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OMB No 1545-0052

**2014**

Open to Public Inspection

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

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

Department of the Treasury  
Internal Revenue Service

Do not enter social security numbers on this form as it may be made public.  
Information about Form 990-PF and its separate instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf).

For calendar year 2014 or tax year beginning 10/1/2014, and ending 9/30/2015

|                                                                                                                                                                                                                                                                                                        |                               |                                                                                                                                                                                                |                                                                                                                                                                              |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| Name of foundation<br><b>IRMA L &amp; ABRAM S CROLL CHAR TR</b>                                                                                                                                                                                                                                        |                               |                                                                                                                                                                                                | A Employer identification number<br><b>13-7312974</b>                                                                                                                        |  |
| Number and street (or P O box number if mail is not delivered to street address)<br><b>NEUBERGER BERMAN TRUST COMPANY N A - P O BOX 396</b>                                                                                                                                                            |                               | Room/suite                                                                                                                                                                                     | B Telephone number (see instructions)<br><b>302-830-4352</b>                                                                                                                 |  |
| City or town<br><b>WILMINGTON</b>                                                                                                                                                                                                                                                                      | State<br><b>DE</b>            | ZIP code<br><b>19899</b>                                                                                                                                                                       |                                                                                                                                                                              |  |
| Foreign country name                                                                                                                                                                                                                                                                                   | Foreign province/state/county | Foreign postal code                                                                                                                                                                            | C If exemption application is pending, check here <input type="checkbox"/>                                                                                                   |  |
| G Check all that apply:<br><input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity<br><input type="checkbox"/> Final return <input type="checkbox"/> Amended return<br><input type="checkbox"/> Address change <input type="checkbox"/> Name change |                               |                                                                                                                                                                                                | D 1. Foreign organizations, check here <input type="checkbox"/><br>2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> |  |
| H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation<br><input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation                                                      |                               |                                                                                                                                                                                                | E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>                                                                |  |
| I Fair market value of all assets at end of year (from Part II, col (c), line 16) <b>\$ 6,661,802</b>                                                                                                                                                                                                  |                               | J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual<br><input type="checkbox"/> Other (specify) _____<br>(Part I, column (d) must be on cash basis) |                                                                                                                                                                              |  |
| F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>                                                                                                                                                                                       |                               |                                                                                                                                                                                                |                                                                                                                                                                              |  |

| Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions)) |                                                                                                                                                  | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| Revenue                                                                                                                                                            | 1 Contributions, gifts, grants, etc., received (attach schedule)                                                                                 |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B Interest on savings and temporary cash investments |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 3 Dividends and interest from securities                                                                                                         | 147,667                            | 145,668                   |                         |                                                             |
|                                                                                                                                                                    | 5a Gross rents                                                                                                                                   |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | b Net rental income or (loss)                                                                                                                    |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 6a Net gain or (loss) from sale of assets not on line 10                                                                                         | 326,530                            |                           |                         |                                                             |
|                                                                                                                                                                    | b Gross sales price for all assets on line 6a 3,306,672                                                                                          |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 7 Capital gain net income (from Part IV, line 2)                                                                                                 |                                    | 326,530                   |                         |                                                             |
|                                                                                                                                                                    | 8 Net short-term capital gain                                                                                                                    |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 9 Income modifications                                                                                                                           |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 10a Gross sales less returns and allowances                                                                                                      |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | b Less: Cost of goods sold                                                                                                                       |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | c Gross profit or (loss) (attach schedule)                                                                                                       |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 11 Other income (attach schedule)                                                                                                                |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 12 Total. Add lines 1 through 11                                                                                                                 | 474,197                            | 472,198                   | 0                       |                                                             |
| Operating and Administrative Expenses                                                                                                                              | 13 Compensation of officers, directors, trustees, etc.                                                                                           | 79,414                             | 71,473                    |                         | 7,941                                                       |
|                                                                                                                                                                    | 14 Other employee salaries and wages                                                                                                             |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 15 Pension plans, employee benefits                                                                                                              |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 16a Legal fees (attach schedule)                                                                                                                 |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | b Accounting fees (attach schedule)                                                                                                              |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | c Other professional fees (attach schedule)                                                                                                      |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 17 Interest                                                                                                                                      |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 18 Taxes (attach schedule) (see instructions)                                                                                                    | 9,726                              | 3,782                     |                         |                                                             |
|                                                                                                                                                                    | 19 Depreciation (attach schedule) and depletion                                                                                                  |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 20 Occupancy                                                                                                                                     |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 21 Travel, conferences, and meetings                                                                                                             |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 22 Printing and publications                                                                                                                     |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | 23 Other expenses (attach schedule)                                                                                                              | 2,445                              | 2,050                     |                         | 395                                                         |
|                                                                                                                                                                    | 24 Total operating and administrative expenses. Add lines 13 through 23                                                                          | 91,585                             | 77,305                    | 0                       | 8,336                                                       |
|                                                                                                                                                                    | 25 Contributions, gifts, grants paid                                                                                                             | 166,667                            |                           |                         | 166,667                                                     |
|                                                                                                                                                                    | 26 Total expenses and disbursements. Add lines 24 and 25                                                                                         | 258,252                            | 77,305                    | 0                       | 175,003                                                     |
|                                                                                                                                                                    | 27 Subtract line 26 from line 12:                                                                                                                |                                    |                           |                         |                                                             |
|                                                                                                                                                                    | a Excess of revenue over expenses and disbursements                                                                                              | 215,945                            |                           |                         |                                                             |
|                                                                                                                                                                    | b Net investment income (if negative, enter -0-)                                                                                                 |                                    | 394,893                   |                         |                                                             |
| c Adjusted net income (if negative, enter -0-)                                                                                                                     |                                                                                                                                                  |                                    |                           | 0                       |                                                             |

For Paperwork Reduction Act Notice, see instructions.

Form 990-PF (2014)

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| Part II Balance Sheets      |     | Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)                |                               |                       |           |
|-----------------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------|
|                             |     | Beginning of year<br>(a) Book Value                                                                                               | End of year<br>(b) Book Value | (c) Fair Market Value |           |
| Assets                      | 1   | Cash—non-interest-bearing . . . . .                                                                                               | 224,142                       | 147                   | 147       |
|                             | 2   | Savings and temporary cash investments . . . . .                                                                                  |                               | 212,072               | 212,072   |
|                             | 3   | Accounts receivable ▶ . . . . .                                                                                                   |                               |                       |           |
|                             |     | Less: allowance for doubtful accounts ▶ . . . . .                                                                                 |                               |                       |           |
|                             | 4   | Pledges receivable ▶ . . . . .                                                                                                    |                               |                       |           |
|                             |     | Less: allowance for doubtful accounts ▶ . . . . .                                                                                 |                               |                       |           |
|                             | 5   | Grants receivable . . . . .                                                                                                       |                               |                       |           |
|                             | 6   | Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) . . . . . |                               |                       |           |
|                             | 7   | Other notes and loans receivable (attach schedule) ▶ . . . . .                                                                    |                               |                       |           |
|                             |     | Less: allowance for doubtful accounts ▶ . . . . .                                                                                 |                               |                       |           |
|                             | 8   | Inventories for sale or use . . . . .                                                                                             |                               |                       |           |
|                             | 9   | Prepaid expenses and deferred charges . . . . .                                                                                   |                               |                       |           |
|                             | 10a | Investments—U.S. and state government obligations (attach schedule)                                                               | 885,518                       | 1,219,053             | 1,228,977 |
|                             | b   | Investments—corporate stock (attach schedule) . . . . .                                                                           | 3,403,969                     | 3,151,956             | 3,874,874 |
|                             | c   | Investments—corporate bonds (attach schedule) . . . . .                                                                           | 1,253,973                     | 1,378,324             | 1,345,732 |
|                             | 11  | Investments—land, buildings, and equipment: basis ▶ . . . . .                                                                     |                               |                       |           |
| Liabilities                 |     | Less: accumulated depreciation (attach schedule) ▶ . . . . .                                                                      |                               |                       |           |
|                             | 12  | Investments—mortgage loans . . . . .                                                                                              |                               |                       |           |
|                             | 13  | Investments—other (attach schedule) . . . . .                                                                                     |                               |                       |           |
|                             | 14  | Land, buildings, and equipment, basis ▶ . . . . .                                                                                 |                               |                       |           |
|                             |     | Less: accumulated depreciation (attach schedule) ▶ . . . . .                                                                      |                               |                       |           |
|                             | 15  | Other assets (describe ▶ . . . . .)                                                                                               |                               |                       |           |
| Net Assets or Fund Balances | 16  | <b>Total assets</b> (to be completed by all filers—see the instructions. Also, see page 1, item I) . . . . .                      | 5,767,602                     | 5,961,552             | 6,661,802 |
|                             | 17  | Accounts payable and accrued expenses . . . . .                                                                                   |                               |                       |           |
|                             | 18  | Grants payable . . . . .                                                                                                          |                               |                       |           |
|                             | 19  | Deferred revenue . . . . .                                                                                                        |                               |                       |           |
|                             | 20  | Loans from officers, directors, trustees, and other disqualified persons                                                          |                               |                       |           |
|                             | 21  | Mortgages and other notes payable (attach schedule) . . . . .                                                                     |                               |                       |           |
|                             | 22  | Other liabilities (describe ▶ . . . . .)                                                                                          |                               |                       |           |
|                             | 23  | <b>Total liabilities</b> (add lines 17 through 22) . . . . .                                                                      | 0                             | 0                     |           |
| Net Assets or Fund Balances |     | <b>Foundations that follow SFAS 117, check here</b> . . . . . <input type="checkbox"/>                                            |                               |                       |           |
|                             | 24  | Unrestricted . . . . .                                                                                                            |                               |                       |           |
|                             | 25  | Temporarily restricted . . . . .                                                                                                  |                               |                       |           |
|                             | 26  | Permanently restricted . . . . .                                                                                                  |                               |                       |           |
|                             |     | <b>Foundations that do not follow SFAS 117, check here</b> ▶ <input checked="" type="checkbox"/>                                  |                               |                       |           |
|                             | 27  | Capital stock, trust principal, or current funds . . . . .                                                                        | 5,767,602                     | 5,961,552             |           |
|                             | 28  | Paid-in or capital surplus, or land, bldg., and equipment fund                                                                    |                               |                       |           |
|                             | 29  | Retained earnings, accumulated income, endowment, or other funds                                                                  |                               |                       |           |
| Net Assets or Fund Balances | 30  | <b>Total net assets or fund balances</b> (see instructions) . . . . .                                                             | 5,767,602                     | 5,961,552             |           |
|                             | 31  | <b>Total liabilities and net assets/fund balances</b> (see instructions) . . . . .                                                | 5,767,602                     | 5,961,552             |           |

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

|   |                                                                                                                                                                    |   |           |
|---|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|-----------|
| 1 | Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return) . . . . . | 1 | 5,767,602 |
| 2 | Enter amount from Part I, line 27a . . . . .                                                                                                                       | 2 | 215,945   |
| 3 | Other increases not included in line 2 (itemize) ▶ See Attached Statement . . . . .                                                                                | 3 | 1,472     |
| 4 | Add lines 1, 2, and 3 . . . . .                                                                                                                                    | 4 | 5,985,019 |
| 5 | Decreases not included in line 2 (itemize) ▶ See Attached Statement . . . . .                                                                                      | 5 | 23,467    |
| 6 | <b>Total net assets or fund balances at end of year</b> (line 4 minus line 5)—Part II, column (b), line 30 . . . . .                                               | 6 | 5,961,552 |

**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<br>P—Purchase<br>D—Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|-----------------------------------------------------------------------------------------------------------------------------------|--|----------------------------------------------|--------------------------------------|----------------------------------|
| <b>1a Capital Gains Distributions</b>                                                                                             |  |                                              |                                      |                                  |
| <b>b ST LOSS - SEE STATEMENT</b>                                                                                                  |  |                                              |                                      |                                  |
| <b>c LT GAIN - SEE STATEMENT</b>                                                                                                  |  |                                              |                                      |                                  |
| <b>d</b>                                                                                                                          |  |                                              |                                      |                                  |
| <b>e</b>                                                                                                                          |  |                                              |                                      |                                  |

  

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| <b>a</b>              |                                            |                                                 | 0                                            |
| <b>b</b> 1,386,009    |                                            | 1,437,700                                       | -51,691                                      |
| <b>c</b> 1,811,076    |                                            | 1,542,442                                       | 268,634                                      |
| <b>d</b>              |                                            |                                                 |                                              |
| <b>e</b>              |                                            |                                                 |                                              |

  

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

| (i) FMV as of 12/31/69 | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any | (l) Gains (Col. (h) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |
|------------------------|--------------------------------------|-------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <b>a</b>               |                                      |                                                 | 0                                                                                               |
| <b>b</b>               |                                      |                                                 | -51,691                                                                                         |
| <b>c</b>               |                                      |                                                 | 268,634                                                                                         |
| <b>d</b>               |                                      |                                                 |                                                                                                 |
| <b>e</b>               |                                      |                                                 |                                                                                                 |

  

|                                                                                                                                                                                                             |          |         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|---------|
| <b>2</b> Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7 }                                                                  | <b>2</b> | 326,530 |
| <b>3</b> Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in<br>Part I, line 8 } | <b>3</b> | 0       |

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

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

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

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

☐ Yes ☒ No

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

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

| (a) Base period years<br>Calendar year (or tax year beginning in) | (b) Adjusted qualifying distributions | (c) Net value of noncharitable-use assets | (d) Distribution ratio<br>(col. (b) divided by col. (c)) |
|-------------------------------------------------------------------|---------------------------------------|-------------------------------------------|----------------------------------------------------------|
| 2013                                                              | 174,184                               | 6,379,888                                 | 0.027302                                                 |
| 2012                                                              | 174,203                               | 6,423,264                                 | 0.027121                                                 |
| 2011                                                              | 1,638,449                             | 6,317,372                                 | 0.259356                                                 |
| 2010                                                              | 3,114,217                             | 8,312,293                                 | 0.374652                                                 |
| 2009                                                              | 3,051,266                             | 11,092,223                                | 0.275082                                                 |

  

|                                                                                                                                                                                        |          |           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------|
| <b>2</b> Total of line 1, column (d)                                                                                                                                                   | <b>2</b> | 0.963513  |
| <b>3</b> Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the<br>number of years the foundation has been in existence if less than 5 years | <b>3</b> | 0.192703  |
| <b>4</b> Enter the net value of noncharitable-use assets for 2014 from Part X, line 5                                                                                                  | <b>4</b> | 6,254,651 |
| <b>5</b> Multiply line 4 by line 3                                                                                                                                                     | <b>5</b> | 1,205,290 |
| <b>6</b> Enter 1% of net investment income (1% of Part I, line 27b)                                                                                                                    | <b>6</b> | 3,949     |
| <b>7</b> Add lines 5 and 6                                                                                                                                                             | <b>7</b> | 1,209,239 |
| <b>8</b> Enter qualifying distributions from Part XII, line 4                                                                                                                          | <b>8</b> | 175,003   |

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)**

|           |                                                                                                                                                                                                                                  |           |        |  |
|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------|--|
| <b>1a</b> | Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions) |           |        |  |
| <b>b</b>  | Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b                                                                                  | <b>1</b>  | 7,898  |  |
| <b>c</b>  | All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).                                                                                                         |           |        |  |
| <b>2</b>  | Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)                                                                                                                         | <b>2</b>  | 0      |  |
| <b>3</b>  | Add lines 1 and 2                                                                                                                                                                                                                | <b>3</b>  | 7,898  |  |
| <b>4</b>  | Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)                                                                                                                       | <b>4</b>  |        |  |
| <b>5</b>  | <b>Tax based on investment income.</b> Subtract line 4 from line 3. If zero or less, enter -0-                                                                                                                                   | <b>5</b>  | 7,898  |  |
| <b>6</b>  | <b>Credits/Payments:</b>                                                                                                                                                                                                         |           |        |  |
| <b>a</b>  | 2014 estimated tax payments and 2013 overpayment credited to 2014                                                                                                                                                                | <b>6a</b> | 5,180  |  |
| <b>b</b>  | Exempt foreign organizations—tax withheld at source                                                                                                                                                                              | <b>6b</b> |        |  |
| <b>c</b>  | Tax paid with application for extension of time to file (Form 8868)                                                                                                                                                              | <b>6c</b> | 5,000  |  |
| <b>d</b>  | Backup withholding erroneously withheld                                                                                                                                                                                          | <b>6d</b> |        |  |
| <b>7</b>  | <b>Total credits and payments.</b> Add lines 6a through 6d                                                                                                                                                                       | <b>7</b>  | 10,180 |  |
| <b>8</b>  | Enter any <b>penalty</b> for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached                                                                                                         | <b>8</b>  |        |  |
| <b>9</b>  | <b>Tax due.</b> If the total of lines 5 and 8 is more than line 7, enter <b>amount owed</b>                                                                                                                                      | <b>9</b>  | 0      |  |
| <b>10</b> | <b>Overpayment.</b> If line 7 is more than the total of lines 5 and 8, enter the <b>amount overpaid</b>                                                                                                                          | <b>10</b> | 2,282  |  |
| <b>11</b> | Enter the amount of line 10 to be: <b>Credited to 2015 estimated tax</b> 2,282 <b>Refunded</b>                                                                                                                                   | <b>11</b> | 0      |  |

**Part VII-A Statements Regarding Activities**

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

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

|    |                                                                                                                                                                                                                                                                                                                                                                    |    |          |         |
|----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|----------|---------|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions) . . . . .                                                                                                                                                                  | 11 |          | X       |
| 12 | Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions) . . . . .                                                                                                                                                                 | 12 |          | X       |
| 13 | Did the foundation comply with the public inspection requirements for its annual returns and exemption application? . . . . .<br>Website address ▶ N/A                                                                                                                                                                                                             | 13 | X        |         |
| 14 | The books are in care of ▶ NEUBERGER BERMAN TRUST COMPANY N A Telephone no. ▶ 302-830-4352<br>Located at ▶ P.O. BOX 396 WILMINGTON DE ZIP+4 ▶ 19899                                                                                                                                                                                                                |    |          |         |
| 15 | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here . . . . . ▶ <input type="checkbox"/><br>and enter the amount of tax-exempt interest received or accrued during the year . . . . . ▶ 15                                                                                                                           |    |          |         |
| 16 | At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? . . . . .<br>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<br>X | No<br>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? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                     |     |     |
|    | (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                             |     |     |
|    | (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                 |     |     |
|    | (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? . . . . . <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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.) . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 . . . . . ▶ <input type="checkbox"/>                                                                                                                                                             | 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  | X   |
| 2  | Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):                                                                                                                                                                                                                                                                                                                           |     |     |
| a  | At the end of tax year 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," list the years ▶ 20____, 20____, 20____, 20____                                                                                                                                                                                                             |     |     |
| b  | Are there any years listed in 2a for which the foundation is <b>not</b> applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.) . . . . .                                                                                                                                                                                 | 2b  | N/A |
| c  | If the provisions of section 4942(a)(2) are being applied to <b>any</b> of the years listed in 2a, list the years here.<br>▶ 20____, 20____, 20____, 20____                                                                                                                                                                                                                                                                                                                                              |     |     |
| 3a | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? . . . . . <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                 |     |     |
| b  | If "Yes," did it have excess business holdings in 2014 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2014) . . . . . | 3b  | N/A |
| 4a | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? . . . . .                                                                                                                                                                                                                                                                                                                                                                                | 4a  | X   |
| b  | Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2014? . . . . .                                                                                                                                                                                                                                                              | 4b  | X   |

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

|     |                                                                                                                                                                                                                         |                              |                                        |                          |
|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|--------------------------|
| 5a  | During the year did the foundation pay or incur any amount to:                                                                                                                                                          |                              |                                        |                          |
| (1) | Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?                                                                                                                                   | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| (2) | Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?                                                                         | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| (3) | Provide a grant to an individual for travel, study, or other similar purposes?                                                                                                                                          | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| (4) | Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)                                                                                   | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> 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?                                                       | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| b   | If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? |                              |                                        | 5b N/A                   |
|     | Organizations relying on a current notice regarding disaster assistance check here                                                                                                                                      |                              |                                        | <input type="checkbox"/> |
| 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?                                                              | <input type="checkbox"/> Yes | <input type="checkbox"/> 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?                                                                                         | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| b   | Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?                                                                                                              |                              |                                        | 6b X                     |
|     | If "Yes" to 6b, file Form 8870.                                                                                                                                                                                         |                              |                                        |                          |
| 7a  | At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?                                                                                                                    | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |                          |
| b   | If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?                                                                                                               |                              |                                        | 7b N/A                   |

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

| (a) Name and address                                                   | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|------------------------------------------------------------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| NEUBERGER BERMAN TRUST COMPANY N A<br>P O BOX 396 WILMINGTON, DE 19899 | CO-TRUSTEE<br>15.00                                       | 68,465                                    |                                                                       |                                       |
| SARA J SCHLESSINGER<br>995 FIFTH AVENUE, APT 8 SOUTH NEW YORK, NY      | CO-TRUSTEE<br>15.00                                       | 10,949                                    |                                                                       |                                       |
|                                                                        |                                                           |                                           |                                                                       |                                       |
|                                                                        |                                                           |                                           |                                                                       |                                       |

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

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

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

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

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

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

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

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

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

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

|          |                                                                                                                      |           |           |
|----------|----------------------------------------------------------------------------------------------------------------------|-----------|-----------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:          |           |           |
| <b>a</b> | Average monthly fair market value of securities . . . . .                                                            | <b>1a</b> | 6,145,477 |
| <b>b</b> | Average of monthly cash balances . . . . .                                                                           | <b>1b</b> | 204,423   |
| <b>c</b> | Fair market value of all other assets (see instructions) . . . . .                                                   | <b>1c</b> |           |
| <b>d</b> | <b>Total</b> (add lines 1a, b, and c) . . . . .                                                                      | <b>1d</b> | 6,349,900 |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) . . . . .  | <b>1e</b> |           |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets . . . . .                                                       | <b>2</b>  |           |
| <b>3</b> | Subtract line 2 from line 1d . . . . .                                                                               | <b>3</b>  | 6,349,900 |
| <b>4</b> | Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions) . . . . . | <b>4</b>  | 95,249    |
| <b>5</b> | <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4          | <b>5</b>  | 6,254,651 |
| <b>6</b> | <b>Minimum investment return.</b> Enter 5% of line 5 . . . . .                                                       | <b>6</b>  | 312,733   |

**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.)

|           |                                                                                                                     |           |         |
|-----------|---------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b>  | Minimum investment return from Part X, line 6 . . . . .                                                             | <b>1</b>  | 312,733 |
| <b>2a</b> | Tax on investment income for 2014 from Part VI, line 5 . . . . .                                                    | <b>2a</b> | 7,898   |
| <b>b</b>  | Income tax for 2014. (This does not include the tax from Part VI.) . . . . .                                        | <b>2b</b> |         |
| <b>c</b>  | Add lines 2a and 2b . . . . .                                                                                       | <b>2c</b> | 7,898   |
| <b>3</b>  | Distributable amount before adjustments. Subtract line 2c from line 1 . . . . .                                     | <b>3</b>  | 304,835 |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions . . . . .                                                 | <b>4</b>  |         |
| <b>5</b>  | Add lines 3 and 4 . . . . .                                                                                         | <b>5</b>  | 304,835 |
| <b>6</b>  | Deduction from distributable amount (see instructions) . . . . .                                                    | <b>6</b>  |         |
| <b>7</b>  | <b>Distributable amount as adjusted.</b> Subtract line 6 from line 5. Enter here and on Part XIII, line 1 . . . . . | <b>7</b>  | 304,835 |

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

|          |                                                                                                                                                                |           |         |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:                                                                     |           |         |
| <b>a</b> | Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26 . . . . .                                                                          | <b>1a</b> | 175,003 |
| <b>b</b> | Program-related investments—total from Part IX-B . . . . .                                                                                                     | <b>1b</b> |         |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes . . . . .                                            | <b>2</b>  |         |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the:                                                                                           |           |         |
| <b>a</b> | Suitability test (prior IRS approval required) . . . . .                                                                                                       | <b>3a</b> |         |
| <b>b</b> | Cash distribution test (attach the required schedule) . . . . .                                                                                                | <b>3b</b> |         |
| <b>4</b> | <b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4                                              | <b>4</b>  | 175,003 |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions) . . . . . | <b>5</b>  |         |
| <b>6</b> | <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4 . . . . .                                                                                | <b>6</b>  | 175,003 |

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

**Part XIII Undistributed Income** (see instructions)

|                                                                                                                                                                                             | (a)<br>Corpus | (b)<br>Years prior to 2013 | (c)<br>2013 | (d)<br>2014 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| <b>1</b> Distributable amount for 2014 from Part XI, line 7 . . . . .                                                                                                                       |               |                            |             | 304,835     |
| <b>2</b> Undistributed income, if any, as of the end of 2014:                                                                                                                               |               |                            |             |             |
| <b>a</b> Enter amount for 2013 only . . . . .                                                                                                                                               |               |                            | 0           |             |
| <b>b</b> Total for prior years: 20____, 20____, 20____                                                                                                                                      |               |                            |             |             |
| <b>3</b> Excess distributions carryover, if any, to 2014:                                                                                                                                   |               |                            |             |             |
| <b>a</b> From 2009 . . . . . 2,508,749                                                                                                                                                      |               |                            |             |             |
| <b>b</b> From 2010 . . . . . 2,716,874                                                                                                                                                      |               |                            |             |             |
| <b>c</b> From 2011 . . . . . 1,329,400                                                                                                                                                      |               |                            |             |             |
| <b>d</b> From 2012 . . . . .                                                                                                                                                                |               |                            |             |             |
| <b>e</b> From 2013 . . . . .                                                                                                                                                                |               |                            |             |             |
| <b>f</b> Total of lines 3a through e . . . . .                                                                                                                                              | 6,555,023     |                            |             |             |
| <b>4</b> Qualifying distributions for 2014 from Part XII, line 4: ► \$ 175,003                                                                                                              |               |                            |             |             |
| <b>a</b> Applied to 2013, but not more than line 2a . . . . .                                                                                                                               |               |                            |             |             |
| <b>b</b> Applied to undistributed income of prior years (Election required—see instructions) . . . . .                                                                                      |               |                            |             |             |
| <b>c</b> Treated as distributions out of corpus (Election required—see instructions) . . . . .                                                                                              |               |                            |             |             |
| <b>d</b> Applied to 2014 distributable amount . . . . .                                                                                                                                     |               |                            |             | 175,003     |
| <b>e</b> Remaining amount distributed out of corpus . . . . .                                                                                                                               |               |                            |             |             |
| <b>5</b> Excess distributions carryover applied to 2014. (If an amount appears in column (d), the same amount must be shown in column (a).)                                                 | 129,832       |                            |             | 129,832     |
| <b>6</b> Enter the net total of each column as indicated below:                                                                                                                             |               |                            |             |             |
| <b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5 . . . . .                                                                                                                        | 6,425,191     |                            |             |             |
| <b>b</b> Prior years' undistributed income. Subtract line 4b from line 2b . . . . .                                                                                                         |               | 0                          |             |             |
| <b>c</b> 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 . . . . . |               |                            |             |             |
| <b>d</b> Subtract line 6c from line 6b. Taxable amount—see instructions . . . . .                                                                                                           |               |                            |             |             |
| <b>e</b> Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount—see instructions . . . . .                                                                            |               |                            | 0           |             |
| <b>f</b> Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015 . . . . .                                                              |               |                            |             | 0           |
| <b>7</b> 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) . . . . .         |               |                            |             |             |
| <b>8</b> Excess distributions carryover from 2009 not applied on line 5 or line 7 (see instructions) . . . . .                                                                              | 2,378,917     |                            |             |             |
| <b>9</b> Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a . . . . .                                                                                              | 4,046,274     |                            |             |             |
| <b>10</b> Analysis of line 9:                                                                                                                                                               |               |                            |             |             |
| <b>a</b> Excess from 2010 . . . . . 2,716,874                                                                                                                                               |               |                            |             |             |
| <b>b</b> Excess from 2011 . . . . . 1,329,400                                                                                                                                               |               |                            |             |             |
| <b>c</b> Excess from 2012 . . . . .                                                                                                                                                         |               |                            |             |             |
| <b>d</b> Excess from 2013 . . . . .                                                                                                                                                         |               |                            |             |             |
| <b>e</b> Excess from 2014 . . . . .                                                                                                                                                         |               |                            |             |             |

N/A

- |                          |               |                          |            |
|--------------------------|---------------|--------------------------|------------|
| <input type="checkbox"/> | 4942(j)(3) or | <input type="checkbox"/> | 4942(j)(5) |
|--------------------------|---------------|--------------------------|------------|

- (4) Gross investment income**

[illegible]Form **990-PF** (2014)

**Part XV** Supplementary Information (continued)

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

| <div>Recipient</div> <div>Name and address (home or business)</div> | 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  |
|---------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------------------------|----------------------------------|---------|
| <b>a</b> Paid during the year<br>See Attached Statement             |                                                                                                           |                                |                                  |         |
| <b>Total</b>                                                        |                                                                                                           |                                | ▶ <b>3a</b>                      | 166,667 |
| <b>b</b> Approved for future payment<br>NONE                        |                                                                                                           |                                |                                  |         |
| <b>Total</b>                                                        |                                                                                                           |                                | ▶ <b>3b</b>                      | 0       |



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

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

**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.

John P. ... SVP  
Signature of officer or trustee

8/1/2016  
Date

**SR. VICE PRESIDENT, CO-TRUST**  
Title

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

**Paid  
Preparer  
Use Only**

Print/Type preparer's name

SHAWN P HANLON

Preparer's signature

10/10 . am

Date

8/1/2016

|    |   |   |   |   |   |   |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |
|----|---|---|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| 31 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 | 80 | 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | 94 | 95 | 96 | 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 | 111 | 112 | 113 | 114 | 115 | 116 | 117 | 118 | 119 | 120 | 121 | 122 | 123 | 124 | 125 | 126 | 127 | 128 | 129 | 130 | 131 | 132 | 133 | 134 | 135 | 136 | 137 | 138 | 139 | 140 | 141 | 142 | 143 | 144 | 145 | 146 | 147 | 148 | 149 | 150 | 151 | 152 | 153 | 154 | 155 | 156 | 157 | 158 | 159 | 160 | 161 | 162 | 163 | 164 | 165 | 166 | 167 | 168 | 169 | 170 | 171 | 172 | 173 | 174 | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 | 184 | 185 | 186 | 187 | 188 | 189 | 190 | 191 | 192 | 193 | 194 | 195 | 196 | 197 | 198 | 199 | 200 | 201 | 202 | 203 | 204 | 205 | 206 | 207 | 208 | 209 | 210 | 211 | 212 | 213 | 214 | 215 | 216 | 217 | 218 | 219 | 220 | 221 | 222 | 223 | 224 | 225 | 226 | 227 | 228 | 229 | 230 | 231 | 232 | 233 | 234 | 235 | 236 | 237 | 238 | 239 | 240 | 241 | 242 | 243 | 244 | 245 | 246 | 247 | 248 | 249 | 250 | 251 | 252 | 253 | 254 | 255 | 256 | 257 | 258 | 259 | 260 | 261 | 262 | 263 | 264 | 265 | 266 | 267 | 268 | 269 | 270 | 271 | 272 | 273 | 274 | 275 | 276 | 277 | 278 | 279 | 280 | 281 | 282 | 283 | 284 | 285 | 286 | 287 | 288 | 289 | 290 | 291 | 292 | 293 | 294 | 295 | 296 | 297 | 298 | 299 | 300 | 301 | 302 | 303 | 304 | 305 | 306 | 307 | 308 | 309 | 310 | 311 | 312 | 313 | 314 | 315 | 316 | 317 | 318 | 319 | 320 | 321 | 322 | 323 | 324 | 325 | 326 | 327 | 328 | 329 | 330 | 331 | 332 | 333 | 334 | 335 | 336 | 337 | 338 | 339 | 340 | 341 | 342 | 343 | 344 | 345 | 346 | 347 | 348 | 349 | 350 | 351 | 352 | 353 | 354 | 355 | 356 | 357 | 358 | 359 | 360 | 361 | 362 | 363 | 364 | 365 | 366 | 367 | 368 | 369 | 370 | 371 | 372 | 373 | 374 | 375 | 376 | 377 | 378 | 379 | 380 | 381 | 382 | 383 | 384 | 385 | 386 | 387 | 388 | 389 | 390 | 391 | 392 | 393 | 394 | 395 | 396 | 397 | 398 | 399 | 400 | 401 | 402 | 403 | 404 | 405 | 406 | 407 | 408 | 409 | 410 | 411 | 412 | 413 | 414 | 415 | 416 | 417 | 418 | 419 | 420 | 421 | 422 | 423 | 424 | 425 | 426 | 427 | 428 | 429 | 430 | 431 | 432 | 433 | 434 | 435 | 436 | 437 | 438 | 439 | 440 | 441 | 442 | 443 | 444 | 445 | 446 | 447 | 448 | 449 | 450 | 451 | 452 | 453 | 454 | 455 | 456 | 457 | 458 | 459 | 460 | 461 | 462 | 463 | 464 | 465 | 466 | 467 | 468 |
|----|---|---|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|

Check ☒ if self-employed

PTIN

P00364310

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no (412) 355-6000

# Client Statement

For the period 09/01/2015 to 09/30/2015

IL & A S CROLL CHARITABLE TR  
 DTD 11/24/76 S SCHLESINGER &  
 NBTC NA CO-TTEE - AFFIL MF

NEUBERGER BERMAN

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

## Account Summary

|                            | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(5)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|----------------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| CASH EQUIVALENT            |                                    |                                |                                 |                                                  |                         |
| EQUITY MUTUAL FUNDS        | 31,258.33                          | 34,365.74                      | 34,365.74                       | 0.00                                             | 0.00                    |
| FIXED INCOME TAXABLE FUNDS | 1,116,727.10                       | 1,100,144.78                   | 949,354.32                      | 14,720.91                                        | 1.34                    |
|                            | 707,619.12                         | 700,033.39                     | 737,812.44                      | 27,161.30                                        | 3.88                    |
| <b>TOTAL VALUE</b>         | <b>1,855,604.55</b>                | <b>1,834,543.91</b>            | <b>1,721,532.50</b>             | <b>41,882.21</b>                                 | <b>2.28</b>             |

## Account Composition

|                            | % of Portfolio |
|----------------------------|----------------|
| CASH EQUIVALENT            |                |
| EQUITY MUTUAL FUNDS        | 1.87           |
| FIXED INCOME TAXABLE FUNDS | 59.97          |
|                            | 38.16          |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |              |
|--------------------------------|--------------|
| PREVIOUS YEAR ENDING VALUE     | 1,925,941.54 |
| NET DEPOSITS AND WITHDRAWALS   | (33,815.26)  |
| INCOME AND EXPENSE ITEMS (NET) | 21,998.25    |
| NET CHANGE IN ASSET VALUE      | (79,580.62)  |
| CURRENT PERIOD ENDING VALUE    | 1,834,543.91 |

## Income Summary<sup>(7)</sup>

|                   | This Month | Year-To-Date |
|-------------------|------------|--------------|
| TAXABLE DIVIDENDS | 5,353.62   | 26,776.64    |

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

|                  |            |
|------------------|------------|
| TOTAL LONG TERM  | (4,820.06) |
| TOTAL SHORT TERM | (227.22)   |

# Client Statement

For the period 09/01/2015 to 09/30/2015

IL & AS CROLL CHARITABLE TR  
DTD 11/24/70 S SCHLESINGER &  
NBTC NA CO-TTEE - AFFIL MF.

NEUBERGER BERMAN

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

## Performance Summary (a)(c)(9)

|                              | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/13/2001<br>Cumulative | Annualized |
|------------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| TOTAL PORTFOLIO (Net of Fee) | (3.94) %           | (3.20) %        | 0.49 %              | 2.45 %            |            | 7.29 %            | 199.42 %                                    | 8.22 %     |
| EQUITIES INCL MUTUAL FUNDS   | (4.85) %           | (3.77) %        | 2.69 %              | 4.62 %            |            | 10.02 %           | 282.80 %                                    | 10.16 %    |
| FIXED INCL MUTUAL FUNDS      | (2.31) %           | (1.42) %        | (1.52) %            | 0.47 %            |            | N/A               | 18.98 %                                     | 3.55 %     |

## Comparative Indices (b)

|                            | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/13/2001<br>Cumulative | Annualized |
|----------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| S&P 500 INDEX              | (6.44) %           | (5.29) %        | (0.61) %            | 9.09 %            |            | 13.34 %           | 122.68 %                                    | 5.94 %     |
| BARCLAYS US INT GOV/CREDIT | 0.95 %             | 1.77 %          | 2.68 %              | 2.44 %            |            | N/A               | 12.06 %                                     | 2.31 %     |
| US CONSUMER PRICE INDEX    | (0.13) %           | 1.49 %          | 0.12 %              | 0.89 %            |            | 1.76 %            | 34.11 %                                     | 2.14 %     |

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

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

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

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                                | Description                                                  | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price   | Mkt.<br>Value       | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|-----------------------------------------|--------------------------------------------------------------|--------------|-----------------------------------|----------------------------|---------|---------------------|---------------------|-------------------------|---------------|
| <b>CASH EQUIVALENT</b>                  |                                                              |              |                                   |                            |         |                     |                     |                         |               |
| 34,365.74                               | STATE STR INSTL INVT TR<br>U S GOVT MONEY MKT FD INSTL CL    | STYTZ        | 1.0000                            | 34,365.74                  | 1.0000  | 34,365.74           | 1.87                | 0.00                    | 0.00          |
| <b>TOTAL CASH EQUIVALENT</b>            |                                                              |              |                                   | <b>34,365.74</b>           |         | <b>34,365.74</b>    | <b>1.87</b>         | <b>0.00</b>             | <b>0.00</b>   |
| <b>EQUITY MUTUAL FUNDS</b>              |                                                              |              |                                   |                            |         |                     |                     |                         |               |
| 14,136.889                              | **NEUBERGER & BERMAN EQUITY<br>FDS EQUITY INCOME FD INSTL CL | NBHIX        | 10.2500                           | 144,901.08                 | 11.3300 | 160,168.89          | 8.73                | 5,032.68                | 3.14          |
| 20,035.557                              | **NEUBERGER & BERMAN EQUITY FD<br>REAL ESTATE FD INSTL CL    | NBRIX        | 14.0251                           | 281,000.00                 | 13.8500 | 277,492.46          | 15.13               | 7,433.19                | 2.68          |
| 11,994.996                              | **NEUBERGER BERMAN GENESIS FD<br>INSTITUTIONAL CLASS         | NBGIX        | 43.6393                           | 523,453.28                 | 55.2300 | 682,483.63          | 36.11               | 2,255.08                | 0.34          |
| <b>TOTAL EQUITY MUTUAL FUNDS</b>        |                                                              |              |                                   | <b>949,354.32</b>          |         | <b>1,100,144.78</b> | <b>59.97</b>        | <b>14,720.91</b>        | <b>1.34</b>   |
| <b>FIXED INCOME TAXABLE FUNDS</b>       |                                                              |              |                                   |                            |         |                     |                     |                         |               |
| 65,546.198                              | **NEUBERGER BERMAN<br>STRATEGIC INCOME FD INSTL CL           | NSTLX        | 11.2584                           | 737,812.44                 | 10.8800 | 700,033.39          | 38.16               | 27,161.30               | 3.88          |
| <b>TOTAL FIXED INCOME TAXABLE FUNDS</b> |                                                              |              |                                   | <b>737,812.44</b>          |         | <b>700,033.39</b>   | <b>38.16</b>        | <b>27,161.30</b>        | <b>3.88</b>   |
| <b>GRAND TOTAL</b>                      |                                                              |              |                                   | <b>1,721,532.50</b>        |         | <b>1,834,543.91</b> | <b>100.00</b>       | <b>41,882.21</b>        | <b>2.28</b>   |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Account Summary

|                        | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(6)</sup> | Cost Basis <sup>(1)(4)(39)</sup> | Estimated Annual Income <sup>(9)</sup><br>Amount | % Yield <sup>(10)</sup> |
|------------------------|------------------------------------|--------------------------------|----------------------------------|--------------------------------------------------|-------------------------|
| CASH                   | 0.00                               | 109.37                         | 109.37                           | 0.00                                             | 0.00                    |
| CASH EQUIVALENT        | 55,720.50                          | 118,074.12                     | 118,074.12                       | 0.00                                             | 0.00                    |
| CORPORATE BONDS        | 652,303.35                         | 645,698.90                     | 640,511.22                       | 23,373.45                                        | 3.24                    |
| US GOVERNMENT & AGENCY | 1,272,179.78                       | 1,228,976.71                   | 1,219,052.56                     | 26,039.81                                        | 1.51                    |
| ACCRUED INTEREST       | 9,652.50                           | 8,853.72                       | 8,853.72                         | 0.00                                             | 0.00                    |

**TOTAL VALUE**

1,989,856.13

2,001,712.82

1,986,600.99

49,413.26

2.47

## Account Composition

|                        | This Month | Year-To-Date |
|------------------------|------------|--------------|
| CASH                   | 4,830.83   | 35,973.07    |
| CASH EQUIVALENT        | (32.61)    | (2,051.33)   |
| CORPORATE BONDS        |            | 32.40        |
| US GOVERNMENT & AGENCY |            | 61.67        |

% of Portfolio

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |              |
|--------------------------------|--------------|
| PREVIOUS YEAR ENDING VALUE     | 1,534,901.47 |
| NET DEPOSITS AND WITHDRAWALS   | 470,000.00   |
| INCOME AND EXPENSE ITEMS (NET) | 83,281.39    |
| NET CHANGE IN ASSET VALUE      | (86,470.04)  |
| CURRENT PERIOD ENDING VALUE    | 2,001,712.82 |

## Income Summary<sup>(7)</sup>

|                    |          |            |
|--------------------|----------|------------|
| TAXABLE BOND INT   | 4,830.83 | 35,973.07  |
| ACCRUED INT PURCH. | (32.61)  | (2,051.33) |

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

|                  |          |
|------------------|----------|
| TOTAL LONG TERM  | 4,205.90 |
| TOTAL SHORT TERM | 517.56   |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Performance Summary (a)(c)(9)

|                              | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/28/2001<br>Cumulative | Annualized |
|------------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| TOTAL PORTFOLIO (Net of Fee) | 0.70 %             | 0.08 %          | 1.32 %              | 1.81 %            |            | 1.71 %            | 77.44 %                                     | 4.23 %     |

## Comparative Indices (b)

|                                                      | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/28/2001<br>Cumulative | Annualized |
|------------------------------------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| BARCLAYS US AGGREGATE BOND (11/28/2001 - 09/30/2015) | 1.23 %             | 1.13 %          | 2.94 %              | 3.45 %            |            | 3.10 %            | 92.09 %                                     | 4.83 %     |
| US CONSUMER PRICE INDEX (11/28/2001 - 09/30/2015)    | (0.13) %           | 1.49 %          | 0.12 %              | 0.89 %            |            | 1.76 %            | 34.11 %                                     | 2.14 %     |

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

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

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

|           |        |
|-----------|--------|
| NEUBERGER | BERMAN |
|-----------|--------|

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

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

| CASH       | Total Cost | Mkt. Value | % Portfolio |
|------------|------------|------------|-------------|
| CASH       | 109.37     | 109.37     | 0.01        |
| TOTAL CASH | 109.37     | 109.37     | 0.01        |

| Quantity | Description | Ticker/Cusip | Average<br>Unit Cost <sup>(1)(4)(8)</sup> | Total <sup>(1)(4)(9)</sup> | Mkt.<br>Value <sup>(12)</sup> | Annual<br>Income <sup>(6)</sup> | Yield <sup>(10)</sup> |
|----------|-------------|--------------|-------------------------------------------|----------------------------|-------------------------------|---------------------------------|-----------------------|
| -        | -           | -            | -                                         | -                          | -                             | -                               | -                     |

118,074.12 JPMORGAN TR I 100% U \$ TREAS  
SECS MONEY MKT AGENCY SHARE CL  
SECURITY SYMBOL IS VPIXX

[illegible]

10,000 ABBVIE INC  
SENIOR NOTES  
PAR CALL 02/14/2020  
FIRST COUPON 11/14/2015  
DUE 05/14/2020 2:500% MN 14

10,000 AMERICAN EXPRESS CO  
SR NTS  
025816AX7

**DATED DATE 08/28/07  
ORIGINAL ISSUE DISCOUNT**

5.000 AMERICAN HONDA EIN CORP  
DUE 08/28/2017 6.150% FA 28 028655WAR7

AMERICAN PARTITIONER, INC. 10/10/13  
DATED DATE 10/10/13  
ORIGINAL ISSUE DISCOUNT

**DUE 19/07/2016 A 125% AO 07**

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER

BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                                                                                                  | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|-----------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| CORPORATE BONDS (Continued) |                                                                                                                              |              |                                   |                            |          |               |                     |                         |               |
| 15,000                      | APACHE CORP<br>DATED DATE 04/09/12<br>ORIGINAL ISSUE DISCOUNT<br>PAR CALL 01/15/2022<br>DUE 04/15/2022 3.250% AO 15          | 037411AZ8    | 101.8627                          | 15,249.41                  | 97.3580  | 14,603.70     | 0.73                | 487.50                  | 3.71          |
| 10,000                      | APPLE INC<br>DATED DATE 02/09/15<br>ORIGINAL ISSUE DISCOUNT<br>DUE 02/09/2045 3.450% FA 08                                   | 037833BA7    | 94.0180                           | 9,401.80                   | 84.6580  | 8,465.80      | 0.42                | 345.00                  | 4.38          |
| 20,000                      | AT&T INC<br>SENIOR NOTES<br>PAR CALL 11/15/2045<br>FIRST COUPON 11/15/2015<br>DUE 05/15/2048 4.750% MN 15                    | 00206RCC3    | 100.2376                          | 20,047.51                  | 91.6300  | 18,326.00     | 0.82                | 950.00                  | 5.31          |
| 25,000                      | BANK AMER CORP<br>SR UNSECURED<br>DATED DATE 01/21/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 01/22/2024 4.125% JJ 22              | 06051GFB0    | 101.0735                          | 25,268.38                  | 104.5390 | 26,134.75     | 1.31                | 1,031.25                | 3.49          |
| 5,000                       | BERKSHIRE HATHAWAY FIN CORP<br>SR UNSECURED<br>DATED DATE 05/15/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 05/15/2043 4.300% MN 15 | 064664BV2    | 99.1830                           | 4,959.15                   | 96.3320  | 4,816.60      | 0.24                | 215.00                  | 4.53          |
| 10,000                      | BIOMGEN INC<br>SENIOR NOTES<br>DATED DATE 09/15/15<br>FIRST COUPON 03/15/2016<br>DUE 09/15/2020 2.900% MS 15                 | 09062XAC7    | 99.7920                           | 9,979.20                   | 101.0120 | 10,101.20     | 0.51                | 290.00                  | 2.88          |
| 15,000                      | BP CAP MKT \$ P L C<br>UNSECURED<br>DATED DATE 05/07/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 05/10/2018 1.375% MN 10            | 05565DCE8    | 99.7210                           | 14,958.15                  | 98.2910  | 14,893.65     | 0.75                | 206.25                  | 1.68          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                           | Description                                                                                                               | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| <b>CORPORATE BONDS (Continued)</b> |                                                                                                                           |              |                                   |                            |          |               |                     |                         |               |
| 5,000                              | ***BP CAPITAL MARKETS PLC<br>SENIOR NOTES<br>DATED DATE 03/17/16<br>DUE 03/17/2025 3.506% MS 17                           | 05565QDA3    | 100.0000                          | 5,000.00                   | 98.8300  | 4,941.50      | 0.25                | 175.30                  | 3.65          |
| 10,000                             | BURLINGTON NORTHN SANTA FE LLC<br>DATED DATE 03/12/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/15/2043 4.450% MS 15           | 12189LAN1    | 100.6649                          | 10,066.49                  | 98.9230  | 9,692.30      | 0.49                | 445.00                  | 4.65          |
| 10,000                             | CATERPILLAR INC<br>SENIOR NOTES<br>PAR CALL 02/15/2024<br>ORIGINAL ISSUE DISCOUNT<br>DUE 05/15/2024 3.400% MN 15          | 149123CC3    | 102.1747                          | 10,217.47                  | 98.8800  | 9,988.00      | 0.50                | 340.00                  | 3.42          |
| 10,000                             | CELGENE CORP<br>SENIOR NOTES<br>PAR CALL 02/15/2045<br>FIRST COUPON 02/15/2016<br>DUE 08/15/2045 5.000% FA 15             | 151020AU8    | 99.6910                           | 9,969.10                   | 99.1900  | 9,919.00      | 0.50                | 500.00                  | 5.05          |
| 5,000                              | CISCO SYS INC<br>DATED DATE 06/17/15<br>FIRST COUPON 12/15/2015<br>ORIGINAL ISSUE DISCOUNT<br>DUE 06/15/2022 3.000% JD 15 | 17275RAV4    | 99.4830                           | 4,973.15                   | 101.9080 | 5,095.40      | 0.28                | 150.00                  | 2.69          |
| 10,000                             | CITIGROUP INC<br>DATED DATE 10/25/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/25/2023 3.875% AQ 25                            | 172987HD6    | 102.9943                          | 10,299.43                  | 103.1170 | 10,311.70     | 0.52                | 387.50                  | 3.43          |
| 15,000                             | COMCAST CORP<br>DATED DATE 08/23/07<br>ORIGINAL ISSUE DISCOUNT<br>DUE 11/15/2017 6.300% MN 15                             | 20300NAU5    | 100.6985                          | 15,104.77                  | 110.2480 | 16,537.20     | 8.83                | 945.00                  | 1.36          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                                                                                                  | Ticker/Cusip | Average<br>Unit Cost <sup>(1)(4)(9)</sup> | Total<br>Cost <sup>(1)(4)(9)</sup> | Price    | Mkt.<br>Value | % Portfolio <sup>(12)</sup> | Annual <sup>(6)</sup><br>Income | Yield <sup>(10)</sup> |
|-----------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------|-------------------------------------------|------------------------------------|----------|---------------|-----------------------------|---------------------------------|-----------------------|
| CORPORATE BONDS (Continued) |                                                                                                                              |              |                                           |                                    |          |               |                             |                                 |                       |
| 5,000                       | COMCAST CORP NEW<br>DATED DATE 03/01/10<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/01/2040 6.400% MS 01                            | 20030NBB6    | 107.9188                                  | 5,395.84                           | 127.3430 | 6,367.15      | 0.32                        | 320.00                          | 4.54                  |
| 15,000                      | CONOCOPHILLIPS<br>NOTES<br>DATED DATE 02/03/09<br>ORIGINAL ISSUE DISCOUNT<br>DUE 02/01/2019 5.750% FA 01                     | 20825CAR5    | 104.3264                                  | 15,648.97                          | 112.3440 | 16,851.60     | 0.85                        | 862.50                          | 1.90                  |
| 20,000                      | CVS CAREMARK CORP<br>SENIOR NOTES<br>PAR CALL 08/05/2023<br>ORIGINAL ISSUE DISCOUNT<br>DUE 12/05/2023 4.000% JD 05           | 126650CC2    | 99.5800                                   | 19,912.00                          | 105.9460 | 21,189.20     | 1.06                        | 800.00                          | 3.15                  |
| 5,000                       | CVS HEALTH CORP.<br>PAR CALL 06/20/2020<br>FIRST COUPON 01/20/2016<br>ORIGINAL ISSUE DISCOUNT<br>DUE 07/20/2020 2.800% JJ 20 | 126650CJ7    | 99.9280                                   | 4,996.30                           | 101.6000 | 5,080.00      | 0.25                        | 140.00                          | 2.44                  |
| 10,000                      | DIRECTV HLDGS LLC/DIRECTV FING<br>INC<br>PAR CALL 01/01/2024<br>ORIGINAL ISSUE DISCOUNT<br>DUE 04/01/2024 4.450% AO 01       | 25459HBL8    | 99.6300                                   | 9,963.00                           | 102.5830 | 10,258.30     | 0.51                        | 445.00                          | 4.08                  |
| 5,000                       | ELI LILLY & CO<br>DATED DATE 03/05/15<br>ORIGINAL ISSUE DISCOUNT<br>PAR CALL 09/01/2044<br>DUE 03/01/2045 3.700% MS 05       | 5324578J6    | 99.5150                                   | 4,975.75                           | 94.1550  | 4,707.75      | 0.24                        | 185.00                          | 4.04                  |
| 10,000                      | ENTERPRISE PRODS OPER LLC<br>SR UNSECURED<br>PAR CALL 09/15/2043<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/15/2044 4.580% MS 15   | 29379VBA0    | 107.1678                                  | 10,716.78                          | 98.1470  | 8,914.70      | 0.45                        | 485.00                          | 5.62                  |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                           | Description                                                                                                                     | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(10) | Yield |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|--------------------------|-------|
| <b>CORPORATE BONDS (Continued)</b> |                                                                                                                                 |              |                                   |                            |          |               |                     |                          |       |
| 10,000                             | EXELON GENERATION CO LLC<br>SR NT<br>DATED DATE 09/28/07<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/01/2017 6.200% AO 01              | 30161MAE3    | 101.3080                          | 10,130.80                  | 108.4600 | 10,846.00     | 0.54                | 620.00                   | 1.85  |
| 10,000                             | EXPRESS SCRIPTS HLDG CO<br>DATED DATE 06/05/14<br>ORIGINAL ISSUE DISCOUNT<br>PAR CALL 03/17/2024<br>DUE 08/15/2024 3.500% JD 15 | 30219GAK4    | 99.2720                           | 9,927.20                   | 98.4100  | 9,841.00      | 0.49                | 350.00                   | 3.72  |
| 20,000                             | GENERAL ELEC CAP CORP<br>MEDIUM TERM NTS<br>DATED DATE 01/14/08<br>ORIGINAL ISSUE DISCOUNT<br>DUE 01/14/2038 5.875% JJ 14       | 36962G3P7    | 104.0680                          | 20,813.59                  | 124.7080 | 24,941.60     | 1.25                | 1,175.00                 | 4.16  |
| 25,000                             | GILEAD SCIENCES INC<br>SENIOR NOTES<br>PAR CALL 12/01/2025<br>FIRST COUPON 03/01/2018<br>DUE 03/01/2028 3.850% MS 01            | 375558BF9    | 99.5980                           | 24,899.00                  | 100.4680 | 25,116.50     | 1.26                | 912.50                   | 3.60  |
| 30,000                             | GOLDMAN SACHS GROUP INC<br>VAR NT 25<br>PAR CALL 10/23/2024<br>ORIGINAL ISSUE DISCOUNT<br>DUE 01/23/2025 3.500% JJ 23           | 38148LAC0    | 101.9115                          | 30,573.44                  | 98.4160  | 29,524.80     | 1.48                | 1,050.00                 | 3.70  |
| 10,000                             | INTEL CORP<br>SR UNSECURED<br>DATED DATE 12/11/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 12/15/2017 1.350% JD 15                     | 458140AL4    | 99.8940                           | 9,989.40                   | 98.8210  | 9,982.10      | 0.50                | 135.00                   | 1.43  |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                                                                                                 | Ticker/Cuslp | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------|-----------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| CORPORATE BONDS (Continued) |                                                                                                                             |              |                                   |                            |          |               |                     |                         |               |
| 30,000                      | JPMORGAN CHASE & CO<br>DATED DATE 01/23/15<br>ORIGINAL ISSUE DISCOUNT<br>PAR CALL 10/23/2024<br>DUE 01/23/2025 3.125% JJ 23 | 46625HKC3    | 99.5983                           | 28,879.50                  | 96.5110  | 28,953.30     | 1.45                | 937.50                  | 3.57          |
| 15,000                      | KINDER MORGAN ENERGY PARTNERS<br>LP<br>PAR CALL 01/01/2021<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/01/2021 3.600% MS 01        | 494550BT2    | 99.8820                           | 14,982.30                  | 95.6250  | 14,343.75     | 0.72                | 525.00                  | 4.42          |
| 5,000                       | KINDER MORGAN INC DEL<br>SENIOR NOTES<br>PAR CALL 11/01/2019<br>ORIGINAL ISSUE DISCOUNT<br>DUE 12/01/2019 3.050% JD 01      | 49456BAE1    | 99.7970                           | 4,989.85                   | 98.1830  | 4,909.15      | 0.25                | 152.50                  | 3.52          |
| 15,000                      | MCKESSON CORP NEW<br>SENIOR NOTES<br>DATED DATE 09/10/14<br>PAR CALL 12/15/2023<br>DUE 03/15/2024 3.766% MS 15              | 581557BE4    | 100.2635                          | 15,039.52                  | 102.5480 | 15,382.20     | 0.77                | 589.40                  | 3.44          |
| 10,000                      | MICROSOFT CORP<br>NT<br>PAR CALL 08/12/2044<br>ORIGINAL ISSUE DISCOUNT<br>DUE 02/12/2045 3.750% FA 12                       | 594918BD5    | 98.8645                           | 9,886.45                   | 92.3980  | 9,239.80      | 0.46                | 375.00                  | 4.20          |
| 20,000                      | MORGAN STANLEY<br>DATED DATE 04/25/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 04/25/2018 2.125% AO 25                             | 6174467U7    | 99.9290                           | 19,985.80                  | 100.5860 | 20,117.80     | 1.01                | 425.00                  | 1.89          |
| 10,000                      | MORGAN STANLEY<br>DATED DATE 10/23/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/23/2024 3.700% AO 23                             | 61761JVL0    | 101.0855                          | 10,108.55                  | 100.4770 | 10,047.70     | 0.50                | 370.00                  | 3.64          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                                                                                                       | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------|-----------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| CORPORATE BONDS (Continued) |                                                                                                                                   |              |                                   |                            |          |               |                     |                         |               |
| 5,000                       | MUFG AMERS HLDGS CORP<br>SENIOR NOTES<br>PAR CALL 01/10/2020<br>ORIGINAL ISSUE DISCOUNT<br>DUE 02/10/2020 2.250% FA 10            | 553794AB4    | 99.9810                           | 4,999.05                   | 99.8860  | 4,983.30      | 0.25                | 112.50                  | 2.33          |
| 10,000                      | ORACLE CORP<br>SENIOR NOTES<br>PAR CALL 04/08/2024<br>ORIGINAL ISSUE DISCOUNT<br>DUE 07/08/2024 3.400% JJ 08                      | 68389XAU9    | 102.2832                          | 10,229.32                  | 101.4890 | 10,148.90     | 0.51                | 340.00                  | 3.20          |
| 10,000                      | SCRIPPS NETWORKS INTERACTIVE<br>INC SENIOR NOTES<br>PAR CALL 10/15/2019<br>ORIGINAL ISSUE DISCOUNT<br>DUE 11/15/2019 2.750% MN 15 | 811065AB7    | 100.5634                          | 10,056.34                  | 100.0900 | 10,009.00     | 0.50                | 275.00                  | 2.73          |
| 5,000                       | SIMON PPTY GROUP L P<br>DATED DATE 01/21/14<br>ORIGINAL ISSUE DISCOUNT<br>PAR CALL 11/01/2018<br>DUE 02/01/2019 2.200% FA 01      | 828807CQ8    | 99.8100                           | 4,990.50                   | 101.1240 | 5,056.20      | 0.25                | 110.00                  | 1.82          |
| 5,000                       | SOUTHERN CO<br>DATED DATE 08/27/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/01/2018 2.450% MS 01                                      | 842587CJ4    | 99.7980                           | 4,989.90                   | 101.1080 | 5,055.40      | 0.25                | 122.50                  | 2.06          |
| 5,000                       | ***STATOIL ASA<br>SR UNSECURED<br>DATED DATE 11/21/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 01/17/2018 1.200% J3N7                    | 85771PAH5    | 99.9850                           | 4,994.25                   | 99.4840  | 4,974.20      | 0.25                | 60.00                   | 1.43          |
| 5,000                       | ***THOMSON REUTERS CORP<br>SR UNSECURED<br>PAR CALL 08/23/2023<br>ORIGINAL ISSUE DISCOUNT<br>DUE 11/23/2023 4.300% MN 23          | 884903BQ7    | 99.3810                           | 4,969.05                   | 103.8840 | 5,194.20      | 0.28                | 215.00                  | 3.74          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                           | Description                                                                                                                 | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| <b>CORPORATE BONDS (Continued)</b> |                                                                                                                             |              |                                   |                            |          |               |                     |                         |               |
| 10,000                             | ***THOMSON REUTERS CORP<br>SR UNSECURED<br>PAR CALL 05/23/2043<br>ORIGINAL ISSUE DISCOUNT<br>DUE 11/23/2043 5.650% MN 23    | 884903BP9    | 100.0664                          | 10,006.64                  | 108.2540 | 10,825.40     | 0.54                | 565.00                  | 5.09          |
| 15,000                             | TOYOTA MTR CR CORP<br>DATED DATE 10/05/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/05/2017 1.250% AQ 05                         | 89233P6S0    | 99.9420                           | 14,991.30                  | 100.1240 | 15,018.60     | 0.75                | 187.50                  | 1.19          |
| 20,000                             | VERIZON COMMUNICATIONS INC<br>SR UNSECURED<br>DATED DATE 08/18/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/15/2043 6.550% MS 15 | 92343VBT0    | 109.4805                          | 21,896.09                  | 118.1440 | 23,828.80     | 1.19                | 1,310.00                | 5.30          |
| 10,000                             | VIACOM INC NEW<br>SR UNSECURED<br>DATED DATE 08/19/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/01/2018 2.500% MS 01             | 92553PAS1    | 100.4337                          | 10,043.37                  | 100.5280 | 10,052.80     | 0.50                | 250.00                  | 2.31          |
| 5,000                              | VIACOM INC NEW<br>SR UNSECURED<br>PAR CALL 03/01/2043<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/01/2043 5.850% MS 01             | 92553PAU6    | 103.9796                          | 5,198.98                   | 92.5780  | 4,628.80      | 0.23                | 292.50                  | 6.43          |
| 30,000                             | WAL MART STORES INC<br>DATED DATE 04/11/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 04/11/2018 1.125% AQ 11                        | 931142DF7    | 100.1381                          | 30,041.44                  | 99.9230  | 29,978.90     | 1.50                | 337.50                  | 1.18          |
| 25,000                             | WELLS FARGO & CO<br>DATED DATE 09/09/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/09/2024 3.300% MS 09                           | 94974BGA2    | 100.5772                          | 25,144.31                  | 99.2410  | 24,910.25     | 1.24                | 825.00                  | 3.46          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                           | Description                                                                                                        | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value     | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|-------------------|---------------------|-------------------------|---------------|
| <b>CORPORATE BONDS (Continued)</b> |                                                                                                                    |              |                                   |                            |          |                   |                     |                         |               |
| 5,000                              | XEROX CORPORATION<br>SR UNSECURED<br>DATED DATE 03/15/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/15/2017 2.950% MS 15 | 984121CF8    | 99.8750                           | 4,993.75                   | 101.7090 | 5,085.45          | 0.26                | 147.50                  | 1.75          |
| <b>TOTAL CORPORATE BONDS</b>       |                                                                                                                    |              |                                   | <b>640,511.22</b>          |          | <b>645,898.90</b> | <b>32.36</b>        | <b>23,373.45</b>        | <b>3.24</b>   |
| <b>US GOVERNMENT &amp; AGENCY</b>  |                                                                                                                    |              |                                   |                            |          |                   |                     |                         |               |

|         |                                                                                                                                   |           |          |           |          |           |      |          |      |
|---------|-----------------------------------------------------------------------------------------------------------------------------------|-----------|----------|-----------|----------|-----------|------|----------|------|
| 40,000  | FEDERAL HOME LOAN MTG CORP<br>DATED DATE 01/17/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 03/07/2018 0.875% MS 07                       | 3137EADP1 | 99.7989  | 39,918.75 | 100.1135 | 40,045.40 | 2.01 | 350.00   | 0.84 |
| 145,000 | FEDL HOME LOAN MTG CORP#A85881<br>DATED DATE 12/01/10<br>DUE 12/01/2040 4.000%<br>AMORTIZED AMOUNT = 56,465<br>FACTOR = .38855085 | 312944QN4 | 101.4083 | 57,279.20 | 106.9258 | 60,396.89 | 3.03 | 2,259.39 | 2.62 |
| 65,000  | FEDL HOME LOAN MTG CORP#G05648<br>DATED DATE 09/01/09<br>DUE 10/01/2039 4.500%<br>AMORTIZED AMOUNT = 16,909<br>FACTOR = .19893499 | 3128M7TB2 | 105.3281 | 17,810.44 | 108.5742 | 18,359.33 | 0.92 | 760.93   | 2.06 |
| 20,000  | FNMA GTP PASS THRU POOL#890289<br>DATED DATE 02/01/11<br>DUE 02/01/2041 4.500%<br>AMORTIZED AMOUNT = 6,162<br>FACTOR = .30809132  | 31410LC28 | 107.9219 | 6,849.95  | 108.7383 | 6,700.26  | 0.34 | 277.28   | 2.51 |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions in Your Account

| Quantity                                      | Description                                                                                                                       | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|-----------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| <b>US GOVERNMENT &amp; AGENCY (Continued)</b> |                                                                                                                                   |              |                                   |                            |          |               |                     |                         |               |
| 47,865                                        | FNMA GTD PASS THRU POOL#AS2328<br>DATED DATE 09/01/14<br>DUE 09/01/2044 4.500%<br>AMORTIZED AMOUNT = 30,531<br>FACTOR = .63783988 | 3138WBSS5    | 106.5313                          | 33,136.04                  | 108.5508 | 33,142.01     | 1.66                | 1,373.91                | 2.88          |
| 20,000                                        | FNMA GTD PASS THRU POOL#AS3467<br>DATED DATE 09/01/14<br>DUE 10/01/2044 4.000%<br>AMORTIZED AMOUNT = 17,430<br>FACTOR = .87148491 | 3138WCZ97    | 107.1875                          | 18,882.45                  | 106.8594 | 18,625.27     | 0.93                | 697.19                  | 2.71          |
| 41,738                                        | FNMA GTD PASS THRU POOL#AS3903<br>DATED DATE 10/01/14<br>DUE 11/01/2044 4.000%<br>AMORTIZED AMOUNT = 35,808<br>FACTOR = .85791671 | 3138WDKR1    | 108.6953                          | 38,203.33                  | 108.8281 | 38,250.89     | 1.92                | 1,432.24                | 2.71          |
| 20,000                                        | FNMA GTD PASS THRU POOL#AS4848<br>DATED DATE 03/01/15<br>DUE 03/01/2045 3.500%<br>AMORTIZED AMOUNT = 19,288<br>FACTOR = .96441406 | 3138WEEW5    | 104.5156                          | 20,159.27                  | 104.3789 | 20,132.60     | 1.01                | 675.09                  | 2.91          |
| 5,000                                         | FNMA GTD PASS THRU POOL#AT1714<br>DATED DATE 03/01/13<br>DUE 04/01/2043 3.500%<br>AMORTIZED AMOUNT = 3,306<br>FACTOR = .78114861  | 3138WN3Y3    | 106.3750                          | 4,159.29                   | 104.5352 | 4,082.87      | 0.20                | 136.70                  | 2.80          |
| 10,000                                        | FNMA GTD PASS THRU POOL#AT7277<br>DATED DATE 09/01/13<br>DUE 09/01/2043 4.000%<br>AMORTIZED AMOUNT = 7,777<br>FACTOR = .77787015  | 3138WVCP4    | 107.1250                          | 8,330.79                   | 106.8594 | 8,310.13      | 0.42                | 311.07                  | 2.29          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                                      | Description                                                                                                                         | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| <b>US GOVERNMENT &amp; AGENCY (Continued)</b> |                                                                                                                                     |              |                                   |                            |          |               |                     |                         |               |
| 10,000                                        | FNMA GTD PASS THRU POOL#AU3751<br>DATED DATE 08/01/13<br>DUE 08/01/2043 4.000%<br>AMORTIZED AMOUNT = 8.085<br>FACTOR = .80646610    | 3138X3EZ1    | 105.5825                          | 8,513.24                   | 107.2500 | 8,649.35      | 0.43                | 322.59                  | 2.16          |
| 15,000                                        | FNMA GTD PASS THRU POOL#AU3753<br>DATED DATE 08/01/13<br>DUE 08/01/2043 4.000%<br>AMORTIZED AMOUNT = 10.130<br>FACTOR = .87531049   | 3138X3E32    | 107.1250                          | 10,851.39                  | 106.8594 | 10,824.49     | 0.54                | 405.19                  | 2.30          |
| 50,000                                        | UNITED STATES TREASURY BONDS<br>20 YR INFLATION INDEX<br>RE-ISSUED 07/31/2008<br>DATED DATE 01/18/08<br>DUE 01/15/2028 2.000% JJ 15 | 912810FS2    | 113.8629                          | 88,215.38                  | 112.3051 | 67,518.94     | 3.39                | 1,202.42                | 0.77          |
| 145,000                                       | UNITED STATES TREASURY NOTE<br>DATED DATE 08/15/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 08/15/2018 0.625% FA 15                        | 912828VR8    | 99.8899                           | 144,840.39                 | 100.2539 | 145,368.16    | 7.29                | 906.25                  | 0.36          |
| 100,000                                       | UNITED STATES TREASURY NOTE<br>DATED DATE 10/15/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/15/2018 0.625% AQ 15                        | 912828WA4    | 100.1047                          | 100,104.72                 | 100.2461 | 100,246.09    | 5.03                | 625.00                  | 0.40          |
| 45,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 04/30/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 04/30/2017 0.875% AQ 30                        | 912828SS0    | 100.2159                          | 45,097.13                  | 100.5185 | 45,233.79     | 2.27                | 393.75                  | 0.56          |
| 45,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 06/21/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 06/30/2017 0.750% JD 30                        | 912828TB6    | 100.1612                          | 45,072.53                  | 100.2632 | 45,127.44     | 2.26                | 337.50                  | 0.56          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions in Your Account

| Quantity                                      | Description                                                                                                                                 | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(8) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|---------------------|-------------------------|---------------|
| <b>US GOVERNMENT &amp; AGENCY (Continued)</b> |                                                                                                                                             |              |                                   |                            |          |               |                     |                         |               |
| 5,000                                         | UNITED STATES TREASURY NOTE<br>DATED DATE 07/31/12<br>ORIGINAL ISSUE DISCOUNT<br>DUE 07/31/2017 0.500% JJ 31                                | 912828TG5    | 99.4808                           | 4,974.04                   | 99.8203  | 4,991.02      | 0.25                | 25.00                   | 0.60          |
| 35,000                                        | UNITED STATES TREASURY NOTE<br>INTEREST FROM DATE 09/30/15<br>DATED DATE 09/20/12<br>FIRST COUPON 03/31/2016<br>DUE 09/30/2017 0.825% MS 31 | 912828TS9    | 99.9808                           | 34,993.28                  | 99.9848  | 34,987.70     | 1.78                | 218.75                  | 0.65          |
| 5,000                                         | UNITED STATES TREASURY NOTE<br>DATED DATE 06/20/13<br>ORIGINAL ISSUE DISCOUNT<br>DUE 06/30/2018 1.375% JD 30                                | 912828VK3    | 99.5941                           | 4,979.70                   | 101.3594 | 5,067.97      | 0.25                | 68.75                   | 0.88          |
| 45,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 10/31/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 10/31/2019 1.600% AO 30                                | 912828F82    | 99.5762                           | 44,854.25                  | 101.1211 | 45,504.49     | 2.28                | 675.00                  | 1.22          |
| 20,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 12/31/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 12/31/2019 1.625% JD 30                                | 912828G95    | 99.7464                           | 19,949.29                  | 101.5195 | 20,303.91     | 1.02                | 325.00                  | 1.28          |
| 85,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 02/02/15<br>ORIGINAL ISSUE DISCOUNT<br>DUE 01/31/2020 1.250% JJ 31                                | 912828H52    | 98.7336                           | 83,923.57                  | 99.9141  | 84,926.95     | 4.26                | 1,062.50                | 1.28          |
| 55,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 09/30/15<br>FIRST COUPON 12/31/2015<br>ORIGINAL ISSUE DISCOUNT<br>DUE 09/30/2020 1.625% JB 30     | 912828XH8    | 99.8789                           | 54,933.38                  | 101.2773 | 55,702.54     | 2.80                | 893.75                  | 1.35          |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                                      | Description                                                                                                                                  | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value       | % Portfolio<br>(12) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------------|---------------------|-------------------------|---------------|
| <b>US GOVERNMENT &amp; AGENCY (Continued)</b> |                                                                                                                                              |              |                                   |                            |          |                     |                     |                         |               |
| 35,000                                        | UNITED STATES TREASURY NOTE<br>DATED DATE 07/31/15<br>FIRST COUPON 01/31/2018<br>DUE 07/31/2020 1.625% JJ 31                                 | 912828XM7    | 100.0185                          | 35,006.48                  | 101.2383 | 35,433.40           | 1.78                | 588.75                  | 1.36          |
| 5,000                                         | UNITED STATES TREASURY NOTE<br>DATED DATE 11/15/13<br>DUE 11/15/2023 2.750% MN 15                                                            | 912828WE8    | 98.1643                           | 4,908.22                   | 108.4688 | 5,323.44            | 0.27                | 137.50                  | 1.89          |
| 5,000                                         | UNITED STATES TREASURY NOTE<br>DATED DATE 06/15/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 06/15/2024 2.500% MN 15                                 | 912828WJ5    | 101.2836                          | 5,064.18                   | 104.1875 | 5,209.38            | 0.28                | 125.00                  | 1.97          |
| 15,000                                        | UNITED STATES TREASURY NOTE<br>INTEREST FROM DATE 08/15/15<br>DATED DATE 08/17/15<br>FIRST COUPON 02/15/2016<br>DUE 08/15/2025 2.000% FA 15  | 912828K74    | 98.4184                           | 14,762.75                  | 99.4844  | 14,922.68           | 0.75                | 300.00                  | 2.06          |
| 25,000                                        | UNITED STATES TREASURY BONDS<br>DATED DATE 06/15/14<br>ORIGINAL ISSUE DISCOUNT<br>DUE 05/15/2044 3.375% MN 15                                | 912810RG5    | 106.4645                          | 26,616.11                  | 109.7856 | 27,441.41           | 1.38                | 843.75                  | 2.87          |
| 10,000                                        | UNITED STATES TREASURY BONDS<br>INTEREST FROM DATE 08/15/15<br>DATED DATE 08/17/15<br>FIRST COUPON 02/15/2016<br>DUE 08/15/2045 2.875% FA 15 | 912810RNO    | 98.4926                           | 9,949.26                   | 99.9531  | 9,995.31            | 0.50                | 287.50                  | 2.88          |
| <b>TOTAL US GOVERNMENT &amp; AGENCY</b>       |                                                                                                                                              |              |                                   | <b>1,219,052.55</b>        |          | <b>1,228,976.71</b> | <b>61.85</b>        | <b>26,039.81</b>        | <b>1.51</b>   |
| <b>GRAND TOTAL</b>                            |                                                                                                                                              |              |                                   | <b>1,977,747.26</b>        |          | <b>1,992,899.10</b> | <b>100.00</b>       | <b>49,413.26</b>        | <b>2.48</b>   |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Account Summary

|                    | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(5)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|--------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| CASH EQUIVALENT    | 23,602.15                          | 41,350.22                      | 41,350.22                       | 0.00                                             | 0.00                    |
| EQUITIES           | 751,204.03                         | 708,350.68                     | 719,526.82                      | 17,111.52                                        | 2.42                    |
| ACCRUED DIVIDEND   | 2,574.18                           | 657.44                         | 657.44                          | 0.00                                             | 0.00                    |
| <b>TOTAL VALUE</b> | <b>777,380.36</b>                  | <b>750,358.34</b>              | <b>761,534.48</b>               | <b>17,111.52</b>                                 | <b>2.28</b>             |

## Account Composition

|                 | % of Portfolio |
|-----------------|----------------|
| CASH EQUIVALENT | 5.52           |
| EQUITIES        | 94.48          |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |              |
|--------------------------------|--------------|
| PREVIOUS YEAR ENDING VALUE     | 858,890.96   |
| NET DEPOSITS AND WITHDRAWALS   | 190.30       |
| INCOME AND EXPENSE ITEMS (NET) | 5,898.15     |
| NET CHANGE IN ASSET VALUE      | (114,621.07) |
| CURRENT PERIOD ENDING VALUE    | 750,358.34   |

## Income Summary<sup>(7)</sup>

|                   | This Month | Year-To-Date |
|-------------------|------------|--------------|
| TAXABLE DIVIDENDS | 2,938.77   | 14,812.54    |
| FOREIGN TAX       | (30.09)    | (774.27)     |

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

|                  |             |
|------------------|-------------|
| TOTAL LONG TERM  | 62,504.44   |
| TOTAL SHORT TERM | (31,281.86) |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Performance Summary (a)(c)(9)

|                              | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/13/2001<br>Cumulative | Annualized |
|------------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| TOTAL PORTFOLIO (Net of Fee) | (9.12) %           | (12.55) %       | (9.39) %            | 4.00 %            |            | 9.70 %            | 126.25 %                                    | 6.06 %     |
| EQUITY SEGMENT               | (9.28) %           | (12.10) %       | (8.43) %            | 5.57 %            |            | 11.43 %           | 178.58 %                                    | 7.66 %     |

## Comparative Indices (b)

|                                                   | Latest 3<br>Months | Year To<br>Date | Latest 12<br>Months | Latest 2<br>Years | Annualized | Latest 5<br>Years | Since Inception<br>11/13/2001<br>Cumulative | Annualized |
|---------------------------------------------------|--------------------|-----------------|---------------------|-------------------|------------|-------------------|---------------------------------------------|------------|
| S&P 500 INDEX (11/13/2001 - 09/30/2015)           | (6.44) %           | (5.29) %        | (0.61) %            | 9.09 %            |            | 13.34 %           | 122.68 %                                    | 5.94 %     |
| US CONSUMER PRICE INDEX (11/13/2001 - 09/30/2015) | (0.13) %           | 1.49 %          | 0.12 %              | 0.89 %            |            | 1.76 %            | 34.11 %                                     | 2.14 %     |

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

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

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

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                     | Description                                                                             | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price  | Mkt.<br>Value | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|------------------------------|-----------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|--------|---------------|---------------------|-------------------------|---------------|
| 41,350.22                    | JPMORGAN TR 100% U S TREAS<br>SECS MONEY MKT AGENCY SHARE CL<br>SECURITY SYMBOL IS VPIX | VPIX         | 1.0000                            | 41,350.22                  | 1.0000 | 41,350.22     | 5.52                | 0.00                    | 0.00          |
| <b>TOTAL CASH EQUIVALENT</b> |                                                                                         |              |                                   |                            |        |               | <b>5.52</b>         | <b>0.00</b>             | <b>0.00</b>   |

### CASH EQUIVALENT

### EQUITIES

|       |                                    |      |          |           |          |           |      |          |      |
|-------|------------------------------------|------|----------|-----------|----------|-----------|------|----------|------|
| 124   | ***ALLERGAN PLC                    | AGN  | 241.2409 | 29,913.87 | 271.8100 | 33,704.44 | 4.50 | 0.00     | 0.00 |
| 685   | ALLETE INC                         | ALE  | 49.7678  | 34,090.94 | 50.4900  | 34,585.65 | 4.61 | 1,383.70 | 4.00 |
| 550   | ASSURANT INC                       | AIZ  | 72.3524  | 39,793.81 | 79.0100  | 43,455.50 | 5.80 | 1,100.00 | 2.53 |
| 1,555 | CABOT OIL & GAS CORP               | COG  | 31.8609  | 49,232.64 | 21.8800  | 33,992.30 | 4.53 | 124.40   | 0.37 |
| 1,180 | CISCO SYSTEMS INC                  | CSCO | 28.3874  | 33,497.13 | 26.2500  | 30,975.00 | 4.13 | 991.20   | 3.20 |
| 2,513 | R R DONNELLEY & SONS CO            | RRD  | 18.2915  | 45,966.63 | 14.5600  | 36,589.28 | 4.88 | 2,613.52 | 7.14 |
| 1,420 | EXELON CORPORATION                 | EXC  | 35.4217  | 50,298.77 | 29.7000  | 42,174.00 | 5.63 | 1,780.80 | 4.18 |
| 980   | GNC HOLDINGS INC<br>CLASS A SHARES | GNC  | 40.4195  | 39,611.11 | 40.4200  | 39,611.60 | 5.28 | 705.60   | 1.78 |
| 1,045 | H & R BLOCK INC                    | HRB  | 33.0270  | 34,513.22 | 36.2000  | 37,829.00 | 5.05 | 836.00   | 2.21 |
| 510   | HARLEY-DAVIDSON INC                | HOG  | 58.7563  | 29,965.71 | 54.9000  | 27,999.00 | 3.73 | 932.40   | 2.26 |
| 820   | JACOBS ENGINEERING GROUP INC       | JEG  | 42.4171  | 34,782.05 | 37.4300  | 30,692.60 | 4.69 | 0.00     | 0.00 |
| 865   | LEIDOS HOLDINGS INC<br>COM         | LDOS | 35.4051  | 30,625.46 | 41.3100  | 35,733.15 | 4.77 | 1,107.20 | 3.10 |
| 605   | MINERALS TECHNOLOGIES INC          | MTX  | 61.6644  | 37,325.13 | 48.1600  | 28,136.80 | 3.89 | 121.00   | 0.42 |
| 606   | MOTOROLA SOLUTIONS INC             | MSI  | 89.5798  | 38,529.34 | 66.3800  | 41,438.28 | 5.53 | 524.16   | 1.99 |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                      | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price   | Mkt.<br>Value     | % Portfolio<br>(12) | Annual<br>Income<br>(8) | Yield<br>(10) |
|-----------------------------|--------------------------------------------------|--------------|-----------------------------------|----------------------------|---------|-------------------|---------------------|-------------------------|---------------|
| <b>EQUITIES (Continued)</b> |                                                  |              |                                   |                            |         |                   |                     |                         |               |
| 1,125                       | PRIZER INC                                       | PFE          | 19.8013                           | 22,051.44                  | 31.4100 | 35,338.25         | 4.71                | 1,280.00                | 3.57          |
| 2,225                       | PITNEY BOWES INC                                 | PBI          | 15.2151                           | 33,853.50                  | 19.8500 | 44,186.25         | 5.89                | 1,868.75                | 3.78          |
| 1,010                       | RENT A CENTER INC-NEW                            | RCII         | 30.2430                           | 30,545.41                  | 24.2500 | 24,492.50         | 3.27                | 989.60                  | 3.96          |
| 590                         | ***TEVA PHARMACEUTICAL<br>INDUSTRIES LIMITED ADR | TEVA         | 58.8604                           | 34,727.62                  | 56.4600 | 33,311.40         | 4.44                | 873.19                  | 2.02          |
| 850                         | TYSON FOODS INC-CL A                             | TSN          | 39.8919                           | 33,738.08                  | 43.1000 | 36,635.00         | 4.89                | 340.00                  | 0.93          |
| 1,318                       | VERIFONE SYSTEMS INC                             | PAY          | 27.7089                           | 36,464.98                  | 27.7300 | 36,492.88         | 4.87                | 0.00                    | 0.00          |
| <b>TOTAL EQUITIES</b>       |                                                  |              |                                   | <b>719,526.82</b>          |         | <b>708,350.68</b> | <b>94.49</b>        | <b>17,111.52</b>        | <b>2.42</b>   |
| <b>GRAND TOTAL (5)</b>      |                                                  |              |                                   | <b>780,877.04</b>          |         | <b>748,700.99</b> | <b>100.00</b>       | <b>17,111.52</b>        | <b>2.28</b>   |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Account Summary

|                    | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(6)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|--------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| CASH EQUIVALENT    | 25,666.18                          | 9,759.88                       | 9,759.88                        | 0.00                                             | 0.00                    |
| EQUITIES           | 811,314.90                         | 800,166.85                     | 572,471.92                      | 11,213.26                                        | 1.40                    |
| ACCRUED DIVIDEND   | 900.57                             | 324.88                         | 324.88                          | 0.00                                             | 0.00                    |
| <b>TOTAL VALUE</b> | <b>837,881.65</b>                  | <b>810,251.61</b>              | <b>582,556.68</b>               | <b>11,213.26</b>                                 | <b>1.38</b>             |

## Account Composition

|                 | % of<br>Portfolio |
|-----------------|-------------------|
| CASH EQUIVALENT | 1.21              |
| EQUITIES        | 98.79             |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |              |
|--------------------------------|--------------|
| PREVIOUS YEAR ENDING VALUE     | 1,306,802.28 |
| NET DEPOSITS AND WITHDRAWALS   | (451,115.03) |
| INCOME AND EXPENSE ITEMS (NET) | 1,148.57     |
| NET CHANGE IN ASSET VALUE      | (46,584.21)  |
| CURRENT PERIOD ENDING VALUE    | 810,251.61   |

## Income Summary<sup>(7)</sup>

|                   | This Month | Year-To-Date |
|-------------------|------------|--------------|
| TAXABLE DIVIDENDS | 976.07     | 11,255.62    |
| FOREIGN TAX       | 0.00       | (259.10)     |

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

|                  |            |
|------------------|------------|
| TOTAL LONG TERM  | 142,488.54 |
| TOTAL SHORT TERM | 5,280.20   |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                     | Description                                                                              | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price  | Mkt.<br>Value | Unrealized <sup>(2)</sup><br>P/L | Annual <sup>(6)</sup><br>Income | Yield<br>(10) |
|------------------------------|------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|--------|---------------|----------------------------------|---------------------------------|---------------|
| 9,759.88                     | JPMORGAN TR 100% U S TREAS<br>SECS MONEY MKT AGENCY SHARE CL<br>SECURITY SYMBOL IS VPIXX | VPIXZ        | 1.0000                            | 9,759.88                   | 1.0000 | 9,759.88      | 0.00                             | 0.00                            | 0.00          |
| <b>TOTAL CASH EQUIVALENT</b> |                                                                                          |              |                                   |                            |        |               | <b>0.00</b>                      | <b>0.00</b>                     | <b>0.00</b>   |

### CASH EQUIVALENT

### EQUITIES

|     |                                           |       |          |           |          |           |           |        |      |
|-----|-------------------------------------------|-------|----------|-----------|----------|-----------|-----------|--------|------|
| 300 | AMERICAN EXPRESS COMPANY                  | AXP   | 48.0074  | 14,420.22 | 74.1300  | 22,239.00 | 7,809.78  | 348.00 | 1.56 |
| 375 | APPLE INC                                 | AAPL  | 34.5681  | 12,963.40 | 110.3000 | 41,362.50 | 28,399.10 | 780.00 | 1.89 |
| 175 | ASML HOLDING N V<br>N Y REGISTRY SHS 2012 | ASML  | 87.1854  | 15,259.19 | 87.8800  | 15,396.50 | 137.31    | 113.05 | 0.73 |
| 425 | BRISTOL MYERS SQUIBB CO                   | BMJ   | 43.1473  | 18,337.82 | 59.2000  | 25,180.00 | 6,822.38  | 629.00 | 2.50 |
| 400 | CABOT OIL & GAS CORP                      | COG   | 13.6905  | 5,476.20  | 21.8600  | 8,744.00  | 3,267.80  | 32.00  | 0.37 |
| 800 | CDW CORPORATION<br>COM                    | CDW   | 33.9237  | 20,354.23 | 40.8600  | 24,516.00 | 4,161.77  | 162.00 | 0.66 |
| 275 | CHURCH & DWIGHT CO INC                    | CHD   | 30.4343  | 8,389.44  | 83.9000  | 23,072.50 | 14,703.06 | 368.50 | 1.60 |
| 300 | CME GROUP INC                             | CME   | 73.3282  | 21,998.46 | 92.7400  | 27,822.00 | 5,823.54  | 600.00 | 2.16 |
| 450 | COMCAST CORPORATION<br>NEW SPL CLASS A    | CMCSK | 53.7821  | 24,192.94 | 57.2400  | 25,758.00 | 1,565.06  | 450.00 | 1.75 |
| 100 | COOPER COMPANIES INC NEW (THE)            | COO   | 119.1421 | 11,914.21 | 148.8600 | 14,886.00 | 2,971.79  | 6.00   | 0.04 |
| 150 | COSTCO WHOLESALE CORP-NEW                 | COST  | 113.3893 | 17,009.90 | 144.5700 | 21,585.50 | 4,575.60  | 240.00 | 1.11 |
| 175 | CVS HEALTH CORPORATION                    | CVS   | 100.6758 | 17,618.23 | 96.4600  | 16,884.00 | (734.23)  | 245.00 | 1.45 |
| 325 | DANAHER CORPORATION                       | DHR   | 47.2585  | 15,359.02 | 85.2100  | 27,693.25 | 12,334.23 | 175.50 | 0.63 |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                                                | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | Unrealized <sup>(2)</sup><br>P/L | Annual <sup>(6)</sup><br>Income | Yield <sup>(10)</sup> |
|-----------------------------|------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|----------------------------------|---------------------------------|-----------------------|
| <b>EQUITIES (Continued)</b> |                                                            |              |                                   |                            |          |               |                                  |                                 |                       |
| 300                         | DOVER CORPORATION                                          | DOV          | 52.8898                           | 15,868.93                  | 57.1800  | 17,154.00     | 1,287.07                         | 504.00                          | 2.94                  |
| 210                         | EOG RES INC                                                | EOG          | 33.6500                           | 7,066.50                   | 72.8000  | 15,288.00     | 8,221.50                         | 140.70                          | 0.92                  |
| 225                         | ESTEE LAUDER COMPANIES INC<br>CLA                          | EL           | 52.2947                           | 11,766.30                  | 80.6800  | 18,153.00     | 6,386.70                         | 216.00                          | 1.18                  |
| 145                         | FEDEX CORP                                                 | FDX          | 172.2492                          | 24,976.13                  | 143.9800 | 20,877.10     | (4,099.03)                       | 145.00                          | 0.69                  |
| 400                         | FISERV INC                                                 | FISV         | 23.9924                           | 9,596.98                   | 86.6100  | 34,644.00     | 25,047.04                        | 0.00                            | 0.00                  |
| 475                         | FMC TECHNOLOGIES INC                                       | FTI          | 34.7877                           | 16,528.92                  | 31.0000  | 14,725.00     | (1,803.92)                       | 0.00                            | 0.00                  |
| 200                         | INTUIT INC                                                 | INTU         | 58.2331                           | 11,648.61                  | 88.7500  | 17,750.00     | 6,103.39                         | 240.00                          | 1.35                  |
| 275                         | IPG PHOTONICS CORP                                         | IPGP         | 68.7018                           | 18,893.01                  | 75.9700  | 20,991.75     | 1,998.74                         | 0.00                            | 0.00                  |
| 375                         | JPMORGAN CHASE & CO                                        | JPM          | 46.9770                           | 17,616.38                  | 60.9700  | 22,863.75     | 5,247.37                         | 680.00                          | 2.88                  |
| 275                         | JOHNSON & JOHNSON                                          | JNJ          | 91.2069                           | 25,081.89                  | 93.3500  | 25,671.25     | 589.36                           | 825.00                          | 3.21                  |
| 550                         | LENNAR CORP<br>CLA                                         | LEN          | 16.2598                           | 8,942.87                   | 48.1300  | 26,471.50     | 17,528.63                        | 88.00                           | 0.33                  |
| 250                         | MARRIOTT INTERNATIONAL<br>CLASS A                          | MAR          | 70.8628                           | 17,740.64                  | 68.2000  | 17,050.00     | (690.64)                         | 250.00                          | 1.47                  |
| 300                         | MOODY'S CORP                                               | MCO          | 80.0899                           | 24,026.97                  | 88.2000  | 26,460.00     | 5,433.03                         | 408.00                          | 1.38                  |
| 200                         | ***NESTLE SA-SPONSORED ADR<br>REP-STG REGD ORD (SF 10 PAR) | NSRGY        | 35.3905                           | 7,078.10                   | 75.2400  | 15,048.00     | 7,969.90                         | 422.76                          | 2.81                  |
| 525                         | Pfizer Inc                                                 | PFE          | 32.6386                           | 17,134.22                  | 31.4100  | 16,490.25     | (643.97)                         | 588.00                          | 3.57                  |
| 1,025                       | PITNEY BOWES INC                                           | PBI          | 22.2746                           | 22,831.46                  | 19.8500  | 20,346.25     | (2,485.21)                       | 768.75                          | 3.78                  |
| 325                         | RANGE RESOURCES CORP                                       | RRQ          | 57.0272                           | 18,533.84                  | 32.1200  | 10,439.00     | (8,094.84)                       | 52.00                           | 0.50                  |
| 125                         | ROPER TECHNOLOGIES NEW                                     | ROP          | 41.1072                           | 5,138.40                   | 58.7800  | 19,587.58     | 14,449.18                        | 125.00                          | 0.84                  |
| 300                         | SANDISK CORP                                               | SNDK         | 56.8905                           | 17,064.16                  | 54.3300  | 16,299.00     | (765.16)                         | 360.00                          | 2.21                  |
| 175                         | ***SCHLUMBERGER LTD                                        | SLB          | 49.7827                           | 8,711.98                   | 69.8700  | 12,069.75     | 3,357.77                         | 350.00                          | 2.90                  |
| 175                         | SIRONA DENTAL SYSTEMS INC                                  | SIRO         | 44.0727                           | 7,712.72                   | 93.3400  | 16,334.50     | 8,621.78                         | 0.00                            | 0.00                  |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                    | Description                               | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt<br>Value      | Unrealized<br>P/L<br>(2) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------|-------------------------------------------|--------------|-----------------------------------|----------------------------|----------|-------------------|--------------------------|-------------------------|---------------|
| <b>EQUITIES (Continued)</b> |                                           |              |                                   |                            |          |                   |                          |                         |               |
| 700                         | TOLL BROTHERS INC                         | TOL          | 31.8719                           | 22,310.34                  | 34.2400  | 23,988.00         | 1,657.66                 | 0.00                    | 0.00          |
| 600                         | ***TYCO INTERNATIONAL PLC<br>SHS          | TYC          | 24.1878                           | 14,518.68                  | 33.4600  | 20,076.00         | 5,557.32                 | 492.00                  | 2.45          |
| 325                         | WALT DISNEY CO                            | DIS          | 30.3435                           | 9,881.64                   | 102.2000 | 33,215.00         | 23,353.36                | 429.00                  | 1.29          |
| 500                         | WHITEWAVE FOODS COMPANY (THE)<br>COM CL A | WWAV         | 17.0884                           | 8,544.21                   | 40.1500  | 20,075.00         | 11,530.79                | 0.00                    | 0.00          |
| <b>TOTAL EQUITIES</b>       |                                           |              |                                   | <b>572,471.92</b>          |          | <b>800,166.85</b> | <b>227,694.93</b>        | <b>11,213.26</b>        | <b>1.40</b>   |
| <b>GRAND TOTAL (5)</b>      |                                           |              |                                   | <b>582,231.80</b>          |          | <b>809,926.73</b> | <b>227,694.93</b>        | <b>11,213.26</b>        | <b>1.38</b>   |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Account Summary

|                     | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(5)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|---------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| EQUITY MUTUAL FUNDS | 819,571.87                         | 799,957.19                     | 516,494.32                      | 11,131.99                                        | 1.39                    |
| <b>TOTAL VALUE</b>  | <b>819,571.87</b>                  | <b>799,957.19</b>              | <b>516,494.32</b>               | <b>11,131.99</b>                                 | <b>1.39</b>             |

## Account Composition

|                     | % of<br>Portfolio |
|---------------------|-------------------|
| EQUITY MUTUAL FUNDS | 100.00            |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |             |
|--------------------------------|-------------|
| PREVIOUS YEAR ENDING VALUE     | 850,599.95  |
| NET DEPOSITS AND WITHDRAWALS   | 3,300.35    |
| INCOME AND EXPENSE ITEMS (NET) | (3,300.35)  |
| NET CHANGE IN ASSET VALUE      | (50,642.76) |
| CURRENT PERIOD ENDING VALUE    | 799,957.19  |

## Income Summary<sup>(7)</sup>

NOT AVAILABLE

This Month

Year-To-Date

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

TOTAL LONG TERM  
 TOTAL SHORT TERM

N/A  
 N/A

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity            | Description                                   | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price   | Mkt.<br>Value     | Unrealized <sup>(2)</sup><br>P/L | Annual <sup>(6)</sup><br>Income | Yield<br>(10) |
|---------------------|-----------------------------------------------|--------------|-----------------------------------|----------------------------|---------|-------------------|----------------------------------|---------------------------------|---------------|
| EQUITY MUTUAL FUNDS |                                               |              |                                   |                            |         |                   |                                  |                                 |               |
| 17,062.802          | **ARTISAN INTERNATIONAL VALUE<br>FUND INV SHS | ARTIX        | 19.1628                           | 326,970.28                 | 32.6200 | 556,588.60        | 229,618.32                       | 9,333.35                        | 1.68          |
| 10,048.249          | **MATTHEWS INTL FDS<br>PAC TIGER FD INSTL CL  | MIPTX        | 18.8614                           | 189,524.04                 | 24.2200 | 243,368.59        | 53,844.55                        | 1,798.64                        | 0.74          |
|                     | <b>TOTAL EQUITY MUTUAL FUNDS</b>              |              |                                   | <b>516,494.32</b>          |         | <b>799,957.19</b> | <b>283,462.87</b>                | <b>11,131.99</b>                | <b>1.39</b>   |
|                     | <b>GRAND TOTAL<sup>(5)</sup></b>              |              |                                   | <b>516,494.32</b>          |         | <b>799,957.19</b> | <b>283,462.87</b>                | <b>11,131.99</b>                | <b>1.39</b>   |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Account Summary

|                     | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(5)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|---------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| EQUITY MUTUAL FUNDS | 819,571.87                         | 799,957.19                     | 516,494.32                      | 11,131.99                                        | 1.39                    |
| TOTAL VALUE         | 819,571.87                         | 799,957.19                     | 516,494.32                      | 11,131.99                                        | 1.39                    |

## Account Composition

|                     | % of<br>Portfolio |
|---------------------|-------------------|
| EQUITY MUTUAL FUNDS | 100.00            |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |             |
|--------------------------------|-------------|
| PREVIOUS YEAR ENDING VALUE     | 850,599.95  |
| NET DEPOSITS AND WITHDRAWALS   | 3,300.35    |
| INCOME AND EXPENSE ITEMS (NET) | (3,300.35)  |
| NET CHANGE IN ASSET VALUE      | (50,642.76) |
| CURRENT PERIOD ENDING VALUE    | 799,957.19  |

## Income Summary<sup>(7)</sup>

NOT AVAILABLE

This Month

Year-To-Date

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

TOTAL LONG TERM  
TOTAL SHORT TERM

N/A  
N/A

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

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

## Positions In Your Account

| Quantity                   | Description                                   | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price   | Mkt.<br>Value | Unrealized <sup>(2)</sup><br>P/L | Annual <sup>(8)</sup><br>Income | Yield <sup>(10)</sup> |
|----------------------------|-----------------------------------------------|--------------|-----------------------------------|----------------------------|---------|---------------|----------------------------------|---------------------------------|-----------------------|
| EQUITY MUTUAL FUNDS        |                                               |              |                                   |                            |         |               |                                  |                                 |                       |
| 17,062.802                 | **ARTISAN INTERNATIONAL VALUE<br>FUND INV SHS | ARTOX        | 19.1628                           | 326,970.28                 | 32.6200 | 558,588.60    | 229,618.32                       | 9,333.35                        | 1.68                  |
| 10,048.249                 | **MATTHEWS INTL FDS<br>PAC TIGER FD INSTL CL  | MIPTX        | 18.8614                           | 189,524.04                 | 24.2200 | 243,368.59    | 53,844.55                        | 1,798.64                        | 0.74                  |
| TOTAL EQUITY MUTUAL FUNDS  |                                               |              |                                   | 516,494.32                 |         | 799,957.19    | 283,462.87                       | 11,131.99                       | 1.39                  |
| GRAND TOTAL <sup>(5)</sup> |                                               |              |                                   | 516,494.32                 |         | 799,957.19    | 283,462.87                       | 11,131.99                       | 1.39                  |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

JPMCC Account: 541-14248 577  
 Base Currency: USD  
 NB Account Number: 593-03056

## Account Summary

|                    | Opening Balance <sup>(5)(14)</sup> | Closing Balance <sup>(5)</sup> | Cost Basis <sup>(1)(4)(9)</sup> | Estimated Annual Income <sup>(6)</sup><br>Amount | % Yield <sup>(10)</sup> |
|--------------------|------------------------------------|--------------------------------|---------------------------------|--------------------------------------------------|-------------------------|
| CASH               | 0.00                               | 37.26                          | 37.26                           | 0.00                                             | 0.00                    |
| CASH EQUIVALENT    | 7,888.10                           | 8,521.61                       | 8,521.61                        | 0.00                                             | 0.00                    |
| EQUITIES           | 483,107.83                         | 466,254.27                     | 394,108.72                      | 9,381.00                                         | 2.01                    |
| ACCRUED DIVIDEND   | 717.20                             | 345.59                         | 345.59                          | 0.00                                             | 0.00                    |
| <b>TOTAL VALUE</b> | <b>491,713.13</b>                  | <b>475,158.73</b>              | <b>403,013.18</b>               | <b>9,381.00</b>                                  | <b>1.97</b>             |

## Account Composition

|                 | % of<br>Portfolio |
|-----------------|-------------------|
| CASH            | 0.01              |
| CASH EQUIVALENT | 1.79              |
| EQUITIES        | 98.20             |

## Y-T-D Market Value Change Summary<sup>(13)</sup>

|                                |             |
|--------------------------------|-------------|
| PREVIOUS YEAR ENDING VALUE     | 514,986.06  |
| NET DEPOSITS AND WITHDRAWALS   | (21.61)     |
| INCOME AND EXPENSE ITEMS (NET) | 3,242.94    |
| NET CHANGE IN ASSET VALUE      | (43,048.66) |
| CURRENT PERIOD ENDING VALUE    | 475,158.73  |

## Income Summary<sup>(7)</sup>

|                   | This Month | Year-To-Date |
|-------------------|------------|--------------|
| TAXABLE DIVIDENDS | 762.94     | 10,727.06    |
| FOREIGN TAX       | (49.77)    | (2,057.48)   |

## Y-T-D Net Realized Gains/Losses<sup>(2)(3)(4)</sup>

|                  |           |
|------------------|-----------|
| TOTAL LONG TERM  | 10,118.69 |
| TOTAL SHORT TERM | N/A       |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

JPMCC Account: 541-14248 577  
 Base Currency: USD  
 NB Account Number: 593-03056

## Positions In Your Account

| CASH              |                                   | Total Cost   | Mkt Value    |
|-------------------|-----------------------------------|--------------|--------------|
| CASH              | (USD Exchange Rate: 1.0000000000) | 37.26        | 37.28        |
| <b>TOTAL CASH</b> |                                   | <b>37.26</b> | <b>37.26</b> |

| Quantity | Description | Ticker/Cusip | Average Unit Cost <sup>(1)(4)(9)</sup> | Total Cost <sup>(1)(4)(9)</sup> | Price | Mkt Value | Unrealized P/L <sup>(2)</sup> | Annual Income <sup>(6)</sup> | Yield <sup>(10)</sup> |
|----------|-------------|--------------|----------------------------------------|---------------------------------|-------|-----------|-------------------------------|------------------------------|-----------------------|
|----------|-------------|--------------|----------------------------------------|---------------------------------|-------|-----------|-------------------------------|------------------------------|-----------------------|

### CASH EQUIVALENT

|                              |                                                           |       |        |                 |        |                 |             |             |             |
|------------------------------|-----------------------------------------------------------|-------|--------|-----------------|--------|-----------------|-------------|-------------|-------------|
| 8,521.61                     | STATE STR INSTL INVT TR<br>U S GOVT MONEY MKT FD INSTL CL | STYTZ | 1.0000 | 8,521.61        | 1.0000 | 8,521.61        | 0.00        | 0.00        | 0.00        |
| <b>TOTAL CASH EQUIVALENT</b> |                                                           |       |        | <b>8,521.61</b> |        | <b>8,521.61</b> | <b>0.00</b> | <b>0.00</b> | <b>0.00</b> |

### EQUITIES

|     |                                                      |       |          |           |          |           |            |        |      |
|-----|------------------------------------------------------|-------|----------|-----------|----------|-----------|------------|--------|------|
| 822 | ***AIA GROUP LTD<br>SPONSORED ADR                    | AAGY  | 15.6175  | 12,837.58 | 20.8800  | 17,163.36 | 4,325.78   | 197.28 | 1.15 |
| 632 | ***AIR LIQUIDE-ADR                                   | AIQY  | 17.7219  | 11,207.52 | 23.6300  | 14,934.16 | 3,726.64   | 267.34 | 1.79 |
| 933 | ***ALLIANZ SE<br>SPONSORED ADR REPSTG 1/10 SH        | AZSEY | 9.7040   | 9,053.80  | 15.6300  | 14,582.79 | 5,528.99   | 529.01 | 3.63 |
| 87  | ***ANHEUSER-BUSCH INBEV SA<br>SPONSORED ADR          | BUD   | 77.2874  | 6,724.87  | 106.3200 | 9,249.84  | 2,524.97   | 248.47 | 2.69 |
| 247 | ***ARM HOLDINGS PLC<br>SPONSORED ADR                 | ARMH  | 14.9597  | 3,695.06  | 43.2500  | 10,682.75 | 6,987.69   | 78.55  | 0.74 |
| 306 | ***ATLAS COPCO AB-SPONSORED<br>ADR REPSTG SER A      | ATKY  | 19.3713  | 5,966.38  | 24.1200  | 7,428.96  | 1,462.58   | 170.94 | 2.30 |
| 77  | ***BAIDU INC<br>SPONSORED ADR REPSTG ORD SHS<br>CL A | BIDU  | 165.3576 | 12,732.54 | 137.4100 | 10,580.57 | (2,151.97) | 0.00   | 0.00 |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

JPMCC Account: 541-14248 577  
Base Currency: USD  
NB Account Number: 593-03056

## Positions In Your Account

| Quantity                    | Description                                                                              | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price   | Mkt.<br>Value | Unrealized<br>P/L<br>(2) | Annual<br>Income<br>(8) | Yield<br>(10) |
|-----------------------------|------------------------------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|---------|---------------|--------------------------|-------------------------|---------------|
| <b>EQUITIES (Continued)</b> |                                                                                          |              |                                   |                            |         |               |                          |                         |               |
| 798                         | ***BANCO BILBAO VIZCAYA<br>ARGENTARIA S A SPONSORED ADR                                  | BBVA         | 9.6933                            | 7,735.26                   | 8.3700  | 6,679.26      | (1,056.00)               | 263.34                  | 3.94          |
| 317                         | ***BAYERISCHE MOTOREN WERKE AG<br>UNSPONSORED ADR                                        | BAMXY        | 32.7325                           | 10,376.19                  | 29.4480 | 9,335.02      | (1,041.17)               | 240.92                  | 2.58          |
| 795                         | ***BG GROUP PLC ADR FINAL<br>INSTALLMENT                                                 | BRGY         | 15.2405                           | 12,116.22                  | 14.5700 | 11,583.15     | (533.07)                 | 217.04                  | 1.87          |
| 112                         | ***BUNGE LTD                                                                             | BG           | 75.1898                           | 8,421.24                   | 73.3000 | 8,209.60      | (211.64)                 | 170.24                  | 2.07          |
| 188                         | ***CANADIAN NATIONAL RAILWAYS                                                            | CNI          | 39.0854                           | 7,348.08                   | 56.7600 | 10,670.88     | 3,322.82                 | 235.00                  | 2.20          |
| 294                         | ***CSL LTD<br>SPONSORED ADR                                                              | CSLLY        | 18.7309                           | 5,506.88                   | 31.3600 | 9,219.84      | 3,712.96                 | 164.64                  | 1.79          |
| 288                         | ***DASSAULT SYSTEMS S A<br>SPONSORED ADR                                                 | DASTY        | 35.2292                           | 10,085.17                  | 73.7600 | 21,095.36     | 11,010.19                | 98.10                   | 0.46          |
| 148                         | ***DBS GROUP HOLDINGS LTD<br>SPONSORED ADR                                               | DBSDY        | 39.9289                           | 5,908.19                   | 45.5400 | 8,739.92      | 830.73                   | 252.49                  | 3.75          |
| 518                         | ***FANUC CORPORATION<br>UNSPONSORED ADR                                                  | FANUY        | 16.7402                           | 8,671.43                   | 25.8500 | 13,286.70     | 4,615.27                 | 350.17                  | 2.64          |
| 209                         | ***FRESENIUS MEDICAL CARE AG<br>& CO KGAA SPONSORED ADR                                  | FMS          | 23.3950                           | 4,889.56                   | 39.0100 | 8,153.09      | 3,263.53                 | 183.23                  | 2.25          |
| 588                         | ***FUCHS PETROLUB SE<br>UNSPONSORED AMERICAN DEPOSITORY<br>RECEIPT REPRESENTING PREF SHS | FUPBY        | 11.7520                           | 6,910.18                   | 11.0000 | 6,488.00      | (442.18)                 | 82.32                   | 1.27          |
| 156                         | ***HONG KONG EXCHANGES &<br>CLEARING LTD UNSPONSORED ADR                                 | HKXCY        | 15.7701                           | 2,460.14                   | 22.9200 | 3,575.52      | 1,115.38                 | 92.86                   | 2.59          |
| 1173                        | ***ICICI BANK LTD<br>SPONSORED ADR                                                       | IBN          | 8.0218                            | 9,408.58                   | 8.3800  | 9,829.74      | 420.16                   | 184.16                  | 1.87          |
| 243                         | ***IMPERIAL OIL LTD.                                                                     | IMO          | 39.6072                           | 9,624.54                   | 31.8700 | 7,681.23      | (1,943.31)               | 136.08                  | 1.77          |
| 792                         | ***ITAU UNIBANCO BANCO HOLDING<br>S A SPONSORED ADR REPSTG 500<br>PFD                    | ITUB         | 12.4015                           | 9,821.97                   | 6.6200  | 5,243.04      | (4,578.93)               | 175.03                  | 3.34          |



# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

JPMCC Account: 541-14248 577  
 Base Currency: USD  
 NB Account Number: 593-03056

## Positions In Your Account

| Quantity                    | Description                                               | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value | Unrealized <sup>(2)</sup><br>P/L | Annual <sup>(8)</sup><br>Income | Yield <sup>(10)</sup> |
|-----------------------------|-----------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|---------------|----------------------------------|---------------------------------|-----------------------|
| <b>EQUITIES (Continued)</b> |                                                           |              |                                   |                            |          |               |                                  |                                 |                       |
| 188                         | ***JGC CORP<br>UNSPONSORED ADR                            | JGCCY        | 57.7888                           | 10,864.30                  | 26.5490  | 4,991.21      | (5,873.09)                       | 49.07                           | 0.98                  |
| 335                         | ***KONE OYJ<br>UNSPONSORED ADR REPRESENTING B<br>SHARES   | KNYJY        | 22.3809                           | 7,497.80                   | 18.8900  | 8,328.15      | (1,169.45)                       | 170.85                          | 2.70                  |
| 397                         | ***L OREAL CO-ADR                                         | LRLCY        | 23.3128                           | 9,281.83                   | 34.8800  | 13,780.02     | 4,498.19                         | 181.03                          | 1.32                  |
| 303                         | ***LINDE AG<br>SPONSORED ADR                              | LNEGY        | 18.7481                           | 5,880.07                   | 18.1400  | 4,890.42      | (789.65)                         | 73.63                           | 1.51                  |
| 172                         | ***LVMH MOET HENNESSY LOUIS<br>VUITTON SA UNSPONSORED ADR | LVMUY        | 18.4745                           | 3,177.62                   | 34.0100  | 5,849.72      | 2,672.10                         | 88.41                           | 1.51                  |
| 273                         | ***MITSUBISHI ESTATE CO LTD<br>ADR                        | MITEY        | 30.0121                           | 8,193.30                   | 20.5545  | 5,611.38      | (2,581.92)                       | 20.75                           | 0.37                  |
| 109                         | ***MONOTARO CO LTD<br>OSAKA UNSPONSORED ADR               | MONOY        | 22.7167                           | 2,476.12                   | 45.7500  | 4,966.75      | 2,510.63                         | 9.92                            | 0.20                  |
| 468                         | ***MTN GROUP LTD<br>SPONS ADR                             | MTNOY        | 18.5625                           | 8,650.13                   | 12.8000  | 5,964.80      | (2,685.33)                       | 383.52                          | 6.43                  |
| 38                          | ***NASPERS LTD<br>SPONSORED ADR REPSTG CL N SHS           | NPSNY        | 154.4028                          | 5,867.31                   | 125.0000 | 4,750.00      | (1,117.31)                       | 10.49                           | 0.22                  |
| 274                         | ***NESTLE SA-SPONSORED ADR<br>REPSTG REGD ORD (SF 10 PAR) | NSRGY        | 47.4431                           | 12,989.40                  | 75.2400  | 20,815.76     | 7,616.36                         | 579.18                          | 2.81                  |
| 268                         | ***NOVO NORDISK A/S-ADR<br>REPSTG 1/2 CL B SH             | NVO          | 37.7614                           | 10,120.05                  | 54.2400  | 14,536.32     | 4,416.27                         | 142.84                          | 0.98                  |
| 488                         | ***ROCHE HOLDING LTD<br>SPONSORED ADR REPSTG ORD          | RHHBY        | 24.1436                           | 11,782.08                  | 32.9500  | 16,079.60     | 4,297.52                         | 403.09                          | 2.51                  |
| 184                         | ***SANDS CHINA LTD<br>UNSPONSORED ADR                     | SCHYY        | 88.9897                           | 12,326.10                  | 30.1000  | 5,538.40      | (6,787.70)                       | 453.74                          | 8.19                  |
| 207                         | ***SAP SE<br>SPONSORED ADR                                | SAP          | 52.5007                           | 10,887.85                  | 64.7900  | 13,411.53     | 2,543.88                         | 181.95                          | 1.36                  |
| 175                         | ***SASOL LTD-SPONSORED ADR                                | SsL          | 35.7723                           | 8,260.18                   | 27.8200  | 4,866.50      | (1,391.68)                       | 203.18                          | 4.17                  |

# Client Statement

For the period 09/01/2015 to 09/30/2015

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

NEUBERGER BERMAN

JPMCC Account: 541-14248 577  
Base Currency: USD  
NB Account Number: 593-03056

## Positions In Your Account

| Quantity                    | Description                                                          | Ticker/Cusip | Average<br>Unit Cost<br>(1)(4)(9) | Total<br>Cost<br>(1)(4)(9) | Price    | Mkt.<br>Value     | Unrealized<br>P/L<br>(2) | Annual<br>Income<br>(6) | Yield<br>(10) |
|-----------------------------|----------------------------------------------------------------------|--------------|-----------------------------------|----------------------------|----------|-------------------|--------------------------|-------------------------|---------------|
| <b>EQUITIES (Continued)</b> |                                                                      |              |                                   |                            |          |                   |                          |                         |               |
| 116                         | ***SCHLUMBERGER LTD                                                  | SLB          | 68.4070                           | 7,703.21                   | 68.9700  | 8,000.52          | 297.31                   | 232.00                  | 2.90          |
| 753                         | ***SCHNEIDER ELECTRIC SE<br>UNSPONSORED ADR                          | SBSY         | 10.5834                           | 7,975.81                   | 11.1800  | 8,418.54          | 442.73                   | 45.93                   | 0.55          |
| 26                          | ***SHIRE PLC<br>AMERICAN DEPOSITARY SHARES                           | SHPG         | 178.1381                          | 4,631.59                   | 205.2300 | 5,335.98          | 704.39                   | 18.17                   | 0.34          |
| 228                         | ***SONOVA HOLDING AG<br>UNSPONSORED ADR                              | SONV         | 17.5949                           | 3,976.43                   | 25.7500  | 5,819.50          | 1,843.07                 | 57.40                   | 0.99          |
| 732                         | ***SVENSKA HANDELSBANKEN<br>UNSPONSORED ADR REPRESENTING A<br>SHARES | SVNL         | 6.0785                            | 4,449.43                   | 7.1600   | 5,241.12          | 791.69                   | 198.18                  | 3.74          |
| 417                         | ***SYMRISE AG<br>UNSPONSORED ADR                                     | SYIE         | 13.2653                           | 5,531.83                   | 14.9500  | 6,234.15          | 702.52                   | 56.71                   | 0.91          |
| 478                         | ***SYSMEX CORPORATION<br>UNSPONSORED ADR                             | SSMX         | 9.9795                            | 4,750.25                   | 28.4350  | 12,583.06         | 7,832.81                 | 58.64                   | 0.45          |
| 942                         | ***TAIWAN SEMICONDUCTOR MFG CO<br>LTD-SPONSORED ADR REPSTG 5 COM     | TSM          | 14.4988                           | 13,855.94                  | 20.7500  | 19,546.50         | 5,690.56                 | 488.02                  | 2.39          |
| 2,091                       | ***TURKYE GARANTI BANKASI A S<br>SPONSORED ADR REPSTG 2000 SHS       | TKGB         | 5.2787                            | 11,033.53                  | 2.3400   | 4,892.94          | (8,140.59)               | 79.46                   | 1.62          |
| 2,852                       | ***UNICHARM CORP<br>SPONSORED ADR                                    | UNIC         | 2.9878                            | 8,521.11                   | 3.5700   | 10,181.84         | 1,660.53                 | 74.15                   | 0.73          |
| 200                         | ***UNILEVER PLC<br>SPONSORED ADR                                     | UL           | 34.5237                           | 6,904.74                   | 40.7800  | 8,158.00          | 1,251.26                 | 288.20                  | 3.26          |
| 186                         | ***WPP PLC NEW<br>ADR                                                | WPPGY        | 44.8673                           | 7,447.97                   | 104.0300 | 17,268.98         | 9,821.01                 | 543.48                  | 3.15          |
| <b>TOTAL EQUITIES</b>       |                                                                      |              |                                   | <b>394,108.72</b>          |          | <b>488,254.27</b> | <b>72,145.55</b>         | <b>9,381.00</b>         | <b>2.01</b>   |
| <b>GRAND TOTAL</b>          |                                                                      |              |                                   | <b>482,867.59</b>          |          | <b>474,813.14</b> | <b>72,145.55</b>         | <b>9,381.00</b>         | <b>1.98</b>   |



IRMA L & ABRAM S CROLL CHAR TR

13-7312974 Page 1 of 1

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

Recipient(s) paid during the year

Name

ROCKEFELLER UNIVERSITY

Street

1230 YORK AVENUE

City

NEW YORK

State

NY

Zip Code

10065

Foreign Country

Relationship

NONE

Foundation Status

EOF

Purpose of grant/contribution

SUPPORT IMMUNOLOGY RESEARCH

Amount

166,667

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

[illegible]

CROLL I L & A S CHARITABLE TR Acct #: XXX-XX189 Phone #: 11/11/2015 PMR COMBINED ACCOUNT Cash Taxable Domestic NY IA=N FI Acct=N IPO=N

Capital Gains

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

| Capital Gains Summary From 10/01/2014 To 09/30/2015 |              |
|-----------------------------------------------------|--------------|
| Description                                         | Totals       |
| Short Term Gain/Loss                                | -51,691.17   |
| Long Term Gain/Loss                                 | 268,634.27   |
| Total Short Sale Gain/Loss                          | 0 00         |
| Discount Income                                     | 0 00         |
| Total Capital Gains/Losses                          | 216,943.10   |
| Adjusted Basis                                      | 2,980,142.12 |
| Proceeds                                            | 3,197,085.22 |
| Total Curr Gain/Loss                                | 0 00         |

EQUITIES - COVERED

| Purchase Date | Close Date | No. of Shares | Orig Face | Symbol | Description                      | Unit Cost | Sale Price | Total Cost | Net Amount | Ind | ST Gain/Loss | LT Gain/Loss | Book Cost | Disc Inc | Curr Gain/Loss |
|---------------|------------|---------------|-----------|--------|----------------------------------|-----------|------------|------------|------------|-----|--------------|--------------|-----------|----------|----------------|
| 11/11/2013    | 10/02/2014 | 625 00        | 0 00      | MDR    | ***MCDERMOT T                    | 8 085     | 5 331      | 5,053 06   | 3,331 80   | ST  | -1,721 26    | 0 00         | 5,053 06  | 0 00     | 0 00           |
| 10/23/2013    | 10/02/2014 | 1,535 00      | 0 00      | MDR    | INTERNATION AL INC ***MCDERMOT T | 7 514     | 5 331      | 11,533 99  | 8,182 90   | ST  | -3,351 09    | 0 00         | 11,533 99 | 0 00     | 0 00           |
| 12/04/2013    | 10/02/2014 | 925 00        | 0 00      | MDR    | INTERNATION AL INC ***MCDERMOT T | 7 830     | 5 331      | 7,242 57   | 4,931 07   | ST  | -2,311 50    | 0 00         | 7,242 57  | 0 00     | 0 00           |
| 05/08/2014    | 10/03/2014 | 1,600 00      | 0 00      | MDR    | INTERNATION AL INC ***MCDERMOT T | 6 793     | 5 082      | 10,869 28  | 8,130 70   | ST  | -2,738 58    | 0 00         | 10,869 28 | 0 00     | 0 00           |

|            |            |          |           |                                                           |         |         |           |           |    |           |      |           |      |      |
|------------|------------|----------|-----------|-----------------------------------------------------------|---------|---------|-----------|-----------|----|-----------|------|-----------|------|------|
| 11/05/2013 | 10/03/2014 | 2,025 00 | 0 00 MDR  | ***MCDERMOT<br>T<br>INTERNATION<br>AL INC                 | 7 398   | 5 082   | 14,980 55 | 10,290 41 | ST | -4,690 14 | 0 00 | 14,980 55 | 0 00 | 0 00 |
| 10/23/2013 | 10/03/2014 | 405 00   | 0 00 MDR  | ***MCDERMOT<br>T<br>INTERNATION<br>AL INC                 | 7 514   | 5 082   | 3,043 17  | 2,058 08  | ST | -985 09   | 0 00 | 3,043 17  | 0 00 | 0 00 |
| 08/22/2014 | 10/21/2014 | 50 00    | 0 00 ASML | ***ASML<br>HOLDING N V<br>N Y REGISTRY<br>SHS NEW<br>2012 | 93 432  | 92 750  | 4,671 61  | 4,637 39  | ST | -34 22    | 0 00 | 4,671 61  | 0 00 | 0 00 |
| 08/08/2014 | 10/21/2014 | 50 00    | 0 00 AXP  | AMERICAN<br>EXPRESS<br>COMPANY                            | 86 685  | 85 400  | 4,334 24  | 4,269 90  | ST | -64 34    | 0 00 | 4,334 24  | 0 00 | 0 00 |
| 04/14/2014 | 10/21/2014 | 50 00    | 0 00 AR   | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                    | 59 746  | 49 890  | 2,987 30  | 2,494 44  | ST | -492 86   | 0 00 | 2,987 30  | 0 00 | 0 00 |
| 07/10/2014 | 10/21/2014 | 25 00    | 0 00 APA  | APACHE CORP                                               | 99 462  | 74 650  | 2,486 56  | 1,866 20  | ST | -620 36   | 0 00 | 2,486 56  | 0 00 | 0 00 |
| 06/17/2014 | 10/21/2014 | 25 00    | 0 00 COG  | CABOT OIL &<br>GAS CORP                                   | 34 678  | 31 460  | 866 95    | 786 48    | ST | -80 47    | 0 00 | 866 95    | 0 00 | 0 00 |
| 03/05/2014 | 10/21/2014 | 25 00    | 0 00 COG  | CABOT OIL &<br>GAS CORP                                   | 34 554  | 31 460  | 863 86    | 786 48    | ST | -77 38    | 0 00 | 863 86    | 0 00 | 0 00 |
| 01/14/2014 | 10/21/2014 | 50 00    | 0 00 CME  | CME GROUP<br>INC                                          | 74 906  | 79 764  | 3,745 30  | 3,983 13  | ST | 242 83    | 0 00 | 3,745 30  | 0 00 | 0 00 |
| 12/18/2013 | 10/21/2014 | 25 00    | 0 00 COO  | COOPER<br>COMPANIES                                       | 120 628 | 154 960 | 3,015 69  | 3,873 91  | ST | 858 22    | 0 00 | 3,015 69  | 0 00 | 0 00 |
| 03/06/2014 | 10/21/2014 | 50 00    | 0 00 COST | INC OLD (THE)<br>COSTCO<br>WHOLESALE<br>CORP-NEW          | 113 931 | 130 420 | 5,696 55  | 6,520 85  | ST | 824 30    | 0 00 | 5,696 55  | 0 00 | 0 00 |
| 09/24/2014 | 10/21/2014 | 30 00    | 0 00 DOV  | DOVER CORP                                                | 81 862  | 76 510  | 2,455 87  | 2,295 24  | ST | -160 63   | 0 00 | 2,455 87  | 0 00 | 0 00 |
| 10/03/2014 | 10/21/2014 | 50 00    | 0 00 IGP  | IPG<br>PHOTONICS<br>CORP                                  | 69 351  | 66 750  | 3,467 54  | 3,337 42  | ST | -130.12   | 0 00 | 3,467 54  | 0 00 | 0 00 |
| 10/14/2014 | 10/21/2014 | 50 00    | 0 00 JUN  | JOHNSON &<br>JOHNSON                                      | 98 502  | 99 920  | 4,925 11  | 4,995 88  | ST | 70 77     | 0 00 | 4,925 11  | 0 00 | 0 00 |
| 04/10/2014 | 10/21/2014 | 25 00    | 0 00 PXD  | PIONEER<br>NATURAL<br>RESOURCES<br>CO                     | 183 894 | 185 320 | 4,597 36  | 4,632 89  | ST | 35 53     | 0 00 | 4,597 36  | 0 00 | 0 00 |
| 03/25/2014 | 10/21/2014 | 50 00    | 0 00 PBI  | PITNEY<br>BOWES INC                                       | 25 743  | 24 470  | 1,287 15  | 1,223 47  | ST | -63 68    | 0 00 | 1,287 15  | 0 00 | 0 00 |
| 05/08/2014 | 10/21/2014 | 10 00    | 0 00 PCP  | PRECISION<br>CASTPARTS<br>CORP                            | 254 714 | 227 800 | 2,547 14  | 2,277 94  | ST | -269 20   | 0 00 | 2,547 14  | 0 00 | 0 00 |
| 11/04/2013 | 10/21/2014 | 50 00    | 0 00 RRC  | RANGE<br>RESOURCES<br>CORP                                | 74 542  | 67 490  | 3,727 09  | 3,374 43  | ST | -352 66   | 0 00 | 3,727 09  | 0 00 | 0 00 |

|            |            |        |      |                                                            |         |         |           |           |    |           |      |           |      |      |
|------------|------------|--------|------|------------------------------------------------------------|---------|---------|-----------|-----------|----|-----------|------|-----------|------|------|
| 07/11/2014 | 10/21/2014 | 25.00  | 0.00 | RPM                                                        | 44 848  | 43 910  | 1,121 19  | 1,097 73  | ST | -23 46    | 0.00 | 1,121 19  | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC                                      |         |         |           |           |    |           |      |           |      |      |
| 07/10/2014 | 10/21/2014 | 50.00  | 0.00 | RPM                                                        | 44 876  | 43 910  | 2,243 81  | 2,195 45  | ST | -48 36    | 0.00 | 2,243 81  | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC                                      |         |         |           |           |    |           |      |           |      |      |
| 07/10/2014 | 10/23/2014 | 200.00 | 0.00 | APA                                                        | 99 482  | 75 740  | 19,892 48 | 15,147 62 | ST | -4,744 86 | 0.00 | 19,892 48 | 0.00 | 0.00 |
| 02/21/2014 | 11/14/2014 | 140.00 | 0.00 | AR                                                         | 57 015  | 52 634  | 7,982 04  | 7,368 57  | ST | -613 47   | 0.00 | 7,982 04  | 0.00 | 0.00 |
|            |            |        |      | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                     |         |         |           |           |    |           |      |           |      |      |
| 09/04/2014 | 11/14/2014 | 70.00  | 0.00 | AR                                                         | 57 325  | 52 634  | 4,012 74  | 3,684 28  | ST | -328 46   | 0.00 | 4,012 74  | 0.00 | 0.00 |
|            |            |        |      | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                     |         |         |           |           |    |           |      |           |      |      |
| 01/13/2014 | 11/17/2014 | 29.00  | 0.00 | XNGSY                                                      | 172 740 | 154 526 | 5,009 45  | 4,481 15  | ST | -528 30   | 0.00 | 5,009 45  | 0.00 | 0.00 |
|            |            |        |      | ***ENN<br>ENERGY<br>HOLDINGS<br>LTD<br>UNSPONSORE<br>D ADR |         |         |           |           |    |           |      |           |      |      |
| 02/21/2014 | 11/17/2014 | 250.00 | 0.00 | AR                                                         | 57 015  | 51 790  | 14,253 65 | 12,947 14 | ST | -1,306 51 | 0.00 | 14,253 65 | 0.00 | 0.00 |
|            |            |        |      | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                     |         |         |           |           |    |           |      |           |      |      |
| 12/18/2013 | 11/20/2014 | 25.00  | 0.00 | COO                                                        | 120 628 | 166 492 | 3,015 70  | 4,162 21  | ST | 1,146 51  | 0.00 | 3,015 70  | 0.00 | 0.00 |
|            |            |        |      | COOPER<br>COMPANIES<br>INC OLD (THE)                       |         |         |           |           |    |           |      |           |      |      |
| 12/17/2013 | 11/20/2014 | 25.00  | 0.00 | COO                                                        | 120 383 | 166 492 | 3,009 57  | 4,162 20  | ST | 1,152 63  | 0.00 | 3,009 57  | 0.00 | 0.00 |
|            |            |        |      | COOPER<br>COMPANIES<br>INC OLD (THE)                       |         |         |           |           |    |           |      |           |      |      |
| 04/10/2014 | 11/24/2014 | 125.00 | 0.00 | PXD                                                        | 183 894 | 171 750 | 22,986 80 | 21,468 25 | ST | -1,518 55 | 0.00 | 22,986 80 | 0.00 | 0.00 |
|            |            |        |      | PIONEER<br>NATURAL<br>RESOURCES<br>CO                      |         |         |           |           |    |           |      |           |      |      |
| 07/07/2014 | 12/08/2014 | 20.00  | 0.00 | MRD                                                        | 24 957  | 16 004  | 499 14    | 320 07    | ST | -179 07   | 0.00 | 499 14    | 0.00 | 0.00 |
|            |            |        |      | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP               |         |         |           |           |    |           |      |           |      |      |
| 07/08/2014 | 12/08/2014 | 280.00 | 0.00 | MRD                                                        | 25 985  | 16 004  | 7,275 77  | 4,480 96  | ST | -2,794 81 | 0.00 | 7,275 77  | 0.00 | 0.00 |
|            |            |        |      | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP               |         |         |           |           |    |           |      |           |      |      |
| 09/10/2014 | 12/09/2014 | 280.00 | 0.00 | LDOS                                                       | 34 713  | 43 569  | 9,719 56  | 12,198 94 | ST | 2,479 38  | 0.00 | 9,719 56  | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC<br>COM                                 |         |         |           |           |    |           |      |           |      |      |
| 07/07/2014 | 12/09/2014 | 50.00  | 0.00 | MRD                                                        | 24 957  | 16 151  | 1,247 84  | 807 52    | ST | -440 32   | 0.00 | 1,247 84  | 0.00 | 0.00 |
|            |            |        |      | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP               |         |         |           |           |    |           |      |           |      |      |

|            |            |        |      |      |                                              |         |         |           |           |    |           |      |           |      |      |
|------------|------------|--------|------|------|----------------------------------------------|---------|---------|-----------|-----------|----|-----------|------|-----------|------|------|
| 10/15/2014 | 12/09/2014 | 400 00 | 0 00 | MRD  | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP | 20 998  | 16 151  | 8,399 12  | 6,460 14  | ST | -1,938 98 | 0 00 | 8,399 12  | 0 00 | 0 00 |
| 07/02/2014 | 12/09/2014 | 150 00 | 0 00 | MRD  | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP | 24 558  | 16 151  | 3,683 70  | 2,422 55  | ST | -1,261 15 | 0 00 | 3,683 70  | 0 00 | 0 00 |
| 07/01/2014 | 12/09/2014 | 350 00 | 0 00 | MRD  | MEMORIAL<br>RESOURCE<br>DEVELOPMEN<br>T CORP | 24 390  | 16 151  | 8,536 54  | 5,652 62  | ST | -2,883 92 | 0 00 | 8,536 54  | 0 00 | 0 00 |
| 11/17/2014 | 12/16/2014 | 23 00  | 0 00 | ACT  | ***ACTAVIS<br>PLC                            | 249 220 | 260 714 | 5,732 06  | 5,996 27  | ST | 264 21    | 0 00 | 5,732 06  | 0 00 | 0 00 |
| 09/02/2014 | 12/16/2014 | 35 00  | 0 00 | BCE  | ***BCE INC<br>NEW                            | 45 002  | 45 101  | 1,575 08  | 1,578 49  | ST | 3 41      | 0 00 | 1,575 08  | 0 00 | 0 00 |
| 02/27/2014 | 12/16/2014 | 130 00 | 0 00 | ALE  | ALLETE INC                                   | 50 965  | 52 363  | 6,625 40  | 6,806 97  | ST | 181 57    | 0 00 | 6,625 40  | 0 00 | 0 00 |
| 12/20/2013 | 12/16/2014 | 60 00  | 0 00 | NEE  | NEXTERA<br>ENERGY INC                        | 85 251  | 101 525 | 5,115 09  | 6,091 34  | ST | 976 25    | 0 00 | 5,115 09  | 0 00 | 0 00 |
| 10/13/2014 | 01/02/2015 | 120 00 | 0 00 | AAE  | AMEREN CORP                                  | 40 271  | 46 010  | 4,832 56  | 5,521 03  | ST | 688 47    | 0 00 | 4,832 56  | 0 00 | 0 00 |
| 02/05/2014 | 01/07/2015 | 110 00 | 0 00 | JOY  | JOY GLOBAL<br>INC                            | 52 288  | 43 228  | 5,751 70  | 4,754 95  | ST | -996 75   | 0 00 | 5,751 70  | 0 00 | 0 00 |
| 09/03/2014 | 01/07/2015 | 20 00  | 0 00 | JOY  | JOY GLOBAL<br>INC                            | 62 474  | 43 228  | 1,249 48  | 864 53    | ST | -384 95   | 0 00 | 1,249 48  | 0 00 | 0 00 |
| 02/06/2014 | 01/07/2015 | 280 00 | 0 00 | JOY  | JOY GLOBAL<br>INC                            | 53 541  | 43 228  | 14,991 48 | 12,103 48 | ST | -2,888 00 | 0 00 | 14,991 48 | 0 00 | 0 00 |
| 05/21/2014 | 01/07/2015 | 55 00  | 0 00 | JOY  | JOY GLOBAL<br>INC                            | 57 504  | 43 228  | 3,162 70  | 2,377 47  | ST | -785 23   | 0 00 | 3,162 70  | 0 00 | 0 00 |
| 02/05/2014 | 01/08/2015 | 200 00 | 0 00 | JOY  | JOY GLOBAL<br>INC                            | 52 288  | 43 186  | 10,457 64 | 8,637 04  | ST | -1,820 60 | 0 00 | 10,457 64 | 0 00 | 0 00 |
| 06/11/2014 | 01/08/2015 | 125 00 | 0 00 | RPM  | RPM<br>INTERNATION<br>AL INC                 | 44 814  | 46 808  | 5,601 79  | 5,850 91  | ST | 249 12    | 0 00 | 5,601 79  | 0 00 | 0 00 |
| 07/11/2014 | 01/08/2015 | 75 00  | 0 00 | RPM  | RPM<br>INTERNATION<br>AL INC                 | 44 848  | 46 808  | 3,363 59  | 3,510 54  | ST | 146 95    | 0 00 | 3,363 59  | 0 00 | 0 00 |
| 10/20/2014 | 01/08/2015 | 50 00  | 0 00 | TIF  | TIFFANY & CO<br>NEW                          | 89 586  | 105 011 | 4,479 29  | 5,250 44  | ST | 771 15    | 0 00 | 4,479 29  | 0 00 | 0 00 |
| 06/11/2014 | 01/09/2015 | 75 00  | 0 00 | RPM  | RPM<br>INTERNATION<br>AL INC                 | 44 814  | 46 026  | 3,361 07  | 3,451 86  | ST | 90 79     | 0 00 | 3,361 07  | 0 00 | 0 00 |
| 06/10/2014 | 01/09/2015 | 125 00 | 0 00 | RPM  | RPM<br>INTERNATION<br>AL INC                 | 44 633  | 46 026  | 5,579 12  | 5,753 11  | ST | 173 99    | 0 00 | 5,579 12  | 0 00 | 0 00 |
| 09/10/2014 | 01/13/2015 | 85 00  | 0 00 | LDOS | LEIDOS<br>HLDGS INC<br>COM                   | 34 713  | 42 209  | 2,950 58  | 3,587 68  | ST | 637 10    | 0 00 | 2,950 58  | 0 00 | 0 00 |
| 06/10/2014 | 01/14/2015 | 50 00  | 0 00 | RPM  | RPM<br>INTERNATION<br>AL INC                 | 44 633  | 45 727  | 2,231 65  | 2,286 27  | ST | 54 62     | 0 00 | 2,231 65  | 0 00 | 0 00 |

|            |            |        |      |                         |         |         |          |          |    |          |      |          |      |      |
|------------|------------|--------|------|-------------------------|---------|---------|----------|----------|----|----------|------|----------|------|------|
| 06/10/2014 | 01/15/2015 | 50.00  | 0.00 | RPM                     | 44 633  | 45 645  | 2,231 65 | 2,282 20 | ST | 50 55    | 0.00 | 2,231 65 | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC   |         |         |          |          |    |          |      |          |      |      |
| 08/05/2014 | 01/16/2015 | 75.00  | 0.00 | RPM                     | 44 444  | 45 554  | 3,333 29 | 3,416 47 | ST | 83 18    | 0.00 | 3,333 29 | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC   |         |         |          |          |    |          |      |          |      |      |
| 06/10/2014 | 01/16/2015 | 75.00  | 0.00 | RPM                     | 44 633  | 45 554  | 3,347 48 | 3,416 47 | ST | 68 99    | 0.00 | 3,347 48 | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC   |         |         |          |          |    |          |      |          |      |      |
| 08/05/2014 | 01/20/2015 | 50.00  | 0.00 | RPM                     | 44 444  | 45 977  | 2,222 19 | 2,298 80 | ST | 76 61    | 0.00 | 2,222 19 | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC   |         |         |          |          |    |          |      |          |      |      |
| 11/17/2014 | 01/21/2015 | 14.00  | 0.00 | ACT                     | 249 220 | 275 340 | 3,489 08 | 3,854 67 | ST | 365 59   | 0.00 | 3,489 08 | 0.00 | 0.00 |
|            |            |        |      | ***ACTAVIS<br>PLC       |         |         |          |          |    |          |      |          |      |      |
| 09/02/2014 | 01/21/2015 | 85.00  | 0.00 | BCE                     | 45 002  | 46 702  | 3,825 20 | 3,969 57 | ST | 144 37   | 0.00 | 3,825 20 | 0.00 | 0.00 |
|            |            |        |      | ***BCE INC<br>NEW       |         |         |          |          |    |          |      |          |      |      |
| 09/04/2014 | 01/21/2015 | 220.00 | 0.00 | GG                      | 26 660  | 24 264  | 5,865.18 | 5,338 07 | ST | -527 11  | 0.00 | 5,865 18 | 0.00 | 0.00 |
|            |            |        |      | ***GOLDCORP<br>INC NEW  |         |         |          |          |    |          |      |          |      |      |
| 05/21/2014 | 01/21/2015 | 70.00  | 0.00 | PBI                     | 26 584  | 24 016  | 1,860 90 | 1,681 10 | ST | -179 80  | 0.00 | 1,860 90 | 0.00 | 0.00 |
|            |            |        |      | PITNEY<br>BOWES INC     |         |         |          |          |    |          |      |          |      |      |
| 10/31/2014 | 01/21/2015 | 240.00 | 0.00 | PBI                     | 24 696  | 24 016  | 5,927 01 | 5,763 75 | ST | -163 26  | 0.00 | 5,927 01 | 0.00 | 0.00 |
|            |            |        |      | PITNEY<br>BOWES INC     |         |         |          |          |    |          |      |          |      |      |
| 08/04/2014 | 01/21/2015 | 50.00  | 0.00 | RPM                     | 44 302  | 45 891  | 2,215 11 | 2,294 48 | ST | 79 37    | 0.00 | 2,215 11 | 0.00 | 0.00 |
|            |            |        |      | INTERNATION<br>AL INC   |         |         |          |          |    |          |      |          |      |      |
| 09/10/2014 | 02/05/2015 | 15.00  | 0.00 | LDOS                    | 34 713  | 41 898  | 520 69   | 628 45   | ST | 107 76   | 0.00 | 520 69   | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC     |         |         |          |          |    |          |      |          |      |      |
| 09/09/2014 | 02/05/2015 | 41.00  | 0.00 | LDOS                    | 32 397  | 41 898  | 1,328 28 | 1,717 75 | ST | 389 47   | 0.00 | 1,328 28 | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC     |         |         |          |          |    |          |      |          |      |      |
| 09/09/2014 | 02/06/2015 | 83.00  | 0.00 | LDOS                    | 32 397  | 42 022  | 2,688 95 | 3,487 73 | ST | 798 78   | 0.00 | 2,688 95 | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC     |         |         |          |          |    |          |      |          |      |      |
| 09/09/2014 | 02/09/2015 | 48.00  | 0.00 | LDOS                    | 32 397  | 41 969  | 1,555 06 | 2,014 44 | ST | 459.38   | 0.00 | 1,555 06 | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC     |         |         |          |          |    |          |      |          |      |      |
| 09/09/2014 | 02/10/2015 | 38.00  | 0.00 | LDOS                    | 32 397  | 42 048  | 1,231 09 | 1,597 80 | ST | 366 71   | 0.00 | 1,231 09 | 0.00 | 0.00 |
|            |            |        |      | LEIDOS<br>HLDGS INC     |         |         |          |          |    |          |      |          |      |      |
| 08/08/2014 | 02/25/2015 | 25.00  | 0.00 | ASML                    | 90 766  | 108 754 | 2,269 16 | 2,718 80 | ST | 449 64   | 0.00 | 2,269 16 | 0.00 | 0.00 |
|            |            |        |      | ***ASML<br>HOLDING N V  |         |         |          |          |    |          |      |          |      |      |
|            |            |        |      | N Y REGISTRY<br>SHS NEW |         |         |          |          |    |          |      |          |      |      |
|            |            |        |      | 2012                    |         |         |          |          |    |          |      |          |      |      |
| 07/16/2014 | 02/25/2015 | 75.00  | 0.00 | ASML                    | 88 245  | 108 754 | 6,618 37 | 8,156 39 | ST | 1,538 02 | 0.00 | 6,618 37 | 0.00 | 0.00 |
|            |            |        |      | ***ASML<br>HOLDING N V  |         |         |          |          |    |          |      |          |      |      |
|            |            |        |      | N Y REGISTRY<br>SHS NEW |         |         |          |          |    |          |      |          |      |      |
|            |            |        |      | 2012                    |         |         |          |          |    |          |      |          |      |      |

|            |            |        |      |       |                          |         |           |           |    |           |      |           |      |      |
|------------|------------|--------|------|-------|--------------------------|---------|-----------|-----------|----|-----------|------|-----------|------|------|
| 08/08/2014 | 02/25/2015 | 50.00  | 0.00 | AXP   | 86 685                   | 82 088  | 4,334 24  | 4,104 31  | ST | -229 93   | 0 00 | 4,334 24  | 0 00 | 0 00 |
|            |            |        |      |       | AMERICAN EXPRESS COMPANY |         |           |           |    |           |      |           |      |      |
| 03/05/2014 | 02/25/2015 | 250.00 | 0.00 | COG   | 34 554                   | 29 933  | 8,638 57  | 7,483.19  | ST | -1,155 38 | 0 00 | 8,638 57  | 0 00 | 0 00 |
|            |            |        |      |       | CABOT OIL & GAS CORP     |         |           |           |    |           |      |           |      |      |
| 02/02/2015 | 02/25/2015 | 100.00 | 0.00 | CDW   | 34 083                   | 38 033  | 3,408 31  | 3,803 21  | ST | 394 90    | 0 00 | 3,408 31  | 0 00 | 0 00 |
|            |            |        |      |       | CDW CORPORATIO           |         |           |           |    |           |      |           |      |      |
| 02/03/2015 | 02/25/2015 | 50.00  | 0.00 | CDW   | 34 815                   | 38 033  | 1,740 77  | 1,901 61  | ST | 160 84    | 0 00 | 1,740 77  | 0 00 | 0 00 |
|            |            |        |      |       | N COM                    |         |           |           |    |           |      |           |      |      |
| 12/16/2014 | 02/25/2015 | 50.00  | 0.00 | CDW   | 33 452                   | 38 033  | 1,672 62  | 1,901 60  | ST | 228 98    | 0 00 | 1,672 62  | 0 00 | 0 00 |
|            |            |        |      |       | CDW CORPORATIO           |         |           |           |    |           |      |           |      |      |
| 12/19/2014 | 02/25/2015 | 150.00 | 0.00 | CMCSK | 55 917                   | 59 107  | 8,387 49  | 8,865 85  | ST | 478 36    | 0 00 | 8,387 49  | 0 00 | 0 00 |
|            |            |        |      |       | N COM                    |         |           |           |    |           |      |           |      |      |
|            |            |        |      |       | COMCAST CORPORATIO       |         |           |           |    |           |      |           |      |      |
|            |            |        |      |       | N NEW SPL                |         |           |           |    |           |      |           |      |      |
| 09/24/2014 | 02/25/2015 | 20.00  | 0.00 | DOV   | 81 862                   | 73 430  | 1,637 24  | 1,468 58  | ST | -168 66   | 0 00 | 1,637 24  | 0 00 | 0 00 |
|            |            |        |      |       | DOVER CORP               |         |           |           |    |           |      |           |      |      |
| 09/12/2014 | 02/25/2015 | 100.00 | 0.00 | IPGP  | 68 840                   | 97 628  | 6,884 03  | 9,762 66  | ST | 2,878 63  | 0 00 | 6,884 03  | 0 00 | 0 00 |
|            |            |        |      |       | IPG                      |         |           |           |    |           |      |           |      |      |
|            |            |        |      |       | PHOTONICS CORP           |         |           |           |    |           |      |           |      |      |
| 10/23/2014 | 02/25/2015 | 100.00 | 0.00 | OMC   | 68 652                   | 79 064  | 6,865 16  | 7,906 22  | ST | 1,041 06  | 0 00 | 6,865 16  | 0 00 | 0 00 |
|            |            |        |      |       | OMNICOM GROUP INC        |         |           |           |    |           |      |           |      |      |
| 03/24/2014 | 02/25/2015 | 200.00 | 0.00 | PBI   | 25 429                   | 23 274  | 5,085 82  | 4,654 69  | ST | -431 13   | 0 00 | 5,085 82  | 0 00 | 0 00 |
|            |            |        |      |       | PITNEY BOWES INC         |         |           |           |    |           |      |           |      |      |
| 04/28/2014 | 02/25/2015 | 75.00  | 0.00 | PBI   | 24 503                   | 23 274  | 1,837 72  | 1,745 51  | ST | -92 21    | 0 00 | 1,837 72  | 0 00 | 0 00 |
|            |            |        |      |       | PITNEY BOWES INC         |         |           |           |    |           |      |           |      |      |
| 04/29/2014 | 02/25/2015 | 100.00 | 0.00 | PBI   | 24 929                   | 23 274  | 2,492 86  | 2,327 35  | ST | -165 51   | 0 00 | 2,492 86  | 0 00 | 0 00 |
|            |            |        |      |       | PITNEY BOWES INC         |         |           |           |    |           |      |           |      |      |
| 05/08/2014 | 02/25/2015 | 15.00  | 0.00 | PCP   | 254 714                  | 211 980 | 3,820 70  | 3,179 64  | ST | -641 06   | 0 00 | 3,820 70  | 0 00 | 0 00 |
|            |            |        |      |       | PRECISION CASTPARTS CORP |         |           |           |    |           |      |           |      |      |
| 07/24/2014 | 02/25/2015 | 10.00  | 0.00 | PCP   | 233 387                  | 211 980 | 2,333 87  | 2,119 76  | ST | -214 11   | 0 00 | 2,333 87  | 0 00 | 0 00 |
|            |            |        |      |       | PRECISION CASTPARTS CORP |         |           |           |    |           |      |           |      |      |
| 04/29/2014 | 02/25/2015 | 25.00  | 0.00 | PCP   | 252 944                  | 211 980 | 6,323 61  | 5,299 40  | ST | -1,024 21 | 0 00 | 6,323 61  | 0 00 | 0 00 |
|            |            |        |      |       | PRECISION CASTPARTS CORP |         |           |           |    |           |      |           |      |      |
| 09/09/2014 | 03/17/2015 | 100.00 | 0.00 | LDOS  | 32 397                   | 43 917  | 3,239 70  | 4,391 61  | ST | 1,151 91  | 0 00 | 3,239 70  | 0 00 | 0 00 |
|            |            |        |      |       | LEIDOS HLDGS INC         |         |           |           |    |           |      |           |      |      |
| 09/09/2014 | 03/18/2015 | 275.00 | 0.00 | LDOS  | 32 397                   | 43 926  | 8,909 17  | 12,079 56 | ST | 3,170 39  | 0 00 | 8,909 17  | 0 00 | 0 00 |
|            |            |        |      |       | LEIDOS HLDGS INC         |         |           |           |    |           |      |           |      |      |
| 10/23/2014 | 04/09/2015 | 200.00 | 0.00 | OMC   | 68 652                   | 78 191  | 13,730 32 | 15,637 89 | ST | 1,907 57  | 0 00 | 13,730 32 | 0 00 | 0 00 |
|            |            |        |      |       | OMNICOM GROUP INC        |         |           |           |    |           |      |           |      |      |
| 05/21/2014 | 05/06/2015 | 100.00 | 0.00 | GG    | 24 530                   | 18 155  | 2,452 99  | 1,815 47  | ST | -637 52   | 0 00 | 2,452 99  | 0 00 | 0 00 |
|            |            |        |      |       | ***GOLDCORP INC NEW      |         |           |           |    |           |      |           |      |      |
| 10/31/2014 | 05/26/2015 | 745.00 | 0.00 | GG    | 18 670                   | 17 491  | 13,909 30 | 13,030 48 | ST | -878 82   | 0 00 | 13,909 30 | 0 00 | 0 00 |
|            |            |        |      |       | ***GOLDCORP INC NEW      |         |           |           |    |           |      |           |      |      |

|            |            |        |      |      |                                                                        |         |         |           |          |    |           |      |           |      |      |
|------------|------------|--------|------|------|------------------------------------------------------------------------|---------|---------|-----------|----------|----|-----------|------|-----------|------|------|
| 02/20/2015 | 05/26/2015 | 320.00 | 0.00 | GG   | ***GOLD CORP<br>INC NEW                                                | 21 479  | 17 491  | 6,873 31  | 5,598 98 | ST | -1,276 33 | 0.00 | 6,873 31  | 0.00 | 0.00 |
| 01/02/2015 | 06/10/2015 | 115.00 | 0.00 | TEVA | ***TEVA<br>PHARM INDS<br>LTD ADR                                       | 57 402  | 60 557  | 6,601 20  | 6,963 91 | ST | 362 71    | 0.00 | 6,601 20  | 0.00 | 0.00 |
| 01/02/2015 | 06/10/2015 | 175.00 | 0.00 | EXC  | EXELON CORP                                                            | 37 350  | 34 264  | 6,536 20  | 5,996 13 | ST | -540 07   | 0.00 | 6,536 20  | 0.00 | 0.00 |
| 01/13/2015 | 06/11/2015 | 95.00  | 0.00 | GCI  | GANNETT CO<br>INC                                                      | 31 094  | 35 698  | 2,953 94  | 3,391 25 | ST | 437 31    | 0.00 | 2,953 94  | 0.00 | 0.00 |
| 01/02/2015 | 06/17/2015 | 70.00  | 0.00 | TEVA | ***TEVA<br>PHARM INDS<br>LTD ADR                                       | 57 402  | 60 190  | 4,018 12  | 4,213 20 | ST | 195 08    | 0.00 | 4,018 12  | 0.00 | 0.00 |
| 10/13/2014 | 06/17/2015 | 140.00 | 0.00 | PAY  | VERIFONE<br>HOLDINGS INC                                               | 30 061  | 36 099  | 4,208 48  | 5,053 84 | ST | 845 36    | 0.00 | 4,208 48  | 0.00 | 0.00 |
| 02/02/2015 | 06/18/2015 | 105.00 | 0.00 | PBI  | PITNEY<br>BOWES INC                                                    | 21 906  | 21 800  | 2,300 12  | 2,288 95 | ST | -11 17    | 0.00 | 2,300 12  | 0.00 | 0.00 |
| 10/31/2014 | 06/18/2015 | 25.00  | 0.00 | PBI  | PITNEY<br>BOWES INC                                                    | 24 696  | 21 800  | 617 40    | 544 99   | ST | -72 41    | 0.00 | 617 40    | 0.00 | 0.00 |
| 01/14/2015 | 06/30/2015 | 145.00 | 0.00 | GCI  | GANNETT CO<br>INC COM                                                  | 11 231  | 13 709  | 1,628 47  | 1,987 81 | ST | 359 34    | 0.00 | 1,628 47  | 0.00 | 0.00 |
| 01/13/2015 | 06/30/2015 | 430.00 | 0.00 | GCI  | GANNETT CO<br>INC COM                                                  | 11 354  | 13 709  | 4,882 41  | 5,894 89 | ST | 1,012 48  | 0.00 | 4,882 41  | 0.00 | 0.00 |
| 07/31/2014 | 07/01/2015 | 25.00  | 0.00 | NEP  | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT | 33 742  | 40 272  | 843 54    | 1,006 77 | ST | 163 23    | 0.00 | 843 54    | 0.00 | 0.00 |
| 07/31/2014 | 07/07/2015 | 40.00  | 0.00 | NEP  | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT | 33 742  | 40 002  | 1,349 67  | 1,600 05 | ST | 250 38    | 0.00 | 1,349 67  | 0.00 | 0.00 |
| 11/17/2014 | 07/08/2015 | 7.00   | 0.00 | AGN  | ***ALLERGAN<br>PLC                                                     | 249 220 | 300 735 | 1,744 54  | 2,105 11 | ST | 360 57    | 0.00 | 1,744 54  | 0.00 | 0.00 |
| 09/02/2014 | 07/08/2015 | 225.00 | 0.00 | BCE  | ***BCE INC<br>NEW                                                      | 45 002  | 41 574  | 10,125 52 | 9,353 93 | ST | -771 59   | 0.00 | 10,125 52 | 0.00 | 0.00 |
| 01/21/2015 | 07/08/2015 | 420.00 | 0.00 | CEF  | ***CENTRAL<br>FUND OF<br>CANADA LTD<br>CL-A<br>NON-VOTING<br>SHARES    | 13 501  | 11 309  | 5,670 34  | 4,749 56 | ST | -920 78   | 0.00 | 5,670 34  | 0.00 | 0.00 |
| 01/08/2015 | 07/08/2015 | 135.00 | 0.00 | POT  | ***POTASH<br>CORP OF<br>SASKATCHEW<br>AN INC-US<br>LISTED              | 36 272  | 29 297  | 4,896 71  | 3,954 99 | ST | -941 72   | 0.00 | 4,896 71  | 0.00 | 0.00 |

|            |            |        |      |      |                                                                        |        |        |           |           |    |           |      |           |      |      |
|------------|------------|--------|------|------|------------------------------------------------------------------------|--------|--------|-----------|-----------|----|-----------|------|-----------|------|------|
| 12/16/2014 | 07/08/2015 | 275 00 | 0 00 | POT  | ***POTASH<br>CORP OF<br>SASKATCHEW<br>AN INC-US<br>LISTED              | 34 715 | 29 297 | 9,546 63  | 8,056 47  | ST | -1,490 16 | 0 00 | 9,546 63  | 0 00 | 0 00 |
| 09/02/2014 | 07/09/2015 | 50 00  | 0 00 | BCE  | ***BCE INC<br>NEW                                                      | 45 002 | 41 826 | 2,250 11  | 2,091 28  | ST | -158 83   | 0 00 | 2,250 11  | 0 00 | 0 00 |
| 01/21/2015 | 07/09/2015 | 400 00 | 0 00 | CEF  | ***CENTRAL<br>FUND OF<br>CANADA LTD<br>CL-A<br>NON-VOTING<br>SHARES    | 13 501 | 11 307 | 5,400 32  | 4,522 71  | ST | -877 61   | 0 00 | 5,400 32  | 0 00 | 0 00 |
| 12/16/2014 | 07/09/2015 | 510 00 | 0 00 | POT  | ***POTASH<br>CORP OF<br>SASKATCHEW<br>AN INC-US<br>LISTED              | 34 715 | 28 852 | 17,704 65 | 14,714 40 | ST | -2,990 25 | 0 00 | 17,704 65 | 0 00 | 0 00 |
| 05/28/2015 | 07/09/2015 | 285 00 | 0 00 | POT  | ***POTASH<br>CORP OF<br>SASKATCHEW<br>AN INC-US<br>LISTED              | 32 236 | 28 852 | 9,187 12  | 8,222 75  | ST | -984 37   | 0 00 | 9,187 12  | 0 00 | 0 00 |
| 10/23/2014 | 07/09/2015 | 195 00 | 0 00 | RDSA | ***ROYAL<br>DUTCH SHELL<br>PLC<br>SPONSORED<br>ADR REPSTG<br>A SHS     | 70 516 | 55 679 | 13,750 58 | 10,857 13 | ST | -2,893 45 | 0 00 | 13,750 58 | 0 00 | 0 00 |
| 07/31/2014 | 07/09/2015 | 50 00  | 0 00 | NEP  | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT | 33 742 | 40 020 | 1,687 09  | 2,000 97  | ST | 313 88    | 0 00 | 1,687 09  | 0 00 | 0 00 |
| 01/21/2015 | 07/10/2015 | 740 00 | 0 00 | CEF  | ***CENTRAL<br>FUND OF<br>CANADA LTD<br>CL-A<br>NON-VOTING<br>SHARES    | 13 501 | 11 291 | 9,990 59  | 8,355 11  | ST | -1,635 48 | 0 00 | 9,990 59  | 0 00 | 0 00 |
| 07/31/2014 | 07/10/2015 | 125 00 | 0 00 | NEP  | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT | 33 742 | 40 120 | 4,217 71  | 5,014 94  | ST | 797 23    | 0 00 | 4,217 71  | 0 00 | 0 00 |

|            |            |        |      |                                                                        |        |        |           |           |    |           |      |           |      |      |
|------------|------------|--------|------|------------------------------------------------------------------------|--------|--------|-----------|-----------|----|-----------|------|-----------|------|------|
| 01/21/2015 | 07/13/2015 | 770 00 | 0 00 | CEF                                                                    | 13 501 | 11 210 | 10,395 61 | 8,631 62  | ST | -1,763 99 | 0 00 | 10,395 61 | 0 00 | 0 00 |
|            |            |        |      | ***CENTRAL<br>FUND OF<br>CANADA LTD<br>CL-A<br>NON-VOTING<br>SHARES    |        |        |           |           |    |           |      |           |      |      |
| 07/31/2014 | 07/13/2015 | 25 00  | 0 00 | NEP                                                                    | 33 742 | 40 054 | 843 54    | 1,001 34  | ST | 157 80    | 0 00 | 843 54    | 0 00 | 0 00 |
|            |            |        |      | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT |        |        |           |           |    |           |      |           |      |      |
| 07/31/2014 | 07/14/2015 | 25 00  | 0 00 | NEP                                                                    | 33 742 | 40 002 | 843 54    | 1,000 03  | ST | 156 49    | 0 00 | 843 54    | 0 00 | 0 00 |
|            |            |        |      | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT |        |        |           |           |    |           |      |           |      |      |
| 07/31/2014 | 07/16/2015 | 10 00  | 0 00 | NEP                                                                    | 33 742 | 38 872 | 337 42    | 388 71    | ST | 51 29     | 0 00 | 337 42    | 0 00 | 0 00 |
|            |            |        |      | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT |        |        |           |           |    |           |      |           |      |      |
| 07/28/2014 | 07/16/2015 | 40 00  | 0 00 | NEP                                                                    | 33 738 | 38 872 | 1,349 51  | 1,554 83  | ST | 205 32    | 0 00 | 1,349 51  | 0 00 | 0 00 |
|            |            |        |      | NEXTERA<br>ENERGY<br>PARTNERS LP<br>COM UNIT LTD<br>PARTNERSHIP<br>INT |        |        |           |           |    |           |      |           |      |      |
| 06/17/2015 | 07/20/2015 | 845 00 | 0 00 | NEM                                                                    | 24 297 | 18 526 | 20,530 71 | 15,654 01 | ST | -4,876 70 | 0 00 | 20,530 71 | 0 00 | 0 00 |
|            |            |        |      | NEWMONT<br>MINING<br>HOLDING CO<br>NEW                                 |        |        |           |           |    |           |      |           |      |      |
| 09/02/2014 | 07/28/2015 | 105 00 | 0 00 | BCE                                                                    | 45 002 | 40 724 | 4,725 24  | 4,275 97  | ST | -449 27   | 0 00 | 4,725 24  | 0 00 | 0 00 |
|            |            |        |      | ***BCE INC<br>NEW                                                      |        |        |           |           |    |           |      |           |      |      |
| 03/12/2015 | 08/05/2015 | 220 00 | 0 00 | NYLD                                                                   | 24 982 | 17 019 | 5,496 00  | 3,744 04  | ST | -1,751 96 | 0 00 | 5,496 00  | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS C                                               |        |        |           |           |    |           |      |           |      |      |
| 01/02/2015 | 08/05/2015 | 220 00 | 0 00 | NYLD                                                                   | 24 379 | 17 019 | 5,363 47  | 3,744 05  | ST | -1,619 42 | 0 00 | 5,363 47  | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS C                                               |        |        |           |           |    |           |      |           |      |      |
| 01/05/2015 | 08/05/2015 | 190 00 | 0 00 | NYLD                                                                   | 24 526 | 17 019 | 4,659 90  | 3,233 49  | ST | -1,426 41 | 0 00 | 4,659 90  | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS C                                               |        |        |           |           |    |           |      |           |      |      |
| 01/13/2015 | 08/06/2015 | 860 00 | 0 00 | TGNA                                                                   | 25 417 | 26 389 | 21,858 52 | 22,694 21 | ST | 835 69    | 0 00 | 21,858 52 | 0 00 | 0 00 |
|            |            |        |      | TEGNA INC                                                              |        |        |           |           |    |           |      |           |      |      |
| 01/14/2015 | 08/08/2015 | 290 00 | 0 00 | TGNA                                                                   | 25 140 | 26 389 | 7,290 65  | 7,652 70  | ST | 362 05    | 0 00 | 7,290 65  | 0 00 | 0 00 |
|            |            |        |      | TEGNA INC                                                              |        |        |           |           |    |           |      |           |      |      |
| 03/12/2015 | 08/07/2015 | 120 00 | 0 00 | NYLDA                                                                  | 24 982 | 15 987 | 2,997 81  | 1,918 40  | ST | -1,079 41 | 0 00 | 2,997 81  | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS A COM                                           |        |        |           |           |    |           |      |           |      |      |
| 01/05/2015 | 08/10/2015 | 20 00  | 0 00 | NYLDA                                                                  | 24 526 | 15 954 | 490 51    | 319 07    | ST | -171 44   | 0 00 | 490 51    | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS A COM                                           |        |        |           |           |    |           |      |           |      |      |
| 03/12/2015 | 08/10/2015 | 100 00 | 0 00 | NYLDA                                                                  | 24 982 | 15 954 | 2,498 18  | 1,595 38  | ST | -902 80   | 0 00 | 2,498 18  | 0 00 | 0 00 |
|            |            |        |      | NRG YIELD INC<br>CLASS A COM                                           |        |        |           |           |    |           |      |           |      |      |

|                    |            |           |      |       |                                                                               |        |         |            |            |    |            |          |            |      |      |
|--------------------|------------|-----------|------|-------|-------------------------------------------------------------------------------|--------|---------|------------|------------|----|------------|----------|------------|------|------|
| 01/02/2015         | 08/12/2015 | 220.00    | 0.00 | NYLDA | NRG YIELD INC<br>CLASS A COM                                                  | 24 379 | 16 047  | 5,363.47   | 3,530.32   | ST | -1,833.15  | 0.00     | 5,363.47   | 0.00 | 0.00 |
| 01/05/2015         | 08/12/2015 | 170.00    | 0.00 | NYLDA | NRG YIELD INC<br>CLASS A COM                                                  | 24 526 | 16 047  | 4,169.38   | 2,727.97   | ST | -1,441.41  | 0.00     | 4,169.38   | 0.00 | 0.00 |
| 07/31/2015         | 09/02/2015 | 190.00    | 0.00 | GE    | GENERAL<br>ELECTRIC CO                                                        | 26 102 | 23 975  | 4,959.46   | 4,555.09   | ST | -404.37    | 0.00     | 4,959.46   | 0.00 | 0.00 |
| 06/09/2015         | 09/02/2015 | 1,155.00  | 0.00 | GE    | GENERAL<br>ELECTRIC CO                                                        | 27 352 | 23 975  | 31,591.56  | 27,690.15  | ST | -3,901.41  | 0.00     | 31,591.56  | 0.00 | 0.00 |
| 02/17/2015         | 09/29/2015 | 75.00     | 0.00 | AXP   | AMERICAN<br>EXPRESS<br>COMPANY                                                | 78 572 | 72 902  | 5,892.93   | 5,467.55   | ST | -425.38    | 0.00     | 5,892.93   | 0.00 | 0.00 |
| 11/13/2014         | 09/30/2015 | 125.00    | 0.00 | TYC   | ***TYCO INTL<br>PLC SHS                                                       | 42 109 | 33 345  | 5,263.60   | 4,168.06   | ST | -1,095.54  | 0.00     | 5,263.60   | 0.00 | 0.00 |
| ST - TERM<br>TOTAL |            | 26,663.00 |      |       |                                                                               |        |         | 758,486.28 | 703,966.43 | ST | -54,519.85 | 0.00     | 758,486.28 | 0.00 | 0.00 |
| 03/05/2013         | 10/08/2014 | 89.00     | 0.00 | ITUB  | ***ITAU<br>UNIBANCO<br>BANCO<br>HOLDING S A<br>SPONSORED<br>ADR REPSTG<br>500 | 15 036 | 14 998  | 1,338.22   | 1,334.76   | LT | 0.00       | -3.46    | 1,338.22   | 0.00 | 0.00 |
| 08/12/2013         | 10/21/2014 | 50.00     | 0.00 | SLB   | ***SCHLUMBE<br>RGER LTD                                                       | 80 163 | 96 970  | 4,008.15   | 4,848.39   | LT | 0.00       | 840.24   | 4,008.15   | 0.00 | 0.00 |
| 10/02/2012         | 10/21/2014 | 50.00     | 0.00 | TYC   | ***TYCO<br>INTERNATION<br>AL LTD                                              | 28 892 | 40 560  | 1,444.62   | 2,027.95   | LT | 0.00       | 583.33   | 1,444.62   | 0.00 | 0.00 |
| 01/29/2013         | 10/21/2014 | 21.00     | 0.00 | AAPL  | APPLE INC                                                                     | 65 098 | 102 260 | 1,367.05   | 2,147.40   | LT | 0.00       | 780.35   | 1,367.05   | 0.00 | 0.00 |
| 09/25/2012         | 10/21/2014 | 50.00     | 0.00 | BMJ   | BRISTOL<br>MYERS<br>SQUIBB CO                                                 | 34 139 | 51 680  | 1,706.93   | 2,583.94   | LT | 0.00       | 877.01   | 1,706.93   | 0.00 | 0.00 |
| 11/15/2012         | 10/21/2014 | 25.00     | 0.00 | CHD   | CHURCH &<br>DWIGHT CO<br>INC                                                  | 50 749 | 70 870  | 1,288.73   | 1,771.71   | LT | 0.00       | 502.98   | 1,288.73   | 0.00 | 0.00 |
| 11/16/2012         | 10/21/2014 | 10.00     | 0.00 | CHD   | CHURCH &<br>DWIGHT CO<br>INC                                                  | 51 324 | 70 870  | 513.24     | 708.68     | LT | 0.00       | 195.44   | 513.24     | 0.00 | 0.00 |
| 07/19/2012         | 10/21/2014 | 50.00     | 0.00 | DHR   | DANAHER<br>CORP                                                               | 50 922 | 76 170  | 2,546.08   | 3,808.42   | LT | 0.00       | 1,262.34 | 2,546.08   | 0.00 | 0.00 |
| 12/19/2011         | 10/21/2014 | 40.00     | 0.00 | EOG   | EOG<br>RESOURCES<br>INC                                                       | 48 051 | 95 610  | 1,922.03   | 3,824.31   | LT | 0.00       | 1,902.28 | 1,922.03   | 0.00 | 0.00 |
| 08/30/2012         | 10/21/2014 | 50.00     | 0.00 | EL    | ESTEE<br>LAUDER<br>COMPANIES<br>CL A                                          | 59 666 | 74 545  | 2,983.31   | 3,727.17   | LT | 0.00       | 743.86   | 2,983.31   | 0.00 | 0.00 |
| 09/18/2013         | 10/21/2014 | 50.00     | 0.00 | ESRX  | EXPRESS<br>SCRIPTS HLDG<br>CO COM                                             | 63 421 | 73 340  | 3,171.07   | 3,666.91   | LT | 0.00       | 495.84   | 3,171.07   | 0.00 | 0.00 |

|            |            |        |      |      |                                   |         |         |           |           |    |      |          |           |      |      |
|------------|------------|--------|------|------|-----------------------------------|---------|---------|-----------|-----------|----|------|----------|-----------|------|------|
| 08/08/2013 | 10/21/2014 | 50.00  | 0.00 | FTI  | FMC<br>TECHNOLOGIE<br>S INC       | 53 881  | 51 830  | 2,694.07  | 2,591.44  | LT | 0.00 | -102.63  | 2,694.07  | 0.00 | 0.00 |
| 05/23/2013 | 10/21/2014 | 50.00  | 0.00 | INTU | INTUIT INC                        | 58 600  | 82 690  | 2,930.01  | 4,134.40  | LT | 0.00 | 1,204.39 | 2,930.01  | 0.00 | 0.00 |
| 08/15/2013 | 10/21/2014 | 50.00  | 0.00 | JPM  | J P MORGAN<br>CHASE & CO          | 53 278  | 57 760  | 2,663.88  | 2,887.93  | LT | 0.00 | 224.05   | 2,663.88  | 0.00 | 0.00 |
| 07/08/2013 | 10/21/2014 | 75.00  | 0.00 | LEN  | LENNAR CORP<br>CL A               | 33 384  | 43 420  | 2,503.78  | 3,256.43  | LT | 0.00 | 752.65   | 2,503.78  | 0.00 | 0.00 |
| 09/16/2013 | 10/21/2014 | 25.00  | 0.00 | MTB  | M & T BANK<br>CORP                | 112 376 | 114 910 | 2,809.41  | 2,872.68  | LT | 0.00 | 63.27    | 2,809.41  | 0.00 | 0.00 |
| 03/19/2013 | 10/21/2014 | 50.00  | 0.00 | MCO  | MOODYS<br>CORP                    | 50 485  | 94 250  | 2,524.24  | 4,712.39  | LT | 0.00 | 2,188.15 | 2,524.24  | 0.00 | 0.00 |
| 08/08/2013 | 10/21/2014 | 50.00  | 0.00 | SNDK | SANDISK<br>CORP                   | 57 876  | 88 265  | 2,893.81  | 4,413.15  | LT | 0.00 | 1,519.34 | 2,893.81  | 0.00 | 0.00 |
| 09/19/2013 | 10/21/2014 | 50.00  | 0.00 | SIRO | SIRONA<br>DENTAL<br>SYSTEMS INC   | 66 763  | 78 380  | 3,338.16  | 3,918.91  | LT | 0.00 | 580.75   | 3,338.16  | 0.00 | 0.00 |
| 01/15/2013 | 10/21/2014 | 50.00  | 0.00 | TOL  | TOLL<br>BROTHERS<br>INC           | 34 606  | 31 677  | 1,730.28  | 1,583.83  | LT | 0.00 | -146.45  | 1,730.28  | 0.00 | 0.00 |
| 11/09/2012 | 10/21/2014 | 50.00  | 0.00 | DIS  | WALT DISNEY<br>CO HOLDING<br>CO   | 47 170  | 87 455  | 2,358.49  | 4,372.65  | LT | 0.00 | 2,014.16 | 2,358.49  | 0.00 | 0.00 |
| 06/06/2013 | 10/21/2014 | 75.00  | 0.00 | WVAV | WHITEWAVE<br>FOODS CO<br>COM CL A | 17 291  | 35 840  | 1,296.79  | 2,687.94  | LT | 0.00 | 1,391.15 | 1,296.79  | 0.00 | 0.00 |
| 09/18/2013 | 10/23/2014 | 25.00  | 0.00 | ESRX | EXPRESS<br>SCRIPTS HLDG<br>CO COM | 63 421  | 73 119  | 1,585.54  | 1,827.95  | LT | 0.00 | 242.41   | 1,585.54  | 0.00 | 0.00 |
| 11/06/2012 | 10/23/2014 | 50.00  | 0.00 | ESRX | EXPRESS<br>SCRIPTS HLDG<br>CO COM | 54 981  | 73 119  | 2,749.07  | 3,655.89  | LT | 0.00 | 906.82   | 2,749.07  | 0.00 | 0.00 |
| 06/13/2013 | 10/29/2014 | 47.00  | 0.00 | GD   | GENERAL<br>DYNAMICS<br>CORP       | 78 134  | 136 186 | 3,672.32  | 6,400.58  | LT | 0.00 | 2,728.26 | 3,672.32  | 0.00 | 0.00 |
| 04/16/2013 | 10/30/2014 | 20.00  | 0.00 | BG   | BUNGE LTD                         | 66 439  | 83 226  | 1,328.79  | 1,664.49  | LT | 0.00 | 335.70   | 1,328.79  | 0.00 | 0.00 |
| 07/10/2012 | 10/30/2014 | 400.00 | 0.00 | BG   | BUNGE LTD                         | 61 248  | 83 226  | 24,499.05 | 33,289.86 | LT | 0.00 | 8,790.81 | 24,499.05 | 0.00 | 0.00 |
| 08/12/2013 | 11/24/2014 | 25.00  | 0.00 | SLB  | ***SCHLUMBE<br>RGER LTD           | 80 163  | 98 102  | 2,004.08  | 2,452.49  | LT | 0.00 | 448.41   | 2,004.08  | 0.00 | 0.00 |
| 12/14/2012 | 11/24/2014 | 100.00 | 0.00 | SLB  | ***SCHLUMBE<br>RGER LTD           | 68 598  | 98 102  | 6,859.79  | 9,809.94  | LT | 0.00 | 2,950.15 | 6,859.79  | 0.00 | 0.00 |
| 04/22/2013 | 12/16/2014 | 60.00  | 0.00 | BCE  | ***BCE INC<br>NEW                 | 45 904  | 45 101  | 2,754.22  | 2,705.97  | LT | 0.00 | -48.25   | 2,754.22  | 0.00 | 0.00 |
| 11/11/2013 | 01/02/2015 | 110.00 | 0.00 | AEI  | AMEREN CORP                       | 36 263  | 46 010  | 3,988.97  | 5,060.94  | LT | 0.00 | 1,071.97 | 3,988.97  | 0.00 | 0.00 |
| 11/22/2013 | 01/02/2015 | 45.00  | 0.00 | AEI  | AMEREN CORP                       | 36 761  | 46 010  | 1,654.24  | 2,070.39  | LT | 0.00 | 416.15   | 1,654.24  | 0.00 | 0.00 |
| 12/20/2013 | 01/02/2015 | 95.00  | 0.00 | AEI  | AMEREN CORP                       | 36 403  | 46 010  | 3,458.24  | 4,370.81  | LT | 0.00 | 912.57   | 3,458.24  | 0.00 | 0.00 |
| 09/25/2013 | 01/02/2015 | 143.00 | 0.00 | AEI  | AMEREN CORP                       | 35 832  | 46 010  | 5,123.99  | 6,579.22  | LT | 0.00 | 1,455.23 | 5,123.99  | 0.00 | 0.00 |

|            |            |        |      |      |                                                  |        |         |           |           |    |      |           |           |      |      |
|------------|------------|--------|------|------|--------------------------------------------------|--------|---------|-----------|-----------|----|------|-----------|-----------|------|------|
| 03/01/2012 | 01/02/2015 | 400.00 | 0.00 | GXP  | GREAT PLAINS ENERGY INC                          | 19 911 | 27 858  | 7,964.48  | 11,143.07 | LT | 0.00 | 3,178.59  | 7,964.48  | 0.00 | 0.00 |
| 09/07/2011 | 01/02/2015 | 220.00 | 0.00 | GXP  | GREAT PLAINS ENERGY INC                          | 18 890 | 27 858  | 4,155.89  | 6,128.69  | LT | 0.00 | 1,972.80  | 4,155.89  | 0.00 | 0.00 |
| 04/19/2012 | 01/02/2015 | 60.00  | 0.00 | GXP  | GREAT PLAINS ENERGY INC                          | 19 610 | 27 858  | 1,176.59  | 1,671.46  | LT | 0.00 | 494.87    | 1,176.59  | 0.00 | 0.00 |
| 06/22/2011 | 01/02/2015 | 500.00 | 0.00 | GXP  | GREAT PLAINS ENERGY INC                          | 20 765 | 27 858  | 10,382.65 | 13,928.84 | LT | 0.00 | 3,546.19  | 10,382.65 | 0.00 | 0.00 |
| 06/24/2013 | 01/02/2015 | 130.00 | 0.00 | GXP  | GREAT PLAINS ENERGY INC                          | 22 036 | 27 858  | 2,864.73  | 3,621.50  | LT | 0.00 | 756.77    | 2,864.73  | 0.00 | 0.00 |
| 12/23/2013 | 01/02/2015 | 90.00  | 0.00 | MSFT | ENERGY INC MICROSOFT CORP                        | 36 836 | 47 015  | 3,297.25  | 4,231.28  | LT | 0.00 | 934.03    | 3,297.25  | 0.00 | 0.00 |
| 10/16/2012 | 01/02/2015 | 30.00  | 0.00 | MSFT | MICROSOFT CORP                                   | 29 546 | 47 015  | 886.38    | 1,410.43  | LT | 0.00 | 524.05    | 886.38    | 0.00 | 0.00 |
| 09/19/2013 | 01/09/2015 | 25.00  | 0.00 | SIRO | SIRONA DENTAL SYSTEMS INC                        | 66 763 | 91 051  | 1,669.08  | 2,276.22  | LT | 0.00 | 607.14    | 1,669.08  | 0.00 | 0.00 |
| 09/25/2013 | 01/15/2015 | 35.00  | 0.00 | AEE  | AMEREN CORP                                      | 35 832 | 45 980  | 1,254.12  | 1,609.26  | LT | 0.00 | 355.14    | 1,254.12  | 0.00 | 0.00 |
| 09/25/2012 | 01/15/2015 | 150.00 | 0.00 | BMV  | BRISTOL MYERS SQUIBB CO                          | 34 139 | 61 863  | 5,120.81  | 9,279.21  | LT | 0.00 | 4,158.40  | 5,120.81  | 0.00 | 0.00 |
| 06/13/2013 | 01/15/2015 | 26.00  | 0.00 | GD   | GENERAL DYNAMICS CORP                            | 78 134 | 137 752 | 2,031.50  | 3,581.46  | LT | 0.00 | 1,549.96  | 2,031.50  | 0.00 | 0.00 |
| 05/10/2013 | 01/21/2015 | 355.00 | 0.00 | GG   | ***GOLDCORP INC NEW                              | 29 135 | 24 264  | 10,343.00 | 8,613.70  | LT | 0.00 | -1,729.30 | 10,343.00 | 0.00 | 0.00 |
| 06/13/2013 | 01/21/2015 | 330.00 | 0.00 | GG   | ***GOLDCORP INC NEW                              | 27 911 | 24 264  | 9,210.50  | 8,007.11  | LT | 0.00 | -1,203.39 | 9,210.50  | 0.00 | 0.00 |
| 10/22/2013 | 01/21/2015 | 10.00  | 0.00 | GG   | ***GOLDCORP INC NEW                              | 25 850 | 24 264  | 258.50    | 242.64    | LT | 0.00 | -15.86    | 258.50    | 0.00 | 0.00 |
| 04/22/2013 | 01/21/2015 | 40.00  | 0.00 | NEE  | NEXTERA ENERGY INC                               | 79 851 | 109 287 | 3,194.04  | 4,371.38  | LT | 0.00 | 1,177.34  | 3,194.04  | 0.00 | 0.00 |
| 03/05/2013 | 01/26/2015 | 83.00  | 0.00 | TSM  | ***TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR | 18 310 | 24 072  | 1,519.73  | 1,997.93  | LT | 0.00 | 478.20    | 1,519.73  | 0.00 | 0.00 |
| 06/13/2013 | 01/27/2015 | 33.00  | 0.00 | GD   | COM GENERAL DYNAMICS CORP                        | 78 134 | 137 582 | 2,578.43  | 4,540.09  | LT | 0.00 | 1,961.66  | 2,578.43  | 0.00 | 0.00 |
| 05/19/2011 | 01/27/2015 | 80.00  | 0.00 | MSFT | MICROSOFT CORP                                   | 24 688 | 43 016  | 1,975.07  | 3,441.17  | LT | 0.00 | 1,466.10  | 1,975.07  | 0.00 | 0.00 |
| 04/15/2011 | 01/27/2015 | 220.00 | 0.00 | MSFT | MICROSOFT CORP                                   | 25 213 | 43 016  | 5,546.81  | 9,463.22  | LT | 0.00 | 3,916.41  | 5,546.81  | 0.00 | 0.00 |

|                                                                            |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
|----------------------------------------------------------------------------|------------|--------|------|-------|---------|---------|-----------|-----------|----|------|-----------|-----------|------|------|
| 02/04/2013                                                                 | 01/28/2015 | 64.00  | 0.00 | AZSEY | 14 178  | 16 736  | 907 40    | 1,071 07  | LT | 0.00 | 163 67    | 907 40    | 0.00 | 0.00 |
| ***ALLIANZ<br>AKTIENGESEL<br>LSCHAFT<br>SPONSORED<br>ADR REPSTG<br>1/10 SH |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 10/16/2013                                                                 | 01/28/2015 | 36.00  | 0.00 | FANUY | 28 485  | 30 040  | 1,025 46  | 1,081 41  | LT | 0.00 | 55 95     | 1,025 46  | 0.00 | 0.00 |
| ***FANUC<br>LIMITED<br>UNSPONSORE<br>DADR                                  |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 03/05/2013                                                                 | 01/28/2015 | 82.00  | 0.00 | IBN   | 8 715   | 13 033  | 714 63    | 1,068 64  | LT | 0.00 | 354 01    | 714 63    | 0.00 | 0.00 |
| ***ICICI BANK<br>LTD<br>SPONSORED<br>ADR                                   |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 03/05/2013                                                                 | 01/28/2015 | 193.00 | 0.00 | UNICY | 3 937   | 5 500   | 759 78    | 1,061 47  | LT | 0.00 | 301 69    | 759 78    | 0.00 | 0.00 |
| ***UNICHARM<br>CORP<br>SPONSORED<br>ADR                                    |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 09/25/2013                                                                 | 02/09/2015 | 577.00 | 0.00 | AEE   | 35 832  | 42 181  | 20,675 13 | 24,337 90 | LT | 0.00 | 3,662 77  | 20,675 13 | 0.00 | 0.00 |
| 02/05/2014                                                                 | 02/09/2015 | 75.00  | 0.00 | EL    | 65 379  | 79 306  | 4,903 41  | 5,947 81  | LT | 0.00 | 1,044 40  | 4,903 41  | 0.00 | 0.00 |
| ESTEE<br>LAUDER<br>COMPANIES<br>CLA                                        |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 11/05/2012                                                                 | 02/09/2015 | 75.00  | 0.00 | EL    | 59 235  | 79 306  | 4,442 65  | 5,947 81  | LT | 0.00 | 1,505 16  | 4,442 65  | 0.00 | 0.00 |
| ESTEE<br>LAUDER<br>COMPANIES<br>CLA                                        |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 03/05/2013                                                                 | 02/17/2015 | 25.00  | 0.00 | BUD   | 94 960  | 122 330 | 2,374 00  | 3,058 19  | LT | 0.00 | 684 19    | 2,374 00  | 0.00 | 0.00 |
| ***ANHEUSER-<br>BUSCH INBEV<br>SA<br>SPONSORED<br>ADR                      |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 06/04/2013                                                                 | 02/17/2015 | 25.00  | 0.00 | MTB   | 105 092 | 124 060 | 2,627 30  | 3,101 43  | LT | 0.00 | 474 13    | 2,627 30  | 0.00 | 0.00 |
| M & T BANK<br>CORP                                                         |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 09/16/2013                                                                 | 02/17/2015 | 25.00  | 0.00 | MTB   | 112 376 | 124 060 | 2,809 42  | 3,101 43  | LT | 0.00 | 292 01    | 2,809 42  | 0.00 | 0.00 |
| M & T BANK<br>CORP                                                         |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 08/04/2013                                                                 | 02/18/2015 | 50.00  | 0.00 | MTB   | 105 092 | 122 251 | 5,254 61  | 6,112 43  | LT | 0.00 | 857 82    | 5,254 61  | 0.00 | 0.00 |
| M & T BANK<br>CORP                                                         |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 06/03/2013                                                                 | 02/24/2015 | 100.00 | 0.00 | MTB   | 105 036 | 121 605 | 10,503 59 | 12,160 31 | LT | 0.00 | 1,656 72  | 10,503 59 | 0.00 | 0.00 |
| M & T BANK<br>CORP                                                         |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 12/19/2013                                                                 | 02/25/2015 | 75.00  | 0.00 | SLB   | 86 532  | 85 191  | 6,489 92  | 6,389 19  | LT | 0.00 | -100 73   | 6,489 92  | 0.00 | 0.00 |
| ***SCHLUMBE<br>RGER LTD                                                    |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 11/02/2012                                                                 | 02/25/2015 | 50.00  | 0.00 | TYC   | 27 820  | 42 927  | 1,391 02  | 2,146 33  | LT | 0.00 | 755 31    | 1,391 02  | 0.00 | 0.00 |
| ***TYCO INTL<br>PLC SHS                                                    |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 10/02/2012                                                                 | 02/25/2015 | 200.00 | 0.00 | TYC   | 28 892  | 42 927  | 5,778 47  | 8,585 32  | LT | 0.00 | 2,806 85  | 5,778 47  | 0.00 | 0.00 |
| ***TYCO INTL<br>PLC SHS                                                    |            |        |      |       |         |         |           |           |    |      |           |           |      |      |
| 01/13/2014                                                                 | 02/25/2015 | 100.00 | 0.00 | AR    | 54 581  | 40 884  | 5,458 14  | 4,088 31  | LT | 0.00 | -1,369 83 | 5,458 14  | 0.00 | 0.00 |
| ANTERO<br>RESOURCES<br>CORPORATIO<br>N                                     |            |        |      |       |         |         |           |           |    |      |           |           |      |      |

|            |            |        |      |      |                                           |         |         |          |          |    |      |           |          |      |      |
|------------|------------|--------|------|------|-------------------------------------------|---------|---------|----------|----------|----|------|-----------|----------|------|------|
| 11/13/2013 | 02/25/2015 | 25.00  | 0.00 | AR   | ANTERO<br>RESOURCES<br>CORPORATIO<br>N    | 53 974  | 40 884  | 1,349 36 | 1,022 08 | LT | 0.00 | -327 28   | 1,349 36 | 0.00 | 0.00 |
| 11/07/2013 | 02/25/2015 | 25.00  | 0.00 | AR   | ANTERO<br>RESOURCES<br>CORPORATIO<br>N    | 53 978  | 40 884  | 1,349 45 | 1,022 08 | LT | 0.00 | -327 37   | 1,349 45 | 0.00 | 0.00 |
| 01/29/2013 | 02/25/2015 | 7.00   | 0.00 | AAPL | APPLE INC                                 | 65 098  | 129 388 | 455 69   | 905 56   | LT | 0.00 | 449 87    | 455 69   | 0.00 | 0.00 |
| 09/25/2012 | 02/25/2015 | 150.00 | 0.00 | BMV  | BRISTOL<br>MYERS                          | 34 139  | 61 197  | 5,120 80 | 9,179 37 | LT | 0.00 | 4,058 57  | 5,120 80 | 0.00 | 0.00 |
| 11/15/2012 | 02/25/2015 | 25.00  | 0.00 | CHD  | SQUIBB CO<br>CHURCH &<br>DWIGHT CO<br>INC | 50 749  | 85 523  | 1,268 73 | 2,138 04 | LT | 0.00 | 869 31    | 1,268 73 | 0.00 | 0.00 |
| 10/31/2012 | 02/25/2015 | 75.00  | 0.00 | CHD  | CHURCH &<br>DWIGHT CO<br>INC              | 50 149  | 85 523  | 3,761 19 | 6,414 10 | LT | 0.00 | 2,652 91  | 3,761 19 | 0.00 | 0.00 |
| 02/24/2014 | 02/25/2015 | 75.00  | 0.00 | CME  | CME GROUP<br>INC                          | 74 531  | 96 555  | 5,589 83 | 7,241 51 | LT | 0.00 | 1,651 68  | 5,589 83 | 0.00 | 0.00 |
| 01/14/2014 | 02/25/2015 | 25.00  | 0.00 | CME  | CME GROUP<br>INC                          | 74 906  | 96 555  | 1,872 65 | 2,413 84 | LT | 0.00 | 541 19    | 1,872 65 | 0.00 | 0.00 |
| 02/03/2014 | 02/25/2015 | 25.00  | 0.00 | COO  | COOPER<br>COMPANIES                       | 119 142 | 163 385 | 2,978 55 | 4,084 56 | LT | 0.00 | 1,106 01  | 2,978 55 | 0.00 | 0.00 |
| 12/17/2013 | 02/25/2015 | 25.00  | 0.00 | COO  | INC OLD (THE)<br>COOPER<br>COMPANIES      | 120 383 | 163 385 | 3,009 58 | 4,084 56 | LT | 0.00 | 1,074 98  | 3,009 58 | 0.00 | 0.00 |
| 02/10/2014 | 02/25/2015 | 50.00  | 0.00 | COST | INC OLD (THE)<br>COSTCO<br>WHOLESALE      | 113 399 | 147 449 | 5,669 96 | 7,372 32 | LT | 0.00 | 1,702 36  | 5,669 96 | 0.00 | 0.00 |
| 07/19/2012 | 02/25/2015 | 50.00  | 0.00 | DHR  | CORP-NEW<br>DANAHER<br>CORP               | 50 922  | 87 190  | 2,546 09 | 4,359 44 | LT | 0.00 | 1,813 35  | 2,546 09 | 0.00 | 0.00 |
| 02/04/2014 | 02/25/2015 | 30.00  | 0.00 | DOV  | DOVER CORP                                | 69 403  | 73 430  | 2,082 09 | 2,202 87 | LT | 0.00 | 120 78    | 2,082 09 | 0.00 | 0.00 |
| 10/17/2013 | 02/25/2015 | 100.00 | 0.00 | DOV  | DOVER CORP                                | 72 184  | 73 430  | 7,218 39 | 7,342 89 | LT | 0.00 | 124 50    | 7,218 39 | 0.00 | 0.00 |
| 07/25/2012 | 02/25/2015 | 75.00  | 0.00 | EL   | ESTEE<br>LAUDER<br>COMPANIES              | 52 295  | 81 877  | 3,922.10 | 6,140 64 | LT | 0.00 | 2,218 54  | 3,922 10 | 0.00 | 0.00 |
| 11/05/2012 | 02/25/2015 | 25.00  | 0.00 | EL   | CL A<br>ESTEE<br>LAUDER<br>COMPANIES      | 59 235  | 81 877  | 1,480 88 | 2,046 88 | LT | 0.00 | 566 00    | 1,480 88 | 0.00 | 0.00 |
| 11/14/2013 | 02/25/2015 | 75.00  | 0.00 | FTI  | CL A<br>FMC<br>TECHNOLOGIE<br>S INC       | 49 559  | 40 973  | 3,716 93 | 3,072 88 | LT | 0.00 | -644 05   | 3,716 93 | 0.00 | 0.00 |
| 08/08/2013 | 02/25/2015 | 125.00 | 0.00 | FTI  | FMC<br>TECHNOLOGIE<br>S INC               | 53 881  | 40 973  | 6,735 16 | 5,121 46 | LT | 0.00 | -1,613 70 | 6,735 16 | 0.00 | 0.00 |
| 11/22/2013 | 02/25/2015 | 100.00 | 0.00 | INTU | INTUIT INC                                | 71 957  | 97 464  | 7,195 74 | 9,746 19 | LT | 0.00 | 2,550 45  | 7,195 74 | 0.00 | 0.00 |

|            |            |        |      |      |                                   |         |         |          |           |    |      |           |          |      |      |
|------------|------------|--------|------|------|-----------------------------------|---------|---------|----------|-----------|----|------|-----------|----------|------|------|
| 08/15/2013 | 02/25/2015 | 150 00 | 0 00 | JPM  | J P MORGAN<br>CHASE & CO          | 53 278  | 61 128  | 7,991 64 | 9,168 70  | LT | 0 00 | 1,177 06  | 7,991 64 | 0 00 | 0 00 |
| 01/21/2014 | 02/25/2015 | 100 00 | 0 00 | JNJ  | JOHNSON &<br>JOHNSON              | 93 261  | 100 992 | 9,326 07 | 10,099 03 | LT | 0 00 | 772 98    | 9,326 07 | 0 00 | 0 00 |
| 07/08/2013 | 02/25/2015 | 75 00  | 0 00 | LEN  | LENNAR CORP<br>CL A               | 33 384  | 50 616  | 2,503 78 | 3,798 11  | LT | 0 00 | 1,292 33  | 2,503 78 | 0 00 | 0 00 |
| 05/03/2011 | 02/25/2015 | 125 00 | 0 00 | LEN  | LENNAR CORP<br>CL A               | 18 246  | 50 616  | 2,280 71 | 6,326 86  | LT | 0 00 | 4,048 15  | 2,280 71 | 0 00 | 0 00 |
| 03/19/2013 | 02/25/2015 | 100 00 | 0 00 | MCO  | MOODYS<br>CORP                    | 50 485  | 97 585  | 5,048 48 | 9,758 27  | LT | 0 00 | 4,709 79  | 5,048 48 | 0 00 | 0 00 |
| 12/13/2013 | 02/25/2015 | 25 00  | 0 00 | PBI  | PITNEY<br>BOWES INC               | 22 229  | 23 274  | 555 72   | 581 83    | LT | 0 00 | 28 11     | 555 72   | 0 00 | 0 00 |
| 01/08/2013 | 02/25/2015 | 100 00 | 0 00 | RRC  | RANGE<br>RESOURCES<br>CORP        | 63 988  | 53 828  | 6,398 79 | 5,382 67  | LT | 0 00 | -1,016 12 | 6,398 79 | 0 00 | 0 00 |
| 11/14/2013 | 02/25/2015 | 50 00  | 0 00 | ROP  | ROPER<br>INDUSTRIES<br>INC NEW    | 126 596 | 168 073 | 8,329 83 | 8,403 48  | LT | 0 00 | 2,073 65  | 8,329 83 | 0 00 | 0 00 |
| 01/23/2014 | 02/25/2015 | 100 00 | 0 00 | SNDK | SANDISK<br>CORP                   | 71 190  | 79 013  | 7,119 00 | 7,901 11  | LT | 0 00 | 782 11    | 7,119 00 | 0 00 | 0 00 |
| 08/08/2013 | 02/25/2015 | 50 00  | 0 00 | SNDK | SANDISK<br>CORP                   | 57 876  | 79 013  | 2,893 81 | 3,950 55  | LT | 0 00 | 1,056 74  | 2,893 81 | 0 00 | 0 00 |
| 09/20/2013 | 02/25/2015 | 50 00  | 0 00 | SIRO | SIRONA<br>DENTAL<br>SYSTEMS INC   | 66 197  | 91 266  | 3,309 83 | 4,563 22  | LT | 0 00 | 1,253 39  | 3,309 83 | 0 00 | 0 00 |
| 08/05/2011 | 02/25/2015 | 25 00  | 0 00 | SIRO | SIRONA<br>DENTAL<br>SYSTEMS INC   | 47 436  | 91 266  | 1,185 89 | 2,281 60  | LT | 0 00 | 1,095 71  | 1,185 89 | 0 00 | 0 00 |
| 09/19/2013 | 02/25/2015 | 25 00  | 0 00 | SIRO | SIRONA<br>DENTAL<br>SYSTEMS INC   | 66 763  | 91 266  | 1,869 09 | 2,281 61  | LT | 0 00 | 612 52    | 1,869 09 | 0 00 | 0 00 |
| 12/20/2012 | 02/25/2015 | 50 00  | 0 00 | TOL  | TOLL<br>BROTHERS<br>INC           | 32 187  | 38 530  | 1,609 35 | 1,926 48  | LT | 0 00 | 317 13    | 1,609 35 | 0 00 | 0 00 |
| 01/15/2013 | 02/25/2015 | 75 00  | 0 00 | TOL  | TOLL<br>BROTHERS<br>INC           | 34 606  | 38 530  | 2,595 42 | 2,889 73  | LT | 0 00 | 294 31    | 2,595 42 | 0 00 | 0 00 |
| 02/21/2013 | 02/25/2015 | 125 00 | 0 00 | TOL  | TOLL<br>BROTHERS<br>INC           | 33 974  | 38 530  | 4,246 69 | 4,816 21  | LT | 0 00 | 569 52    | 4,246 69 | 0 00 | 0 00 |
| 09/30/2011 | 02/25/2015 | 75 00  | 0 00 | DIS  | WALT DISNEY<br>CO HOLDING<br>CO   | 30 343  | 105 408 | 2,275 76 | 7,905 46  | LT | 0 00 | 5,629 70  | 2,275 76 | 0 00 | 0 00 |
| 11/09/2012 | 02/25/2015 | 25 00  | 0 00 | DIS  | WALT DISNEY<br>CO HOLDING<br>CO   | 47 170  | 105 408 | 1,179 24 | 2,635 16  | LT | 0 00 | 1,455 92  | 1,179 24 | 0 00 | 0 00 |
| 06/06/2013 | 02/25/2015 | 250 00 | 0 00 | WWAV | WHITEWAVE<br>FOODS CO<br>COM CL A | 17 291  | 41 109  | 4,322 65 | 10,277 14 | LT | 0 00 | 5,954 49  | 4,322 65 | 0 00 | 0 00 |
| 04/26/2011 | 03/03/2015 | 150 00 | 0 00 | COG  | CABOT OIL &<br>GAS CORP           | 13 690  | 29 198  | 2,053 57 | 4,379 61  | LT | 0 00 | 2,326 04  | 2,053 57 | 0 00 | 0 00 |

|            |            |        |      |       |                                                                       |         |         |          |           |    |      |           |          |      |      |
|------------|------------|--------|------|-------|-----------------------------------------------------------------------|---------|---------|----------|-----------|----|------|-----------|----------|------|------|
| 06/27/2012 | 03/05/2015 | 85 00  | 0 00 | XYIGY | ***XINYI<br>GLASS<br>HOLDINGS<br>LTD<br>UNSPONSORE<br>D ADR           | 10 636  | 12 215  | 904 10   | 1,038 21  | LT | 0 00 | 134 11    | 904.10   | 0 00 | 0 00 |
| 03/05/2013 | 03/05/2015 | 78 00  | 0 00 | XYIGY | ***XINYI<br>GLASS<br>HOLDINGS<br>LTD<br>UNSPONSORE<br>D ADR           | 14 830  | 12 215  | 1,156 74 | 952 71    | LT | 0 00 | -204 03   | 1,156.74 | 0 00 | 0 00 |
| 08/08/2013 | 03/26/2015 | 25 00  | 0 00 | SNDK  | SANDISK<br>CORP                                                       | 57 876  | 67 876  | 1,446 90 | 1,696 87  | LT | 0 00 | 249 97    | 1,446 90 | 0 00 | 0 00 |
| 08/08/2013 | 04/07/2015 | 25 00  | 0 00 | SNDK  | SANDISK<br>CORP                                                       | 57 876  | 68 517  | 1,446 91 | 1,712 88  | LT | 0 00 | 265 97    | 1,446 91 | 0 00 | 0 00 |
| 03/06/2014 | 04/09/2015 | 50 00  | 0 00 | COST  | COSTCO<br>WHOLESALE<br>CORP-NEW                                       | 113 931 | 148 882 | 5,696 55 | 7,443 95  | LT | 0 00 | 1,747 40  | 5,696 55 | 0 00 | 0 00 |
| 06/13/2013 | 04/17/2015 | 206 00 | 0 00 | HKXCY | ***HONG<br>KONG<br>EXCHANGES &<br>CLEARING LTD<br>UNSPONSORE<br>D ADR | 15 770  | 36 601  | 3,248 64 | 7,539 69  | LT | 0 00 | 4,291 05  | 3,248 64 | 0 00 | 0 00 |
| 01/08/2013 | 04/17/2015 | 125 00 | 0 00 | RRC   | RANGE<br>RESOURCES<br>CORP                                            | 63 988  | 60 598  | 7,998 49 | 7,574 60  | LT | 0 00 | -423 89   | 7,998 49 | 0 00 | 0 00 |
| 11/14/2013 | 05/06/2015 | 140 00 | 0 00 | GG    | ***GOLDCORP<br>INC NEW                                                | 24 389  | 18 155  | 3,414 49 | 2,541 64  | LT | 0 00 | -872 85   | 3,414 49 | 0 00 | 0 00 |
| 10/22/2013 | 05/06/2015 | 340 00 | 0 00 | GG    | ***GOLDCORP<br>INC NEW                                                | 25 850  | 18 155  | 8,788 86 | 6,172 59  | LT | 0 00 | -2,616 27 | 8,788 86 | 0 00 | 0 00 |
| 04/30/2014 | 05/06/2015 | 280 00 | 0 00 | GG    | ***GOLDCORP<br>INC NEW                                                | 24 789  | 18 155  | 6,940 81 | 5,083 31  | LT | 0 00 | -1,857 50 | 6,940 81 | 0 00 | 0 00 |
| 04/22/2013 | 05/15/2015 | 10 00  | 0 00 | NEE   | NEXTERA<br>ENERGY INC                                                 | 79 851  | 101 798 | 798 51   | 1,017 96  | LT | 0 00 | 219 45    | 798 51   | 0 00 | 0 00 |
| 03/04/2011 | 05/15/2015 | 159 00 | 0 00 | NEE   | NEXTERA<br>ENERGY INC                                                 | 54 289  | 101 798 | 8,631 99 | 16,185 63 | LT | 0 00 | 7,553 64  | 8,631 99 | 0 00 | 0 00 |
| 05/23/2013 | 05/22/2015 | 75 00  | 0 00 | INTU  | INTUIT INC                                                            | 58 600  | 107 388 | 4,395 01 | 8,053 98  | LT | 0 00 | 3,658 97  | 4,395 01 | 0 00 | 0 00 |
| 11/22/2013 | 05/22/2015 | 25 00  | 0 00 | INTU  | INTUIT INC                                                            | 71 957  | 107 388 | 1,798 94 | 2,884 68  | LT | 0 00 | 885 72    | 1,798 94 | 0 00 | 0 00 |
| 06/28/2013 | 05/26/2015 | 100 00 | 0 00 | GG    | ***GOLDCORP<br>INC NEW                                                | 22 935  | 17 491  | 2,293 52 | 1,749 06  | LT | 0 00 | -544 46   | 2,293 52 | 0 00 | 0 00 |
| 11/14/2013 | 05/26/2015 | 90 00  | 0 00 | GG    | ***GOLDCORP<br>INC NEW                                                | 24 389  | 17 491  | 2,195 03 | 1,574 15  | LT | 0 00 | -620 88   | 2,195 03 | 0 00 | 0 00 |
| 03/04/2011 | 05/26/2015 | 161 00 | 0 00 | NEE   | NEXTERA<br>ENERGY INC                                                 | 54 289  | 100 698 | 8,740 56 | 16,212 11 | LT | 0 00 | 7,471 55  | 8,740 56 | 0 00 | 0 00 |
| 04/26/2011 | 06/04/2015 | 75 00  | 0 00 | COG   | CABOT OIL &<br>GAS CORP                                               | 13 690  | 34 154  | 1,026 79 | 2,561 54  | LT | 0 00 | 1,534 75  | 1,026 79 | 0 00 | 0 00 |
| 04/26/2011 | 06/09/2015 | 50 00  | 0 00 | COG   | CABOT OIL &<br>GAS CORP                                               | 13 690  | 34 097  | 684 52   | 1,704 81  | LT | 0 00 | 1,020 29  | 684 52   | 0 00 | 0 00 |

|            |            |        |      |      |                                    |         |           |           |    |      |           |           |      |      |
|------------|------------|--------|------|------|------------------------------------|---------|-----------|-----------|----|------|-----------|-----------|------|------|
| 04/26/2011 | 06/10/2015 | 75 00  | 0 00 | COG  | 13 690                             | 33 919  | 1,026 79  | 2,543 88  | LT | 0 00 | 1,517 09  | 1,026 79  | 0 00 | 0 00 |
|            |            |        |      |      | CABOT OIL & GAS CORP               |         |           |           |    |      |           |           |      |      |
| 12/31/2013 | 06/17/2015 | 175 00 | 0 00 | PAY  | 26 640                             | 36 099  | 4,662 04  | 6,317 30  | LT | 0 00 | 1,655 26  | 4,662 04  | 0 00 | 0 00 |
|            |            |        |      |      | VERIFONE HOLDINGS INC              |         |           |           |    |      |           |           |      |      |
| 12/30/2013 | 06/17/2015 | 45 00  | 0 00 | PAY  | 25 583                             | 36 099  | 1,151 22  | 1,624 44  | LT | 0 00 | 473 22    | 1,151 22  | 0 00 | 0 00 |
|            |            |        |      |      | VERIFONE HOLDINGS INC              |         |           |           |    |      |           |           |      |      |
| 03/05/2013 | 06/30/2015 | 212 00 | 0 00 | SSMX | 13 360                             | 29 626  | 2,832 32  | 6,280 59  | LT | 0 00 | 3,448 27  | 2,832 32  | 0 00 | 0 00 |
|            |            |        |      |      | **SYSMEX CORPORATION               |         |           |           |    |      |           |           |      |      |
|            |            |        |      |      | UNSPONSORED                        |         |           |           |    |      |           |           |      |      |
| 01/30/2014 | 07/08/2015 | 325 00 | 0 00 | RDSA | 71 448                             | 55 276  | 23,220 44 | 17,964 46 | LT | 0 00 | -5,255 98 | 23,220 44 | 0 00 | 0 00 |
|            |            |        |      |      | D ADR                              |         |           |           |    |      |           |           |      |      |
|            |            |        |      |      | **ROYAL DUTCH SHELL PLC            |         |           |           |    |      |           |           |      |      |
|            |            |        |      |      | SPONSORED ADR REPSTG               |         |           |           |    |      |           |           |      |      |
| 01/30/2014 | 07/09/2015 | 135 00 | 0 00 | RDSA | 71 448                             | 55 679  | 9,645 41  | 7,516 47  | LT | 0 00 | -2,128 94 | 9,645 41  | 0 00 | 0 00 |
|            |            |        |      |      | A SHS                              |         |           |           |    |      |           |           |      |      |
|            |            |        |      |      | **ROYAL DUTCH SHELL PLC            |         |           |           |    |      |           |           |      |      |
|            |            |        |      |      | SPONSORED ADR REPSTG               |         |           |           |    |      |           |           |      |      |
| 06/13/2013 | 07/22/2015 | 24 00  | 0 00 | GD   | 78 134                             | 144 961 | 1,875 23  | 3,479 01  | LT | 0 00 | 1,603 78  | 1,875 23  | 0 00 | 0 00 |
|            |            |        |      |      | GENERAL DYNAMICS CORP              |         |           |           |    |      |           |           |      |      |
| 06/24/2013 | 07/22/2015 | 135 00 | 0 00 | GD   | 76 371                             | 144 961 | 10,310 11 | 19,569 42 | LT | 0 00 | 9,259 31  | 10,310 11 | 0 00 | 0 00 |
|            |            |        |      |      | GENERAL DYNAMICS CORP              |         |           |           |    |      |           |           |      |      |
| 06/06/2013 | 08/06/2015 | 25 00  | 0 00 | WVAV | 17 291                             | 50 847  | 432 26    | 1,271 14  | LT | 0 00 | 838 88    | 432 26    | 0 00 | 0 00 |
|            |            |        |      |      | WHITEWAVE FOODS CO                 |         |           |           |    |      |           |           |      |      |
| 06/06/2013 | 08/06/2015 | 125 00 | 0 00 | WVAV | 17 291                             | 50 847  | 2,161 33  | 6,355 73  | LT | 0 00 | 4,194 40  | 2,161 33  | 0 00 | 0 00 |
|            |            |        |      |      | WHITEWAVE FOODS CO                 |         |           |           |    |      |           |           |      |      |
| 07/15/2014 | 08/07/2015 | 40 00  | 0 00 | MTX  | 64 925                             | 61 082  | 2,596 98  | 2,443 23  | LT | 0 00 | -153 75   | 2,596 98  | 0 00 | 0 00 |
|            |            |        |      |      | COM CLA MINERALS TECHNOLOGIE S INC |         |           |           |    |      |           |           |      |      |
| 07/15/2014 | 08/11/2015 | 10 00  | 0 00 | MTX  | 64 925                             | 61 003  | 649 25    | 610 01    | LT | 0 00 | -39 24    | 649 25    | 0 00 | 0 00 |
|            |            |        |      |      | MINERALS TECHNOLOGIE S INC         |         |           |           |    |      |           |           |      |      |
| 07/14/2014 | 08/11/2015 | 60 00  | 0 00 | MTX  | 64 705                             | 61 003  | 3,882 32  | 3,660 09  | LT | 0 00 | -222 23   | 3,882 32  | 0 00 | 0 00 |
|            |            |        |      |      | MINERALS TECHNOLOGIE S INC         |         |           |           |    |      |           |           |      |      |
| 01/25/2011 | 08/18/2015 | 110 00 | 0 00 | PCP  | 142 335                            | 230 836 | 15,656 88 | 25,391 51 | LT | 0 00 | 9,734 63  | 15,656 88 | 0 00 | 0 00 |
|            |            |        |      |      | PRECISION CASTPARTS CORP           |         |           |           |    |      |           |           |      |      |
| 07/24/2014 | 08/18/2015 | 15 00  | 0 00 | PCP  | 233 387                            | 230 836 | 3,500 81  | 3,462 48  | LT | 0 00 | -38 33    | 3,500 81  | 0 00 | 0 00 |
|            |            |        |      |      | PRECISION CASTPARTS CORP           |         |           |           |    |      |           |           |      |      |

|                    |            |           |      |       |                                                                        |        |        |              |              |    |            |            |              |      |      |
|--------------------|------------|-----------|------|-------|------------------------------------------------------------------------|--------|--------|--------------|--------------|----|------------|------------|--------------|------|------|
| 11/13/2013         | 08/21/2015 | 25.00     | 0.00 | AR    | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                                 | 53 974 | 24 638 | 1,349.36     | 615.93       | LT | 0.00       | -733.43    | 1,349.36     | 0.00 | 0.00 |
| 10/23/2013         | 08/21/2015 | 150.00    | 0.00 | AR    | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                                 | 53 505 | 24 638 | 8,025.80     | 3,695.59     | LT | 0.00       | -4,330.21  | 8,025.80     | 0.00 | 0.00 |
| 10/10/2013         | 08/24/2015 | 50.00     | 0.00 | AR    | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                                 | 51 973 | 23 615 | 2,598.66     | 1,180.74     | LT | 0.00       | -1,417.92  | 2,598.66     | 0.00 | 0.00 |
| 10/10/2013         | 08/27/2015 | 150.00    | 0.00 | AR    | ANTERO<br>RESOURCES<br>CORPORATIO<br>N                                 | 51 973 | 24 230 | 7,796.00     | 3,634.39     | LT | 0.00       | -4,161.61  | 7,796.00     | 0.00 | 0.00 |
| 03/03/2014         | 09/28/2015 | 100.00    | 0.00 | MCO   | MOODYS<br>CORP                                                         | 78 535 | 97 570 | 7,853.49     | 9,756.86     | LT | 0.00       | 1,903.37   | 7,853.49     | 0.00 | 0.00 |
| 03/05/2013         | 09/29/2015 | 17.00     | 0.00 | NSRGY | ***NESTLE<br>SA-SPONSOR<br>ED ADR<br>REPSTG REGD<br>ORD (SF 10<br>PAR) | 70 690 | 73 004 | 1,201.73     | 1,241.05     | LT | 0.00       | 39.32      | 1,201.73     | 0.00 | 0.00 |
| 11/02/2012         | 09/30/2015 | 150.00    | 0.00 | TYC   | ***TYCO INTL<br>PLC SHS                                                | 27 820 | 33 345 | 4,173.06     | 5,001.67     | LT | 0.00       | 828.61     | 4,173.06     | 0.00 | 0.00 |
| LT - TERM<br>TOTAL |            | 13,813.00 |      |       |                                                                        |        |        | 591,662.48   | 758,940.07   | LT | 0.00       | 167,277.59 | 591,662.48   | 0.00 | 0.00 |
| SECTION<br>TOTAL   |            | 40,476.00 |      |       |                                                                        |        |        | 1,350,148.76 | 1,462,906.50 |    | -54,519.85 | 167,277.59 | 1,350,148.76 | 0.00 | 0.00 |

### EQUITIES - NONCOVERED

| Purchase<br>Date | Close<br>Date | No. of<br>Shares | Orig<br>Face | Symbol | Description                                                                  | Unit<br>Cost | Sale<br>Price | Total Cost | Net Amount | Ind | ST<br>Gain/Loss | LT<br>Gain/Loss | Book Cost | Disc<br>Inc | Curr<br>Gain/Loss |
|------------------|---------------|------------------|--------------|--------|------------------------------------------------------------------------------|--------------|---------------|------------|------------|-----|-----------------|-----------------|-----------|-------------|-------------------|
| 05/27/2010       | 10/06/2014    | 254.00           | 0.00         | ITUB   | ***ITAU<br>UNIBANCO<br>BANCO<br>HOLDING SA<br>SPONSORED<br>ADR REPSTG<br>500 | 15 236       | 14 998        | 3,869.97   | 3,809.30   | LT  | 0.00            | -60.67          | 3,869.97  | 0.00        | 0.00              |
| 11/25/2008       | 10/21/2014    | 50.00            | 0.00         | NSRGY  | ***NESTLE<br>SA-SPONSOR<br>ED ADR<br>REPSTG REGD<br>ORD (SF 10<br>PAR)       | 35 391       | 70 970        | 1,769.53   | 3,548.42   | LT  | 0.00            | 1,778.89        | 1,769.53  | 0.00        | 0.00              |
| 03/01/2007       | 10/21/2014    | 10.00            | 0.00         | EOG    | EOG<br>RESOURCES<br>INC                                                      | 33 650       | 95 610        | 336.50     | 956.08     | LT  | 0.00            | 619.58          | 336.50    | 0.00        | 0.00              |

|                 |            |          |      |       |                             |        |         |           |            |    |      |            |           |      |      |
|-----------------|------------|----------|------|-------|-----------------------------|--------|---------|-----------|------------|----|------|------------|-----------|------|------|
| 08/20/2007      | 10/21/2014 | 50 00    | 0 00 | FISV  | FISERV INC                  | 23 992 | 64 140  | 1,199 62  | 3,206 92   | LT | 0 00 | 2,007 30   | 1,199 62  | 0 00 | 0 00 |
| 04/20/2009      | 10/21/2014 | 25 00    | 0 00 | ROP   | ROPER INDUSTRIES INC NEW    | 41 129 | 147 920 | 1,028 23  | 3,697 91   | LT | 0 00 | 2,669 68   | 1,028 23  | 0 00 | 0 00 |
| 06/04/2009      | 10/23/2014 | 275 00   | 0 00 | ESRX  | EXPRESS SCRIPTS HLDG CO COM | 30 500 | 73 119  | 8,387 50  | 20,107 42  | LT | 0 00 | 11,719 92  | 8,387 50  | 0 00 | 0 00 |
| 10/17/2008      | 11/24/2014 | 25 00    | 0 00 | SLB   | ***SCHLUMBE RGER LTD        | 49 783 | 98 102  | 1,244 57  | 2,452 48   | LT | 0 00 | 1,207 91   | 1,244 57  | 0 00 | 0 00 |
| 05/27/2010      | 01/02/2015 | 210 00   | 0 00 | MSFT  | MICROSOFT CORP              | 26 236 | 47 015  | 5,509 62  | 9,872 99   | LT | 0 00 | 4,363 37   | 5,509 62  | 0 00 | 0 00 |
| 08/12/2010      | 01/27/2015 | 100 00   | 0 00 | MSFT  | MICROSOFT CORP              | 24 490 | 43 016  | 2,449 00  | 4,301 47   | LT | 0 00 | 1,852 47   | 2,449 00  | 0 00 | 0 00 |
| 05/27/2010      | 01/27/2015 | 100 00   | 0 00 | MSFT  | MICROSOFT CORP              | 26 236 | 43 016  | 2,623 63  | 4,301 46   | LT | 0 00 | 1,677 83   | 2,623 63  | 0 00 | 0 00 |
| 09/21/2010      | 01/30/2015 | 235 00   | 0 00 | SWGAY | SWATCH GROUP AG (THE)       | 18 315 | 19 845  | 4,304 10  | 4,663 56   | LT | 0 00 | 359 46     | 4,304 10  | 0 00 | 0 00 |
| 11/25/2008      | 02/25/2015 | 100 00   | 0 00 | NSRGY | ***NESTLE SA-SPONSOR ED ADR | 35 391 | 77 625  | 3,539 05  | 7,762 34   | LT | 0 00 | 4,223 29   | 3,539 05  | 0 00 | 0 00 |
| 10/17/2008      | 02/25/2015 | 25 00    | 0 00 | SLB   | ***SCHLUMBE RGER LTD        | 49 783 | 85 191  | 1,244 57  | 2,129 73   | LT | 0 00 | 885 16     | 1,244 57  | 0 00 | 0 00 |
| 10/07/2010      | 02/25/2015 | 100 00   | 0 00 | AXP   | AMERICAN EXPRESS COMPANY    | 37 939 | 82 088  | 3,793 91  | 8,208 63   | LT | 0 00 | 4,414 72   | 3,793 91  | 0 00 | 0 00 |
| 04/13/2010      | 02/25/2015 | 143 00   | 0 00 | AAPL  | APPLE INC                   | 34 569 | 129 368 | 4,943 38  | 18,499 27  | LT | 0 00 | 13,555 89  | 4,943 38  | 0 00 | 0 00 |
| 06/11/2007      | 02/25/2015 | 50 00    | 0 00 | DHR   | DANAHER CORP                | 35 962 | 87 190  | 1,798 10  | 4,359 44   | LT | 0 00 | 2,561 34   | 1,798 10  | 0 00 | 0 00 |
| 03/01/2007      | 02/25/2015 | 100 00   | 0 00 | EOG   | EOG RESOURCES INC           | 33 650 | 92 904  | 3,365 00  | 9,290 23   | LT | 0 00 | 5,925 23   | 3,365 00  | 0 00 | 0 00 |
| 08/20/2007      | 02/25/2015 | 150 00   | 0 00 | FISV  | FISERV INC                  | 23 992 | 78 855  | 3,598 86  | 11,828 06  | LT | 0 00 | 8,229 20   | 3,598 86  | 0 00 | 0 00 |
| 12/05/2008      | 07/28/2015 | 290 00   | 0 00 | BCE   | ***BCE INC NEW              | 17 490 | 40 724  | 5,072 07  | 11,809 83  | LT | 0 00 | 6,737 76   | 5,072 07  | 0 00 | 0 00 |
| 12/05/2008      | 07/29/2015 | 320 00   | 0 00 | BCE   | ***BCE INC NEW              | 17 490 | 41 068  | 5,596 76  | 13,141 61  | LT | 0 00 | 7,544 85   | 5,596 76  | 0 00 | 0 00 |
| 08/20/2007      | 09/28/2015 | 100 00   | 0 00 | FISV  | FISERV INC                  | 23 992 | 84 922  | 2,399 24  | 8,492 01   | LT | 0 00 | 6,092 77   | 2,399 24  | 0 00 | 0 00 |
| 10/07/2010      | 09/29/2015 | 225 00   | 0 00 | AXP   | AMERICAN EXPRESS COMPANY    | 37 939 | 72 902  | 8,536 29  | 16,402 64  | LT | 0 00 | 7,866 35   | 8,536 29  | 0 00 | 0 00 |
| 08/20/2009      | 09/30/2015 | 325 00   | 0 00 | TYC   | ***TYCO INTL PLC SHS        | 15 637 | 33 345  | 5,082 02  | 10,836 96  | LT | 0 00 | 5,754 94   | 5,082 02  | 0 00 | 0 00 |
| LT - TERM TOTAL |            | 3,262 00 |      |       |                             |        |         | 81,691 52 | 183,678.76 | LT | 0 00 | 101,987 24 | 81,691 52 | 0 00 | 0.00 |

SECTION  
TOTAL

3,262.00

81,691.52

183,678.76

0.00

101,987.24

81,691.52

0.00

## FIXED INCOME - COVERED

| Purchase Date | Close Date | No. of Shares | Orig Face | Symbol    | Description                                      | Unit Cost | Sale Price | Total Cost | Net Amount Ind | ST Gain/Loss | LT Gain/Loss | Book Cost | Disc Inc | Curr Gain/Loss |
|---------------|------------|---------------|-----------|-----------|--------------------------------------------------|-----------|------------|------------|----------------|--------------|--------------|-----------|----------|----------------|
| 03/13/2014    | 10/14/2014 | 40,000.00     | 0.00      | 912828VS6 | UNITED STATES TREASURY NOTE 2.50000% 8/15/2023   | 99.286    | 103.230    | 39,714.21  | 41,292.03      | 1,577.82     | 0.00         | 39,714.21 | 0.00     | 0.00           |
|               |            |               |           |           | 912828VS6 FA_15                                  |           |            |            |                |              |              |           |          |                |
| 03/13/2014    | 10/20/2014 | 5,000.00      | 0.00      | 912828VS6 | UNITED STATES TREASURY NOTE 2.50000% 8/15/2023   | 99.286    | 103.250    | 4,964.28   | 5,162.48       | 198.20       | 0.00         | 4,964.28  | 0.00     | 0.00           |
|               |            |               |           |           | 912828VS6 FA_15                                  |           |            |            |                |              |              |           |          |                |
| 03/13/2014    | 10/25/2014 | 984.95        | 0.00      | 31418RP70 | FNMA GTD PASS THRU POOL#AD4045 5.00000% 4/1/2040 | 109.297   | 100.000    | 1,054.66   | 964.95         | -89.71       | 0.00         | 1,054.66  | 0.00     | 0.00           |
|               |            |               |           |           | 31418RP70                                        |           |            |            |                |              |              |           |          |                |
| 03/13/2014    | 10/25/2014 | 683.32        | 0.00      | 3138AFC24 | FNMA GTD PASS THRU POOL#AI1888 4.50000% 5/1/2041 | 107.158   | 100.000    | 732.22     | 683.32         | -48.90       | 0.00         | 732.22    | 0.00     | 0.00           |
|               |            |               |           |           | 3138AFC24                                        |           |            |            |                |              |              |           |          |                |
| 01/06/2014    | 10/27/2014 | 10,000.00     | 0.00      | 912828WE6 | UNITED STATES TREASURY NOTE 2.75000% 11/15/2023  | 98.164    | 104.656    | 9,816.45   | 10,465.59      | 649.14       | 0.00         | 9,816.45  | 0.00     | 0.00           |
|               |            |               |           |           | 912828WE6 MN_15                                  |           |            |            |                |              |              |           |          |                |
| 01/06/2014    | 11/04/2014 | 5,000.00      | 0.00      | 912828WE6 | UNITED STATES TREASURY NOTE 2.75000% 11/15/2023  | 98.164    | 103.961    | 4,908.22   | 5,198.03       | 289.81       | 0.00         | 4,908.22  | 0.00     | 0.00           |
|               |            |               |           |           | 912828WE6 MN_15                                  |           |            |            |                |              |              |           |          |                |

|            |            |          |      |           |                                                                               |         |         |          |          |    |         |      |          |      |      |
|------------|------------|----------|------|-----------|-------------------------------------------------------------------------------|---------|---------|----------|----------|----|---------|------|----------|------|------|
| 01/06/2014 | 11/06/2014 | 5,000.00 | 0.00 | 912828WE6 | UNITED STATES TREASURY NOTE 275000% 11/15/2023 912828WE6 MN_15                | 98 164  | 103 554 | 4,908.22 | 5,177.71 | ST | 269.49  | 0.00 | 4,908.22 | 0.00 | 0.00 |
| 07/29/2014 | 11/17/2014 | 5,000.00 | 0.00 | 912828WS5 | UNITED STATES TREASURY NOTE 162500% 6/30/2019 912828WS5 JD_30                 | 99 700  | 100 269 | 4,984.98 | 5,013.46 | ST | 28.48   | 0.00 | 4,984.98 | 0.00 | 0.00 |
| 03/13/2014 | 11/25/2014 | 927.43   | 0.00 | 31418RP70 | FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70                    | 109 297 | 100 000 | 1,013.65 | 927.43   | ST | -86.22  | 0.00 | 1,013.65 | 0.00 | 0.00 |
| 03/13/2014 | 11/25/2014 | 700.50   | 0.00 | 3138AFC24 | FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24                    | 107 156 | 100 000 | 750.63   | 700.50   | ST | -50.13  | 0.00 | 750.63   | 0.00 | 0.00 |
| 03/13/2014 | 12/26/2014 | 1,089.31 | 0.00 | 31418RP70 | FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70                    | 109 297 | 100 000 | 1,190.58 | 1,089.31 | ST | -101.27 | 0.00 | 1,190.58 | 0.00 | 0.00 |
| 03/13/2014 | 12/26/2014 | 624.72   | 0.00 | 3138AFC24 | FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24                    | 107 156 | 100 000 | 669.43   | 624.72   | ST | -44.71  | 0.00 | 669.43   | 0.00 | 0.00 |
| 11/06/2014 | 01/23/2015 | 5,000.00 | 0.00 | 931427AH1 | WALGREENS BOOTS ALLIANCE INC SR UNSECURED 3 80000% 11/18/2024 931427AH1 MN_18 | 99 769  | 104 478 | 4,988.45 | 5,223.90 | ST | 235.45  | 0.00 | 4,988.45 | 0.00 | 0.00 |

|            |            |           |      |           |                                                                                                                              |         |         |           |           |    |          |      |           |      |      |
|------------|------------|-----------|------|-----------|------------------------------------------------------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|----------|------|-----------|------|------|
| 03/13/2014 | 01/25/2015 | 650 24    | 0 00 | 31418RP70 | FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040                                                                 | 109 297 | 100 000 | 710 69    | 650 24    | ST | -60 45   | 0 00 | 710 69    | 0 00 | 0 00 |
| 03/13/2014 | 01/25/2015 | 907 77    | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#A11888<br>4 50000%<br>5/1/2041                                                    | 107 156 | 100 000 | 972 73    | 907 77    | ST | -64 96   | 0 00 | 972 73    | 0 00 | 0 00 |
| 04/30/2014 | 01/30/2015 | 10,000 00 | 0 00 | 912828SE1 | 3138AFC24<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>0 25000%<br>2/15/2015                                                   | 100 133 | 100 007 | 10,013 31 | 10,000 75 | ST | -12 56   | 0 00 | 10,013 31 | 0 00 | 0 00 |
| 11/26/2014 | 02/05/2015 | 5,000 00  | 0 00 | 912828F62 | 912828SE1<br>FA_15<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>1 50000%<br>10/31/2019                                         | 99 782  | 101 007 | 4,989 08  | 5,050 37  | ST | 61 29    | 0 00 | 4,989 08  | 0 00 | 0 00 |
| 04/07/2014 | 02/09/2015 | 10,000 00 | 0 00 | 685218AB5 | AO_31<br>**ORANGE S<br>A SR<br>UNSECURED<br>5 50000%<br>2/6/2044                                                             | 104 977 | 119 953 | 10,497 70 | 11,995 30 | ST | 1,497 60 | 0 00 | 10,497 70 | 0 00 | 0 00 |
| 03/13/2014 | 02/25/2015 | 588 54    | 0 00 | 31418RP70 | 685218AB5<br>CALLABLE @<br>100 00<br>08/06/43<br>FA_06<br>CC<br>FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040 | 109 297 | 100 000 | 643 26    | 588 54    | ST | -54 72   | 0 00 | 643 26    | 0 00 | 0 00 |
| 03/13/2014 | 02/25/2015 | 805 53    | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#A11888<br>4 50000%<br>5/1/2041                                                    | 107 156 | 100 000 | 863 18    | 805 53    | ST | -57 65   | 0 00 | 863 18    | 0 00 | 0 00 |

|            |            |          |      |           |                                                                             |        |         |           |           |    |         |      |           |      |      |
|------------|------------|----------|------|-----------|-----------------------------------------------------------------------------|--------|---------|-----------|-----------|----|---------|------|-----------|------|------|
| 05/13/2014 | 02/25/2015 | 5,000.00 | 0.00 | 502413BD8 | L-3 COMMUNICATIONS CORP<br>3.950000%<br>5/28/2024<br>502413BD8<br>MN_28     | 99 445 | 102 852 | 4,972.25  | 5,142.60  | ST | 170.35  | 0.00 | 4,972.25  | 0.00 | 0.00 |
| 09/23/2014 | 03/02/2015 | 7,389.16 | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 150 | 10 130  | 75,000.00 | 74,852.22 | ST | -147.78 | 0.00 | 75,000.00 | 0.00 | 0.00 |
| 09/02/2014 | 03/02/2015 | 203.91   | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 210 | 10 130  | 2,081.95  | 2,065.64  | ST | -16.31  | 0.00 | 2,081.95  | 0.00 | 0.00 |
| 08/01/2014 | 03/02/2015 | 204.34   | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 210 | 10 130  | 2,086.34  | 2,069.99  | ST | -16.35  | 0.00 | 2,086.34  | 0.00 | 0.00 |
| 07/01/2014 | 03/02/2015 | 193.38   | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 270 | 10 130  | 1,985.78  | 1,958.71  | ST | -27.07  | 0.00 | 1,985.78  | 0.00 | 0.00 |
| 06/02/2014 | 03/02/2015 | 199.93   | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 260 | 10 130  | 2,051.23  | 2,025.24  | ST | -25.99  | 0.00 | 2,051.23  | 0.00 | 0.00 |
| 05/01/2014 | 03/02/2015 | 193.18   | 0.00 | NFIIX     | **NEUBERGER BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 240 | 10 130  | 1,978.15  | 1,956.90  | ST | -21.25  | 0.00 | 1,978.15  | 0.00 | 0.00 |

|            |            |        |      |       |                                                                                |        |        |          |          |    |        |      |          |      |      |
|------------|------------|--------|------|-------|--------------------------------------------------------------------------------|--------|--------|----------|----------|----|--------|------|----------|------|------|
| 04/01/2014 | 03/02/2015 | 198 78 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 270 | 10 130 | 2,041 47 | 2,013 84 | ST | -27 83 | 0 00 | 2,041 47 | 0 00 | 0 00 |
| 03/03/2014 | 03/02/2015 | 187 47 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 280 | 10 130 | 1,927 14 | 1,899 02 | ST | -28 12 | 0 00 | 1,927 14 | 0 00 | 0 00 |
| 03/02/2015 | 03/02/2015 | 225 53 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 120 | 10 130 | 2,282 33 | 2,284 59 | ST | 2 26   | 0 00 | 2,282 33 | 0 00 | 0 00 |
| 02/02/2015 | 03/02/2015 | 254 19 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 9 990  | 10 130 | 2,539 37 | 2,574 95 | ST | 35 58  | 0 00 | 2,539 37 | 0 00 | 0 00 |
| 10/01/2014 | 03/02/2015 | 212 06 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 100 | 10 130 | 2,141 79 | 2,148 15 | ST | 6 36   | 0 00 | 2,141 79 | 0 00 | 0 00 |
| 01/02/2015 | 03/02/2015 | 246 59 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 9 990  | 10 130 | 2,463 46 | 2,497 99 | ST | 34 53  | 0 00 | 2,463 46 | 0 00 | 0 00 |
| 11/03/2014 | 03/02/2015 | 237 53 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 110 | 10 130 | 2,401 41 | 2,406 16 | ST | 4 75   | 0 00 | 2,401 41 | 0 00 | 0 00 |

|            |            |           |      |           |                         |         |         |           |           |    |         |      |           |      |      |
|------------|------------|-----------|------|-----------|-------------------------|---------|---------|-----------|-----------|----|---------|------|-----------|------|------|
| 02/09/2015 | 03/03/2015 | 5,000.00  | 0.00 | 912810RG5 | UNITED STATES           | 117,082 | 113,925 | 5,854.12  | 5,696.27  | ST | -157.85 | 0.00 | 5,854.12  | 0.00 | 0.00 |
|            |            |           |      |           | TREASURY BONDS          |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 3.375000% 5/15/2044     |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 912810RG5 MN_15         |         |         |           |           |    |         |      |           |      |      |
| 11/04/2014 | 03/05/2015 | 5,000.00  | 0.00 | 655044AH8 | NOBLE ENERGY INC        | 99,695  | 101,882 | 4,984.75  | 5,094.10  | ST | 109.35  | 0.00 | 4,984.75  | 0.00 | 0.00 |
|            |            |           |      |           | SENIOR NOTES            |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 3.900000% 11/15/2024    |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 655044AH8 MN_15         |         |         |           |           |    |         |      |           |      |      |
| 05/22/2014 | 03/11/2015 | 5,000.00  | 0.00 | 25152RXA6 | ***DEUTSCHE BANK AG     | 99,619  | 103,375 | 4,980.95  | 5,168.75  | ST | 187.80  | 0.00 | 4,980.95  | 0.00 | 0.00 |
|            |            |           |      |           | 3.700000% 5/30/2024     |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 25152RXA6 MN_30         |         |         |           |           |    |         |      |           |      |      |
| 09/30/2014 | 03/11/2015 | 10,000.00 | 0.00 | 912810FT0 | UNITED STATES           | 123,832 | 131,855 | 12,383.24 | 13,185.51 | ST | 802.27  | 0.00 | 12,383.24 | 0.00 | 0.00 |
|            |            |           |      |           | TREASURY BONDS 30 YEAR  |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 4.500000% 02/15/2036    |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 912810FT0 FA_15         |         |         |           |           |    |         |      |           |      |      |
| 03/05/2015 | 03/24/2015 | 5,000.00  | 0.00 | 38145XAA1 | GOLDMAN SACHS GROUP INC | 101,754 | 101,938 | 5,087.70  | 5,096.90  | ST | 9.20    | 0.00 | 5,087.70  | 0.00 | 0.00 |
|            |            |           |      |           | 2.625000% 1/31/2019     |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 38145XAA1 JJ_31         |         |         |           |           |    |         |      |           |      |      |
| 06/26/2014 | 03/24/2015 | 5,000.00  | 0.00 | 61166WAU5 | MONSANTO CO NEW         | 99,940  | 104,308 | 4,997.00  | 5,215.40  | ST | 218.40  | 0.00 | 4,997.00  | 0.00 | 0.00 |
|            |            |           |      |           | 3.375000% 7/15/2024     |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 61166WAU5 CALLABLE @    |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | 100.00 04/15/24 JJ_15   |         |         |           |           |    |         |      |           |      |      |
|            |            |           |      |           | CC                      |         |         |           |           |    |         |      |           |      |      |

|            |            |           |      |           |                                                                                     |         |         |           |           |    |         |      |           |      |      |
|------------|------------|-----------|------|-----------|-------------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|---------|------|-----------|------|------|
| 08/28/2014 | 03/24/2015 | 15,000.00 | 0.00 | 912828WJ5 | UNITED STATES TREASURY NOTE<br>2.50000%<br>5/15/2024<br>912828WJ5                   | 101 426 | 105 484 | 15,213.93 | 15,819.67 | ST | 605.74  | 0.00 | 15,213.93 | 0.00 | 0.00 |
| 01/30/2015 | 03/25/2015 | 324.95    | 0.00 | 3138WCZ97 | MN_15<br>FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4.00000%<br>10/1/2044<br>3138WCZ97 | 107 188 | 100 000 | 348.31    | 324.95    | ST | -23.36  | 0.00 | 348.31    | 0.00 | 0.00 |
| 01/30/2015 | 03/25/2015 | 74.33     | 0.00 | 3138WWCP4 | FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4.00000%<br>9/1/2043<br>3138WWCP4           | 107 125 | 100 000 | 79.63     | 0.00      | ST | -79.63  | 0.00 | 79.63     | 0.00 | 0.00 |
| 01/30/2015 | 03/25/2015 | 369.51    | 0.00 | 3138X3E32 | FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4.00000%<br>8/1/2043<br>3138X3E32           | 107 125 | 100 000 | 395.84    | 0.00      | ST | -395.84 | 0.00 | 395.84    | 0.00 | 0.00 |
| 05/30/2014 | 03/26/2015 | 5,000.00  | 0.00 | 912810RE0 | UNITED STATES TREASURY BONDS<br>3.62500%<br>2/15/2044<br>912810RE0                  | 108 098 | 121 328 | 5,304.90  | 6,066.39  | ST | 761.49  | 0.00 | 5,304.90  | 0.00 | 0.00 |
| 03/05/2015 | 04/25/2015 | 2,408.23  | 0.00 | 3138WBSS5 | FA_15<br>FNMA GTD<br>PASS THRU<br>POOL#AS2328<br>4.50000%<br>5/1/2044<br>3138WBSS5  | 108 531 | 100 000 | 2,613.68  | 2,408.23  | ST | -205.45 | 0.00 | 2,613.68  | 0.00 | 0.00 |
| 01/30/2015 | 04/25/2015 | 629.74    | 0.00 | 3138WCZ97 | FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4.00000%<br>10/1/2044<br>3138WCZ97          | 107 188 | 100 000 | 675.00    | 629.74    | ST | -45.26  | 0.00 | 675.00    | 0.00 | 0.00 |
| 03/05/2015 | 04/25/2015 | 973.55    | 0.00 | 3138WDKR1 | FNMA GTD<br>PASS THRU<br>POOL#AS3903<br>4.00000%<br>11/1/2044<br>3138WDKR1          | 106 695 | 100 000 | 1,038.73  | 973.55    | ST | -65.18  | 0.00 | 1,038.73  | 0.00 | 0.00 |

|            |            |           |      |           |                                                                        |         |         |           |          |    |         |      |           |      |      |
|------------|------------|-----------|------|-----------|------------------------------------------------------------------------|---------|---------|-----------|----------|----|---------|------|-----------|------|------|
| 03/05/2015 | 04/25/2015 | 99 65     | 0 00 | 3138WEEW5 | FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045           | 104 516 | 100 000 | 104 15    | 99 65    | ST | -4 50   | 0 00 | 104 15    | 0 00 | 0 00 |
| 01/30/2015 | 04/25/2015 | 225 31    | 0 00 | 3138WWCP4 | FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043           | 107 125 | 100 000 | 241 36    | 225 31   | ST | -16 05  | 0 00 | 241 36    | 0 00 | 0 00 |
| 01/30/2015 | 04/25/2015 | 445 96    | 0 00 | 3138X3E32 | FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043           | 107 125 | 100 000 | 477 73    | 445 96   | ST | -31 77  | 0 00 | 477 73    | 0 00 | 0 00 |
| 01/30/2015 | 05/05/2015 | 10,000 00 | 0 00 | 912828H52 | UNITED<br>STATES<br>TREASURY<br>NOTE<br>1 25000%<br>1/31/2020          | 100 290 | 98 750  | 10,028 97 | 9,874 97 | ST | -154 00 | 0 00 | 10,030 50 | 0 00 | 0 00 |
| 01/30/2015 | 05/13/2015 | 10,000 00 | 0 00 | 912828H52 | JJ_31<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>1 25000%<br>1/31/2020 | 100 288 | 98 691  | 10,028 83 | 9,869 11 | ST | -159 72 | 0 00 | 10,030 51 | 0 00 | 0 00 |
| 03/28/2015 | 05/25/2015 | 480 81    | 0 00 | 3138M1EN4 | FNMA GTD<br>PASS THRU<br>POOL#AO914<br>0 3 50000%<br>7/1/2042          | 104 859 | 100 000 | 504 17    | 480 81   | ST | -23 36  | 0 00 | 504 17    | 0 00 | 0 00 |
| 03/05/2015 | 05/25/2015 | 1,417 17  | 0 00 | 3138WBSS5 | FNMA GTD<br>PASS THRU<br>POOL#AS2328<br>4 50000%<br>5/1/2044           | 108 531 | 100 000 | 1,538 07  | 1,417 17 | ST | -120 90 | 0 00 | 1,538 07  | 0 00 | 0 00 |
| 01/30/2015 | 05/25/2015 | 340 96    | 0 00 | 3138WCZ97 | FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4 00000%<br>10/1/2044          | 107 188 | 100 000 | 365 47    | 340 96   | ST | -24 51  | 0 00 | 365 47    | 0 00 | 0 00 |
|            |            |           |      | 3138WCZ97 |                                                                        |         |         |           |          |    |         |      |           |      |      |

|            |            |          |      |           |                                                                            |         |         |          |          |    |         |      |          |      |      |
|------------|------------|----------|------|-----------|----------------------------------------------------------------------------|---------|---------|----------|----------|----|---------|------|----------|------|------|
| 03/05/2015 | 05/25/2015 | 963 10   | 0 00 | 3138WDKR1 | FNMA GTD<br>PASS THRU<br>POOL#AS3903<br>4 00000%<br>11/1/2044              | 106 695 | 100 000 | 1,027 58 | 963 10   | ST | -64 48  | 0 00 | 1,027 58 | 0 00 | 0 00 |
| 03/05/2015 | 05/25/2015 | 86 13    | 0 00 | 3138WEEW5 | 3138WDKR1<br>FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045  | 104 516 | 100 000 | 90 02    | 86 13    | ST | -3 89   | 0 00 | 90 02    | 0 00 | 0 00 |
| 01/30/2015 | 05/25/2015 | 192 77   | 0 00 | 3138WVCP4 | 3138WEEW5<br>FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043  | 107 125 | 100 000 | 206 50   | 192 77   | ST | -13 73  | 0 00 | 206 50   | 0 00 | 0 00 |
| 01/30/2015 | 05/25/2015 | 362 76   | 0 00 | 3138X3E32 | 3138WVCP4<br>FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043  | 107 125 | 100 000 | 388 61   | 362 76   | ST | -25 85  | 0 00 | 388 61   | 0 00 | 0 00 |
| 01/23/2015 | 06/10/2015 | 5,000 00 | 0 00 | 912828D56 | 3138X3E32<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>2 37500%<br>8/15/2024 | 104 760 | 99 254  | 5,238 02 | 4,962 70 | ST | -275 32 | 0 00 | 5,246 70 | 0 00 | 0 00 |
| 03/26/2015 | 06/25/2015 | 500 94   | 0 00 | 3138M1EN4 | FA_15<br>FNMA GTD<br>PASS THRU<br>POOL#AO914<br>0 3 50000%<br>7/1/2042     | 104 859 | 100 000 | 525 28   | 500 94   | ST | -24 34  | 0 00 | 525 28   | 0 00 | 0 00 |
| 03/05/2015 | 06/25/2015 | 1,375 85 | 0 00 | 3138WBSS5 | 3138M1EN4<br>FNMA GTD<br>PASS THRU<br>POOL#AS2328<br>4 50000%<br>5/1/2044  | 108 531 | 100 000 | 1,493 23 | 1,375 85 | ST | -117 38 | 0 00 | 1,493 23 | 0 00 | 0 00 |
| 01/30/2015 | 06/25/2015 | 206 50   | 0 00 | 3138WCZ97 | 3138WBSS5<br>FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4 00000%<br>10/1/2044 | 107 188 | 100 000 | 221 34   | 206 50   | ST | -14 84  | 0 00 | 221 34   | 0 00 | 0 00 |

|            |            |          |      |           |                                                               |         |         |          |          |    |         |      |          |      |      |
|------------|------------|----------|------|-----------|---------------------------------------------------------------|---------|---------|----------|----------|----|---------|------|----------|------|------|
| 03/05/2015 | 06/25/2015 | 1,290 76 | 0 00 | 3138WDKR1 | FNMA GTD<br>PASS THRU<br>POOL#AS3903<br>4 00000%<br>11/1/2044 | 106 695 | 100 000 | 1,377 18 | 1,290 76 | ST | -86 42  | 0 00 | 1,377 18 | 0 00 | 0 00 |
| 03/05/2015 | 06/25/2015 | 42 78    | 0 00 | 3138WEEW5 | FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045  | 104 516 | 100 000 | 44 71    | 42 78    | ST | -1 93   | 0 00 | 44 71    | 0 00 | 0 00 |
| 01/30/2015 | 06/25/2015 | 167 64   | 0 00 | 3138WVCP4 | FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043  | 107 125 | 100 000 | 179 58   | 167 64   | ST | -11 94  | 0 00 | 179 58   | 0 00 | 0 00 |
| 01/30/2015 | 06/25/2015 | 256 71   | 0 00 | 3138X3E32 | FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043  | 107 125 | 100 000 | 275 00   | 256 71   | ST | -18 29  | 0 00 | 275 00   | 0 00 | 0 00 |
| 06/30/2015 | 07/13/2015 | 5,000 00 | 0 00 | 912828XH8 | UNITED<br>STATES<br>TREASURY<br>NOTE<br>1 62500%<br>6/30/2020 | 99 942  | 99 586  | 4,997 09 | 4,979 28 | ST | -17 81  | 0 00 | 4,997 09 | 0 00 | 0 00 |
| 03/05/2015 | 07/20/2015 | 5,000 00 | 0 00 | 912828J27 | UNITED<br>STATES<br>TREASURY<br>NOTE<br>2 00000%<br>2/15/2025 | 98 946  | 98 828  | 4,947 29 | 4,841 39 | ST | -105 90 | 0 00 | 4,947 29 | 0 00 | 0 00 |
| 03/11/2015 | 07/20/2015 | 5,000 00 | 0 00 | 912828J27 | UNITED<br>STATES<br>TREASURY<br>NOTE<br>2 00000%<br>2/15/2025 | 98 786  | 98 828  | 4,939 28 | 4,841 38 | ST | -97 90  | 0 00 | 4,939 28 | 0 00 | 0 00 |

|            |            |           |      |           |                                                                            |         |         |           |           |    |         |      |           |      |      |
|------------|------------|-----------|------|-----------|----------------------------------------------------------------------------|---------|---------|-----------|-----------|----|---------|------|-----------|------|------|
| 02/23/2015 | 07/20/2015 | 10,000.00 | 0.00 | 912828J27 | UNITED STATES TREASURY NOTE<br>2 00000%<br>2/15/2025<br>912828J27<br>FA_15 | 99 270  | 96 828  | 9,926.99  | 9,682.77  | ST | -244.22 | 0.00 | 9,926.99  | 0.00 | 0.00 |
| 02/25/2015 | 07/20/2015 | 5,000.00  | 0.00 | 912828J27 | UNITED STATES TREASURY NOTE<br>2 00000%<br>2/15/2025<br>912828J27<br>FA_15 | 100 128 | 96 828  | 5,006.42  | 4,841.39  | ST | -165.03 | 0.00 | 5,006.66  | 0.00 | 0.00 |
| 05/13/2015 | 07/23/2015 | 15,000.00 | 0.00 | 747525AD5 | QUALCOMM INC SENIOR NOTES<br>2.25000%<br>5/20/2020<br>747525AD5<br>MN_20   | 99 920  | 97 525  | 14,988.00 | 14,628.75 | ST | -359.25 | 0.00 | 14,988.00 | 0.00 | 0.00 |
| 03/26/2015 | 07/25/2015 | 493.90    | 0.00 | 3138M1EN4 | FNMA GTD PASS THRU<br>POOL#AO914<br>0 3 50000%<br>7/1/2042<br>3138M1EN4    | 104 859 | 100 000 | 517.90    | 493.90    | ST | -24.00  | 0.00 | 517.90    | 0.00 | 0.00 |
| 03/05/2015 | 07/25/2015 | 2,135.69  | 0.00 | 3138WBSS5 | FNMA GTD PASS THRU<br>POOL#AS2328<br>4 50000%<br>5/1/2044<br>3138WBSS5     | 108 531 | 100 000 | 2,317.89  | 2,135.69  | ST | -182.20 | 0.00 | 2,317.89  | 0.00 | 0.00 |
| 01/30/2015 | 07/25/2015 | 239.29    | 0.00 | 3138WCZ97 | FNMA GTD PASS THRU<br>POOL#AS3467<br>4 00000%<br>10/1/2044<br>3138WCZ97    | 107 188 | 100 000 | 256.49    | 239.29    | ST | -17.20  | 0.00 | 256.49    | 0.00 | 0.00 |
| 03/05/2015 | 07/25/2015 | 432.25    | 0.00 | 3138WDKR1 | FNMA GTD PASS THRU<br>POOL#AS3903<br>4 00000%<br>11/1/2044<br>3138WDKR1    | 106 695 | 100 000 | 461.19    | 432.25    | ST | -28.94  | 0.00 | 461.19    | 0.00 | 0.00 |

|            |            |          |      |           |                                                                                                                                   |         |         |          |          |    |         |      |          |      |      |
|------------|------------|----------|------|-----------|-----------------------------------------------------------------------------------------------------------------------------------|---------|---------|----------|----------|----|---------|------|----------|------|------|
| 03/05/2015 | 07/25/2015 | 146 60   | 0 00 | 3138WEEW5 | FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045                                                                      | 104 516 | 100 000 | 153 22   | 146 60   | ST | -6 62   | 0 00 | 153 22   | 0 00 | 0 00 |
| 01/30/2015 | 07/25/2015 | 202 49   | 0 00 | 3138WVCP4 | 3138WEEW5<br>FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043                                                         | 107 125 | 100 000 | 216 92   | 202 49   | ST | -14 43  | 0 00 | 216 92   | 0 00 | 0 00 |
| 01/30/2015 | 07/25/2015 | 226 64   | 0 00 | 3138X3E32 | 3138WVCP4<br>FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043                                                         | 107 125 | 100 000 | 242 79   | 226 64   | ST | -16 15  | 0 00 | 242 79   | 0 00 | 0 00 |
| 03/05/2015 | 08/03/2015 | 5,000 00 | 0 00 | 00507UAU5 | 3138X3E32<br>**ACTAVIS<br>FDG SCS GTD<br>NT 4 75000%<br>3/15/2045<br>00507UAU5<br>CALLABLE @<br>100 00<br>09/15/44<br>MS_15<br>CC | 102 491 | 93 749  | 5,124 53 | 4,687 45 | ST | -437 08 | 0 00 | 5,125 30 | 0 00 | 0 00 |
| 03/03/2015 | 08/03/2015 | 5,000 00 | 0 00 | 00507UAU5 | **ACTAVIS<br>FDG SCS GTD<br>NT 4 75000%<br>3/15/2045<br>00507UAU5<br>CALLABLE @<br>100 00<br>09/15/44<br>MS_15<br>CC              | 99 477  | 93 749  | 4,973 85 | 4,687 45 | ST | -286 40 | 0 00 | 4,973 85 | 0 00 | 0 00 |
| 03/26/2015 | 08/25/2015 | 292.02   | 0 00 | 3138M1EN4 | FNMA GTD<br>PASS THRU<br>POOL#AO914<br>0 3 50000%<br>7/1/2042                                                                     | 104 859 | 100 000 | 308 21   | 292 02   | ST | -14 19  | 0 00 | 306 21   | 0 00 | 0 00 |
| 03/05/2015 | 08/25/2015 | 1,059 23 | 0 00 | 3138WBSS5 | 3138M1EN4<br>FNMA GTD<br>PASS THRU<br>POOL#AS2328<br>4 50000%<br>5/1/2044<br>3138WBSS5                                            | 108 531 | 100 000 | 1,149 60 | 1,059 23 | ST | -90 37  | 0 00 | 1,149 60 | 0 00 | 0 00 |

|            |            |           |      |           |                                                                                     |         |         |           |           |    |        |      |           |      |      |
|------------|------------|-----------|------|-----------|-------------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|--------|------|-----------|------|------|
| 01/30/2015 | 08/25/2015 | 177 77    | 0 00 | 3138WCZ97 | FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4 00000%<br>10/1/2044                       | 107 188 | 100 000 | 190 55    | 177 77    | ST | -12.78 | 0 00 | 190 55    | 0 00 | 0 00 |
| 03/05/2015 | 08/25/2015 | 339 34    | 0 00 | 3138WDKR1 | 3138WCZ97<br>FNMA GTD<br>PASS THRU<br>POOL#AS3903<br>4 00000%<br>11/1/2044          | 106 695 | 100 000 | 362.06    | 339 34    | ST | -22.72 | 0 00 | 362.06    | 0 00 | 0 00 |
| 03/05/2015 | 08/25/2015 | 162 25    | 0 00 | 3138WEEW5 | 3138WDKR1<br>FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045           | 104 516 | 100 000 | 169 58    | 162 25    | ST | -7 33  | 0 00 | 169 58    | 0 00 | 0 00 |
| 01/30/2015 | 08/25/2015 | 203 54    | 0 00 | 3138WVCP4 | 3138WEEW5<br>FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043           | 107 125 | 100 000 | 218 04    | 203 54    | ST | -14.50 | 0 00 | 218 04    | 0 00 | 0 00 |
| 01/30/2015 | 08/25/2015 | 160 37    | 0 00 | 3138X3E32 | 3138WVCP4<br>FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043           | 107.125 | 100 000 | 171 80    | 160.37    | ST | -11 43 | 0 00 | 171 80    | 0 00 | 0 00 |
| 07/20/2015 | 09/02/2015 | 25,000 00 | 0 00 | 91324PCP5 | 3138X3E32<br>UNITEDHEALT<br>H GROUP INC<br>3.75000%<br>7/15/2025                    | 99 729  | 102 444 | 24,932 25 | 25,611 00 | ST | 678.75 | 0 00 | 24,932 25 | 0 00 | 0 00 |
| 09/02/2015 | 09/09/2015 | 10,000 00 | 0 00 | 912828K74 | 91324PCP5<br>JJ_15<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>2.00000%<br>8/15/2025 | 98 418  | 98 214  | 9,841 84  | 9,821 44  | ST | -20 40 | 0 00 | 9,841 84  | 0 00 | 0 00 |
| 07/30/2015 | 09/10/2015 | 10,000 00 | 0 00 | 912828XM7 | 912828K74<br>FA_15<br>UNITED<br>STATES<br>TREASURY<br>NOTE<br>1 62500%<br>7/31/2020 | 100 019 | 100 332 | 10,001 89 | 10,033 17 | ST | 31 28  | 0 00 | 10,001 99 | 0 00 | 0 00 |
|            |            |           |      |           | 912828XM7<br>JJ_31                                                                  |         |         |           |           |    |        |      |           |      |      |

|                    |            |            |      |           |                                                                            |         |         |           |           |    |        |          |           |      |      |
|--------------------|------------|------------|------|-----------|----------------------------------------------------------------------------|---------|---------|-----------|-----------|----|--------|----------|-----------|------|------|
| 03/26/2015         | 09/25/2015 | 440 50     | 0.00 | 3138M1EN4 | FNMA GTD<br>PASS THRU<br>POOL#AO914<br>0 3 50000%<br>7/1/2042              | 104 859 | 100 000 | 461 91    | 440 50    | ST | -21 41 | 0 00     | 461 91    | 0 00 | 0 00 |
| 03/05/2015         | 09/25/2015 | 1,072 90   | 0 00 | 3138WBSS5 | 3138M1EN4<br>FNMA GTD<br>PASS THRU<br>POOL#AS2328<br>4 50000%<br>5/1/2044  | 108 531 | 100 000 | 1,164 43  | 1,072 90  | ST | -91 53 | 0 00     | 1,164 43  | 0 00 | 0 00 |
| 01/30/2015         | 09/25/2015 | 98 39      | 0 00 | 3138WCZ97 | 3138WBSS5<br>FNMA GTD<br>PASS THRU<br>POOL#AS3467<br>4 00000%<br>10/1/2044 | 107 188 | 100 000 | 105 46    | 98 39     | ST | -7 07  | 0 00     | 105 46    | 0 00 | 0 00 |
| 03/05/2015         | 09/25/2015 | 195 01     | 0 00 | 3138WDKR1 | 3138WCZ97<br>FNMA GTD<br>PASS THRU<br>POOL#AS3903<br>4 00000%<br>11/1/2044 | 108 695 | 100 000 | 208 07    | 195 01    | ST | -13 06 | 0 00     | 208 07    | 0 00 | 0 00 |
| 03/05/2015         | 09/25/2015 | 174 31     | 0 00 | 3138WEEW5 | 3138WDKR1<br>FNMA GTD<br>PASS THRU<br>POOL#AS4648<br>3 50000%<br>3/1/2045  | 104 516 | 100 000 | 182 18    | 174 31    | ST | -7 87  | 0 00     | 182 18    | 0 00 | 0 00 |
| 01/30/2015         | 09/25/2015 | 74 35      | 0 00 | 3138WVCP4 | 3138WEEW5<br>FNMA GTD<br>PASS THRU<br>POOL#AT7277<br>4 00000%<br>9/1/2043  | 107 125 | 100 000 | 79 65     | 74 35     | ST | -5 30  | 0 00     | 79 65     | 0 00 | 0 00 |
| 01/30/2015         | 09/25/2015 | 213 36     | 0 00 | 3138X3E32 | 3138WVCP4<br>FNMA GTD<br>PASS THRU<br>POOL#AU3753<br>4 00000%<br>8/1/2043  | 107 125 | 100 000 | 228 56    | 213 36    | ST | -15 20 | 0 00     | 228 56    | 0 00 | 0 00 |
| ST - TERM<br>TOTAL |            | 324,664 84 |      |           |                                                                            |         |         |           |           |    |        |          |           |      |      |
| 01/06/2014         | 01/15/2015 | 15,000 00  | 0 00 | 912828WE6 | UNITED<br>STATES<br>TREASURY<br>NOTE<br>2 75000%<br>11/15/2023             | 98 164  | 109 125 | 14,724 67 | 15,368 69 | LT | 0 00   | 1,644 02 | 14,724 67 | 0 00 | 0 00 |
|                    |            |            |      |           | 912828WE6<br>MN_15                                                         |         |         |           |           |    |        |          |           |      |      |

|            |            |        |      |       |                                                                                |        |        |          |          |    |      |        |          |      |      |
|------------|------------|--------|------|-------|--------------------------------------------------------------------------------|--------|--------|----------|----------|----|------|--------|----------|------|------|
| 07/01/2013 | 03/02/2015 | 191 97 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 200 | 10 130 | 1,958 12 | 1,944 69 | LT | 0 00 | -13 43 | 1,958 12 | 0 00 | 0 00 |
| 02/03/2014 | 03/02/2015 | 194 87 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 300 | 10 130 | 2,007 15 | 1,974 02 | LT | 0 00 | -33 13 | 2,007 15 | 0 00 | 0 00 |
| 01/02/2014 | 03/02/2015 | 213 81 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 290 | 10 130 | 2,200 07 | 2,165 86 | LT | 0 00 | -34 21 | 2,200 07 | 0 00 | 0 00 |
| 12/02/2013 | 03/02/2015 | 194 84 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 280 | 10 130 | 2,002 92 | 1,973 70 | LT | 0 00 | -29 22 | 2,002 92 | 0 00 | 0 00 |
| 11/01/2013 | 03/02/2015 | 207 23 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 290 | 10 130 | 2,132 39 | 2,099 23 | LT | 0 00 | -33 16 | 2,132 39 | 0 00 | 0 00 |
| 10/01/2013 | 03/02/2015 | 203 93 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 230 | 10 130 | 2,086 18 | 2,065 79 | LT | 0 00 | -20 39 | 2,086 18 | 0 00 | 0 00 |
| 09/03/2013 | 03/02/2015 | 190 90 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 230 | 10 130 | 1,952 89 | 1,933 80 | LT | 0 00 | -19 09 | 1,952 89 | 0 00 | 0 00 |

|            |            |           |      |       |                                                                                |        |        |            |            |    |      |           |            |      |      |
|------------|------------|-----------|------|-------|--------------------------------------------------------------------------------|--------|--------|------------|------------|----|------|-----------|------------|------|------|
| 08/01/2013 | 03/02/2015 | 190 34    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 300 | 10 130 | 1,960 53   | 1,928 17   | LT | 0 00 | -32 36    | 1,960 53   | 0 00 | 0 00 |
| 06/03/2013 | 03/02/2015 | 215 61    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 320 | 10 130 | 2,225 08   | 2,184 12   | LT | 0 00 | -40 96    | 2,225 08   | 0 00 | 0 00 |
| 05/01/2013 | 03/02/2015 | 197 65    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 360 | 10 130 | 2,047 69   | 2,002 22   | LT | 0 00 | -45 47    | 2,047 69   | 0 00 | 0 00 |
| 04/01/2013 | 03/02/2015 | 207 57    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 330 | 10 130 | 2,144 17   | 2,102 65   | LT | 0 00 | -41 52    | 2,144 17   | 0 00 | 0 00 |
| 03/01/2013 | 03/02/2015 | 34,079 84 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 270 | 10 130 | 350,000 00 | 345,228 82 | LT | 0 00 | -4,771 18 | 350,000 00 | 0 00 | 0 00 |
| 03/01/2013 | 03/02/2015 | 105 32    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 270 | 10 130 | 1,081 67   | 1,066 92   | LT | 0 00 | -14 75    | 1,081 67   | 0 00 | 0 00 |
| 02/01/2013 | 03/02/2015 | 100 42    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 290 | 10 130 | 1,033 35   | 1,017 28   | LT | 0 00 | -16 07    | 1,033 35   | 0 00 | 0 00 |

|            |            |        |      |       |                                                                                |        |        |          |          |    |      |        |          |      |      |
|------------|------------|--------|------|-------|--------------------------------------------------------------------------------|--------|--------|----------|----------|----|------|--------|----------|------|------|
| 01/02/2013 | 03/02/2015 | 113 19 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 240 | 10 130 | 1,159 05 | 1,146 59 | LT | 0 00 | -12 46 | 1,159 05 | 0 00 | 0 00 |
| 12/03/2012 | 03/02/2015 | 96 41  | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 230 | 10 130 | 986 32   | 976 67   | LT | 0 00 | -9 65  | 986 32   | 0 00 | 0 00 |
| 11/01/2012 | 03/02/2015 | 111 61 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 220 | 10 130 | 1,140 66 | 1,130 62 | LT | 0 00 | -10 04 | 1,140 66 | 0 00 | 0 00 |
| 10/01/2012 | 03/02/2015 | 102 78 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 230 | 10 130 | 1,051 42 | 1,041.14 | LT | 0 00 | -10 28 | 1,051 42 | 0 00 | 0 00 |
| 09/04/2012 | 03/02/2015 | 111 88 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 160 | 10 130 | 1,136 74 | 1,133 38 | LT | 0 00 | -3 36  | 1,136 74 | 0 00 | 0 00 |
| 08/01/2012 | 03/02/2015 | 111 38 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 110 | 10 130 | 1,126 05 | 1,128 28 | LT | 0 00 | 2 23   | 1,126 05 | 0 00 | 0 00 |
| 07/02/2012 | 03/02/2015 | 107 70 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 070 | 10 130 | 1,084 51 | 1,090 97 | LT | 0 00 | 6 46   | 1,084 51 | 0 00 | 0 00 |

|            |            |          |      |       |                                                                                |        |        |           |           |    |      |        |           |      |      |
|------------|------------|----------|------|-------|--------------------------------------------------------------------------------|--------|--------|-----------|-----------|----|------|--------|-----------|------|------|
| 06/01/2012 | 03/02/2015 | 127 16   | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 020 | 10 130 | 1,274 15  | 1,288 14  | LT | 0 00 | 13 99  | 1,274 15  | 0 00 | 0 00 |
| 05/01/2012 | 03/02/2015 | 101 86   | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 180 | 10 130 | 1,036 89  | 1,031 80  | LT | 0 00 | -5 09  | 1,036 89  | 0 00 | 0 00 |
| 04/18/2012 | 03/02/2015 | 4,926 11 | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 150 | 10 130 | 50,000 00 | 49,901 47 | LT | 0 00 | -98 53 | 50,000 00 | 0 00 | 0 00 |
| 01/03/2012 | 03/02/2015 | 97 63    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 9 870  | 10 130 | 963 63    | 989 01    | LT | 0 00 | 25.38  | 963 63    | 0 00 | 0 00 |
| 02/01/2012 | 03/02/2015 | 95 97    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 060 | 10 130 | 965 42    | 972 14    | LT | 0 00 | 6 72   | 965 42    | 0 00 | 0 00 |
| 03/01/2012 | 03/02/2015 | 93 81    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 120 | 10.130 | 949 31    | 950 24    | LT | 0 00 | 0 93   | 949 31    | 0 00 | 0 00 |
| 04/02/2012 | 03/02/2015 | 98 05    | 0 00 | NFIIX | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10 150 | 10 130 | 995 20    | 993 24    | LT | 0 00 | -1 96  | 995 20    | 0 00 | 0 00 |

|            |            |          |      |           |               |         |         |          |          |    |      |         |          |      |      |
|------------|------------|----------|------|-----------|---------------|---------|---------|----------|----------|----|------|---------|----------|------|------|
| 01/06/2014 | 03/12/2015 | 5,000.00 | 0.00 | 912828WE6 | UNITED STATES | 98 164  | 105 789 | 4,908.22 | 5,289.43 | LT | 0.00 | 381.21  | 4,908.22 | 0.00 | 0.00 |
|            |            |          |      |           | TREASURY NOTE |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 2.75000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 11/15/2023    |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 912828WE6     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | MN_15         |         |         |          |          |    |      |         |          |      |      |
| 01/28/2014 | 03/24/2015 | 5,000.00 | 0.00 | 38145XAA1 | GOLDMAN SACHS | 99 684  | 101 938 | 4,984.20 | 5,096.90 | LT | 0.00 | 112.70  | 4,984.20 | 0.00 | 0.00 |
|            |            |          |      |           | GROUP INC     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 2.62500%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 1/31/2019     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 38145XAA1     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | JJ_31         |         |         |          |          |    |      |         |          |      |      |
| 03/13/2014 | 03/25/2015 | 1,190.09 | 0.00 | 31418RP70 | FNMA GTD      | 109 297 | 100 000 | 1,300.73 | 793.27   | LT | 0.00 | -507.46 | 1,300.73 | 0.00 | 0.00 |
|            |            |          |      |           | PASS THRU     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | POOL#AD4045   |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 5.00000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 4/1/2040      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 31418RP70     |         |         |          |          |    |      |         |          |      |      |
| 03/13/2014 | 03/25/2015 | 534.11   | 0.00 | 3138AFC24 | FNMA GTD      | 107 156 | 100 000 | 572.33   | 534.11   | LT | 0.00 | -38.22  | 572.33   | 0.00 | 0.00 |
|            |            |          |      |           | PASS THRU     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | POOL#AI1888   |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 4.50000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 5/1/2041      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 3138AFC24     |         |         |          |          |    |      |         |          |      |      |
| 03/13/2014 | 04/25/2015 | 1,309.66 | 0.00 | 31418RP70 | FNMA GTD      | 109 297 | 100 000 | 1,431.42 | 1,309.66 | LT | 0.00 | -121.76 | 1,431.42 | 0.00 | 0.00 |
|            |            |          |      |           | PASS THRU     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | POOL#AD4045   |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 5.00000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 4/1/2040      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 31418RP70     |         |         |          |          |    |      |         |          |      |      |
| 03/13/2014 | 04/25/2015 | 1,221.00 | 0.00 | 3138AFC24 | FNMA GTD      | 107 156 | 100 000 | 1,308.38 | 1,221.00 | LT | 0.00 | -87.38  | 1,308.38 | 0.00 | 0.00 |
|            |            |          |      |           | PASS THRU     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | POOL#AI1888   |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 4.50000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 5/1/2041      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 3138AFC24     |         |         |          |          |    |      |         |          |      |      |
| 04/10/2014 | 04/28/2015 | 5,000.00 | 0.00 | 92277GAD9 | VENTAS RLTY   | 99 304  | 103 015 | 4,965.20 | 5,150.75 | LT | 0.00 | 185.55  | 4,965.20 | 0.00 | 0.00 |
|            |            |          |      |           | LTD           |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | PARTNERSHIP   |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 3.75000%      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 5/1/2024      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 92277GAD9     |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | CALLABLE @    |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 100.00        |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | 02/01/24      |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | MN_01         |         |         |          |          |    |      |         |          |      |      |
|            |            |          |      |           | CC            |         |         |          |          |    |      |         |          |      |      |

|            |            |          |      |           |                                                                           |         |         |          |          |    |      |         |          |      |      |
|------------|------------|----------|------|-----------|---------------------------------------------------------------------------|---------|---------|----------|----------|----|------|---------|----------|------|------|
| 03/13/2014 | 05/25/2015 | 884 76   | 0 00 | 31418RP70 | FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040              | 109 297 | 100 000 | 967 01   | 884 76   | LT | 0 00 | -82 25  | 967 01   | 0 00 | 0 00 |
| 03/13/2014 | 05/25/2015 | 835 84   | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#AI1888<br>4 50000%<br>5/1/2041 | 107 156 | 100 000 | 895 65   | 835 84   | LT | 0 00 | -59 81  | 895 65   | 0 00 | 0 00 |
| 03/13/2014 | 06/25/2015 | 1,439 56 | 0 00 | 31418RP70 | 3138AFC24<br>FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040 | 109 297 | 100 000 | 1,573 39 | 1,439 56 | LT | 0 00 | -133 83 | 1,573 39 | 0 00 | 0 00 |
| 03/13/2014 | 06/25/2015 | 822 29   | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#AI1888<br>4 50000%<br>5/1/2041 | 107 156 | 100 000 | 881 13   | 822 29   | LT | 0 00 | -58 84  | 881 13   | 0 00 | 0 00 |
| 03/13/2014 | 07/25/2015 | 997 46   | 0 00 | 31418RP70 | 3138AFC24<br>FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040 | 109 297 | 100 000 | 1,090 19 | 997 46   | LT | 0 00 | -92 73  | 1,090 19 | 0 00 | 0 00 |
| 03/13/2014 | 07/25/2015 | 899 38   | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#AI1888<br>4 50000%<br>5/1/2041 | 107 156 | 100 000 | 963 74   | 899 38   | LT | 0 00 | -64 36  | 963 74   | 0 00 | 0 00 |
| 03/13/2014 | 08/25/2015 | 1,130 69 | 0 00 | 31418RP70 | 3138AFC24<br>FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5 00000%<br>4/1/2040 | 109 297 | 100 000 | 1,235 81 | 1,130 69 | LT | 0 00 | -105 12 | 1,235 81 | 0 00 | 0 00 |
| 03/13/2014 | 08/25/2015 | 670 48   | 0 00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#AI1888<br>4 50000%<br>5/1/2041 | 107 156 | 100 000 | 718 46   | 670 48   | LT | 0 00 | -47 98  | 718 46   | 0 00 | 0 00 |

|                    |            |            |      |           |                                                                                |         |         |            |            |    |          |           |            |      |      |
|--------------------|------------|------------|------|-----------|--------------------------------------------------------------------------------|---------|---------|------------|------------|----|----------|-----------|------------|------|------|
| 03/13/2014         | 09/25/2015 | 599.29     | 0.00 | 31418RP70 | FNMA GTD<br>PASS THRU<br>POOL#AD4045<br>5.000000%<br>4/1/2040                  | 109.297 | 100.000 | 655.01     | 599.29     | LT | 0.00     | -55.72    | 655.01     | 0.00 | 0.00 |
| 03/13/2014         | 09/25/2015 | 597.17     | 0.00 | 3138AFC24 | 31418RP70<br>FNMA GTD<br>PASS THRU<br>POOL#A11888<br>4.500000%<br>5/1/2041     | 107.156 | 100.000 | 639.90     | 597.17     | LT | 0.00     | -42.73    | 639.90     | 0.00 | 0.00 |
| LT - TERM<br>TOTAL |            | 85,921.61  |      |           | 3138AFC24                                                                      |         |         |            |            |    |          |           |            |      |      |
| 12/01/2014         | 03/02/2015 | 242.78     | 0.00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL | 10.130  | 10.130  | 2,459.38   | 2,459.38   |    | 0.00     | 0.00      | 2,459.38   | 0.00 | 0.00 |
| SECTION<br>TOTAL   |            | 410,829.04 |      |           |                                                                                |         |         | 906,472.49 | 905,016.51 |    | 2,959.33 | -4,415.31 | 906,485.49 | 0.00 | 0.00 |

### FIXED INCOME - NONCOVERED

| Purchase Date      | Close Date | No. of Shares | Orig Face | Symbol    | Description                                                                 | Unit Cost | Sale Price | Total Cost | Net Amount | Ind | ST Gain/Loss | LT Gain/Loss | Book Cost | Disc Inc | Curr Gain/Loss |
|--------------------|------------|---------------|-----------|-----------|-----------------------------------------------------------------------------|-----------|------------|------------|------------|-----|--------------|--------------|-----------|----------|----------------|
| 10/25/2013         | 10/25/2014 | 127.56        | 0.00      | 3138X3EZ1 | FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4.000000%<br>8/1/2043               | 105.563   | 100.000    | 134.66     | 127.56     | ST  | -7.10        | 0.00         | 134.66    | 0.00     | 0.00           |
| ST - TERM<br>TOTAL |            | 127.56        |           |           | 3138X3EZ1                                                                   |           |            |            |            |     |              |              |           |          |                |
| 11/30/2010         | 10/15/2014 | 134.49        | 0.00      | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4.000000%<br>12/1/2040              | 101.406   | 100.000    | 136.38     | 127.56     | ST  | -7.10        | 0.00         | 134.66    | 0.00     | 0.00           |
| 08/25/2011         | 10/15/2014 | 553.00        | 0.00      | 3128M7TB2 | 312944QN4<br>FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4.500000%<br>10/1/2039 | 105.328   | 100.000    | 582.46     | 134.49     | LT  | 0.00         | -1.89        | 136.38    | 0.00     | 0.00           |
|                    |            |               |           |           | 3128M7TB2                                                                   |           |            |            | 553.00     | LT  | 0.00         | -29.46       | 582.46    | 0.00     | 0.00           |

|            |            |        |      |           |             |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|-------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 03/26/2013 | 10/25/2014 | 134 63 | 0 00 | 31410LC26 | FNMA GTD    | 107 922 | 100 000 | 145 29 | 134 63 | LT | 0 00 | -10 66 | 145 29 | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#890289 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 50000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 2/1/2041    |         |         |        |        |    |      |        |        |      |      |
| 03/26/2013 | 10/25/2014 | 444 75 | 0 00 | 31416WEZ1 | FNMA GTD    | 108 000 | 100 000 | 480 33 | 444 75 | LT | 0 00 | -35 58 | 480 33 | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AB1051 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 50000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 5/1/2040    |         |         |        |        |    |      |        |        |      |      |
| 09/30/2011 | 10/25/2014 | 913 36 | 0 00 | 31419FWH5 | FNMA GTD    | 104 906 | 100 000 | 958 17 | 913 36 | LT | 0 00 | -44 81 | 958 17 | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AE5147 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 00000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 11/1/2040   |         |         |        |        |    |      |        |        |      |      |
| 03/26/2013 | 10/25/2014 | 28 16  | 0 00 | 3138AA4S7 | FNMA GTD    | 108 000 | 100 000 | 30 41  | 28 16  | LT | 0 00 | -2 25  | 30 41  | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AH8932 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 50000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4/1/2041    |         |         |        |        |    |      |        |        |      |      |
| 03/26/2013 | 10/25/2014 | 125 31 | 0 00 | 3138AA4S7 | FNMA GTD    | 107 858 | 100 000 | 135 16 | 125 31 | LT | 0 00 | -8 85  | 135 16 | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AI1059 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 50000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 6/1/2041    |         |         |        |        |    |      |        |        |      |      |
| 03/26/2013 | 10/25/2014 | 49 44  | 0 00 | 3138E7YC2 | FNMA GTD    | 107 922 | 100 000 | 53 36  | 49 44  | LT | 0 00 | -3 92  | 53 36  | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AK3406 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 4 50000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 1/1/2042    |         |         |        |        |    |      |        |        |      |      |
| 08/13/2012 | 10/25/2014 | 31 93  | 0 00 | 3138M8QP1 | FNMA GTD    | 103 156 | 100 000 | 32 94  | 31 93  | LT | 0 00 | -1 01  | 32 94  | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AP4961 |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 3 00000%    |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 9/1/2042    |         |         |        |        |    |      |        |        |      |      |
| 04/12/2013 | 10/25/2014 | 76 57  | 0 00 | 3138MFTC1 | FNMA GTD    | 106 344 | 100 000 | 81 52  | 76 57  | LT | 0 00 | -4 95  | 81 52  | 0 00 | 0 00 |
|            |            |        |      |           | PASS THRU   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | POOL#AQ054  |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 6 3 50000%  |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 11/1/2042   |         |         |        |        |    |      |        |        |      |      |
|            |            |        |      |           | 3138MFTC1   |         |         |        |        |    |      |        |        |      |      |

|            |            |          |      |           |                                                                             |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|-----------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 04/12/2013 | 10/25/2014 | 8 56     | 0 00 | 3138MLCP7 | FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042              | 106 344 | 100 000 | 9 11     | 8 56     | LT | 0 00 | -0 55  | 9 11     | 0 00 | 0 00 |
| 12/31/2012 | 10/25/2014 | 8 68     | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 9 10     | 8 68     | LT | 0 00 | -0 42  | 9 10     | 0 00 | 0 00 |
| 04/12/2013 | 10/25/2014 | 7 07     | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 108 375 | 100 000 | 7 53     | 7 07     | LT | 0 00 | -0 46  | 7 53     | 0 00 | 0 00 |
| 02/22/2013 | 10/27/2014 | 5,000 00 | 0 00 | 428236BV4 | 3138WN3Y3<br>HEWLETT<br>PACKARD CO<br>4 95000%<br>12/9/2021                 | 102 642 | 107 728 | 5,132 10 | 5,386 30 | LT | 0 00 | 254 20 | 5,132 10 | 0 00 | 0 00 |
| 05/07/2012 | 11/13/2014 | 5,000 00 | 0 00 | 25179MAM5 | 428236BV4<br>JD_09<br>DEVON<br>ENERGY CORP<br>NEW<br>1 87500%<br>5/15/2017  | 99 753  | 102 270 | 4,987.65 | 5,113 50 | LT | 0 00 | 125 85 | 4,987 65 | 0 00 | 0 00 |
| 11/30/2010 | 11/15/2014 | 634 48   | 0 00 | 312944QN4 | 25179MAM5<br>CALLED @<br>102 27<br>11/13/14<br>MN_15<br>CC                  | 101 406 | 100 000 | 643 40   | 634 48   | LT | 0 00 | -8 92  | 643 40   | 0 00 | 0 00 |
| 08/25/2011 | 11/15/2014 | 235 22   | 0 00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040               | 105 328 | 100 000 | 247 75   | 235 22   | LT | 0 00 | -12 53 | 247 75   | 0,00 | 0 00 |
|            |            |          |      |           | 312944QN4<br>FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039  |         |         |          |          |    |      |        |          |      |      |
|            |            |          |      |           | 3128M7TB2                                                                   |         |         |          |          |    |      |        |          |      |      |

|            |            |        |      |           |                                                                             |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|-----------------------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 03/26/2013 | 11/25/2014 | 197 20 | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041                | 107 922 | 100 000 | 212 82 | 197 20 | LT | 0 00 | -15 62 | 212 82 | 0 00 | 0 00 |
| 03/26/2013 | 11/25/2014 | 718 88 | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040   | 108 000 | 100 000 | 776 39 | 718 88 | LT | 0 00 | -57 51 | 776 39 | 0 00 | 0 00 |
| 09/30/2011 | 11/25/2014 | 55 25  | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040  | 104 906 | 100 000 | 57 96  | 55 25  | LT | 0 00 | -2 71  | 57 96  | 0 00 | 0 00 |
| 03/26/2013 | 11/25/2014 | 27 63  | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041   | 108 000 | 100 000 | 29 84  | 27 63  | LT | 0 00 | -2 21  | 29 84  | 0 00 | 0 00 |
| 03/26/2013 | 11/25/2014 | 256 60 | 0 00 | 3138AEE90 | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 50000%<br>6/1/2041   | 107 859 | 100 000 | 276 77 | 256 60 | LT | 0 00 | -20 17 | 276 77 | 0 00 | 0 00 |
| 03/26/2013 | 11/25/2014 | 49 65  | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042   | 107 922 | 100 000 | 53 58  | 49 65  | LT | 0 00 | -3 93  | 53 58  | 0 00 | 0 00 |
| 08/13/2012 | 11/25/2014 | 31 20  | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042   | 103 156 | 100 000 | 32 18  | 31 20  | LT | 0 00 | -0 98  | 32 18  | 0 00 | 0 00 |
| 04/12/2013 | 11/25/2014 | 57 97  | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 61 72  | 57 97  | LT | 0 00 | -3 75  | 61 72  | 0 00 | 0 00 |

|            |            |        |      |           |                                                                             |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|-----------------------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 04/12/2013 | 11/25/2014 | 8 12   | 0 00 | 3138MLCP7 | FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042              | 106 344 | 100 000 | 8 64   | 8 12   | LT | 0 00 | -0 52  | 8 64   | 0 00 | 0 00 |
| 12/31/2012 | 11/25/2014 | 8 92   | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ844<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 9 35   | 8 92   | LT | 0 00 | -0 43  | 9 35   | 0 00 | 0 00 |
| 04/12/2013 | 11/25/2014 | 7 10   | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 7 56   | 7 10   | LT | 0 00 | -0 46  | 7 56   | 0 00 | 0 00 |
| 10/25/2013 | 11/25/2014 | 74 22  | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 78 35  | 74 22  | LT | 0 00 | -4 13  | 78 35  | 0 00 | 0 00 |
| 11/30/2010 | 12/15/2014 | 510 93 | 0 00 | 312944QN4 | 3138X3EZ1<br>FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040  | 101 408 | 100 000 | 518 12 | 510 93 | LT | 0 00 | -7 19  | 518 12 | 0 00 | 0 00 |
| 08/25/2011 | 12/15/2014 | 352 47 | 0 00 | 3128M7TB2 | 312944QN4<br>FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039  | 105 328 | 100 000 | 371 25 | 352 47 | LT | 0 00 | -18 78 | 371 25 | 0 00 | 0 00 |
| 03/26/2013 | 12/26/2014 | 137 75 | 0 00 | 31410LC26 | 3128M7TB2<br>FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041   | 107 922 | 100 000 | 148 66 | 137 75 | LT | 0 00 | -10 91 | 148 66 | 0 00 | 0 00 |
| 03/26/2013 | 12/26/2014 | 19 46  | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040   | 108 000 | 100 000 | 21 02  | 19 46  | LT | 0 00 | -1 56  | 21 02  | 0 00 | 0 00 |
|            |            |        |      | 31416WEZ1 | 31416WEZ1                                                                   |         |         |        |        |    |      |        |        |      |      |

|            |            |        |      |           |                                                                             |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|-----------------------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 09/30/2011 | 12/26/2014 | 172 53 | 0 00 | 31419FWH5 | FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040               | 104 906 | 100 000 | 180 99 | 172 53 | LT | 0 00 | -8 46  | 180 99 | 0 00 | 0 00 |
| 03/26/2013 | 12/26/2014 | 296 99 | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041   | 108 000 | 100 000 | 320 75 | 296 99 | LT | 0 00 | -23 76 | 320 75 | 0 00 | 0 00 |
| 03/26/2013 | 12/26/2014 | 167 94 | 0 00 | 3138AEE90 | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 50000%<br>6/1/2041   | 107 859 | 100 000 | 181 14 | 167 94 | LT | 0 00 | -13 20 | 181 14 | 0 00 | 0 00 |
| 03/26/2013 | 12/26/2014 | 49 66  | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042   | 107 922 | 100 000 | 53 59  | 49 66  | LT | 0 00 | -3 93  | 53 59  | 0 00 | 0 00 |
| 08/13/2012 | 12/26/2014 | 770 55 | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4861<br>3 00000%<br>9/1/2042   | 103 156 | 100 000 | 794 87 | 770 55 | LT | 0 00 | -24 32 | 794 87 | 0 00 | 0 00 |
| 04/12/2013 | 12/26/2014 | 85 77  | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 91 31  | 85 77  | LT | 0 00 | -5 54  | 91 31  | 0 00 | 0 00 |
| 04/12/2013 | 12/26/2014 | 66 33  | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 70 62  | 66 33  | LT | 0 00 | -4 29  | 70 62  | 0 00 | 0 00 |
| 12/31/2012 | 12/26/2014 | 53 16  | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 55 74  | 53 16  | LT | 0 00 | -2 58  | 55 74  | 0 00 | 0 00 |

|            |            |           |      |           |                                                                            |         |         |           |           |    |      |        |           |      |      |
|------------|------------|-----------|------|-----------|----------------------------------------------------------------------------|---------|---------|-----------|-----------|----|------|--------|-----------|------|------|
| 04/12/2013 | 12/26/2014 | 7 35      | 0 00 | 3138WN3Y3 | FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043               | 106 375 | 100 000 | 7 83      | 7 35      | LT | 0 00 | -0 48  | 7 83      | 0 00 | 0 00 |
| 10/25/2013 | 12/26/2014 | 83 99     | 0 00 | 3138WN3Y3 | FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043               | 105 563 | 100 000 | 88 66     | 83 99     | LT | 0 00 | -4 67  | 88 66     | 0 00 | 0 00 |
| 11/30/2010 | 01/15/2015 | 951 00    | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040              | 101 406 | 100 000 | 964 37    | 951 00    | LT | 0 00 | -13 37 | 964 37    | 0 00 | 0 00 |
| 08/25/2011 | 01/15/2015 | 518 98    | 0 00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#G05846<br>4 50000%<br>10/1/2039              | 105 328 | 100 000 | 546 63    | 518 98    | LT | 0 00 | -27 65 | 546 63    | 0 00 | 0 00 |
| 05/08/2013 | 01/15/2015 | 25,000 00 | 0 00 | 46625HJL5 | J P MORGAN<br>CHASE & CO<br>SR<br>UNSECURED<br>1 62500%<br>5/15/2018       | 99 838  | 99 909  | 24,959 50 | 24,977 25 | LT | 0 00 | 17 75  | 24,959 50 | 0 00 | 0 00 |
| 03/26/2013 | 01/25/2015 | 139 52    | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041               | 107 922 | 100 000 | 150 57    | 139 52    | LT | 0 00 | -11 05 | 150 57    | 0 00 | 0 00 |
| 03/26/2013 | 01/25/2015 | 308 83    | 0 00 | 31416WEZ1 | FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040               | 108 000 | 100 000 | 333 54    | 308 83    | LT | 0 00 | -24 71 | 333 54    | 0 00 | 0 00 |
| 09/30/2011 | 01/25/2015 | 163 07    | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040 | 104 906 | 100 000 | 171 07    | 163 07    | LT | 0 00 | -8 00  | 171 07    | 0 00 | 0 00 |

|            |            |        |      |            |                                                                              |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|------------|------------------------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 03/26/2013 | 01/25/2015 | 323 91 | 0 00 | 3138AA4S7  | FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 500000%<br>4/1/2041                | 108 000 | 100 000 | 349 82 | 323 91 | LT | 0 00 | -25 91 | 349 82 | 0 00 | 0 00 |
| 03/26/2013 | 01/25/2015 | 398 99 | 0 00 | 3138AEE90  | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 500000%<br>6/1/2041   | 107 859 | 100 000 | 430 35 | 398 99 | LT | 0 00 | -31 36 | 430 35 | 0 00 | 0 00 |
| 03/26/2013 | 01/25/2015 | 50 55  | 0 00 | 3138E7YC2  | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3408<br>4 500000%<br>1/1/2042   | 107 922 | 100 000 | 54 55  | 50 55  | LT | 0 00 | -4 00  | 54 55  | 0 00 | 0 00 |
| 08/13/2012 | 01/25/2015 | 31 06  | 0 00 | 3138M8QP1  | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 000000%<br>9/1/2042   | 103 156 | 100 000 | 32 04  | 31 06  | LT | 0 00 | -0 98  | 32 04  | 0 00 | 0 00 |
| 04/12/2013 | 01/25/2015 | 64 64  | 0 00 | 3138MFTC1  | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 500000%<br>11/1/2042 | 106 344 | 100 000 | 68 82  | 64 64  | LT | 0 00 | -4 18  | 68 82  | 0 00 | 0 00 |
| 04/12/2013 | 01/25/2015 | 34 26  | 0 00 | 3138MLCP7  | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 500000%<br>12/1/2042 | 106 344 | 100 000 | 36 47  | 34 26  | LT | 0 00 | -2 21  | 36 47  | 0 00 | 0 00 |
| 12/31/2012 | 01/25/2015 | 52 13  | 0 00 | 3138MNET3  | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 000000%<br>12/1/2042 | 104 859 | 100 000 | 54 66  | 52 13  | LT | 0 00 | -2 53  | 54 66  | 0 00 | 0 00 |
| 04/12/2013 | 01/25/2015 | 98 98  | 0 00 | 3138VNN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 500000%<br>4/1/2043   | 106 375 | 100 000 | 105 41 | 98 98  | LT | 0 00 | -6 43  | 105 41 | 0 00 | 0 00 |
|            |            |        |      | 3138VNN3Y3 |                                                                              |         |         |        |        |    |      |        |        |      |      |

|            |            |           |      |           |                                                                                        |         |         |           |           |    |      |        |           |      |      |
|------------|------------|-----------|------|-----------|----------------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|------|--------|-----------|------|------|
| 10/25/2013 | 01/25/2015 | 43 53     | 0 00 | 3138X3EZ1 | FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043                           | 105 563 | 100 000 | 45 95     | 43 53     | LT | 0 00 | -2 42  | 45 95     | 0 00 | 0 00 |
| 04/02/2009 | 02/11/2015 | 10,000 00 | 0 00 | 717081DB6 | 3138X3EZ1<br>PFIZER INC NT<br>6 20000%<br>03/15/2019<br>717081DB6<br>MS_15             | 107 641 | 116 597 | 10,764 11 | 11,659 70 | LT | 0 00 | 895 59 | 10,794 20 | 0 00 | 0 00 |
| 11/30/2010 | 02/15/2015 | 165 75    | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040                          | 101 406 | 100 000 | 168 08    | 165 75    | LT | 0 00 | -2 33  | 168 08    | 0 00 | 0 00 |
| 08/25/2011 | 02/15/2015 | 373 93    | 0 00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039                          | 105 328 | 100 000 | 393 85    | 373 93    | LT | 0 00 | -19 92 | 393 85    | 0 00 | 0 00 |
| 03/26/2013 | 02/25/2015 | 125 53    | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041                           | 107 922 | 100 000 | 135 47    | 125 53    | LT | 0 00 | -8 94  | 135 47    | 0 00 | 0 00 |
| 03/26/2013 | 02/25/2015 | 272 47    | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040              | 108 000 | 100 000 | 294 27    | 272 47    | LT | 0 00 | -21 80 | 294 27    | 0 00 | 0 00 |
| 09/30/2011 | 02/25/2015 | 434 10    | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040             | 104 906 | 100 000 | 455 40    | 434 10    | LT | 0 00 | -21 30 | 455 40    | 0 00 | 0 00 |
| 03/26/2013 | 02/25/2015 | 351 66    | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041<br>3138AA4S7 | 108 000 | 100 000 | 379 79    | 351 66    | LT | 0 00 | -28 13 | 379 79    | 0 00 | 0 00 |

|            |            |        |      |           |                                                                |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|----------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 03/26/2013 | 02/25/2015 | 169 80 | 0 00 | 3138AEE90 | FNMA GTD<br>PASS THRU<br>POOL#A11059<br>4 50000%<br>6/1/2041   | 107 859 | 100 000 | 183 15 | 169 80 | LT | 0 00 | -13 35 | 183 15 | 0 00 | .    |
| 03/26/2013 | 02/25/2015 | 178 92 | 0 00 | 3138E7YC2 | FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042   | 107 922 | 100 000 | 193 09 | 178 92 | LT | 0 00 | -14 17 | 193 09 | 0 00 | 0 00 |
| 08/13/2012 | 02/25/2015 | 30 03  | 0 00 | 3138M8QP1 | FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%               | 103 156 | 100 000 | 30 98  | 30 03  | LT | 0 00 | -0 95  | 30 98  | 0 00 | 0 00 |
| 04/12/2013 | 02/25/2015 | 59 58  | 0 00 | 3138MFTC1 | FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>8 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 63 43  | 59 58  | LT | 0 00 | -3 85  | 63 43  | 0 00 | 0 00 |
| 04/12/2013 | 02/25/2015 | 8 37   | 0 00 | 3138MLCP7 | FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 8 91   | 8 37   | LT | 0 00 | -0 54  | 8 91   | 0 00 | 0 00 |
| 12/31/2012 | 02/25/2015 | 8 55   | 0 00 | 3138MNET3 | FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 8 97   | 8 55   | LT | 0 00 | -0 42  | 8 97   | 0 00 | 0 00 |
| 04/12/2013 | 02/25/2015 | 7 37   | 0 00 | 3138MNET3 | FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 7 85   | 7 37   | LT | 0 00 | -0 48  | 7 85   | 0 00 | 0 00 |
| 10/25/2013 | 02/25/2015 | 22 71  | 0 00 | 3138X3EZ1 | FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 23 97  | 22 71  | LT | 0 00 | -1 26  | 23 97  | 0 00 | 0 00 |

|            |            |           |      |           |                                                                                                                        |         |         |            |            |    |      |        |            |      |      |
|------------|------------|-----------|------|-----------|------------------------------------------------------------------------------------------------------------------------|---------|---------|------------|------------|----|------|--------|------------|------|------|
| 09/01/2011 | 03/02/2015 | 172 57    | 0 00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL                                         | 9 640   | 10 130  | 1,663 56   | 1,748 11   | LT | 0 00 | 84 55  | 1,663 56   | 0 00 | 0 00 |
| 11/01/2011 | 03/02/2015 | 93 04     | 0 00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL                                         | 9 910   | 10 130  | 922 05     | 942 52     | LT | 0 00 | 20 47  | 922 05     | 0 00 | 0 00 |
| 10/08/2010 | 03/02/2015 | 20,104 33 | 0 00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL                                         | 10 120  | 10 130  | 203,455 86 | 203,656 90 | LT | 0 00 | 201 04 | 203,455 86 | 0 00 | 0 00 |
| 10/03/2011 | 03/02/2015 | 165 88    | 0 00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL                                         | 9 610   | 10 130  | 1,594 15   | 1,680 45   | LT | 0 00 | 86 30  | 1,594 15   | 0 00 | 0 00 |
| 12/02/2011 | 03/02/2015 | 90 91     | 0 00 | NFIIX     | **NEUBERGER<br>BERMAN<br>INCOME FDS<br>NEW<br>FLOATING<br>RATE INC FD<br>INSTL                                         | 9 820   | 10 130  | 892 71     | 920 89     | LT | 0 00 | 28 18  | 892 71     | 0 00 | 0 00 |
| 11/30/2010 | 03/15/2015 | 404 23    | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040                                                          | 101 408 | 100 000 | 409 91     | 404 23     | LT | 0 00 | -5 88  | 409 91     | 0 00 | 0 00 |
| 03/05/2012 | 03/17/2015 | 15,000 00 | 0 00 | 500472AF2 | 312944QN4<br>**KONINKLIJ<br>E PHILIPS<br>ELECTRS N V<br>SR<br>UNSECURED<br>3 75000%<br>3/15/2022<br>500472AF2<br>MS_15 | 100 124 | 104 714 | 15,018 60  | 15,707 10  | LT | 0 00 | 688 50 | 15,018 60  | 0 00 | 0 00 |

|            |            |           |      |           |                                                                                  |         |         |           |           |    |      |          |           |      |      |
|------------|------------|-----------|------|-----------|----------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|------|----------|-----------|------|------|
| 01/21/2009 | 03/24/2015 | 15,000.00 | 0.00 | 38141GFG4 | GOLDMAN<br>SACHS<br>GROUP INC NT<br>5.85000%<br>01/18/2018<br>38141GFG4<br>JJ_18 | 93,349  | 111,152 | 14,002.28 | 18,672.80 | LT | 0.00 | 2,670.52 | 13,920.45 | 0.00 | 0.00 |
| 08/25/2011 | 03/25/2015 | 347.79    | 0.00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4.50000%<br>10/1/2039<br>3128M7TB2       | 105,328 | 100,000 | 366.32    | 163.66    | LT | 0.00 | -202.66  | 366.32    | 0.00 | 0.00 |
| 03/26/2013 | 03/25/2015 | 155.01    | 0.00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4.50000%<br>2/1/2041<br>31410LC26        | 107,922 | 100,000 | 167.29    | 155.01    | LT | 0.00 | -12.28   | 167.29    | 0.00 | 0.00 |
| 03/26/2013 | 03/25/2015 | 234.47    | 0.00 | 31416WEZ1 | FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4.50000%<br>5/1/2040<br>31416WEZ1        | 108,000 | 100,000 | 253.23    | 234.47    | LT | 0.00 | -18.76   | 253.23    | 0.00 | 0.00 |
| 09/30/2011 | 03/25/2015 | 1,039.83  | 0.00 | 31419FWH5 | FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4.00000%<br>11/1/2040<br>31419FWH5       | 104,906 | 100,000 | 1,090.85  | 1,039.83  | LT | 0.00 | -51.02   | 1,090.85  | 0.00 | 0.00 |
| 03/26/2013 | 03/25/2015 | 26.67     | 0.00 | 3138AA4S7 | FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4.50000%<br>4/1/2041<br>3138AA4S7        | 108,000 | 100,000 | 28.80     | 0.00      | LT | 0.00 | -28.80   | 28.80     | 0.00 | 0.00 |
| 03/26/2013 | 03/25/2015 | 571.67    | 0.00 | 3138AEE90 | FNMA GTD<br>PASS THRU<br>POOL#A1059<br>4.50000%<br>6/1/2041<br>3138AEE90         | 107,859 | 100,000 | 616.60    | 571.67    | LT | 0.00 | -44.93   | 616.60    | 0.00 | 0.00 |
| 03/26/2013 | 03/25/2015 | 868.99    | 0.00 | 3138E7YC2 | FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4.50000%<br>1/1/2042<br>3138E7YC2        | 107,922 | 100,000 | 937.83    | 0.00      | LT | 0.00 | -937.83  | 937.83    | 0.00 | 0.00 |

|            |            |          |      |           |                                                                                                                |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|----------------------------------------------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 08/13/2012 | 03/25/2015 | 30 29    | 0 00 | 3138M8QP1 | FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042                                                   | 103 156 | 100 000 | 31 25    | 30 29    | LT | 0 00 | -0 96  | 31 25    | 0 00 | 0 00 |
| 04/12/2013 | 03/25/2015 | 100 52   | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042                                    | 106 344 | 100 000 | 107 01   | 100 52   | LT | 0 00 | -6 49  | 107 01   | 0 00 | 0 00 |
| 04/12/2013 | 03/25/2015 | 9 11     | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042                                    | 106 344 | 100 000 | 9 70     | 9 11     | LT | 0 00 | -0 59  | 9 70     | 0 00 | 0 00 |
| 12/31/2012 | 03/25/2015 | 11 50    | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042                                    | 104 859 | 100 000 | 12 06    | 0 00     | LT | 0 00 | -12 06 | 12 06    | 0 00 | 0 00 |
| 04/12/2013 | 03/25/2015 | 62 83    | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043                                      | 106 375 | 100 000 | 66 91    | 62 83    | LT | 0 00 | -4 08  | 66 91    | 0 00 | 0 00 |
| 10/25/2013 | 03/25/2015 | 85 05    | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043                                      | 105 563 | 100 000 | 89 78    | 85 05    | LT | 0 00 | -4 73  | 89 78    | 0 00 | 0 00 |
| 05/10/2013 | 03/26/2015 | 5,000 00 | 0 00 | 867229AE6 | 3138X3EZ1<br>SUNCOR<br>ENERGY INC<br>FORMERLY<br>SUNCOR INC<br>TO 6 50000%<br>06/15/2038<br>867229AE6<br>JD_15 | 127 360 | 127 643 | 6,368 00 | 6,382 15 | LT | 0 00 | 14 15  | 6,368 00 | 0 00 | 0 00 |
| 06/14/2013 | 04/07/2015 | 5,000 00 | 0 00 | 76720AAL0 | ***RIO TINTO<br>FIN USA PLC<br>TINT 6/17/2018<br>1:37500%<br>6/17/2016<br>76720AAL0<br>JD_17                   | 99 708  | 100 649 | 4,985 40 | 5,032 45 | LT | 0 00 | 47 05  | 4,985 40 | 0 00 | 0 00 |

|            |            |          |      |           |                                                                            |         |         |          |          |    |      |        |          |      |   |      |
|------------|------------|----------|------|-----------|----------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|---|------|
| 11/30/2010 | 04/15/2015 | 610 95   | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040              | 101 406 | 100 000 | 619 54   | 610 95   | LT | 0 00 | -8 59  | 619 54   | 0 00 | . | 0 00 |
| 08/25/2011 | 04/15/2015 | 579 18   | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#G05846<br>4 50000%<br>10/1/2039              | 105 328 | 100 000 | 610 04   | 579 18   | LT | 0 00 | -30 86 | 610 04   | 0 00 |   | 0 00 |
| 03/26/2013 | 04/25/2015 | 176 05   | 0 00 | 31410LC28 | 3128M7TB2<br>FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041  | 107 922 | 100 000 | 190 00   | 176 05   | LT | 0 00 | -13 95 | 190 00   | 0 00 |   | 0 00 |
| 03/26/2013 | 04/25/2015 | 18 67    | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040  | 108 000 | 100 000 | 20 16    | 18 67    | LT | 0 00 | -1 49  | 20 16    | 0 00 |   | 0 00 |
| 09/30/2011 | 04/25/2015 | 673 92   | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040 | 104 906 | 100 000 | 706 98   | 673 92   | LT | 0 00 | -33 06 | 706 98   | 0 00 |   | 0 00 |
| 03/26/2013 | 04/25/2015 | 1,146 10 | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041  | 108 000 | 100 000 | 1,237 79 | 1,146 10 | LT | 0 00 | -91 69 | 1,237 79 | 0 00 |   | 0 00 |
| 03/26/2013 | 04/25/2015 | 368 07   | 0 00 | 3138AEE90 | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#A1059<br>4 50000%<br>6/1/2041   | 107 859 | 100 000 | 397 00   | 368 07   | LT | 0 00 | -28 93 | 397 00   | 0 00 |   | 0 00 |
| 03/26/2013 | 04/25/2015 | 19 82    | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042  | 107 922 | 100 000 | 21 39    | 19 82    | LT | 0 00 | -1 57  | 21 39    | 0 00 |   | 0 00 |
|            |            |          |      |           | 3138E7YC2                                                                  |         |         |          |          |    |      |        |          |      |   |      |

|            |            |           |      |           |                                                                             |         |         |           |           |    |      |          |           |      |      |
|------------|------------|-----------|------|-----------|-----------------------------------------------------------------------------|---------|---------|-----------|-----------|----|------|----------|-----------|------|------|
| 08/13/2012 | 04/25/2015 | 30 75     | 0 00 | 3138M8QP1 | FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042                | 103 156 | 100 000 | 31.72     | 30 75     | LT | 0 00 | -0.97    | 31.72     | 0 00 | 0 00 |
| 04/12/2013 | 04/25/2015 | 142 39    | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 151.59    | 142 39    | LT | 0 00 | -9.20    | 151.59    | 0 00 | 0 00 |
| 04/12/2013 | 04/25/2015 | 90.15     | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 95.97     | 90.15     | LT | 0 00 | -5.82    | 95.97     | 0 00 | 0 00 |
| 12/31/2012 | 04/25/2015 | 20 39     | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 21.38     | 20 39     | LT | 0 00 | -0.99    | 21.38     | 0 00 | 0 00 |
| 04/12/2013 | 04/25/2015 | 89 77     | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 108 375 | 100 000 | 95.60     | 89 77     | LT | 0 00 | -5.83    | 95.60     | 0 00 | 0 00 |
| 10/25/2013 | 04/25/2015 | 133 38    | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 583 | 100 000 | 140.80    | 133 38    | LT | 0 00 | -7.42    | 140.80    | 0 00 | 0 00 |
| 08/13/2010 | 04/28/2015 | 15,000 00 | 0 00 | 887317AF2 | 3138X3EZ1<br>TIME WARNER<br>INC NEW<br>4 87500%<br>3/15/2020                | 105 348 | 112 361 | 15,802.17 | 16,854.15 | LT | 0 00 | 1,051.98 | 15,925.95 | 0 00 | 0 00 |
| 11/05/2013 | 05/13/2015 | 5,000 00  | 0 00 | 69362BBA9 | 887317AF2<br>MS_15<br>PSEG POWER<br>LLC<br>4 30000%<br>11/15/2023           | 99 943  | 104 506 | 4,997.15  | 5,225.30  | LT | 0 00 | 228.15   | 4,997.15  | 0 00 | 0 00 |
|            |            |           |      |           | 69362BBA9<br>CALLABLE @<br>100 00<br>08/15/23<br>MN_15<br>CC                |         |         |           |           |    |      |          |           |      |      |

|            |            |          |      |           |                                                               |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|---------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 11/30/2010 | 05/15/2015 | 562 06   | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040 | 101 406 | 100 000 | 569 96   | 562 06   | LT | 0 00 | -7 90  | 569 96   | 0 00 | 0 00 |
| 08/25/2011 | 05/15/2015 | 181 19   | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039 | 105 328 | 100 000 | 190 84   | 181 19   | LT | 0 00 | -9 65  | 190 84   | 0 00 | 0 00 |
| 03/26/2013 | 05/25/2015 | 188 86   | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041  | 107 922 | 100 000 | 203 82   | 188 86   | LT | 0 00 | -14 96 | 203 82   | 0 00 | 0 00 |
| 03/26/2013 | 05/25/2015 | 264 88   | 0 00 | 31416WEZ1 | FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040  | 108 000 | 100 000 | 286 07   | 264 88   | LT | 0 00 | -21 19 | 286 07   | 0 00 | 0 00 |
| 09/30/2011 | 05/25/2015 | 1,127 15 | 0 00 | 31419FWHS | FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040 | 104 906 | 100 000 | 1,182 45 | 1,127 15 | LT | 0 00 | -55 30 | 1,182 45 | 0 00 | 0 00 |
| 03/26/2013 | 05/25/2015 | 736 50   | 0 00 | 3138AA4S7 | FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041  | 108 000 | 100 000 | 795 42   | 736 50   | LT | 0 00 | -58 92 | 795 42   | 0 00 | 0 00 |
| 03/26/2013 | 05/25/2015 | 483 76   | 0 00 | 3138AEE90 | FNMA GTD<br>PASS THRU<br>POOL#A11059<br>4 50000%<br>6/1/2041  | 107 859 | 100 000 | 521 78   | 483 76   | LT | 0 00 | -38 02 | 521 78   | 0 00 | 0 00 |
| 03/26/2013 | 05/25/2015 | 19 58    | 0 00 | 3138E7YC2 | FNMA GTD<br>PASS THRU<br>POOL#AK3408<br>4 50000%<br>1/1/2042  | 107 922 | 100 000 | 21 13    | 19 58    | LT | 0 00 | -1 55  | 21 13    | 0 00 | 0 00 |

|            |            |          |      |           |                                                                             |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|-----------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 08/13/2012 | 05/25/2015 | 30 28    | 0 00 | 3138M8QP1 | FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042                | 103 156 | 100 000 | 31 24    | 30 28    | LT | 0 00 | -0 96  | 31 24    | 0 00 | 0 00 |
| 04/12/2013 | 05/25/2015 | 71 62    | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 76 25    | 71 62    | LT | 0 00 | -4 63  | 76 25    | 0 00 | 0 00 |
| 04/12/2013 | 05/25/2015 | 70 31    | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 74 85    | 70 31    | LT | 0 00 | -4 54  | 74 85    | 0 00 | 0 00 |
| 12/31/2012 | 05/25/2015 | 63 45    | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 66 53    | 63 45    | LT | 0 00 | -3 08  | 66 53    | 0 00 | 0 00 |
| 04/12/2013 | 05/25/2015 | 116 05   | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 123 58   | 116 05   | LT | 0 00 | -7 53  | 123 58   | 0 00 | 0 00 |
| 10/25/2013 | 05/25/2015 | 132 62   | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 140 00   | 132 62   | LT | 0 00 | -7 38  | 140 00   | 0 00 | 0 00 |
| 11/30/2010 | 06/15/2015 | 1,632 55 | 0 00 | 312944QN4 | 3138X3EZ1<br>FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040  | 101 406 | 100 000 | 1,655 51 | 1,632 55 | LT | 0 00 | -22 96 | 1,655 51 | 0 00 | 0 00 |
| 08/25/2011 | 06/15/2015 | 548 21   | 0 00 | 3128M7TB2 | 312944QN4<br>FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039  | 105 328 | 100 000 | 577 42   | 548 21   | LT | 0 00 | -29 21 | 577 42   | 0 00 | 0 00 |

|            |            |        |      |           |                                                                             |         |         |        |        |    |      |        |        |      |      |
|------------|------------|--------|------|-----------|-----------------------------------------------------------------------------|---------|---------|--------|--------|----|------|--------|--------|------|------|
| 03/26/2013 | 06/25/2015 | 175 98 | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041                | 107 922 | 100 000 | 189 92 | 175 98 | LT | 0 00 | -13 94 | 189 92 | 0 00 | 0 00 |
| 03/26/2013 | 06/25/2015 | 212 50 | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040   | 108 000 | 100 000 | 229 50 | 212 50 | LT | 0 00 | -17 00 | 229 50 | 0 00 | 0 00 |
| 09/30/2011 | 06/25/2015 | 230 78 | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040  | 104 906 | 100 000 | 242 10 | 230 78 | LT | 0 00 | -11 32 | 242 10 | 0 00 | 0 00 |
| 03/26/2013 | 06/25/2015 | 289 79 | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041   | 108 000 | 100 000 | 312 97 | 289 79 | LT | 0 00 | -23 18 | 312 97 | 0 00 | 0 00 |
| 03/26/2013 | 06/25/2015 | 126 77 | 0 00 | 3138AEE90 | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#AH1059<br>4 50000%<br>6/1/2041   | 107 859 | 100 000 | 136 73 | 126 77 | LT | 0 00 | -9 96  | 136 73 | 0 00 | 0 00 |
| 03/26/2013 | 06/25/2015 | 19 64  | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042   | 107 922 | 100 000 | 21 20  | 19 64  | LT | 0 00 | -1 56  | 21 20  | 0 00 | 0 00 |
| 08/13/2012 | 06/25/2015 | 30 70  | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4981<br>3 00000%<br>9/1/2042   | 103 156 | 100 000 | 31 67  | 30 70  | LT | 0 00 | -0 97  | 31 67  | 0 00 | 0 00 |
| 04/12/2013 | 06/25/2015 | 88 52  | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 94 24  | 88 52  | LT | 0 00 | -5 72  | 94 24  | 0 00 | 0 00 |

|            |            |          |      |           |                                                                |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|----------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 04/12/2013 | 06/25/2015 | 78 89    | 0 00 | 3138MLCP7 | FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 83 99    | 78 89    | LT | 0 00 | -5 10  | 83 99    | 0 00 | 0 00 |
| 12/31/2012 | 06/25/2015 | 8 57     | 0 00 | 3138MNET3 | FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 8 99     | 8 57     | LT | 0 00 | -0 42  | 8 99     | 0 00 | 0 00 |
| 04/12/2013 | 06/25/2015 | 141 63   | 0 00 | 3138WN3Y3 | FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 150 82   | 141 63   | LT | 0 00 | -9 19  | 150 82   | 0 00 | 0 00 |
| 10/25/2013 | 06/25/2015 | 105 40   | 0 00 | 3138X3EZ1 | FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 111 26   | 105 40   | LT | 0 00 | -5 86  | 111 26   | 0 00 | 0 00 |
| 11/30/2010 | 07/15/2015 | 1,449 37 | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040  | 101 406 | 100 000 | 1,469 75 | 1,449 37 | LT | 0 00 | -20 38 | 1,469 75 | 0 00 | 0 00 |
| 08/25/2011 | 07/15/2015 | 598 78   | 0 00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039  | 105 328 | 100 000 | 630 68   | 598 78   | LT | 0 00 | -31 90 | 630 68   | 0 00 | 0 00 |
| 03/26/2013 | 07/25/2015 | 166 64   | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041   | 107 922 | 100 000 | 179 84   | 166 64   | LT | 0 00 | -13 20 | 179 84   | 0 00 | 0 00 |
| 03/28/2013 | 07/25/2015 | 17 16    | 0 00 | 31416WEZ1 | FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040   | 108 000 | 100 000 | 18 53    | 17 16    | LT | 0 00 | -1 37  | 18 53    | 0 00 | 0 00 |

|            |            |          |      |           |                                                                                          |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|------------------------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 09/30/2011 | 07/25/2015 | 1,015.63 | 0 00 | 31419FWH5 | FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040                            | 104 906 | 100 000 | 1,065.46 | 1,015.63 | LT | 0 00 | -49.83 | 1,065.46 | 0 00 | 0 00 |
| 03/26/2013 | 07/25/2015 | 488.58   | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041                | 108 000 | 100 000 | 527.67   | 488.58   | LT | 0 00 | -39.09 | 527.67   | 0 00 | 0 00 |
| 03/26/2013 | 07/25/2015 | 151.09   | 0 00 | 3138AEE90 | 3138AA4S7<br>FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 50000%<br>8/1/2041                | 107 859 | 100 000 | 162.96   | 151.09   | LT | 0 00 | -11.87 | 162.96   | 0 00 | 0 00 |
| 03/26/2013 | 07/25/2015 | 19.71    | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3408<br>4 50000%<br>1/1/2042                | 107 922 | 100 000 | 21.27    | 19.71    | LT | 0 00 | -1.56  | 21.27    | 0 00 | 0 00 |
| 08/13/2012 | 07/25/2015 | 30.78    | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042                | 103 158 | 100 000 | 31.75    | 30.78    | LT | 0 00 | -0.97  | 31.75    | 0 00 | 0 00 |
| 04/12/2013 | 07/25/2015 | 141.17   | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042              | 106 344 | 100 000 | 150.29   | 141.17   | LT | 0 00 | -9.12  | 150.29   | 0 00 | 0 00 |
| 04/12/2013 | 07/25/2015 | 28.90    | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042              | 106 344 | 100 000 | 30.77    | 28.90    | LT | 0 00 | -1.87  | 30.77    | 0 00 | 0 00 |
| 12/31/2012 | 07/25/2015 | 8.99     | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042<br>3138MNET3 | 104 859 | 100 000 | 9.43     | 8.99     | LT | 0 00 | -0.44  | 9.43     | 0 00 | 0 00 |

|            |            |          |      |           |                                                                            |         |         |          |          |    |      |        |          |      |      |
|------------|------------|----------|------|-----------|----------------------------------------------------------------------------|---------|---------|----------|----------|----|------|--------|----------|------|------|
| 04/12/2013 | 07/25/2015 | 56 58    | 0 00 | 3138WN3Y3 | FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043               | 106 375 | 100 000 | 60 25    | 56 58    | LT | 0 00 | -3 67  | 60 25    | 0 00 | 0 00 |
| 10/25/2013 | 07/25/2015 | 130 97   | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043  | 105 563 | 100 000 | 138 26   | 130 97   | LT | 0 00 | -7 29  | 138 26   | 0 00 | 0 00 |
| 11/30/2010 | 08/15/2015 | 1,027 87 | 0 00 | 312944QN4 | 3138X3EZ1<br>FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040 | 101 406 | 100 000 | 1,042 32 | 1,027 87 | LT | 0 00 | -14 45 | 1,042 32 | 0 00 | 0 00 |
| 08/25/2011 | 08/15/2015 | 434 67   | 0 00 | 3128M7TB2 | 312944QN4<br>FEDL HOME<br>LOAN MTG<br>CORP#G05846<br>4 50000%<br>10/1/2039 | 105 328 | 100 000 | 457 83   | 434 67   | LT | 0 00 | -23 16 | 457 83   | 0 00 | 0 00 |
| 03/26/2013 | 08/25/2015 | 137 98   | 0 00 | 31410LC26 | 3128M7TB2<br>FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041  | 107 922 | 100 000 | 148 91   | 137 98   | LT | 0 00 | -10 93 | 148 91   | 0 00 | 0 00 |
| 03/26/2013 | 08/25/2015 | 144 12   | 0 00 | 31416WEZ1 | 31410LC26<br>FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040  | 108 000 | 100 000 | 155 65   | 144.12   | LT | 0 00 | -11 53 | 155 65   | 0 00 | 0 00 |
| 09/30/2011 | 08/25/2015 | 725 31   | 0 00 | 31419FWH5 | 31416WEZ1<br>FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040 | 104 906 | 100 000 | 760 90   | 725.31   | LT | 0 00 | -35 59 | 760 90   | 0 00 | 0 00 |
| 03/26/2013 | 08/25/2015 | 35 88    | 0 00 | 3138AA4S7 | 31419FWH5<br>FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041  | 108 000 | 100.000 | 38 75    | 35.88    | LT | 0 00 | -2 87  | 38 75    | 0 00 | 0 00 |
|            |            |          |      | 3138AA4S7 |                                                                            |         |         |          |          |    |      |        |          |      |      |

|            |            |        |      |           |                                                                             |         |         |        |        |    |      |       |        |      |      |
|------------|------------|--------|------|-----------|-----------------------------------------------------------------------------|---------|---------|--------|--------|----|------|-------|--------|------|------|
| 03/26/2013 | 08/25/2015 | 118 92 | 0 00 | 3138AEE90 | FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 50000%<br>6/1/2041                | 107 859 | 100 000 | 128 27 | 118 92 | LT | 0 00 | -9 35 | 128 27 | 0 00 | 0 00 |
| 03/26/2013 | 08/25/2015 | 27 91  | 0 00 | 3138E7YC2 | FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4.50000%<br>1/1/2042                | 107 922 | 100 000 | 30 12  | 27 91  | LT | 0 00 | -2 21 | 30 12  | 0 00 | 0 00 |
| 08/13/2012 | 08/25/2015 | 31 36  | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042   | 103 156 | 100 000 | 32 35  | 31 36  | LT | 0 00 | -0 99 | 32 35  | 0 00 | 0 00 |
| 04/12/2013 | 08/25/2015 | 124 43 | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 132 47 | 124 43 | LT | 0 00 | -8 04 | 132 47 | 0 00 | 0 00 |
| 04/12/2013 | 08/25/2015 | 7 82   | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 106 344 | 100 000 | 8 33   | 7 82   | LT | 0 00 | -0 51 | 8 33   | 0 00 | 0 00 |
| 12/31/2012 | 08/25/2015 | 113 96 | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 119 50 | 113 96 | LT | 0 00 | -5 54 | 119 50 | 0 00 | 0 00 |
| 04/12/2013 | 08/25/2015 | 79 53  | 0 00 | 3138WVNY3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 84 69  | 79 53  | LT | 0 00 | -5 16 | 84 69  | 0 00 | 0 00 |
| 10/25/2013 | 08/25/2015 | 129 55 | 0 00 | 3138X3EZ1 | 3138WVNY3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 136 76 | 129 55 | LT | 0 00 | -7 21 | 136 76 | 0 00 | 0 00 |
|            |            |        |      |           | 3138X3EZ1                                                                   |         |         |        |        |    |      |       |        |      |      |

|            |            |           |      |           |                                                                                                                         |         |         |           |           |    |      |        |           |      |      |
|------------|------------|-----------|------|-----------|-------------------------------------------------------------------------------------------------------------------------|---------|---------|-----------|-----------|----|------|--------|-----------|------|------|
| 12/04/2013 | 09/09/2015 | 20,000 00 | 0 00 | 883556BF8 | THERMO FISHER<br>SCIENTIFIC INC<br>4 15000%<br>2/1/2024<br>883556BF8<br>CALLABLE @<br>100 00<br>11/01/23<br>FA_01<br>CC | 99 730  | 102 183 | 19,946 00 | 20,436 60 | LT | 0 00 | 490 60 | 19,946 00 | 0 00 | 0 00 |
| 11/30/2010 | 09/15/2015 | 980 51    | 0 00 | 312944QN4 | FEDL HOME<br>LOAN MTG<br>CORP#A95861<br>4 00000%<br>12/1/2040<br>312944QN4                                              | 101 406 | 100 000 | 994 30    | 980 51    | LT | 0 00 | -13 79 | 994 30    | 0 00 | 0 00 |
| 08/25/2011 | 09/15/2015 | 352 58    | 0 00 | 3128M7TB2 | FEDL HOME<br>LOAN MTG<br>CORP#G05646<br>4 50000%<br>10/1/2039<br>3128M7TB2                                              | 105 328 | 100 000 | 371 37    | 352 58    | LT | 0 00 | -16 79 | 371 37    | 0 00 | 0 00 |
| 03/26/2013 | 09/25/2015 | 150 18    | 0 00 | 31410LC26 | FNMA GTD<br>PASS THRU<br>POOL#890289<br>4 50000%<br>2/1/2041<br>31410LC26                                               | 107 922 | 100 000 | 162 08    | 150 18    | LT | 0 00 | -11 90 | 162 08    | 0 00 | 0 00 |
| 03/26/2013 | 09/25/2015 | 207 24    | 0 00 | 31416WEZ1 | FNMA GTD<br>PASS THRU<br>POOL#AB1051<br>4 50000%<br>5/1/2040<br>31416WEZ1                                               | 108 000 | 100 000 | 223 82    | 207 24    | LT | 0 00 | -16 58 | 223 82    | 0 00 | 0 00 |
| 09/30/2011 | 09/25/2015 | 438 45    | 0 00 | 31419FWH5 | FNMA GTD<br>PASS THRU<br>POOL#AE5147<br>4 00000%<br>11/1/2040<br>31419FWH5                                              | 104 906 | 100 000 | 459 96    | 438 45    | LT | 0 00 | -21 51 | 459 96    | 0 00 | 0 00 |
| 03/26/2013 | 09/25/2015 | 293 91    | 0 00 | 3138AA4S7 | FNMA GTD<br>PASS THRU<br>POOL#AH8932<br>4 50000%<br>4/1/2041<br>3138AA4S7                                               | 108 000 | 100 000 | 317 42    | 293 91    | LT | 0 00 | -23 51 | 317 42    | 0 00 | 0 00 |

|                    |            |            |      |           |                                                                             |         |         |            |            |    |       |          |            |      |      |
|--------------------|------------|------------|------|-----------|-----------------------------------------------------------------------------|---------|---------|------------|------------|----|-------|----------|------------|------|------|
| 03/26/2013         | 09/25/2015 | 16 69      | 0 00 | 3138AEE90 | FNMA GTD<br>PASS THRU<br>POOL#AI1059<br>4 50000%<br>6/1/2041                | 107 859 | 100 000 | 18 00      | 16 69      | LT | 0 00  | -1 31    | 18 00      | 0 00 | 0 00 |
| 03/26/2013         | 09/25/2015 | 19 90      | 0 00 | 3138E7YC2 | 3138AEE90<br>FNMA GTD<br>PASS THRU<br>POOL#AK3406<br>4 50000%<br>1/1/2042   | 107 922 | 100 000 | 21 48      | 19 90      | LT | 0 00  | -1 58    | 21 48      | 0 00 | 0 00 |
| 08/13/2012         | 09/25/2015 | 31 18      | 0 00 | 3138M8QP1 | 3138E7YC2<br>FNMA GTD<br>PASS THRU<br>POOL#AP4961<br>3 00000%<br>9/1/2042   | 103 156 | 100 000 | 32 16      | 31 18      | LT | 0 00  | -0 98    | 32 16      | 0 00 | 0 00 |
| 04/12/2013         | 09/25/2015 | 60 60      | 0 00 | 3138MFTC1 | 3138M8QP1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ054<br>6 3 50000%<br>11/1/2042 | 106 344 | 100 000 | 64 51      | 60 60      | LT | 0 00  | -3 91    | 64 51      | 0 00 | 0 00 |
| 04/12/2013         | 09/25/2015 | 59 20      | 0 00 | 3138MLCP7 | 3138MFTC1<br>FNMA GTD<br>PASS THRU<br>POOL#AQ457<br>7 3 50000%<br>12/1/2042 | 108 344 | 100 000 | 63 02      | 59 20      | LT | 0 00  | -3 82    | 63 02      | 0 00 | 0 00 |
| 12/31/2012         | 09/25/2015 | 10 96      | 0 00 | 3138MNET3 | 3138MLCP7<br>FNMA GTD<br>PASS THRU<br>POOL#AQ644<br>5 3 00000%<br>12/1/2042 | 104 859 | 100 000 | 11 49      | 10 96      | LT | 0 00  | -0 53    | 11 49      | 0 00 | 0 00 |
| 04/12/2013         | 09/25/2015 | 6 48       | 0 00 | 3138WN3Y3 | 3138MNET3<br>FNMA GTD<br>PASS THRU<br>POOL#AT1714<br>3 50000%<br>4/1/2043   | 106 375 | 100 000 | 6 90       | 6 48       | LT | 0 00  | -0 42    | 6 90       | 0 00 | 0 00 |
| 10/25/2013         | 09/25/2015 | 152 19     | 0 00 | 3138X3EZ1 | 3138WN3Y3<br>FNMA GTD<br>PASS THRU<br>POOL#AU3751<br>4 00000%<br>8/1/2043   | 105 563 | 100 000 | 160 66     | 152 19     | LT | 0 00  | -8 47    | 160 66     | 0 00 | 0 00 |
| LT - TERM<br>TOTAL |            | 184,677 75 |      |           | 3138X3EZ1                                                                   |         |         | 376,584 04 | 380,355 89 | LT | 0 00  | 3,771 85 | 376,656 08 | 0 00 | 0 00 |
| SECTION<br>TOTAL   |            | 184,805 31 |      |           |                                                                             |         |         | 376,718 70 | 380,483 45 |    | -7.10 | 3,771.85 | 376,790.74 | 0 00 | 0 00 |

# MATURITIES - COVERED

| Purchase Date | Close Date | No. of Shares | Orig Face | Symbol    | Description                                                     | Unit Cost | Sale Price | Total Cost | Net Amount | Ind | ST Gain/Loss | LT Gain/Loss | Book Cost | Disc Inc | Curr Gain/Loss |
|---------------|------------|---------------|-----------|-----------|-----------------------------------------------------------------|-----------|------------|------------|------------|-----|--------------|--------------|-----------|----------|----------------|
| 05/09/2014    | 11/15/2014 | 10,000.00     | 0.00      | 912828RQ5 | UNITED STATES TREASURY NOTE 0.37500% 11/15/2014 912828RQ5 MN_15 | 100.164   | 100.000    | 10,016.44  | 10,000.00  | ST  | -16.44       | 0.00         | 10,016.44 | 0.00     | 0.00           |
| 07/31/2014    | 11/30/2014 | 10,000.00     | 0.00      | 912828TZ3 | UNITED STATES TREASURY NOTE 0.25000% 11/30/2014 912828TZ3 MN_30 | 100.067   | 100.000    | 10,006.67  | 10,000.00  | ST  | -6.67        | 0.00         | 10,006.67 | 0.00     | 0.00           |
| 08/28/2014    | 11/30/2014 | 25,000.00     | 0.00      | 912828TZ3 | UNITED STATES TREASURY NOTE 0.25000% 11/30/2014 912828TZ3 MN_30 | 100.055   | 100.000    | 25,013.78  | 25,000.00  | ST  | -13.78       | 0.00         | 25,013.78 | 0.00     | 0.00           |
| 06/30/2014    | 12/31/2014 | 35,000.00     | 0.00      | 912828UD0 | UNITED STATES TREASURY NOTE 0.12500% 12/31/2014 912828UD0 JD_31 | 100.028   | 100.000    | 35,009.69  | 35,000.00  | ST  | -9.69        | 0.00         | 35,009.69 | 0.00     | 0.00           |
| 04/30/2014    | 02/15/2015 | 40,000.00     | 0.00      | 912828SE1 | UNITED STATES TREASURY NOTE 0.25000% 2/15/2015 912828SE1 FA_15  | 100.133   | 100.000    | 40,053.26  | 40,000.00  | ST  | -53.26       | 0.00         | 40,053.26 | 0.00     | 0.00           |



|            |            |           |      |           |                                                                       |        |         |          |           |    |      |       |          |      |      |
|------------|------------|-----------|------|-----------|-----------------------------------------------------------------------|--------|---------|----------|-----------|----|------|-------|----------|------|------|
| 11/29/2011 | 12/02/2014 | 10,000 00 | 0 00 | 24422ERK7 | JOHN DEERE<br>CAP CORP<br>1 25000%<br>12/2/2014<br>24422ERK7<br>JD_02 | 99 871 | 100 000 | 9,987 10 | 10,000 00 | LT | 0 00 | 12 90 | 9,987 10 | 0 00 | 0 00 |
| LT - TERM  |            |           |      |           |                                                                       |        |         |          |           |    |      |       |          |      |      |
| TOTAL      |            | 10,000 00 |      |           |                                                                       |        |         | 9,987 10 | 10,000 00 | LT | 0 00 | 12 90 | 9,987 10 | 0 00 | 0 00 |
| SECTION    |            |           |      |           |                                                                       |        |         |          |           |    |      |       |          |      |      |
| TOTAL      |            | 10,000 00 |      |           |                                                                       |        |         | 9,987 10 | 10,000 00 |    | 0 00 | 12 90 | 9,987 10 | 0 00 | 0 00 |

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

|             |                           | 9,726                                | 3,782                    | 0                      | 0                                           |
|-------------|---------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
| Description |                           | Revenue<br>and Expenses<br>per Books | Net Investment<br>Income | Adjusted<br>Net Income | Disbursements<br>for Charitable<br>Purposes |
| 1           | FOREIGN TAX WITHHELD      | 3,782                                | 3,782                    |                        |                                             |
| 2           | PY EXCISE TAX DUE         | 764                                  |                          |                        |                                             |
| 3           | ESTIMATED EXCISE PAYMENTS | 5,180                                |                          |                        |                                             |

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

|             |                                    | 2,445                                | 2,050                    | 0                      | 395                                         |
|-------------|------------------------------------|--------------------------------------|--------------------------|------------------------|---------------------------------------------|
| Description |                                    | Revenue and<br>Expenses<br>per Books | Net Investment<br>Income | Adjusted Net<br>Income | Disbursements<br>for Charitable<br>Purposes |
| 1           | NEW YORK LAW JOURNAL ADVERTISEMENT | 145                                  |                          |                        | 145                                         |
| 2           | INVESTMENT FEES - DIVIDENDS        | 84                                   | 84                       |                        |                                             |
| 3           | NY FILING FEE                      | 250                                  |                          |                        | 250                                         |
| 4           | ADR FEES/AGENCY PROCESSING FEES    | 438                                  | 438                      |                        |                                             |
| 5           | MBS INVESTMENT EXPENSES            | 1,528                                | 1,528                    |                        |                                             |

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

|   |                                    | Federal                    |                            | State/Local               |                     | 1,219,053          |                           | 0 |  | 1,228,977 |  |
|---|------------------------------------|----------------------------|----------------------------|---------------------------|---------------------|--------------------|---------------------------|---|--|-----------|--|
|   |                                    | 885,518                    |                            | 0                         |                     | 0                  |                           | 0 |  | 0         |  |
|   |                                    | Num. Shares/<br>Face Value | Book Value<br>Beg. of Year | Book Value<br>End of Year | FMV<br>Beg. of Year | FMV<br>End of Year | State/Local<br>Obligation |   |  |           |  |
| 1 | US & STATE OBLIGATIONS - SEE ATTAC |                            | 885,518                    | 1,219,053                 |                     | 1,228,977          |                           |   |  |           |  |

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

|   |              | 3,403,969    |  | 3,151,956   |  | 0            |  | 3,874,874   |  |
|---|--------------|--------------|--|-------------|--|--------------|--|-------------|--|
|   |              | Book Value   |  | Book Value  |  | FMV          |  | FMV         |  |
|   |              | Beg. of Year |  | End of Year |  | Beg. of Year |  | End of Year |  |
| 1 | SEE ATTACHED |              |  | 3,151,956   |  |              |  | 3,874,874   |  |

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

|   |              | 1,253,973    |  | 1,378,324   |  | 0            |  | 1,345,732   |  |
|---|--------------|--------------|--|-------------|--|--------------|--|-------------|--|
|   |              | Book Value   |  | Book Value  |  | FMV          |  | FMV         |  |
|   |              | Beg. of Year |  | End of Year |  | Beg. of Year |  | End of Year |  |
| 1 | SEE ATTACHED |              |  | 1,378,324   |  |              |  | 1,345,732   |  |

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

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

|   |                                                  |   |       |
|---|--------------------------------------------------|---|-------|
| 1 | GAIN ON PY SALES NOT SETTLED IN CY               | 1 | 1,104 |
| 2 | PURCHASE OF ACCRUED INTEREST C/O FROM PRIOR YEAR | 2 | 368   |
| 3 | Total                                            | 3 | 1,472 |

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

|   |                                               |   |        |
|---|-----------------------------------------------|---|--------|
| 1 | COST BASIS ADJUSTMENT                         | 1 | 703    |
| 2 | BOND AMORTIZATION                             | 2 | 535    |
| 3 | GAIN ON CY SALES NOT SETTLED AT YEAR END      | 3 | 20,964 |
| 4 | PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR | 4 | 31     |
| 5 | OID COST BASIS ADJUSTMENT                     | 5 | 1,234  |
| 6 | Total                                         | 6 | 23,467 |

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

| Long Term CG Distributions    |  | Short Term CG Distributions |  | Amount             |  | 3,197,085     |  | 0         |  | 2,990,142         |  | 219,943              |  | 0           |  | 0                                        |  | 219,943      |  | 0                  |  | 219,943                       |  |                              |  |                                                         |  |
|-------------------------------|--|-----------------------------|--|--------------------|--|---------------|--|-----------|--|-------------------|--|----------------------|--|-------------|--|------------------------------------------|--|--------------|--|--------------------|--|-------------------------------|--|------------------------------|--|---------------------------------------------------------|--|
| Description of Property Sold  |  | CUSIP #                     |  | Acquisition Method |  | Date Acquired |  | Date Sold |  | Gross Sales Price |  | Depreciation Allowed |  | Adjustments |  | Cost or Other Basis Plus Expense of Sale |  | Gain or Loss |  | FMV as of 12/31/69 |  | Adjusted Basis as of 12/31/69 |  | Excess of FMV Over Adj Basis |  | Gains Minus Excess of FMV Over Adjusted Basis or Losses |  |
| 1 Capital Gains Distributions |  |                             |  |                    |  |               |  |           |  | 1,386,099         |  |                      |  |             |  | 1,437,700                                |  | 0            |  | 0                  |  | 0                             |  | 0                            |  | 0                                                       |  |
| 2 ST LOSS - SEE STATEMENT     |  |                             |  |                    |  |               |  |           |  | 1,811,076         |  |                      |  |             |  | 1,542,442                                |  | -51,691      |  | 0                  |  | 0                             |  | 0                            |  | -51,691                                                 |  |
| 3 LT GAIN - SEE STATEMENT     |  |                             |  |                    |  |               |  |           |  |                   |  |                      |  |             |  |                                          |  | 288,634      |  | 0                  |  | 0                             |  | 0                            |  | 288,634                                                 |  |

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

| 79,414 |                          |                       |                               |            |       |          |                 |            |                  |              |          |                 | 0 |
|--------|--------------------------|-----------------------|-------------------------------|------------|-------|----------|-----------------|------------|------------------|--------------|----------|-----------------|---|
|        |                          | Check "X" if Business | Street                        | City       | State | Zip Code | Foreign Country | Title      | Avg Hrs Per Week | Compensation | Benefits | Expense Account |   |
| 1      | NEUBERGER BERMAN TRUST C | X                     | P O BOX 396                   | WILMINGTON | DE    | 19899    |                 | CO-TRUSTEE | 15 00            | 68,465       |          |                 |   |
| 2      | SARA J SCHLESSINGER      |                       | 995 FIFTH AVENUE, APT 8 SOUTH | NEW YORK   | NY    |          |                 | CO-TRUSTEE | 15 00            | 10,949       |          |                 |   |

Part IX-B, Line 3 (990-PF) - Other Program-Related Investments

| 0 |               |               |               |
|---|---------------|---------------|---------------|
|   | Description 1 | Description 2 | Description 3 |
| 1 | NONE          |               | Amount        |

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

|                                                  | Date |   | Amount |
|--------------------------------------------------|------|---|--------|
| 1 Credit from prior year return . . . . .        |      | 1 | 0      |
| 2 First quarter estimated tax payment . . . . .  |      | 2 |        |
| 3 Second quarter estimated tax payment . . . . . |      | 3 |        |
| 4 Third quarter estimated tax payment . . . . .  |      | 4 |        |
| 5 Fourth quarter estimated tax payment . . . . . |      | 5 |        |
| 6 Other payments . . . . .                       |      | 6 | 5,180  |
| 7 Total . . . . .                                |      | 7 | 5,180  |