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

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

OMB No 1545-0052

2014

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

For calendar year 2014 or tax year beginning , and ending

Name of foundation Brothers Brook Foundation			A Employer identification number 46-1509070	
Number and street (or P.O. box number if mail is not delivered to street address) P.O. Box 1104		Room/suite	B Telephone number (see instructions) (203) 594-6505	
City or town New Canaan	State CT	ZIP code 06840		
Foreign country name		Foreign province/state/county	Foreign postal code	
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			C If exemption application is pending, check here ☐ D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐ E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation				
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 27,482,639		J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)		

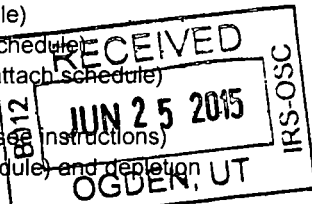
Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	10,190,310			
	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	240,188	240,188		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	28,586,672			
	b Gross sales price for all assets on line 6a 32,230,876				
	7 Capital gain net income (from Part IV, line 2)		28,586,672		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	2,415	2,415		
	12 Total. Add lines 1 through 11	39,019,585	28,829,275	0	
	13 Compensation of officers, directors, trustees, etc.				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)	1,249	1,249		
	b Accounting fees (attach schedule)	2,658	2,658		
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	286,887	4,395		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	40,962	40,962		
	24 Total operating and administrative expenses. Add lines 13 through 23	331,756	49,264	0	0
	25 Contributions, gifts, grants paid	646,599			646,599
	26 Total expenses and disbursements. Add lines 24 and 25	978,355	49,264	0	646,599
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	38,041,230			
	b Net investment income (if negative, enter -0-)		28,780,011		
	c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

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SCANNED JUN 29 2015



Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	10,591	952,714	952,714
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)		239,703	239,703
	b	Investments—corporate stock (attach schedule)	17,436,000	26,181,272	26,181,272
	c	Investments—corporate bonds (attach schedule)		108,950	108,950
Liabilities	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)			
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	17,446,591	27,482,639	27,482,639
	17	Accounts payable and accrued expenses	6,152		
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	6,152	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☒			
	24	Unrestricted	17,440,439	27,482,639	
	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 (see instructions)	17,440,439	27,482,639	
	31	Total liabilities and net assets/fund balances (see instructions)	17,446,591	27,482,639	

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	17,440,439
2	Enter amount from Part I, line 27a	2	38,041,230
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	55,481,669
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	27,999,033
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	27,482,636

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	Through Morgan Stanley 7654	D	9/1/2014	12/31/2014
b	15000 shs Priceline com	D	12/27/2011	8/15/2014
c	8500 shs Priceline com	D	5/5/2013	11/14/2014
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 2,937,986		3,023,804	-85,818
b 19,216,479		396,000	18,820,479
c 9,869,669		224,400	9,645,269
d			
e			

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			-85,818
b			18,820,479
c			9,645,269
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	28,586,672
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }	3	-85,818

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	45,569	13,096,325	0.003480
2012	0	9,738,202	0.000000
2011	0	0	0.000000
2010			0.000000
2009			0.000000

2 Total of line 1, column (d)	2	0.003480
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.001160
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	21,517,801
5 Multiply line 4 by line 3	5	24,961
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	287,800
7 Add lines 5 and 6	7	312,761
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions	8	646,599

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	287,800
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	287,800
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	287,800
6	Credits/Payments		
a	2014 estimated tax payments and 2013 overpayment credited to 2014	6a	284,658
b	Exempt foreign organizations—tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	3,156
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	287,814
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	14
11	Enter the amount of line 10 to be Credited to 2015 estimated tax 14 Refunded	11	0

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) DE		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶	13	X	
14	The books are in care of ▶ Geoffrey B. Carter Telephone no ▶ (203) 594-6505 Located at ▶ 4 High Ridge Park, Suite 300 Stamford CT ZIP+4 ▶ 06905			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15			
16	At any time during calendar year 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? 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 ▶	16	Yes	No
				X

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

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

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

Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☐ No

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Jeffery Boyd P.O. Box 1104 New Canaan, CT 06840	President, Director 10			
Teresa Boyd P.O. Box 1104 New Canaan, CT 06840	Secretary, Director 10			
Jeffery H. Boyd, Jr. P.O. Box 1104 New Canaan, CT 06840	Treasurer, Director 10			

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

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

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	21,448,847
b	Average of monthly cash balances	1b	396,636
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	21,845,483
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	21,845,483
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	327,682
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	21,517,801
6	Minimum investment return. Enter 5% of line 5	6	1,075,890

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

1	Minimum investment return from Part X, line 6	1	1,075,890
2a	Tax on investment income for 2014 from Part VI, line 5	2a	287,800
b	Income tax for 2014 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	287,800
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	788,090
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	788,090
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	788,090

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	646,599
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	646,599
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	287,800
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	358,799

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				788,090
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			646,599	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2014				
a From 2009				
b From 2010				
c From 2011				
d From 2012				
e From 2013				
f Total of lines 3a through e	0			
4 Qualifying distributions for 2014 from Part XII, line 4 ▶ \$ 646,599			646,599	
a Applied to 2013, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2014 distributable amount				
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:	0			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2013 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2014 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015				788,090
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2009 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2010				
b Excess from 2011				
c Excess from 2012				
d Excess from 2013				
e Excess from 2014				

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> Waterside School 770 Pacific Street Stamford, CT 06902	None	PC	Educational Institutuion	646,599
Total			3a	646,599
b <i>Approved for future payment</i>				
Total			3b	0

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	240,188	
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			14	2,415	
8	Gain or (loss) from sales of assets other than inventory			18	28,586,672	
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		28,829,275	0
13	Total. Add line 12, columns (b), (d), and (e)				13	28,829,275

(See worksheet in line 13 instructions to verify calculations)

Line No.

Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

Decomposition of the total variance	1994	1995	1996	1997	1998
Between countries	0.0000	0.0000	0.0000	0.0000	0.0000
Within countries	0.0000	0.0000	0.0000	0.0000	0.0000
Total	0.0000	0.0000	0.0000	0.0000	0.0000

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

- | | | |
|--|-------------------|------------------|
| <p>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?</p> <p>a Transfers from the reporting foundation to a noncharitable exempt organization of:</p> <p>(1) Cash</p> <p>(2) Other assets</p> <p>b Other transactions:</p> <p>(1) Sales of assets to a noncharitable exempt organization</p> <p>(2) Purchases of assets from a noncharitable exempt organization</p> <p>(3) Rental of facilities, equipment, or other assets</p> <p>(4) Reimbursement arrangements</p> <p>(5) Loans or loan guarantees</p> <p>(6) Performance of services or membership or fundraising solicitations</p> <p>c Sharing of facilities, equipment, mailing lists, other assets, or paid employees</p> <p>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.</p> | <p>Yes</p> | <p>No</p> |
| | | |
| 1a(1) | | X |
| 1a(2) | | X |
| 1b(1) | | X |
| 1b(2) | | X |
| 1b(3) | | X |
| 1b(4) | | X |
| 1b(5) | | X |
| 1b(6) | | X |
| 1c | | X |

[illegible]

- 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

**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

6/16/15
Date

President
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name _____

Geoffrey Carter

Preparer's signature

Geoffrey Carter

Date _____

5/28/2015

Check ☒ if self-employed

PTIN

P00914004

Firm's name ► **Geoffrey Carter, CPA**

Firm's EIN ▶ 27-1521437

Firm's address ► 4 High Ridge Park, Suite 300, Stamford, CT 06905

Phone no. (203) 979-1850

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.

OMB No 1545-0047

2014

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

Name of the organization

Brothers Brook Foundation

Employer identification number

46-1509070

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 Brothers Brook Foundation	Employer identification number 46-1509070
--	---

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	Jeffery Boyd P O Box 1104 New Canaan CT 06840 Foreign State or Province _____ Foreign Country _____	\$ 10,190,130	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
	_____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Employer identification number

46-1509070

Part II

[illegible]

Name of organization Brothers Brook Foundation	Employer identification number 46-1509070
---	--

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 information once. See instructions.) ► \$ 0

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	
----- ----- -----		----- ----- -----	
For Prov Country			
(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	
----- ----- -----		----- ----- -----	
For Prov Country			
(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	
----- ----- -----		----- ----- -----	
For Prov Country			
(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	
----- ----- -----		----- ----- -----	
For Prov Country			

Part I, Line 11 (990-PF) - Other Income

		2,415	2,415	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	Proshares Ultrashort Euro Fund, LP	1,630	1,630	
2	Proshares Ultrashort Yen Fund, LP	269	269	
3	Proshares Ultrashort Silver Fund, LP	694	694	
4	Proshares DB Gold Fund, LP	-64	-64	
5	Proshares DB G10 Currency Harvest Fund, LP	-114	-114	
6			0	

Part I, Line 16a (990-PF) - Legal Fees

		1,249	1,249	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Legal Fees	1,249	1,249		0

Part I, Line 16b (990-PF) - Accounting Fees

		2,658	2,658	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Accounting and Organizational charges	2,658	2,658		0

Part I, Line 16c (990-PF) - Other Professional Fees

		0	0	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Legal				

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

		286,887	4,395	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Real estate tax not included in line 20				
2	Tax on investment income	284,658			
3	Income tax				
4	Foreign tax on dividends	2,229	4,395		0
5					
6					
7					

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

		40,962	40,962	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Corporate representation and filing fees	365	365		0
2	Publications	398	398		0
3	Secretary of State Filing Fee	152	152		0
4	MS Advisory Fee	34,025	34,025		0
5	MS Service Fee	6,022	6,022		0

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

		Federal		State/Local		239,703		0		239,703	
		0		0		0		0		0	
		Num Shares/ Face Value		Book Value Beg. of Year		Book Value End of Year		FMV Beg. of Year		FMV End of Year	
		Description								State/Local Obligation	
1	Through Morgan Stanley - See Attached					239,703				239,703	

BROTHERS BROOK FOUNDATION

Form 990-PF

Part II, Line 10a

U S. AND STATE GOVERNMENT OBLIGATIONS

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value
UNITED STATES TREASURY BOND	10/24/14	6000.00		127 383	7,642 97
CUSIP 912810PX0				127 234	7,634 04
UNITED STATES TREASURY	10/24/14	4,000 000		128 016	5,563 15
BOND-INFLATION INDEXED CUSIP 912810QP6				128 016	5,552 29
UNITED STATES TREASURY BOND	11/17/14	6,000 000		105 961	6,357 65
CUSIP 912810RG5				105 946	6,356 73
	12/24/14	3,000 000		109 875	3,296 25
Total		9,000 000		109 871	3,377 34
					9,653 90
					10,132 02
FED NATL MTG ASSN	10/24/14	20,000.00		109,984	\$21,996 84
CUSIP 31359M4D2				\$109 215	\$21,842 98
FED HOME LN MTG CORP	10/24/14	12,000 000		109 501	13,140 14
CUSIP 3137EACA5				109 130	13,095 59
FED NATL MTG ASSN	10/24/14	4,000 000		144 805	5,792 21
CUSIP 31359MGK3				144 417	5,776 68
FEDERAL NATIONAL MTG ASSN POOL	10/28/14	17,000 000		108 750	18,487 50
AL6004				108 750	17,309 32
CUSIP 3138ENU64	12/8/14	7,000 000		109 063	7,147 85
				109 063	7,147 85
Total		24,000 000			25,635 35
					24,457 17
					24,385 01
FHLMC 30 YR GOLD C09066	11/7/14	28,000 000		103 578	28,945 35
CUSIP 31292SCB4				103 578	28,833 73
	12/8/14	13,000 000		104 125	13,457 77
				104 125	13,457 77
Total		41,000 000			42,403 12
					42,291 50
					42,428 66
FEDERAL NATIONAL MTG ASSN POOL	11/10/14	32,000 000		106 594	34,008 43
AS3907				106 594	33,903 75
CUSIP 3138WDKV2	12/10/14	15,000 000		107 156	15,976 25
				107 156	15,976 25
Total					15,931 32

	Total	47,000 000	49,984 68	49,918 15
FHLMC 30 YR GOLD Q30145			49,880 00	
CUSIP 3132QLET6	12/9/14	43,000 000	107 047	46,030 17
			107 047	46,030 17
UNITED MEXICAN STATES	10/27/14	11,000.00	103.65	\$11,401 50
CUSIP 91086QBD9			103 558	\$11,391 43
			Total	\$ 238,920 15 \$ 239,702 68

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

		17,436,000	26,181,272	17,436,000	26,181,272
		Book Value Beg. of Year	Book Value End of Year	FMV Beg. of Year	FMV End of Year
Description		Num Shares/ Face Value			
1	15000 shares Priceline com Common Stock	15,000		17,436,000	
2	Through Morgan Stanley - See Attached			0	0
			26,181,272	17,436,000	26,181,272

BROTHERS BROOK FOUNDATION

Form 990-PF

Part II, Line 10b

CORPORATE STOCKS

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value
ABBVIE INC COM (ABBV)	8/22/14	152 000	\$55 257	\$8,399 02	\$9,946 88
	10/13/14	53 000	54 777	2,903 16	3,468 32
	11/21/14	45 000	67 017	3,015 78	2,944 80
	Total	250 000		14,317 96	16,360 00
ABERCROMBIE & FITCH CO (ANF)	8/22/14	213 000	43 757	9,320 24	6,100 32
	11/21/14	62 000	29 745	1,844 17	1,775 68
	Total	275 000		11,164 41	7,876 00
ACACIA RESEARCH-ACACIA TECH (ACTG)	8/22/14	169 000	17 409	2,942 15	2,862 86
	11/21/14	131 000	18 401	2,410 52	2,219 14
	Total	300 000		5,352 67	5,082 00
ACCENTURE PLC IRELAND CL A (ACN)	8/22/14	345 000	80 636	27,819 56	30,811 95
	11/21/14	178 000	83 936	14,940 63	15,897 18
	Total	523 000		42,760 19	46,709 13
ADOBE SYSTEMS (ADBE)	11/6/14	50 000	72 093	3,604 63	3,635 00
	11/7/14	50 000	71 832	3,591 61	3,635 00
	11/14/14	26 000	71 600	1,861 61	1,890 20
	11/21/14	65 000	71 554	4,651 04	4,725 50
	12/15/14	53 000	75 023	3,976 22	3,853 10
Total		244 000		17,685 11	17,738 80
ADVENT SOFTWARE INC (ADVS)	10/7/14	151 000	32 194	4,861 22	4,626 64
	10/8/14	70 000	32 137	2,249 58	2,144 80
	11/21/14	126 000	31 405	3,957 07	3,860 64
	Total	347 000		11,067 87	10,632 08
AIA GROUP LTD SPON ADR (AAGIY)	8/22/14	1,761 000	22 288	39,248 82	39,006 15
	11/21/14	1,232 000	22 920	28,237 44	27,288 80
	Total	2,993 000		67,486 26	66,294 95
AIR LIQUIDE ADR (AIQUY)	8/22/14	1,533 000	25 280	38,754.94	37,788 45
	11/21/14	797 000	24 728	19,708 01	19,646 05
AKBANK TURK ANONIM SIRKETI ADR (AKBTY)	8/22/14	2,778 000	7 413	20,594 15	20,334 96
	11/21/14	1,560 000	7 564	11,799 06	11,419 20
	Total	4,338 000		32,393 21	31,754 16
AKORN INC (AKRX)	8/22/14	247 000	37 930	9,368 66	8,941 40

AKZO NOBEL NV ADR (AKZOY)	9/5/14	98 000	38 062	3,730 03	3,547 60
	11/21/14	106 000	36 449	3,863 58	3,837 20
	Total	451 000		16,962 27	16,326 20
	8/22/14	2,146 000	23 435	50,292 37	48,928 80
ALBEMARLE CORPORATION (ALB)	11/21/14	1,076 000	22 208	23,895 49	24,532 80
	Total	3,222 000		74,187 86	73,461 60
	8/22/14	120 000	62 045	7,445 44	7,215 60
	11/21/14	58 000	61 715	3,579 47	3,487 54
ALEXANDRIA REAL ESTATE EQ INC (ARE)	Total	178 000		11,024 91	10,703 14
	8/22/14	255 000	79 499	20,272 22	22,628 70
	11/21/14	113 000	82 093	9,276 46	10,027 62
	Total	368 000		29,548 68	32,656 32
ALEXION PHARM INC (ALXN)	8/22/14	67 000	168 880	11,314 96	12,397 01
	9/25/14	11 000	166 532	1,831 85	2,035 33
	10/13/14	19 000	166 601	3,165 41	3,515 57
	11/21/14	46 000	191 195	8,794 96	8,511 38
ALIBABA GROUP HLDG LTD (BABA)	Total	143 000		25,107 18	26,459 29
	9/22/14	21 000	89 698	1,883 66	2,182 74
	9/22/14	37 000	90 675	3,354 98	3,845 78
	10/13/14	41 000	85 507	3,505 77	4,261 54
ALIGN TECHNOLOGY (ALGN)	11/21/14	49 000	111 237	5,450 63	5,093 06
	12/30/14	24 000	105 782	2,538 76	2,494 56
	Total	172 000		16,733 80	17,877 68
	9/16/14	138 000	53 298	7,355 10	7,715 58
ALLEGHANY CP DELAWARE (Y)	10/13/14	17 000	45 591	775 05	950 47
	11/21/14	43 000	55 330	2,379 19	2,404 13
	12/22/14	36 000	57 126	2,056 54	2,012 76
	Total	234 000		12,565 88	13,082 94
ALLIANT ENERGY CP (LNT)	8/22/14	34 000	425 330	14,461 22	15,759 00
	11/21/14	20 000	456 877	9,137 53	9,270 00
	Total	54 000		23,598 75	25,029 00
	8/22/14	113 000	57 709	6,521 07	7,505 46
ALLIANZ SE ADS (AZSEY)	10/13/14	23 000	57 493	1,322 35	1,527 66
	11/21/14	38 000	62 077	2,358 93	2,523 96
	Total	174 000		10,202 35	11,557 08
	8/22/14	2,396 000	17 079	40,921 04	39,701 72
ALLSTATE CORP (ALL)	11/21/14	1,219 000	16 780	20,454 82	20,198 83
	Total	3,615 000		61,375 86	59,900 55
	8/22/14	7 000	61 346	429 42	491 75

	8/22/14	174 000	61 346	10,674 26	12,223 50
	8/22/14	212 000	61 345	13,005 16	14,893 00
	10/13/14	64 000	61 617	3,943 49	4,496 00
	11/21/14	124 000	67 566	8,378 22	8,711 00
	11/21/14	70 000	67 567	4,729 68	4,917 50
Total		651 000		41,160 23	45,732 75
ALTISOURCE PORTFOLIO SOLUTIONS					
(ASPS)	8/22/14	82 000	90 155	7,392 69	2,770 78
	11/21/14	15 000	56 195	842 93	506 85
	12/8/14	65 000	50 802	3,302 14	2,196 35
Total		162 000		11,537 76	5,473 98
ALTISOURCE RESIDENTIAL CORP B (RESI)					
	8/22/14	77 000	24 247	1,866 99	1,493 80
	11/21/14	62 000	19 757	1,224 94	1,202 80
Total		139 000		3,091 93	2,696 60
AMAZON COM INC (AMZN)					
	8/22/14	27 000	332 186	8,969 01	8,379 45
	10/13/14	13 000	310 980	4,042 74	4,034 55
	11/14/14	6 000	328 712	1,972 27	1,862 10
	11/21/14	19 000	332 762	6,322 47	5,896 65
Total		65 000		21,306 49	20,172 75
AMBEV S A SPONSORED ADR (ABEV)					
	8/22/14	3,650 000	7 067	25,793 46	22,703 00
	11/21/14	2,177 000	6 783	14,767 46	13,540 94
	12/31/14	1,106 000	6 229	6,889 38	6,879 32
Total		6,933 000		47,450 30	43,123 26
AMDOCS LIMITED ORD (DOX)					
	8/22/14	202 000	46 127	9,317 65	9,424 30
	11/21/14	85 000	47 807	4,063 63	3,965 67
Total		287 000		13,381 28	13,389 98
AMER INTL GP INC NEW (AIG)					
	8/22/14	267 000	55 477	14,812 36	14,954 67
	10/13/14	83 000	50 025	4,152 08	4,648 83
	11/21/14	153 000	54 687	8,367 08	8,569 53
Total		503 000		27,331 52	28,173 03
AMERICAN ELECTRIC POWER CO (AEP)					
	8/22/14	14 000	52 487	734 81	850 08
	8/22/14	197 000	52 487	10,339 86	11,961 84
	8/22/14	212 000	52 477	11,125 06	12,872 64
	10/13/14	58 000	54 628	3,168 40	3,521 76
	11/21/14	151 000	57 127	8,626 15	9,168 72
	11/21/14	93 000	57 117	5,311 86	5,646 96
Total		725 000		39,306 14	44,022 00
AMERICAN EXPRESS CO (AXP)					
	8/22/14	104 000	89 067	9,263 01	9,676 16
	10/13/14	20 000	84 243	1,684 85	1,860 80
	11/21/14	57 000	90 737	5,172 02	5,303 28

AMERICAN HOMES 4 RENT (AMH)	Total	181 000	16,119 88	16,840 24
	8/22/14	103 000	1,846 44	1,754 09
	11/21/14	55 000	17 287	936 65
AMERICAN PUBLIC EDUCATION INC (APEI)	Total	158 000	2,797 24	2,690 74
	08/22/14	298 000	30 926	10,987 26
	10/13/14	29 000	26 840	1,069 23
AMERICAN TOWER REIT COM (AMT)	11/21/14	61 000	35 250	2,249 07
	Total	388 000	12,144 47	14,305 56
	8/22/14	134 000	98 388	13,245 90
AMERICAN WATER WORKS CO (AWK)	10/13/14	34 000	3,203 61	3,360 90
	11/21/14	75 000	101 707	7,413 75
	Total	243 000	24,015 67	24,020 55
AMERIPRISE FINCL INC (AMP)	8/22/14	148 000	49 816	7,888 40
	9/30/14	40 000	48 296	2,132 00
	11/21/14	75 000	52 263	3,997 50
AMETEK INC NEW (AME)	12/30/14	81 000	54 474	4,317 30
	Total	344 000	17,636 80	18,335 20
	8/22/14	90 000	11,102 87	11,902 50
AMGEN INC (AMGN)	11/21/14	35 000	4,602 90	4,628 75
	Total	125 000	15,705 77	16,531 25
	8/22/14	771 000	53 029	40,577 73
AMREIT INC CL B (AMRE)	11/21/14	350 000	51 387	18,420 50
	Total	1,121 000	58,870 58	58,998 23
	8/22/14	37 000	133 063	5,893 73
ANHEUSER BUSCH INBEV SA SPON (BUD)	10/2/14	7 000	964 61	1,115 03
	10/10/14	13 000	138 725	2,070 77
	10/13/14	27 000	135 698	4,300 83
ANIKA THERAPEUTICS INC (ANIK)	11/21/14	52 000	162 383	8,283 08
	Total	136 000	19,799 15	21,663 44
	8/22/14	630 000	23 558	16,720 20
ANHEUSER BUSCH INBEV SA SPON (BUD)	11/21/14	303 000	26 520	8,041 62
	Total	933 000	22,877 22	24,761 82
	8/22/14	268 000	110 324	30,101 76
AMERGEN INC (AMGN)	11/21/14	140 000	114 470	15,724 80
	Total	408 000	45,592 58	45,826 56
	8/22/14	137 000	41 165	5,581 38
AMERGEN INC (AMGN)	9/30/14	9 000	37 223	366 66
	11/21/14	57 000	40 698	2,322 18
	Total	203 000	8,294 34	8,270 22

ANTHEM INC COM (ANTM)	8/22/14	98 000	113 160	11,089 66	12,315 66
	11/21/14	32 000	126 277	4,040 85	4,021 44
	Total	130 000		15,130 51	16,337 10
					30,440 43
AON PLC SHS CL-A (AON)	8/22/14	321 000	87 067	27,948 35	15,457 29
	11/21/14	163 000	90 957	14,825 94	45,897 72
	Total	484 000		42,774 29	14,154 15
					5,238 15
APARTMENT INVT & MGMT CO A (AIV)	8/22/14	381 000	34 067	12,979 57	19,392 30
	11/21/14	141 000	36 967	5,212 32	4,570 74
	Total	522 000		18,191 89	1,466 73
					6,037 47
APOLLO GROUP INC A (APOL)	8/22/14	134 000	27 737	3,716 70	32,010 20
	11/21/14	43 000	30 920	1,329 57	3,311 40
	Total	177 000		5,046 27	2,759 50
					9,196 01
APPLE INC (AAPL)	8/22/14	290 000	101 307	29,378 92	10,044 58
	10/10/14	30 000	101 931	3,057 92	22,407 14
	10/10/14	25 000	100 896	2,522 40	3,421 78
	10/13/14	91 000	101 055	9,196 01	73,954 60
APPLIED MATERIALS INC (AMAT)	11/21/14	203 000	116 457	23,640 73	8,348 20
	12/15/14	31 000	108 581	3,366 02	2,118 20
	Total	670 000		71,162 00	847 28
					6,753 32
ARCHER DANIELS MIDLAND (ADM)	8/22/14	262 000	49 157	12,879 13	18,067 00
	10/13/14	79 000	45 867	3,623 53	13,624 00
	11/21/14	128 000	52 597	6,732 39	4,108 00
	Total	469 000		23,235 05	6,656 00
ARM HOLDINGS PLC ADS (ARMH)	8/22/14	9 000	47 326	425 94	24,388 00
	8/22/14	592 000	47 378	28,047 89	416 70
	8/22/14	147 000	47 326	6,956 94	27,409 60
	10/13/14	67 000	39 936	2,675 71	6,806 10
ARRIS GROUP INC COM NEW (ARRS)	11/21/14	305 000	42 618	12,998 43	3,102 10
	11/21/14	109 000	42 585	4,641 80	14,121 50
	Total	1,229 000		55,746 71	5,046 70
					56,902 70
ARRIS GROUP INC COM NEW (ARRS)	10/3/14	128 000	28 047	3,589 96	3,864 32
	10/13/14	13 000	24 875	323 38	392 47
	11/21/14	48 000	28 987	1,391 39	1,449 12
	12/16/14	101 000	27 126	2,739 77	3,049 19

ASCENA RETAIL GROUP INC COM (ASNA)	Total	290 000	8,044 50	8,755 10
	8/22/14	550 000	9,337 35	6,908 00
	10/13/14	178 000	2,167 47	2,235 68
	11/13/14	17 000	209 38	213 52
	11/21/14	500 000	6,608 35	6,280 00
	Total	1,245 000	18,322 55	15,637 20
ASSURED GUARANTY LTD (AGO)	8/22/14	311 000	23 847	8,082 89
	11/21/14	236 000	5,951 16	6,133 64
	Total	547 000	13,367 58	14,216 53
AT&T INC (T)	8/22/14	644 000	34 517	21,631 96
	11/21/14	295 000	35 127	9,909 05
	Total	939 000	32,591 43	31,541 01
ATLAS COPCO AS A ADR A NEW (ATLKY)	8/22/14	749 000	29 678	20,951 77
	11/21/14	375 000	11,002 24	10,489 87
	Total	1,124 000	33,231 29	31,441 65
AUTOLIV INC (ALV)	8/22/14	145 000	103 077	15,387 40
	11/21/14	76 000	7,563 55	8,065 12
	Total	221 000	22,509 74	23,452 52
AVALONBAY COMM INC (AVB)	8/22/14	107 000	153 696	17,482 73
	11/21/14	32 000	5,043 02	5,228 48
	Total	139 000	21,488 53	22,711 21
AVG TECHNOLOGIES NV (AVG)	8/22/14	207 000	3,779 68	4,086 18
	11/21/14	73 000	1,428 14	1,441 02
	Total	280 000	5,207 82	5,527 20
AVIVA PLC ADR (AV)	8/22/14	1,503 000	25,986 87	22,394 70
	11/21/14	784 000	12,737 57	11,681 60
	11/24/14	413 000	6,620 14	6,153 70
	Total	2,700 000	45,344 58	40,230 00
AXA ADS (AXAHY)	8/22/14	604 000	14,812 46	13,825 56
	11/21/14	335 000	7,849 64	7,668 15
	Total	939 000	22,662 10	21,493 71
BABCOCK & WILCOX COMPANY (BWC)	8/22/14	256 000	29 117	7,756 80
	9/17/14	69 000	1,968 49	2,090 70
	10/13/14	50 000	1,421 46	1,515 00
	11/21/14	167 000	5,064 49	5,060 10
	Total	542 000	15,908 39	16,422 60
BAIDU INC ADS (BIDU)	8/22/14	2 000	215 265	455 94
	8/22/14	139 000	215 265	31,687 83
	8/22/14	63 000	215 231	14,362 11

BALFOUR BEATTY PLC SPON ADR (BAFY)	8/22/14	49 000	215 280	10,548 72	11,170 53
	10/13/14	1 000	204 690	204 69	227 97
	10/13/14	20 000	204 428	4,088 55	4,559 40
	10/13/14	13 000	204 500	2,658 50	2,963 61
	11/21/14	31 000	244 752	7,587 31	7,067 07
BANCO BILBAO ADR OPSDIV RHTS	11/21/14	88 000	244 835	21,545 52	20,061 36
	11/21/14	34 000	244 901	8,326 63	7,750 98
	Total	440 000		98,871 88	100,306 80
BANCO BILBAO VIZ ARG SA ADS (BBVA)	8/22/14	1,169 000	7 999	9,351 30	7,540 05
	11/21/14	449 000	5 100	2,289 90	2,896 05
	Total	1,618 000		11,641 20	10,436 10
BANCO DO BRASIL SA SPON ADR (BDORY)	12/19/14	2,921 000	0 100	292 10	0
	8/22/14	1,864 000	11 920	22,218 88	17,502 96
	11/21/14	1,057 000	10 377	10,968 70	9,925 23
	Total	2,921 000		33,187 58	27,428 19
BANCO MACRO S A SPONS ADR (BMA)	8/22/14	2,880 000	13 189	37,983 17	24,998 40
	10/28/14	415 000	10 331	4,287 37	3,602 20
	11/21/14	1,570 000	11 846	18,598 53	13,627 60
	Total	4,865 000		60,869 07	42,228 20
BARCLAYS PLC ADR (BCS)	8/22/14	381 000	34 690	13,216 85	16,661 13
	11/21/14	195 000	43 160	8,416 22	8,527 35
	Total	576 000		21,633 07	25,188 48
BARRICK GOLD CORP (ABX)	8/22/14	2,139 000	14 840	31,741 90	32,106 39
	11/21/14	1,202 000	14 827	17,822 29	18,042 02
	Total	3,341 000		49,564 19	50,148 41
BAXTER INTL INC (BAX)	8/22/14	75 000	18 257	1,369 28	806 25
	10/13/14	167 000	13 757	2,297 35	1,795 25
	11/21/14	512 000	12 805	6,556 11	5,504 00
	Total	754 000		10,222 74	8,105 50
BAYER AG SPON ADR (BAYRY)	8/22/14	147 000	75 227	11,058 31	10,773 63
	11/5/14	163 000	70 599	11,507 70	11,946 27
	11/21/14	145 000	72 475	10,508 93	10,627 05
	Total	455 000		33,074 94	33,346 95
BAYERISCHE MOTOREN WERKE AG (BAMXY)	8/22/14	163 000	131 378	21,414 54	22,304 92
	11/21/14	83 000	145 374	12,066 04	11,357 72
	Total	246 000		33,480 58	33,662 64
	8/22/14	751 000	39 410	29,596 61	26,750 62
	11/21/14	389 000	36 257	14,103 97	13,856 18
	Total	1,140 000		43,700 58	40,606 80

BB SEGURIDADE PARTICIPACOES (BBSEY)					
	8/22/14	1,864 000	14 852	27,684 31	22,377 32
	11/21/14	1,004 000	13 874	13,929 50	12,053 02
Total		2,868 000		41,613 81	34,430 34
BE AEROSPACE INC (BEAV)					
	8/22/14	110 000	60 402	6,644 20	6,382 20
	11/21/14	69 000	55 391	3,822 01	4,003 38
Total		179 000		10,466 21	10,385 58
BG GROUP PLC (BRGY)					
	8/22/14	1,298 000	19 750	25,635 50	17,341 28
	8/22/14	1,133 000	19 743	22,369 27	15,136 88
	8/22/14	22 000	19 750	434 50	293 92
	9/15/14	41 000	18 841	772 47	547 76
	9/15/14	51 000	18 841	960 88	681 36
	11/21/14	630 000	16 706	10,524 84	8,416 80
	11/21/14	618 000	16 706	10,324 31	8,256 48
	12/5/14	22 000	14 446	317 82	293 92
	12/5/14	960 000	14 446	13,868 35	12,825 60
BIDVEST GROUP LTD SPONS ADR (BDVSY)					
	8/22/14	240 000	54 029	12,966 98	12,601 19
	11/21/14	129 000	59 585	7,686 47	6,773 14
Total		369 000		20,653 45	19,374 34
BIOGEN IDEC INC (BIIB)					
	8/22/14	43 000	340 290	14,632 47	14,596 35
	10/13/14	14 000	311 226	4,357 16	4,752 30
	11/21/14	24 000	303 980	7,295 52	8,146 80
Total		81 000		26,285 15	27,495 45
BITAUTO HLDGS LTD SPON ADS (BITA)					
	8/22/14	119 000	81 974	9,754 94	8,378 79
	10/13/14	16 000	65 563	1,049 00	1,126 56
	11/21/14	55 000	86 101	4,735 56	3,872 55
Total		190 000		15,539 50	13,377 90
BLACKROCK INC (BLK)					
	8/22/14	21 000	326 310	6,852 51	7,508 76
	10/13/14	11 000	308 732	3,396 05	3,933 16
	11/21/14	14 000	356 278	4,987 89	5,005 84
Total		46 000		15,236 45	16,447 76
BNP PARIBAS SP ADR REPSTG (BNPQY)					
	8/22/14	1,018 000	32 686	33,273 88	29,908 84
	11/21/14	501 000	30 756	15,408 54	14,719 38
Total		1,519 000		48,682 42	44,628 22
BOSTON PROPERTIES INC (BXP)					
	8/22/14	136 000	122 224	16,622 48	17,501 84
	11/21/14	78 000	128 149	9,995 62	10,037 82
Total		214 000		26,618 10	27,539 66
BRANDYWINE REALTY TR SBI NEW (BDN)					
	8/22/14	938 000	15 787	14,808 21	14,989 24
	11/21/14	327 000	15 287	4,998 78	5,225 46
Total		1,265 000		19,806 99	20,214 70

BRITISH AMER TOB SPON ADR (BTI)	8/22/14	367 000	115 938	42,549 32	39,569 94
	11/21/14	201 000	116 191	23,354 43	21,671 82
BRUKER CORPORATION (BRKR)	8/22/14	370 000	20 137	7,450 80	7,259 40
	10/13/14	103 000	18 660	1,922 00	2,020 86
	11/21/14	109 000	18 847	2,054 30	2,138 58
	12/30/14	94 000	19 899	1,870 53	1,844 28
	Total	676 000		13,297 63	13,263 12
BUNGE LTD (BG)	8/22/14	269 000	83 002	22,327 65	24,454 79
	11/21/14	122 000	91 389	11,149 45	11,091 02
CA INCORPORATED (CA)	Total	391 000		33,477 10	35,545 81
	8/22/14	396 000	28 227	11,177 89	12,058 20
	11/21/14	142 000	30 697	4,359 02	4,323 90
CALIFORNIA RES CORP COM (CRC)	Total	538 000		15,536 91	16,382 10
	8/22/14	43 000	8 933	384 14	236 93
	10/13/14	3 000	7 297	21 89	16 53
	11/21/14	29 000	7 666	222 31	159 79
CAMDEN PROPERTY TRUST (CPT)	Total	75 000		628 34	413 25
	8/22/14	199 000	74 183	14,762 46	14,694 16
	11/21/14	92 000	75 580	6,953 40	6,793 28
CANADIAN NATL RAILWAY CO (CNI)	Total	291 000		21,715 86	21,487 44
	8/22/14	456 000	69 697	31,781 79	31,422 96
	11/21/14	229 000	72 037	16,496 43	15,780 39
CAPITAL ONE FINANCIAL CORP (COF)	Total	685 000		48,278 22	47,203 35
	8/22/14	136 000	81 433	11,074 83	11,226 80
	10/13/14	60 000	80 475	4,828 47	4,953 00
	11/21/14	74 000	81 137	6,004 12	6,108 70
CARNIVAL PLC (CUK)	Total	270 000		21,907 42	22,288 50
	8/22/14	489 000	38 165	18,662 83	22,000 11
	11/21/14	379 000	41 197	15,613 78	17,051 21
CARRIZO OIL & GAS INC (CRZO)	Total	868 000		34,276 61	39,051 32
	8/22/14	189 000	58 470	11,050 91	7,862 40
	11/21/14	67 000	53 096	3,557 44	2,787 20
CBL & ASSOC PPTYS INC (CBL)	Total	256 000		14,608 35	10,649 60
	8/22/14	485 000	18 999	9,214 52	9,418 70
	11/21/14	237 000	19 057	4,516 41	4,602 54
CBRE GROUP INC (CBG)	Total	722 000		13,730 93	14,021 24
	8/22/14	468 000	31 467	14,726 56	16,029 00
	11/21/14	275 000	33 387	9,181 40	9,418 75
	Total	743 000		23,907 96	25,447 75

CDW CORPORATION (CDW)	10/13/14	122 000	28 595	3,488 55	4,290 74
	11/21/14	43 000	33 500	1,440 50	1,512 31
Total		165 000		4,929 05	5,803 05
CELGENE CORP (CELG)	8/22/14	13 000	91 745	1,192 69	1,454 18
	8/22/14	291 000	91 745	26,697 85	32,551 26
	8/22/14	113 000	91 750	10,367 73	12,640 18
	8/22/14	21 000	91 745	1,926 65	2,349 06
	10/13/14	16 000	89 064	1,425 03	1,789 76
	10/13/14	74 000	89 190	6,600 05	8,277 64
	11/21/14	154 000	108 554	16,717 25	17,226 44
	11/21/14	108 000	108 516	11,719 74	12,080 88
Total		790 000		76,646 99	88,369 40
CENTENE CORPORATION (CNC)	8/22/14	97 000	75 830	7,355 49	10,073 45
	11/21/14	42 000	98 350	4,130 70	4,361 70
Total		139 000		11,486 19	14,435 15
CENTURYLINK INC (CTL)	8/22/14	318 000	40 827	12,982 99	12,586 44
	10/13/14	135 000	38 997	5,264 53	5,343 30
	11/21/14	157 000	40 437	6,348 58	6,214 06
	11/25/14	15 000	39 716	595 74	593 70
	12/3/14	60 000	39 926	2,395 57	2,374 80
Total		685 000		27,587 41	27,112 30
CERNER CORP (CERN)	8/22/14	131 000	56 727	7,431 20	8,470 46
	10/13/14	54 000	57 720	3,116 87	3,491 64
	11/21/14	74 000	63 811	4,722 04	4,784 84
Total		259 000		15,270 11	16,746 94
CHEVRON CORP (CVX)	8/22/14	1 000	127 060	127 00	112 18
	8/22/14	87 000	127 060	11,054 21	9,759 66
	8/22/14	130 000	127 060	16,517 86	14,583 40
	10/13/14	40 000	113 418	4,536 70	4,487 20
	10/13/14	4 000	113 608	454 43	448 72
	11/21/14	63 000	118 357	7,456 51	7,067 34
	11/21/14	47 000	118 399	5,564 73	5,272 46
Total		372 000		45,711 44	41,730 96
CHILDREN'S PLACE INC (PLCE)	8/22/14	171 000	53 913	9,219 12	9,747 00
	11/21/14	81 000	54 441	4,409 71	4,617 00
Total		252 000		13,628 83	14,364 00
CHINA CONSTRUCTION BANK CORP (CICHY)	8/22/14	2594 000	15 038	39,008 05	42,671 30
	11/21/14	1341 000	14 690	19,698 75	22,059 45
CHINA MOBILE LTD (CHL)	8/22/14	584 000	60 917	35,575 35	34,350 88

CHINA SHENHUA ENERGY LTD ADR (CSUAY)				
8/22/14	431 000	60 917	26,255 01	25,351 42
11/21/14	187 000	62 310	11,652 04	10,999 34
11/21/14	299 000	62 310	18,630 81	17,587 18
Total	1,501 000		92,113 21	88,288 82
CHIPOTLE MEXICAN GRILL INC COM (CMG)				
8/22/14	1,416 000	11 902	16,853 52	16,850 40
10/13/14	164 000	11 223	1,840 49	1,951 60
11/21/14	717 000	10 789	7,735 71	8,532 30
Total	2,297 000		26,429 72	27,334 30
CHURCHILL DOWNS INC (CHDN)				
8/22/14	16 000	677 560	10,840 96	10,952 16
10/13/14	5 000	646 186	3,230 93	3,422 55
11/21/14	12 000	660 552	7,926 62	8,214 12
Total	33 000		21,998 51	22,588 83
CIELO SA SPONSORED ADR NEW (CIOXY)				
8/22/14	20 000	92 500	1,850 00	1,906 00
11/21/14	8 000	97 933	783 46	762 40
Total	28 000		2,633 46	2,668 40
CIENA CORP NEW (CIEN)				
8/22/14	1,532 000	18 146	27,799 21	24,083 04
11/21/14	818 000	17 214	14,081 22	12,858 96
Total	2,350 000		41,880 43	36,942 00
CIRRUS LOGIC INC (CRUS)				
8/22/14	370 000	19 917	7,369 14	7,181 70
11/21/14	135 000	16 497	2,227 07	2,620 35
12/22/14	198 000	19 405	3,842 25	3,843 18
Total	703 000		13,438 46	13,645 23
CISCO SYS INC (CSCO)				
8/22/14	309 000	24 245	7,491 74	7,283 13
11/21/14	146 000	18 157	2,650 92	3,441 22
Total	455 000		10,142 66	10,724 35
CIT GROUP INC NEW (CIT)				
8/22/14	4 000	24 725	98 90	111 25
8/22/14	448 000	24 727	11,077 56	12,461 11
8/22/14	370 000	24 725	9,148 29	10,291 54
9/4/14	75 000	24 971	1,872 86	2,086 12
9/4/14	3 000	24 970	74 91	83 44
10/13/14	155 000	23 224	3,599 78	4,311 32
10/13/14	3 000	23 223	69 67	83 44
11/21/14	319 000	26 775	8,541 32	8,872 98
11/21/14	161 000	26 777	4,311 13	4,478 21
Total	1,538 000		38,794 42	42,779 46
CIT GROUP INC NEW (CIT)				
8/22/14	77 000	47 977	3,694 20	3,682 91
9/30/14	41 000	46 123	1,891 05	1,961 03
10/30/14	32 000	48 683	1,557 87	1,530 56
11/21/14	72 000	49 337	3,552 25	3,443 76

CITIGROUP INC NEW (C)	Total	222 000	10,695 37	10,618 26
	8/22/14	218 000	51 006	11,119 40
	11/21/14	87 000	53 817	4,682 06
	Total	305 000	15,801 46	16,503 55
CLARIANT AG MUTTENZ UNSPON ADR (CLZNY)	8/22/14	820 000	17 872	14,655 04
	11/21/14	398 000	18 032	7,176 90
	Total	1,218 000	21,831 94	20,343 03
CLICKS GROUP LTD SPONS ADR (CLCGY)	8/22/14	1,363 000	12 249	16,695 52
	11/21/14	748 000	14 345	10,729 99
	Total	2,111 000	27,425 51	28,984 03
CMS ENERGY CP (CMS)	8/22/14	450 000	29 956	13,480 11
	11/21/14	226 000	32 667	7,382 70
	Total	676 000	20,862 81	23,491 00
CNOOC LTD ADS (CEO)	8/22/14	1 000	194 600	194 60
	8/22/14	133 000	194 509	25,869 64
	8/22/14	85 000	194 600	16,541 00
	11/5/14	34 000	153 043	5,203 46
	11/5/14	11 000	153 043	1,683 47
	11/21/14	66 000	157 470	10,393 04
	11/21/14	74 000	157 417	11,648 88
COGNIZANT TECH SOLUTIONS CL A (CTSH)	Total	404 000	71,534 09	54,717 76
	8/22/14	161 000	46 227	7,442 48
	10/13/14	40 000	44 320	1,772 80
	11/5/14	11 000	52 149	573 64
	11/21/14	102 000	52 687	5,374 05
COMCAST CORP (NEW) CLASS A (CMCSA)	Total	314 000	15,162 97	16,535 24
	9/9/14	33 000	56 057	1,849 88
	9/9/14	33 000	56 608	1,868 07
	9/10/14	33 000	56 808	1,874 68
	9/22/14	33 000	55 738	1,839 35
	10/10/14	34 000	53 357	1,814 14
	10/13/14	34 000	52 844	1,796 68
	11/21/14	104 000	53 998	5,615 75
	Total	304 000	16,658 55	17,635 04
	8/22/14	2,406 000	6 185	14,880 39
COMMERCIAL INTL BNK LTD SP ADR (CIBEY)	11/21/14	1,267 000	6 739	8,538 82
	Total	3,673 000	23,419 21	24,976 40
	8/22/14	66 000	52 299	3,451 73
COMMUNITY HLTH SYS INC NEW (CYH)	11/21/14	48 000	48 200	2,313 60
				3,558 72
				2,588 16

COMPANHIA ENERGY DE MIN SP ADR (CIG)	Total	114 000	5,765 33	6,146 88
	8/22/14	2,553 000	8 598	21,950 95
	11/21/14	1,720 000	5 287	9,094 16
	12/16/14	842 000	4 628	3,896 86
	Total	5,115 000	34,941 97	25,421 55
COMPUTER SCIENCES CP (CSC)	10/1/14	60 000	60 082	3,604 91
	11/21/14	28 000	62 437	1,748 24
	12/23/14	36 000	64 285	2,314 25
	Total	124 000	7,667 40	7,818 20
CONOCOPHILLIPS (COP)	8/22/14	275 000	80 367	22,100 82
	8/22/14	205 000	80 357	16,473 11
	8/22/14	2 000	80 357	160 71
	10/13/14	71 000	69 574	4,939 74
	10/13/14	29 000	69 563	2,017 34
	11/21/14	134 000	73 457	9,843 18
	11/21/14	146 000	73 417	10,718 88
	12/9/14	4 000	64 528	258 11
	12/9/14	49 000	64 528	3,161 89
	Total	915 000	69,673 78	63,189 90
CONSTELLUM HOLD CO BV CL A (CSTM)	8/22/14	131 000	28 625	3,749 89
	10/13/14	59 000	18 237	1,075 97
	Total	190 000	4,825 86	3,121 70
COPA HOLDINGS, S.A CL A (CPA)	9/8/14	29 000	125 235	3,631 82
	9/11/14	15 000	126 394	1,895 91
	9/16/14	19 000	116 943	2,221 91
	10/13/14	25 000	101 805	2,545 13
	11/21/14	36 000	110 788	3,988 37
	Total	124 000	14,283 14	12,851 36
CORE LABORATORIES N V (CLB)	8/22/14	48 000	151 500	7,272 00
	11/21/14	10 000	140 759	1,407 59
	Total	58 000	8,679 59	6,979 72
COSTAR GROUP INC (CSGP)	8/22/14	12 000	149 110	1,789 32
	9/11/14	13 000	151 494	1,969 42
	9/26/14	11 000	158 332	1,741 65
	10/13/14	14 000	139 840	1,957 76
	11/21/14	15 000	167 501	2,512 52
	Total	65 000	9,970 67	11,935 95
COSTCO WHOLESALE CORP NEW (COST)	8/22/14	59 000	121 560	7,172 03
	10/13/14	23 000	128 365	2,952 40

COVANTA HOLDING CORP (CVA)	11/21/14	36 000	139 682	5,028 54	5,103 00
	Total	118 000		15,152 97	16,726 50
	11/10/14	156 000	23 618	3,684 45	3,433 56
	11/21/14	71 000	24 057	1,708 03	1,562 71
	12/15/14	116 000	22 768	2,641 10	2,553 16
CREDIT SUISSE GROUP (CS)	Total	343 000		8,033 58	7,549 43
	8/22/14	523 000	28 080	14,685 84	13,116 84
	8/26/14	59 000	28 925	1,706 58	1,479 72
	11/21/14	356 000	26 377	9,390 32	8,928 48
	Total	938 000		25,782 74	23,525 04
CSL LTD (CSLLY)	8/22/14	707 000	34 085	24,098 24	24,992 45
	11/21/14	340 000	34 198	11,627 35	12,019 00
	Total	1,047 000		35,725 59	37,011 45
CVS HEALTH CORP COM (CVS)	8/22/14	9 000	79 283	713 54	866 79
	8/22/14	100 000	79 283	7,928 26	9,631 00
	8/22/14	105 000	79 280	8,324 40	10,112 55
	10/13/14	73 000	82 215	6,001 67	7,030 63
	10/13/14	32 000	81 657	2,613 03	3,081 92
	11/21/14	68 000	89 447	6,082 41	6,549 08
	11/21/14	74 000	89 447	6,619 10	7,126 94
	Total	461 000		38,282 41	44,398 91
	8/22/14	209 000	81 808	17,097 77	17,303 11
	11/21/14	106 000	79 684	8,446 50	8,775 74
DAIMLER AG SPONSORED ADR (DDAIY)	Total	315 000		25,544 27	26,078 85
	8/22/14	3 000	77 187	231 56	257 13
	8/22/14	355 000	77 186	27,401 14	30,427 05
	8/22/14	40 000	77 187	3,087 46	3,428 40
	8/22/14	108 000	77 187	8,336 15	9,256 68
	8/22/14	7 000	77 187	540 31	599 97
	8/22/14	2 000	77 186	154 37	171 42
	8/22/14	3 000	77 187	231 56	257 13
	8/22/14	27 000	77 186	2,084 03	2,314 17
	10/13/14	38 000	72 488	2,754 53	3,256 98
DANAHER CORPORATION (DHR)	10/13/14	6 000	72 568	435 41	514 26
	10/13/14	33 000	72 535	2,393 67	2,828 43
	11/21/14	51 000	83 540	4,260 54	4,371 21
	11/21/14	167 000	83 577	13,957 33	14,313 57
	11/21/14	54 000	83 540	4,511 16	4,628 34
	12/1/14	33 000	83 049	2,740 63	2,828 43

DASSAULT SYSTEMS SA ADS (DASTY)	12/1/14	2 000	83 050	166 10	171 42
	12/1/14	1 000	83 050	83 05	85 71
	Total	930 000		73,369 00	79,710 30
	8/22/14	699 000	66 303	46,345 89	42,639 00
DBS GROUP HOLDINGS LTD SP (DBSDY)	11/21/14	351 000	65 334	22,932 23	21,411 00
	Total	1,050 000		69,278 12	64,050 00
	8/22/14	358 000	57 610	20,624 38	22,278 34
	11/21/14	178 000	61 494	10,945 95	11,076 94
DECKER OUTDOOR CORPORATION (DECK)	Total	536 000		31,570 33	33,355 28
	9/23/14	92 000	98 607	9,071 83	8,375 68
	10/13/14	10 000	86 998	869 98	910 40
	11/21/14	43 000	94 233	4,052 04	3,914 72
DEERE & CO (DE)	Total	145 000		13,993 85	13,200 80
	9/10/14	67 000	81 985	5,493 00	5,927 49
	10/7/14	43 000	81 203	3,491 73	3,804 21
	10/13/14	18 000	82 572	1,486 29	1,592 46
DELEK US HOLDINGS, INC (DK)	11/21/14	61 000	86 945	5,303 65	5,396 67
	Total	189 000		15,774 67	16,720 83
	8/22/14	107 000	34 983	3,743 20	2,918 96
	11/13/14	79 000	29 877	2,360 26	2,155 12
DELTA AIR LINES INC NEW (DAL)	11/21/14	71 000	31 929	2,266 95	1,936 88
	Total	257 000		8,370 41	7,010 96
	8/22/14	186 000	40 547	7,541 67	9,149 34
	10/7/14	50 000	35 676	1,783 82	2,459 50
DEXCOM INC (DXCM)	10/13/14	92 000	32 000	2,944 00	4,525 48
	11/21/14	113 000	43 257	4,888 02	5,558 47
	Total	441 000		17,157 51	21,692 79
	9/5/14	131 000	42 765	5,602 27	7,211 55
DIGITAL REALTY TRUST INC (DLR)	11/21/14	86 000	50 490	4,342 15	4,734 30
	Total	217 000		9,944 42	11,945 85
	8/22/14	220 000	66 230	14,570 64	14,586 00
	11/21/14	100 000	68 774	6,877 36	6,630 00
DIGITALGLOBE NEW (DGI)	Total	320 000		21,448 00	21,216 00
	8/22/14	199 000	30 337	6,037 06	6,163 03
	11/21/14	188 000	27 687	5,205 12	5,822 36
	12/10/14	153 000	24 898	3,809 33	4,738 41
DILLARDS INC CL A (DDS)	Total	540 000		15,051 51	16,723 80
	8/22/14	65 000	113 120	7,352 80	8,136 70
	11/21/14	28 000	118 196	3,309 49	3,505 04

DOLBY CLA A COM STK (DLB)	Total	93 000	10,662 29	11,641 74
	8/22/14	200 000	46 667	9,333 32
	11/21/14	53 000	43 444	2,302 51
DOLLAR GEN CORP NEW COM (DG)	Total	253 000	11,635 83	10,909 36
	11/17/14	28 000	65 165	1,824 61
	11/19/14	56 000	65 808	3,685 24
	11/20/14	54 000	66 826	3,608 61
	11/21/14	65 000	67 684	4,399 43
	12/17/14	21 000	70 309	1,476 48
DOUGLAS EMMETT INC (DEI)	Total	224 000	14,994 37	15,836 80
	8/22/14	517 000	28 617	14,794 99
	11/21/14	197 000	27 027	5,324 24
DOVER CORP (DOV)	Total	714 000	20,119 23	20,277 60
	8/22/14	124 000	89 109	11,049 50
	10/13/14	40 000	74 042	2,961 67
	11/21/14	135 000	82 769	11,173 76
	Total	299 000	25,184 93	21,444 28
DST SYSTEMS INC (DST)	8/22/14	60 000	92 642	5,558 52
	9/22/14	23 000	87 917	2,022 08
	11/21/14	55 000	99 220	5,457 08
DU PONT EI DE NEMOURS & CO (DD)	Total	138 000	13,037 68	12,992 70
	8/22/14	168 000	66 016	11,090 74
	11/21/14	60 000	72 189	4,331 36
EAST JAPAN RY CO ADR (EJPRY)	Total	228 000	15,422 10	16,858 32
	9/24/14	1,035 000	12 530	12,968 24
	10/13/14	106 000	12 310	1,304 81
	11/4/14	529 000	13 037	6,896 68
	11/21/14	931 000	12 660	11,786 37
	Total	2,601 000	32,956 10	32,798 61
EASTGROUP PROPERTIES INC (EGP)	8/22/14	227 000	64 788	14,706 88
	11/21/14	104 000	66 534	6,919 58
	Total	331 000	21,626 46	20,958 92
EBAY INC (EBAY)	12/16/14	138 000	56 439	7,788 54
	8/22/14	225 000	49 740	11,191 48
	11/21/14	88 000	52 567	4,625 91
ECHOSTAR CORPORATION (SATS)	Total	313 000	15,817 39	16,432 50
	8/22/14	81 000	113 800	9,217 78
	10/13/14	15 000	109 102	1,636 53
ECOLAB INC (ECL)	11/21/14	47 000	114 374	5,375 60

ELI LILLY & CO (LLY)	Total	143 000	16,229 91	14,946 36
	8/22/14	210 000	62 397	13,103 29
	10/13/14	92 000	64 218	5,908 01
	11/21/14	106 000	67 366	7,140 84
	Total	408 000	26,152 14	28,147 92
EMC CORP MASS (EMC)	8/22/14	377 000	29 644	11,175 86
	10/13/14	194 000	27 836	5,400 26
	11/21/14	255 000	29 957	7,638 98
	Total	826 000	24,215 10	24,565 24
ENANTA PHARMACEUTICALS INC (ENTA)	12/22/14	160 000	50 614	8,098 18
	8/22/14	565 000	16 237	9,173 79
	10/13/14	157 000	7 307	1,147 21
	11/21/14	26 000	7 305	189 94
	Total	748 000	10,510 94	2,438 48
ENSCO PLC CLASS A (ESV)	8/22/14	294 000	50 087	14,725 58
	9/23/14	41 000	43 806	1,796 05
	10/13/14	141 000	37 830	5,334 03
	11/21/14	150 000	39 626	5,943 95
	12/5/14	74 000	31 001	2,294 07
ENSTAR GROUP LTD (ESGR)	Total	700 000	30,093 68	20,965 00
	8/22/14	53 000	145 890	7,732 17
	11/21/14	22 000	146 550	3,224 10
	Total	75 000	10,956 27	11,466 75
	8/22/14	621 000	12 085	7,504 85
ENTEGRIS INC (ENTG)	11/21/14	196 000	13 387	2,623 93
	Total	817 000	10,128 78	10,792 57
ENERGY CORP NEW (ETR)	8/22/14	149 000	74 624	11,118 95
	10/13/14	52 000	79 308	4,123 99
	11/21/14	67 000	82 342	5,516 89
	Total	268 000	20,759 83	23,444 64
ENTROPIC COMMUNICATIONS INC (ENTR)	8/22/14	2,123 000	2 586	5,490 50
	11/21/14	1,232 000	2 384	2,936 96
	Total	3,355 000	8,427 46	8,488 15
ENVISION HEALTHCARE HLDGS INC (EVHC)	11/19/14	108 000	34 128	3,685 80
	11/20/14	19 000	34 886	662 83
	11/21/14	31 000	34 987	1,084 60
	11/21/14	77 000	34 980	2,693 44
	12/16/14	75 000	34 066	2,554 95
	Total	310 000	10,681 62	10,753 90

EPR PPTYS COM (EPR)	8/22/14	326 000	56 430	18,396 21	18,787 38
	11/21/14	118 000	55 620	6,563 18	6,800 34
	Total	444 000		24,959 39	25,587 72
EQUITY LIFESTYLE PROPERTIES (ELS)	8/22/14	206 000	45 075	9,285 47	10,619 30
	11/21/14	82 000	47 811	3,920 50	4,227 10
	Total	288 000		13,205 97	14,846 40
EQUITY ONE INC (EQY)	8/22/14	235 000	23 517	5,526 40	5,959 60
	11/21/14	109 000	23 949	2,610 41	2,764 24
	Total	344 000		8,136 81	8,723 84
ESSEX PROPERTY TRUST INC (ESS)	8/22/14	86 000	192 139	16,523 99	17,767 60
	11/21/14	38 000	200 064	7,602 45	7,850 80
	Total	124 000		24,126 44	25,618 40
EXELIS INC COM (XLS)	8/22/14	423 000	16 265	6,879 93	7,415 19
	11/21/14	340 000	18 007	6,122 31	5,960 20
	Total	763 000		13,002 24	13,375 39
EXPRESS INC (EXPR)	8/22/14	570 000	14 470	8,247 84	8,373 30
	11/21/14	362 000	14 694	5,319 08	5,317 78
	Total	932 000		13,566 92	13,691 08
F5 NETWORKS INC (FFIV)	8/22/14	76 000	122 250	9,291 00	9,915 33
	8/27/14	29 000	124 129	3,599 74	3,783 48
	11/21/14	66 000	128 830	8,502 81	8,610 68
	Total	171 000		21,393 55	22,309 51
FACEBOOK INC CL-A (FB)	8/22/14	216 000	74 687	16,132 35	16,852 32
	10/13/14	49 000	73 904	3,621 32	3,822 98
	11/21/14	107 000	73 795	7,896 10	8,348 14
	Total	372 000		27,649 77	29,023 44
FANUC CORPORATION UNSP ADR (FANUY)	8/22/14	1,352 000	28 699	38,800 37	37,220 56
	11/21/14	668 000	28 547	19,069 40	18,390 04
	Total	2,020 000		57,869 77	55,610 60
FEDL RLTY INVT TRUST S B I (FRT)	8/22/14	148 000	124 893	18,484 13	19,752 08
	11/21/14	62 000	130 802	8,109 71	8,274 52
	Total	210 000		26,593 84	28,026 60
FEI COMPANY (FEIC)	8/22/14	111 000	83 626	9,282 53	10,028 85
	11/21/14	24 000	80 945	1,942 69	2,168 40
	Total	135 000		11,225 22	12,197 25
FIDELITY NATIONAL FINANCIAL IN (FNF)	8/22/14	265 000	28 457	7,541 03	9,129 25
	9/10/14	65 000	28 196	1,832 71	2,239 25
	11/3/14	40 000	29 811	1,192 42	1,378 00
	11/21/14	169 000	30 497	5,153 91	5,822 05

FIDELITY NATIONAL FINL INC (FNFV)	Total	539 000	15,720 07	18,568 55
	8/22/14	118 000	1,838 46	1,857 32
	11/5/14	152 000	2,054 61	2,392 48
	11/21/14	117 000	1,657 14	1,841 58
	Total	387 000	5,550 21	6,091 38
FIFTH 3RD BANCORP OHIO (FITB)	8/22/14	551 000	20 348	11,226 62
	11/21/14	267 000	20 134	5,440 12
	Total	818 000	16,587 66	16,666 75
FIRST REPUBLIC BANK (FRC)	8/22/14	229 000	49 005	11,935 48
	8/22/14	222 000	49 007	11,570 64
	8/22/14	7 000	49 007	364 84
	11/21/14	98 000	51 208	5,107 76
	11/21/14	86 000	51 214	4,482 32
	Total	642 000	31,867 41	33,461 04
FLUOR CORP NEW (FLR)	8/22/14	175 000	74 223	10,610 25
	9/15/14	9 000	629 34	545 67
	9/24/14	4 000	67 875	242 52
	10/13/14	63 000	3,964 59	3,819 69
	11/21/14	107 000	68 906	6,487 41
	12/1/14	57 000	59 564	3,455 91
FOOT LOCKER INC (FL)	Total	415 000	28,622 63	25,161 45
	8/22/14	177 000	54 479	9,943 86
	10/13/14	17 000	925 49	955 06
	11/21/14	105 000	5,757 86	5,898 90
	12/3/14	36 000	2,057 40	2,022 48
FORD MOTOR CO NEW (F)	Total	335 000	18,383 53	18,820 30
	8/22/14	1,283 000	17 215	19,886 50
	10/13/14	257 000	3,517 89	3,983 50
	11/21/14	601 000	9,261 77	9,315 50
FRANKLIN RESOURCES INC (BEN)	Total	2,141 000	34,866 63	33,185 50
	8/22/14	231 000	55 868	12,790 47
	10/13/14	78 000	3,982 45	4,318 86
	11/21/14	125 000	7,123 30	6,921 25
	Total	434 000	24,011 19	24,030 58
FREEPORT-MCMORAN INC (FCX)	8/22/14	275 000	36 487	6,424 00
	8/22/14	29 000	36 487	677 44
	10/13/14	93 000	31 417	2,172 48
	11/7/14	123 000	28 146	2,873 28
	11/21/14	319 000	29 436	7,451 84
	Total	836 000	163,994 15	164,527 04

	12/29/14	309 000	23 393	7,228 47	7,218 24
	Total	1,148 000		34,094 35	26,817 28
FRESENIUS MEDICAL CARE AG&CO (FMS)					
	8/22/14	534 000	34 767	18,565 79	19,832 76
	11/21/14	224 000	36 214	8,111 85	8,319 36
	Total	758 000		26,677 64	28,152 12
FTI CONSULTING INC (FCN)					
	8/22/14	184 000	36 623	6,738 71	7,107 92
	11/21/14	92 000	39 551	3,638 67	3,553 96
	12/12/14	99 000	35 243	3,489 06	3,824 37
	Total	375 000		13,866 44	14,486 25
FUCHS PETROLUB AG UNSPON ADR (FUPBY)					
	8/22/14	890 000	10 363	9,223 25	8,986 50
	9/4/14	535 000	10 354	5,539 39	5,402 00
	11/21/14	787 000	10 033	7,895 81	7,946 49
	Total	2,212 000		22,658 45	22,335 00
GAMING & LEISURE PPTYS INC COM (GLPI)					
	8/22/14	278 000	33 315	9,261 60	8,156 52
	9/11/14	57 000	32 415	1,847 65	1,672 38
	9/17/14	55 000	31 459	1,730 23	1,613 70
	11/21/14	199 000	32 687	6,504 67	5,838 66
	Total	589 000		19,344 15	17,281 26
GARTNER INC (IT)					
	8/22/14	176 000	74 342	13,084 24	14,820 96
	10/13/14	17 000	73 092	1,242 57	1,431 57
	11/21/14	68 000	84 257	5,729 45	5,726 28
	Total	261 000		20,056 26	21,978 81
GAZPROM O A O SPON ADR (OGZPY)					
	8/22/14	3,193 000	7 470	23,851 71	14,464 29
	11/21/14	2,014 000	6 360	12,809 04	9,123 42
	Total	5,207 000		36,660 75	23,587 71
GDF SUEZ-SPON ADR (GDFZY)					
	8/22/14	823 000	24 664	20,298 33	19,173 84
	11/21/14	476 000	23 296	11,088 84	11,089 61
	Total	1,299 000		31,387 17	30,263 45
GENCORP INC (GY)					
	8/22/14	301 000	18 477	5,561 49	5,508 30
	9/8/14	104 000	18 000	1,872 00	1,903 20
	9/17/14	105 000	17 129	1,798 55	1,921 50
	10/13/14	60 000	15 563	933 80	1,098 00
	10/24/14	75 000	16 726	1,254 43	1,372 50
	11/21/14	339 000	16 754	5,679 47	6,203 70
	Total	984 000		17,099 74	18,007 20
GENERAL ELECTRIC CO (GE)					
	8/22/14	422 000	26 203	11,057 62	10,663 94
	11/21/14	190 000	26 957	5,121 87	4,801 30
	Total	612 000		16,179 49	15,465 24
GENL DYNAMICS CORP (GD)					
	8/22/14	99 000	124 350	12,310 63	13,624 38

<u>GENTEX CORP (GNTX)</u>									
10/13/14	39 000	120 820	4,711 98	5,367 18					
11/21/14	51 000	144 545	7,371 77	7,018 62					
Total	189 000		24,394 38	26,010 18					
<u>GEO GROUP INC COM NEW (GEO)</u>									
8/22/14	253 000	29 267	7,404 45	9,140 89					
11/21/14	57 000	35 377	2,016 48	2,059 41					
Total	310 000		9,420 93	11,200 30					
<u>GILEAD SCIENCE (GILD)</u>									
8/22/14	247 000	37 477	9,256 72	9,968 92					
11/21/14	102 000	39 464	4,025 29	4,116 72					
Total	349 000		13,282 01	14,085 64					
8/22/14	126 000	104 390	13,153 14	11,876 76					
9/8/14	17 000	106 388	1,808 60	1,602 42					
10/13/14	44 000	103 063	4,534 78	4,147 44					
11/21/14	104 000	100 715	10,474 36	9,803 04					
12/17/14	7 000	101 944	713 61	659 82					
Total	298 000		30,684 49	28,089 48					
<u>GIVAUDAN SA ADR (GVDNY)</u>									
8/22/14	651 000	33 483	21,797 50	23,377 41					
11/21/14	319 000	34 104	10,879 30	11,455 29					
Total	970 000		32,676 80	34,832 70					
<u>GLAXOSMITHKLINE PLC ADS (GSK)</u>									
8/22/14	234 000	47 707	11,163 34	10,001 16					
11/11/14	9 000	45 691	411 22	384 66					
11/11/14	238 000	45 815	10,903 97	10,172 12					
11/11/14	241 000	45 691	11,011 43	10,300 34					
11/21/14	232 000	46 327	10,747 82	9,915 68					
11/21/14	112 000	46 325	5,188 41	4,786 88					
12/12/14	144 000	43 492	6,262 86	6,154 56					
12/12/14	11 000	43 492	478 41	470 14					
Total	1,221 000		56,167 46	52,185 54					
<u>GLOBAL CASH ACCESS INC (GCA)</u>									
8/22/14	942 000	7 768	7,317 36	6,735 30					
10/13/14	338 000	6 777	2,290 56	2,416 70					
11/21/14	257 000	7 147	1,836 83	1,837 55					
12/30/14	334 000	7 200	2,404 73	2,388 10					
Total	1,871 000		13,849 48	13,377 65					
8/22/14	155 000	72 439	11,227 98	12,513 15					
11/21/14	74 000	83 824	6,202 98	5,974 02					
Total	229 000		17,430 96	18,487 17					
<u>GOLDMAN SACHS GRP INC (GS)</u>									
8/22/14	48 000	175 986	8,447 34	9,303 84					
10/13/14	19 000	180 671	3,432 74	3,682 77					
11/21/14	34 000	190 004	6,460 14	6,590 22					
Total	101 000		18,340 22	19,576 83					

GOOGLE INC CL C (GOOG)	8/22/14	25 000	583 730	14,593 25	13,160 00
	10/13/14	7 000	541 959	3,793 71	3,684 80
	11/21/14	13 000	538 725	7,003 43	6,843 20
	Total	45 000		25,390 39	23,688 00
				16,620 24	14,858 48
GOOGLE INC-CL A (GOOGL)	8/22/14	28 000	593 580	3,872 64	3,714 62
	10/13/14	7 000	553 234	8,206 49	7,959 90
	11/21/14	15 000	547 099		
	Total	50 000		28,699 37	26,533 00
				3,631 42	4,284 90
GRAMERCY PROPERTY TRUST INC (GPT)	10/13/14	621 000	5 848	1,719 90	2,028 60
	10/14/14	294 000	5 850	3,746 81	4,312 50
	11/11/14	625 000	5 995	1,987 79	2,311 50
	11/13/14	335 000	5 934	5,335 65	6,203 10
	11/21/14	899 000	5 935		
H & R BLOCK INC (HRB)	Total	2,774 000		16,421 57	19,140 60
	8/22/14	220 000	33 747	7,424 34	7,409 60
	9/9/14	55 000	32 190	1,770 45	1,852 40
	10/6/14	85 000	30 011	2,550 92	2,862 80
	11/21/14	135 000	33 317	4,497 77	4,546 80
HANOVER INSURANCE GROUP INC (THG)	Total	495 000		16,243 48	16,671 60
	8/22/14	136 000	63 085	8,579 60	9,599 52
	10/13/14	24 000	61 086	1,466 06	1,711 68
	11/21/14	72 000	70 534	5,078 42	5,135 04
	Total	232 000		15,124 08	16,546 24
HARRIS CORPORATION DELAWARE (HRS)	8/22/14	157 000	71 156	11,171 54	11,275 74
	10/13/14	13 000	62 380	810 94	933 66
	11/21/14	59 000	71 877	4,240 73	4,237 38
	Total	229 000		16,223 21	16,446 78
	8/22/14	307 000	36 407	11,176 95	12,798 83
HARTFORD FIN SERS GRP INC (HIG)	10/13/14	133 000	35 877	4,771 59	5,544 77
	11/21/14	161 000	41 376	6,661 58	6,712 09
	Total	601 000		22,610 12	25,055 69
	8/22/14	225 000	49 493	11,136 02	12,042 00
	10/13/14	28 000	48 520	1,358 55	1,498 56
HCC INSURANCE HLDGS INC (HCC)	11/21/14	111 000	52 855	5,866 92	5,940 72
	Total	364 000		18,361 49	19,481 28
	8/22/14	262 000	42 307	11,084 33	11,535 86
	11/21/14	116 000	43 686	5,067 61	5,107 48
	Total	378 000		16,151 94	16,643 34
HCP INCORPORATED (HCP)	12/15/14	474 000	27 628	13,095 44	13,978 26
HD SUPPLY HOLDINGS (HDS)					

HEALTH CARE REIT INC (HCN)	8/22/14	252 000	66 266	16,699 11	19,068 84
	11/21/14	129 000	72 357	9,334 03	9,761 43
	Total	381 000		26,033 14	28,830 27
HEARTLAND PAYMENT SYS INC (HPY)	8/22/14	193 000	48 306	9,323 14	10,412 35
	11/21/14	117 000	53 086	6,211 05	6,312 15
	Total	310 000		15,534 19	16,724 50
HELIX ENERGY SOLUTIONS GRP INC (HLX)	8/22/14	280 000	26 329	7,372 09	6,076 00
	10/8/14	75 000	21 096	1,582 21	1,627 50
	11/21/14	150 000	27 117	4,067 52	3,255 00
	Total	505 000		13,021 82	10,958 50
HILTON WORLDWIDE HOLDINGS INC (HLT)	8/22/14	364 000	25 747	9,371 91	9,496 76
	10/13/14	114 000	22 355	2,548 48	2,974 26
	11/4/14	147 000	24 783	3,643 03	3,835 23
	11/21/14	235 000	25 607	6,017 60	6,131 15
	Total	860 000		21,581 02	22,437 40
HITACHI 10 COM NEW ADR (HTHIY)	8/22/14	370 000	74 740	27,653 80	27,587 20
	11/21/14	174 000	75 790	13,187 46	12,973 44
	Total	544 000		40,841 26	40,560 64
HONEYWELL INTERNATIONAL INC (HON)	8/22/14	135 000	95 777	12,929 84	13,489 20
	10/13/14	45 000	87 425	3,934 13	4,496 40
	11/21/14	72 000	98 014	7,057 04	7,194 24
	Total	252 000		23,921 01	25,179 84
HONG KONG EXCHANGES & CLEARING (HKXCY)	8/22/14	869 000	23 690	20,586 61	19,317 87
	11/21/14	506 000	21 944	11,103 66	11,248 38
	Total	1,375 000		31,690 27	30,566 25
HOSPIRA INC (HSP)	8/22/14	646 000	54 631	35,291 43	39,567 50
	11/21/14	283 000	58 814	16,644 31	17,333 75
	Total	929 000		51,935 74	56,901 25
HOSPITALITY PPTYS TR COM SBI (HPT)	8/22/14	763 000	29 147	22,239 16	23,653 00
	11/21/14	326 000	30 357	9,896 25	10,106 00
	Total	1,089 000		32,135 41	33,759 00
HOST HOTEL & RESORTS INC (HST)	8/22/14	1,067 000	22 657	24,175 02	25,362 59
	11/21/14	501 000	22 787	11,416 44	11,908 77
	Total	1,568 000		35,591 46	37,271 36
HSBC HOLDINGS PLC SPON ADR NEW (HSBC)	8/22/14	630 000	53 389	33,634 82	29,754 90
	11/21/14	314 000	49 457	15,529 44	14,830 22
	Total	944 000		49,164 26	44,585 12
IAC INTERACTIVECORP COM (IACI)	8/22/14	245 000	68 860	16,870 75	14,893 55
	10/13/14	24 000	59 702	1,432 85	1,458 96

ICICI BANK LTD (IBN)	11/21/14	106 000	65 355	6,927 59	6,443 74
	Total	375 000		25,231 19	22,796 25
	8/22/14	2,960 000	10 649	31,521 93	34,188 00
	11/21/14	1,625 000	12 014	19,522 26	18,768 75
ICON PLC (ICLR)	Total	4,585 000		51,044 19	52,956 75
	9/16/14	134 000	55 463	7,432 08	6,832 66
	10/13/14	25 000	55 210	1,380 25	1,274 75
	11/21/14	42 000	54 326	2,281 68	2,141 58
IDACORP INC (IDA)	Total	201 000		11,094 01	10,248 99
	8/22/14	120 000	55 790	6,694 85	7,942 80
	11/21/14	58 000	61 686	3,577 80	3,839 02
	Total	178 000		10,272 65	11,781 82
IMPERIAL HLDGS LTD ADR (IHLDY)	8/22/14	932 000	18 219	16,980 29	14,856 08
	11/21/14	521 000	18 921	9,857 84	8,304 74
	12/9/14	197 000	16 129	3,177 43	3,140 18
	Total	1,650 000		30,015 56	26,301 00
IMPERIAL OIL LTD COM NEW (IMO)	8/22/14	574 000	51 794	29,729 76	24,699 22
	8/22/14	279 000	51 805	14,453 68	12,005 37
	8/22/14	5 000	51 805	259 03	215 15
	11/21/14	317 000	49 115	15,569 39	13,640 51
INFORMATICA CORP (INFA)	11/21/14	112 000	49 117	5,501 06	4,819 36
	Total	1,287 000		65,512 92	55,379 61
	8/22/14	170 000	32 718	5,562 08	6,482 95
	11/21/14	56 000	36 213	2,027 91	2,135 56
INSULET CORP (PODD)	Total	226 000		7,589 99	8,618 51
	10/9/14	92 000	38 695	3,559 95	4,237 52
	11/21/14	27 000	45 923	1,239 93	1,243 62
	12/22/14	53 000	46 706	2,475 42	2,441 18
INTEL CORP (INTC)	Total	172 000		7,275 30	7,922 32
	8/22/14	1 000	35 007	35 01	36 29
	8/22/14	333 000	35 007	11,657 43	12,084 57
	8/22/14	370 000	35 007	12,952 55	13,427 30
INTERACTIVE BROKERS GROUP INC (IBKR)	8/22/14	1 000	35 007	35 01	36 29
	10/13/14	126 000	31 927	4,022 76	4,572 54
	11/21/14	271 000	35 665	9,665 30	9,834 59
	11/21/14	127 000	35 670	4,530 09	4,608 83
INTERACTIVE BROKERS GROUP INC (IBKR)	Total	1,229 000		42,898 15	44,600 41
	8/22/14	157 000	23 780	3,733 44	4,578 12
	11/21/14	46 000	26 976	1,240 91	1,341 36

INTERNATIONAL CONS AIRLS GRP (ICAGY)	Total	203 000	4,974 35	5,919 48
	08/22/14	826 000	23,729 82	30,578 52
	11/21/14	430 000	14,546 47	15,918 60
INTERNATIONAL PAPER CO (IP)	8/22/14	234 000	11,018 26	12,537 72
	8/22/14	235 000	11,065 47	12,591 30
	10/13/14	64 000	2,954 71	3,429 12
	11/21/14	159 000	8,563 23	8,519 22
	11/21/14	71 000	3,823 83	3,804 18
	Total	763 000	37,425 50	40,881 54
IPATH BLOOMBERG COMMODITY INDEX DUE 06/12/2036 (DJP)				
IRON MOUNTAIN INC (DE) (IRM)	12/31/14	89 000	2,661 99	2,661 99
	10/6/14	110 000	3,625 23	4,252 60
	10/31/14	44 000	1,584 85	1,701 04
	11/21/14	64 000	2,412 60	2,474 24
ISIS PHARM INC (ISIS)	Total	218 000	7,622 68	8,427 88
	8/22/14	217 000	7,468 29	13,397 58
	10/13/14	27 000	1,022 49	1,666 98
	11/21/14	77 000	3,955 14	4,753 98
ITAU UNIBANCO MULTIPLE ADR (ITUB)	Total	321 000	12,445 92	19,818 54
	8/22/14	1,780 000	29,130 23	23,157 80
	11/21/14	740 000	11,742 62	9,627 40
JAZZ PHARMACEUTICALS PLC (JAZZ)	Total	2,520 000	40,872 85	32,785 20
	8/22/14	47 000	7,473 47	7,695 31
	9/8/14	18 000	3,075 22	2,947 14
	10/13/14	7 000	1,024 66	1,146 11
	11/21/14	23 000	3,919 94	3,765 79
JGC CORP UNSPONSORED ADR (JGCCY)	Total	95 000	15,493 29	15,554 35
	8/22/14	2 000	117 34	82 54
	8/22/14	9 000	528 04	371 43
	8/22/14	458 000	26,870 85	18,901 66
	8/22/14	314 000	18,419 93	12,958 78
	9/15/14	11 000	604 45	453 97
	9/16/14	42 000	2,309 90	1,733 34
	11/21/14	183 000	8,241 75	7,552 41
	11/21/14	261 000	11,754 92	10,771 47
	Total	1,280 000	68,847 18	52,825 60
JOHNSON & JOHNSON (JNJ)	8/22/14	107 000	11,085 20	11,188 99
	8/22/14	126 000	13,006 55	13,175 82
	9/4/14	16 000	1,662 11	1,673 12
	9/4/14	1 000	103 88	104 57

JONES LANG LASALLE INC (JLL)	10/13/14	47 000	100 904	4,742 51	4,914 79
	10/14/14	8 000	98 160	785 28	836 56
	11/21/14	84 000	107 867	9,060 85	8,783 88
	11/21/14	44 000	107 880	4,746 72	4,601 08
	Total	433 000		45,193 10	45,278 81
JPMORGAN CHASE & CO (JPM)	8/22/14	179 000	134 966	24,158 91	26,837 47
	11/21/14	69 000	143 502	9,901 64	10,345 17
	Total	248 000		34,060 55	37,182 64
	8/22/14	8 000	58 597	468 77	500 64
	8/22/14	10 000	58 597	585 97	625 80
K12 INC (LRN)	8/22/14	363 000	58 597	21,270 60	22,716 54
	8/22/14	287 000	58 587	16,814 35	17,960 46
	10/13/14	77 000	58 957	4,539 70	4,818 66
	11/21/14	181 000	60 457	10,942 75	11,326 98
	11/21/14	208 000	60 457	12,575 01	13,016 64
KAPSTONE PAPER AND PACKAGING (KS)	Total	1,134 000		67,197 15	70,965 72
	8/22/14	380 000	20 054	7,620 52	4,510 60
	10/13/14	147 000	13 177	1,936 99	1,744 89
	11/21/14	141 000	12 366	1,743 65	1,673 67
	Total	668 000		11,301 16	7,929 16
KB FINANCIAL GRP INC SONS ADR (KB)	8/22/14	365 000	30 040	10,964 56	10,698 15
	11/21/14	179 000	30 004	5,370 64	5,246 49
	Total	544 000		16,335 20	15,944 64
	8/22/14	771 000	39 133	30,171 16	25,150 02
	11/21/14	381 000	35 864	13,664 03	12,428 22
KBC GROUP NV UNSPONS ADR (KBCSY)	Total	1,152 000		43,835 19	37,578 24
	8/22/14	585 000	28 343	16,580 36	16,339 05
	11/21/14	306 000	27 695	8,474 67	8,546 58
	Total	891 000		25,055 03	24,885 63
	8/22/14	2,765 000	14 638	40,472 69	43,687 00
KDDI CORP UNSPON ADR (KDDIY)	11/21/14	1,266 000	16 346	20,694 04	20,002 80
	Total	4,031 000		61,166 73	63,689 80
	8/22/14	238 000	15 966	3,799 91	3,367 70
	9/4/14	73 000	18 026	1,315 91	1,032 95
	10/13/14	42 000	15 164	636 90	594 30
KERYX BIOPHARMCEUTICALS INC (KERX)	11/21/14	164 000	15 960	2,617 52	2,320 60
	Total	517 000		8,370 24	7,315 55
	8/22/14	102 000	104 605	10,669 73	11,785 08
	10/13/14	27 000	103 481	2,794 00	3,119 58
	Total				
KIMBERLY CLARK CORP (KMB)	8/22/14	102 000	104 605	10,669 73	11,785 08
	10/13/14	27 000	103 481	2,794 00	3,119 58
	Total				
	8/22/14	102 000	104 605	10,669 73	11,785 08
	10/13/14	27 000	103 481	2,794 00	3,119 58

KIMBERLY CLARK SPON ADR (KCDMY)	11/21/14	64 000	113 707	7,277 24	7,394 56
	Total	193 000		20,740 97	22,299 22
	8/22/14	1,527 000	13 473	20,572 51	16,552 68
	11/21/14	794 000	11 818	9,383 49	8,606 96
KINGFISHER PLC SPONS ADR NEW (KGFHY)	Total	2,321 000		29,956 00	25,159 64
	8/28/14	740 000	10 159		7,840 30
	10/13/14	390 000	9 387	3,660 81	4,132 05
	11/21/14	1,194 000	9 479	11,317 93	12,650 43
	11/26/14	706 000	9 382	6,623 48	7,480 07
	Total	3,030 000		29,119 51	32,102 85
	8/22/14	55 000	47 569	2,616 27	2,268 75
	11/21/14	34 000	44 264	1,504 98	1,402 50
KOC HLDG AS UNSPON ADR (KHOLY)	Total	89 000		4,121 25	3,671 25
	8/22/14	1,130 000	24 906	28,143 44	29,820 70
	11/21/14	604 000	26 882	16,236 43	15,939 56
	Total	1,734 000		44,379 87	45,760 26
KOHLS CORPORATION WISC (KSS)	8/22/14	188 000	59 487	11,183 56	11,475 52
	10/13/14	62 000	56 667	3,513 35	3,784 48
	11/13/14	10 000	55 990	559 90	610 40
	11/21/14	119 000	58 324	6,940 51	7,263 76
KOMATSU LTD SPON ADR NEW (KMTUY)	Total	379 000		22,197 32	23,134 16
	8/22/14	813 000	22 768	18,509 98	18,007 95
	11/21/14	378 000	23 076	8,722 73	8,372 70
	Total	1,191 000		27,232 71	26,380 65
KULICKE & SOFFA INDS (KLIC)	8/22/14	512 000	14 565	7,457 33	7,403 52
	10/13/14	60 000	12 444	746 65	867 60
	11/21/14	216 000	13 977	3,018 99	3,123 36
	Total	788 000		11,222 97	11,394 48
L OREAL CO ADR (LRLCY)	8/22/14	950 000	33 146	31,488 66	31,663 50
	11/21/14	446 000	33 528	14,953 45	14,865 18
	Total	1,396 000		46,442 11	46,528 68
LABORATORY CP AMER HLDGS NEW (LH)	8/22/14	73 000	106 263	7,757 20	7,876 70
	11/21/14	59 000	100 947	5,955 87	6,366 10
	Total	132 000		13,713 07	14,242 80
LAM RESEARCH CORPORATION (LRCX)	8/22/14	51 000	71 643	3,653 80	4,046 34
	11/21/14	18 000	78 600	1,414 80	1,428 12
	Total	69 000		5,068 60	5,474 46
LEXINGTON REALTY TRUST (LXP)	8/22/14	1,188 000	10 895	12,943 38	13,044 24
	11/21/14	570 000	10 957	6,245 66	6,258 60

LIBERTY GLOBAL PLC CL C NEW (LBTK)	Total	1,758 000	19,189 04	19,302 84
	8/22/14	308 000	41 977	12,928 92
	10/13/14	76 000	41 120	3,125 11
	11/21/14	101 000	45 360	4,581 39
	Total	485 000	20,635 42	23,430 35
LIFELOCK INC (LOCK)	8/22/14	259 000	14 777	3,827 24
	11/21/14	72 000	16 606	1,195 65
	Total	331 000	5,022 89	6,126 81
LINDE AG SPONSORED ADR (LNEGY)	8/22/14	1,409 000	19 866	27,990 63
	10/7/14	206 000	19 190	3,953 14
	10/15/14	34 000	18 926	643 47
	10/15/14	731 000	18 926	13,834 54
	11/21/14	724 000	18 539	13,422 38
	11/21/14	307 000	18 538	5,691 23
	Total	3,411 000	65,535 39	62,950 00
LINKEDIN CORP-A (LNKD)	8/22/14	25 000	227 410	5,685 25
	8/25/14	8 000	224 519	1,796 15
	9/4/14	8 000	227 840	1,822 72
	9/8/14	7 000	230 406	1,612 84
	9/25/14	12 000	208 063	2,496 76
	10/13/14	13 000	196 142	2,549 85
	11/21/14	38 000	218 863	8,316 78
	Total	111 000	24,280 35	25,497 81
	8/22/14	5,042 000	5 140	25,915 88
LLOYDS BANKING GROUP PLC (LYG)	11/21/14	3,290 000	4 890	16,088 10
	Total	8,332 000	42,003 98	38,660 48
LOCALIZA RENT A CAR SA SPON (LZRFY)	8/22/14	2,266 000	17 350	39,315 10
	11/21/14	1,281 000	14 314	18,336 23
	Total	3,547 000	57,651 33	48,629 37
LTC PROPERTIES INC (LTC)	8/22/14	274 000	40 476	11,090 53
	11/21/14	128 000	40 994	5,247 23
	Total	402 000	16,337 76	17,354 34
LVMH MOET HENNESSY LOUIS VUITT (LVMUY)	8/22/14	430 000	34 369	14,778 49
	11/21/14	185 000	35 830	6,628 46
	Total	615 000	21,406 95	21,177 52
MK S INSTRUMENTS (MKS)	8/22/14	114 000	33 058	3,768 64
	11/21/14	37 000	35 992	1,331 69
	Total	151 000	5,100 33	5,526 60
MACY'S INC (M)	8/29/14	59 000	62 587	3,692 61
	Total	59 000	62 587	3,879 25

MANHATTAN ASSOC INC (MANH)	9/2/14	121 000	62 120	7,516 48	7,955 75
	11/21/14	81 000	63 266	5,124 57	5,325 75
	Total	261 000		16,333 66	17,160 75
	8/22/14	126 000	29 626	3,732 89	5,130 72
MARATHON OIL CO (MRO)	11/21/14	88 000	38 231	3,364 35	3,583 36
	Total	214 000		7,097 24	8,714 08
	8/22/14	10 000	40 037	400 37	282 90
	8/22/14	3 000	40 037	120 14	84 87
MARKEL CORP (HOLDING CO) (MKL)	8/22/14	170 000	40 037	6,806 24	4,809 30
	8/22/14	13 000	40 037	520 48	367 77
	8/22/14	210 000	40 037	8,407 68	5,940 90
	10/13/14	103 000	33 686	3,469 70	2,913 87
MARKETAXESS HOLDINGS INC (MKTX)	11/21/14	266 000	33 637	8,947 39	7,525 14
	12/30/14	75 000	28 431	2,132 34	2,121 75
	Total	850 000		30,804 34	24,046 50
	8/22/14	17 000	647 915	11,014 56	11,608 28
MASTERCARD INC CL A (MA)	11/21/14	6 000	698 013	4,188 08	4,097 04
	Total	23 000		15,202 64	15,705 32
	8/22/14	64 000	58 120	3,719 68	4,589 44
	11/21/14	22 000	63 241	1,391 30	1,577 62
MATTEL INC (MAT)	Total	86 000		5,110 98	6,167 06
	8/22/14	169 000	76 597	12,944 83	14,561 04
	10/13/14	54 000	70 797	3,823 02	4,652 64
	11/21/14	70 000	84 687	5,928 08	6,031 20
MCKESSON CORP (MCK)	Total	293 000		22,695 93	25,244 88
	8/22/14	227 000	35 096	7,966 75	7,024 51
	8/22/14	36 000	35 096	1,263 45	1,114 01
	10/13/14	140 000	30 587	4,282 14	4,332 29
MCKESSON CORP (MCK)	11/21/14	214 000	31 215	6,680 07	6,622 22
	12/8/14	263 000	30 787	8,097 11	8,138 53
	12/23/14	177 000	30 551	5,407 46	5,477 26
	Total	1,057 000		33,696 98	32,708 86
MCKESSON CORP (MCK)	8/22/14	48 000	192 840	9,256 30	9,963 84
	9/8/14	17 000	199 689	3,394 71	3,528 86
	10/10/14	6 000	196 325	1,177 95	1,245 48
	10/13/14	21 000	192 073	4,033 54	4,359 18
MCKESSON CORP (MCK)	11/14/14	8 000	204 801	1,638 41	1,660 64
	11/21/14	47 000	204 693	9,620 59	9,756 26
	Total	147 000		29,121 50	30,514 26

MEDIVATION INC (MDVN)	8/22/14	87 000	85 030	7,397 61	8,666 07
	8/27/14	18 000	88 904	1,600 28	1,792 98
	10/13/14	10 000	93 130	931 30	996 10
	11/21/14	62 000	109 562	6,792 82	6,175 82
	12/3/14	18 000	112 573	2,026 31	1,792 98
Total		195 000		18,748 32	19,423 95
MEDNAX INC (MD)	10/24/14	64 000	55 684	3,563 80	4,231 04
	11/21/14	21 000	63 981	1,343 61	1,388 31
Total		85 000		4,907 41	5,619 35
MERCK & CO INC NEW COM (MRK)	8/22/14	121 000	59 217	7,165 20	6,871 59
	10/13/14	24 000	57 328	1,375 86	1,362 96
	10/13/14	11 000	57 327	630 60	624 69
	11/21/14	17 000	59 607	1,013 32	965 43
	11/21/14	102 000	59 627	6,081 93	5,792 58
Total		275 000		16,266 91	15,617 25
METLIFE INCORPORATED (MET)	8/22/14	12 000	53 676	644 11	649 08
	8/22/14	2 000	53 676	107 41	108 18
	8/22/14	414 000	53 670	22,219 38	22,393 26
	8/22/14	262 000	53 676	14,063 17	14,171 58
	10/13/14	79 000	49 887	3,941 09	4,273 11
	10/13/14	9 000	49 867	448 80	486 81
	11/21/14	188 000	55 957	10,519 88	10,168 92
	11/21/14	166 000	55 947	9,287 24	8,978 94
Total		1,132 000		61,231 08	61,229 88
MFA FINANCIAL INC (MFA)	8/22/14	2,227 000	8 349	18,592 11	17,793 73
	11/21/14	1,120 000	8 207	9,192 18	8,948 80
Total		3,347 000		27,784 29	26,742 53
MGM RESORTS INTERNATIONAL (MGM)	8/22/14	44 000	25 067	1,102 93	940 72
	10/13/14	95 000	20 705	1,966 98	2,031 10
	11/21/14	105 000	22 637	2,376 86	2,244 90
Total		244 000		5,446 77	5,216 72
MICRON TECH INC (MU)	8/22/14	224 000	33 337	7,467 49	7,842 24
	10/13/14	94 000	27 817	2,614 77	3,290 94
	11/21/14	166 000	34 317	5,696 59	5,811 66
Total		484 000		15,778 85	16,944 84
MICROSOFT CORP (MSFT)	8/22/14	247 000	45 247	11,176 09	11,473 15
	8/22/14	35 000	45 247	1,583 63	1,625 75
	10/13/14	73 000	44 320	3,235 35	3,390 85
	11/21/14	160 000	47 769	7,643 09	7,432 00

	Total	515 000	23,638 16	23,921 75
MITSUBISHI EST ADR (MITEY)	8/22/14	691 000	23 860	16,487.26
	11/21/14	237 000	23 628	5,599 72
	Total	928 000	22,086 98	19,571 52
MOBILE TELESYSTEMS OJSC (MBT)	8/22/14	1,569 000	19 048	29,886 31
	11/21/14	880 000	13 495	11,875 69
	Total	2,449 000	41,762 00	17,583 82
MOMENTA PHARM INC (MNTA)	8/22/14	164 000	11 318	1,856 17
	10/13/14	21 000	9 984	209 67
	11/21/14	54 000	11 480	619 92
	Total	239 000	2,685 76	2,877 56
MONMOUTH RL EST INVT CP A (MNR)	8/22/14	519 000	10 747	5,577 74
	11/21/14	244 000	10 777	2,629 47
	Total	763 000	8,207 21	8,446 41
MONOTARO CO LTD ADR (MONOY)	8/22/14	264 000	27 840	7,349 76
	10/13/14	33 000	23 500	775 50
	11/21/14	133 000	25 480	3,388 84
	Total	430 000	11,514 10	8,625 80
MONSANTO CO/NEW (MON)	8/22/14	114 000	116 787	13,313 67
	10/13/14	50 000	107 106	5,355 28
	11/14/14	14 000	119 258	1,669 61
	11/21/14	95 000	120 537	11,451 00
	Total	273 000	31,789 56	32,615 31
MORGAN STANLEY (MS)	8/22/14	281 000	33 497	9,412 57
	10/13/14	91 000	33 225	3,023 48
	11/21/14	92 000	35 586	3,273 94
	Total	464 000	15,709 99	18,003 20
MTN GRP LTD SPONS ADR (MTNOY)	8/22/14	1,121 000	23 218	26,027 71
	11/21/14	601 000	20 729	12,458 19
	Total	1,722 000	38,485 90	32,494 14
MURPHY OIL CORP (MUR)	8/22/14	212 000	60 825	12,894 92
	10/13/14	88 000	51 993	4,575 37
	10/30/14	15 000	52 143	782 14
	11/21/14	145 000	53 854	7,808 77
	Total	460 000	26,061 20	23,239 20
NABORS INDUSTRIES LTD NEW (NBR)	10/9/14	180 000	19 742	3,553 61
	11/21/14	312 000	16 757	5,228 12
	Total	492 000	8,781 73	6,386 16
NATIONAL CINEMEDIA (NCMI)	8/22/14	644 000	14 495	9,334 84
				9,254 28

NATIONAL OILWELL VARCO INC (NOV)	10/13/14	78 000	14 844	1,157 81	1,120 86
	11/21/14	453 000	14 057	6,367 91	6,509 61
	Total	1,175 000		16,860 56	16,884 75
	8/22/14	176 000	84 177	14,815 15	11,533 28
NATIONAL RETAIL PROPERTIES I (NNN)	10/13/14	78 000	69 550	5,424 90	5,111 34
	11/21/14	85 000	73 290	6,229 65	5,570 05
	Total	339 000		26,469 70	22,214 67
	8/22/14	346 000	37 367	12,928 98	13,622 02
NAVIENT CORP COM (NAVI)	11/21/14	167 000	37 557	6,271 99	6,574 79
	Total	513 000		19,200 97	20,196 81
	8/22/14	639 000	17 477	11,167 80	13,808 79
	11/21/14	145 000	21 167	3,069 27	3,133 45
NEDBANK GRP LTD SPON ADR (NDBKY)	Total	784 000		14,237 07	16,942 24
	8/22/14	592 000	21 766	12,885 65	12,695 44
	10/13/14	232 000	19 731	4,577 52	4,975 24
	11/21/14	396 000	22 465	8,896 06	8,492 22
NESTLE SPON ADR REP REG SHR (NSRGY)	Total	1,220 000		26,359 23	26,162 90
	8/22/14	650 000	76 616	49,800 40	47,417 50
	11/21/14	349 000	74 291	25,927 73	25,459 55
	Total	999 000		75,728 13	72,877 05
NETEASE COM INC ADS (NTES)	8/22/14	401 000	87 737	35,182 50	39,755 14
	11/21/14	226 000	105 349	23,808 96	22,405 64
	Total	627 000		58,991 46	62,160 78
	8/22/14	81 000	45 560	3,690 36	2,959 74
NETSCOUT SYSTEMS INC (NTCT)	10/9/14	82 000	44 157	3,620 89	2,996 28
	11/21/14	52 000	38 159	1,984 26	1,900 08
	Total	215 000		9,295 51	7,856 10
	8/22/14	22 000	29 517	649 37	611 60
NEUSTAR CLA A COM STK (NSR)	8/22/14	236 000	29 517	6,966 02	6,560 80
	8/22/14	195 000	29 520	5,756 36	5,421 00
	9/30/14	34 000	24 988	849 60	945 20
	9/30/14	23 000	24 988	574 73	639 40
NEW SR INVT GROUP INC COM (SNR)	11/21/14	85 000	27 237	2,315 13	2,363 00
	11/21/14	114 000	27 236	3,104 96	3,169 20
	Total	709 000		20,216 17	19,710 20
	11/7/14	468 000	18 020	8,433 36	7,698 60
NEWCASTLE INVESTMENT CORP NPV (NCT)	11/21/14	322 000	17 286	5,566 19	5,296 90
	Total	790 000		13,999 55	12,995 50
	08/22/14	468 000	27 232	12,744 58	2,101 32

NEWPARK RES NEW (NR)						
11/21/14	107 000	4 767	510 05	480 43		
14/12/08	1,110 000	4 849	5,381 84	4,983 90		
Total	1,685 000		18,636 47	7,565 65		
NIELSEN HOLDINGS NV (NLSN)						
8/22/14	445 000	12 467	5,547 90	4,245 30		
10/13/14	53 000	10 673	565 66	505 62		
11/21/14	397 000	12 285	4,876 95	3,787 38		
8/22/14	617 000	47 559	29,344 03	27,598 41		
8/22/14	192 000	47 556	9,130 81	8,588 16		
10/13/14	16 000	42 105	673 68	715 68		
10/13/14	60 000	42 012	2,520 74	2,683 80		
11/21/14	233 000	41 247	9,610 62	10,422 09		
11/21/14	80 000	41 237	3,298 96	3,578 40		
Total	1,198 000		54,578 84	53,586 54		
NIKE INC B (NKE)						
8/22/14	141 000	79 517	11,211 84	13,557 15		
9/26/14	21 000	88 223	1,852 69	2,019 15		
10/13/14	41 000	86 332	3,539 60	3,942 15		
11/21/14	79 000	97 357	7,691 22	7,595 85		
Total	282 000		24,295 35	27,114 30		
NIKON CORP ADR (NINOY)						
8/22/14	1,765 000	14 560	25,698 40	23,421 55		
11/21/14	909 000	14 375	13,066 88	12,062 43		
Total	2,674 000		38,765 28	35,483 98		
NORDSON CP (NDSN)						
8/22/14	116 000	80 170	9,299 75	9,043 36		
11/21/14	56 000	79 210	4,435 76	4,365 76		
Total	172 000		13,735 51	13,409 12		
NORFOLK SOUTHERN CORP (NSC)						
8/22/14	106 000	105 727	11,207 02	11,618 66		
11/21/14	37 000	115 114	4,259 20	4,055 57		
Total	143 000		15,466 22	15,674 23		
NORTHROP GRUMMAN CP(HLDG CO) (NOC)						
08/22/14	87	128 006	11,136 48	12,822 93		
11/21/14	31	139 022	4,309 67	4,569 09		
Total	118		15,446 15	17,392 02		
NORTHWESTERN CORPORATION (NWE)						
8/22/14	165 000	48 248	7,960 92	9,335 70		
9/22/14	83 000	46 624	3,869 82	4,696 14		
11/21/14	120 000	52 454	6,294 48	6,789 60		
Total	368 000		18,125 22	20,821 44		
NOVARTIS AG ADR (NVS)						
8/22/14	451 000	89 093	40,181 13	41,789 66		
11/21/14	251 000	94 814	23,798 21	23,257 66		
Total	702 000		63,979 34	65,047 32		
NOVO NORDISK A/S ADR (NVO)						
8/22/14	532 000	45 417	24,161 79	22,514 24		
8/29/14	123 000	45 932	5,649 64	5,205 36		

NUCOR CORPORATION (NUE)	11/21/14	340 000	44 185	15,022 93	14,388 80
	Total	995 000		44,834 36	42,108 40
	8/22/14	173 000	53 797	9,306 88	8,485 65
	10/13/14	43 000	49 377	2,123 23	2,109 15
	10/23/14	30 000	50 865	1,525 96	1,471 50
OCCIDENTAL PETROLEUM CORP DE (OXY) 8/22/14	11/21/14	106 000	54 204	5,745 58	5,199 30
	Total	352 000		18,701 65	17,265 60
		18 000	98 970	1,781 45	1,450 98
	10/13/14	7 000	86 593	606 15	564 27
	11/21/14	73 000	84 338	6,156 69	5,884 53
OCWEN FINANCIAL CORP NEW (OCN)	Total	98 000		8,544 29	7,899 78
	8/22/14	385 000	27 056	10,416 71	5,813 50
	11/21/14	186 000	23 687	4,405 74	2,808 60
	Total	571 000		14,822 45	8,622 10
OIL CO LUKOIL SPN ADR (LUKOY)	8/22/14	289 000	57 187	16,527 01	11,083 15
	11/21/14	153 000	49 721	7,607 31	5,867 55
	Total	442 000		24,134 32	16,950 70
OLD DOMINION FREIGHT LINE (ODFL)	8/22/14	167 000	66 790	11,153 93	12,965 88
	9/16/14	43 000	70 329	3,024 16	3,338 52
	11/21/14	70 000	78 411	5,488 76	5,434 80
	Total	280 000		19,666 85	21,739 20
ORACLE CORP (ORCL)	8/22/14	62 000	41 670	2,583 53	2,788 14
	10/13/14	85 000	38 647	3,284 97	3,822 45
	11/21/14	123 000	41 337	5,084 43	5,531 31
	Total	270 000		10,952 93	12,141 90
ORIFLAME COSMETICS SA SPON ADR (ORFLY)	8/22/14	1,108 000	9 900	10,969 20	7,456 84
	11/21/14	704 000	9 077	6,389 86	4,737 92
	Total	1,812 000		17,359 06	12,194 76
PBF ENERGY INC (PBF)	8/22/14	335 000	27 487	9,208 15	8,924 40
	10/13/14	50 000	23 230	1,161 51	1,332 00
	11/21/14	176 000	29 147	5,129 87	4,688 64
	Total	561 000		15,499 53	14,945 04
PETSMART INC (PETM)	8/22/14	187 000	70 098	13,108 34	15,202 16
	9/8/14	23 000	71 223	1,638 14	1,869 78
	10/13/14	33 000	65 343	2,156 33	2,682 73
	11/21/14	72 000	78 377	5,643 16	5,853 23
	Total	315 000		22,545 97	25,607 92
PFIZER INC (PFE)	8/22/14	387 000	28 967	11,210 15	12,055 05
	11/21/14	157 000	30 267	4,751 84	4,890 55

PHARMERICA CORP COM (PMC)	Total	544 000	15,961 99	16,945 60
	8/22/14	214 000	25 917	5,546 24
	11/17/14	96 000	23 573	2,263 02
	11/21/14	173 000	22 701	3,927 24
	12/8/14	147 000	21 855	3,212 66
	12/11/14	170 000	20 213	3,436 19
PHILIPPINE LG DIST TEL SPN ADR (PHI)	Total	800 000	18,385 35	16,568 00
	8/22/14	398 000	74 936	29,824 53
	11/21/14	189 000	65 828	12,441 42
PNC FINL SVCS GP (PNC)	Total	587 000	42,265 95	37,151 23
	8/22/14	132 000	84 506	11,154 84
	11/21/14	57 000	87 167	4,968 51
POLARIS INDUSTRIES INC (PII)	Total	189 000	16,123 35	17,242 47
	8/22/14	100 000	148 546	14,854 57
	10/13/14	12 000	141 892	1,702 71
POSTNL N V SPON ADR (PNLYY)	Total	158 000	23,728 97	23,895 92
	8/22/14	2,131 000	5 190	11,059 89
	11/21/14	772 000	3 790	2,925 88
POWER INTEGRATIONS INC (POWI)	Total	2,903 000	13,985 77	10,828 19
	8/22/14	127 000	59 726	7,585 16
	10/13/14	32 000	44 474	1,423 16
PPC LIMITED UNSPON ADR (PPCYY)	Total	217 000	11,926 39	11,227 58
	8/22/14	1,834 000	6 177	11,329 35
	10/14/14	541 000	5 217	2,822 61
PPG INDUSTRIES INC (PPG)	Total	3,519 000	19,525 79	16,257 78
	11/24/14	26 000	215 721	5,608 75
	11/26/14	13 000	215 702	2,804 12
PRECISION CASTPARTS CORP (PCP)	Total	59 000	12,816 91	13,637 85
	8/22/14	45 000	243 420	10,953 90
	10/13/14	18 000	222 093	3,997 67
PROTO LABS (PRLB)	Total	93 000	22,059 68	22,401 84
	8/22/14	48 000	77 132	3,702 34
	10/13/14	5 000	67 518	337 59

	11/21/14	31 000	64 818	2,009 37	2,081 96
	Total	84 000		6,049 30	5,641 44
PT ASTRA INTERNATIONAL TBK ADR (PTAIY)	8/22/14	1,833 000	13 279	24,339 86	21,849 36
	11/21/14	979 000	11 736	11,489 84	11,669 68
	Total	2,812 000		35,829 70	33,519 04
PT BK MANDIRI PERSERO TBK UNSP (PPERY)	8/22/14	3,096 000	8 930	27,647 28	26,873 28
	11/21/14	1,675 000	8 648	14,485 40	14,539 00
	Total	4,771 000		42,132 68	41,412 28
PT SEMEN GRESIK PERSERO ADR (PSGTY)	8/22/14	782 000	28 869	22,575 25	20,214 70
	11/21/14	444 000	26 975	11,977 03	11,477 40
	Total	1,226 000		34,552 28	31,692 10
PT TELEKOMUNIKASI INDONESIA (TLK)	8/22/14	561 000	46 146	25,888 13	25,374 03
	11/21/14	336 000	46 023	15,463 59	15,197 28
	Total	897 000		41,351 72	40,571 31
PT UNITED TRACTORS ADR (PUTKY)	8/22/14	403 000	40 438	16,296 51	11,078 47
	10/13/14	53 000	29 946	1,587 15	1,456 97
	11/21/14	181 000	30 418	5,505 69	4,975 69
	Total	637 000		23,389 35	17,511 13
PUBLIC SERVICE ENTERPRISE GP (PEG)	8/22/14	306 000	36 417	11,143 66	12,671 46
	9/12/14	14 000	36 725	514 15	579 74
	9/12/14	130 000	36 725	4,774 28	5,383 30
	9/15/14	150 000	36 909	5,536 31	6,211 50
	10/13/14	88 000	38 288	3,369 30	3,644 08
	11/21/14	201 000	40 855	8,211 88	8,323 41
	11/21/14	126 000	40 867	5,149 27	5,217 66
	Total	1,015 000		38,698 85	42,031 15
PUBLIC STORAGE (PSA)	8/22/14	200 000	175 382	35,076 48	36,970 00
	11/21/14	97	185.20		17,930.45
	Total	297 000		53,041 31	54,900 45
RADIAN GROUP INC (RDN)	9/19/14	250 000	14 790	3,697 55	4,180 00
	11/21/14	71 000	17 017	1,208 19	1,187 12
	Total	321 000		4,905 74	5,367 12
REALTY INCOME CORP (O)	8/22/14	328 000	45 177	14,817 92	15,648 88
	11/21/14	153 000	45 797	7,006 91	7,299 63
	Total	481 000		21,824 83	22,948 51
REED ELSEVIER NV-SPONS ADR (ENL)	8/22/14	1,030 000	45 476	46,840 28	49,069 20
	11/21/14	509 000	46 518	23,677 66	24,248 76
	Total	1,539 000		70,517 94	73,317 96
RENT-A-CTR INC (RCII)	8/22/14	242 000	26 193	6,338 78	8,789 44

REXAM PLC (REXMY)	11/21/14	128 000	32 980	4,221 49	4,648 96
	Total	370 000		10,560 27	13,438 40
	8/22/14	410 000	40 938	16,784 38	14,284 40
	11/21/14	220 000	34 905	7,679 10	7,664 80
RIO TINTO PLC SPON ADR (RIO)	Total	630 000		24,463 48	21,949 20
	8/22/14	357 000	56 337	20,112 17	16,443 42
	11/21/14	280 000	47 567	13,318 70	12,896 80
	Total	637 000		33,430 87	29,340 22
ROBERT HALF INT (RHI)	8/22/14	336 000	49 898	16,765 83	19,615 68
	8/22/14	560 000	49 894	27,940 64	32,692 80
	11/21/14	147 000	56 755	8,343 00	8,581 86
	11/21/14	263 000	56 764	14,928 80	15,353 94
ROCHE HOLDINGS ADR (RHHBY)	Total	1,306 000		67,978 27	76,244 28
	8/22/14	1,174 000	36 442	42,783 03	39,904 26
	8/22/14	971 000	36 400	35,344 40	33,004 29
	11/21/14	503 000	37 290	18,756 87	17,096 97
ROVI CORPORATION (ROVI)	11/21/14	597 000	37 290	22,262 13	20,292 03
	Total	3,245 000		119,146 43	110,297 55
	8/22/14	318 000	23 297	7,408 45	7,183 62
	8/22/14	239 000	23 297	5,567 89	5,399 01
ROYAL DUTCH SHELL PLC (RDSA)	11/21/14	129 000	22 230	2,867 66	2,914 11
	11/21/14	174 000	22 226	3,867 38	3,930 66
	Total	860 000		19,711 38	19,427 40
	8/22/14	1 000	79 327	79 33	66 95
RPX CORPORATION COM (RPXC)	8/22/14	139 000	79 326	11,026 36	9,306 05
	8/22/14	115 000	79 327	9,122 55	7,699 25
	10/13/14	8 000	70 410	563 28	535 60
	10/13/14	11 000	70 367	774 04	736 45
RYANAIR HLDGS PLC ADR (RYAAY)	11/21/14	31 000	71 485	2,216 02	2,075 45
	11/21/14	80 000	71 440	5,715 22	5,356 00
	Total	385 000		29,496 80	25,775 75
	8/22/14	368 000	15 315	5,636 10	5,071 04
RYANAIR HLDGS PLC ADR (RYAAY)	9/26/14	78 000	14 491	1,130 26	1,074 84
	10/13/14	45 000	14 298	643 39	620 10
	11/21/14	333 000	13 354	4,446 75	4,588 74
	Total	824 000		11,856 50	11,354 72
RYANAIR HLDGS PLC ADR (RYAAY)	8/22/14	139 000	53 936	7,497 06	9,906 53
	11/21/14	83 000	61 708	5,121 77	5,915 41
	Total	222 000		12,618 83	15,821 94

SALESFORCE COM,INC (CRM)	8/22/14	145 000	60 536	8,777 76	8,599 95
	10/13/14	63 000	54 177	3,413 13	3,736 53
	11/21/14	127 000	58 066	7,374 37	7,532 37
	Total	335 000		19,565 26	19,868 85
SANDS CHINA LTD UNSPONSORE ADR (SCHYY)	8/22/14	323 000	68 683	22,184 48	15,906 13
	11/21/14	136 000	59 772	8,128 99	6,697 31
	Total	459 000		30,313 47	22,603 45
SANLAM LTD ADR (SLLDY)	8/22/14	1,532 000	12 019	18,412 99	18,552 52
	11/21/14	920 000	13 368	12,298 56	11,141 20
	Total	2,452 000		30,711 55	29,693 72
SANOFI ADR (SNY)	8/22/14	782 000	52 877	41,349 46	35,667 02
	11/21/14	386 000	47 072	18,169 73	17,605 46
	Total	1,168 000		59,519 19	53,272 48
SAP AG (SAP)	8/22/14	429 000	77 332	33,175 30	29,879 85
	8/22/14	239 000	77 273	18,468 29	16,646 35
	8/29/14	76 000	78 038	5,930 87	5,293 40
	8/29/14	1 000	78 040	78 04	69 65
	11/21/14	249 000	69 317	17,259 88	17,342 85
	11/21/14	117 000	69 317	8,110 07	8,149 05
	Total	1,111 000		83,022 45	77,381 15
SASOL LTD SPON ADR (SSL)	8/22/14	221 000	58 216	12,865 65	8,391 37
	11/21/14	118 000	48 781	5,756 13	4,480 46
	12/26/14	210 000	38 550	8,095 43	7,973 70
	12/26/14	13 000	38 550	501 15	493 61
	12/26/14	1 000	38 550	38 56	37 97
	Total	563 000		27,256 92	21,377 11
SBA COMMUNICATIONS CORP (SBAC)	8/22/14	116 000	108 748	12,614 81	12,848 16
	10/13/14	15 000	107 426	1,611 39	1,661 40
	11/21/14	56 000	117 502	6,580 10	6,202 56
	Total	187 000		20,806 30	20,712 12
SBERBANK RUSSIA SPONSORED ADR (SBRCY)	8/22/14	3,921 000	8 950	35,092 56	15,186 03
	11/21/14	2,139 000	6 820	14,587 98	8,284 35
	Total	6,060 000		49,680 54	23,470 38
SCHLUMBERGER LTD (SLB)	8/22/14	3 000	109 083	327 25	256 23
	8/22/14	306 000	109 176	33,407 86	26,135 46
	8/22/14	16 000	109 083	1,745 34	1,366 56
	11/21/14	127 000	97 254	12,351 21	10,847 07
	Total	452 000		47,831 66	38,605 32
SCHNEIDER ELEC SA UNSP ADR (SBGSY)		5 000	16 888	84 44	72 05

SCHOLASTIC CP (SCHL)	8/22/14	33 000	16 870	556 82	475 53
	8/22/14	1,740 000	16 888	29,385 48	25,073 40
	8/22/14	1,386 000	16 870	23,382 10	19,972 26
	10/13/14	121 000	14 213	1,719 74	1,743 61
	10/13/14	385 000	14 213	5,471 91	5,547 85
	11/21/14	816 000	15 910	12,982 44	11,758 56
SCRIPPS E W COMPANY CL A NEW (SSP)	11/21/14	871 000	15 910	13,857 75	12,551 11
	Total	5,357 000	87,440 68	77,194 37	
	8/22/14	157 000	35 307	5,543 20	5,717 94
	10/2/14	67 000	32 097	2,150 51	2,440 14
	11/21/14	88 000	35 075	3,086 58	3,204 96
	Total	312 000	10,780 29	11,363 04	
SCRIPPS NETWORKS INTERAC CL A (SNI)	8/22/14	384 000	19 520	7,495 68	8,582 40
	10/13/14	74 000	15 630	1,156 61	1,653 90
	11/21/14	246 000	19 527	4,803 59	5,498 10
	Total	704 000	13,455 88	15,734 40	
	8/22/14	410 000	81 726	33,507 82	30,860 70
	11/21/14	205 000	75 913	15,562 21	15,430 35
SENIOR HSG PPTY TR SBI (SNH)	Total	615 000	49,070 03	46,291 05	
	8/22/14	396 000	23 217	9,193 97	8,755 56
	11/21/14	228 000	22 037	5,024 39	5,041 08
	Total	624 000	14,218 36	13,796 64	
	8/22/14	130 000	60 077	7,809 96	8,820 50
	10/13/14	30 000	55 295	1,658 85	2,035 50
SERVICENOW INC (NOW)	11/21/14	53 000	64 228	3,404 08	3,596 05
	Total	213 000	12,872 89	14,452 05	
	8/22/14	1,355 000	15 660	21,218 76	21,991 65
	11/21/14	780 000	16 730	13,049 17	12,659 40
	Total	2,135 000	34,267 93	34,651 05	
	8/22/14	636 000	50 662	32,220 97	25,688 04
SHINHAN FINANCIAL GROUP CO LTD (SHG)	11/21/14	355 000	44 462	15,783 87	14,338 45
	Total	991 000	48,004 84	40,026 49	
	10/24/14	65 000	193 438	12,573 47	13,815 10
	11/21/14	39 000	210 002	8,190 09	8,289 06
	Total	104 000	20,763 56	22,104 16	
	8/22/14	972 000	13 405	13,029 66	14,152 32
SHIRE PLC ADR (SHPG)	11/21/14	442 000	15 537	6,867 35	6,435 52
	Total	1,414 000	19,897 01	20,587 84	
	8/22/14	158 000	107 157	16,930 74	20,788 06
	11/21/14	442 000	15 537	6,867 35	6,435 52
	Total	1,414 000	19,897 01	20,587 84	
	8/22/14	158 000	107 157	16,930 74	20,788 06

SILGAN HLDGS INC (SLGN)	10/13/14	20 000	108 921	2,178 42	2,631 40
	11/21/14	69 000	122 234	8,434 12	9,078 33
	Total	247 000		27,543 28	32,497 79
SILICON IMAGE INC (SIMG)	8/22/14	185 000	50 230	9,292 55	9,916 00
	11/21/14	92 000	49 366	4,541 64	4,931 20
	Total	277 000		13,834 19	14,847 20
SILVER BAY REALTY TRUST CP (SBY)	8/22/14	1,169 000	4 998	5,843 13	6,452 88
	11/21/14	436 000	5 640	2,459 00	2,406 72
	Total	1,605 000		8,302 13	8,859 60
SIMON PPTY GROUP INC (SPG)	8/22/14	114 000	16 236	1,850 87	1,887 84
	11/21/14	55 000	16 217	891 95	910 80
	Total	169 000		2,742 82	2,798 64
SK TELECOM CO LTD (SKM)	8/22/14	251 000	169 753	42,608 00	45,709 61
	11/21/14	134 000	178 307	23,893 11	24,402 74
	Total	385 000		66,501 11	70,112 35
SONOVA HLDG AG UNSP ADR (SONVY)	8/22/14	1,337 000	29 386	39,289 48	36,112 37
	11/21/14	708 000	28 247	19,999 02	19,123 08
	Total	2,045 000		59,288 50	55,235 45
SPLUNK INC (SPLK)	8/22/14	527 000	31 929	16,826 58	15,472 72
	10/13/14	55 000	30 215	1,661 85	1,614 80
	11/21/14	236 000	30 217	7,131 24	6,928 96
	Total	818 000		25,619 67	24,016 48
SSE PLC SPON ADR (SSEZY)	9/3/14	66 000	56 869	3,753 35	3,890 70
	10/13/14	137 000	51 008	6,988 14	8,076 15
	10/13/14	3 000	51 007	153 02	176 85
	11/21/14	65 000	67 857	4,410 72	3,831 75
ST JUDE MEDICAL INC (STJ)	11/21/14	51 000	67 920	3,463 92	3,006 45
	Total	322 000		18,769 15	18,981 90
STANDARD BANK GROUP LTD SPON (SGBL Y)	11/25/14	666 000	24 984	16,639 48	16,823 16
	8/22/14	115 000	64 693	7,439 65	7,478 45
	9/16/14	33 000	62 309	2,056 19	2,145 99
	9/24/14	29 000	61 908	1,795 32	1,885 87
	10/13/14	83 000	61 033	5,065 76	5,397 49
	11/20/14	30 000	63 497	1,904 90	1,950 90
	11/21/14	125 000	66 616	8,327 04	8,128 75
	Total	415 000		26,588 86	26,987 45
	8/22/14	1,274 000	12 959	16,509 77	15,708 42
	10/13/14	106 000	11 681	1,238 15	1,306 98
	11/21/14	751 000	12 916	9,699 77	9,259 83

	Total	2,131 000	27,447 69	26,275 23
STANLEY BLACK & DECKER INC (SWK)	8/22/14	321 000	91 133	30,841 68
	8/22/14	4 000	91 133	384 32
	11/21/14	136 000	95 385	13,066 88
Total		461 000	42,590 70	44,292 88
STARBUCKS CORP WASHINGTON (SBUX)	8/22/14	132 000	77 337	10,830 60
	10/13/14	47 000	73 660	3,856 35
	11/21/14	106 000	79 796	8,697 30
Total		285 000	22,128 86	23,384 25
STATE STREET CORP (STT)	8/22/14	184 000	71 124	14,444 00
	10/13/14	75 000	67 912	5,887 50
	11/21/14	100 000	76 555	7,850 00
Total		359 000	25,835 72	28,181 50
STEWART INFORMATION SERVICES (STC)	8/22/14	305 000	32 468	11,297 20
	11/21/14	163 000	35 174	6,037 52
Total		468 000	15,636 10	17,334 72
SUMITOMO MITSUI FINL GROUP INC (SMFG)	8/22/14	2,962 000	8 099	21,563 36
	11/21/14	1,320 000	7 700	9,609 60
Total		4,282 000	34,153 27	31,172 96
SVENSKA HANDELSBANKEN AB ADR (SVNLY)	8/22/14	548 000	23 699	12,823 20
	10/13/14	71 000	22 767	1,661 40
	11/21/14	308 000	23 695	7,207 20
Total		927 000	21,901 80	21,691 80
SWATCH GROUP AG ADR THE UNSPON (SWGAY)	8/22/14	542 000	27 273	11,991 75
	10/13/14	73 000	22 886	1,615 12
	11/21/14	277 000	24 648	6,128 62
Total		892 000	23,280 25	19,735 50
SYMANTEC CORP (SYMC)	10/24/14	226 000	23 950	5,798 02
	11/5/14	214 000	25 100	5,490 16
	11/21/14	211 000	25 367	5,413 20
Total		651 000	16,136 69	16,701 40
SYMRISE AG UNSPONS ADR (SYIEY)	8/22/14	976 000	13 410	14,762 00
	10/13/14	109 000	12 935	1,648 62
	11/21/14	373 000	15 095	5,641 62
Total		1,458 000	20,128 33	22,052 25
SYSTEMEX CORP UNSPON ADR (SSMXY)	8/22/14	1,592 000	19 570	35,581 20
	11/21/14	926 000	20 779	20,696 10
Total		2,518 000	50,396 79	56,277 30
T ROWE PRICE GROUP INC (TROW)	8/22/14	350 000	79 856	30,051 00

TABLEAU SOFTWARE INC CL-A (DATA)	11/21/14	148 000	82 813	12,256 26	12,707 28
	Total	498 000		40,205 97	42,758 28
	8/22/14	124 000	61 243	7,594 16	10,510 24
	10/13/14	14 000	65 594	918 32	1,186 64
	11/21/14	29 000	81 924	2,375 80	2,458 04
	Total	167 000		10,888 28	14,154 92
TAIWAN SMCNDCR MFG CO LTD ADR (TSM)	8/22/14	2,528 000	20 885	52,797 53	56,576 64
	8/22/14	1,805 000	20 885	37,697 61	40,395 90
	11/21/14	1,176 000	23 019	27,070 70	26,318 88
	11/21/14	1,061 000	23 047	24,453 08	23,745 18
	Total	6,570 000		142,018 92	147,036 60
TANDEM DIABETES CARE, INC (TNDM)	10/24/14	117 000	15 198	1,778 14	1,485 90
	11/21/14	73 000	14 458	1,055 40	927 10
	Total	190 000		2,833 54	2,413 00
TANGER FACTORY OUTLET CENTERS (SKT)	8/22/14	427 000	34 447	14,708 74	15,781 92
	11/21/14	182 000	36 146	6,578 66	6,726 72
	Total	609 000		21,287 40	22,508 64
TECHNIP-COFLEXIP (TKPPY)	8/22/14	1,447 000	23 184	33,547 93	21,408 36
	9/15/14	86 000	21 188	1,822 13	1,272 37
	11/21/14	1,225 000	18 085	22,154 61	18,123 87
	Total	2,758 000		57,524 67	40,804 61
TENET HEALTHCARE CORP COM NEW (TC)	09/05/14	162 000	57 628	9,335 77	8,208 54
	11/21/14	67 000	47 999	3,215 95	3,394 89
	Total	229 000		12,551.72	11,603 43
TERADYNE INC (TER)	8/22/14	184 000	20 167	3,710 73	3,641 36
	10/13/14	29 000	16 607	481 59	573 91
	11/21/14	73 000	19 290	1,408 16	1,444 67
	Total	286 000		5,600 48	5,659 94
TESLA MOTORS INC (TSLA)	12/18/14	17 000	214 139	3,640 37	3,780 97
	12/19/14	24 000	218 269	5,238 45	5,337 84
	12/22/14	7 000	221 931	1,553 52	1,556 87
	Total	48 000		10,432 34	10,675 68
TEVA PHARMACEUTICALS ADR (TEVA)	8/22/14	208 000	53 487	11,125 21	11,962 08
	11/21/14	80 000	57 377	4,590 12	4,600 80
	Total	288 000		15,715 33	16,562 88
TEXAS INSTRUMENTS (TXN)	11/19/14	72 000	51 664	3,719 81	3,849 48
	11/21/14	33 000	52 327	1,726 78	1,764 34
	11/24/14	51 000	52 874	2,696 59	2,726 71
	12/9/14	40 000	54 479	2,179 15	2,138 60

	12/15/14	50 000	53 091	2,654 57	2,673 25
	Total	246 000		12,976 90	13,152 39
THE ADT CORPORATION COM (ADT)					
	8/22/14	251 000	37 136	9,321 24	9,093 73
	11/21/14	128 000	36 296	4,645 93	4,637 44
	Total	379 000		13,967 17	13,731 17
TIGER BRANDS LTD SPON ADR NEW (TBLMY)					
	8/22/14	257 000	28 888	7,424 14	8,161 03
	11/21/14	327 000	35 566	11,630 08	10,383 88
	Total	584 000		19,054 22	18,544 92
TIVO INC (TIVO)					
	8/22/14	284 000	13 745	3,903 61	3,362 56
	11/21/14	381 000	12 947	4,932 69	4,511 04
	Total	665 000		8,836 30	7,873 60
TOTAL S A SPON ADR (TOT)					
	8/22/14	344 000	64 005	22,017 73	17,612 80
	8/22/14	344 000	64 005	22,017 73	17,612 80
	10/13/14	24 000	57 449	1,378 78	1,228 80
	10/13/14	24 000	57 525	1,380 59	1,228 80
	10/30/14	3 000	59 187	177 56	153 60
	10/30/14	125 000	59 187	7,398 41	6,400 00
	11/21/14	239 000	60 194	14,386 30	12,236 80
	11/21/14	178 000	60 187	10,713 25	9,113 60
	Total	1,281 000		79,470 35	65,587 20
TOTAL SYSTEM SVCS (TSS)					
	8/22/14	32 000	31 577	1,010 47	1,086 72
	8/22/14	13 000	31 577	410 48	441 48
	8/22/14	307 000	31 577	9,694 15	10,425 72
	8/22/14	411 000	31 576	12,977 90	13,957 56
	11/21/14	166 000	32 666	5,422 61	5,637 36
	11/21/14	249 000	32 657	8,131 49	8,456 04
	Total	1,178 000		37,647 10	40,004 88
TOWERS WATSON & CO CL A (TW)					
	8/22/14	102 000	109 873	11,207 07	11,543 34
	8/22/14	321 000	109 831	35,255 78	36,327 57
	11/21/14	43 000	112 719	4,846 91	4,866 31
	11/21/14	142 000	112 714	16,005 33	16,070 14
	Total	608 000		67,315 09	68,807 36
TOYOTA MOTOR CP ADR NEW (TM)					
	8/22/14	225 000	114 228	25,701 26	28,233 00
	11/21/14	137 000	121 288	16,616 43	17,190 76
	Total	362 000		42,317 69	45,423 76
TRAVELERS COMPANIES INC COM (TRV)					
	8/22/14	118 000	93 947	11,085 70	12,490 30
	11/21/14	40 000	103 937		4,234 00
	Total	158 000		15,243 17	16,724 30
TREEHOUSE FOODS INC (THS)					
	8/22/14	142 000	81 123	11,519 50	12,145 26

11/21/14	69 000	78 744	5,433 35	5,901 57
Total	211 000		16,952 85	18,046 83
TRIMBLE NAV LTD (TRMB)				
8/22/14	1,034 000	34 230	35,393 82	27,442 36
10/31/14	261 000	26 940	7,031 39	6,926 94
11/21/14	541 000	28 368	15,346 98	14,358 14
Total	1,836 000		57,772 19	48,727 44
TURKCELL ILETISM HIZM AS NEW (TKC)				
8/22/14	1,265 000	14 667	18,553 38	19,126 80
11/21/14	678 000	15 535	10,532 80	10,251 36
Total	1,943 000		29,086 18	29,378 16

Share Price \$15 120

10/13/14	558 000	3 547	1,979 23	2,215 26
11/21/14	2,015 000	4 030	8,120 45	7,999 55
Total	7,472 000		28,986 30	29,663 84

TWENTY-FIRST CENTURY FOX CL A (FOXA)

8/22/14	9 000	35 856	322 70	345 64
8/22/14	834 000	35 857	29,904 82	32,029 76
8/22/14	364 000	35 856	13,051 51	13,979 41
8/22/14	158 000	35 856	5,665 21	6,067 98
8/22/14	10 000	35 856	358 56	384 04
8/22/14	20 000	35 856	717 12	768 09
8/22/14	2 000	35 856	71 71	76 80
8/22/14	62 000	35 856	2,223 06	2,381 10
9/3/14	51 000	36 298	1,851 19	1,958 65
9/4/14	19 000	36 246	688 68	729 69
9/4/14	21 000	36 246	761 17	806 50
9/25/14	21 000	34 087	715 82	806 50
9/25/14	11 000	34 086	374 95	422 45
9/25/14	18 000	34 087	613 56	691 28
10/13/14	117 000	32 287	3,777 54	4,493 38
10/13/14	19 000	32 237	612 51	729 69
10/13/14	119 000	32 257	3,838 59	4,570 19
11/21/14	196 000	35 317	6,922 07	7,527 37
11/21/14	373 000	35 314	13,172 08	14,325 06
11/21/14	225 000	35 315	7,945 94	8,641 12
11/25/14	76 000	36 346	2,762 30	2,918 77
Total	2,725 000		96,351 09	104,653 61
TWITTER INC (TWTR)				
8/22/14	71 000	45 967	3,263 63	2,546 77
10/13/14	79 000	49 730	3,928 65	2,833 73
11/21/14	58 000	39 967	2,318 10	2,080 46
Total	208 000		9,510 38	7,460 96

UBS GROUP AG SHS (UBS)	8/22/14	2,179 000	17 725	38,622 99	37,151 95
ULTA SALON COS & FRAGR INC (ULTA)	8/22/14	77 000	96 910	7,462 09	9,843 68
	10/13/14	32 000	114 098	3,651 14	4,090 88
	11/21/14	20 000	127 633	2,552 65	2,556 80
Total		129 000		13,665 88	16,491 36
UNDER ARMOUR INC CL A (UA)	8/22/14	26 000	70 710	1,838 46	1,765 40
	10/13/14	32 000	62 816	2,010 10	2,172 80
	10/23/14	27 000	65 572	1,770 45	1,833 30
	11/21/14	34 000	69 261	2,354 86	2,308 60
Total		119 000		7,973 87	8,080 10
UNICHARM CORP UNSPON ADR (UNICY)	8/22/14	7,128 000	4 390	31,291 92	34,748 99
	11/21/14	4,187 000	4 624	19,360 69	20,411 62
Total		11,315 000		50,652 61	55,160 62
UNILEVER NV NY SH NEW (UN)	8/22/14	359 000	41 106	14,757 20	14,015 36
	11/21/14	193 000	39 917	7,703 94	7,534 72
Total		552 000		22,461 14	21,550 08
UNILEVER PLC (NEW) ADS (UL)	8/22/14	339 000	43 482	14,740 33	13,722 72
	11/21/14	192 000	41 467	7,961 63	7,772 16
Total		531 000		22,701 96	21,494 88
UNION PACIFIC CORP (UNP)	8/22/14	237 000	106 040	25,131 53	28,233 81
	10/13/14	78 000	100 150	7,811 71	9,292 14
	11/21/14	157 000	121 714	19,109 04	18,703 41
Total		472 000		52,052 28	56,229 36
UNITED RENTALS INC (URI)	8/22/14	176 000	117 840	20,739 77	17,953 76
	11/21/14	86 000	115 084	9,897 22	8,772 86
Total		262 000		30,636 99	26,726 62
UNITED THERAPEUTICS CORP (UTHR)	8/22/14	1 000	93 940	93 94	129 49
	8/22/14	39 000	93 939	3,663 64	5,050 11
	8/22/14	2 000	93 939	187 88	258 98
	11/21/14	21 000	129 928	2,728 49	2,719 29
Total		63 000		6,673 95	8,157 87
UNITEDHEALTH GP INC (UNH)	8/22/14	3 000	83 897	251 69	303 27
	8/22/14	88 000	83 903	7,383 48	8,895 92
	8/22/14	135 000	83 897	11,326 04	13,647 15
	8/22/14	12 000	83 897	1,006 76	1,213 08
	10/13/14	46 000	85 235	3,920 79	4,650 14
	10/13/14	23 000	85 265	1,961 10	2,325 07
	11/21/14	80 000	96 917	7,753 38	8,087 20
	11/21/14	128 000	96 876	12,400 17	12,939 52

	Total	515 000	46,003 41	52,061 35
UNIVERSAL HEALTH SERVICES B (UHS)				
	8/22/14	165 000	113 136	18,667 44
	10/13/14	22 000	103 518	2,277 39
	11/21/14	79 000	103 630	8,186 80
Total		266 000	29,131 63	29,595 16
V F CORPORATION (VFC)				
	8/22/14	175 000	64 097	11,216 98
	10/13/14	70 000	64 656	4,525 93
	11/21/14	128 000	73 636	9,425 45
Total		373 000	25,168 36	27,937 70
VALMONT INDUSTRIES (VMI)				
	8/22/14	65 000	141 610	9,204 65
	11/21/14	15 000	136 033	2,040 49
Total		80 000	11,245 14	10,160 00
VELOCITYSHARES DAILY INVERSE VIX MEDIUM TERM ETN (ZIV)				
	8/29/14	79 000	47 110	3,721 69
	11/21/14	44 000	44 728	1,968 05
	12/31/14	5 000	41 770	208 85
Total		128 000	5,898 59	5,346 56
VENTAS INC (VTR)				
	8/22/14	197 000	65 659	12,934 76
	11/21/14	82 000	69 217	5,675 81
Total		279 000	18,610 57	20,004 30
VERINT SYSTEMS INC (VRNT)				
	12/3/14	184 000	60 398	11,113 31
VERIZON COMMUNICATIONS (VZ)				
	8/22/14	228 000	48 640	11,089 90
	11/21/14	102 000	49 977	5,097 63
Total		330 000	16,187 53	15,437 40
VERTEX PHARMACEUTICALS (VRTX)				
	12/26/14	17 000	117 656	2,000 15
	12/29/14	28 000	117 292	3,284 18
Total		45 000	5,284 33	5,346 00
VISA INC CL A (V)				
	8/22/14	129 000	216 708	27,955 31
	10/13/14	24 000	206 650	4,959 61
	11/21/14	63 000	253 865	15,993 51
Total		216 000	48,908 43	56,635 20
VODACOM GROUP LIMITED (VDMCY)				
	8/22/14	1,058 000	12 167	11,595 68
	11/21/14	529 000	12 077	6,388 94
Total		1,587 000	19,261 94	17,393 52
VODAFONE GROUP PLC (VOD)				
	8/22/14	611 000	34 115	20,844 33
	11/21/14	320 000	35 467	11,349 44
Total		931 000	32,193 77	31,812 27
VONAGE HOLDINGS CORP (VG)				
	8/22/14	2,298 000	3 270	7,514 46
	10/13/14	472 000	3 158	1,490 62
	11/21/14	1,171 000	3 487	4,083 51

VORNADO REALTY TRUST (VNO)	Total	3,941 000		13,088 59	15,015 21
	8/22/14	87 000	105 726	9,198 19	10,240 77
	11/21/14	38 000	110 328	4,192 45	4,472 98
	Total	125 000		13,390 64	14,713 75
WABTEC (WAB)	8/22/14	191 000	84 310	16,103 21	16,595 99
	8/22/14	331 000	84 300	27,903 23	28,760 59
	8/22/14	8 000	84 310	674 46	695 12
	11/21/14	83 000	89 974	7,467 81	7,211 87
WAL MART STORES INC (WMT)	11/21/14	150 000	89 975	13,496 28	13,033 50
	Total	763 000		65,644 99	66,297 07
	8/22/14	147 000	75 736	11,133 24	12,624 36
	11/21/14	47 000	84 907	3,990 62	4,036 36
WALT DISNEY CO HLDG CO (DIS)	Total	194 000		15,123 86	16,660 72
	8/22/14	82 000	90 717	7,438 76	7,723 58
	10/10/14	20 000	86 450	1,729 00	1,883 80
	10/13/14	42 000	85 045	3,571 87	3,955 98
WASHINGTON PRIME GROUP INC (WPG)	11/21/14	72 000	88 997	6,407 81	6,781 68
	Total	216 000		19,147 44	20,345 04
	8/22/14	94 000	19 417	1,825 21	1,618 68
	10/13/14	11 000	16 426	180 69	189 42
WEICHA PWR CO LTD UNSPON ADR (WEICY)	11/21/14	53 000	17 337	918 88	912 66
	Total	158 000		2,924 78	2,720 76
	8/22/14	1,086 000	16 860	18,309 96	18,342 54
	10/13/14	134 000	14 463	1,937 98	2,263 26
WEINGARTEN REALTY INV SBI (WRI)	11/21/14	598 000	15 117	9,039 97	10,100 22
	Total	1,818 000		29,287 91	30,706 02
	8/22/14	378 000	34 026	12,861 94	13,199 76
	11/21/14	158 000	35 847	5,663 79	5,517 36
WELL CARE HEALTH PLANS INC (WCG)	Total	536 000		18,525 73	18,717 12
	8/22/14	51 000	62 668	3,196 05	4,185 06
	11/21/14	46 000	70 683	3,251 44	3,774 76
	Total	97 000		6,447 49	7,959 82
WELLS FARGO & CO NEW (WFC)	8/22/14	435 000	51 286	22,309 32	23,846 70
	11/21/14	176 000	53 877	9,482 30	9,648 32
	Total	611 000		31,791 62	33,495 02
	8/22/14	380 000	36 627	13,918 26	15,671 20
WESTAR ENERGY INC (WR)	11/21/14	186 000	38 945	7,243 79	7,670 64
	Total	566 000		21,162 05	23,341 84
	8/22/14	487 000	34 347	16,726 99	17,478 43
	11/21/14				

WHIRLPOOL CORP (WHR)	11/21/14	153 000	34 347	5,255 06	5,491 17
	Total	640 000		21,982 05	22,969 60
	8/22/14	39 000	152 427	5,944 66	7,555 86
	10/3/14	2 000	143 265	286 53	387 48
	10/13/14	36 000	142 693	5,136 93	6,974 64
WHITE MOUNTAIN GRP BERMUDA (WTM)	11/21/14	55 000	183 533	10,094 34	10,655 70
	Total	132 000		21,462 46	25,573 68
	08/22/14	17 000	638 550	10,855 35	10,711 87
	11/21/14	8 000	637 119	5,096 95	5,040 88
	Total	25 000		15,952 30	15,752 75
WHITING PETROLEUM CORP (WLL)	8/22/14	169 000	88 533	14,962 11	5,577 00
	11/21/14	62 000	59 140	3,666 68	2,046 00
	Total	231 000		18,628 79	7,623 00
	11/7/14	118 000	46 486	5,485 37	5,949 56
	11/21/14	168 000	48 125	8,085 05	8,470 56
WHOLE FOODS MARKETS INC (WFM)	Total	286 000		13,570 42	14,420 12
	8/22/14	179 000	74 377	13,313 41	13,546 72
	11/21/14	79 000	74 354	5,873 93	5,978 72
	Total	258 000		19,187 34	19,525 44
	8/22/14	220 000	41 760	9,187 20	9,858 20
WILLIS GROUP HOLDINGS PLC (WSH)	11/21/14	102 000	42 687	4,354 05	4,570 62
	Total	322 000		13,541 25	14,428 82
	8/22/14	2,510 000	7 394	18,558 94	17,168 40
	11/21/14	1,203 000	7 468	8,984 49	8,228 52
	Total	3,713 000		27,543 43	25,396 92
WOOLWORTHS HLDGS LTD (WLWHY)	8/22/14	87 000	88 466	7,696 56	7,100 07
	10/13/14	29 000	79 238	2,297 89	2,366 69
	11/21/14	62 000	92 933	5,761 85	5,059 82
	Total	178 000		15,756 30	14,526 58
	12/2/14	120 000	46 403	5,568 30	5,631 60
WORKDAY INC CL A (WDAY)	12/23/14	47 000	47 905	2,251 52	2,205 71
	Total	167 000		7,819 82	7,637 31
	8/22/14	515 000	14 690	7,565 20	6,355 10
	11/21/14	182 000	11 923	2,169 91	2,245 88
	Total	697 000		9,735 11	8,600 98
WORLD FUEL SERVICES CORP (INT)	8/22/14	401 000	101 856	40,844 26	41,744 10
	11/21/14	187 000	102 728	19,210 14	19,466 70
	Total	588 000		60,054 40	61,210 80
	8/22/14	252 000	36 957	9,313 21	8,484 84
	11/21/14	182 000	11 923	2,169 91	2,245 88
WORLD WRESTLING ETMT INC (WWE)	8/22/14	515 000	14 690	7,565 20	6,355 10
	11/21/14	182 000	11 923	2,169 91	2,245 88
	Total	697 000		9,735 11	8,600 98
	8/22/14	401 000	101 856	40,844 26	41,744 10
	11/21/14	187 000	102 728	19,210 14	19,466 70
WPP PLC SPON NEW ADR (WPPGY)	Total	588 000		60,054 40	61,210 80
	8/22/14	252 000	36 957	9,313 21	8,484 84
	11/21/14	182 000	11 923	2,169 91	2,245 88
	Total	697 000		9,735 11	8,600 98
	8/22/14	401 000	101 856	40,844 26	41,744 10
WUXI PHARMATECH INC (WX)	11/21/14	187 000	102 728	19,210 14	19,466 70
	Total	588 000		60,054 40	61,210 80
	8/22/14	252 000	36 957	9,313 21	8,484 84
	11/21/14	182 000	11 923	2,169 91	2,245 88
	Total	697 000		9,735 11	8,600 98

WYNHAM WORLDWIDE CORP (WYN)	11/21/14	61 000	35 070	2,139 29	2,053 87
	Total	313 000		11,452 50	10,538 71
	8/22/14	140 000	79 626	11,147 70	12,006 40
	11/21/14	66 000	79 970	5,278 05	5,660 16
	Total	206 000		16,425 75	17,666 56
WYNN MACAU LTD UNSPON ADR (WYNNMY)	08/22/14	541 000	39 991	21,635 35	15,142 59
	11/6/14	51 000	33 187	1,692 54	1,427 49
	11/21/14	294	34 301		8,229 06
	Total	886 000		33,412 38	24,799 14
	8/22/14	213 000	200 031	42,606 60	31,685 88
WYNN RESORTS LTD (WYNN)	9/24/14	37 000	182 648	6,757 96	5,504 12
	11/21/14	99 000	180 260	17,845 74	14,727 24
	12/11/14	91 000	150 508	13,696 20	13,537 16
	Total	440 000		80,906 50	65,454 40
	8/22/14	821 000	13 607	11,171 35	11,379 06
XEROX CORP (XRX)	11/21/14	389 000	13 607	5,293 20	5,391 54
	Total	1,210 000		16,464 55	16,770 60
	8/22/14	448 000	12 450	5,577 60	4,462 08
	11/21/14	54 000	10 982	593 01	537 84
	8/22/14	331 000	33 707	11,156 88	11,376 47
XL GROUP PLC NEW (XL)	11/21/14	135 000	35 397	4,778 57	4,639 95
	Total	466 000		15,935 45	16,016 42
	8/22/14	872 000	32 160	28,043 52	23,081 84
	11/21/14	408 000	34 303	13,995 46	10,799 76
	Total	1,280 000		42,038 98	33,881 60
YPF SOCIEDAD ADS REP 1 CL-D SH (YPF)	8/22/14	86 000	87 740	7,545 64	5,361 24
	10/13/14	11 000	71 071	781 78	685 74
	11/21/14	13 000	74 614	969 98	810 42
	12/22/14	93 000	65 438	6,085 74	5,797 62
	Total	203 000		15,383 14	12,655 02
ZOETIS INC CLASS-A (ZTS)	8/22/14	213 000	34 866	7,426 52	9,165 39
	10/13/14	28 000	36 066	1,009 86	1,204 84
	11/21/14	75 000	43 657	3,274 29	3,227 25
	Total	316 000		11,710 67	13,597 48
	8/22/14	159 000	35 112	5,582 84	3,720 60
ZULILY INC CLASS A (ZU)	11/21/14	33 000	28 750	948 75	772 20
	Total	192 000		6,531 59	4,492 80
	08/22/14	928	29 98		28,953 60
	11/21/14	508 000	30 697	15,594 23	15,849 60
ZURICH INSURANCE GRP LTD ADR (ZURVY)					

VALE S A SP (VALEP)	Total	1,436 000	43,415 67	44,803 20
	8/22/14	1,199 000	\$12 217	\$14,647 82
	11/21/14	546 000	8 027	4,382 85
	Total	1,745 000	19,030 67	12,668 70
Share Price \$7 260				
CURRENCYSHARES JAPANESE YEN (FXV)	11/28/14	33 000	\$82 010	\$2,679 93
	12/31/14	32 000	81 210	2,598 72
	Total	65 000	5,305 05	5,278 65
ISHARES BARCLAYS 1-3 YR TSY BD (SHY)	8/22/14	199 000	84 517	16,818 88
	8/29/14	89 000	84 600	7,529 40
	11/21/14	222 000	84 696	18,802 58
	Total	510 000	43,150 86	43,069 50
ISHARES CORE U S AGGREGATE (AGG)	8/22/14	83 000	109 556	9,093 14
	8/29/14	510 000	109 980	56,089 80
	10/31/14	336 000	110 080	36,986 88
	11/21/14	551 000	109 937	60,575 40
ISHARES EUROPE ETF (IEV)	Total	1,480 000	162,745 22	162,977 60
	8/22/14	109 000	46 397	5,057 23
	11/21/14	81 000	44 520	3,606 11
	Total	190 000	8,663 34	8,080 70
ISHARES JP MORGAN EM BOND ETF (EMB)	8/29/14	53 000	115 630	6,128 39
	09/30/14	16 000	112 850	1,805 60
	11/21/14	51 000	114 015	5,814 74
	11/28/14	74 000	113 800	8,421 20
ISHARES MSCI EAFE ETF (EFA)	Total	194 000	22,169 93	21,283 74
	9/30/14	45 000	64 120	2,885 40
	11/21/14	42 000	63 735	2,676 87
	12/31/14	173 000	60 840	10,525 32
ISHARES MSCI EMU ETF (EZU)	Total	260 000	16,087 59	15,818 40
	8/22/14	351 000	39 415	13,834 70
	11/21/14	239 000	37 916	9,062 00
	Total	590 000	77 331	22,896 70
ISHARES RUSSELL 1000 GRW ETF (IWF)	8/22/14	149 000	92 800	13,827 18
	11/21/14	79 000	96 177	7,597 97
	12/31/14	302 000	95 610	28,874 22
	Total	530 000	50,299 37	50,673 30
ISHARES RUSSELL 1000 VALUE ETF (IWD)	8/22/14	44 000	101 915	4,484 26
	9/30/14	16 000	100 090	1,601 44
	10/31/14	52 000	102 200	5,314 40

ISHARES RUSSELL 2000 GRWTH ETF (IWO)						
11/21/14	100 000	104 696	10,469 63	10,440 00		
12/31/14	18 000	104 400	1,879 20	1,879 20		
Total	230 000		23,748 93	24,012 00		
8/22/14	290 000	135 246	39,221 46	41,290 20		
9/30/14	35 000	129 690	4,539 15	4,983 30		
11/21/14	151 000	138 108	20,854 28	21,499 38		
Total	476 000	403 044	64,614 89	67,772 88		
ISHARES S&P 500 GRWTH ETF (IVW)						
8/22/14	44 000	107 850	4,745 38	4,910 40		
11/21/14	54 000	112 244	6,061 20	6,026 40		
12/31/14	92 000	111 600	10,267 20	10,267 20		
Total	190 000		21,073 78	21,204 00		
8/22/14	41 000	91 420	3,748 22	3,844 57		
10/31/14	19 000	91 680	1,741 92	1,781 63		
11/21/14	27 000	94 046	2,539 24	2,531 79		
Total	87 000		8,029 38	8,157 99		
ISHARES SMALL CAP 600 G ETF (IJT)						
8/22/14	154 000	117 796	18,140 62	18,848 06		
11/21/14	75 000	119 477	8,960 77	9,179 25		
Total	229 000		27,101 39	28,027 31		
8/29/14	25 000	74 200	1,855 00	1,921 00		
11/21/14	11 000	75 637	832 01	845 24		
Total	36 000		2,687 01	2,766 24		
POWERSHARES DB COMM TRK INC (DBC)						
12/31/14	146 000	18 450	2,693 70	2,693 70		
08/22/14	71 000	26 170	1,858 07	1,813 34		
10/31/14	71 000	25 740	1,827 54	1,813 34		
11/21/14	68 000	26 239	1,784 25	1,736 72		
12/31/14	105 000	25 540	2,681 70	2,681 70		
Total	315 000		8,151 56	8,045 10		
POWERSHARES SENIOR LOAN PORT (BKLN)						
8/22/14	2196 000	24 678		52,769 88		
9/30/14	485 000	24 280	11,775 80	11,654 55		
11/21/14	1,391 000	24 317	33,825 36	33,425 73		
11/28/14	458 000	24 350	11,152 30	11,005 74		
Total	4,530 000		110,946 35	108,855 90		
10/31/14	165 000	20 250	3,341 25	3,565 65		
11/21/14	210 000	20 667	4,340 03	4,538 10		
Total	375 000		7,681 28	8,103 75		
8/29/14	93 000	43 840	4,077 12	3,681 87		
9/30/14	10 000	49 220	492 20	395 90		
10/31/14	50 000	42 710	2,135 50	1,979 50		
11/21/14	112 000	42 439	4,753 13	4,434 08		

	12/31/14	10 000	39 630	396 30	395 90
	Total	275 000		11,854 25	10,887 25
PROSHARES ULTRASHORT MSCI EMER (EEV) 12/31/14					
PWRSHARES EMERGING MKTS SOV DE	8/29/14	118 000	29 470	3,477 46	3,322 88
(PCY)	9/30/14	65 000	28 460	1,849 90	1,830 40
	11/21/14	103 000	28 877	2,974 31	2,900 48
	11/28/14	94 000	28 890	2,715 66	2,647 04
	Total	380 000		11,017 33	10,700 80
SPDR BARCLAYS CAPITAL AGGREGAT (LAG)	08/22/14	62 000	57 900	3,589 80	3,615 84
	11/21/14	30 000	58 079	1,742 37	1,749 60
	Total	92 000		5,332 17	5,365 44
SPDR BARCLAYS CAPITAL CONVERTI (CWB)	8/22/14	2561 000	50 854	130,237 09	120,085 29
	9/30/14	131 000	49 650	6,504 15	6,142 59
	10/31/14	156 000	49 800	7,768 80	7,314 84
	11/21/14	1,532 000	49 995	76,591 57	71,835 48
	12/31/14	285 000	46 890	13,363 65	13,363 65
	Total	4,665 000		234,465 26	218,741 85
SPDR BLACKSTONE GSO SEN LOAN (SRLN)	8/22/14	74 000	49 623	3,672 12	3,607 50
	9/30/14	34 000	49 140	1,670 76	1,657 50
	11/21/14	59 000	49 284	2,907 76	2,876 25
	11/28/14	57 000	49 440	2,818 08	2,778 75
	Total	224 000		11,068 72	10,920 00
SPDR DJ WILSHIRE INTL REAL EST (RWX)	8/22/14	42 000	44 860	1,884 12	1,745 94
	9/30/14	1 000	41 410	41 41	41 57
	11/21/14	21 000	42 664	895 95	872 97
	11/28/14	64 000	42 960	2,749 44	2,660 48
	12/31/14	64 000	41 570	2,660 48	2,660 48
	Total	192 000		8,231 40	7,981 44
SPDR TRUST SERIES 1 (SPY)	8/22/14	4 000	199 507	798 03	822 16
	8/22/14	92 000	199 507	18,354 61	18,909 68
	8/22/14	2,789 000	199 503	556,414 15	573,251 06
	11/21/14	50 000	206 447	10,322 37	10,277 00
	11/21/14	1,286 000	206 537	265,606 97	264,324 44
	Total	4,221 000		851,496 13	867,584 34
VANGUARD EUROPEAN MSCI ETF (VGK)	8/22/14	356 000	57 287	20,394 17	18,657 96
	11/21/14	259 000	54 767	14,184 60	13,574 19
	Total	615 000		34,578 77	32,232 15
VANGUARD FTSE DEVELOPED MKTS E	8/22/14	23 000	41 570	956 11	871 24
(VEA)	8/22/14	22 000	41 570	914 54	833 36

	8/22/14	40,842 000	41 570	1,697,801 94	1,547,094 96
	9/30/14	4 000	39 750	159 00	151 52
	9/30/14	65 000	39 750	2,583 75	2,462 20
	9/30/14	839 000	39 750	33,350 25	31,781 32
	11/21/14	4 000	39 455	157 82	151 52
	11/21/14	22,101 000	39 417	871,146 28	837,185 88
	Total	63,900 000		2,607,069 69	2,420,532 00
VANGUARD GROWTH ETF (VUG)					
	8/22/14	83 000	101 396	8,415 86	8,664 37
	11/21/14	49 000	104 914	5,140 81	5,115 11
	12/31/14	148 000	104 390	15,449 72	15,449 72
	Total	280 000		29,006 39	29,229 20
VANGUARD REIT ETF (VNQ)					
	8/29/14	84 000	77 180	6,483 12	6,804 00
	9/30/14	4 000	71 850	287 40	324 00
	11/21/14	45 000	79 067	3,558 03	3,645 00
	11/28/14	31 000	80 570	2,497 67	2,511 00
	Total	164 000		12,826 22	13,284 00
VANGUARD SHORT TERM BND (BSV)					
	8/22/14	380 000	80 197	30,474 75	30,381 00
	11/21/14	314 000	80 247	25,197 50	25,104 30
	11/28/14	346 000	80 440	27,832 24	27,662 70
	Total	1,040 000		83,504 49	83,148 00
VANGUARD SM CAP GROWTH ETF (VBK)					
	8/22/14	191 000	125 312	23,934 59	24,054 54
	9/30/14	15 000	120 350	1,805 25	1,889 10
	11/21/14	119 000	126 330	15,033 32	14,986 86
	Total	325 000		40,773 16	40,930 50
VANGUARD TOTAL BOND MARKET (BND)					
	8/22/14	108 000	82 277	8,885 92	8,895 96
	8/29/14	791 000	82 580	65,320 78	65,154 67
	10/31/14	505 000	82 360	41,591 80	41,596 85
	11/21/14	836 000	82 409	68,894 17	68,861 32
	Total	2,240 000		184,692 67	184,508 80
VANGUARD VALUE ETF INDEX (VTV)					
	8/22/14	59 000	82 096	4,843 68	4,984 91
	10/31/14	66 000	82 660	5,455 56	5,576 34
	11/21/14	71 000	84 752	6,017 42	5,998 79
	Total	196 000		16,316 66	16,560 04
WISDOMTREE TRUST JAPN HEDGE EQ (DXJ)					
	08/22/14	11,283 000	50 288	567,397 25	555,462 09
	11/21/14	4,063 000	54 790	222,611 36	200,021 49
	Total	15,346 000		790,008 61	755,483 58
AQR MANAGED FUTURES STRATEGY I (AQMIX)					
	8/22/14	37,567 259	\$10 110	\$379,804 99	\$399,339 96
	11/21/14	14,124 080	10 880	153,669 99	150,138 97
	Total	51,691 339		533,474 98	549,478 93

CALAMOS MARKET NEUTRAL INC I (CMNIX)	8/22/14	70,045 429	13 040	913,392 57	897,982 40
	11/21/14	37,668 327	13 040	491,194 99	482,907 95
	Total	107,713 756		1,404,587 56	1,380,890 35
CENTER COAST MLP FOCUS I (CCCNX)	8/22/14	62,110 464	12 230	759,610 98	701,848 24
	11/21/14	31,695 158	11 980	379,707 99	358,155 29
	Total	93,805 622		1,139,318 97	1,060,003 53
E V INCOME FUND OF BOSTON I (EIBIX)	8/22/14	124,322 584	6 110	759,610 99	729,773 57
	11/21/14	64,125 626	5 970	382,829 99	376,417 42
	Total	188,448 210		1,142,440 98	1,106,190 99
EATON VANCE COMMODITY STRAT I (EICSX)	10/13/14	70,210 064	7 650	537,106 99	466,896 92
	11/21/14	40,699 079	7 610	309,719 99	270,648 87
	Total	110,909 143		846,826 98	737,545 80
IVY ASSET STRATEGY I (IVAEX)	8/22/14	17,720 311	32 150	569,707 99	456,120 81
	11/21/14	8,927 788	31 740	283,367 98	229,801 26
	Total	26,648 099		853,075 97	685,922 07
PRUDENTIAL SHT TRM CORP BD Z (PIFZX)	8/22/14	66,985 008	11 340	759,609 99	751,571 79
	11/21/14	32,679 502	11 270	368,297 99	366,664 01
	Total	99,664 510		1,127,907 98	1,118,235 80
TEMPLETON GLOBAL BD FD ADV (TGBAX)	8/22/14	14,235 531	13 340	189,901 98	176,662 94
	11/21/14	7,035 951	13 240	93,155 99	87,316 15
	Total	21,271 482		283,057 97	263,979 09
VIRTUS INSIGHT EMERG MKTS I (HIEMX)	8/22/14	87,787 581	10 710	940,204 99	868,219 18
	11/21/14	44,864 339	10 600	475,561 99	443,708 31
	Total	132,651 920		1,415,766 98	1,311,927 49
WESTERN ASSET SMASH SERIES C (LMLCX)	10/24/14	4,200 000	9 660	40,572 00	40,236 00
	12/18/14	2,220 000	9 500	21,090 00	21,267 60
	Total	6,420 000		61,662 00	61,503 60
WESTERN ASSET SMASH SERIES EC (LMECX)	10/24/14	9,935 000	9 550	94,879 25	92,395 50
	12/18/14	5,580 000	9 230	51,503 40	51,894 00
	Total	15,515 000		146,382 65	144,289 50
WESTERN ASSET SMASH SERIES M (LMSMX)	10/24/14	11,980 000	10 840	129,863 20	128,785 00
	12/18/14	6,235 000	10 720	66,839 20	67,026 25
	Total	18,215 000		196,702 40	195,811 25

Total \$ 27,186,202.98 \$ 26,181,272.55

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

		0		108,950		0		108,950	
Description		Interest Rate	Maturity Date	Book Value Beg. of Year	Book Value End of Year	FMV Beg. of Year		FMV End of Year	
1	Through Morgan Stanley - See Attached				108,950			108,950	

BROTHERS BROOK FOUNDATION
Form 990-PF
Part II, Line 10c
CORPORATE BONDS

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value
AMERICAN EXPRESS CREDIT	10/27/14	11,000 000	103 617	11,397 87	
CUSIP 0258M0DC0			103 294	11,362 34	11,323 51
JP MORGAN CHASE & CO	10/27/14	10,000 000	109 268	10,926 80	
CUSIP 46625HHS2			109 012	10,901 23	10,839 80
	12/4/14	5,000 000	108 714	5,435 70	
			108 626	5,431 28	5,419 90
Total		15,000 000		16,362 50	
				16,332 51	16,259 70
CVS CAREMARK CORP	10/27/14	10,000 000	108 806	10,880 60	
CUSIP 126650BW9			108 595	10,859 54	10,843 10
WELLS FARGO & COMPANY	10/27/14	5,000 000	103 987	5,199 35	
CUSIP 94974BFC9			103 904	5,195 19	5,219 65
APPLE INC	10/27/14	11,000 000	96 791	10,647 01	
CUSIP 037833AK6			96 791	10,647 01	10,692 00
VERIZON COMMUNICATIONS	10/27/14	10,000 000	111 867	11,186 70	
CUSIP 92343VBR4			111 673	11,167 25	11,042 30
BANK OF AMERICA CORP	10/27/14	8,000 000	104 631	8,370 48	
CUSIP 06051GFB0			104 558	8,364 66	8,401 28
GOLDMAN SACHS GROUP INC	10/27/14	8,000 000	102 666	8,213 28	
CUSIP 38141GVM3			102 625	8,210 00	8,305 20
GENERAL ELECTRIC CAPITAL CORP	10/27/14	7,000 000	123 564	8,649 48	
CUSIP 36962G3P7			123 462	8,642 31	8,857 52
COMCAST CORP	10/27/14	8,000 000	131 502	10,520 16	
CUSIP 20030NBB6			131 384	10,510 74	10,823 12
ENTERPRISE PRODUCTS OPER	10/27/14	5,000 000	118 425	5,921 25	
CUSIP 29379VAV5			118 366	5,918 29	5,782 30
Total			Total \$	107,209 38	\$ 108,949.95

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

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

1	unrealized gain on investments carried at market value	1	27,996,618
2	Income from partnerships	2	2,415
3	Total	3	27,999,033

Part VII-A, Line 10 (990-PF) - Substantial Contributors

Name		Check "X" if Business	Street	City	State	Zip Code	Foreign Country
1	Jeffery Boyd		P O Box 1104	New Canaan	CT	06840	

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

0										0	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	Jeffery Boyd		P O Box 1104	New Canaan	CT	06840		President, Director	0 10			
2	Teresa Boyd		P O Box 1104	New Canaan	CT	06840		Secretary, Director	0 10			
3	Jeffery H Boyd, Jr		P O Box 1104	New Canaan	CT	06840		Treasurer, Director	0 10			

SECURITY	QUANTITY	DATE ACQUIRED	DATE SOLD	UNIT COST (\$)	TOTAL COST (\$)	ADJUSTED COST (\$)	PROCEEDS(\$)	G/L AMOUNT (\$)
Abbvie Inc Com	89	08/22/14	12/22/14	55.26	4,917.85	4,917.85	6,002.14	1,084.29
Abbvie Inc Com	30	08/22/14	12/23/14	55.26	1,657.70	1,657.70	1,937.25	279.55
Acacia Research-Acacia Tech	212	08/22/14	10/28/14	17.41	3,690.75	3,690.75	3,669.02	(21.73)
Acacia Research-Acacia Tech	146	08/22/14	12/17/14	17.28	2,523.49	2,523.49	2,544.18	20.69
Affiliated Mgrs Group Inc	55	08/22/14	12/15/14	201.7	11,093.50	11,093.50	10,680.33	(413.17)
Affiliated Mgrs Group Inc	27	11/21/14	12/15/14	200.54	5,414.56	5,414.56	5,243.07	(171.49)
Air Methods Corp	83	11/07/14	12/17/14	43.69	3,626.45	3,626.45	3,446.90	(179.55)
Air Methods Corp	40	11/21/14	12/17/14	44.32	1,772.78	1,772.78	1,661.16	(111.62)
Alibaba Group Hldg Ltd	15	09/22/14	11/13/14	90.68	1,360.13	1,360.13	1,740.77	380.64
Alibaba Group Hldg Ltd	29	09/22/14	11/20/14	90.68	2,629.58	2,629.58	3,232.48	602.90
Alliant Energy Cp	48	08/22/14	12/01/14	57.71	2,770.01	2,770.01	3,051.93	281.92
Allianz Fix Inc Shrs Series M	12,380.00	10/21/14	10/15/14	10.84	134,199.2	134,199.2	134,075.40	(123.80)
Allianz Fix Inc Shrs Series M	280	08/27/14	10/02/14	10.84	3,035.20	3,035.20	3,004.40	(30.80)
Allianz Fx Inc Shrs Series C	10,760.00	10/21/14	10/15/14	12.32	132,563.2	132,563.2	130,949.20	(1,614.00)
Allianz Fx Inc Shrs Series C	330	08/27/14	10/10/14	12.32	4,065.60	4,065.60	4,035.90	(29.70)
American Tower Reit Com	16	08/22/14	09/11/14	98.39	1,574.21	1,574.21	1,564.64	(9.57)
Amgen Inc	18	08/22/14	12/22/14	133.06	2,395.13	2,395.13	2,976.94	581.81
Amgen Inc	15	08/22/14	12/23/14	133.06	1,995.94	1,995.94	2,367.82	371.88
Apple Inc	28	08/22/14	09/04/14	101.31	2,836.59	2,836.59	2,773.52	(63.07)
Apple Inc	15	08/22/14	09/10/14	101.31	1,519.60	1,519.60	1,505.18	(14.42)
Arm Holdings Plc Ads	41	08/22/14	11/10/14	47.33	1,940.37	1,940.37	1,717.42	(222.95)
Autonation Inc	172	08/22/14	09/05/14	53.85	9,262.75	9,262.75	9,253.68	(9.07)
Baidu Inc Ads	11	08/22/14	11/17/14	215.28	2,368.08	2,368.08	2,676.85	308.77
Baidu Inc Ads	1	08/22/14	11/17/14	215.27	215.27	215.27	243.35	28.08
Baidu Inc Ads	3	08/22/14	11/17/14	215.23	645.69	645.69	730.05	84.36
Baidu Inc Ads	15	08/22/14	11/18/14	215.28	3,229.20	3,229.20	3,637.27	408.07
Baidu Inc Ads	3	08/22/14	12/03/14	215.28	645.84	645.84	696.63	50.79
Baidu Inc Ads	7	08/22/14	12/03/14	215.28	1,506.96	1,506.96	1,625.46	118.50
Baidu Inc Ads	23	08/22/14	12/03/14	215.27	4,951.10	4,951.10	5,340.79	389.69
Baidu Inc Ads	7	08/22/14	12/04/14	215.27	1,506.86	1,506.86	1,628.00	121.14
Baidu Inc Ads	3	08/22/14	12/04/14	215.23	645.69	645.69	697.71	52.02
Banco Do Brasil Sa Spon ADR	303	08/22/14	10/14/14	13.19	3,996.15	3,996.15	4,090.40	94.25
Barrick Gold Corp	530	08/22/14	12/26/14	18.26	9,676.22	9,676.22	5,655.18	(4,021.04)
Bayer Ag Spon ADR	19	08/22/14	11/26/14	131.38	2,496.17	2,496.17	2,773.40	277.23
Blackrock Inc	5	08/22/14	09/17/14	326.31	1,631.55	1,631.55	1,646.92	15.37
Blackrock Inc	11	08/22/14	11/06/14	326.31	3,589.41	3,589.41	3,822.50	233.09
Blackrock Inc	2	08/22/14	11/07/14	326.31	652.62	652.62	693.53	40.91
Borg Warner Inc	67	08/22/14	10/30/14	62.49	4,187.05	4,187.05	3,631.33	(555.72)
Borg Warner Inc	34	08/22/14	11/12/14	62.49	2,124.77	2,124.77	1,880.87	(243.90)
Borg Warner Inc	17	08/22/14	11/14/14	62.49	1,062.38	1,062.38	933.51	(128.87)
Borg Warner Inc	51	10/13/14	11/14/14	51.79	2,641.52	2,641.52	2,800.51	158.99
Cablevision Systems Corp	168	08/22/14	12/04/14	18.4	3,090.70	3,090.70	3,513.04	422.34
Cablevision Systems Corp	236	08/22/14	12/10/14	18.4	4,341.69	4,341.69	4,838.01	496.32
Cablevision Systems Corp	24	11/21/14	12/10/14	19.17	460.01	460.01	492	31.99
Calamos Market Neutral Inc I	17,333.10	08/22/14	10/13/14	13.04	226,023.42	226,023.42	220,477.01	(5,546.41)
California Res Corp Com	0.6	08/22/14	11/28/14	9.06	5.39	5.39	4.08	(1.31)
Cbs Outdoor Americas Inc	107	08/22/14	09/04/14	33.86	3,622.70	3,622.70	3,584.15	(38.55)
Cbs Outdoor Americas Inc	50	08/22/14	09/09/14	33.86	1,692.85	1,692.85	1,647.53	(45.32)
Cbs Outdoor Americas Inc	60	08/22/14	09/10/14	33.86	2,031.42	2,031.42	1,907.71	(123.71)
Celgene Corp	18	08/22/14	09/10/14	91.75	1,651.50	1,651.50	1,692.39	40.89
Celgene Corp	65	08/22/14	11/07/14	91.75	5,963.74	5,963.74	6,908.62	944.88
Celgene Corp	47	08/22/14	12/04/14	91.75	4,312.24	4,312.24	5,339.11	1,026.87
Charles Schwab New	67	08/22/14	10/09/14	28.69	1,922.03	1,922.03	1,859.29	(62.74)
Charles Schwab New	64	08/22/14	10/10/14	28.69	1,835.97	1,835.97	1,712.45	(123.52)
Charles Schwab New	130	08/22/14	10/10/14	28.69	3,729.31	3,729.31	3,414.75	(314.56)
Churchill Downs Inc	20	08/22/14	09/08/14	92.5	1,850.00	1,850.00	1,934.06	84.06
Cms Energy Cp	91	08/22/14	10/09/14	29.96	2,725.98	2,725.98	2,769.72	43.74
Cms Energy Cp	82	08/22/14	10/14/14	29.96	2,456.38	2,456.38	2,550.02	93.64
Cms Energy Cp	58	08/22/14	10/23/14	29.96	1,737.44	1,737.44	1,856.00	118.56

Cochlear Ltd Unspn Adr	401	08/22/14	09/24/14	32.6	13,073.64	13,073.64	11,893.43	(1,180.21)
Community Hlth Sys Inc New	35	08/22/14	09/11/14	52.3	1,830.46	1,830.46	1,949.66	119.20
Community Hlth Sys Inc New	44	08/22/14	10/06/14	52.3	2,301.15	2,301.15	2,415.75	114.60
Concho Res Inc	34	08/22/14	10/13/14	132.68	4,510.96	4,510.96	3,460.64	(1,050.32)
Concho Res Inc	63	08/22/14	12/16/14	132.68	8,358.54	8,358.54	5,254.81	(3,103.73)
Concho Res Inc	24	10/13/14	12/16/14	101.1	2,426.45	2,426.45	2,001.83	(424.62)
Concho Res Inc	50	11/21/14	12/16/14	119.83	5,991.50	5,991.50	4,170.48	(1,821.02)
Costco Wholesale Corp New	17	08/22/14	09/26/14	121.56	2,066.52	2,066.52	2,120.09	53.57
Credit Agricole Sa Unsp Adr	782	08/22/14	09/15/14	7.14	5,584.85	5,584.85	5,938.52	353.67
Cullen Frost Bankers Inc	117	08/22/14	12/15/14	79.4	9,289.40	9,289.40	8,136.00	(1,153.40)
Cullen Frost Bankers Inc	57	11/21/14	12/15/14	78.34	4,465.57	4,465.57	3,963.69	(501.88)
Cvs Health Corp Com	8	08/22/14	10/29/14	79.28	634.26	634.26	677.92	43.66
Cvs Health Corp Com	37	08/22/14	10/29/14	79.28	2,933.36	2,933.36	3,135.38	202.02
Daimler Ag Sponsored Adr	32	08/22/14	11/12/14	81.81	2,617.84	2,617.84	2,433.21	(184.63)
Daimler Ag Sponsored Adr	29	08/22/14	12/12/14	81.81	2,372.42	2,372.42	2,431.45	59.03
Dana Holding Corp	316	08/22/14	09/05/14	23.46	7,412.41	7,412.41	7,190.61	(221.80)
Danaher Corporation	23	08/22/14	09/03/14	77.19	1,775.29	1,775.29	1,761.59	(13.70)
Danaher Corporation	45	08/22/14	09/04/14	77.19	3,473.40	3,473.40	3,453.85	(19.55)
Danaher Corporation	60	08/22/14	12/16/14	77.19	4,631.20	4,631.20	5,017.39	386.19
Digitalglobe New	110	08/22/14	12/19/14	30.34	3,337.07	3,337.07	3,258.05	(79.02)
Dollar Gen Corp New Com	29	08/22/14	09/05/14	63.74	1,848.36	1,848.36	1,820.42	(27.94)
Dollar Gen Corp New Com	58	08/22/14	09/08/14	63.74	3,696.72	3,696.72	3,636.68	(60.04)
Energys	116	08/22/14	09/23/14	64.29	7,457.62	7,457.62	7,165.33	(292.29)
Enn Energy Holdings Ltd Unspn	29	08/22/14	11/20/14	187.66	5,442.09	5,442.09	4,288.12	(1,153.97)
Enn Energy Holdings Ltd Unspn	40	08/22/14	11/21/14	187.66	7,506.32	7,506.32	6,109.33	(1,396.99)
Enstar Group Ltd	10	08/22/14	09/30/14	145.89	1,458.90	1,458.90	1,373.91	(84.99)
Evercore Partners Inc Class A	149	08/22/14	10/09/14	49.48	7,371.98	7,371.98	6,835.57	(536.41)
Express Inc	58	08/22/14	09/10/14	14.47	839.25	839.25	949.89	110.64
Facebook Inc Cl-A	33	08/22/14	09/11/14	74.69	2,464.66	2,464.66	2,569.17	104.51
Fhlmc 30G C09066 3 1/2 10-01-44	73.592	11/07/14	12/15/14	103.58	76.23	76.23	73.59	(2.64)
Fhlmc 30G C09066 3 1/2 10-01-44	34.167	12/08/14	12/15/14	104.13	35.58	35.58	34.17	(1.41)
Fhlmc 30G C09066 3 1/2 10-01-44	23,000.00	09/12/14	10/15/14	101.54	23,353.99	23,321.45	23,807.71	486.26
Fhlmc 30G C09066 3 1/2 10-01-44	32.05	09/12/14	10/15/14	101.54	32.54	32.54	32.05	(0.49)
Finisar Com New	362	08/22/14	08/27/14	20.43	7,394.43	7,394.43	7,258.33	(136.10)
Fleetcor Technologies	125	08/22/14	09/16/14	148.52	18,565.25	18,565.25	17,760.15	(805.10)
Fnma Pool Al6004 4 1/2 12-01-43	547.9	10/28/14	11/25/14	108.75	595.84	595.84	547.9	(47.94)
Fnma Pool Al6004 4 1/2 12-01-43	379.291	10/28/14	12/25/14	108.75	412.48	412.48	379.29	(33.19)
Fnma Pool Al6004 4 1/2 12-01-43	156.178	12/08/14	12/25/14	109.06	170.33	170.33	156.18	(14.15)
Fnma Pool As3907 4 000 11-01-44	66.859	11/10/14	12/25/14	106.59	71.27	71.27	66.86	(4.41)
Fnma Pool As3907 4 000 11-01-44	31.34	12/10/14	12/25/14	107.16	33.58	33.58	31.34	(2.24)
Fnma Pool At8873 4 000 6-01-43	34,000.00	09/12/14	10/15/14	105.44	33,818.86	33,346.28	33,573.60	227.32
Fnma Pool Av4892 4 1/2 12-01-43	16,000.00	09/12/14	10/15/14	107.88	17,010.24	15,955.71	15,941.84	(13.87)
Fnma Pool 310138 5 000 6-01-40	6,000.00	09/12/14	10/15/14	110.13	5,472.18	5,371.33	5,256.64	(114.69)
Fti Consulting Inc	16	08/22/14	10/30/14	36.62	585.97	585.97	638.42	52.45
Genl Dynamics Corp	6	08/22/14	10/23/14	124.35	746.1	746.1	783.78	37.68
Gilead Science	37	08/22/14	12/23/14	104.39	3,862.43	3,862.43	3,326.30	(536.13)
Givaudan Sa Adr	78	08/22/14	11/25/14	33.48	2,611.68	2,611.68	2,675.87	64.19
Gnc Holdings, Inc Com Cl A	202	08/22/14	09/08/14	37.35	7,544.01	7,544.01	8,036.92	492.91
Goldman Sachs Grp Inc	15	08/22/14	10/06/14	175.99	2,639.80	2,639.80	2,810.98	171.18
Green Dot Corp Cl A	192	08/22/14	09/23/14	19.26	3,697.34	3,697.34	3,612.69	(84.65)
Green Dot Corp Cl A	195	08/22/14	10/03/14	19.26	3,755.11	3,755.11	4,129.49	374.38
Gt Advanced Technologies Inc	210	08/22/14	10/08/14	18.09	3,797.87	3,797.87	305.56	(3,492.31)
Gt Advanced Technologies Inc	140	09/12/14	10/08/14	13.16	1,842.55	1,842.55	203.71	(1,638.84)
Halliburton Co	32	08/22/14	10/08/14	67.57	2,162.11	2,162.11	1,911.86	(250.25)
Halliburton Co	14	08/22/14	10/08/14	67.57	945.92	945.92	813.59	(132.33)
Halliburton Co	29	08/22/14	10/09/14	67.57	1,959.41	1,959.41	1,658.80	(300.61)
Halliburton Co	6	08/22/14	10/10/14	67.57	405.39	405.39	331.5	(73.89)
Halliburton Co	27	08/26/14	10/10/14	69.93	1,888.20	1,888.20	1,491.73	(396.47)
Halliburton Co	28	09/03/14	10/10/14	67.58	1,892.28	1,892.28	1,546.98	(345.30)
Halliburton Co	5	09/08/14	10/10/14	66.78	333.88	333.88	276.24	(57.64)
Halliburton Co	27	09/08/14	10/10/14	66.78	1,802.93	1,802.93	1,466.47	(336.46)

Halyard Health Inc	0 125	08/22/14	10/31/14	35 55	4.41	4.41	4 74	0 33
Halyard Health Inc	13	08/22/14	11/06/14	35 21	457.79	457.79	509 33	51.54
Halyard Health Inc	3	10/13/14	11/06/14	40.34	121.03	121.03	117 54	(3 49)
Hanover Insurance Group Inc	40	08/22/14	11/13/14	63.09	2,523 41	2,523 41	2,768.75	245 34
Helix Energy Solutions Grp Inc	69	08/22/14	09/03/14	26.33	1,816 69	1,816.69	1,876.75	60 06
Helix Energy Solutions Grp Inc	70	08/22/14	11/13/14	26.33	1,843 02	1,843.02	1,834 42	(8 60)
Helmerich & Payne	111	08/22/14	12/22/14	100 17	11,119 23	11,119.23	7,670 81	(3,448.42)
Helmerich & Payne	57	11/21/14	12/22/14	81.25	4,631 27	4,631.27	3,939 06	(692.21)
Iberia Bk Corp	32	08/22/14	09/12/14	64 67	2,069 51	2,069 51	2,194 96	125.45
Iberia Bk Corp	54	08/22/14	12/11/14	64 67	3,492 30	3,492.30	3,432 47	(59 83)
Idacorp Inc	56	08/22/14	10/29/14	55.79	3,124 26	3,124 26	3,437.20	312.94
Idacorp Inc	29	08/22/14	11/05/14	55 79	1,617 92	1,617.92	1,814.70	196 78
Idacorp Inc	28	08/22/14	11/18/14	55 79	1,562 13	1,562.13	1,730 89	168.76
Imperial Oil Ltd Com New	39	08/22/14	09/02/14	51 81	2,020 41	2,020.41	2,037 33	16.92
Ims Health Holdings Inc	66	08/22/14	10/29/14	27.81	1,835 22	1,835.22	1,596.21	(239 01)
Ims Health Holdings Inc	54	08/22/14	10/30/14	27.81	1,501 55	1,501.55	1,300.41	(201 14)
Ims Health Holdings Inc	80	08/22/14	10/31/14	27 81	2,224 51	2,224 51	1,930.21	(294 30)
Intel Corp	1	08/22/14	08/27/14	35 01	35.01	35 01	34 69	(0 32)
Intel Corp	300	08/22/14	08/27/14	35 01	10,502 19	10,502 19	10,407 72	(94.47)
International Cons Airls Grp	155	08/22/14	11/07/14	28 73	4,452.93	4,452 93	4,973.22	520 29
International Cons Airls Grp	121	08/22/14	12/12/14	28 73	3,476.16	3,476 16	4,384 09	907 93
International Game Tech	111	08/22/14	09/16/14	16 79	1,863.40	1,863 40	1,881.40	18 00
International Game Tech	220	08/22/14	09/18/14	16 79	3,693 23	3,693 23	3,720.75	27 52
Ipath S&P 500 Vix 000 1-30-19	152	08/22/14	08/29/14	12 06	1,832 60	1,832 60	1,871.07	38.47
Ishares Barclays 1-3 Yr Tsy Bd	85	08/22/14	09/30/14	84.52	7,183 95	7,183.95	7,183 19	(0.76)
Ishares Barclays 1-3 Yr Tsy Bd	129	08/22/14	10/13/14	84 52	10,902 69	10,902 69	10,938 29	35.60
Ishares Barclays 1-3 Yr Tsy Bd	141	08/22/14	10/31/14	84 52	11,916 90	11,916 90	11,942 43	25 53
Ishares Barclays 1-3 Yr Tsy Bd	27	08/22/14	11/28/14	84.52	2,281 96	2,281.96	2,288 46	6 50
Ishares Barclays 1-3 Yr Tsy Bd	145	08/22/14	12/31/14	84.52	12,254 97	12,254 97	12,244 97	(10 00)
Ishares Core U S Aggregate	140	08/22/14	09/30/14	109.56	15,337 82	15,337 82	15,275 06	(62 76)
Ishares Core U S Aggregate	166	08/22/14	10/13/14	109.56	18,186 28	18,186 28	18,299.98	113.70
Ishares Core U S Aggregate	51	08/22/14	11/28/14	109 56	5,587 35	5,587 35	5,640.98	53.63
Ishares Core U S Aggregate	120	08/22/14	12/31/14	109 56	13,146 71	13,146 71	13,214 10	67 39
Ishares Core Us Credit Bond	33	08/22/14	08/29/14	111 81	3,689 73	3,689 73	3,709 44	19.71
Ishares Europe Etf	33	08/22/14	10/13/14	46.4	1,531 09	1,531.09	1,402 54	(128 55)
Ishares Europe Etf	57	08/22/14	12/31/14	46 4	2,644 61	2,644.61	2,424 15	(220.46)
Ishares Iboxx Invest Gr Cor Bd	731	08/22/14	08/29/14	119.78	87,559 55	87,559.55	88,142 03	582 48
Ishares Jp Morgan Em Bond Etf	16	08/22/14	10/13/14	114 98	1,839 68	1,839 68	1,813 83	(25 85)
Ishares Jp Morgan Em Bond Etf	3	08/29/14	10/13/14	115.63	346 89	346 89	340 09	(6 80)
Ishares Jp Morgan Em Bond Etf	24	08/29/14	12/31/14	115 63	2,775 12	2,775.12	2,632.98	(142 14)
Ishares Msci Eafe Etf	25	08/22/14	10/13/14	66.54	1,663 50	1,663 50	1,519.77	(143 73)
Ishares Msci Eafe Etf	2	08/22/14	10/31/14	66.54	133 08	133 08	127.9	(5 18)
Ishares Msci Eafe Etf	29	08/29/14	10/31/14	66.71	1,934 59	1,934 59	1,854.51	(80 08)
Ishares Msci Eafe Etf	27	09/30/14	10/31/14	64.12	1,731 24	1,731 24	1,726.60	(4 64)
Ishares Msci Eafe Etf	42	09/30/14	11/28/14	64.12	2,693 04	2,693.04	2,687.52	(5 52)
Ishares Msci Emerging Mkts Etf	65	08/22/14	09/30/14	44 77	2,909 86	2,909.86	2,701 34	(208.52)
Ishares Msci Emerging Mkts Etf	51	08/22/14	10/13/14	44 77	2,283.12	2,283.12	2,110 98	(172 14)
Ishares Msci Emerging Mkts Etf	49	08/22/14	12/31/14	44 77	2,193.58	2,193 58	1,925 17	(268.41)
Ishares Msci Emerging Mkts Etf	165	08/29/14	12/31/14	45 06	7,434.90	7,434 90	6,482 70	(952 20)
Ishares Msci Emerging Mkts Etf	46	10/31/14	12/31/14	42 15	1,938 90	1,938 90	1,807 30	(131.60)
Ishares Msci Emerging Mkts Etf	133	11/21/14	12/31/14	42 27	5,621.40	5,621 40	5,225 45	(395 95)
Ishares Msci Emu Etf	138	08/22/14	08/29/14	39 42	5,439.29	5,439 29	5,501 93	62.64
Ishares Msci Emu Etf	78	08/22/14	10/13/14	39.42	3,074 38	3,074.38	2,818.27	(256 11)
Ishares Msci Emu Etf	136	08/22/14	12/31/14	39.42	5,360 45	5,360 45	4,940 77	(419.68)
Ishares Russell 1000 Grw Etf	238	08/22/14	08/29/14	92 8	22,086 37	22,086 37	22,193 00	106.63
Ishares Russell 1000 Grw Etf	83	08/22/14	10/13/14	92.8	7,702 39	7,702 39	7,299 31	(403 08)
Ishares Russell 1000 Grw Etf	164	08/22/14	10/31/14	92 8	15,219 18	15,219 18	15,409 09	189 91
Ishares Russell 1000 Grw Etf	29	08/22/14	11/28/14	92 8	2,691 20	2,691 20	2,814 38	123 18
Ishares Russell 1000 Value Etf	17	08/22/14	08/29/14	101.92	1,732 56	1,732 56	1,744 84	12 28
Ishares Russell 1000 Value Etf	34	08/22/14	10/13/14	101.92	3,465 11	3,465 11	3,283.06	(182.05)
Ishares Russell 1000 Value Etf	50	08/22/14	11/28/14	101 92	5,095.76	5,095 76	5,222.38	126.62

Ishares Russell 2000 Grwth Etf	100	08/22/14	08/29/14	135 25	13,524.64	13,524.64	13,694.69	170.05
Ishares Russell 2000 Grwth Etf	72	08/22/14	10/13/14	135 25	9,737.74	9,737.74	8,878.08	(859.66)
Ishares Russell 2000 Grwth Etf	8	08/22/14	10/31/14	135 25	1,081.97	1,081.97	1,101.01	19.04
Ishares S&P 500 Grwth Etf	86	08/22/14	08/29/14	107.85	9,275.06	9,275.06	9,311.01	35.95
Ishares S&P 500 Grwth Etf	35	08/22/14	10/13/14	107.85	3,774.73	3,774.73	3,587.62	(187.11)
Ishares S&P 500 Grwth Etf	53	08/22/14	10/31/14	107.85	5,716.02	5,716.02	5,818.74	102.72
Ishares S&P 500 Grwth Etf	24	08/22/14	11/28/14	107.85	2,588.39	2,588.39	2,716.73	128.34
Ishares S&P 500 Val Etf	19	08/22/14	09/30/14	91.42	1,736.98	1,736.98	1,711.29	(25.69)
Ishares Silver Shares	99	08/22/14	08/29/14	18.67	1,847.99	1,847.99	1,852.24	4.25
Ishares Small Cap 600 G Etf	47	08/22/14	08/29/14	117.8	5,536.42	5,536.42	5,548.69	12.27
Ishares Small Cap 600 G Etf	25	08/22/14	10/13/14	117.8	2,944.91	2,944.91	2,703.49	(241.42)
Ishares Small Cap 600 G Etf	27	08/22/14	10/31/14	117.8	3,180.50	3,180.50	3,248.02	67.52
Itau Unibanco Multiple ADR	788	08/22/14	10/10/14	16.37	12,895.86	12,895.86	11,622.74	(1,273.12)
Kar Auction Svcs Inc	124	08/22/14	09/24/14	30.1	3,731.79	3,731.79	3,500.92	(230.87)
Kddi Corp Unspn ADR	293	08/22/14	10/29/14	14.64	4,288.79	4,288.79	4,628.24	339.45
Kindred Healthcare Inc	137	08/22/14	09/23/14	21.59	2,958.27	2,958.27	2,618.06	(340.21)
Kindred Healthcare Inc	34	08/22/14	09/24/14	21.59	734.17	734.17	642.52	(91.65)
Klx Inc Com	0	08/22/14	12/16/14	0	0	0	20.67	20.67
Korea Electric Power Corp ADS	933	08/22/14	08/27/14	20.52	19,142.36	19,142.36	19,106.01	(36.35)
Laboratory Cp Amer Hldgs New	31	08/22/14	12/02/14	106.26	3,294.15	3,294.15	3,235.98	(58.17)
Lloyds Banking Group Plc	1,213.00	08/22/14	11/25/14	5.14	6,234.82	6,234.82	6,020.10	(214.72)
Lockheed Martin Corp	63	08/22/14	11/05/14	175.78	11,074.33	11,074.33	11,907.54	833.21
M K S Instruments	55	08/22/14	09/11/14	33.06	1,818.21	1,818.21	1,877.74	59.53
Marathon Oil Co	187	08/22/14	12/18/14	40.04	7,486.86	7,486.86	5,066.20	(2,420.66)
Marathon Oil Co	53	08/22/14	12/05/14	40.04	2,121.94	2,121.94	1,551.96	(569.98)
Marathon Oil Co	33	10/13/14	12/05/14	33.68	1,111.55	1,111.55	966.31	(145.24)
Marathon Oil Co	119	11/21/14	12/05/14	33.64	4,002.79	4,002.79	3,484.58	(518.21)
Marathon Oil Co	58	11/21/14	12/18/14	33.64	1,950.94	1,950.94	1,571.33	(379.61)
Matson Inc Com	67	09/17/14	12/11/14	27.58	1,847.60	1,847.60	2,314.63	467.03
Matson Inc Com	15	11/21/14	12/11/14	33.1	496.53	496.53	518.2	21.67
Merck & Co Inc New Com	11	08/22/14	10/03/14	59.22	651.38	651.38	659.58	8.20
Merck & Co Inc New Com	6	08/22/14	10/03/14	59.22	355.3	355.3	359.77	4.47
Merck & Co Inc New Com	44	08/22/14	10/09/14	59.22	2,605.53	2,605.53	2,653.96	48.43
Merck & Co Inc New Com	16	08/22/14	10/09/14	59.22	947.46	947.46	965.08	17.62
Merck & Co Inc New Com	46	08/22/14	11/20/14	59.22	2,723.96	2,723.96	2,722.30	(1.66)
Merck & Co Inc New Com	9	08/22/14	11/20/14	59.22	532.95	532.95	532.62	(0.33)
Merck & Co Inc New Com	51	08/22/14	12/01/14	59.22	3,020.05	3,020.05	3,088.10	68.05
Merck & Co Inc New Com	43	08/22/14	12/01/14	59.22	2,546.31	2,546.31	2,603.70	57.39
Mgm Resorts International	74	08/22/14	09/03/14	25.07	1,854.94	1,854.94	1,768.86	(86.08)
Mgm Resorts International	58	08/22/14	09/17/14	25.07	1,453.87	1,453.87	1,313.93	(139.94)
Mgm Resorts International	120	08/22/14	12/16/14	25.07	3,008.00	3,008.00	2,312.80	(695.20)
Michael Kors Holdings Ltd	23	08/22/14	10/31/14	82.67	1,901.41	1,901.41	1,808.87	(92.54)
Michael Kors Holdings Ltd	24	08/22/14	11/04/14	82.67	1,984.08	1,984.08	1,723.70	(260.38)
Michael Kors Holdings Ltd	21	08/22/14	11/10/14	82.67	1,736.07	1,736.07	1,468.04	(268.03)
Michael Kors Holdings Ltd	23	08/22/14	11/11/14	82.67	1,901.41	1,901.41	1,584.02	(317.39)
Michael Kors Holdings Ltd	30	10/13/14	11/11/14	73.47	2,204.14	2,204.14	2,066.12	(138.02)
Microsoft Corp	58	08/22/14	09/04/14	45.25	2,624.34	2,624.34	2,621.56	(2.78)
Microsoft Corp	18	08/22/14	09/04/14	45.25	814.45	814.45	813.59	(0.86)
Microsoft Corp	7	08/22/14	09/16/14	45.25	316.73	316.73	327.04	10.31
Microsoft Corp	18	08/22/14	09/16/14	45.25	814.44	814.44	840.96	26.52
Microsoft Corp	193	08/22/14	10/27/14	45.25	8,732.59	8,732.59	8,869.02	136.43
Microsoft Corp	12	10/13/14	10/27/14	44.29	531.48	531.48	551.44	19.96
Microstrategy Inc A New	27	08/22/14	10/10/14	137.25	3,705.75	3,705.75	3,795.22	89.47
Mobileye N.V.	38	08/22/14	09/25/14	37.59	1,428.40	1,428.40	1,876.41	448.01
Mobileye N.V.	10	08/22/14	09/25/14	37.59	375.9	375.9	489.77	113.87
Molson Coors Brewing Co Cl B	71	08/22/14	09/12/14	74.26	5,272.20	5,272.20	5,098.03	(174.17)
Molson Coors Brewing Co Cl B	78	08/22/14	09/15/14	74.26	5,791.99	5,791.99	5,925.54	133.55
Monsanto Co/New	13	08/22/14	09/02/14	116.79	1,518.23	1,518.23	1,493.46	(24.77)
Monsanto Co/New	15	08/22/14	10/02/14	116.79	1,751.80	1,751.80	1,655.62	(96.18)
Monsanto Co/New	16	08/22/14	10/07/14	116.79	1,868.59	1,868.59	1,736.97	(131.62)
Netflix Inc	16	09/25/14	11/19/14	444.07	7,105.11	7,105.11	5,986.51	(1,118.60)

Netflix Inc	3	10/09/14	11/19/14	461.46	1,384.39	1,384.39	1,122.47	(261.92)
Netflix Inc	5	10/13/14	11/19/14	443.19	2,215.94	2,215.94	1,870.78	(345.16)
Northwestern Corporation	27	08/22/14	11/14/14	48.25	1,302.70	1,302.70	1,395.97	93.27
Novartis Ag ADR	51	08/22/14	12/12/14	89.09	4,543.76	4,543.76	4,823.12	279.36
Occidental Petroleum Corp De	91	08/22/14	12/24/14	98.97	9,006.23	9,006.23	7,501.50	(1,504.73)
Ocwen Financial Corp New	25	08/22/14	09/18/14	27.06	676.41	676.41	724.24	47.83
Oracle Corp	78	08/22/14	09/23/14	41.67	3,250.25	3,250.25	3,036.57	(213.68)
Oracle Corp	128	08/22/14	11/25/14	41.67	5,333.75	5,333.75	5,296.52	(37.23)
Parexel Intl Corp	131	08/22/14	12/03/14	57.53	7,536.72	7,536.72	7,786.41	249.69
Parexel Intl Corp	60	11/21/14	12/03/14	57.32	3,439.31	3,439.31	3,566.29	126.98
Petrofac Ltd London Unspn ADR	872	10/01/14	12/19/14	8.14	7,095.03	7,095.03	4,805.14	(2,289.89)
Petrofac Ltd London Unspn ADR	605	11/21/14	12/19/14	9.31	5,631.28	5,631.28	3,333.84	(2,297.44)
Pimco Commod Real Ret Stratp	101,733.57	08/22/14	10/13/14	5.6	569,706.97	569,706.97	535,118.58	(34,588.39)
Powershares Db Gold Fund	43	08/29/14	11/28/14	42.92	1,845.56	1,845.56	1,656.75	(188.81)
Powershares Db Gold Fund	2	09/30/14	11/28/14	40.15	80.3	80.3	77.06	(3.24)
Powershares Db Gold Fund	24	11/21/14	11/28/14	39.66	951.95	951.95	924.7	(27.25)
Powershares Senior Loan Port	523	08/22/14	08/29/14	24.68	12,906.59	12,906.59	12,933.50	26.91
Powershares Senior Loan Port	524	08/22/14	10/13/14	24.68	12,931.01	12,931.01	12,697.75	(233.26)
Proshares Ultrashort Euro	140	08/22/14	09/30/14	18.21	2,549.13	2,549.13	2,794.33	245.20
Proshares Ultrashort Euro	65	08/22/14	10/13/14	18.21	1,183.53	1,183.53	1,286.48	102.95
Proshares Ultrashort Euro	33	08/29/14	10/13/14	18.5	610.5	610.5	653.14	42.64
Proshares Ultrashort Euro	260	08/29/14	11/28/14	18.5	4,810.00	4,810.00	5,327.28	517.28
Proshares Ultrashort Euro	7	08/29/14	12/31/14	18.5	129.5	129.5	151.27	21.77
Proshares Ultrashort Euro	23	10/31/14	12/31/14	20.25	465.75	465.75	497.01	31.26
Proshares Ultrashort Real Est	128	08/22/14	08/29/14	14.64	1,874.30	1,874.30	1,859.79	(14.51)
Proshares Ultrashort R2000	58	08/22/14	10/13/14	44.61	2,587.23	2,587.23	3,051.63	464.40
Proshares Ultrashort R2000	25	08/22/14	11/28/14	44.61	1,115.19	1,115.19	1,057.73	(57.46)
Proshares Ultrashort R2000	36	08/29/14	11/28/14	43.84	1,578.24	1,578.24	1,523.12	(55.12)
Proshares Ultrashort Silver	5	08/29/14	09/30/14	83.79	418.95	418.95	537.98	119.03
Proshares Ultrashort Silver	17	08/29/14	10/31/14	83.79	1,424.43	1,424.43	2,004.76	580.33
Proshares Ultrashort Yen	2	08/29/14	10/13/14	68.31	136.62	136.62	144.88	8.26
Proshares Ultrashort Yen	25	08/29/14	10/31/14	68.31	1,707.75	1,707.75	1,975.45	267.70
Proshares Ultrashrt Bbg Cmd	30	08/22/14	08/29/14	62.06	1,861.65	1,861.65	1,810.75	(50.90)
Proshares Vix Mid-Term Fut	125	08/22/14	08/29/14	14.72	1,840.40	1,840.40	1,877.45	37.05
Pulte Group Inc	194	08/22/14	09/15/14	19.18	3,720.34	3,720.34	3,678.13	(42.21)
Pwrshares Emerging Mkts Sov De	63	08/22/14	10/13/14	29.18	1,838.03	1,838.03	1,812.54	(25.49)
Pwrshares Emerging Mkts Sov De	9	08/29/14	10/13/14	29.47	265.23	265.23	258.93	(6.30)
Reed Elsevier Nv-Spons ADR	104	08/22/14	09/30/14	45.48	4,729.50	4,729.50	4,709.58	(19.92)
Remy Intl Inc New	0.192	11/05/14	12/31/14	17.27	3.31	3.31	3.73	0.42
Rent-A-Ctr Inc	58	08/22/14	10/03/14	26.19	1,519.21	1,519.21	1,771.37	252.16
Rent-A-Ctr Inc	133	08/22/14	12/31/14	26.19	3,483.71	3,483.71	4,858.86	1,375.15
Resmed Inc	60	08/22/14	12/17/14	52.04	3,122.19	3,122.19	3,251.92	129.73
Resmed Inc	83	08/22/14	12/23/14	52.04	4,319.04	4,319.04	4,694.27	375.23
Resmed Inc	14	11/21/14	12/23/14	52.68	737.45	737.45	791.81	54.36
Rexam Plc	90	08/22/14	09/17/14	40.95	3,685.05	3,685.05	3,655.91	(29.14)
Royal Dutch Shell Plc	48	08/22/14	08/29/14	79.33	3,807.68	3,807.68	3,880.90	73.22
Salesforce.Com, Inc.	79	08/22/14	11/20/14	60.54	4,782.37	4,782.37	4,676.32	(106.05)
Salesforce.Com, Inc.	43	08/22/14	11/24/14	60.54	2,603.06	2,603.06	2,454.92	(148.14)
Salix Pharm Ltd (De)	94	08/22/14	12/03/14	158.75	14,922.19	14,922.19	9,749.57	(5,172.62)
Salix Pharm Ltd (De)	38	11/21/14	12/03/14	103.04	3,915.33	3,915.33	3,941.31	25.98
Sanlam Ltd ADR	0	08/22/14	10/27/14	0	0	0	6.42	6.42
Sanofi ADR	69	08/22/14	11/11/14	52.88	3,648.48	3,648.48	3,223.77	(424.71)
Sanofi ADR	84	08/22/14	11/12/14	52.88	4,441.63	4,441.63	3,917.73	(523.90)
Sba Communications Corp	3	08/22/14	09/11/14	108.75	326.25	326.25	339.65	13.40
Schlumberger Ltd	13	08/22/14	10/09/14	109.08	1,418.08	1,418.08	1,234.53	(183.55)
Schlumberger Ltd	35	08/22/14	10/27/14	109.08	3,817.92	3,817.92	3,244.08	(573.84)
Schlumberger Ltd	35	08/22/14	10/28/14	109.08	3,817.92	3,817.92	3,283.41	(534.51)
Shin Etsu Chem Co Ltd ADR	459	08/22/14	10/02/14	15.66	7,187.76	7,187.76	7,292.88	105.12
Shin Etsu Chem Co Ltd ADR	210	08/22/14	11/12/14	15.66	3,288.52	3,288.52	3,432.48	143.96
Siemens Aktiengesellschaft	26	08/22/14	09/24/14	124.32	3,232.32	3,232.32	3,127.29	(105.03)
Siemens Aktiengesellschaft	22	08/22/14	10/07/14	124.32	2,735.04	2,735.04	2,467.30	(267.74)

Siemens Aktiengesellschaft	144	08/22/14	11/04/14	124 32	17,902 08	17,902 08	16,031.19	(1,870.89)
Silicon Image Inc	353	08/22/14	12/05/14	5	1,764.44	1,764 44	2,390.67	626 23
Smucker Jm Co Com New	17	08/22/14	09/24/14	101 39	1,723 61	1,723 61	1,689.96	(33.65)
Smucker Jm Co Com New	19	08/22/14	10/06/14	101 39	1,926.39	1,926 39	1,871.36	(55 03)
Smucker Jm Co Com New	1	08/22/14	10/10/14	101.39	101.39	101 39	99	(2.39)
Smucker Jm Co Com New	36	08/22/14	10/15/14	101 39	3,650.00	3,650 00	3,480.73	(169.27)
Spdr Barclays Capital Aggregat	2	08/22/14	12/31/14	57 9	115.8	115 8	116.63	0.83
Spdr Barclays Capital Converti	661	08/22/14	10/13/14	50 85	33,614 49	33,614 49	31,062.01	(2,552 48)
Spdr Barclays Capital Converti	297	08/22/14	11/28/14	50 85	15,103 64	15,103 64	14,941 73	(161 91)
Spdr Blackstone Gso Sen Loan	36	08/22/14	08/29/14	49 62	1,786.44	1,786 44	1,785 56	(0 88)
Spdr Blackstone Gso Sen Loan	40	08/22/14	10/13/14	49 62	1,984 93	1,984 93	1,960 28	(24 65)
Spdr Dj Wilshire Intl Real Est	40	08/22/14	08/29/14	44 86	1,794 40	1,794.40	1,789 16	(5.24)
Spdr Dj Wilshire Reit Etf	21	08/29/14	10/31/14	85 43	1,794.03	1,794.03	1,853 41	59 38
Spdr Trust Series 1	16	08/22/14	10/31/14	199 51	3,192.11	3,192.11	3,226.49	34.38
Spdr Trust Series 1	66	08/22/14	10/31/14	199.5	13,167.20	13,167 20	13,309.26	142.06
Stage Stores Inc	109	08/22/14	11/20/14	16.46	1,793.81	1,793 81	2,077.63	283 82
Stage Stores Inc	218	08/22/14	12/18/14	16 46	3,587 63	3,587 63	4,297.02	709 39
Stage Stores Inc	59	11/21/14	12/18/14	19.78	1,167 29	1,167 29	1,162.96	(4 33)
Stanley Black & Decker Inc	61	08/22/14	09/10/14	91.13	5,559 13	5,559 13	5,613 61	54 48
Starbucks Corp Washington	24	08/22/14	09/03/14	77.34	1,856 08	1,856 08	1,845 57	(10 51)
Starbucks Corp Washington	60	08/22/14	12/16/14	77.34	4,640 20	4,640 20	4,768.11	127 91
Stewart Information Services	99	08/22/14	10/30/14	32.47	3,214 33	3,214 33	3,518 56	304 23
Technip-Coflexip	297	08/22/14	11/24/14	23.18	6,885 79	6,885 79	5,256 84	(1,628 95)
Tesla Motors Inc	14	08/22/14	09/16/14	256.67	3,593 38	3,593 38	3,599 92	6 54
Tiger Brands Ltd Spon Adr New	263	08/22/14	12/19/14	28.89	7,597 46	7,597 46	8,430 04	832.58
Tivo Inc	392	08/22/14	12/16/14	13.75	5,388.08	5,388 08	4,633 72	(754.36)
Treehouse Foods Inc	19	08/22/14	10/08/14	81 12	1,541.34	1,541 34	1,591 21	49 87
Twitter Inc	68	08/22/14	12/17/14	45 97	3,125.73	3,125.73	2,396.95	(728 78)
Twitter Inc	67	08/22/14	12/30/14	45 97	3,079 76	3,079 76	2,390 38	(689 38)
Union Pacific Corp	15	08/22/14	09/16/14	106 04	1,590 60	1,590 60	1,617 14	26 54
Union Pacific Corp	21	08/22/14	09/16/14	106.04	2,226.84	2,226 84	2,261 34	34 50
Union Pacific Corp	10	08/22/14	10/02/14	106 04	1,060.40	1,060 40	1,057.01	(3 39)
Union Pacific Corp	18	08/22/14	11/17/14	106.04	1,908.72	1,908 72	2,170 83	262 11
Union Pacific Corp	15	08/22/14	11/18/14	106.04	1,590.60	1,590 60	1,807.95	217 35
United Therapeutics Corp	37	08/22/14	10/07/14	93.94	3,475.76	3,475 76	4,740 60	1,264 84
Unitedhealth Gp Inc	6	08/22/14	09/04/14	83.9	503.38	503 38	521 42	18.04
Unitedhealth Gp Inc	22	08/22/14	12/03/14	83.9	1,845.72	1,845 72	2,222 20	376.48
Us Tsy Bond 3 1/8 8-15-44	3,000.00	09/26/14	10/15/14	98.16	2,944.69	2,944 69	3,176 36	231 67
Us Tsy Bond Tnb 2 1/2 1-15-29	21,000.00	09/02/14	10/15/14	126.89	29,580.60	29,569 94	29,725 97	156.03
Us Tsy Note 3/4 10-31-17	24,000.00	09/02/14	10/15/14	98.94	23,745 00	23,745 00	23,981 17	236 17
Us Tsy Note 1 1/8 12-31-19	21,000.00	09/02/14	09/25/14	96.66	20,298 64	20,298 64	20,220 71	(77 93)
Us Tsy Note 1 5/8 7-31-19	7,000 00	10/24/14	12/09/14	100.75	7,053.87	7,052 55	7,018 32	(34 23)
Us Tsy Note 1 000 5-31-18	18,000 00	09/02/14	09/09/14	98.73	17,772.19	17,772 18	17,722.96	(49 22)
Us Tsy Note 1 000 5-31-18	15,000.00	09/02/14	09/25/14	98.73	14,810.16	14,810 16	14,780 87	(29 29)
Us Tsy Note 2 3/8 8-15-24	11,000.00	09/26/14	10/15/14	98.54	10,839 73	10,839 73	11,299 02	459.29
Us Tsy Note 2 000 11-15-21	25,000 00	09/02/14	10/15/14	99.12	24,780 28	24,780 28	25,435 45	655 17
Us Tsy Note 3 1/8 5-15-19	6,000 00	10/24/14	11/17/14	107.4	6,449 53	6,443.77	6,415 31	(28 46)
Us Tsy Note 3 5/8 2-15-21	25,000 00	09/02/14	10/15/14	109.74	27,476 55	27,434 25	28,033 10	598 85
Us Tsy Note Tiin 1/8 7-15-22	34,000 00	09/02/14	10/15/14	99.94	35,215 92	35,203 34	35,202 16	(1 18)
Vanguard European Msci Etf	63	08/22/14	08/29/14	57.29	3,609 08	3,609 08	3,640 05	30.97
Vanguard European Msci Etf	107	08/22/14	10/13/14	57.29	6,129 71	6,129.71	5,582 56	(547 15)
Vanguard European Msci Etf	28	08/22/14	10/31/14	57.29	1,604 04	1,604 04	1,516 72	(87 32)
Vanguard European Msci Etf	189	08/22/14	12/31/14	57.29	10,827 24	10,827 24	9,905 27	(921 97)
Vanguard Ftse Emerging Markets	65	08/22/14	09/30/14	45.05	2,927 93	2,927 93	2,711.09	(216 84)
Vanguard Ftse Emerging Markets	51	08/22/14	10/13/14	45 05	2,297.30	2,297 30	2,136 48	(160 82)
Vanguard Ftse Emerging Markets	89	08/22/14	12/31/14	45 05	4,009 01	4,009.01	3,561 70	(447.31)
Vanguard Ftse Emerging Markets	165	08/29/14	12/31/14	45 4	7,491 00	7,491 00	6,603.15	(887 85)
Vanguard Ftse Emerging Markets	91	10/31/14	12/31/14	42 64	3,880 24	3,880 24	3,641 74	(238 50)
Vanguard Ftse Emerging Markets	169	11/21/14	12/31/14	43	7,266 46	7,266 46	6,763 23	(503 23)
Vanguard Ftse Emerging Markets	76	11/28/14	12/31/14	42.17	3,204 92	3,204.92	3,041.45	(163.47)
Vanguard Growth Etf	146	08/22/14	08/29/14	101.4	14,803 80	14,803.80	14,868.31	64 51

Vanguard Growth Etf	36	08/22/14	10/13/14	101 4	3,650.25	3,650 25	3,434.95	(215 30)
Vanguard Growth Etf	96	08/22/14	10/31/14	101 4	9,734.01	9,734.01	9,855.14	121 13
Vanguard Growth Etf	25	08/22/14	11/28/14	101 4	2,534.90	2,534.90	2,644.94	110 04
Vanguard Reit Etf	7	08/29/14	10/13/14	76.96	538.7	538.7	517.93	(20 77)
Vanguard Reit Etf	25	08/29/14	10/31/14	76.96	1,923.94	1,923.94	1,974 70	50 76
Vanguard Reit Etf	6	08/29/14	12/31/14	76.59	459.55	459 55	485.98	26 43
Vanguard Short Term Bnd	283	08/22/14	10/13/14	80 2	22,695 67	22,695.67	22,784 78	89 11
Vanguard Short Term Bnd	511	08/22/14	10/31/14	80 2	40,980.51	40,980 51	41,037 50	56.99
Vanguard Short Term Bnd	265	08/22/14	12/31/14	80 2	21,252.13	21,252 13	21,186.28	(65 85)
Vanguard Sm Cap Growth Etf	72	08/22/14	08/29/14	125 31	9,022.46	9,022 46	9,102.75	80 29
Vanguard Sm Cap Growth Etf	36	08/22/14	10/13/14	125 31	4,511 23	4,511 23	4,085.36	(425 87)
Vanguard Sm Cap Growth Etf	28	08/22/14	10/31/14	125 31	3,508 74	3,508 74	3,500.76	(7 98)
Vanguard Total Bond Market	170	08/22/14	09/30/14	82.28	13,987 09	13,987 09	13,927 79	(59.30)
Vanguard Total Bond Market	250	08/22/14	10/13/14	82 28	20,569 25	20,569 25	20,690 39	121 14
Vanguard Total Bond Market	206	08/22/14	11/28/14	82 28	16,949 06	16,949 06	17,070 84	121.78
Vanguard Total Bond Market	125	08/22/14	12/31/14	82 28	10,284 63	10,284.63	10,296 02	11.39
Vanguard Value Etf Index	23	08/22/14	10/13/14	82.1	1,888 21	1,888 21	1,805.59	(82 62)
Vanguard Value Etf Index	31	08/22/14	11/28/14	82 1	2,544 98	2,544 98	2,625.64	80.66
Vectrus Inc Com	0 502	08/22/14	09/26/14	21 38	10 5	10 5	10 82	0.32
Vectrus Inc Com	23	08/22/14	10/09/14	20 92	481 19	481 19	471 65	(9 54)
Visteon Corp	129	08/22/14	12/22/14	100 42	12,954 52	12,954 52	13,641 16	686 64
Visteon Corp	68	11/21/14	12/22/14	97 19	6,608 59	6,608.59	7,190 69	582 10
Walt Disney Co Hldg Co	20	08/22/14	11/07/14	90 72	1,814 33	1,814 33	1,794 31	(20 02)
Waters Corp	270	08/22/14	09/22/14	103 16	27,852 90	27,852.90	27,402 64	(450 26)
Wellcare Health Plans Inc.	62	08/22/14	12/22/14	62 67	3,885 40	3,885.40	5,071 26	1,185 86
Wellcare Health Plans Inc	34	08/22/14	12/30/14	62 67	2,130 70	2,130.70	2,833 99	703 29
Westar Energy Inc	126	08/22/14	11/07/14	36 63	4,615 00	4,615.00	4,851 81	236.81
Whirlpool Corp	17	08/22/14	11/07/14	152 43	2,591 26	2,591 26	2,988 55	397 29
Whirlpool Corp	17	08/22/14	12/03/14	152 43	2,591 26	2,591 26	3,188.15	596.89
Williams Co Inc	46	10/24/14	12/10/14	53 09	2,441 99	2,441 99	2,056 29	(385 70)
Williams Co Inc	54	10/24/14	12/12/14	53 09	2,866 69	2,866 69	2,327.05	(539 64)
Williams Co Inc	1	10/24/14	12/15/14	53 09	53 09	53 09	43 13	(9.96)
Williams Co Inc	65	10/29/14	12/15/14	55 06	3,579 20	3,579 20	2,803 35	(775 85)
Williams Co Inc	56	10/30/14	12/15/14	54 97	3,078 28	3,078 28	2,415 19	(663.09)
Williams Co Inc	10	10/30/14	12/15/14	54 97	549 69	549 69	423 23	(126 46)
Williams Co Inc	114	11/21/14	12/15/14	55 38	6,313 73	6,313 73	4,824 79	(1,488 94)
Willis Group Holdings Plc	46	08/22/14	10/01/14	41.76	1,920 96	1,920 96	1,873 26	(47 70)
Willis Group Holdings Plc	45	08/22/14	10/14/14	41.76	1,879 20	1,879 20	1,802 51	(76 69)
Wisdomtree Dreyfus Emer Curr	364	08/22/14	08/29/14	20.41	7,427 42	7,427 42	7,341 71	(85.71)
Wisdomtree Dreyfus Emer Curr	92	08/22/14	09/30/14	20.41	1,877.26	1,877 26	1,811 43	(65 83)
Woolworths Hldgs Ltd	0	11/06/14	11/06/14	0	0	0	603 71	603 71
Workday Inc Cl A	19	08/22/14	11/19/14	88 47	1,680.86	1,680 86	1,728 69	47 83
Fnma Pool At8873 4 000 6-01-43	448 2	09/12/14	10/25/14	1	448 2	448 2	448 2	-
Fnma Pool Av4892 4 1/2 12-01-43	977 54	09/12/14	10/25/14	1	977 54	977 54	977 54	-
Fnma Pool 310138 5 000 6-01-40	91 57	09/12/14	10/25/14	1	91.57	91 57	91 57	-
Priceline com Inc New	15000	11/05/01	08/15/14	26 40	396000.06	396000 06	19216479 78	18,820,479 72
Priceline.com Inc New	8500	11/05/01	11/17/14	26.40	224,399 96	224,399 96	9,869,669 36	9,645,269 40

**Application for Extension of Time To File an
Exempt Organization Return**

OMB No. 1545-1709

► **File a separate application for each return.**► **Information about Form 8868 and its instructions is at www.irs.gov/form8868.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☐
 - If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)
- Do not complete Part II unless** you have already been granted an automatic 3-month extension on a previously filed Form 8868

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	Brothers Brook Foundation	46-1509070
	Number, street, and room or suite no. If a P O box, see instructions	Social security number (SSN)
	P O Box 1104	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	New Canaan, CT 06840	

Enter the Return code for the return that this application is for (file a separate application for each return)

04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720 (other than individual)	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ► Geoffrey B. Carter

Telephone No. ► (203) 594-6505

Fax No. ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ . If this is for the whole group, check this box ☐ . If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2015, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ☒ calendar year 2014 or

► ☐ tax year beginning _____, and ending _____

- 2 If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return
- ☐ Change in accounting period

3a	If this application is for Forms 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	0
b	If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	0
c	Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	0

Caution. If you are going to make an electronic funds withdrawal (direct debit) with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions