 14<br>24 Dec 14<br>Settled | NT COMM 1-5 YEAR CREDIT IDX FD -NL<br>CUSIP· 344995A39 /<br>SOLD 4,811 02 UNITS 12-23-14<br>AT A PRICE OF $99 771 NET | -4,811.020<br>99 771000 | 480,000 00 | 0 00 | 0 00 | -481,701 31 | -1,701 31 | 0 00 | -1,701.31 |
| Total United States - USD | | | 480,000 00 | 0.00 | 0 00 | -481,701.31 | -1,701 31 | 0.00 | -1,701 31 |
| Total funds - other fixed income | | | 480,000 00 | 0.00 | 0.00 | -481,701 31 | -1,701 31 | 0.00 | -1,701.31 |
| **Funds - fixed income etf** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>14 Feb 14<br>Settled | MFC FLEXSHARES TR TR IBOXX 3 YR TARGET<br>DURATION TIPS INDEX FD<br>CUSIP 33939L506 / TDTT<br>DEUTSCHE BANK SECURITIES CORP / 36 04<br>OTHER CHARGES .79<br>SOLD 1,802 00 SHARES 02-11-14<br>AT A PRICE OF $24 99 LESS<br>BROKER COMMISSION OF $36 04<br>AND OTHER CHARGES OF $0 79<br>DEUTSCHE BANK SECURITIES CORP | -1,802 000<br>24 990000 | 44,995 15 | 0 00 | 0 00 | -45,335 31 | -340 16 | 0 00 | -340 16 |
| 26 Mar 14<br>31 Mar 14<br>Settled | MFC ISHARES 1-3 YEAR CREDIT BOND ETF<br>CUSIP 464288646 / CSJ<br>JP MORGAN CHASE BANK/HSBCSI / 6 00<br>OTHER CHARGES 47<br>SOLD 200 00 SHARES 03-26-14 AT<br>A PRICE OF $105 44 LESS BROKER<br>COMMISSION OF $6 00 AND OTHER<br>CHARGES OF $0 47 HSBC MBS | -200 000<br>105 440000 | 21,081 53 | 0 00 | 0.00 | -21,113 52 | -31 99 | 0 00 | -31 99 |
| 2 Apr 14<br>3 Apr 14<br>Settled | MFC ISHARES 1-3 YEAR CREDIT BOND ETF<br>CUSIP. 464288646 / CSJ<br>GOLDMAN SACHS NEW YORK / 133 48<br>OTHER CHARGES 15 52<br>SOLD 6,674.00 SHARES 04-02-14<br>AT A PRICE OF $105 2493 LESS<br>BROKER COMMISSION OF $133 48<br>AND OTHER CHARGES OF $15 52<br>GOLDMAN, SACHS & COMPANY | -6,674 000<br>105 249300 | 702,284 83 | 0 00 | 0 00 | -703,876 53 | -1,591 70 | 0 00 | -1,591 70 |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|

## *Sales*

### Fixed Income

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 2 Apr 14<br>3 Apr 14<br>Settled | MFC ISHARES 1-3 YEAR CREDIT BOND ETF<br>CUSIP: 464288646 / CSJ<br>CSFB NEW YORK DTC 355 / 47 58<br>OTHER CHARGES 5 54<br>SOLD 2,379 00 SHARES 04-02-14<br>AT A PRICE OF $105 288 LESS<br>BROKER COMMISSION OF $47 58<br>AND OTHER CHARGES OF $5 54<br>CSFB NEW YORK DTC 355 | -2,379 000<br>105 288000 | 250,427 03 | 0 00 | 0 00 | -250,823 68 | -396 65 | 0 00 | -396 65 |
| Total United States - USD | | | 1,018,788.54 | 0.00 | 0.00 | -1,021,149.04 | -2,360 50 | 0.00 | -2,360.50 |
| Total funds - fixed income etf | | | 1,018,788 54 | 0.00 | 0.00 | -1,021,149.04 | -2,360 50 | 0 00 | -2,360.50 |
| **Total fixed income** | | | **3,638,575.46** | **0.00** | **0.00** | **-3,695,736.95** | **-57,161.49** | **0.00** | **-57,161.49** |

### Venture Capital and Partnerships

**Partnerships**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Principal | Accrued Interest | Adjustment Amt | Cost | Market | Translation | Total |
|---|---|---|---|---|---|---|---|---|---|
| 21 Aug 14<br>21 Aug 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV<br>CUSIP 9916FL998 /<br>RETURN OF CAPITAL, FULLY OFFSET BY CAPITAL CALL (WIRE SENT TO NORTHERN TRUST INTL BKG CORP ) | -14,550 000<br>0 000000 | 14,550 00 | 0 00 | 0 00 | -14,550 00 | 0 00 | 0 00 | 0 00 |
| 29 Oct 14<br>29 Oct 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) IV<br>CUSIP: 9916FL998 /<br>RETURN OF CAPITAL, FULLY OFFSET BY CAPITAL CALL (WIRE SENT TO NORTHERN TRUST INTL BKG CORP ) | -6,100 000<br>0 000000 | 6,100 00 | 0 00 | 0 00 | -6,100 00 | 0 00 | 0 00 | 0 00 |
| 24 Sep 14<br>24 Sep 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP) V<br>CUSIP. 991GFW992 /<br>RETURN OF CAPITAL, FULLY OFFSET BY CAPITAL CALL (WIRE SENT TO NORTHERN TRUST INTL BKG CORP ) | -3,350 000<br>0 000000 | 3,350 00 | 0 00 | 0 00 | -3,350 00 | 0 00 | 0 00 | 0 00 |

# Investment Transaction Detail

## Sales

### Venture Capital and Partnerships

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 23 Dec 14<br>23 Dec 14<br>Settled | NORTHERN TRUST PRIVATE EQUITY FUND (QP)<br>V<br>CUSIP 991GFW992 /<br>RETURN OF CAPITAL, FULLY OFFSET BY CAPITAL CALL (WIRE SENT TO NORTHERN TRUST INTL BKG CORP ) | -3,250 000<br>0.000000 | 3,250 00 | 0 00 | 0 00 | -3,250 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 27,250 00 | 0 00 | 0 00 | -27,250 00 | 0 00 | 0 00 | 0 00 |
| Total partnerships | | | 27,250 00 | 0 00 | 0 00 | -27,250 00 | 0 00 | 0 00 | 0 00 |
| **Total venture capital and partnerships** | | | **27,250.00** | **0.00** | **0.00** | **-27,250.00** | **0.00** | **0.00** | **0.00** |

### Commodities

**Funds - commodity linked**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 13 Mar 14<br>14 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP 722005667 / PCRIX<br>SOLD 5,892 26 SHARES 03-13-14<br>AT A PRICE OF $5 94 NET | -5,892 260<br>5 940000 | 35,000 00 | 0 00 | 0 00 | -40,046 33 | -5,046 33 | 0 00 | -5,046 33 |
| 15 May 14<br>16 May 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP: 722005667 / PCRIX<br>SOLD 4,966 89 SHARES 05-15-14<br>AT A PRICE OF $6 04 NET | -4,966 890<br>6 040000 | 30,000 00 | 0 00 | 0 00 | -33,461 07 | -3,461 07 | 0 00 | -3,461 07 |
| 12 Nov 14<br>13 Nov 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP 722005667 / PCRIX<br>SOLD 31,007 75 SHARES 11-12-14<br>AT A PRICE OF $5 16 NET | -31,007.750<br>5.160000 | 160,000 00 | 0 00 | 0 00 | -199,372 89 | -39,372 89 | 0 00 | -39,372 89 |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Sales*** | | | | | | | | | |
| **Commodities** | | | | | | | | | |
| 16 Dec 14<br>17 Dec 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP 722005667 / PCRIX<br>SOLD 157,108 77 SHARES<br>12-16-14 AT A PRICE OF $4 64<br>NET | -157,108 770<br>4 640000 | 728,984 79 | 0 00 | 0 00 | -969,896 44 | -240,911 65 | 0 00 | -240,911 65 |
| Total United States - USD | | | 953,984.79 | 0.00 | 0.00 | -1,242,776 73 | -288,791.94 | 0 00 | -288,791 94 |
| Total funds - commodity linked | | | 953,984.79 | 0.00 | 0 00 | -1,242,776.73 | -288,791 94 | 0 00 | -288,791.94 |
| **Total commodities** | | | **953,984.79** | **0.00** | **0.00** | **-1,242,776.73** | **-288,791.94** | **0.00** | **-288,791.94** |
| **Total sales** | | **-515,081.39** | **8,692,384.26** | **0.00** | **0.00** | **-8,010,045.89** | **682,338.37** | **0.00** | **682,338.37** ② |
| ***Wash Sale Adjustment Reclassification*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| **Funds - corporate bond** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP: 091929638 / BHYIX<br>TO REFLECT WASH SALE<br>ADJUSTMENT RECLASSIFICATION | 0 000<br>0 000000 | 0 00 | 0 00 | -476 85 | 0 00 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>TO REFLECT WASH SALE<br>ADJUSTMENT RECLASSIFICATION | 0 000<br>0.000000 | 0 00 | 0 00 | -9,545 96 | 0 00 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>TO REFLECT WASH SALE<br>ADJUSTMENT RECLASSIFICATION | 0 000<br>0 000000 | 0 00 | 0 00 | -192 67 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0.00 | 0 00 | -10,215.48 | 0.00 | 0 00 | 0.00 | 0.00 |
| Total funds - corporate bond | | | 0.00 | 0 00 | -10,215.48 | 0.00 | 0.00 | 0.00 | 0.00 |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| *Wash Sale Adjustment Reclassification* | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| **Funds - fixed income etf** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>11 Feb 14<br>Settled | MFC FLEXSHARES TR TR IBOXX 3 YR TARGET<br>DURATION TIPS INDEX FD<br>CUSIP. 33939L506 / TDTT<br>TO REFLECT WASH SALE<br>ADJUSTMENT RECLASSIFICATION | 0 000<br>0 000000 | 0 00 | 0 00 | -75 32 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0 00 | 0 00 | -75 32 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total funds - fixed income etf | | | 0.00 | 0 00 | -75.32 | 0 00 | 0 00 | 0 00 | 0 00 |
| **Total fixed income** | | | **0.00** | **0.00** | **-10,290.80** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Commodities** | | | | | | | | | |
| **Funds - commodity linked** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 13 Mar 14<br>13 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP 722005667 / PCRIX<br>TO REFLECT WASH SALE<br>ADJUSTMENT RECLASSIFICATION | 0 000<br>0 000000 | 0 00 | 0 00 | -5,046 33 | 0 00 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0 00 | 0.00 | -5,046.33 | 0.00 | 0 00 | 0.00 | 0 00 |
| Total funds - commodity linked | | | 0.00 | 0.00 | -5,046 33 | 0.00 | 0 00 | 0 00 | 0 00 |
| **Total commodities** | | | **0.00** | **0.00** | **-5,046.33** | **0.00** | **0.00** | **0.00** | **0.00** |
| **Total wash sale adjustment reclassification** | | **0.00** | **0.00** | **0.00** | **-15,337.13** | **0.00** | **0.00** | **0.00** | **0.00** |

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# Investment Transaction Detail

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| ***Wash Sale Cost Adjustments*** | | | | | | | | | |
| **Fixed Income** | | | | | | | | | |
| **Funds - corporate bond** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP. 091929638 / BHYIX<br>WASH SALE COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 476 85 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP. 091929638 / BHYIX<br>WASH SALE COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 9,545 96 | 0 00 | 0 00 | 0 00 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP· 091929638 / BHYIX<br>WASH SALE COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 192 67 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0 00 | 0 00 | 0 00 | 10,215 48 | 0.00 | 0 00 | 0.00 |
| Total funds - corporate bond | | | 0.00 | 0 00 | 0.00 | 10,215 48 | 0 00 | 0.00 | 0.00 |
| **Funds - fixed income etf** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 13 Mar 14<br>13 Mar 14<br>Settled | MFC FLEXSHARES TR TR IBOXX 3 YR TARGET<br>DURATION TIPS INDEX FD<br>CUSIP: 33939L506 / TDTT<br>WASH SALE COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 75 32 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0 00 | 0 00 | 0 00 | 75.32 | 0 00 | 0.00 | 0.00 |
| Total funds - fixed income etf | | | 0.00 | 0.00 | 0.00 | 75 32 | 0 00 | 0 00 | 0 00 |
| **Total fixed income** | | | **0.00** | **0.00** | **0.00** | **10,290.80** | **0.00** | **0.00** | **0.00** |

# ◆ Investment Transaction Detail

## Wash Sale Cost Adjustments

### Commodities

**Funds - commodity linked**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 13 Mar 14<br>13 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP. 722005667 / PCRIX<br>WASH SALE COST ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 5,046 33 | 0 00 | 0 00 | 0 00 |
| Total United States - USD | | | 0.00 | 0.00 | 0.00 | 5,046 33 | 0 00 | 0 00 | 0.00 |
| Total funds - commodity linked | | | 0 00 | 0 00 | 0 00 | 5,046 33 | 0 00 | 0.00 | 0 00 |
| **Total commodities** | | | **0.00** | **0.00** | **0.00** | **5,046.33** | **0.00** | **0.00** | **0.00** |
| **Total wash sale cost adjustments** | | **0.00** | **0.00** | **0 00** | **0.00** | **15,337.13** | **0.00** | **0.00** | **0.00** |

## Wash Sale Loss Adjustments

### Fixed Income

**Funds - corporate bond**

**United States - USD**

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount Principal | Transaction Amount Accrued Interest | Adjustment Amt | Cost | Realized Gain/Loss Market | Realized Gain/Loss Translation | Realized Gain/Loss Total |
|---|---|---|---|---|---|---|---|---|---|
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP· 091929638 / BHYIX<br>WASH SALE LOSS ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 476 85 | 0 00 | 476 85 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP. 091929638 / BHYIX<br>WASH SALE LOSS ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 9,545 96 | 0 00 | 9,545 96 |
| 26 Dec 14<br>26 Dec 14<br>Settled | MFO BLACKROCK FDS HIGH YIELD BD<br>PORTFOLIO INSTL CL<br>CUSIP 091929638 / BHYIX<br>WASH SALE LOSS ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 192 67 | 0 00 | 192 67 |
| Total United States - USD | | | 0 00 | 0.00 | 0.00 | 0 00 | 10,215.48 | 0 00 | 10,215.48 |
| Total funds - corporate bond | | | 0.00 | 0.00 | 0.00 | 0 00 | 10,215.48 | 0 00 | 10,215 48 |

## ◆ Investment Transaction Detail

## *Wash Sale Loss Adjustments*

| Trade Date<br>Settle Date<br>Trade Status | Security Description<br>Asset ID / Ticker<br>Broker / Commission<br>Narrative | Shares/PAR<br>Price | Transaction Amount<br>Principal | Transaction Amount<br>Accrued Interest | Adjustment Amt | Realized Gain/Loss<br>Cost | Realized Gain/Loss<br>Market | Realized Gain/Loss<br>Translation | Realized Gain/Loss<br>Total |
|---|---|---|---|---|---|---|---|---|---|
| **Fixed Income** | | | | | | | | | |
| **Funds - fixed income etf** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 11 Feb 14<br>11 Feb 14<br>Settled | MFC FLEXSHARES TR TR IBOXX 3 YR TARGET<br>DURATION TIPS INDEX FD<br>CUSIP. 33939L506 / TDTT<br>WASH SALE LOSS ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0 00 | 0 00 | 75 32 | 0 00 | 75 32 |
| Total United States - USD | | | 0.00 | 0.00 | 0.00 | 0 00 | 75 32 | 0 00 | 75 32 |
| Total funds - fixed income etf | | | 0 00 | 0 00 | 0.00 | 0.00 | 75.32 | 0 00 | 75 32 |
| **Total fixed income** | | | **0.00** | **0.00** | **0.00** | **0.00** | **10,290.80** | **0.00** | **10,290.80** |
| **Commodities** | | | | | | | | | |
| **Funds - commodity linked** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| 13 Mar 14<br>13 Mar 14<br>Settled | MFO PIMCO FDS PAC INVT MGMT SER<br>COMMODITY REALRETURN STRATEGY FD INSTL<br>CUSIP. 722005667 / PCRIX<br>WASH SALE LOSS ADJUSTMENT | 0 000<br>0 000000 | 0 00 | 0 00 | 0.00 | 0 00 | 5,046 33 | 0 00 | 5,046 33 |
| Total United States - USD | | | 0.00 | 0 00 | 0 00 | 0.00 | 5,046 33 | 0 00 | 5,046 33 |
| Total funds - commodity linked | | | 0.00 | 0 00 | 0 00 | 0 00 | 5,046.33 | 0.00 | 5,046.33 |
| **Total commodities** | | | **0.00** | **0.00** | **0.00** | **0.00** | **5,046.33** | **0.00** | **5,046.33** |
| **Total wash sale loss adjustments** | | **0.00** | **0 00** | **0.00** | **0.00** | **0.00** | **15,337.13** | **0.00** | **15,337.13** |
| **Total transactions** | | | **-154,832.74** | **0.00** | **-15,337.13** | **1,061,458.24** | **906,625.50** | **0.00** | **906,625.50** |

## CME Group Foundation
## Grants and Contributions Paid During the Year

| Date | Recipient | Purpose | Amount |
|---|---|---|---|
| 2/3/2014 | Advance Illinois | Grant to support community outreach and communications on common core state standards. | 75,000 00 |
| 5/15/2014 | Amandla Charter School | Grant to support Starter League professional development in coding for one teacher. | 5,000 00 |
| 7/28/2014 | The Board of Trustees of the University of Illinois | Grant to support the expansion, research on usage and further development of an online early math professional development site for home child care providers ($200,000 over two years) | 91,000 00 |
| 5/8/2014 | Bright Pink | Grant to support general operations | 5,000 00 |
| 6/25/2014 | Big Shoulders Fund | Grant to support the MIND Research Institute's ST Math program in four schools | 50,000 00 |
| 5/15/2014 | Cheder Lubavitch Hebrew Day School | Grant to support general operations | 20,000 00 |
| 3/12/2014 | Chicago Children's Museum | Grant to support "Playing with Numbers" teacher professional development program for 20 K-1 teathers from CICS schools | 80,000 00 |
| 2/24/2014 | Chicago Foundation for Education | Grant to support school-based Common Core State Standards in Math Study Groups for PreK-5th grade CPS teachers. | 25,000 00 |
| 4/23/2014 | Chicago International Charter Schools | Grant to support Starter League professional development in coding for two teachers. | 10,000 00 |
| 6/11/2014 | Children First Fund. The Chicago Public Schools Foundation | Grant to support the Starter League professional development in coding for five CPS teachers | 25,000 00 |
| 6/17/2014 | Christopher House | First payment of a Grant to support its early childhood math education initiatives | 50,000 00 |
| 6/17/2014 | Communities in Schools of Chicago (CISC) | Grant to connect Lloyd Bachrach's "Yes You Can!" program to more than 3,200 Chicago Public School students during the 2014-2015 school year. | 25,000 00 |
| 3/5/2014 | Council for a Strong America | Second payment of a two year grant to support events in Chicago and Springfield where Maj Gen Ronald Johnson (Ret ) will speak on the skills gap and rigorous curriculum. | 65,000 00 |
| 5/20/2014 | Decatur Public Schools Foundation | Grant to support an early math education professional development initiative. | 125,000 00 |
| 8/5/2014 | Ed Choice Illinois | Grant in support of the development of Freedom Force, an online network of school choice supporters and for general operations | 25,000 00 |
| 2/24/2015 | Educators for Excellence | Grant to support the launch of Educators 4 Excellence Chicago chapter | 50,000 00 |

## CME Group Foundation
## Grants and Contributions Paid During the Year

| Date | Recipient | Purpose | Amount |
|---|---|---|---|
| 4/3/2014 | Erickson Institute | Grant to support the development of Common Core State Standards math training materials and conduct training for 50 network facilitators of Pre-K through grade 5 in partnership with the Public Schools Department of Math and Science | 148,000 00 |
| 5/8/2014 | Ethan Namvar | First payment of a three year grant to support research on how market liquidity is affected by high frequency trading and other speculative activity | 8,000 00 |
| 2/27/2014 | George W. Bush Foundation | Thrid payment of a five year grant to support the Alliance to Reform Education Leadership | 50,000.00 |
| 5/27/2015 | Governors State University | First payment of $62,000 of a 3 yr grant of $170,000 to be paid over 3 years to support the implementation of a professional development program for early childhood (ages 3-5) teachers to improve content knowledge and practice in teaching early math | 62,000 00 |
| 3/5/2014 | Illinois Network of Charter Schools | Second payment of a two year grant to support programming. | 70,000 00 |
| 6/11/2014 | Jin Choi | Grant to support research regarding "the Origins and Implications of Chicago Futures Markets Regulations and Regulatory Institutions" | 6,250 00 |
| 6/11/2014 | John Berdell | Grant to support research regarding "the Origins and Implications of Chicago Futures Markets Regulations and Regulatory Institutions" | 6,250 00 |
| 3/6/2014 | Kansas State University Foundation | Grant# 0015718 Second Payment of a two year grant to support the Center for Risk Management Education Research | 25,000 00 |
| 6/24/2014 | Kohl Children's Museum of Greater Chicago | Grant to support the creation and implementation of the Math Explorations project | 50,000 00 |
| 11/25/2014 | Loyola University Chicago | To support the creation of a CME Group Foundation Financial Services and Business Analytics Lab in the new Quinlan School of Business building | 200,000 00 |
| 11/25/2014 | Loyola University Chicago | Second payment of a two year grant to support educational and research efforts in the area of data analytics and Mexeler's technology. | 10,000 00 |
| 9/23/2014 | Loyola University Chicago | Second payment of a two year grant to suport research on "Volatility Forecasting in the Presence of Limits to Arbitrage" | 10,000 00 |
| 6/11/2014 | Lyric Opera of Chicago | Grant to support OperaKids serving first through sixth grade elementary school students | 10,000 00 |
| 5/7/2014 | Mayo Clinic | Grant to support research in spontaneous coronary artert dissection. | 40,000 00 |
| 4/22/2014 | Namaste Charter School | A grant in the amount of $5,000 to Namaste Charter School to support Starter League professional development in coding for one teacher. | 5,000 00 |
| 3/5/2014 | National Louis University | Forth payment of a four year grant to support he Math Access for Teachers and Home Care Providers project. | 132,000.00 |
| 5/8/2014 | The National Yiddish Theatre | Grant to support general operations. | 5,000 00 |

# CME Group Foundation
## Grants and Contributions Paid During the Year

| Date | Recipient | Purpose | Amount |
|---|---|---|---|
| 7/9/2014 | Northern Illinois Research Foundation | Grant to support Field Programmable Gate Array (FPGA) harware, software and coursework in high performance computing, financial risk management, and financial engineering. | 13,900 00 |
| 11/25/2014 | Northwestern University | Second payment of a two year grant to support educational and research efforts in the area of data analytics and Mexeler's technology | 10,000 00 |
| 2/19/2014 | Oleg Bondarenko | First installment of a two year grant to support "Evaluating Empirical Measures of Toxic Order Flow" | 5,000 00 |
| 6/18/2014 | Perspectives Charter Schools | Grant to support the Starter League professional development in coding for one teacher. | 5,000.00 |
| 2/19/2014 | Project Lead the Way, Inc. | Grant to support three charter schools in their implementation of Pathway to Engineering | 75,000 00 |
| 5/22/2014 | Southern Illinois University Edwardsville | Three year grant to support an early math education professional development project | 37,000 00 |
| 4/23/2014 | Teach For America- Chicago | Grant to support general operations. | 20,000 00 |
| 12/4/2014 | The Board of Trustees of the University of Illinois | Second payment of a two year grant to support research on Taxing Market Activity by Dale W.R. Rosenthal, Nordia D M. Thomas and Hefei Wang | 12,500 00 |
| 2/19/2014 | The Chicago Community Trust, fiscal Agent for LEAP Innovations | First installment of a four year grant to support the development and implementation of innovative education technology | 250,000 00 |
| 2/19/2015 | The Chicago Public Education fund | First installment of a five year grant to support Fund 4 programs | 200,000 00 |
| 2/18/2014 | The Citadel Foundation | Grant to support a research seminar on "Risk Management and the Use of Options  Theory and Practice" | 20,000 00 |
| 2/19/2014 | The University of Chicago, Uchicago Careers in Business | Grant to support the Uchicago Midwest Training Competition | 5,000 00 |
| 2/19/2014 | Torben G. Anderson | First installment of a two year grant to support "Evaluating Empirical Measures of Toxic Order Flow" | 5,000 00 |
| 10/15/2014 | University of Chicago | Forth payment of a four year grant to support the Becker Friedman Institute for Research in Economics | 250,000 00 |
| 4/23/2014 | UCAN | Grant to support general operations. | 10,000 00 |
| 8/5/2014 | University of Colorado Foundation | Grant to support research on the feasibility of a new venue for the dissemination of commodities research | 50,000 00 |

## CME Group Foundation
## Grants and Contributions Paid During the Year

| Date | Recipient | Purpose | Amount |
|---|---|---|---|
| 10/15/2014 | University of Illinois at Chicago, College of Business Administration | Forth payment of a four year grant to support the College of Business Administration's Market Training Lab | 250,000.00 |
| 11/25/2014 | University of Illinois at Urbana Champaign | Second payment of a two year grant to support educational and research efforts in the area of data analytics and Mexeler's technology | 10,000 00 |
| 5/8/2014 | Vanderbilt University | Grant to support the annual budget of the Financial Markets Research Center | 20,000 00 |
| 2/24/2014 | Voices of Illinois Children | Grant to support a report on CME Group Foundation Early Math Education Initiative. | 40,000 00 |
| 6/19/2014 | Women's Business Development Center (WBDC) | Grant to support general operations | 10,000 00 |
| 2/24/2014 | Wheaton College | Grant to support the Equipping Strategic Professors program of the J Dennis Hastert Center for Economics, Government and Public Policy | 35,000 00 |
| 2/24/2014 | Year Up Chicago | Grant to support general operations | 25,000 00 |
| 11/12/2014 | KESHET | provider of educational, vocational and recreational services to individuals with disabilities | 5,000 00 |
| 11/12/2014 | Mayo Clinic | Mayo Clinic requests support for the President's Strategic Initiative Fund | 25,000 00 |
| 11/12/2014 | National Yiddish Book Center Inc | This grant will support a fellow in the Yiddish Translation Fellowship Program. The program consists of three components: training and mentorship; projects, and publication | 15,000 00 |
| 11/12/2015 | Saint Xavier University | Proposal to Continue to Build AACSB Accredited Derivatives Curriculum Using Live Financial Data and the State-of-the-Art Analytics | 50,000.00 |
| 11/12/2015 | YIVO Institute for Jewish Research | documents and studies the spectrum of East European Jewish life, and is dedicated to preserving and perpetuating the legacy of East European Jewry for future generations. It is committed to best practices in collections management, increasing access to its collections through new media and advancing technology, innovative public programming and public education | 5,000.00 |
| 11/25/2015 | Creative Childrens Academy | Quest Academy provides gifted children with a challenging curriculum and a nurturing environment. Our program emphasizes sound character along with scholarship and creativity in both the academics and the arts. The Quest community values the individuality of each child and encourages each to strive for personal excellence. | 15,000.00 |
| 12/17/2015 | Sacred Heart University | This study aims at investigating the link between price volatility of commodity futures and the growth patterns of real economies of the United States and other industrial countries. | 12,500 00 |

## CME Group Foundation
## Grants and Contributions Paid During the Year

| Date | Recipient | Purpose | Amount |
|---|---|---|---|
| 12/17/2014 | The University of Chicago | The Center for Jewish Studies seeks support for its operation expenses in order to further scholarship and programming in Jewish Studies at the University of Chicago. Specifically, the Center seeks to increase student engagement in Jewish Studies through attractive academic programming and to bolster faculty collaboration in research on the Jewish experience by supporting conferences and lectures. The Center also intends to engage other divisions and departments on campus through strategic partnerships that immerse the University community more broadly in the dialogue on Jewish thought and culture In its first three years, the Center for Jewish Studies established a record of activity that reflects intense of interest across campus, inspires confidence in this approach, and calls for wider investment in the intellectual resources for Jewish studies | 10,000 00 |
| 12/30/2014 | Alexander Maxwell Grant Foudation | The AMG Foundation has been partnering with Ready for Reading, an organization working to promote literacy and learning in Rwinkwavu, Rwanda | 20,000 00 |
| 12/30/2014 | Blessings in a Backpack Inc | Blessings in a Backpack (Blessings) has grown to a national organization that is serving more than 72,000 school children at 700 schools in 44 U S states and Washington D C. this school year. | 5,000 00 |
| 12/30/2014 | Illinios Institute of Technology | instilling in students innovative thinking grounded in critical analysis and ethics, and teaching quantitative and data-driven analytics, technology and design, will provide the industry with professionals who can adapt and succeed in the dynamic marketplace of tomorrow. These principles drive IIT Stuart's approach: 1) Continually evolve IIT's finance curriculum in innovation and automation necessary for graduates to succeed in the financial markets now and in the future, 2) Enhance innovative education through physical spaces and technology designed to encourage and test innovative thinking; 3) Provide students with greater employment opportunities through industry partnerships, 4) Advance a model of teaching that drives innovative thinking into business strategy, practice and management in all industries. | 30,000 00 |
| 12/30/2014 | Teach For America- Chicago | Teach For America is a key leadership pipeline for public education reform. | 10,000 00 |
| 12/30/2014 | YIVO Institute for Jewish Research | Leo Melamed, a CME Group Foundation Trustee, and member of the YIVO Board of Directors, recommended that we apply for $10,000 for General Support, through Special Opportunities. As such, there is no applicable project description or timeline. | 10,000 00 |
| | | | **3,134,400.00** |