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EXTENDED TO AUGUST 17, 2015

Return of Private Foundation

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

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OMB No 1545-0052

2014

Open to Public Inspection

Form 990-PF

Department of the Treasury
Internal Revenue Service

For calendar year 2014 or tax year beginning

, and ending

Name of foundation WILLIAM M. FULLER FOUNDATION		A Employer identification number 75-2335552	
Number and street (or P O box number if mail is not delivered to street address) 1010 WEST WALL		Room/suite	B Telephone number 432-683-5661
City or town, state or province, country, and ZIP or foreign postal code MIDLAND, TX 79701		C If exemption application is pending, check here ☐	
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 6,326,040.		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
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))		(a) Revenue and expenses per books	(b) Net investment income
		(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received			N/A
2 Check ☒ if the foundation is not required to attach Sch. B			
3 Interest on savings and temporary cash investments		27.	27.
4 Dividends and interest from securities		92,525.	92,525.
5a Gross rents		4,416.	4,416.
b Net rental income or (loss) 4,416.			
6a Net gain or (loss) from sale of assets not on line 10		188,928.	
b Gross sales price for all assets on line 6a 700,602.			
7 Capital gain net income (from Part IV, line 2)			188,928.
8 Net short-term capital gain			
9 Income modifications			
10a Gross sales less returns and allowances			
b Less Cost of goods sold			
c Gross profit or (loss)			
11 Other income		5,481.	5,481.
12 Total. Add lines 1 through 11		291,377.	291,377.
13 Compensation of officers, directors, trustees, etc		0.	0.
14 Other employee salaries and wages			
15 Pension plans, employee benefits			
16a Legal fees			
b Accounting fees STMT 5		6,800.	4,533.
c Other professional fees			
17 Interest			
18 Taxes STMT 6		331.	331.
19 Depreciation and depletion			
20 Occupancy JUN 13 2015			
21 Travel, conferences, and meetings			
22 Printing and publications			
23 Other expenses STMT 7		55,540.	55,457.
24 Total operating and administrative expenses. Add lines 13 through 23		62,671.	60,321.
25 Contributions, gifts, grants paid		252,521.	
26 Total expenses and disbursements. Add lines 24 and 25		315,192.	60,321.
27 Subtract line 26 from line 12:			
a Excess of revenue over expenses and disbursements		<23,815.>	
b Net investment income (if negative, enter -0-)			231,056.
c Adjusted net income (if negative, enter -0-)			N/A

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LHA For Paperwork Reduction Act Notice, see instructions.

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SCANNED JUN 19 2015

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	30,399.	66,063.	66,063.
	2 Savings and temporary cash investments	747,519.	504,660.	504,660.
	3 Accounts receivable ▶ 5,105.		5,105.	5,105.
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock			
	c Investments - corporate bonds			
	Liabilities	11 Investments - land, buildings, and equipment: basis ▶		
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 9		3,528,843.	3,694,968.	5,750,212.
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶ STATEMENT 10)		2,694.	2,694.	0.
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		4,309,455.	4,273,490.	6,326,040.
17 Accounts payable and accrued expenses		338.	338.	
18 Grants payable				
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	338.	338.	
Foundations that follow SFAS 117, check here ▶ ☐	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	27 Capital stock, trust principal, or current funds	4,309,117.	4,273,152.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	0.	0.	
	30 Total net assets or fund balances	4,309,117.	4,273,152.	
31 Total liabilities and net assets/fund balances	4,309,455.	4,273,490.		

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	4,309,117.
2 Enter amount from Part I, line 27a	2	<23,815.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	4,285,302.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 8	5	12,150.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	4,273,152.

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				
b SEE ATTACHED STATEMENTS				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e 700,602.		511,674.	188,928.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a				
b				
c				
d				
e			188,928.	
2 Capital gain net income or (net capital loss)		2		188,928.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8		3		N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2013	238,924.	5,277,014.	.045276
2012	240,247.	4,811,164.	.049935
2011	221,265.	4,987,304.	.044366
2010	164,070.	4,431,801.	.037021
2009	289,534.	3,953,742.	.073230
2 Total of line 1, column (d)			.249828
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			.049966
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5			6,212,225.
5 Multiply line 4 by line 3			310,400.
6 Enter 1% of net investment income (1% of Part I, line 27b)			2,311.
7 Add lines 5 and 6			312,711.
8 Enter qualifying distributions from Part XII, line 4			254,871.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	4,621.
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	4,621.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	4,621.
6 Credits/Payments:			
a 2014 estimated tax payments and 2013 overpayment credited to 2014	6a	725.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	4,500.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	5,225.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	73.	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	531.	
11 Enter the amount of line 10 to be: Credited to 2015 estimated tax	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
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? 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		X
1c 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. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		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?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		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? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) TX		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► ROYCE L. FORT Telephone no. ► 432-683-5661 Located at ► 1010 W WALL, MIDLAND, TX ZIP+4 ► 79701			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
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	N/A	1b
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014?		1c
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? If "Yes," list the years ►	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ►		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2014 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2014)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
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

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

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

N/A

Organizations relying on a current notice regarding disaster assistance check here

☒**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

6b

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 11		0.	0.	0.

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

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

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

0

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

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

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 ANNUAL GIFTS TO QUALIFYING 501(C)(3) ORGANIZATIONS. TWENTY-SIX QUALIFYING ORGANIZATIONS RECEIVED CONTRIBUTIONS DURING THE CALENDAR YEAR 2014.	252,521.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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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	5,438,355.
b	Average of monthly cash balances	1b	772,749.
c	Fair market value of all other assets	1c	95,723.
d	Total (add lines 1a, b, and c)	1d	6,306,827.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	6,306,827.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	94,602.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,212,225.
6	Minimum investment return. Enter 5% of line 5	6	310,611.

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	310,611.
2a	Tax on investment income for 2014 from Part VI, line 5	2a	4,621.
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	4,621.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	305,990.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	305,990.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	305,990.

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	254,871.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	254,871.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	254,871.

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.

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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				305,990.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			250,083.	
b Total for prior years:		0.		
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: ▶ \$ 254,871.				
a Applied to 2013, but not more than line 2a			250,083.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2014 distributable amount				4,788.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:	0.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	0.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015				301,202.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2009 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a	0.			
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 Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
BROADWAY BAPTIST CHURCH 305 W. BROADWAY FORT WORTH, TX 76104		PC	TO FURTHER CHARITABLE PURPOSE.	5,000.
CITY OF FT WORTH PARKS & RECREATION 4726 BOAT CLUB RD FORT WORTH, TX 76135		PC	TO FURTHER CHARITABLE PURPOSE.	98,426.
COOK CHILDREN'S HOSPITAL 801 SEVENTH AVE. FORT WORTH, TX 76104		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
CRYSTAL BRIDGES MUSEUM OF AMERICAN ART 600 MUSEUM WAY BENTONVILLE, AR 72712		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
DALLAS/FORT WORTH CELEBRATION OF READING 2301 FLORA STREET DALLAS, TX 75201		PC	TO FURTHER CHARITABLE PURPOSE.	500.
Total	SEE CONTINUATION SHEET(S)			252,521.
b Approved for future payment				
NONE				
Total				0.

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

- | | | | | |
|---|--|-------|-----|----|
| 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? | | Yes | No |
| | | | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of: | | | |
| | | | | |
| | (1) Cash | 1a(1) | | X |
| | (2) Other assets | 1a(2) | | X |
| b | Other transactions: | | | |
| | | | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | | X |
| | (4) Reimbursement arrangements | 1b(4) | | X |
| | (5) Loans or loan guarantees | 1b(5) | | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | | |

[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
N/A		

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

Signature of officer or trustee: [Signature] Date: 16/9/15 Title: Vice President

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

Paid Preparer Use Only	Print preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	TRACY K. ELMS	<i>Tracy K Elms, CPA</i>		☒	000051789
	Firm's name ▶ WEAVER AND TIDWELL, L.L.P.	Firm's EIN ▶ 75-0786316			
	Firm's address ▶ 400 W. ILLINOIS, SUITE 1550 MIDLAND, TX 79701			Phone no. 432.683.5226	

Part XV . Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
DALLAS MUSEUM OF ART 1717 NORTH HARWOOD DALLAS, TX 75201		PC	TO FURTHER CHARITABLE PURPOSE.	1,000.
EISENHOWER MEDICAL CENTER FOUNDATION 39000 BOB HOPE DRIVE RANCHO MIRAGE, CA 92270		PC	TO FURTHER CHARITABLE PURPOSE.	25,000.
FT WORTH SYMPHONY 525 COMMERCE STREET FORT WORTH, TX 76102		PC	TO FURTHER CHARITABLE PURPOSE.	5,500.
FT WORTH ZOO 1989 COLONIAL PKWY FORT WORTH, TX 76110		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
GEORGE W. BUSH PRESIDENTIAL CENTER P.O. BOX 600610 DALLAS, TX 75360		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
GILL CHILDREN'S SERVICES 555 HEMPHILL STREET, SUITE 200 FORT WORTH, TX 76104		PC	TO FURTHER CHARITABLE PURPOSE.	100.
KIMBELL ART MUSEUM 301 COMMERCE STREET STE 2300 FORT WORTH, TX 76102		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
LONE STAR SANCTUARY FOR ANIMALS 4200 N FAIRGROUNDS ROAD MIDLAND, TX 79710		PC	TO FURTHER CHARITABLE PURPOSE.	5,000.
NATIONAL COWGIRL MUSEUM & HALL OF FAME 1720 GENDY STREET FORT WORTH, TX 76107		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
ONE SAFE PLACE 1100 HEMPHILL STREET FORT WORTH, TX 76104		PC	TO FURTHER CHARITABLE PURPOSE.	10,500.
Total from continuation sheets				128,595.

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
SAVING HOPE FOUNDATION 950 COMMERCE STREET FORT WORTH, TX 76102		PC	TO FURTHER CHARITABLE PURPOSE.	1,895.
SCOTTISH RITE HOSPITAL 2222 WELBORN STREET DALLAS, TX 75219		PC	TO FURTHER CHARITABLE PURPOSE.	5,000.
ST. JOHN'S CATHEDRAL 413 W. CUMBERLAND KNOXVILLE, TN 37902		PC	TO FURTHER CHARITABLE PURPOSE.	100.
ST. JUDE CHILDREN'S HOSPITAL 262 DANNY THOMAS PLACE MEMPHIS, TN 38105		PC	TO FURTHER CHARITABLE PURPOSE.	10,000.
TARRANT AREA FOOD BANK 2600 CULLEN STREET FORT WORTH, TX 76107		PC	TO FURTHER CHARITABLE PURPOSE.	5,000.
TCU COLLEGE OF FINE ARTS 2800 S. UNIVERSITY DR. FORT WORTH, TX 76129		PC	TO FURTHER CHARITABLE PURPOSE.	8,000.
TEXAS PUBLIC POLICY FOUNDATION 901 CONGRESS AVENUE AUSTIN, TX 78701		PC	TO FURTHER CHARITABLE PURPOSE.	1,000.
UNION GOSPEL MISSION OF TARRANT COUNTY 1321 EAST LANCASTER AVE. FORT WORTH, TX 76102		PC	TO FURTHER CHARITABLE PURPOSE.	1,000.
VAN CLIBURN FOUNDATION 2525 RIDGMAR BLVD STE 307 FORT WORTH, TX 76116		PC	TO FURTHER CHARITABLE PURPOSE.	7,500.
WINGS FOUNDATION P.O. BOX 610563 DFW AIRPORT, TX 75261		PC	TO FURTHER CHARITABLE PURPOSE.	500.
Total from continuation sheets				

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 SEE ATTACHED STATEMENTS				
b JP MORGAN SECURITIES		P	VARIOUS	VARIOUS
c JP MORGAN SECURITIES		P	VARIOUS	VARIOUS
d JP MORGAN SECURITIES		P	VARIOUS	VARIOUS
e GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
f GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
g GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
h GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
i GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
j GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
k GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
l GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
m GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
n GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS
o GOLDMAN SACHS SECURITIES		P	VARIOUS	VARIOUS

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			0.
b 26,307.		21,379.	4,928.
c 18,189.		10,910.	7,279.
d 95,861.		41,862.	53,999.
e 117,309.		107,341.	9,968.
f 95,013.		71,180.	23,833.
g 20,090.		13,427.	6,663.
h 16,774.		15,435.	1,339.
i 14,406.		9,014.	5,392.
j 52,106.		34,087.	18,019.
k 64,184.		55,532.	8,652.
l 107,993.		77,632.	30,361.
m 16,379.		7,640.	8,739.
n 42,877.		38,206.	4,671.
o 9,292.		8,029.	1,263.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			0.
b			4,928.
c			7,279.
d			53,999.
e			9,968.
f			23,833.
g			6,663.
h			1,339.
i			5,392.
j			18,019.
k			8,652.
l			30,361.
m			8,739.
n			4,671.
o			1,263.

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

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):

If gain, also enter in Part I, line 8, column (c).

If (loss), enter "-0-" in Part I, line 8

3

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	GOLDMAN SACHS SECURITIES	P	VARIOUS	VARIOUS
b	CAPITAL GAINS DIVIDENDS			
c				
d				
e				
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

(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	27.		27.
b	3,795.		3,795.
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			27.
b			3,795.
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	188,928.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8	3	N/A

Capital Gain and Loss Schedule

WILLIAM M FULLER FOUNDATION CUSTODY

Account Number: W 03366-00-7

Short-Term Covered

* Code, W indicates Wash Sale
L indicates a Nondeductible Loss other than a Wash Sale
** Ordinary Income: D indicates Ordinary Income gain or loss
F indicates Foreign Exchange gain or loss on Capital transactions

Stock and
other symbol
CUSIP

Description	Code*	Date Acquired Date Sold	Units	Sales Price	Cost or Other Basis	Adjustments to gain or loss	Gain or Loss Ordinary Income**
COVIDIEN PLC	COV	12/09/13	200.000	18,189.04	13,862.86		4,526.18
	G2554F113	07/01/14					
KNOWLES CORP	KN-W	12/16/13	237.000	7,428.64	7,048.75		379.89
	49926D109	03/17/14					
VERITV CORP	VRTV	06/06/14	18.000	689.15	667.66		21.49
COM	923454102	08/07/14					
Total Short-Term Covered				26,306.83	21,379.27		4,927.56

Capital Gain and Loss Schedule

WILLIAM M FULLER FOUNDATION CUSTODY
Account Number: W 03366-00-7

* Code: W indicates Wash Sale

L indicates a Nondeductible Loss other than a Wash Sale

** Ordinary Income: D indicates Ordinary Income gain or loss

F indicates Foreign Exchange gain or loss on Capital transactions

Stock and
other symbol
Cusip

Long-Term Covered

Description	Code*	Date Acquired Date Sold	Units	Sales Price	Cost or Other Basis	Adjustment to gain or loss	Gain or Loss Ordinary Income**
COVIDIEN PLC	COV	10/08/12	200.000	18,189.04	10,910.28		7,278.76
	G2554F113	07/01/14					
Total Long-Term Covered				18,189.04	10,910.28		7,278.76

Capital Gain and Loss Schedule
WILLIAM M FULLER FOUNDATION CUSTODY
 Account Number: W 03366-00-7

Long-Term Noncovered

* Code: W indicates Wash Sale
 L indicates a Nondeductible Loss other than a Wash Sale
 ~ Ordinary Income; D indicates Ordinary Income gain or loss
 F indicates Foreign Exchange gain or loss on Capital Transactions

Stock and
 other symbol
 Cusip

Description	Code*	Date Acquired Date Sold	Units	Sales Price	Cost or Other Basis	Adjustments to gain or loss	Gain or Loss Ordinary Income**
COVIDIEN PLC	COV	02/18/10	500.000	45,472.59	22,880.72		22,591.87
	G2554F113	07/01/14					
ENRON CORP	ENRN	00/00/00		423.54	.00		423.54
DELISTED	293561106	01/17/14					
REPRESENTS PRO RATA SHARE OF THE NET SETTLEMENT FROM THE ENRON CORP CLASS ACTION. DUE W03366007 WILLIAM							
HALYARD HEALTH INC-W/I	HYH-	00/00/00		18.68	.00		18.68
CASH IN LIEU OF FRACTIONAL SHARES.	40650V100	11/20/14					
HALYARD HEALTH INC-W/I	HYH-	Various	62.000	2,381.08	1,211.20		1,169.88
	40650V100	12/05/14					
KNOWLES CORP	KN-W	00/00/00		14.42	.00		14.42
CASH IN LIEU OF FRACTIONAL SHARES	49926D109	03/14/14					
PETSMART INC	PETM	Various	700.000	45,107.91	16,982.56		28,125.35
	716768106	01/17/14					
TIME INC	TIME	00/00/00		5.75	.00		5.75
CASH IN LIEU OF FRACTIONAL SHARES.	887228104	08/25/14					
TIME INC	TIME	05/19/09	106.000	2,405.01	787.80		1,617.21
	887228104	08/18/14					
VERITIV CORP	VRTV	00/00/00		32.04	.00		32.04
COM	923454102	07/28/14					
CASH IN LIEU OF FRACTIONAL SHARES.							
Total Long-Term Noncovered				95,861.02	41,862.28		53,998.74

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
WILLIS GROUP HOLDINGS PLC CMN (G96666105)	06/20/2013	01/03/2014	28.00	1,228.93	0.00	1,174.42	54.51
POLYCOM INC CMN (73172K104)	09/19/2013	01/24/2014	108.00	1,275.44	0.00	1,174.13	101.31
INTERNATIONAL PAPER CO CMN (460146103)	02/22/2013	01/28/2014	28.00	1,301.20	0.00	1,197.09	104.11
PIONEER NATURAL RESOURCES CO CMN (723787107)	06/27/2013	01/28/2014	5.00	867.50	0.00	743.05	124.45
WHIRLPOOL CORP CMN (963320106)	02/20/2013	01/31/2014	17.00	2,274.29	0.00	1,867.05	407.24
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	01/14/2014	02/06/2014	12.00	1,246.73	0.00	961.49	285.24
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	12/23/2013	02/06/2014	19.00	1,973.99	0.00	1,467.75	506.24
STARWOOD WAYPOINT RESIDENTIAL CMN (85571W109)	02/03/2014	02/07/2014	9.00	259.96	0.00	259.56	0.40
STARWOOD WAYPOINT RESIDENTIAL CMN (85571W109)	02/03/2014	02/07/2014	16.00	462.15	0.00	461.44	0.71
F5 NETWORKS INC CMN (315616102)	01/28/2014	02/13/2014	7.00	781.65	0.00	749.45	32.20
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	01/14/2014	02/18/2014	6.00	705.35	0.00	480.75	224.60
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	02/03/2014	02/18/2014	7.00	822.90	0.00	544.89	278.01
TENET HEALTHCARE CORP CMN (88033G407)	08/07/2013	02/21/2014	26.00	1,202.98	0.00	1,087.77	115.21
HUMANA INC. CMN (444859102)	06/27/2013	02/26/2014	10.00	1,115.52	0.00	847.75	267.77
BARD C R INC N J CMN (067383109)	09/04/2013	03/07/2014	6.00	864.05	0.00	697.33	166.72
EQT CORPORATION CMN (26884L109)	12/12/2013	03/10/2014	12.00	1,201.25	0.00	1,042.66	158.59

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
APPLIED MATERIALS INC CMN (038222105)	09/30/2013	03/21/2014	61.00	1,246.55	0.00	1,072.50	174.05
NVIDIA CORP CMN (67066G104)	08/19/2013	03/31/2014	133.00	2,381.58	0.00	1,994.53	387.05
DELPHI AUTOMOTIVE PLC CMN (G27823106)	11/18/2013	04/03/2014	14.00	979.46	0.00	812.65	166.81
ZIONS BANCORP CMN (989701107)	04/04/2013	04/03/2014	76.00	2,401.83	0.00	1,826.83	575.00
STANLEY BLACK & DECKER INC CMN (854502101)	05/30/2013	04/09/2014	13.00	1,044.76	0.00	1,039.11	5.65
AETNA INC CMN (00817Y108)	10/29/2013	04/14/2014	29.00	2,048.71	0.00	1,761.75	286.96
ASHLAND INC. CMN (044209104)	07/24/2013	04/17/2014	23.00	2,225.81	0.00	1,991.97	233.84
BARD C R INC N J CMN (067383109)	09/04/2013	04/23/2014	7.00	943.75	0.00	813.55	130.20
TYSON FOODS INC CL-A CMN CLASS A (902494103)	07/05/2013	04/25/2014	50.00	2,122.76	0.00	1,313.36	809.40
CAREFUSION CORPORATION CMN (14170T101)	08/07/2013	04/29/2014	28.00	1,086.12	0.00	1,039.68	46.44
CAREFUSION CORPORATION CMN (14170T101)	07/11/2013	04/29/2014	53.00	2,055.88	0.00	2,040.93	14.95
STANLEY BLACK & DECKER INC CMN (854502101)	05/30/2013	04/30/2014	7.00	596.15	0.00	559.52	36.63
STANLEY BLACK & DECKER INC CMN (854502101)	11/08/2013	04/30/2014	16.00	1,362.63	0.00	1,296.17	66.46
MACY'S INC. CMN (55616P104)	01/28/2014	05/02/2014	25.00	1,428.13	0.00	1,363.15	64.98
HUMANA INC. CMN (444859102)	06/27/2013	05/06/2014	12.00	1,323.39	0.00	1,017.30	306.09
LABORATORY CORPORATION OF AMER CMN (50540R409)	12/23/2013	05/15/2014	24.00	2,381.76	0.00	2,184.68	197.08
MOHAWK INDUSTRIES INC COMMON STOCK (608190104)	02/03/2014	05/19/2014	17.00	2,262.05	0.00	2,352.21	(90.16)
TYCO INTERNATIONAL LTD CMN (H89128104)	08/08/2013	05/21/2014	32.00	1,361.35	0.00	1,141.03	220.32
GENWORTH FINANCIAL INC CMN CLASS A (37247D106)	06/24/2013	05/23/2014	103.00	1,785.85	0.00	1,101.15	684.70
CIMAREX ENERGY CO CMN (171798101)	07/12/2013	06/03/2014	9.00	1,175.41	0.00	644.63	530.78
HUMANA INC. CMN (444859102)	08/06/2013	06/05/2014	7.00	872.92	0.00	637.84	235.08
HUMANA INC. CMN (444859102)	06/27/2013	06/05/2014	17.00	2,119.95	0.00	1,441.18	678.77
CIVED CORP CMN (178787107)	08/28/2013	06/11/2014	20.00	486.61	0.00	393.89	92.72
EQT CORPORATION CMN (26884L109)	01/16/2014	06/13/2014	10.00	1,050.48	0.00	880.12	170.36
EQT CORPORATION CMN (26884L109)	12/12/2013	06/13/2014	13.00	1,365.62	0.00	1,129.54	236.08

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GENWORTH FINANCIAL INC CMN CLASS A (37247D106)	06/24/2013	06/17/2014	68.00	1,193.86	0.00	726.97	466.89
CRANE CO (DELAWARE) CMN (224399105)	12/13/2013	06/20/2014	21.00	1,546.37	0.00	1,361.01	185.36
F5 NETWORKS INC CMN (315616102)	01/28/2014	06/24/2014	13.00	1,431.74	0.00	1,391.84	39.90
TYCO INTERNATIONAL LTD. CMN (H89128104)	08/08/2013	06/30/2014	29.00	1,322.58	0.00	1,034.05	288.53
TYCO INTERNATIONAL LTD. CMN (H89128104)	11/26/2013	06/30/2014	35.00	1,596.22	0.00	1,354.44	241.78
E*TRADE FINANCIAL CORPORATION CMN (269246401)	04/15/2014	07/01/2014	112.00	2,417.16	0.00	2,254.53	162.63
SEVENTY SEVEN ENERGY INC CMN (818097107)	08/19/2013	07/10/2014	2.00	50.00	0.00	40.29	9.71
APPLIED MATERIALS INC CMN (038222105)	09/30/2013	07/17/2014	59.00	1,353.89	0.00	1,037.34	316.55
KEYCORP CMN (493267108)	04/03/2014	07/25/2014	230.00	3,192.36	0.00	3,316.25	(123.89)
GLOBAL PMTS INC CMN (37940X102)	02/10/2014	07/30/2014	15.00	1,049.87	0.00	992.21	57.66
KROGER COMPANY CMN (501044101)	02/24/2014	07/30/2014	38.00	1,893.87	0.00	1,522.87	371.00
KBR, INC. CMN (48242W106)	12/05/2013	07/31/2014	66.00	1,390.52	0.00	2,177.11	(786.59)
CITRIX SYSTEMS INC CMN (177376100)	10/10/2013	08/05/2014	18.00	1,224.04	0.00	1,061.86	162.18
TENET HEALTHCARE CORP CMN (88033G407)	11/05/2013	08/06/2014	4.00	223.82	0.00	173.55	50.27
TENET HEALTHCARE CORP CMN (88033G407)	08/07/2013	08/06/2014	23.00	1,286.95	0.00	962.26	324.69
PARKER-HANNIFIN CORP. CMN (701094104)	04/28/2014	08/19/2014	19.00	2,191.15	0.00	2,316.16	(125.01)
BARD C R INC N J CMN (067383109)	09/04/2013	08/22/2014	4.00	590.84	0.00	464.89	125.95
LOUISIANA PACIFIC CORP CMN (546347105)	12/23/2013	09/08/2014	119.00	1,675.37	0.00	2,198.11	(522.74)
TESORO CORPORATION CMN (881609101)	09/17/2013	09/09/2014	1.00	64.81	0.00	45.41	19.40
NEWFIELD EXPLORATION CO. CMN (651290108)	04/14/2014	09/17/2014	21.00	832.89	0.00	687.99	144.90
BARD C R INC N J CMN (067383109)	10/22/2013	09/29/2014	11.00	1,575.91	0.00	1,400.32	175.59
TIBCO SOFTWARE INC. CMN (88632Q103)	06/05/2014	09/29/2014	40.00	943.98	0.00	784.43	159.55
TIBCO SOFTWARE INC. CMN (88632Q103)	01/08/2014	09/29/2014	64.00	1,510.36	0.00	1,468.91	41.45
EXPEDIA, INC. CMN (30212P303)	01/08/2014	10/02/2014	11.00	904.84	0.00	779.60	125.24
NEWMONT MINING CORPORATION CMN (651639106)	04/29/2014	10/02/2014	91.00	2,088.42	0.00	2,288.34	(199.92)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
APPLIED MATERIALS INC CMN (038222105)	12/10/2013	10/03/2014	63.00	1,299.54	0.00	1,059.13	240.41
CRANE CO (DELAWARE) CMN (224399105)	12/13/2013	10/13/2014	12.00	679.47	0.00	777.72	(98.25)
CRANE CO (DELAWARE) CMN (224399105)	01/28/2014	10/13/2014	23.00	1,302.33	0.00	1,541.92	(239.59)
DUN & BRADSTREET CORP DEL NEW CMN (26483E100)	07/17/2014	10/16/2014	7.00	772.51	0.00	772.24	0.27
DUN & BRADSTREET CORP DEL NEW CMN (26483E100)	04/07/2014	10/16/2014	15.00	1,655.37	0.00	1,505.83	149.54
ITT CORPORATION CMN (450911201)	04/21/2014	10/16/2014	47.00	1,828.75	0.00	2,052.16	(223.41)
NEWFIELD EXPLORATION CO. CMN (651290108)	05/20/2014	10/16/2014	26.00	667.13	0.00	909.67	(242.54)
NEWFIELD EXPLORATION CO. CMN (651290108)	04/14/2014	10/16/2014	48.00	1,231.62	0.00	1,572.54	(340.92)
TENET HEALTHCARE CORP CMN (88033G407)	11/05/2013	10/16/2014	28.00	1,519.24	0.00	1,214.82	304.42
GLOBAL PMTS INC CMN (37940X102)	02/10/2014	10/20/2014	18.00	1,305.58	0.00	1,190.65	114.93
STEEL DYNAMICS, INC. CMN (858119100)	07/29/2014	10/22/2014	111.00	2,493.37	0.00	2,395.54	97.83
ITT CORPORATION CMN (450911201)	04/21/2014	10/28/2014	5.00	215.53	0.00	218.31	(2.78)
ITT CORPORATION CMN (450911201)	06/20/2014	10/28/2014	33.00	1,422.53	0.00	1,570.03	(147.50)
ANALOG DEVICES, INC. CMN (032654105)	05/22/2014	11/03/2014	20.00	992.32	0.00	1,031.74	(39.42)
ANALOG DEVICES, INC. CMN (032654105) Disallowed Loss							39.42
CIGNA CORPORATION CMN (125509109)	04/07/2014	11/06/2014	12.00	1,206.99	0.00	973.32	233.67
UNITED CONTINENTAL HOLDING INC CMN (910047109)	11/20/2013	11/07/2014	33.00	1,795.94	0.00	1,240.25	555.69
TIMKEN CO CMN (887389104)	06/18/2014	11/17/2014	14.00	601.40	0.00	658.16	(56.76)
KROGER COMPANY CMN (501044101)	03/05/2014	12/02/2014	10.00	594.98	0.00	426.86	168.12
KROGER COMPANY CMN (501044101)	02/24/2014	12/02/2014	19.00	1,130.46	0.00	761.44	369.02
OIL STS INTL INC CMN (678026105)	09/09/2014	12/11/2014	17.00	748.51	0.00	1,071.75	(323.24)
OIL STS INTL INC CMN (678026105)	06/04/2014	12/11/2014	20.00	880.60	0.00	1,264.80	(384.20)
CIGNA CORPORATION CMN (125509109)	04/07/2014	12/12/2014	15.00	1,533.97	0.00	1,216.65	317.32
QEP RESOURCES, INC. CMN (74733V100)	09/23/2014	12/17/2014	22.00	417.75	0.00	682.20	(264.45)
QEP RESOURCES, INC. CMN (74733V100)	08/20/2014	12/17/2014	70.00	1,329.19	0.00	2,423.12	(1,093.93)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
KEYSIGHT TECHNOLOGIES, INC. CMN (49338L103)	11/18/2014	12/24/2014	13.00	438.54	0.00	403.39	35.15
Net Covered Short-Term Disallowed Losses							39.42
Net Covered Short-Term Gains (Losses)				117,308.84	0.00	107,380.83	9,967.43

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
WILLIS GROUP HOLDINGS PLC CMN (G96666105)	03/01/2012	01/03/2014	34.00	1,492.28	0.00	1,205.71	286.57
AETNA INC CMN (00817Y108)	12/04/2012	01/07/2014	2.00	137.03	0.00	87.82	49.21
AETNA INC CMN (00817Y108)	01/17/2012	01/07/2014	18.00	1,233.27	0.00	803.32	429.95
WASTE CONNECTIONS INC CMN (941053100)	12/07/2012	01/07/2014	50.00	2,151.31	0.00	1,671.44	479.87
MGM RESORTS INTERNATIONAL CMN (552953101)	02/15/2012	01/10/2014	52.00	1,297.34	0.00	763.83	533.51
MONSTER BEVERAGE CORP CMN (611740101)	10/15/2012	01/10/2014	28.00	1,949.16	0.00	1,629.22	319.94
FIDELITY NATL INFO SVCS INC CMN (31620M106)	05/18/2012	01/17/2014	47.00	2,480.16	0.00	1,488.73	991.43
JUNIPER NETWORKS, INC CMN (48203R104)	06/21/2012	01/27/2014	9.00	248.61	0.00	144.14	104.47
JUNIPER NETWORKS, INC CMN (48203R104)	01/03/2012	01/27/2014	72.00	1,988.82	0.00	1,510.63	478.19
PIONEER NATURAL RESOURCES CO CMN (723787107)	08/01/2012	01/28/2014	5.00	867.50	0.00	473.34	394.16
LAM RESEARCH CORP CMN (512807108)	07/17/2012	02/06/2014	23.00	1,168.38	0.00	778.17	390.21
LAM RESEARCH CORP CMN (512807108)	09/21/2012	02/06/2014	30.00	1,523.97	0.00	983.39	540.58
ALTERA CORP CMN (021441100)	06/01/2012	02/14/2014	1.00	34.79	0.00	32.90	1.89
ALTERA CORP CMN (021441100)	04/27/2012	02/14/2014	19.00	661.09	0.00	675.91	(14.82)
ALTERA CORP CMN (021441100) Disallowed Loss							14.82
CIT GROUP INC CMN CLASS (125581801)	07/06/2012	02/27/2014	33.00	1,586.04	0.00	1,187.82	398.22
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	04/10/2012	03/18/2014	14.00	1,150.25	0.00	301.01	849.24

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ²	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
ALTEA CORP CMN (021441100)	06/01/2012	03/21/2014	32.00	1,163.30	0.00	1,052.84	110.46
AETNA INC CMN (00817Y108)	12/04/2012	03/31/2014	21.00	1,571.93	0.00	922.15	649.78
CIT GROUP INC. CMN CLASS (125581801)	07/06/2012	04/03/2014	10.00	495.44	0.00	359.95	135.49
CIT GROUP INC. CMN CLASS (125581801)	01/09/2013	04/03/2014	28.00	1,387.23	0.00	1,110.97	276.26
DELPHI AUTOMOTIVE PLC CMN (G27823106)	02/14/2013	04/03/2014	46.00	3,218.22	0.00	1,838.16	1,380.06
STANLEY BLACK & DECKER INC CMN (854502101)	10/22/2012	04/09/2014	11.00	884.02	0.00	770.63	113.39
AETNA INC CMN (00817Y108)	12/04/2012	04/14/2014	2.00	141.29	0.00	87.82	53.47
MACY'S INC. CMN (55616P104)	11/17/2011	04/16/2014	17.00	986.99	0.00	525.10	461.89
SEMPRA ENERGY CMN (816851109)	05/17/2011	04/16/2014	12.00	1,167.32	0.00	659.66	507.66
MACY'S INC. CMN (55616P104)	11/17/2011	05/02/2014	6.00	342.75	0.00	185.33	157.42
CAMERON INTERNATIONAL CORP CMN (133428105)	08/28/2012	05/19/2014	1.00	63.77	0.00	54.11	9.66
CAMERON INTERNATIONAL CORP CMN (133428105)	06/25/2012	05/19/2014	15.00	956.54	0.00	598.54	358.00
JUNIPER NETWORKS, INC. CMN (48203R104)	06/21/2012	05/22/2014	45.00	1,110.29	0.00	720.68	389.61
JUNIPER NETWORKS, INC. CMN (48203R104)	10/19/2012	05/22/2014	60.00	1,480.39	0.00	1,077.08	403.31
TEXTRON INC. DEL. CMN (883203101)	05/20/2013	05/22/2014	37.00	1,417.59	0.00	1,042.75	374.84
CIVEO CORP CMN (178787107)	03/07/2013	06/11/2014	20.00	486.61	0.00	329.75	156.86
CARLISLE COS INC CMN (142339100)	01/17/2013	07/01/2014	13.00	1,137.38	0.00	801.32	336.06
CELANESE CORPORATION CMN SERIES A (150870103)	12/21/2012	07/01/2014	19.00	1,237.12	0.00	848.77	388.35
SEVENTY SEVEN ENERGY INC CMN (818097107)	05/31/2013	07/01/2014	0.57	13.28	0.00	0.00	13.28
SEVENTY SEVEN ENERGY INC CMN (818097107)	06/11/2013	07/10/2014	3.00	75.00	0.00	47.81	27.19
SEVENTY SEVEN ENERGY INC CMN (818097107)	05/31/2013	07/10/2014	3.00	75.01	0.00	63.25	11.76
SEVENTY SEVEN ENERGY INC CMN (818097107)	07/05/2013	07/10/2014	4.00	100.00	0.00	71.53	28.47
RANGE RESOURCES CORPORATION CMN (75281A109)	06/25/2012	07/16/2014	12.00	983.65	0.00	692.32	271.33
RANGE RESOURCES CORPORATION CMN (75281A109)	02/07/2013	07/16/2014	14.00	1,124.26	0.00	989.04	135.22
FIRST REPUBLIC BANK CMN SERIES (33616C100)	07/13/2011	07/21/2014	52.00	2,441.36	0.00	1,593.44	847.92

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
EDISON INTERNATIONAL CMN (281020107)	07/10/2013	07/29/2014	13.00	747.92	0.00	617.58	125.34
MGM RESORTS INTERNATIONAL CMN (552953101)	02/15/2012	07/29/2014	38.00	1,035.02	0.00	558.18	476.84
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	05/31/2013	08/11/2014	35.00	929.34	0.00	725.70	203.64
TESORO CORPORATION CMN (881609101)	05/20/2013	08/11/2014	5.00	310.77	0.00	319.56	(8.79)
TESORO CORPORATION CMN (881609101)	12/17/2012	08/11/2014	11.00	683.72	0.00	492.05	191.67
CARLISLE COS INC CMN (142339100)	06/18/2013	08/20/2014	14.00	1,152.55	0.00	932.93	219.62
CARLISLE COS INC CMN (142339100)	01/17/2013	08/20/2014	16.00	1,317.20	0.00	986.24	330.96
NASDAQ OMX GROUP, INC CMN (631103108)	09/16/2011	08/25/2014	8.00	347.29	0.00	199.55	147.74
NASDAQ OMX GROUP, INC CMN (631103108)	02/28/2011	08/25/2014	22.00	955.05	0.00	621.30	333.75
TESORO CORPORATION CMN (881609101)	05/20/2013	09/09/2014	9.00	583.27	0.00	575.22	8.05
TIMKEN CO CMN (887389104)	02/04/2013	09/19/2014	22.00	986.29	0.00	845.74	140.55
TRIUMPH GROUP INC CMN (896818101)	04/05/2013	09/19/2014	10.00	677.89	0.00	782.57	(104.68)
CAMERON INTERNATIONAL CORP CMN (133428105)	08/28/2012	09/22/2014	13.00	899.09	0.00	703.48	195.61
CIMAREX ENERGY CO CMN (1171798101)	07/12/2013	09/23/2014	1.00	128.49	0.00	71.63	56.86
CIMAREX ENERGY CO CMN (1171798101)	08/01/2013	09/23/2014	6.00	770.89	0.00	485.07	285.82
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	05/31/2013	09/24/2014	15.00	358.83	0.00	311.02	47.81
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	06/11/2013	09/24/2014	19.00	454.51	0.00	381.82	72.69
CARDINAL HEALTH INC CMN (14149Y108)	06/17/2013	10/01/2014	16.00	1,192.06	0.00	772.73	419.33
APPLIED MATERIALS INC CMN (038222105)	09/30/2013	10/03/2014	6.00	123.76	0.00	105.49	18.27
XCEL ENERGY INC CMN (98389B100)	01/03/2012	10/03/2014	26.00	785.35	0.00	715.25	70.10
XCEL ENERGY INC CMN (98389B100)	09/20/2013	10/03/2014	63.00	1,902.95	0.00	1,749.08	153.87
CALPINE CORPORATION CMN (131347304)	06/06/2012	10/06/2014	52.00	1,143.92	0.00	878.79	265.13
CALPINE CORPORATION CMN (131347304)	04/18/2013	10/06/2014	64.00	1,407.90	0.00	1,321.45	86.45
EDISON INTERNATIONAL CMN (281020107)	08/29/2013	10/06/2014	31.00	1,761.74	0.00	1,423.63	338.11
EDISON INTERNATIONAL CMN (281020107)	07/10/2013	10/06/2014	35.00	1,989.05	0.00	1,662.70	326.35

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	06/11/2013	10/10/2014	20.00	378.74	0.00	401.92	(23.18)
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	08/19/2013	10/10/2014	28.00	530.23	0.00	660.48	(130.25)
CHESAPEAKE ENERGY CORPORATION CMN (165167107)	07/05/2013	10/10/2014	59.00	1,117.26	0.00	1,172.51	(55.25)
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	03/12/2013	10/16/2014	35.00	1,806.76	0.00	1,501.79	304.97
LIBERTY VENTURES CMN SERIES CLASS A (53071M880)	08/19/2013	10/20/2014	0.64	20.84	0.00	0.00	20.84
CARDINAL HEALTH INC CMN (14149Y108)	06/24/2013	10/28/2014	4.00	313.36	0.00	186.22	127.14
CARDINAL HEALTH INC CMN (14149Y108)	06/17/2013	10/28/2014	11.00	861.75	0.00	531.25	330.50
INGREDION INC CMN (457187102)	04/19/2013	10/29/2014	8.00	611.07	0.00	582.91	28.16
INGREDION INC CMN (457187102)	04/17/2013	10/29/2014	26.00	1,985.96	0.00	1,884.25	101.71
KEYSIGHT TECHNOLOGIES, INC. CMN (49338L103)	03/12/2013	11/03/2014	0.50	16.09	0.00	0.00	16.09
TESORO CORPORATION CMN (881609101)	09/17/2013	11/04/2014	15.00	1,086.90	0.00	681.08	405.82
LIBERTY BROADBAND CORP CMN CLASS A (530307107)	04/12/2013	11/05/2014	0.50	25.38	0.00	0.00	25.38
OIL STS INTL INC CMN (678026105)	08/28/2013	11/06/2014	2.00	114.33	0.00	105.42	8.91
OIL STS INTL INC CMN (678026105)	03/07/2013	11/06/2014	10.00	571.66	0.00	441.28	130.38
TEXTRON INC.DEL. CMN (883203101)	05/20/2013	11/07/2014	34.00	1,420.36	0.00	958.21	462.15
TESORO CORPORATION CMN (881609101)	09/17/2013	11/17/2014	2.00	144.48	0.00	90.81	53.67
TESORO CORPORATION CMN (881609101)	10/24/2013	11/17/2014	10.00	722.41	0.00	480.22	242.19
TIMKEN CO CMN (887389104)	03/07/2013	11/17/2014	11.00	472.52	0.00	438.98	33.54
TIMKEN CO CMN (887389104)	02/04/2013	11/17/2014	11.00	472.53	0.00	422.87	49.66
TIMKEN CO CMN (887389104)	06/20/2013	11/17/2014	14.00	601.39	0.00	572.92	28.47
LIBERTY VENTURES CMN SERIES CLASS A (53071M880)	08/19/2013	11/21/2014	7.00	252.19	0.00	157.89	94.30
PVH CORP CMN (693656100)	07/19/2011	11/24/2014	8.00	994.60	0.00	603.85	390.75
CIMAREX ENERGY CO CMN (171798101)	09/03/2013	11/28/2014	1.00	104.40	0.00	83.38	21.02
CIMAREX ENERGY CO CMN (171798101)	08/01/2013	11/28/2014	3.00	313.23	0.00	242.54	70.69
VALSPAR CORP CMN (920355104)	10/23/2013	11/28/2014	11.00	907.52	0.00	760.24	147.28

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ²	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
CELANESE CORPORATION CMN SERIES A (150870103)	07/19/2013	12/01/2014	9.00	539.31	0.00	425.92	113.39
CELANESE CORPORATION CMN SERIES A (150870103)	12/21/2012	12/01/2014	10.00	599.23	0.00	446.72	152.51
CAMERON INTERNATIONAL CORP CMN (133428105)	08/28/2012	12/02/2014	3.00	150.38	0.00	162.34	(11.96)
CAMERON INTERNATIONAL CORP CMN (133428105)	10/24/2013	12/02/2014	7.00	350.89	0.00	384.17	(33.28)
CAMERON INTERNATIONAL CORP CMN (133428105)	10/08/2013	12/02/2014	10.00	501.27	0.00	604.66	(103.39)
CAMERON INTERNATIONAL CORP CMN (133428105)	09/13/2013	12/02/2014	15.00	751.90	0.00	888.31	(116.41)
OIL STS INTL INC CMN (678026105)	08/28/2013	12/11/2014	8.00	352.24	0.00	421.70	(69.46)
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	03/12/2013	12/16/2014	9.00	346.57	0.00	279.55	67.02
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	09/20/2013	12/16/2014	21.00	808.68	0.00	786.68	22.00
CIMAREX ENERGY CO CMN (171798101)	09/03/2013	12/16/2014	8.00	798.28	0.00	667.07	131.21
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	09/20/2013	12/19/2014	7.00	288.67	0.00	262.23	26.44
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	11/07/2013	12/19/2014	26.00	1,072.17	0.00	946.43	125.74
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	04/10/2012	12/19/2014	1.00	95.54	0.00	21.50	74.04
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	01/17/2013	12/19/2014	21.00	2,006.27	0.00	809.47	1,196.80
M&T BANK CORPORATION CMN (55261F104)	01/07/2011	12/19/2014	11.00	1,372.74	0.00	962.69	410.05
UNITED CONTINENTAL HOLDING INC CMN (910047109)	11/20/2013	12/23/2014	5.00	312.32	0.00	187.92	124.40
UNITED CONTINENTAL HOLDING INC CMN (910047109)	11/25/2013	12/23/2014	18.00	1,124.35	0.00	709.34	415.01
KEYSIGHT TECHNOLOGIES, INC. CMN (49338L103)	03/12/2013	12/24/2014	4.00	134.93	0.00	106.62	28.31
KEYSIGHT TECHNOLOGIES, INC. CMN (49338L103)	11/07/2013	12/24/2014	13.00	438.54	0.00	360.97	77.57
KEYSIGHT TECHNOLOGIES, INC. CMN (49338L103)	09/20/2013	12/24/2014	14.00	472.28	0.00	400.06	72.22
Net Covered Long-Term Disallowed Losses							14.82
Net Covered Long-Term Gains (Losses)				95,013.11	0.00	71,194.51	23,833.42
NonCovered Long-Term Gains (Losses)							
TRW AUTOMOTIVE HOLDINGS CORP CMN (87264S106)	04/07/2010	01/10/2014	25.00	1,824.65	0.00	768.45	1,056.20

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MFA FINANCIAL INC CMN (5527X102)	06/24/2010	01/28/2014	172.00	1,233.43	0.00	1,295.94	(62.51)
PTC INC CMN (69370C100)	06/15/2010	03/21/2014	37.00	1,378.98	0.00	607.58	771.40
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A (53071M104)	03/26/2010	04/03/2014	2.00	61.04	0.00	26.44	34.60
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A (53071M104)	01/19/2010	04/03/2014	17.00	518.85	0.00	188.17	350.68
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A (53071M104)	10/06/2009	04/03/2014	21.00	640.93	0.00	210.67	430.26
LIBERTY INTERACTIVE CORP INTERACTIVE CMN CLASS A (53071M104)	09/01/2009	04/03/2014	21.00	640.94	0.00	171.51	469.43
M&T BANK CORPORATION CMN (55261F104)	07/29/2009	04/15/2014	6.00	726.96	0.00	343.74	383.22
TWO HARBORS INVESTMENT CORP. CMN (90187B101)	03/19/2013	04/15/2014	138.00	1,424.02	0.00	1,824.96	(400.94)
XCEL ENERGY INC CMN (98389B100)	08/04/2010	04/29/2014	5.00	158.83	0.00	108.71	50.12
XCEL ENERGY INC CMN (98389B100)	10/26/2010	04/29/2014	33.00	1,048.23	0.00	791.47	256.76
CAMDEN PROPERTY TRUST CMN (133131102)	03/01/2011	06/04/2014	14.00	989.06	0.00	820.10	168.96
TANGER FACTORY OUTLET CENTERS CMN (875465106)	12/14/2010	06/24/2014	59.00	2,089.22	0.00	1,446.91	642.31
AVALONBAY COMMUNITIES INC CMN (053484101)	03/01/2011	07/29/2014	6.00	898.12	0.00	718.23	179.89
PTC INC CMN (69370C100)	06/15/2010	09/30/2014	41.00	1,510.37	0.00	673.26	837.11
XCEL ENERGY INC CMN (98389B100)	10/26/2010	10/03/2014	4.00	120.83	0.00	95.94	24.89
INVESCO LTD. CMN (G491BT108)	01/19/2010	10/08/2014	15.00	583.16	0.00	344.68	238.48
INVESCO LTD. CMN (G491BT108)	10/06/2009	10/08/2014	19.00	738.66	0.00	447.07	291.59
LIBERTY VENTURES CMN SERIES CLASS A (53071M880)	03/26/2010	11/21/2014	7.00	252.20	0.00	108.12	144.08
M&T BANK CORPORATION CMN (55261F104)	10/06/2009	12/19/2014	3.00	374.38	0.00	187.02	187.36
M&T BANK CORPORATION CMN (55261F104)	01/19/2010	12/19/2014	3.00	374.38	0.00	219.30	155.08
CAMDEN PROPERTY TRUST CMN (133131102)	10/14/2013	12/23/2014	4.00	304.18	0.00	258.66	45.52
CAMDEN PROPERTY TRUST CMN (133131102)	03/01/2011	12/23/2014	14.00	1,064.62	0.00	820.10	244.52
CAMDEN PROPERTY TRUST CMN (133131102)	10/14/2013	12/24/2014	15.00	1,133.81	0.00	969.96	163.85
Net NonCovered Long-Term Gains (Losses)				20,089.85	0.00	13,426.99	6,662.86

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ²	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SOUTHWEST AIRLINES CO CMN (844741108)	05/29/2013	02/28/2014	2.00	45.00	0.00	28.42	16.58
SOUTHWEST AIRLINES CO CMN (844741108)	06/03/2013	03/04/2014	12.00	274.19	0.00	168.44	105.75
SOUTHWEST AIRLINES CO CMN (844741108)	05/29/2013	03/04/2014	35.00	799.73	0.00	497.42	302.31
SOUTHWEST AIRLINES CO CMN (844741108)	05/29/2013	03/04/2014	82.00	1,864.19	0.00	1,165.38	698.81
SOUTHWEST AIRLINES CO CMN (844741108)	06/03/2013	03/10/2014	81.00	1,902.47	0.00	1,136.97	765.50
STAPLES, INC. CMN (855030102)	09/18/2013	03/10/2014	11.00	127.76	0.00	162.90	(35.14)
STAPLES, INC. CMN (855030102)	09/11/2013	03/10/2014	119.00	1,382.15	0.00	1,745.55	(363.40)
SOUTHWEST AIRLINES CO CMN (844741108)	07/22/2013	03/18/2014	10.00	240.01	0.00	138.48	101.53
SOUTHWEST AIRLINES CO CMN (844741108)	06/03/2013	03/18/2014	23.00	552.03	0.00	322.85	229.18
SOUTHWEST AIRLINES CO CMN (844741108)	07/22/2013	03/19/2014	3.00	72.02	0.00	41.55	30.47
SOUTHWEST AIRLINES CO CMN (844741108)	07/22/2013	03/21/2014	1.00	24.00	0.00	13.85	10.15
STAPLES, INC. CMN (855030102)	09/24/2013	03/25/2014	57.00	660.24	0.00	849.25	(189.01)
STAPLES, INC. CMN (855030102)	09/18/2013	03/25/2014	105.00	1,227.82	0.00	1,569.80	(341.98)
SOUTHWEST AIRLINES CO CMN (844741108)	07/22/2013	04/02/2014	3.00	72.23	0.00	41.55	30.68
SOUTHWEST AIRLINES CO CMN (844741108)	07/23/2013	04/02/2014	44.00	1,059.22	0.00	608.07	451.15
SOUTHWEST AIRLINES CO CMN (844741108)	07/23/2013	05/05/2014	81.00	1,965.49	0.00	1,119.39	846.10

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GENERAL MILLS INC CMN (370334104)	01/16/2014	09/25/2014	40.00	2,015.61	0.00	1,940.75	74.86
NOBLE ENERGY INC CMN (655044105)	06/11/2014	12/17/2014	21.00	986.56	0.00	1,585.45	(588.89)
NOBLE ENERGY INC CMN (655044105)	05/29/2014	12/17/2014	32.00	1,503.32	0.00	2,298.93	(795.61)
Net Covered Short-Term Gains (Losses)				16,774.04	0.00	15,435.00	1,339.04

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
EOG RESOURCES INC CMN (26875P101)	01/28/2011	03/03/2014	9.00	1,720.98	0.00	925.44	795.54
APACHE CORP CMN (037411105)	09/30/2011	05/29/2014	15.00	1,394.99	0.00	1,209.78	185.21
APACHE CORP CMN (037411105)	09/30/2011	06/11/2014	3.00	285.59	0.00	241.96	43.63
APACHE CORP CMN (037411105)	12/17/2012	06/11/2014	18.00	1,713.51	0.00	1,394.50	319.01
APPLE, INC. CMN (037833100)	01/25/2013	07/10/2014	21.00	2,004.87	0.00	1,340.16	664.71
WALT DISNEY COMPANY (THE) CMN (254687106)	12/20/2011	08/21/2014	25.00	2,261.87	0.00	898.71	1,363.16
PEPSICO INC CMN (713448108)	02/15/2011	10/22/2014	22.00	2,082.31	0.00	1,415.21	667.10
HALYARD HEALTH, INC CMN (40650V100)	06/20/2012	11/13/2014	1.00	38.01	0.00	25.42	12.59
HALYARD HEALTH, INC CMN (40650V100)	05/18/2012	11/13/2014	2.00	76.01	0.00	52.39	23.62
HALYARD HEALTH, INC CMN (40650V100)	06/20/2012	11/18/2014	1.00	37.99	0.00	25.42	12.57
VF CORP CMN (918204108)	03/05/2012	11/20/2014	37.00	2,710.15	0.00	1,360.12	1,350.03
CALIFORNIA RESOURCES CORP CMN (13057Q107)	04/29/2011	12/15/2014	1.00	5.28	0.00	7.67	(2.39)
CALIFORNIA RESOURCES CORP CMN (13057Q107)	05/23/2011	12/15/2014	7.00	36.97	0.00	58.65	(21.68)
CALIFORNIA RESOURCES CORP CMN (13057Q107)	05/01/2012	12/15/2014	7.00	36.97	0.00	58.28	(21.31)
Net Covered Long-Term Gains (Losses)				14,405.50	0.00	9,013.71	5,391.79

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total Accretion (Amortization)	Cost Basis *	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	04/09/2010	02/05/2014	3.00	153.49	0.00	174.10	(20.61)
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	04/09/2010	02/06/2014	34.00	1,734.77	0.00	1,973.13	(238.36)
CONAGRA INC CMN (205887102)	07/29/2009	02/12/2014	71.00	2,056.36	0.00	1,392.31	664.05
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	04/09/2010	02/13/2014	5.00	261.47	0.00	290.17	(28.70)
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	07/21/2010	02/13/2014	6.00	313.77	0.00	283.21	30.56
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	05/25/2010	02/13/2014	11.00	575.24	0.00	562.30	12.94
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	10/22/2010	02/14/2014	3.00	156.96	0.00	147.02	9.94
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	07/21/2010	02/14/2014	10.00	523.21	0.00	472.01	51.20
APACHE CORP CMN (037411105)	08/03/2009	02/28/2014	11.00	876.38	0.00	956.88	(80.50)
CONAGRA INC CMN (205887102)	07/29/2009	03/04/2014	30.00	858.63	0.00	588.30	270.33
CONAGRA INC CMN (205887102)	01/19/2010	03/04/2014	43.00	1,230.70	0.00	1,007.06	223.64
CONAGRA INC CMN (205887102)	08/03/2009	03/04/2014	54.00	1,545.54	0.00	1,064.88	480.66
APACHE CORP CMN (037411105)	08/03/2009	04/15/2014	4.00	333.54	0.00	347.96	(14.42)
APACHE CORP CMN (037411105)	01/19/2010	04/15/2014	12.00	1,000.62	0.00	1,281.72	(281.10)
OCCIDENTAL PETROLEUM CORP CMN (674599105)	07/29/2009	05/28/2014	16.00	1,570.92	0.00	1,111.27	459.65
APACHE CORP CMN (037411105)	01/19/2010	05/29/2014	9.00	837.00	0.00	961.29	(124.29)
OCCIDENTAL PETROLEUM CORP CMN (674599105)	07/29/2009	06/02/2014	12.00	1,200.82	0.00	833.45	367.37
KNOWLES CORPORATION CMN (49926D109)	01/19/2010	06/09/2014	6.00	181.96	0.00	90.05	91.91
KNOWLES CORPORATION CMN (49926D109)	08/03/2009	06/09/2014	14.00	424.59	0.00	165.12	259.47
KNOWLES CORPORATION CMN (49926D109)	07/29/2009	06/09/2014	23.00	697.54	0.00	247.17	450.37
GENERAL MILLS INC CMN (370334104)	07/29/2009	06/17/2014	48.00	2,604.57	0.00	1,414.33	1,190.24
MEDTRONIC, INC CMN (585055106)	07/29/2009	06/23/2014	46.00	2,954.22	0.00	1,609.25	1,344.97
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	05/20/2010	06/27/2014	6.00	769.91	0.00	402.76	367.15
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	06/18/2010	06/27/2014	13.00	1,668.14	0.00	931.61	736.53
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	06/18/2010	07/07/2014	15.00	1,930.60	0.00	1,074.93	855.67

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
GENERAL MILLS INC CMN (370334104)	07/29/2009	07/23/2014	3.00	159.15	0.00	88.40	70.75
GENERAL MILLS INC CMN (370334104)	08/03/2009	07/24/2014	4.00	212.20	0.00	117.32	94.88
GENERAL MILLS INC CMN (370334104)	07/29/2009	07/24/2014	6.00	318.31	0.00	176.79	141.52
GENERAL MILLS INC CMN (370334104)	08/03/2009	07/29/2014	2.00	105.09	0.00	58.66	47.43
MC DONALDS CORP CMN (580135101)	07/29/2009	08/04/2014	8.00	750.42	0.00	453.61	296.81
GENERAL MILLS INC CMN (370334104)	08/03/2009	08/19/2014	20.00	1,061.28	0.00	586.60	474.68
OCCIDENTAL PETROLEUM CORP CMN (674599105)	07/29/2009	09/09/2014	2.00	196.07	0.00	138.91	57.16
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/03/2009	09/09/2014	14.00	1,372.50	0.00	1,032.19	340.31
GENERAL MILLS INC CMN (370334104)	08/03/2009	09/24/2014	10.00	505.16	0.00	293.30	211.86
GENERAL MILLS INC CMN (370334104)	01/19/2010	09/24/2014	17.00	858.76	0.00	611.32	247.44
GENERAL MILLS INC CMN (370334104)	01/19/2010	09/25/2014	7.00	352.73	0.00	251.72	101.01
PEPSICO INC CMN (713448108)	07/29/2009	10/15/2014	4.00	368.42	0.00	224.56	143.86
PEPSICO INC CMN (713448108)	08/03/2009	10/15/2014	15.00	1,381.58	0.00	849.28	532.30
PEPSICO INC CMN (713448108)	03/09/2010	10/20/2014	1.00	93.49	0.00	64.41	29.08
PEPSICO INC CMN (713448108)	08/03/2009	10/20/2014	3.00	280.46	0.00	169.86	110.60
PEPSICO INC CMN (713448108)	01/19/2010	10/20/2014	20.00	1,869.67	0.00	1,244.20	625.47
PEPSICO INC CMN (713448108)	03/09/2010	10/22/2014	34.00	3,218.11	0.00	2,189.81	1,028.30
HALYARD HEALTH, INC. CMN (40650V100)	07/29/2009	11/05/2014	1.00	38.26	0.00	21.89	16.37
HALYARD HEALTH, INC. CMN (40650V100)	08/03/2009	11/05/2014	2.00	76.51	0.00	43.67	32.84
HALYARD HEALTH, INC. CMN (40650V100)	01/19/2010	11/05/2014	2.00	76.51	0.00	38.33	38.18
WELLS FARGO & CO (NEW) CMN (949746101)	12/09/2009	11/07/2014	8.00	432.47	0.00	209.08	223.39
WELLS FARGO & CO (NEW) CMN (949746101)	07/29/2009	11/07/2014	19.00	1,027.11	0.00	470.06	557.05
WELLS FARGO & CO (NEW) CMN (949746101)	08/03/2009	11/07/2014	30.00	1,621.75	0.00	758.70	863.05
HALYARD HEALTH, INC. CMN (40650V100)	01/19/2010	11/13/2014	1.00	38.01	0.00	19.17	18.84
3M COMPANY CMN (88579Y101)	03/09/2010	11/18/2014	14.00	2,230.70	0.00	1,145.83	1,084.87

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ²	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ILLINOIS TOOL WORKS CMN (452308109)	07/29/2009	11/20/2014	23.00	2,185.07	0.00	918.17	1,266.90
CALIFORNIA RESOURCES CORP CMN (130570107)		12/01/2014	0.00	1.64	0.00	No Cost	1.64 ³
WELLS FARGO & CO (NEW) CMN (949746101)	05/19/2010	12/03/2014	12.00	654.03	0.00	357.93	296.10
WELLS FARGO & CO (NEW) CMN (949746101)	01/19/2010	12/03/2014	24.00	1,308.05	0.00	663.12	644.93
3M COMPANY CMN (88579Y101)	05/20/2010	12/05/2014	2.00	324.81	0.00	161.07	163.74
3M COMPANY CMN (88579Y101)	03/09/2010	12/05/2014	15.00	2,436.12	0.00	1,227.68	1,208.44
CALIFORNIA RESOURCES CORP CMN (130570107)	08/03/2009	12/15/2014	4.00	21.12	0.00	28.26	(7.14)
CALIFORNIA RESOURCES CORP CMN (130570107)	01/19/2010	12/15/2014	13.00	68.66	0.00	90.40	(21.74)
Net NonCovered Long-Term Gains (Losses)				52,106.17	0.00	34,086.58	18,019.59

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
BEAM SUNTORY INC. CMN (073730103)	10/10/2013	01/13/2014	10.00	833.79	0.00	670.39	163.40
BEAM SUNTORY INC. CMN (073730103)	10/11/2013	01/13/2014	16.00	1,334.07	0.00	1,087.39	246.68
BEAM SUNTORY INC. CMN (073730103)	10/14/2013	01/29/2014	12.00	999.66	0.00	816.66	183.00
BEAM SUNTORY INC. CMN (073730103)	10/11/2013	01/29/2014	13.00	1,082.97	0.00	883.50	199.47
CITIGROUP INC. CMN (172967424)	12/03/2013	01/29/2014	19.00	934.66	0.00	999.95	(65.29)
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	12/31/2013	02/06/2014	10.00	1,038.94	0.00	757.00	281.94
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	11/22/2013	02/06/2014	15.00	1,558.42	0.00	1,029.90	528.52
GREEN MOUNTAIN COFFEE ROASTERS CMN (393122106)	10/23/2013	02/06/2014	28.00	2,909.04	0.00	1,764.10	1,144.94
SALESFORCE.COM, INC CMN (79466L302)	06/21/2013	02/07/2014	43.00	2,669.55	0.00	1,649.16	1,020.39
TIME WARNER CABLE INC. CMN (88732J207)	07/19/2013	02/18/2014	17.00	2,471.78	0.00	1,988.29	483.49
ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224.184 (771195104)	05/23/2013	02/26/2014	10.00	757.83	0.00	652.07	105.76
ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224.184 (771195104)	05/23/2013	03/04/2014	50.00	1,872.53	0.00	1,630.19	242.34
AMGEN INC. CMN (031162100)	05/24/2013	03/17/2014	31.00	3,866.84	0.00	3,268.64	598.20
REGENERON PHARMACEUTICAL INC CMN (75886F107)	05/17/2013	03/18/2014	3.00	999.22	0.00	803.61	195.61

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
FEDEX CORP CMN (31428X106)	04/17/2013	03/28/2014	9.00	1,196.15	0.00	849.83	346.32
FEDEX CORP CMN (31428X106)	04/17/2013	04/02/2014	6.00	807.39	0.00	566.56	240.83
FEDEX CORP CMN (31428X106)	05/08/2013	04/02/2014	8.00	1,076.52	0.00	812.04	264.48
WAL MART STORES INC CMN (931142103)	12/04/2013	04/22/2014	10.00	775.53	0.00	805.51	(29.98)
ANTERO RESOURCES CORPORATION CMN (03674X106)	10/10/2013	04/25/2014	33.00	2,069.17	0.00	1,723.04	346.13
BECTON DICKINSON & CO CMN (075887109)	05/07/2013	04/30/2014	9.00	1,014.29	0.00	875.63	138.66
SBA COMMUNICATIONS CORP CMN (78388J106)	10/01/2013	05/16/2014	22.00	2,197.29	0.00	1,750.47	446.82
STARBUCKS CORP. CMN (855244109)	07/12/2013	05/21/2014	16.00	1,126.49	0.00	1,102.89	23.60
CATERPILLAR INC (DELAWARE) CMN (149123101)	12/24/2013	06/12/2014	24.00	2,581.06	0.00	2,181.38	399.68
BARD C R INC N J CMN (067383109)	10/22/2013	06/16/2014	5.00	685.62	0.00	636.51	49.11
BARD C R INC N J CMN (067383109)	08/06/2013	06/16/2014	7.00	959.87	0.00	811.99	147.88
MICROSOFT CORPORATION CMN (594918104)	08/14/2013	07/01/2014	50.00	2,095.21	0.00	1,597.70	497.51
CATERPILLAR INC (DELAWARE) CMN (149123101)	12/24/2013	07/18/2014	4.00	437.81	0.00	363.56	74.25
VERTEX PHARMACEUTICALS INC CMN (92532F100)	05/02/2014	07/22/2014	10.00	976.82	0.00	678.03	298.79
CATERPILLAR INC (DELAWARE) CMN (149123101)	12/24/2013	07/29/2014	14.00	1,472.22	0.00	1,272.47	199.75
NORTHERN TRUST CORP CMN (665859104)	04/02/2014	07/31/2014	29.00	1,948.77	0.00	1,906.54	42.23
SLM CORPORATION CMN (78442P106)	04/22/2014	08/01/2014	56.00	494.60	0.00	521.76	(27.16)
SLM CORPORATION CMN (78442P106)	01/29/2014	08/01/2014	119.00	1,051.03	0.00	997.51	53.52
COLGATE-PALMOLIVE CO CMN (194162103)	10/09/2013	08/20/2014	24.00	1,548.77	0.00	1,436.87	111.90
TIM HORTONS INC CMN (88706M103)	06/30/2014	09/02/2014	21.00	1,711.38	0.00	1,152.25	559.13
WAL MART STORES INC CMN (931142103)	12/04/2013	09/18/2014	36.00	2,743.26	0.00	2,899.83	(156.57)
VISA INC. CMN CLASS A (92826C839)	05/15/2014	10/14/2014	9.00	1,844.16	0.00	1,864.88	(20.72)
THE HOME DEPOT, INC. CMN (437076102)	02/10/2014	10/16/2014	1.00	88.82	0.00	76.03	12.79
THE HOME DEPOT, INC. CMN (437076102)	12/05/2013	10/16/2014	23.00	2,042.89	0.00	1,818.62	224.27
NOBLE ENERGY INC CMN (655044105)	08/05/2014	11/07/2014	13.00	736.25	0.00	903.74	(167.49)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
NOBLE ENERGY INC CMN (655044105)	07/01/2014	11/07/2014	26.00	1,472.49	0.00	1,986.46	(513.97)
SENSATA TECHNOLOGIES HLDG N V CMN (N7902X106)	12/03/2013	11/14/2014	11.00	528.65	0.00	421.85	106.80
WEATHERFORD INTERNATIONAL PLC CMN (G48833100)	10/06/2014	11/14/2014	163.00	2,571.85	0.00	3,260.72	(688.87)
EQUINIX, INC REIT (29444U502)	11/25/2014	11/25/2014	0.32	73.42	0.00	0.00	73.42
ALLERGAN INC CMN (018490102)	10/29/2014	12/10/2014	12.00	2,526.81	0.00	2,256.50	270.31
Net Covered Short-Term Gains (Losses)				64,183.89	0.00	55,532.02	8,651.87

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
BOEING COMPANY CMN (097023105)	11/13/2012	01/29/2014	12.00	1,550.70	0.00	883.99	666.71
FEDEX CORP CMN (31428X106)	12/20/2012	01/29/2014	12.00	1,600.67	0.00	1,114.82	485.85
PEPSICO INC CMN (713448108)	03/22/2011	01/31/2014	14.00	1,122.74	0.00	896.00	226.74
SALESFORCE.COM, INC CMN (794661302)	03/22/2011	02/07/2014	3.00	186.25	0.00	90.96	95.29
SALESFORCE.COM, INC CMN (794661302)	11/23/2011	02/07/2014	48.00	2,979.96	0.00	1,253.91	1,726.05
XILINX INCORPORATED CMN (983919101)	03/22/2011	02/20/2014	25.00	1,269.17	0.00	806.00	463.17
SANOFI SPONSORED ADR CMN (80105N105)	08/23/2012	03/18/2014	6.00	303.06	0.00	243.77	59.29
SANOFI SPONSORED ADR CMN (80105N105)	06/22/2012	03/18/2014	37.00	1,868.85	0.00	1,343.42	525.43
SCHLUMBERGER LTD CMN (806657108)	03/22/2011	03/18/2014	20.00	1,813.89	0.00	1,768.80	45.09
FEDEX CORP CMN (31428X106)	12/20/2012	03/21/2014	11.00	1,499.08	0.00	1,021.92	477.16
FEDEX CORP CMN (31428X106)	12/20/2012	03/28/2014	5.00	664.53	0.00	464.51	200.02
BARD C R INC N J CMN (067383109)	03/30/2012	03/31/2014	8.00	1,182.25	0.00	793.74	388.51
XILINX INCORPORATED CMN (983919101)	03/22/2011	04/09/2014	26.00	1,384.65	0.00	838.24	546.41
BECTON DICKINSON & CO CMN (075887109)	04/02/2013	04/10/2014	8.00	905.68	0.00	772.17	133.51

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
DOLLAR GENERAL CORPORATION CMN (256677105)	08/23/2012	04/22/2014	7.00	383.51	0.00	347.71	35.80
DANAHER CORPORATION CMN (235851102)	03/22/2011	04/24/2014	13.00	960.40	0.00	664.82	295.58
APPLE, INC. CMN (037833100)	03/22/2011	04/25/2014	3.00	1,697.62	0.00	1,021.14	676.48
PRICE T ROWE GROUP INC CMN (74144T108)	10/13/2011	04/28/2014	34.00	2,770.84	0.00	1,784.53	986.31
SANOFI SPONSORED ADR CMN (80105N105)	09/13/2012	04/29/2014	12.00	639.54	0.00	524.44	115.10
SANOFI SPONSORED ADR CMN (80105N105)	08/23/2012	04/29/2014	13.00	692.84	0.00	528.17	164.67
SANOFI SPONSORED ADR CMN (80105N105)	02/14/2013	04/29/2014	44.00	2,344.98	0.00	2,135.58	209.40
BECTON DICKINSON & CO CMN (075887109)	04/02/2013	04/30/2014	8.00	901.59	0.00	772.17	129.42
BECTON DICKINSON & CO CMN (075887109)	04/09/2013	04/30/2014	8.00	901.59	0.00	770.84	130.75
CBRE GROUP INC CMN (12504L109)	07/21/2011	05/09/2014	11.00	311.79	0.00	260.12	51.67
CBRE GROUP INC CMN (12504L109)	07/21/2011	05/12/2014	7.00	199.40	0.00	165.53	33.87
CBRE GROUP INC CMN (12504L109)	08/01/2011	05/12/2014	12.00	341.83	0.00	263.12	78.71
CBRE GROUP INC CMN (12504L109)	08/01/2011	05/14/2014	39.00	1,123.68	0.00	855.13	268.55
DANAHER CORPORATION CMN (235851102)	03/22/2011	05/30/2014	20.00	1,565.87	0.00	1,022.80	543.07
DOLLAR GENERAL CORPORATION CMN (256677105)	09/27/2012	06/09/2014	6.00	373.82	0.00	313.49	60.33
DOLLAR GENERAL CORPORATION CMN (256677105)	08/23/2012	06/09/2014	21.00	1,308.36	0.00	1,043.12	265.24
BARD C R INC N J CMN (067383109)	03/30/2012	06/16/2014	6.00	822.74	0.00	595.30	227.44
BARD C R INC N J CMN (067383109)	05/02/2013	06/16/2014	8.00	1,096.99	0.00	802.00	294.99
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/24/2012	06/26/2014	5.00	457.02	0.00	295.08	161.94
VERTEX PHARMACEUTICALS INC CMN (92532F100)	01/31/2012	06/26/2014	8.00	731.23	0.00	298.05	433.18
VERTEX PHARMACEUTICALS INC CMN (92532F100)	06/01/2012	06/26/2014	8.00	731.23	0.00	479.75	251.48
CHIPOTLE MEXICAN GRILL, INC. CMN (169656105)	10/19/2012	06/27/2014	1.00	597.36	0.00	244.18	353.18
PHILIP MORRIS INTL INC CMN (718172109)	06/18/2012	06/27/2014	16.00	1,349.13	0.00	1,414.99	(65.86)
PHILIP MORRIS INTL INC CMN (718172109)	06/08/2012	06/27/2014	24.00	2,023.70	0.00	2,005.13	18.57
DOLLAR GENERAL CORPORATION CMN (256677105)	09/27/2012	07/16/2014	19.00	1,052.83	0.00	992.71	60.12

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	04/15/2011	07/17/2014	2.00	191.25	0.00	105.69	85.56
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	07/21/2011	07/17/2014	9.00	860.60	0.00	453.39	407.21
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	07/18/2011	07/17/2014	11.00	1,051.85	0.00	550.86	500.99
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	10/25/2011	07/17/2014	12.00	1,147.47	0.00	559.45	588.02
ABBOTT LABORATORIES CMN (002824100)	12/07/2011	07/18/2014	6.00	252.85	0.00	156.92	95.93
ABBOTT LABORATORIES CMN (002824100)	12/01/2011	07/18/2014	13.00	547.84	0.00	340.88	206.96
XILINX INCORPORATED CMN (983919101)	03/22/2011	07/18/2014	5.00	238.94	0.00	161.20	77.74
XILINX INCORPORATED CMN (983919101)	05/18/2012	07/18/2014	7.00	334.51	0.00	223.31	111.20
XILINX INCORPORATED CMN (983919101)	05/19/2011	07/18/2014	28.00	1,338.05	0.00	1,008.05	329.99
CBRE GROUP INC CMN (125041109)	08/01/2011	07/22/2014	26.00	865.41	0.00	570.09	295.32
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/24/2012	07/22/2014	13.00	1,269.87	0.00	767.20	502.67
AGILENT TECHNOLOGIES, INC. CMN (00846U101)	04/03/2012	07/29/2014	26.00	1,458.10	0.00	1,161.16	296.94
ABBOTT LABORATORIES CMN (002824100)	12/07/2011	07/30/2014	20.00	856.45	0.00	523.07	333.38
EQUINIX, INC. REIT (29444U502)	03/22/2011	07/30/2014	7.00	1,510.95	0.00	595.28	915.67
REGENERON PHARMACEUTICAL INC CMN (75886F107)	05/20/2013	08/04/2014	2.00	651.05	0.00	529.79	121.26
REGENERON PHARMACEUTICAL INC CMN (75886F107)	05/17/2013	08/04/2014	3.00	976.57	0.00	803.61	172.96
ANADARKO PETROLEUM CORP CMN (032511107)	05/28/2013	08/11/2014	1.00	108.88	0.00	91.55	17.33
SCHLUMBERGER LTD CMN (806857108)	03/22/2011	08/11/2014	18.00	1,975.38	0.00	1,591.92	383.46
CAMERON INTERNATIONAL CORP CMN (13342B105)	07/26/2013	08/12/2014	12.00	867.14	0.00	699.75	167.39
L BRANDS, INC. CMN (501797104)	02/28/2013	08/20/2014	17.00	1,068.18	0.00	786.08	282.10
CUMMINS INC COMMON STOCK (231021106)	05/30/2013	08/26/2014	14.00	2,025.07	0.00	1,657.13	367.94
CUMMINS INC COMMON STOCK (231021106)	05/31/2013	08/26/2014	14.00	2,025.07	0.00	1,697.31	327.76
TIM HORTONS INC CMN (88706M103)	08/06/2013	09/02/2014	13.00	1,059.43	0.00	756.39	303.04
TIM HORTONS INC CMN (88706M103)	08/05/2013	09/02/2014	17.00	1,385.41	0.00	991.68	393.73
CHIPOTLE MEXICAN GRILL, INC CMN (169656105)	10/19/2012	09/17/2014	1.00	647.34	0.00	244.18	403.16

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
CHIPOTLE MEXICAN GRILL, INC. CMN (169556105)	10/25/2012	09/17/2014	2.00	1,294.68	0.00	491.91	802.77
SCHLUMBERGER LTD CMN (806857108)	03/22/2011	10/03/2014	3.00	294.04	0.00	265.32	28.72
SCHLUMBERGER LTD CMN (806857108)	07/18/2013	10/03/2014	12.00	1,176.17	0.00	940.23	235.94
SCHLUMBERGER LTD CMN (806857108)	12/14/2012	10/03/2014	18.00	1,764.26	0.00	1,240.90	523.36
CHIPOTLE MEXICAN GRILL, INC. CMN (169556105)	07/19/2013	10/15/2014	4.00	2,576.73	0.00	1,625.85	950.88
GILEAD SCIENCES CMN (375558103)	02/17/2012	10/15/2014	8.00	773.41	0.00	186.12	587.29
MONSANTO COMPANY CMN (61165W101)	10/03/2013	10/15/2014	33.00	3,568.40	0.00	3,417.92	150.48
REGENERON PHARMACEUTICAL INC CMN (75886F107)	05/20/2013	10/22/2014	1.00	383.25	0.00	264.89	118.36
REGENERON PHARMACEUTICAL INC CMN (75886F107)	06/07/2013	10/22/2014	2.00	766.50	0.00	506.83	259.67
EBAY INC CMN (278642103)	04/03/2013	10/29/2014	27.00	1,379.43	0.00	1,504.96	(125.53)
REGENERON PHARMACEUTICAL INC CMN (75886F107)	06/07/2013	10/29/2014	4.00	1,545.78	0.00	1,013.67	532.11
REGENERON PHARMACEUTICAL INC CMN (75886F107)	06/19/2013	10/29/2014	5.00	1,932.22	0.00	1,193.43	738.79
CELGENE CORPORATION CMN (151020104)	12/11/2012	11/10/2014	11.00	1,173.14	0.00	454.94	718.20
SENSATA TECHNOLOGIES HLDG N V CMN (N7902X106)	10/29/2013	11/13/2014	20.00	964.16	0.00	779.75	184.41
SENSATA TECHNOLOGIES HLDG N V CMN (N7902X106)	10/29/2013	11/14/2014	27.00	1,297.60	0.00	1,052.66	244.94
PEPSICO INC CMN (713448108)	03/15/2013	11/20/2014	12.00	1,178.22	0.00	924.91	253.31
PEPSICO INC CMN (713448108)	03/22/2011	11/20/2014	29.00	2,847.36	0.00	1,856.00	991.36
DOLLAR GENERAL CORPORATION CMN (256677105)	09/27/2012	11/25/2014	3.00	197.58	0.00	156.74	40.84
DOLLAR GENERAL CORPORATION CMN (256677105)	01/28/2013	11/25/2014	13.00	856.22	0.00	611.27	244.95
DOLLAR GENERAL CORPORATION CMN (256677105)	04/18/2013	11/25/2014	13.00	856.22	0.00	566.61	189.61
DOLLAR GENERAL CORPORATION CMN (256677105)	12/13/2012	11/25/2014	21.00	1,383.12	0.00	946.52	436.60
DOLLAR GENERAL CORPORATION CMN (256677105)	06/05/2013	11/25/2014	21.00	1,383.12	0.00	1,060.49	322.63
SHERWIN-WILLIAMS CO CMN (824348106)	09/27/2013	12/11/2014	6.00	1,531.23	0.00	1,081.97	449.26
EBAY INC. CMN (278642103)	04/03/2013	12/17/2014	1.00	56.00	0.00	55.74	0.26
EBAY INC. CMN (278642103)	04/18/2013	12/17/2014	27.00	1,511.97	0.00	1,429.50	82.47

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total Accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
XILINX INCORPORATED CMN (983919101)	05/31/2013	12/17/2014	9.00	387.12	0.00	370.22	16.90
XILINX INCORPORATED CMN (983919101)	05/18/2012	12/17/2014	13.00	559.17	0.00	414.72	144.45
XILINX INCORPORATED CMN (983919101)	04/30/2013	12/17/2014	19.00	817.25	0.00	719.56	97.69
BOEING COMPANY CMN (097023105)	11/13/2012	12/18/2014	2.00	253.25	0.00	147.33	105.92
BOEING COMPANY CMN (097023105)	01/09/2013	12/18/2014	10.00	1,266.28	0.00	759.78	506.50
BOEING COMPANY CMN (097023105)	07/16/2013	12/18/2014	17.00	2,152.68	0.00	1,787.08	365.60
L BRANDS, INC CMN (501797104)	02/28/2013	12/23/2014	17.00	1,441.43	0.00	786.08	655.35
Net Covered Long-Term Gains (Losses)				107,993.02	0.00	77,632.00	30,361.02
NonCovered Long-Term Gains (Losses)							
GILEAD SCIENCES CMN (375558103)	01/19/2010	02/26/2014	15.00	1,262.03	0.00	347.40	914.63
SCHLUMBERGER LTD CMN (806857108)	11/11/2010	03/18/2014	13.00	1,179.03	0.00	965.40	213.63
QUALCOMM INC CMN (747525103)	08/03/2009	05/21/2014	14.00	1,116.33	0.00	657.58	458.75
NIKE CLASS-B CMN CLASS B (654106103)	07/07/2010	06/05/2014	10.00	757.25	0.00	338.15	419.10
GILEAD SCIENCES CMN (375558103)	01/19/2010	06/17/2014	19.00	1,523.34	0.00	440.04	1,083.30
QUALCOMM INC CMN (747525103)	01/19/2010	06/24/2014	23.00	1,832.00	0.00	1,136.66	695.34
QUALCOMM INC CMN (747525103)	04/16/2010	06/26/2014	10.00	787.64	0.00	424.53	363.11
QUALCOMM INC CMN (747525103)	01/19/2010	06/26/2014	16.00	1,260.22	0.00	790.72	469.50
AMERICAN TOWER CORPORATION CMN (03027X100)	03/22/2011	08/12/2014	14.00	1,358.12	0.00	679.00	679.12
AMERICAN TOWER CORPORATION CMN (03027X100)	03/22/2011	08/20/2014	12.00	1,181.58	0.00	582.00	599.58
GILEAD SCIENCES CMN (375558103)	01/19/2010	08/20/2014	13.00	1,319.32	0.00	301.08	1,018.24
GILEAD SCIENCES CMN (375558103)	01/19/2010	09/17/2014	10.00	1,028.45	0.00	231.60	796.85
GILEAD SCIENCES CMN (375558103)	01/19/2010	10/15/2014	5.00	483.38	0.00	115.80	367.58
AMERICAN TOWER CORPORATION CMN (03027X100)	03/22/2011	11/12/2014	13.00	1,290.34	0.00	630.50	659.84
Net NonCovered Long-Term Gains (Losses)				16,379.03	0.00	7,640.46	8,738.57

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/06/2013	01/02/2014	3.00	185.98	0.00	120.81	65.17
MERIDIAN BIOSCIENCE INC CMN (589584101)	09/18/2013	01/02/2014	12.00	313.48	0.00	285.48	28.00
ASTRONICS CORP CMN (046433108)	09/18/2013	01/08/2014	8.00	468.94	0.00	323.19	145.75
VISTAPRINT NV CMN (N93540107)	09/18/2013	01/08/2014	3.00	165.31	0.00	161.19	4.12
ASTRONICS CORP CMN (046433108)	09/18/2013	01/09/2014	3.00	174.30	0.00	121.20	53.10
BARRY R G CORP (OHIO) CMN (068798107)	09/18/2013	01/09/2014	11.00	210.44	0.00	203.50	6.94
SUN HYDRAULICS INC CMN (866942105)	09/18/2013	01/10/2014	6.00	234.53	0.00	211.14	23.39
BARRY R G CORP (OHIO) CMN (068798107)	09/18/2013	01/13/2014	10.00	190.52	0.00	185.00	5.52
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	09/18/2013	01/23/2014	6.00	233.76	0.00	280.14	(46.38)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205) Disallowed Loss							38.65
SKYWORKS SOLUTIONS INC CMN (83088M102)	09/18/2013	01/24/2014	8.00	245.97	0.00	204.88	41.09
VERA BRADLEY, INC. CMN (92335C106)	09/18/2013	01/24/2014	7.00	167.99	0.00	142.03	25.96
XVRATEX LTD CMN (G98268108)	09/18/2013	01/29/2014	56.00	742.54	0.00	585.20	157.34
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/06/2013	01/30/2014	3.00	177.48	0.00	120.81	56.67
HANGER INC CMN (41043F208)	12/27/2013	01/31/2014	11.00	372.18	0.00	429.43	(57.25)
HANGER INC CMN (41043F208) Disallowed Loss							57.25

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
XYRATEX LTD CMN (G98268108)	09/18/2013	02/04/2014	16.00	211.04	0.00	167.20	43.84
ACACIA RESEARCH CORPORATION ACACIA TECHNOLOGIES (003881307)	09/18/2013	02/05/2014	30.00	399.98	0.00	676.95	(277.37)
AZZ INC CMN (002474104)	09/18/2013	02/05/2014	13.00	534.61	0.00	543.41	(8.80)
ROADRUNNER TRNSN SVCS HLDG INC CMN (769730105)	09/18/2013	02/07/2014	8.00	180.05	0.00	217.04	(36.99)
XYRATEX LTD CMN (G98268108)	09/18/2013	02/13/2014	26.00	342.94	0.00	271.70	71.24
ROADRUNNER TRNSN SVCS HLDG INC CMN (769730105)	09/18/2013	02/14/2014	10.00	232.97	0.00	271.30	(38.33)
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	02/21/2014	5.00	196.96	0.00	122.80	74.16
CHART INDUSTRIES, INC. CMN (161150308)	09/18/2013	02/24/2014	3.00	269.70	0.00	365.52	(95.82)
ROADRUNNER TRNSN SVCS HLDG INC CMN (769730105)	09/18/2013	02/24/2014	12.00	269.59	0.00	325.56	(55.97)
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	02/25/2014	6.00	248.93	0.00	147.36	101.57
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	03/03/2014	3.00	130.22	0.00	73.68	56.54
ASTRONICS CORP CMN (046433108)	09/18/2013	03/05/2014	11.00	791.52	0.00	448.57	342.95
GRAND CANYON EDUCATION, INC. CMN (38526M106)	09/18/2013	03/14/2014	5.00	229.91	0.00	193.50	36.41
HELEN OF TROY LTD (NEW) CMN (G4388N106)	09/18/2013	03/14/2014	8.00	532.00	0.00	341.60	190.40
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	03/14/2014	9.00	249.26	0.00	240.75	8.51
TAKE TWO INTERACTIVE SOFTWARE INC (874054109)	09/18/2013	03/19/2014	13.00	284.94	0.00	220.48	64.46
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/01/2014	9.00	246.28	0.00	240.75	5.53
XYRATEX LTD CMN (G98268108)	09/18/2013	04/01/2014	84.00	1,113.00	0.00	877.80	235.20
GRAND CANYON EDUCATION, INC. CMN (38526M106)	09/18/2013	04/02/2014	6.00	282.02	0.00	232.20	49.82
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/02/2014	10.00	269.29	0.00	267.50	1.79
LIQUIDITY SERVICES INC CMN (53635B107)	09/18/2013	04/03/2014	22.00	399.06	0.00	769.78	(370.72)
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	04/03/2014	5.00	337.99	0.00	255.75	82.23
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/03/2014	7.00	190.40	0.00	187.25	3.15
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/03/2014	10.00	275.18	0.00	267.50	7.68
SAPIENT CORP CMN (803062108)	09/18/2013	04/03/2014	15.00	259.65	0.00	232.65	27.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
FUTUREFUEL CORP CMN (36116M106)	09/18/2013	04/04/2014	11 00	217.71	0.00	200.20	17.51
CARBO CERAMICS INC CMN (140781105)	09/18/2013	04/07/2014	2 00	267.35	0.00	206.12	61.23
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/08/2014	10 00	269.15	0.00	267.50	1.65
KOPPERS HOLDINGS INC CMN (50060P106)	09/18/2013	04/10/2014	11 00	442.37	0.00	452.65	(10.28)
SALLY BEAUTY HOLDINGS, INC. CMN (79546E104)	09/18/2013	04/10/2014	12 00	323.13	0.00	321.00	2.13
SAPIENT CORP. CMN (803062108)	09/18/2013	04/10/2014	14 00	235.38	0.00	217.14	18.24
COMPUTER TASK GROUP, INC CMN (205477102)	09/18/2013	04/11/2014	16 00	265.95	0.00	285.92	(19.97)
SAPIENT CORP. CMN (803062108)	09/18/2013	04/11/2014	24 00	381.00	0.00	372.24	8.76
ACACIA RESEARCH CORPORATION ACACIA TECHNOLOGIES (003881307)	09/18/2013	04/16/2014	12 00	190.19	0.00	269.28	(79.09)
ACACIA RESEARCH CORPORATION ACACIA TECHNOLOGIES (003881307)	09/18/2013	04/16/2014	13 00	202.48	0.00	291.72	(89.24)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	09/18/2013	04/16/2014	10 00	349.06	0.00	466.90	(117.84)
SODASTREAM INTERNATIONAL LTD CMN (M9068E105)	09/18/2013	04/16/2014	3 00	121.77	0.00	201.12	(79.35)
LIQUIDITY SERVICES INC CMN (53635B107)	09/18/2013	04/21/2014	11 00	196.19	0.00	384.89	(188.70)
LIQUIDITY SERVICES INC CMN (53635B107)	09/18/2013	04/22/2014	9 00	157.33	0.00	314.91	(157.58)
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	04/29/2014	6 00	224.99	0.00	206.16	18.83
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	04/30/2014	5 00	217.88	0.00	171.80	46.08
SMITH & WESSON HOLDING CORP CMN (831756101)	09/18/2013	04/30/2014	13 00	197.96	0.00	145.86	52.10
SMITH & WESSON HOLDING CORP CMN (831756101)	09/18/2013	05/01/2014	11 00	173.62	0.00	123.42	50.20
FUTUREFUEL CORP CMN (36116M106)	09/18/2013	05/02/2014	11 00	228.21	0.00	200.20	28.01
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	05/07/2014	8 00	348.28	0.00	274.88	73.40
COMPUTER TASK GROUP, INC. CMN (205477102)	09/18/2013	05/07/2014	10 00	153.72	0.00	178.70	(24.98)
ACACIA RESEARCH CORPORATION ACACIA TECHNOLOGIES (003881307)	09/18/2013	05/12/2014	8 00	127.88	0.00	178.52	(50.64)
ACACIA RESEARCH CORPORATION ACACIA TECHNOLOGIES (003881307)	12/19/2013	05/12/2014	14 00	223.79	0.00	182.80	40.99
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	05/12/2014	6 00	273.23	0.00	206.16	67.07
LIQUIDITY SERVICES INC CMN (53635B107)	09/18/2013	05/12/2014	15 00	192.40	0.00	524.85	(332.45)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ¹	Total accretion (Amortization)	Cost Basis ²	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TYLER TECHNOLOGIES INC CMN (902252105)	09/18/2013	05/12/2014	3.00	240.44	0.00	241.23	(0.79)
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	05/20/2014	6.00	260.30	0.00	206.16	54.14
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	05/27/2014	5.00	221.35	0.00	171.80	49.55
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	05/27/2014	3.00	168.68	0.00	73.68	95.00
SODASTREAM INTERNATIONAL LTD CMN (M9068E105)	09/18/2013	05/02/2014	2.00	73.62	0.00	134.08	(60.46)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	09/18/2013	06/03/2014	3.00	107.46	0.00	140.07	(32.61)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	09/18/2013	06/03/2014	5.00	179.11	0.00	240.53	(61.42)
INTERACTIVE INTELLIGENCE INC CMN (45841V109)	09/18/2013	06/03/2014	4.00	194.37	0.00	238.68	(44.31)
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	06/03/2014	3.00	198.77	0.00	153.45	45.32
OLD DOMINION FIGHT LINES INC CMN (679580100)	09/18/2013	06/03/2014	7.00	441.86	0.00	313.25	128.61
WABTEC CORP CMN (929740108)	09/18/2013	06/03/2014	6.00	468.67	0.00	368.22	100.45
INTERACTIVE INTELLIGENCE INC CMN (45841V109)	09/18/2013	06/04/2014	5.00	239.32	0.00	298.35	(59.03)
TYLER TECHNOLOGIES INC CMN (902252105)	09/18/2013	06/04/2014	3.00	233.01	0.00	241.23	(8.22)
ASCENA RETAIL GROUP INC CMN (04351G101)	09/18/2013	06/05/2014	9.00	144.28	0.00	150.66	(6.38)
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	06/13/2014	5.00	384.05	0.00	255.75	128.30
CARBO CERAMICS INC CMN (140781105)	09/18/2013	06/24/2014	2.00	292.40	0.00	206.12	86.28
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	06/25/2014	13.00	1,117.80	0.00	664.95	452.85
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	06/27/2014	14.00	1,203.02	0.00	716.10	486.92
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	07/02/2014	6.00	386.74	0.00	147.36	239.38
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/27/2013	07/07/2014	2.00	170.56	0.00	108.68	61.88
MEASUREMENT SPECIALTIES, INC. CMN (583421102)	09/18/2013	07/07/2014	9.00	767.50	0.00	460.35	307.15
CARBO CERAMICS INC CMN (140781105)	09/18/2013	07/15/2014	2.00	286.13	0.00	206.12	80.01
SKYWORKS SOLUTIONS INC CMN (83088M102)	09/18/2013	07/21/2014	25.00	1,348.16	0.00	640.25	707.91
TAKE TWO INTERACTIVE SOFTWARE INC (B74054109)	09/18/2013	07/24/2014	10.00	232.05	0.00	169.60	62.45
OLD DOMINION FIGHT LINES INC CMN (679580100)	09/18/2013	07/31/2014	3.00	190.65	0.00	134.25	56.40

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CHART INDUSTRIES, INC. CMN (16115Q308)	09/18/2013	08/01/2014	5.00	356.86	0.00	609.20	(252.34)
ASCENA RETAIL GROUP INC CMN (04351G101)	09/18/2013	08/04/2014	13.00	207.56	0.00	217.62	(10.06)
DUCOMMUN INC DEL CMN (264147109)	09/18/2013	08/05/2014	7.00	201.55	0.00	185.78	15.77
ACCO BRANDS CORPORATION CMN (00081T108)	09/18/2013	08/06/2014	40.00	266.30	0.00	288.00	(18.70)
ASCENA RETAIL GROUP INC CMN (04351G101)	09/18/2013	08/06/2014	9.00	149.37	0.00	150.66	(1.29)
ASTRONICS CORP CMN (046433108)	09/18/2013	08/06/2014	3.00	173.64	0.00	122.34	51.30
ASTRONICS CORP CMN (046433108)	09/18/2013	08/06/2014	7.00	405.16	0.00	282.79	122.37
DUCOMMUN INC DEL CMN (264147109)	09/18/2013	08/06/2014	5.00	149.06	0.00	132.70	16.36
KAISER ALUMINIUM CORPORATION CMN (483007704)	09/18/2013	08/06/2014	3.00	232.54	0.00	210.87	21.67
WABTEC CORP CMN (929740108)	09/18/2013	08/06/2014	6.00	482.50	0.00	368.22	114.28
CHART INDUSTRIES, INC. CMN (16115Q308)	11/26/2013	08/12/2014	1.00	68.46	0.00	96.38	(27.92)
CHART INDUSTRIES, INC. CMN (16115Q308)	09/18/2013	08/12/2014	2.00	136.91	0.00	243.68	(106.77)
OLD DOMINION FIGHT LINES INC CMN (679580100)	09/18/2013	08/13/2014	3.00	195.53	0.00	134.25	61.28
ASCENA RETAIL GROUP INC CMN (04351G101)	09/18/2013	08/14/2014	41.00	646.36	0.00	686.34	(39.98)
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	08/15/2014	18.00	778.93	0.00	618.48	160.45
POWELL INDS INC CMN (739128106)	09/18/2013	08/15/2014	4.00	209.40	0.00	236.56	(27.16)
SUN HYDRAULICS INC CMN (866942105)	09/18/2013	08/15/2014	9.00	345.73	0.00	316.71	29.02
ASPEN TECHNOLOGY INC CMN (045327103)	09/18/2013	08/18/2014	1.00	43.09	0.00	34.36	8.73
ASPEN TECHNOLOGY INC CMN (045327103)	10/29/2013	08/18/2014	7.00	301.66	0.00	244.34	57.32
POWELL INDS INC CMN (739128106)	09/18/2013	08/18/2014	3.00	158.23	0.00	177.42	(19.19)
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	08/20/2014	4.00	281.93	0.00	98.24	183.69
COMPUTER TASK GROUP, INC. CMN (205477102)	09/18/2013	08/29/2014	18.00	229.93	0.00	321.66	(91.73)
MISTRAS GROUP, INC. CMN (60649T107)	03/12/2014	09/02/2014	8.00	172.91	0.00	180.97	(8.06)
BARRY R G CORP (OHIO) CMN (068798107)	09/18/2013	09/04/2014	119.00	2,261.00	0.00	2,201.50	59.50
BIOCRIP, INC. CMN (09069N108)	09/18/2013	09/08/2014	25.00	207.96	0.00	291.00	(83.04)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
POWELL INDS INC CMN (739128106)	10/03/2013	09/08/2014	4.00	215.12	0.00	250.95	(35.83)
SODASTREAM INTERNATIONAL LTD. CMN (M9088E105)	09/18/2013	09/10/2014	5.00	169.24	0.00	335.20	(168.96)
CHART INDUSTRIES, INC. CMN (161150308)	11/26/2013	09/18/2014	2.00	129.43	0.00	192.76	(63.33)
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	09/18/2014	4.00	307.53	0.00	98.24	209.29
POWELL INDS INC CMN (739128106)	10/03/2013	09/18/2014	2.00	103.41	0.00	125.48	(22.07)
POWELL INDS INC CMN (739128106)	12/09/2013	09/18/2014	2.00	103.41	0.00	136.53	(33.12)
CHART INDUSTRIES, INC. CMN (161150308)	01/10/2014	09/23/2014	1.00	62.44	0.00	90.93	(28.49)
CHART INDUSTRIES, INC. CMN (161150308)	03/27/2014	09/23/2014	3.00	187.32	0.00	225.54	(38.22)
SKYWORKS SOLUTIONS INC CMN (83088M102)	01/10/2014	09/23/2014	6.00	341.03	0.00	165.63	175.40
ATHLON ENERGY INC CMN (047477104)	08/19/2014	09/29/2014	1.00	58.29	0.00	41.98	16.31
ATHLON ENERGY INC CMN (047477104)	02/12/2014	09/29/2014	4.00	233.16	0.00	133.37	99.79
ATHLON ENERGY INC CMN (047477104)	02/21/2014	09/29/2014	5.00	291.45	0.00	174.15	117.30
ATHLON ENERGY INC. CMN (047477104)	11/19/2013	09/29/2014	5.00	291.46	0.00	161.45	130.01
ATHLON ENERGY INC. CMN (047477104)	05/07/2014	09/29/2014	5.00	291.46	0.00	208.28	83.18
ATHLON ENERGY INC CMN (047477104)	01/02/2014	09/29/2014	6.00	349.75	0.00	175.06	174.69
ATHLON ENERGY INC. CMN (047477104)	07/02/2014	09/29/2014	6.00	349.75	0.00	277.56	72.19
ATHLON ENERGY INC. CMN (047477104)	08/04/2014	09/29/2014	9.00	524.62	0.00	400.90	123.72
ATHLON ENERGY INC. CMN (047477104)	11/15/2013	09/29/2014	26.00	1,515.56	0.00	857.30	658.26
POWELL INDS INC CMN (739128106)	12/09/2013	10/23/2014	1.00	43.53	0.00	68.27	(24.74)
POWELL INDS INC CMN (739128106)	01/28/2014	10/23/2014	4.00	174.12	0.00	247.85	(73.73)
POWELL INDS INC CMN (739128106)	03/26/2014	10/31/2014	1.00	45.41	0.00	64.80	(19.39)
POWELL INDS INC CMN (739128106)	01/28/2014	10/31/2014	6.00	272.45	0.00	371.78	(99.33)
POWELL INDS INC CMN (739128106)	03/26/2014	11/25/2014	2.00	87.71	0.00	129.60	(41.89)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
POWELL INDS INC CMN (739128106)	06/25/2014	11/25/2014	4.00	175.41	0.00	259.79	(84.38)
Net Covered Short-Term Disallowed Losses							
Net Covered Short-Term Gains (Losses)				42,877.45	0.00	38,301.93	95.90
							4,671.42

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total accretion (Amortization)	Cost Basis *	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/25/2013	04/09/2014	5.00	364.81	0.00	184.45	180.36
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/25/2013	05/07/2014	2.00	144.18	0.00	73.78	70.40
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/25/2013	05/12/2014	3.00	185.39	0.00	110.67	74.72
GULFPORT ENERGY CORP (NEW) CMN (402635304)	03/13/2013	08/01/2014	4.00	208.18	0.00	169.82	38.36
GULFPORT ENERGY CORP (NEW) CMN (402635304)	03/13/2013	08/18/2014	6.00	338.87	0.00	254.72	84.15
WABTEC CORP CMN (929740108)	09/18/2013	09/19/2014	3.00	250.92	0.00	184.11	66.81
SKYWOKS SOLUTIONS INC CMN (83088M102)	09/18/2013	09/23/2014	63.00	3,580.78	0.00	1,613.43	1,967.35
KAISER ALUMINUM CORPORATION CMN (483007704)	09/18/2013	09/30/2014	11.00	840.75	0.00	773.19	67.56
UNIVERSAL ELECTRS INC CMN (913483103)	09/18/2013	10/16/2014	5.00	257.94	0.00	160.27	97.67
UNIVERSAL ELECTRS INC CMN (913483103)	09/18/2013	10/17/2014	2.00	102.94	0.00	64.11	38.83
SYNCHRONOSS TECHNOLOGIES INC CMN (87157B103)	09/18/2013	10/27/2014	5.00	231.49	0.00	190.50	40.99
TYLER TECHNOLOGIES INC CMN (902252105)	09/18/2013	10/27/2014	3.00	306.66	0.00	241.23	65.43
COMPUTER TASK GROUP, INC CMN (205477102)	09/18/2013	10/30/2014	35.00	305.38	0.00	625.45	(320.07)
MASIMO CORPORATION CMN (574795100)	09/18/2013	10/30/2014	16.00	395.37	0.00	423.68	(28.31)
GREENBRIER COMPANIES INC CMN (393657101)	09/18/2013	11/03/2014	1.00	62.10	0.00	24.56	37.54
SYNCHRONOSS TECHNOLOGIES INC. CMN (87157B103)	09/18/2013	11/04/2014	6.00	306.07	0.00	228.60	77.47
COMPUTER TASK GROUP, INC CMN (205477102)	09/18/2013	11/05/2014	25.00	221.88	0.00	446.75	(224.87)

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ^a	Total accretion (Amortization)	Cost Basis ^a	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
SODASTREAM INTERNATIONAL LTD. CMN (M9068E105)	09/18/2013	11/24/2014	14.00	325.10	0.00	938.56	(613.46)
TAKE TWO INTERACTIVE SOFTWARE INC (874054109)	09/18/2013	11/26/2014	10.00	280.49	0.00	169.60	110.89
GEOSPACE TECHNOLOGIES CORP CMN (37364X109)	09/18/2013	12/01/2014	8.00	207.27	0.00	629.60	(422.33)
GEOSPACE TECHNOLOGIES CORP CMN (37364X109)	09/18/2013	12/16/2014	5.00	126.02	0.00	393.50	(267.48)
UNIVERSAL ELECTRS INC CMN (913483103)	09/18/2013	12/18/2014	4.00	249.53	0.00	128.22	121.31
Net Covered Long-Term Gains (Losses)				9,292.12	0.00	8,028.80	1,263.32
NonCovered Long-Term Gains (Losses)							
ASTRONICS CORPORATION CMN CLASS B (046433207)		09/19/2014	0.00	27.02	0.00	No Cost	27.02 ^b
Net NonCovered Long-Term Gains (Losses)				27.02	0.00	0.00	27.02

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
GOLDMAN SACHS INVESTMENT	19.	19.	
JP MORGAN INVESTMENT	8.	8.	
TOTAL TO PART I, LINE 3	27.	27.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
GOLDMAN SACHS INVESTMENT	35,049.	3,795.	31,254.	31,254.	
JP MORGAN INVESTMENT	61,271.	0.	61,271.	61,271.	
TO PART I, LINE 4	96,320.	3,795.	92,525.	92,525.	

FORM 990-PF RENTAL INCOME STATEMENT 3

KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
LEASE BONUS	1	4,416.
TOTAL TO FORM 990-PF, PART I, LINE 5A		4,416.

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
O&G ROYALTY INCOME	4,720.	4,720.	
MISC. INVESTMENT INCOME	761.	761.	
TOTAL TO FORM 990-PF, PART I, LINE 11	5,481.	5,481.	

FORM 990-PF	ACCOUNTING FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	6,800.	4,533.		2,267.
TO FORM 990-PF, PG 1, LN 16B	6,800.	4,533.		2,267.

FORM 990-PF	TAXES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
RECLAIM & OTHER FOREIGN TAX	120.	120.		0.
SEVERANCE TAX - RI	211.	211.		0.
TO FORM 990-PF, PG 1, LN 18	331.	331.		0.

FORM 990-PF	OTHER EXPENSES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT FEES (MNGT/BROK)	55,375.	55,375.		0.	
BANK FEES	165.	82.		83.	
TO FORM 990-PF, PG 1, LN 23	55,540.	55,457.		83.	

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES			STATEMENT	8
DESCRIPTION					AMOUNT
2013 EXCISE TAXES					12,000.
DISALLOWED WASH SALE					150.
TOTAL TO FORM 990-PF, PART III, LINE 5					12,150.

FORM 990-PF	OTHER INVESTMENTS		STATEMENT	9
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE	
APOGEE FUND	COST	0.	0.	
JPM CHASE / LUTHER KING	COST	2,464,058.	4,225,954.	
GOLDMAN SACHS	COST	1,230,910.	1,524,258.	
TOTAL TO FORM 990-PF, PART II, LINE 13		3,694,968.	5,750,212.	

FORM 990-PF	OTHER ASSETS		STATEMENT	10
DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE	
ORGANIZATIONAL COSTS	2,694.	2,694.	0.	
TO FORM 990-PF, PART II, LINE 15	2,694.	2,694.	0.	

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS STATEMENT 11
 TRUSTEES AND FOUNDATION MANAGERS

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
MARCIA F. FRENCH POST OFFICE BOX 11327 MIDLAND, TX 79702	PRES/TREAS/BOARD CHAIRMAN 3.00	0.	0.	0.
RICHARD WEST BO FRENCH POST OFFICE BOX 11327 MIDLAND, TX 79702	VICE PRESIDENT 1.00	0.	0.	0.
WILLIAM FULLER K. FRENCH POST OFFICE BOX 11327 MIDLAND, TX 79702	SECRETARY 1.00	0.	0.	0.
DEE J. KELLY 201 MAIN STREET, SUITE 2500 FORT WORTH, TX 76102	DIRECTOR 0.00	0.	0.	0.
POWHATAN ERNEST K FRENCH 1010 WEST WALL MIDLAND, TX 79701	VICE PRESIDENT 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		0.	0.	0.