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EXTENDED TO AUGUST 15, 2016
Return of Private Foundation

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

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

OMB No 1545-0052

2014

Open to Public Inspection

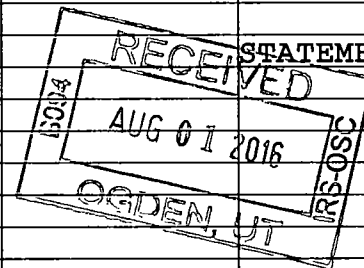
Form 990-PF

Department of the Treasury
Internal Revenue Service

For calendar year 2014 or tax year beginning OCT 1, 2014, and ending SEP 30, 2015

Name of foundation FOGLIA FAMILY FOUNDATION		A Employer identification number 36-3925857
Number and street (or P.O. box number if mail is not delivered to street address) 190 SOUTH LASALLE STREET	Room/suite 1700	B Telephone number (312) 346-4101
City or town, state or province, country, and ZIP or foreign postal code CHICAGO, IL 60603		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 64,206,888. (Part I, column (d) must be on cash basis)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		741,243.		N/A	
2 Check ☐ If the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		1,587.	1,587.		STATEMENT 2
4 Dividends and interest from securities		1,581,216.	1,581,216.		STATEMENT 3
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		975,232.			STATEMENT 1
b Gross sales price for all assets on line 6a	48,244,401.				
7 Capital gain net income (from Part IV, line 2)			1,400,352.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11		3,299,278.	2,983,155.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 4		55,000.	55,000.		0.
b Accounting fees					
c Other professional fees STMT 5		436,079.	436,079.		0.
17 Interest					
18 Taxes STMT 6		63,879.	14,325.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		60.	60.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		555,018.	505,464.		0.
25 Contributions, gifts, grants paid		9,915,690.			9,915,690.
26 Total expenses and disbursements. Add lines 24 and 25		10,470,708.	505,464.		9,915,690.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<7,171,430.>			
b Net investment income (if negative, enter -0-)			2,477,691.		
c Adjusted net income (if negative, enter -0-)				N/A	



SCANNED AUG 04 2016

Operating and Administrative Expenses

686 4

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	1,502,590.	129,107.	129,107.
	2	Savings and temporary cash investments	7,621,281.	7,535,579.	7,535,627.
	3	Accounts receivable ▶			
		Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons			
	7	Other notes and loans receivable ▶			
		Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments - U.S. and state government obligations STMT 8	3,048,141.	2,682,678.	2,700,629.
	b	Investments - corporate stock STMT 9	57,224,275.	51,864,661.	53,312,181.
	c	Investments - corporate bonds STMT 10	566,632.	508,518.	508,498.
Liabilities	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other			
	14	Land, buildings, and equipment; basis ▶			
		Less accumulated depreciation ▶			
	15	Other assets (describe ▶ STATEMENT 11)	0.	20,846.	20,846.
	16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	69,962,919.	62,741,389.	64,206,888.
	17	Accounts payable and accrued expenses			
	18	Grants payable			
Net Assets or Fund Balances	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ▶)	50,100.	0.	
	23	Total liabilities (add lines 17 through 22)	50,100.	0.	
		Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27	Capital stock, trust principal, or current funds	0.	0.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds	69,912,819.	62,741,389.	
	30	Total net assets or fund balances	69,912,819.	62,741,389.	
	31	Total liabilities and net assets/fund balances	69,962,919.	62,741,389.	

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	69,912,819.
2	Enter amount from Part I, line 27a	2	<7,171,430.>
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	62,741,389.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	62,741,389.

Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 48,244,401.		46,844,049.	1,400,352.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
c			
d			
e			1,400,352.

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	1,400,352.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8		3	N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2013	8,544,340.	74,387,264.	.114863
2012	7,017,080.	59,166,674.	.118599
2011	4,853,955.	0.	.000000
2010	2,394,155.	0.	.000000
2009	4,291,552.	1,815,943.	2.363264

2 Total of line 1, column (d)	2	2.596726
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.519345
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	70,768,148.
5 Multiply line 4 by line 3	5	36,753,084.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	24,777.
7 Add lines 5 and 6	7	36,777,861.
8 Enter qualifying distributions from Part XII, line 4	8	9,915,690.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	49,554.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	49,554.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	49,554.
6 Credits/Payments:			
a 2014 estimated tax payments and 2013 overpayment credited to 2014	6a	70,400.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	100,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	170,400.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	120,846.	
11 Enter the amount of line 10 to be: Credited to 2015 estimated tax ☐ 120,846. Refunded ☐	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ IL		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	X	

N/A

STMT 12

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>N/A</u>	13	X	
14	The books are in care of ► <u>PAUL M. SHERIDAN, MADDEN, JIGANTI,</u> Telephone no. ► <u>312-346-4101</u> Located at ► <u>190 S. LASALLE, SUITE 1700, CHICAGO, IL</u> ZIP+4 ► <u>60603</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 <u>N/A</u>			
16	At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly TD F 90-22.1). If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here N/A ► ☐	1b	
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a	At the end of tax year 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? ☐ Yes ☒ No If "Yes," list the years ► _____, _____, _____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) N/A	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2014 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2014.) N/A	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2014?	4b	X

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

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

N/A

7b**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
PATRICIA A. FOGLIA 43 CASTLETON COURT NORTH BARRINGTON, IL 60010	PRES. & DIR. 0.00	0.	0.	0.
VINCENT W. FOGLIA 43 CASTLETON COURT NORTH BARRINGTON, IL 60010	SEC, TRES, DIR 0.00	0.	0.	0.
KYMBERLY A. FOGLIA 51 HILLBURN LANE NORTH BARRINGTON, IL 60010	DIRECTOR 0.00	0.	0.	0.
VINCENT J. FOGLIA 9 KENSINGTON DRIVE NORTH BARRINGTON, IL 60010	DIRECTOR 0.00	0.	0.	0.

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

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

Total number of other employees paid over \$50,000**0**

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	63,926,898.
b	Average of monthly cash balances	1b	7,918,938.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	71,845,836.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	71,845,836.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,077,688.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	70,768,148.
6	Minimum investment return. Enter 5% of line 5	6	3,538,407.

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

1	Minimum investment return from Part X, line 6	1	3,538,407.
2a	Tax on investment income for 2014 from Part VI, line 5	2a	49,554.
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	49,554.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,488,853.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	3,488,853.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,488,853.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	9,915,690.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	9,915,690.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	9,915,690.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				3,488,853.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2014:				
a From 2009	4,242,471.			
b From 2010	2,404,860.			
c From 2011	4,887,790.			
d From 2012	4,072,501.			
e From 2013	4,895,322.			
f Total of lines 3a through e	20,502,944.			
4 Qualifying distributions for 2014 from Part XII, line 4: ▶ \$ 9,915,690.				
a Applied to 2013, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2014 distributable amount				3,488,853.
e Remaining amount distributed out of corpus	6,426,837.			
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	26,929,781.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2009 not applied on line 5 or line 7	4,242,471.			
9 Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a	22,687,310.			
10 Analysis of line 9:				
a Excess from 2010	2,404,860.			
b Excess from 2011	4,887,790.			
c Excess from 2012	4,072,501.			
d Excess from 2013	4,895,322.			
e Excess from 2014	6,426,837.			

N/A

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i>				
SEE ATTACHED SCHEDULE VARIOUS VARIOUS, IL 60603	NONE		VARIOUS	9,915,690.
Total			▶ 3a	9,915,690.
b <i>Approved for future payment</i>				
NONE				
Total			▶ 3b	0.

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

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of:		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions:		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

[illegible]

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

b If "Yes," complete the following schedule.		
(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge					May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No	
	Signature of officer or trustee <i>Patricia A. Foglia</i>		Date <i>17-22-16</i>		Title <i>President</i>		
Paid Preparer Use Only	Print/Type preparer's name PAUL M. SHERIDAN III		Preparer's signature <i>[Signature]</i>		Date <i>7/20/16</i>	Check ☐ if self-employed	PTIN P00046174
	Firm's name ▶ MADDEN, JIGANTI, MOORE & SINARS LLP					Firm's EIN ▶ 36-3618670	
	Firm's address ▶ 190 S. LASALLE ST., SUITE 1700 CHICAGO, IL 60603					Phone no. 312-346-4101	

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	MERRILL LYNCH ACCT 02470 - LTCG - SEE ATTACHED SC	P		
b	MERRILL LYNCH ACCT 02470 - STCG - SEE ATTACHED SC	P		
c	MERRILL LYNCH ACCT 02703 - LTCG - SEE ATTACHED SC	P		
d	MERRILL LYNCH ACCT 02703 - STCG - SEE ATTACHED SC	P		
e	MERRILL LYNCH ACCT 02703 - CASH IN LIEU	P		
f	MERRILL LYNCH ACCT 02704 - STCG - SEE ATTACHED SC	P		
g	MERRILL LYNCH ACCT 02704 - LTCG - SEE ATTACHED SC	P		
h	MERRILL LYNCH ACCT 02704 - CASH IN LIEU	P		
i	MERRILL LYNCH ACCT 02726 - STCG - SEE ATTACHED SC	P		
j	MERRILL LYNCH ACCT 74026 - STCG - SEE ATTACHED SC	P		
k	MERRILL LYNCH ACCT 02470 - COST BASIS ADJUSTMENTS	P		
l	MERRILL LYNCH ACCT 74026 - LTCG - SEE ATTACHED SC	P		
m	MERRILL LYNCH ACCT 74026 - CASH IN LIEU	P		
n	NORTHERN TRUST ACCT 03-99818 - STCG - SEE ATTACHE	P		
o	NORTHERN TRUST ACCT 03-99818 - LTCG - SEE ATTACHE	P		

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 10,291,464.		10,139,105.	152,359.
b 17,496,027.		17,544,726.	<48,699.>
c 7,265,993.		6,927,278.	338,715.
d 2,266,953.		2,470,345.	<203,392.>
e 495.			495.
f 100,894.		103,804.	<2,910.>
g 293,593.		292,529.	1,064.
h 12.			12.
i 1,341,949.		1,412,074.	<70,125.>
j 2,917,809.		2,928,556.	<10,747.>
k 5,325.			5,325.
l 1,846,002.		1,763,683.	82,319.
m 121.			121.
n 1,393,057.		1,424,310.	<31,253.>
o 2,696,811.		1,837,639.	859,172.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			152,359.
b			<48,699.>
c			338,715.
d			<203,392.>
e			495.
f			<2,910.>
g			1,064.
h			12.
i			<70,125.>
j			<10,747.>
k			5,325.
l			82,319.
m			121.
n			<31,253.>
o			859,172.

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

2

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

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

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

3

FOGLIA FAMILY FOUNDATION

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a CAPITAL GAINS DIVIDENDS				
b				
c				
d				
e				
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 327,896.			327,896.
b			
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			327,896.
b			
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	1,400,352.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Schedule B
(Form 990, 990-EZ,
or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2014

Name of the organization

Employer identification number

FOGLIA FAMILY FOUNDATION

36-3925857

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

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

Special Rules

- ☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I, II, and III
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc., purposes, but no such contributions totaled more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling \$5,000 or more during the year ► \$ _____

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

LHA For Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2014)

Name of organization

Employer identification number

FOGLIA FAMILY FOUNDATION**36-3925857****Part I Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
<u>1</u>	<u>VINCENT W. FOGLIA</u> <u>43 CASTLETON COURT</u> <u>NORTH BARRINGTON, IL 60010</u>	\$ <u>116,178.</u>	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
<u>2</u>	<u>VINCENT W. FOGLIA</u> <u>43 CASTLETON COURT</u> <u>NORTH BARRINGTON, IL 60010</u>	\$ <u>625,065.</u>	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)

Employer identification number

36-3925857

[illegible]

Name of organization	Employer identification number
FOGLIA FAMILY FOUNDATION	36-3925857

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

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

FORM 990-PF GAIN OR (LOSS) FROM SALE OF ASSETS STATEMENT 1

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02470 - LTCG - SEE ATTACHED SCHEDULE	PURCHASED		
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.
(F) GAIN OR LOSS			
10,291,464.	10,139,105.	0.	0.
			152,359.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02470 - STCG - SEE ATTACHED SCHEDULE	PURCHASED		
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.
(F) GAIN OR LOSS			
17,496,027.	17,544,726.	0.	0.
			<48,699.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02703 - LTCG - SEE ATTACHED SCHEDULE	PURCHASED		
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.
(F) GAIN OR LOSS			
7,265,993.	6,927,278.	0.	0.
			338,715.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02703 - STCG - SEE ATTACHED SCHEDULE	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,266,953.	2,470,345.	0.	0.	<203,392.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02703 - CASH IN LIEU	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
495.	0.	0.	0.	495.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02704 - STCG - SEE ATTACHED SCHEDULE	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
100,894.	103,804.	0.	0.	<2,910.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02704 - LTCG - SEE ATTACHED SCHEDULE	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
293,593.	292,529.	0.	0.	1,064.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02704 - CASH IN LIEU	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
12.	0.	0.	0.	12.

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02726 - STCG - SEE ATTACHED SCHEDULE	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
1,341,949.	1,412,074.	0.	0.	<70,125.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 74026 - STCG - SEE ATTACHED SCHEDULE	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
2,917,809.	2,928,556.	0.	0.	<10,747.>

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED		DATE ACQUIRED	DATE SOLD
MERRILL LYNCH ACCT 02470 - COST BASIS ADJUSTMENTS	PURCHASED			
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
5,325.	0.	0.	0.	5,325.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MERRILL LYNCH ACCT 74026 - LTCG - SEE ATTACHED SCHEDULE					
	1,846,002.	1,763,683.	0.	0.	82,319.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
MERRILL LYNCH ACCT 74026 - CASH IN LIEU					
	121.	0.	0.	0.	121.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
NORTHERN TRUST ACCT 03-99818 - STCG - SEE ATTACHED SCHEDULE					
	1,393,057.	1,424,099.	0.	0.	<31,042.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
NORTHERN TRUST ACCT 03-99818 - LTCG - SEE ATTACHED SCHEDULE					
	2,696,811.	2,262,970.	0.	0.	433,841.

CAPITAL GAINS DIVIDENDS FROM PART IV					327,896.
TOTAL TO FORM 990-PF, PART I, LINE 6A					975,232.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
BANK OF AMERICA CHECKING	1,587.	1,587.	
TOTAL TO PART I, LINE 3	1,587.	1,587.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 3

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
MERRILL LYNCH ACCT 02469 - INT INCOME	1.	0.	1.	1.	
MERRILL LYNCH ACCT 02470 - CAPITAL GAIN DISTRIBUTIONS	286,022.	286,023.	<1.>	<1.>	
MERRILL LYNCH ACCT 02470 - DIVIDENDS	606,367.	0.	606,367.	606,367.	
MERRILL LYNCH ACCT 02470 - INTEREST INCOME	70.	0.	70.	70.	
MERRILL LYNCH ACCT 02703 - BOND PREMIUM	<4,772.>	0.	<4,772.>	<4,772.>	
MERRILL LYNCH ACCT 02703 - CAPITAL GAIN DISTRIBUTIONS	41,225.	41,225.	0.	0.	
MERRILL LYNCH ACCT 02703 - DIVIDENDS	596,123.	0.	596,123.	596,123.	
MERRILL LYNCH ACCT 02703 - INTEREST	72,090.	0.	72,090.	72,090.	
MERRILL LYNCH ACCT 02704 - BOND PREMIUM	<29,692.>	0.	<29,692.>	<29,692.>	
MERRILL LYNCH ACCT 02704 - DIVIDENDS	21,417.	0.	21,417.	21,417.	
MERRILL LYNCH ACCT 02704 - INTEREST INCOME	3.	0.	3.	3.	
MERRILL LYNCH ACCT 02726 - CAPITAL GAIN DISTIRBUTIONS	648.	648.	0.	0.	
MERRILL LYNCH ACCT 02726 - DIVIDENDS	83,358.	0.	83,358.	83,358.	

MERRILL LYNCH ACCT 02726 - INTEREST INCOME	15.	0.	15.	15.
MERRILL LYNCH ACCT 74026 - BOND PREMIUM AMORT	3,049.	0.	3,049.	3,049.
MERRILL LYNCH ACCT 74026 - DIVIDENDS	126,936.	0.	126,936.	126,936.
MERRILL LYNCH ACCT 74026 - INTEREST INCOME	16,927.	0.	16,927.	16,927.
NORTHERN TRUST ACCT 03-99818 - DIVIDENDS	88,747.	0.	88,747.	88,747.
NORTHERN TRUST ACCT 03-99818 - INTEREST INCOME	578.	0.	578.	578.
TO PART I, LINE 4	<u>1,909,112.</u>	<u>327,896.</u>	<u>1,581,216.</u>	<u>1,581,216.</u>

FORM 990-PF	LEGAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	55,000.	55,000.		0.
TO FM 990-PF, PG 1, LN 16A	<u>55,000.</u>	<u>55,000.</u>		<u>0.</u>

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT EXPENSES	436,079.	436,079.		0.
TO FORM 990-PF, PG 1, LN 16C	<u>436,079.</u>	<u>436,079.</u>		<u>0.</u>

FORM 990-PF	TAXES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAX - FYE 9/30/15	49,554.	0.		0.
FOREIGN TAXES	14,325.	14,325.		0.
TO FORM 990-PF, PG 1, LN 18	63,879.	14,325.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ILLINOIS FILING FEES	15.	15.		0.
MISCELLANEOUS EXPENSE	45.	45.		0.
TO FORM 990-PF, PG 1, LN 23	60.	60.		0.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	8
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
MERRILL LYNCH ACCT 6CW-02703	X		2,682,678.	2,700,629.
TOTAL U.S. GOVERNMENT OBLIGATIONS			2,682,678.	2,700,629.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			2,682,678.	2,700,629.

FORM 990-PF	CORPORATE STOCK	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
MERRILL LYNCH ACCT 6CW-02469	5,120,000.	5,689,326.
MERRILL LYNCH ACCT 6CW-02703	24,297,567.	24,913,147.
MERRILL LYNCH ACCT 6CW-02704	836,583.	885,363.
MERRILL LYNCH ACCT 6CW-02726	1,987,821.	1,512,035.
NORTHERN TRUST ACCT 03-99818	7,620,303.	8,628,079.
MERRILL LYNCH ACCT 6CW-02470	12,002,387.	11,684,231.
TOTAL TO FORM 990-PF, PART II, LINE 10B	51,864,661.	53,312,181.

FORM 990-PF	CORPORATE BONDS	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
MERRILL LYNCH ACCT 6CW-02703	508,518.	508,498.
TOTAL TO FORM 990-PF, PART II, LINE 10C	508,518.	508,498.

FORM 990-PF	OTHER ASSETS	STATEMENT	11
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
FEDERAL ESTIMATED TAX	0.	20,846.	20,846.
TO FORM 990-PF, PART II, LINE 15	0.	20,846.	20,846.

FORM 990-PF

LIST OF SUBSTANTIAL CONTRIBUTORS
PART VII-A, LINE 10

STATEMENT 12

NAME OF CONTRIBUTOR

ADDRESS

VINCENT FOGLIA

43 CASTLETON COURT
NORTH BARRINGTON, IL 60010

Foglia Family Foundation
Contributions
For The Year Ended September 30, 2015

<u>Date</u>	<u>Name</u>	<u>Amount</u>
10/02/2014	Barrington Children's Charities	25,000
10/02/2014	Altus Academy	14,410
10/02/2014	Ann & Robert H Lurie Children's Hospital	250,000
10/02/2014	By The Hand Club For Kids	75,000
10/02/2014	Lakeside Legacy Foundation	75,000
10/03/2014	Cook Children's Health Foundation	5,000
10/06/2014	Northern Illinois Food Bank	1,000
10/06/2014	SPCA International, Inc	1,000
10/06/2014	Volunteer Center McHenry County	15,000
10/14/2014	Turning Point USA	25,000
10/15/2014	Altus Academy	50,000
10/20/2014	American Heart Association	10,000
10/20/2014	Vetrans Of Foreign Wars	1,000
10/28/2014	Christ The King Jesuit College Preparator	500,000
10/31/2014	McHenry County Community Foundation	20,000
11/01/2014	Ela Township SST	5,000
11/03/2014	Equestrian Connection	25,000
11/03/2014	Marklund Charities	125,000
11/03/2014	Nobel Network Of Charter Schools	125,000
11/04/2014	Altus Academy	1,573
11/06/2014	Last Chance House	25,000
11/06/2014	Catholic Charities	25,000
11/10/2014	Boys Hope Girls Hope Of Illinois	50,000
11/13/2014	GiGi's Playhouse	80,000
11/13/2014	Barrington's White House	10,000
11/13/2014	Adopt A Platoon	1,000
11/19/2014	Illinois Special Olympics	10,000
11/19/2014	Sky High Volleyball Inc	25,000
11/19/2014	LaRabida	20,000
11/24/2014	Raue Center For The Arts, Inc	100,000
11/27/2014	JDRF	25,000
11/27/2014	Lutheran Social Services Of The South	10,000
11/27/2014	Wellness Place	50,000
11/27/2014	Israel Sports Center For The Disabled	20,000
12/02/2014	Neighborhood Health Clinic, Inc	100,000
12/02/2014	Altus Academy	3,430
12/16/2014	Canine Companions	25,000
12/16/2014	Guide Dog Foundation	25,000
12/18/2014	American Vet Dogs	25,000
12/19/2014	Northern Illinois Food Bank	1,000
12/20/2014	YMCA of Metro Chicago	5,000
12/26/2014	Neighborhood Health Clinic, Inc	15,000

Foglia Family Foundation

Contributions

For The Year Ended September 30, 2015

Date	Name	Amount
01/07/2015	Altus Academy	8,000
01/07/2015	National Diaper Bank Network	25,000
01/07/2015	University Of Chicago	250,000
01/07/2015	Pioneer Center For Human Services	50,000
01/07/2015	Career Place	20,000
01/07/2015	Lutheran Life Communities Foundation	120,000
01/23/2015	University of Illinois Foundation	250,000
01/29/2015	Illinois YMCA Youth & Government	25,000
01/30/2015	Home of the Sparrow	35,000
01/30/2015	Cal's All Star Angel Foundation	20,000
01/30/2015	March Of Dimes	10,000
01/30/2015	Crystal Lake Senior Services	10,000
02/03/2015	Altus Academy	22,300
02/24/2015	Senior Care Volunteer Network	10,000
02/24/2015	Neighborhood Health Clinic, Inc	40,000
02/27/2015	Mano A Mano Family Recource Center	20,000
02/27/2015	Home of the Sparrow	25,000
02/27/2015	MCYSA	25,000
03/02/2015	Altus Academy	9,763
03/06/2015	Connections	10,000
03/06/2015	Friends Of MCC Foundation	10,000
03/06/2015	Chicago Police Memorial Foundation	7,500
03/09/2015	By The Hand Club For Kids	75,000
03/09/2015	Family Health Partnership Clinic	100,000
03/09/2015	Lakeside Legacy Foundation	75,000
03/09/2015	Marillac St Vincent Family Services	500,000
03/09/2015	Northwestern University	250,000
03/09/2015	Turning Pointe Autism Foundation	250,000
03/20/2015	Habitat For Humanity Of McHenry County	50,000
03/30/2015	Neighborhood Health Clinic, Inc	103,000
03/30/2015	Adopt A Platoon	100
03/30/2015	Paralyzed Vets Of America	1,000
03/30/2015	Glenview Council Navy League	15,000
03/31/2015	Altus Academy	21,055
04/03/2015	Alexian Brothers Foundation	125,000
04/03/2015	Boy Scouts Of America	25,000
04/03/2015	Cary Grove Fine Arts Foundation	250,000
04/03/2015	Wings	200,000
04/06/2015	Pioneer Center For Human Services	25,000
04/07/2015	Midtown Education Foundation	50,000
04/07/2015	JourneyCare Foundation	10,000
04/07/2015	Casa Of McHenry County	10,000

Foglia Family Foundation

Contributions

For The Year Ended September 30, 2015

Date	Name	Amount
04/09/2015	St Joseph Indian School	1,000
04/10/2015	Sage YMCA	100,000
04/30/2015	Barrington Children's Charities	10,000
04/30/2015	American Cancer Society	10,000
04/30/2015	Foglia YMCA	15,000
04/30/2015	Stardust Sanctuary	1,000
05/01/2015	True North Treks	50,000
05/01/2015	Boy Scouts Of America	100,000
05/05/2015	Brave Heart For Kids	750
05/05/2015	New Directions Addiction Revocery Service	20,000
05/08/2015	National Multiple Sclerosis Society	25,000
05/11/2015	RML Specialty Hospital	75,000
05/11/2015	American Heart Association	15,000
05/12/2015	Big Brothers/Big Sisters Of McHenry Count	50,000
05/12/2015	Midtown Education Foundation	25,000
05/12/2015	Turning Point Of McHenry County	50,000
05/12/2015	Altus Academy	1,775
05/12/2015	JDRF Illinois Chapter	50,000
05/12/2015	St Joseph Services Inc	25,000
05/14/2015	Illinois Special Olympics	10,000
05/15/2015	Crystal Lake Teen Center NFP	10,000
05/15/2015	Crohn's & Colitis Foundation Of America	10,000
05/19/2015	Garden Quarter Neighborhood Recourse Cent	10,000
05/19/2015	Cal's All Star Angel Foundation	25,000
05/26/2015	Communities in School of Chicago	10,000
05/26/2015	Operation Smile, Inc	10,000
06/02/2015	Boys & Girls Club of Dundee Township	50,000
06/02/2015	Huntley Community Radio	5,000
06/03/2015	National Multiple Sclerosis Society	5,000
06/08/2015	Friends Of The Orphans	10,000
06/08/2015	Turning Point USA	25,000
06/12/2015	Cal's Angel Foundation	100,000
06/12/2015	JourneyCare Foundation	200,000
06/12/2015	Main Stay Therapeutic Riding Program	250,000
06/12/2015	Altus Academy	61,596
06/12/2015	Raue Center For The Arts, Inc	100,000
06/16/2015	Jeffrey Pride Foundation, Inc	10,000
06/26/2015	Honzons For The Blind, Inc	100,000
06/26/2015	FTIMS Neurobalance Center, NFP	25,000
06/26/2015	Golisano Children's Museum Of Naples	25,000
06/26/2015	McHenry County Music Center	30,000
06/26/2015	Marillac St Vincent	130,000

**Foglia Family Foundation
Contributions
For The Year Ended September 30, 2015**

<u>Date</u>	<u>Name</u>	<u>Amount</u>
06/26/2015	Foglia YMCA	140,000
07/02/2015	Boys Hope Girls Hope Of Illinois	50,000
07/09/2015	Advocate Charitable Foundation	250,000
07/20/2015	Altus Academy	7,925
07/28/2015	The Chapel - Operation Warm	20,000
07/30/2015	Special Olympics	500
08/04/2015	Hyde Park School	40,500
08/04/2015	Altus Academy	5,587
08/06/2015	By The Hand Club For Kids	1,000,000
08/21/2015	St Joseph Services Inc	10,000
09/02/2015	Harper College	250,000
09/02/2015	Children's National Medical Center	250,000
09/02/2015	Northwestern University	500,000
09/02/2015	Resurrection Development Foundation	75,000
09/02/2015	Girls On The Run	25,000
09/08/2015	Turning Point USA	50,000
09/08/2015	Marillac Social Center	10,000
09/08/2015	Marklund Charities	16,000
09/08/2015	Barrington Children's Charities	25,000
09/11/2015	FITMS Neurobalance Center, NFP	10,000
09/20/2015	YMCA of Metro Chicago	50,000
09/20/2015	McHenry County Community Foundation	10,000
09/20/2015	Vetrans Of Foreign Wars	5,000
09/20/2015	Paws For Purple Hearts	5,000
09/24/2015	Les Turner ALS Foundation	100,000
09/29/2015	The Chicago Community Foundation	10,000
09/30/2015	Altus Academy	26,926
		<u>9,915,690</u>

Merrill Lynch - 6CW-02470
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM						
VANGUARD REIT ETF	7,895 000	02/ 10/ 14	10/ 17/ 14	589,193	538,161	51,032
VANGUARD REIT ETF	77 000	07/ 01/ 14	10/ 17/ 14	5,746	5,774	(27)
VANGUARD INDEX FDS R	0 354	10/ 01/ 14	10/ 21/ 14	27	26	1
VANGUARD REIT ETF	74 000	10/ 01/ 14	10/ 17/ 14	5,523	5,319	204
WISDOMTREESTRUST JAPAN	19,718 000	03/ 10/ 14	10/ 06/ 14	1,003,230	952,969	50,261
WISDOMTREESTR	0 465	06/ 30/ 14	10/ 07/ 14	23	23	0
WISDOMTREESTRUST JAPAN	237 000	06/ 30/ 14	10/ 06/ 14	12,058	11,694	365
LSV VALUE EQUITY INSTL	2,592 000	05/ 12/ 14	10/ 06/ 14	59,720	58,657	1,063
LSV VALUE EQUITY FUND	0 754	05/ 12/ 14	10/ 06/ 14	17	17	0
LSV VALUE EQUITY INSTL	0 131	06/ 03/ 14	10/ 06/ 14	3	3	0
GOETHAM NEUTRAL FUND INST	0 901	07/ 17/ 14	10/ 21/ 14	10	10	(0)
GOETHAM NEUTRAL FUND INST	88,440 000	07/ 17/ 14	10/ 21/ 14	1,000,256	1,014,407	(14,150)
TEMP GLOB TOTAL RETADV	0 133	10/ 17/ 14	11/ 06/ 14	2	2	0
THIRD AVEREAL EST VAL	0 271	07/ 01/ 14	11/ 21/ 14	9	9	0
THIRD AVEREAL EST VAL	1,709 000	07/ 01/ 14	11/ 21/ 14	55,389	54,500	889
THIRD AVENUEREAL ESTATE	0 392	07/ 01/ 14	11/ 21/ 14	13	13	0
ROB BP ALL CAPVAL INSTL	1,143 000	03/ 10/ 14	11/ 21/ 14	26 872	24,677	2,195
ROB BP ALL CAPVAL INSTL	0 623	03/ 10/ 14	11/ 21/ 14	15	13	1
PRINCIPAL MIDCAPFUND P	1,471 000	03/ 10/ 14	11/ 21/ 14	33 583	30,832	2,751
PRINCIPAL MIDCAPFUND	0 061	03/ 10/ 14	11/ 21/ 14	1	1	0
PRINCIPAL MIDCAPFUND P	0 759	03/ 10/ 14	11/ 21/ 14	17	16	1
HARTFORD WORLD BOND I	0 175	10/ 31/ 14	11/ 06/ 14	2	2	(0)
HARTFORD INTERNATIONAL	57,432 000	04/ 24/ 14	11/ 21/ 14	838,507	883,878	(45,371)
HARTFORD INTERNATIONAL	1 000	05/ 12/ 14	11/ 21/ 14	15	15	(1)
HARTFORD INTERNATIONAL	0 044	05/ 12/ 14	11/ 21/ 14	1	1	(0)
HARTFORD INTERNATIONAL	4,372 000	05/ 12/ 14	11/ 21/ 14	63,831	67,766	(3,935)
TORTOISE ENERGY	687 000	11/ 06/ 14	01/ 13/ 15	28,132	30,956	(2,824)
TORTOISE ENERGY	822 000	11/ 07/ 14	01/ 13/ 15	33,660	37,623	(3,963)
TORTOISE ENERGY	4,297 000	11/ 10/ 14	01/ 13/ 15	175,959	197 735	(21,776)
TORTOISE ENERGY	2,968 000	11/ 11/ 14	01/ 13/ 15	121,538	139,110	(17,572)
ALPS ALERIAN MLP ETF	31,567 000	10/ 17/ 14	01/ 13/ 15	521,901	579,539	(57,637)
TEMP GLOB TOTAL RETADV	0 359	12/ 17/ 14	01/ 07/ 15	4	4	0
AMGYACKTMAN FUND SER	0 465	12/ 29/ 14	01/ 07/ 15	12	12	(0)
THIRD AVEREAL EST VAL	1 000	07/ 01/ 14	01/ 07/ 15	32	32	0
THIRD AVEREAL EST VAL	506 000	07/ 01/ 14	01/ 07/ 15	15,954	15,954	0
THIRD AVEREAL EST VAL	625 000	07/ 01/ 14	01/ 07/ 15	19,706	19,706	0
THIRD AVEREAL EST VAL	1,238 000	07/ 01/ 14	01/ 07/ 15	39,034	39,480	(446)
THIRD AVEREAL EST VAL	0 171	12/ 09/ 14	01/ 07/ 15	5	5	0
ROB BP ALL CAPVAL INSTL	2,100 000	03/ 10/ 14	01/ 07/ 15	46,116	45,339	777
ROBECOBP ALL CAPVALUE	0 178	03/ 10/ 14	01/ 07/ 15	4	4	0
ROB BP ALL CAPVAL INSTL	0 575	12/ 18/ 14	01/ 07/ 15	13	13	(0)
LSV VALUEEQUITY INSTL	1,764 000	05/ 12/ 14	01/ 07/ 15	41,084	39,919	1,164
LSV VALUEEQUITY FUND	0 448	05/ 12/ 14	01/ 07/ 15	10	10	0
LSV VALUEEQUITY INSTL	0 246	05/ 12/ 14	01/ 07/ 15	6	6	0
GLDM SCH STGINC FD CI	0 154	12/ 31/ 14	01/ 07/ 15	2	2	(0)
PRINCIPAL MIDCAPFUND P	2,569 000	03/ 10/ 14	01/ 07/ 15	55,002	53,846	1,156
PRINCIPAL MIDCAPFUND	0 179	03/ 10/ 14	01/ 07/ 15	4	4	0
PRINCIPAL MIDCAPFUND P	0 589	12/ 19/ 14	01/ 07/ 15	13	13	(0)
GLD SAC SM/ MID CAPGRO I	0 101	12/ 05/ 14	01/ 07/ 15	2	2	0
HARTFORD WORLD BOND I	0 040	01/ 02/ 15	01/ 07/ 15	0	0	(0)
LD ABTGRTH LOR FD CL F	3,260 000	06/ 03/ 14	01/ 07/ 15	71,427	70,579	848
LORD ABBETT GROWTH	0 460	06/ 03/ 14	01/ 07/ 15	10	10	0
LD ABTGRTH LOR FD CL F	0 318	11/ 21/ 14	01/ 07/ 15	7	7	(0)
FIDELITYADV REINC CL I	7,962 000	01/ 29/ 14	01/ 07/ 15	94,031	89,334	4,698
FIDELITYADVISOR REAL	0 563	01/ 29/ 14	01/ 07/ 15	7	6	0
FIDELITYADV REINC CL I	0 186	12/ 22/ 14	01/ 07/ 15	2	2	0
BLACKROCK MULTI ASSET	0 904	01/ 29/ 14	01/ 07/ 15	10	10	(0)
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	01/ 07/ 15	11	11	0
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	01/ 07/ 15	11	11	0
BLACKROCK MULTI ASSET	38 000	01/ 29/ 14	01/ 07/ 15	424	424	0
BLACKROCK MULTI ASSET	233 000	01/ 29/ 14	01/ 07/ 15	2,603	2,603	0
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	01/ 07/ 15	11	11	0
BLACKROCK MULTI ASSET	346 000	01/ 29/ 14	01/ 07/ 15	3,865	3,865	0
BLACKROCK MULTI ASSET	2,983 000	01/ 29/ 14	01/ 07/ 15	33,320	33,380	(60)
BLACKROCK MULTI ASSET	0 033	12/ 31/ 14	01/ 07/ 15	0	0	(0)
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	01/ 07/ 15	15	15	0
DEUTSCHE GLOBAL	420 000	06/ 02/ 14	01/ 07/ 15	6,170	6,170	0
DEUTSCHE GLOBAL	1,133 000	06/ 02/ 14	01/ 07/ 15	16,644	16,644	0
DEUTSCHE GLOBAL	1,851 000	06/ 02/ 14	01/ 07/ 15	27 191	27,191	0
DEUTSCHE GLOBAL	757 000	06/ 02/ 14	01/ 07/ 15	11,120	11 325	(204)
DEUTSCHE GLOBAL	0 269	12/ 19/ 14	01/ 07/ 15	4	4	0
PIMCOINCOME FUND CL P	0 025	09/ 02/ 14	01/ 07/ 15	0	0	(0)
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	01/ 07/ 15	12	12	0

Merrill Lynch - 6CW-02470
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
PIMCOINCOME FUND CL P	128 000	09/ 02/ 14	01/ 07/ 15	1,571	1,571	0
PIMCOINCOME FUND CL P	19 000	09/ 02/ 14	01/ 07/ 15	233	233	0
PIMCOINCOME FUND CL P	555 000	09/ 02/ 14	01/ 07/ 15	8,810	6,810	0
PIMCOINCOME FUND CL P	284 000	09/ 02/ 14	01/ 07/ 15	3,485	3,485	0
PIMCOINCOME FUND CL P	2,542 000	09/ 02/ 14	01/ 07/ 15	31,190	32,461	(1,271)
PIMCOINCOME FUND CL P	0 888	12/ 31/ 14	01/ 07/ 15	11	11	(0)
AQR COREEQUITY FD CL L	7,735 000	06/ 02/ 14	01/ 07/ 15	105,660	100,478	5,182
AQR COREEQUITY FUND	0 071	06/ 02/ 14	01/ 07/ 15	1	1	0
AQR COREEQUITY FD CL L	67,784 000	06/ 02/ 14	01/ 13/ 15	923,218	880,514	42,704
AQR COREEQUITY FD CL L	0 293	06/ 02/ 14	01/ 13/ 15	4	4	0
AQR COREEQUITY FD CL L	1 000	10/ 06/ 14	01/ 13/ 15	14	13	1
AQR COREEQUITY FD CL L	2,478 000	10/ 06/ 14	01/ 13/ 15	33,750	32,784	966
AQR COREEQUITY FD CL L	0 782	12/ 22/ 14	01/ 07/ 15	11	11	(0)
GOTHAM ENHANCED RTN INST	2,910 000	10/ 21/ 14	01/ 07/ 15	36,433	36,433	0
GOTHAM ENHANCED RTN INST	1,857 000	10/ 21/ 14	01/ 07/ 15	23,250	23,250	0
GOTHAM ENHANCED RTN INST	0 398	12/ 19/ 14	01/ 07/ 15	5	5	(0)
ISHARES TRUST SHSISHARE	1,046 000	11/ 06/ 14	02/ 20/ 15	68,427	65,908	2,519
WISDOMTREEEUROPEHEDGED	1,132 000	11/ 21/ 14	02/ 20/ 15	70,571	65,950	4,620
GLDM SCH STGINC FD CI	207 000	02/ 28/ 14	02/ 09/ 15	2,099	2,194	(95)
GLDM SCH STGINC FD CI	229 000	03/ 31/ 14	02/ 09/ 15	2,322	2,437	(115)
GLDM SCH STGINC FD CI	1 000	04/ 30/ 14	02/ 09/ 15	10	11	(0)
GLDM SCH STGINC FD CI	213 000	04/ 30/ 14	02/ 09/ 15	2,160	2,258	(98)
GLDM SCH STGINC FD CI	223 000	05/ 30/ 14	02/ 09/ 15	2,261	2,362	(100)
GLDM SCH STGINC FD CI	1 000	06/ 30/ 14	02/ 09/ 15	10	11	(0)
GLDM SCH STGINC FD CI	211 000	06/ 30/ 14	02/ 09/ 15	2,140	2,228	(89)
GLDM SCH STGINC FD CI	1 000	07/ 31/ 14	02/ 09/ 15	10	11	(0)
GLDM SCH STGINC FD CI	203 000	07/ 31/ 14	02/ 09/ 15	2,058	2,158	(99)
GLDM SCH STGINC FD CI	1 000	08/ 29/ 14	02/ 09/ 15	10	11	(0)
GLDM SCH STGINC FD CI	190 000	08/ 29/ 14	02/ 09/ 15	1,927	2,001	(74)
GLDM SCH STGINC FD CI	159 000	09/ 30/ 14	02/ 09/ 15	1,612	1,684	(72)
GLDM SCH STGINC FD CI	188 000	10/ 31/ 14	02/ 09/ 15	1,906	1,970	(64)
GLDM SCH STGINC FD CI	266 000	11/ 28/ 14	02/ 09/ 15	2,697	2,764	(66)
GLDM SCH STGINC FD CI	0 002	01/ 30/ 15	02/ 09/ 15	0	0	0
BLACKROCK MULTI ASSET	2,983 000	01/ 29/ 14	01/ 07/ 15	33 380	33,320	60
BLACKROCK MULTI ASSET	226 000	01/ 29/ 14	01/ 07/ 15	2,524	2,524	0
BLACKROCK MULTI ASSET	2,757 000	01/ 29/ 14	01/ 07/ 15	30,796	30,851	(55)
PIMCOINCOME FUND CL P	2,542 000	09/ 02/ 14	01/ 07/ 15	32,461	31,190	1,271
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	01/ 07/ 15	12	12	0
PIMCOINCOME FUND CL P	276 000	09/ 02/ 14	01/ 07/ 15	3,387	3,387	0
PIMCOINCOME FUND CL P	2,265 000	09/ 02/ 14	01/ 07/ 15	27,792	28,924	(1,133)
ISHARES TRUST SHSISHARE	652 000	11/ 06/ 14	03/ 10/ 15	41,858	41 083	775
WISDOMTREEEUROPEHEDGED	1,800 000	11/ 21/ 14	03/ 10/ 15	116,170	104,868	11,302
TEMP GLOB TOTAL RETADV	0 403	02/ 19/ 15	03/ 10/ 15	5	5	0
AMGYACKTMAN FUND SER	412 000	12/ 29/ 14	03/ 20/ 15	10,185	10,498	(313)
AMGYACKTMAN FUND SER	1 000	12/ 29/ 14	03/ 20/ 15	25	25	0
AMGYACKTMAN FUND SER	1,273 000	12/ 29/ 14	03/ 20/ 15	31,469	32,436	(967)
AMGYACKTMAN FUND SER	0 117	12/ 29/ 14	03/ 10/ 15	3	3	(0)
AMGYACKTMAN FUND SER	0 366	12/ 29/ 14	03/ 20/ 15	9	9	(0)
AMGYACKTMAN FUND SER	20 000	12/ 29/ 14	03/ 20/ 15	494	510	(15)
THIRD AVEREAL EST VAL	2,183 000	07/ 01/ 14	03/ 10/ 15	69,703	69,616	87
THIRD AVEREAL ESTATE	0 099	07/ 01/ 14	03/ 10/ 15	3	3	0
THIRD AVEREAL EST VAL	0 500	12/ 09/ 14	03/ 10/ 15	16	16	0
BP ALL CAPVAL INSTL	4,145 000	03/ 10/ 14	03/ 10/ 15	93,221	89,491	3,731
BP ALL CAPVAL INSTL	0 188	03/ 10/ 14	03/ 10/ 15	4	4	0
LSV VALUEEQUITY INSTL	3,435 000	05/ 12/ 14	03/ 10/ 15	80,963	77,734	3,229
LSV VALUEEQUITY INSTL	0 040	05/ 12/ 14	03/ 10/ 15	1	1	0
GLDM SCH STGINC FD CI	0 351	02/ 27/ 15	03/ 10/ 15	4	4	(0)
PRINCIPAL MIDCAPFUND P	5,578 000	03/ 10/ 14	03/ 10/ 15	126,742	116,873	9,870
PRINCIPAL MIDCAPFUND P	0 431	03/ 10/ 14	03/ 10/ 15	10	9	1
ADV RESMLP & ENGYINCI	5,311 000	01/ 13/ 15	03/ 16/ 15	68,406	66,865	1,540
ADVISORY RESEARCH MLP &	0 557	01/ 13/ 15	03/ 16/ 15	7	7	0
ADV RESMLP & ENGYINCI	0 020	02/ 26/ 15	03/ 16/ 15	0	0	(0)
GLD SAC SM/ MID CAPGRO I	0 499	12/ 05/ 14	03/ 10/ 15	11	10	0
HARTFORD WORLD BOND I	0 483	02/ 27/ 15	03/ 10/ 15	5	5	0
LD ABTGRTH LDR FD CL F	5,121 000	06/ 03/ 14	03/ 10/ 15	117,527	110,870	6,657
LD ABTGRTH LDR FD CL F	0 154	06/ 03/ 14	03/ 10/ 15	4	3	0
FIDELITYADV REINC CL I	0 709	03/ 09/ 15	03/ 10/ 15	8	8	0
DEUTSCHE GLOBAL	0 300	06/ 02/ 14	03/ 10/ 15	4	4	(0)
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	03/ 10/ 15	14	14	0
DEUTSCHE GLOBAL	41 000	06/ 02/ 14	03/ 10/ 15	592	592	0
DEUTSCHE GLOBAL	3,218 000	06/ 02/ 14	03/ 10/ 15	46,500	48,141	(1,641)
DEUTSCHE GLOBAL	0 653	12/ 19/ 14	03/ 10/ 15	9	10	(0)
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	03/ 10/ 15	12	12	0
PIMCOINCOME FUND CL P	272 000	09/ 02/ 14	03/ 10/ 15	3,356	3,356	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
PIMCOINCOME FUND CL P	3,618 000	09/ 02/ 14	03/ 10/ 15	44,646	46,202	(1,556)
PIMCOINCOME FUND CL P	0 405	02/ 27/ 15	03/ 10/ 15	5	5	(0)
HARTFORD INTERNATIONAL	1,415 000	05/ 12/ 14	03/ 09/ 15	20,673	21,933	(1,259)
HARTFORD INTERNATIONAL	0 707	01/ 02/ 15	03/ 09/ 15	10	10	(0)
HARTFORD INTERNATIONAL	10 000	01/ 02/ 15	03/ 09/ 15	146	141	6
EATON VANCE BOND	0 428	03/ 10/ 14	03/ 10/ 15	5	5	(0)
EATON VANCE BOND FD CL I	185 000	03/ 10/ 14	03/ 10/ 15	1,954	1,954	0
EATON VANCE BOND FD CL I	4,595 000	03/ 10/ 14	03/ 10/ 15	48,523	49,810	(1,287)
EATON VANCE BOND FD CL I	0 434	02/ 27/ 15	03/ 10/ 15	5	5	(0)
AQR LGCAPMULTI STYLE L	0 423	06/ 02/ 14	03/ 10/ 15	6	5	0
AQR LGCAPMULTI STYLE L	5,926 000	10/ 06/ 14	03/ 10/ 15	82,194	78,401	3,793
GOTHAM ENHANCED RTN INST	4,630 000	10/ 21/ 14	03/ 10/ 15	57,412	59,681	(2,269)
GOTHAM ENHANCED RETURN	0 286	10/ 21/ 14	03/ 10/ 15	4	4	(0)
GOTHAM ENHANCED RTN INST	0 066	12/ 19/ 14	03/ 10/ 15	1	1	(0)
ISHARES TRUST SHSISHARE	749 000	11/ 06/ 14	04/ 01/ 15	49,482	47,194	2,287
WISDOMTREEEUROPEHEDGED	719 000	11/ 21/ 14	04/ 01/ 15	47,757	41,889	5,868
TEMP GLOB TOTAL RETADV	0 291	04/ 17/ 15	04/ 28/ 15	4	4	0
THIRD AVEREAL EST VAL	1 000	07/ 01/ 14	04/ 01/ 15	32	32	0
THIRD AVEREAL EST VAL	506 000	07/ 01/ 14	04/ 01/ 15	16,374	16,131	243
THIRD AVEREAL EST VAL	441 000	07/ 01/ 14	04/ 01/ 15	14,271	14,059	212
THIRD AVEREAL EST VAL	184 000	07/ 01/ 14	04/ 28/ 15	6,039	5,866	173
THIRD AVEREAL EST VAL	2,008 000	07/ 01/ 14	04/ 28/ 15	65,903	64,035	1,867
THIRD AVENUEREAL ESTATE	0 499	07/ 01/ 14	04/ 28/ 15	16	16	0
THIRD AVEREAL EST VAL	0 676	07/ 01/ 14	04/ 01/ 15	22	22	0
THIRD AVEREAL EST VAL	0 225	07/ 01/ 14	04/ 28/ 15	7	7	0
LSV VALUEEQUITY INSTL	1,016 000	05/ 12/ 14	04/ 01/ 15	24,354	22,992	1,361
LSV VALUEEQUITY INSTL	3,016 000	05/ 12/ 14	04/ 28/ 15	73,741	68,252	5,489
LSV VALUEEQUITY FUND	0 608	05/ 12/ 14	04/ 28/ 15	15	14	1
LSV VALUEEQUITY INSTL	0 325	05/ 12/ 14	04/ 01/ 15	8	7	0
LSV VALUEEQUITY INSTL	0 187	05/ 12/ 14	04/ 28/ 15	5	4	0
METRO W TTL RTRN BD CL I	8,933 000	01/ 13/ 15	04/ 01/ 15	98,620	98,352	268
METRO W TTL RTRN BD CL I	112 000	01/ 13/ 15	04/ 28/ 15	1,232	1,232	0
METRO W TTL RTRN BD CL I	11,785 000	01/ 13/ 15	04/ 28/ 15	129,635	129,753	(118)
METRO W TTL RTRN BD CL I	0 212	03/ 31/ 15	04/ 01/ 15	2	2	0
GLDM SCH STGINC FD CI	0 042	03/ 31/ 15	04/ 08/ 15	0	0	0
ADV RESMLP & ENGYINCI	3,896 000	01/ 13/ 15	04/ 01/ 15	48,935	46,533	2,402
ADVISORY RESEARCH MLP &	0 401	01/ 13/ 15	04/ 01/ 15	5	5	0
ADV RESMLP & ENGYINCI	0 443	01/ 13/ 15	04/ 01/ 15	6	6	0
ADV RESMLP & ENGYINCI	6,507 000	01/ 13/ 15	04/ 28/ 15	89,016	81,923	7,093
ADVISORY RESEARCH MLP &	0 288	01/ 13/ 15	04/ 28/ 15	4	4	0
ADV RESMLP & ENGYINCI	0 599	01/ 13/ 15	04/ 28/ 15	8	8	1
GLD SAC SM/ MID CAPGRO I	0 269	12/ 05/ 14	04/ 01/ 15	6	6	0
GLD SAC SM/ MID CAPGRO I	0 126	12/ 05/ 14	04/ 28/ 15	3	3	0
HARTFORD WORLD BOND I	0 034	01/ 02/ 15	04/ 28/ 15	0	0	0
HARTFORD WORLD BOND FUND	0 850	01/ 02/ 15	04/ 01/ 15	9	9	0
HARTFORD WORLD BOND I	0 030	03/ 31/ 15	04/ 01/ 15	0	0	(0)
LD ABTGRTH LDR FD CL F	950 000	06/ 03/ 14	04/ 01/ 15	21,879	20,568	1,311
LD ABTGRTH LDR FD CL F	3,129 000	06/ 03/ 14	04/ 28/ 15	73,000	67,743	5,257
LORD ABBETT GROWTH	0 080	06/ 03/ 14	04/ 28/ 15	2	2	0
LD ABTGRTH LDR FD CL F	0 137	06/ 03/ 14	04/ 01/ 15	3	3	0
LD ABTGRTH LDR FD CL F	0 249	06/ 03/ 14	04/ 28/ 15	6	5	0
GUGGENHEIM TTL RTRN BD I	3,605 000	02/ 09/ 15	04/ 01/ 15	98,164	97,623	541
GUGGENHEIM TTL RTRN BD I	2,408 000	02/ 09/ 15	04/ 28/ 15	65,377	65,209	169
GUGGENHEIM TTL RTRN BD I	0 218	03/ 31/ 15	04/ 01/ 15	6	6	0
GUGGENHEIM TTL RTRN BD I	0 240	03/ 31/ 15	04/ 28/ 15	7	7	0
BLACKROCK MULTI ASSET	417 000	04/ 30/ 14	04/ 10/ 15	4,758	4,791	(33)
BLACKROCK MULTI ASSET	1 000	05/ 30/ 14	04/ 10/ 15	11	11	(0)
BLACKROCK MULTI ASSET	401 000	05/ 30/ 14	04/ 10/ 15	4,575	4,652	(76)
BLACKROCK MULTI ASSET	1 000	06/ 30/ 14	04/ 10/ 15	11	12	(0)
BLACKROCK MULTI ASSET	256 000	06/ 30/ 14	04/ 10/ 15	2,921	2,977	(56)
BLACKROCK MULTI ASSET	294 000	07/ 31/ 14	04/ 10/ 15	3,355	3,366	(12)
BLACKROCK MULTI ASSET	1 000	08/ 29/ 14	04/ 10/ 15	11	12	(0)
BLACKROCK MULTI ASSET	263 000	08/ 29/ 14	04/ 10/ 15	3,001	3,048	(47)
BLACKROCK MULTI ASSET	268 000	09/ 30/ 14	04/ 10/ 15	3,058	3,039	19
BLACKROCK MULTI ASSET	269 000	11/ 20/ 14	04/ 10/ 15	3,069	3,061	8
BLACKROCK MULTI ASSET	1 000	11/ 28/ 14	04/ 10/ 15	11	11	(0)
BLACKROCK MULTI ASSET	273 000	11/ 28/ 14	04/ 10/ 15	3,115	3,123	(8)
BLACKROCK MULTI ASSET	1 000	02/ 27/ 15	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	249 000	02/ 27/ 15	04/ 10/ 15	2,841	2,841	0
BLACKROCK MULTI ASSET	1 000	03/ 31/ 15	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	0 680	03/ 31/ 15	04/ 10/ 15	8	8	0
BLACKROCK MULTI ASSET	316 000	03/ 31/ 15	04/ 10/ 15	3,606	3,571	35
DEUTSCHE GLOBAL CXL	1,851 000	06/ 02/ 14	01/ 07/ 15	27,191	27,191	0
DEUTSCHE GLOBAL	1,850 000	06/ 02/ 14	01/ 07/ 15	27,177	27,177	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	01/ 07/ 15	15	15	(0)
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	04/ 01/ 15	15	15	(0)
DEUTSCHE GLOBAL	420 000	06/ 02/ 14	04/ 01/ 15	6,199	6,275	(76)
DEUTSCHE GLOBAL	1,133 000	06/ 02/ 14	04/ 01/ 15	16,723	16,927	(204)
DEUTSCHE GLOBAL	419 000	06/ 02/ 14	04/ 01/ 15	6,184	6,260	(75)
DEUTSCHE GLOBAL	5,796 000	06/ 02/ 14	04/ 28/ 15	87,867	86,708	1,159
DEUTSCHE GLOBAL	0 225	12/ 19/ 14	04/ 01/ 15	3	3	0
DEUTSCHE GLOBAL	0 763	12/ 19/ 14	04/ 28/ 15	12	11	0
DEUTSCHE GLOBAL	0 217	03/ 25/ 15	04/ 01/ 15	3	3	(0)
PIMCOINCOME FUND CL P	3,618 000	09/ 02/ 14	03/ 10/ 15	46,202	44,646	1,556
PIMCOINCOME FUND CL P	261 000	09/ 02/ 14	03/ 10/ 15	3,221	3,221	0
PIMCOINCOME FUND CL P	3,357 000	09/ 02/ 14	03/ 10/ 15	41,425	42,869	(1,444)
PIMCOINCOME FUND CL P	1,786 000	09/ 02/ 14	04/ 01/ 15	22,164	22,807	(643)
PIMCOINCOME FUND CL P	4,624 000	09/ 02/ 14	04/ 28/ 15	57,661	59,048	(1,387)
PIMCOINCOME FUND CL P	0 328	09/ 02/ 14	04/ 28/ 15	4	4	(0)
PIMCOINCOME FUND CL P	0 475	03/ 31/ 15	04/ 01/ 15	6	6	0
PIMCOINCOME FUND CL P	0 355	03/ 31/ 15	04/ 28/ 15	4	4	0
EATON VANCE BOND FD CL I	4,595 000	03/ 10/ 14	03/ 10/ 15	49,810	48,523	1,287
EATON VANCE BOND FD CL I	1 000	03/ 10/ 14	03/ 10/ 15	11	11	0
EATON VANCE BOND FD CL I	209 000	03/ 10/ 14	03/ 10/ 15	2,207	2,207	0
EATON VANCE BOND FD CL I	4,385 000	03/ 10/ 14	03/ 10/ 15	46,306	47,533	(1,228)
EATON VANCE BOND FD CL I	238 000	04/ 30/ 14	04/ 10/ 15	2,554	2,611	(57)
EATON VANCE BOND FD CL I	256 000	05/ 30/ 14	04/ 10/ 15	2,747	2,860	(113)
EATON VANCE BOND FD CL I	1 000	06/ 30/ 14	04/ 10/ 15	11	11	(1)
EATON VANCE BOND FD CL I	213 000	06/ 30/ 14	04/ 10/ 15	2,285	2,413	(128)
EATON VANCE BOND FD CL I	1 000	07/ 31/ 14	04/ 10/ 15	11	11	(1)
EATON VANCE BOND FD CL I	216 000	07/ 31/ 14	04/ 10/ 15	2,318	2,439	(121)
EATON VANCE BOND FD CL I	1 000	08/ 29/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	167 000	08/ 29/ 14	04/ 10/ 15	1,792	1,892	(100)
EATON VANCE BOND FD CL I	1 000	09/ 30/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	161 000	09/ 30/ 14	04/ 10/ 15	1,728	1,769	(42)
EATON VANCE BOND FD CL I	227 000	10/ 31/ 14	04/ 10/ 15	2,436	2,486	(50)
EATON VANCE BOND FD CL I	1 000	11/ 28/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	204 000	11/ 28/ 14	04/ 10/ 15	2,189	2,254	(65)
EATON VANCE BOND FD CL I	232 000	12/ 31/ 14	04/ 10/ 15	2,489	2,492	(2)
EATON VANCE BOND FD CL I	1 000	12/ 31/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	33 000	12/ 31/ 14	04/ 10/ 15	354	354	(0)
EATON VANCE BOND FD CL I	2 000	12/ 31/ 14	04/ 10/ 15	21	21	(0)
EATON VANCE BOND FD CL I	1 000	01/ 30/ 15	04/ 10/ 15	11	11	0
EATON VANCE BOND FD CL I	207 000	01/ 30/ 15	04/ 10/ 15	2,221	2,200	21
EATON VANCE BOND FD CL I	0 562	03/ 31/ 15	04/ 10/ 15	6	6	0
AQR LGCAPMULTI STYLE I	0 213	06/ 02/ 14	04/ 01/ 15	3	3	0
AQR LGCAPMULTI STYLE I	1,792 000	10/ 06/ 14	04/ 01/ 15	25,178	23,708	1,469
AQR LARGECAPMULTI	0 738	10/ 06/ 14	04/ 01/ 15	10	10	1
AQR LGCAPMULTI STYLE I	4,825 000	10/ 06/ 14	04/ 28/ 15	68,708	63,835	4,873
AQR LARGECAPMULTI	0 183	10/ 06/ 14	04/ 28/ 15	3	2	0
AQR LGCAPMULTI STYLE I	0 262	10/ 06/ 14	04/ 28/ 15	4	3	0
GOTHAM ENHANCED RTN INST	2,910 000	10/ 21/ 14	04/ 28/ 15	36,608	38,034	(1,426)
GOTHAM ENHANCED RTN INST	1,857 000	10/ 21/ 14	04/ 28/ 15	23,361	24,271	(910)
GOTHAM ENHANCED RTN INST	2,195 000	10/ 21/ 14	04/ 28/ 15	27,613	28,294	(680)
GOTHAM ENHANCED RTN INST	0 343	10/ 21/ 14	04/ 28/ 15	4	4	(0)
ISHARES TRUST SHSISHARE	2,928 000	11/ 06/ 14	04/ 28/ 15	202,460	184,493	17,966
WISDOMTREEEUROPEHEDGED	982 000	11/21/2014	4/28/2015	65,432	57,211	8,221
METRO W TTL RTRN BD CL I	11,785 000	11785 0000	01/ 13/ 15	129,753	129,635	118
METRO W TTL RTRN BD CL I	114 000	114 0000	01/ 13/ 15	1,254	1,254	0
METRO W TTL RTRN BD CL I	11,671 000	11671 0000	01/ 13/ 15	128,381	128,498	(117)
METRO W TTL RTRN BD CL I	64,124 000	64124 0000	01/ 13/ 15	697 028	706,005	(8,977)
METRO W TTL RTRN BD CL I	112 000	112 0000	01/ 13/ 15	1,217	1,234	(17)
METRO W TTL RTRN BD CL I	114 000	01/ 15/ 15	05/ 20/ 15	1,239	1,252	(13)
METRO W TTL RTRN BD CL I	1 000	01/ 30/ 15	05/ 20/ 15	11	11	(0)
METRO W TTL RTRN BD CL I	63 000	01/ 30/ 15	05/ 20/ 15	685	699	(14)
METRO W TTL RTRN BD CL I	1 000	02/ 20/ 15	05/ 20/ 15	11	11	(0)
METRO W TTL RTRN BD CL I	3,599 000	02/ 20/ 15	05/ 20/ 15	39,121	39,301	(180)
METRO W TTL RTRN BD CL I	109 000	02/ 27/ 15	05/ 20/ 15	1,185	1,197	(12)
METRO W TTL RTRN BD CL I	1 000	03/ 31/ 15	05/ 20/ 15	11	11	(0)
METRO W TTL RTRN BD CL I	1 000	04/ 30/ 15	05/ 20/ 15	11	11	(0)
METRO W TTL RTRN BD CL I	0 046	04/ 30/ 15	05/ 20/ 15	1	1	0
BLACKROCK MULTI ASSET	417 000	04/ 30/ 14	04/ 10/ 15	4,791	4,758	33
BLACKROCK MULTI ASSET	106 000	04/ 30/ 14	04/ 10/ 15	1,209	1,209	0
BLACKROCK MULTI ASSET	311 000	04/ 30/ 14	04/ 10/ 15	3,549	3,573	(25)
BLACKROCK MULTI ASSET	106 000	05/ 20/ 14	05/ 06/ 15	1,191	1,206	(15)
BLACKROCK MULTI ASSET	0 122	04/ 30/ 15	05/ 06/ 15	1	1	(0)
PIMCOINCOME FUND CL P	1,786 000	09/ 02/ 14	04/ 01/ 15	22,807	22,164	643
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	04/ 01/ 15	12	12	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
PIMCOINCOME FUND CL P	247 000	09/ 02/ 14	04/ 01/ 15	3 065	3,065	0
PIMCOINCOME FUND CL P	1,538 000	09/ 02/ 14	04/ 01/ 15	19,087	19,640	(554)
GOTHAM ENHANCED RTN INST	63,838 000	10/ 21/ 14	05/ 20/ 15	799,252	822,872	(23,620)
GOTHAM ENHANCED RTN INST	0 371	10/ 21/ 14	05/ 20/ 15	5	5	(0)
GOTHAM ENHANCED RTN INST	832 000	12/ 19/ 14	05/ 20/ 15	10,417	10,566	(150)
METRO W TTL RTRN BD CL I CXL	64,124 000	01/ 13/ 15	05/ 20/ 15	706,005	697,028	8,977
METRO W TTL RTRN BD CL I	89 000	01/ 13/ 15	05/ 20/ 15	967	967	0
METRO W TTL RTRN BD CL I	64,035 000	01/ 13/ 15	05/ 20/ 15	696,060	705,025	(8,965)
METRO W TTL RTRN BD CL I	89 000	01/ 22/ 15	06/ 02/ 15	966	985	(20)
METRO W TTL RTRN BD CL I	0 027	05/ 29/ 15	06/ 02/ 15	0	0	(0)
OBERWEIS INTL OPPTFD	5,667 000	03/ 20/ 15	05/ 29/ 15	119 517	113,510	6,007
OBERWEIS INTERNATIONAL	0 490	03/ 20/ 15	05/ 29/ 15	10	10	1
OBERWEIS INTL OPPTFD	0 015	04/ 01/ 15	05/ 29/ 15	0	0	0
FIDELITYADV REINC CL I	949 000	9/8/2014	06/ 11/ 15	10,989	11,141	(152)
FIDELITYADV REINC CL I	1 000	09/ 08/ 14	06/ 11/ 15	12	12	(0)
FIDELITYADV REINC CL I	1,242 000	09/ 08/ 14	06/ 11/ 15	14,382	14,581	(199)
FIDELITYADV REINC CL I	57 000	09/ 08/ 14	06/ 11/ 15	660	669	(9)
FIDELITYADV REINC CL I	1 000	12/ 22/ 14	06/ 11/ 15	12	12	(0)
FIDELITYADV REINC CL I	2,050 000	12/ 22/ 14	06/ 11/ 15	23,739	23,760	(20)
FIDELITYADV REINC CL I	1 000	12/ 22/ 14	06/ 11/ 15	12	12	(0)
FIDELITYADV REINC CL I	222 000	12/ 22/ 14	06/ 11/ 15	2,571	2,573	(2)
FIDELITYADV REINC CL I	89 000	03/ 09/ 15	06/ 11/ 15	1,031	1,042	(12)
FIDELITYADV REINC CL I	1 000	06/ 08/ 15	06/ 11/ 15	12	11	0
FIDELITYADV REINC CL I	0 222	06/ 08/ 15	06/ 11/ 15	3	3	0
FIDELITYADV REINC CL I	780 000	06/ 08/ 15	06/ 11/ 15	9,032	9,025	8
BLKRK MLT ASTINC PRFTI	0 133	05/ 29/ 15	06/ 03/ 15	1	2	(0)
ISHARES TRUST SHSISHARE	1,879 000	11/6/2014	07/ 02/ 15	123,561	118,396	5,165
WISDOMTREEEUROPEHEDGED	1,461 000	11/ 21/ 14	07/ 02/ 15	90,566	85,118	5,448
TEMP GLOB TOTAL RETADV	0 717	06/ 17/ 15	07/ 02/ 15	9	9	(0)
TEMP GLOB TOTAL RETADV	0 018	06/ 17/ 15	07/ 08/ 15	0	0	0
EVFLT RATEADV I	243 000	04/ 10/ 15	07/ 02/ 15	2,634	2,634	0
EVFLT RATEADV I	13,733 000	04/ 10/ 15	07/ 02/ 15	148,866	150,376	(1,511)
EVFLT RATEADV I	977 000	04/ 10/ 15	07/ 06/ 15	10,581	10,698	(117)
EATON VANCE FLOATING	0 216	04/ 10/ 15	07/ 06/ 15	2	2	(0)
EVFLT RATEADV I	0 885	06/ 30/ 15	07/ 02/ 15	10	10	(0)
EVFLT RATEADV I	0 074	06/ 30/ 15	07/ 06/ 15	1	1	(0)
DOUBLELINE TOT RTRN BD I	246 000	05/ 20/ 15	07/ 02/ 15	2,672	2,672	0
DOUBLELINE TOT RTRN BD I	8,927 000	05/ 20/ 15	07/ 02/ 15	96,947	97,840	(893)
DOUBLELINE TOT RTRN BD I	1,332 000	05/ 20/ 15	07/ 06/ 15	14,519	14,599	(80)
DOUBLELINE TOTAL RETURN	0 807	05/ 20/ 15	07/ 06/ 15	9	9	(0)
DOUBLELINE TOT RTRN BD I	0 527	06/ 30/ 15	07/ 02/ 15	6	6	(0)
DOUBLELINE TOT RTRN BD I	0 093	06/ 30/ 15	07/ 06/ 15	1	1	0
METRO W TTL RTRN BD CL I	0 016	06/ 30/ 15	07/ 06/ 15	0	0	0
ADV RESMLP & ENGYINCI	7,776 000	01/ 13/ 15	07/ 02/ 15	98,911	97,900	1,011
ADVISORY RESEARCH MLP &	0 380	01/ 13/ 15	07/ 02/ 15	5	5	0
ADV RESMLP & ENGYINCI	1,248 000	01/ 13/ 15	07/ 06/ 15	15,737	15 712	25
ADV RESMLP & ENGYINCI	0 394	01/ 13/ 15	07/ 06/ 15	5	5	0
ADV RESMLP & ENGYINCI	0 347	05/ 28/ 15	07/ 02/ 15	4	5	(0)
HARTFORD WORLD BOND I	0 487	06/ 30/ 15	07/ 02/ 15	5	5	(0)
HARTFORD WORLD BOND I	0 311	06/ 30/ 15	07/ 06/ 15	3	3	(0)
HARTFORD GROWTH OPPTYS I	0 049	05/ 20/ 15	07/ 02/ 15	2	2	0
HARTFORD GROWTH OPPTYS I	2,523 000	05/ 20/ 15	07/ 02/ 15	107,379	106,723	656
HARTFORD GROWTH	0 456	05/ 20/ 15	07/ 02/ 15	19	19	0
HARTFORD GROWTH OPPTYS I	307 000	05/ 20/ 15	07/ 06/ 15	13,017	12,986	31
HARTFORD GROWTH OPPTYS I	0 455	05/ 20/ 15	07/ 06/ 15	19	19	0
GUGGENHEIM TOTAL RETURN	0 869	02/ 09/ 15	07/ 02/ 15	23	24	(0)
GUGGENHEIM TTL RTRN BD I	1 000	02/ 09/ 15	07/ 02/ 15	27	27	0
GUGGENHEIM TTL RTRN BD I	111 000	02/ 09/ 15	07/ 02/ 15	2,955	2,955	0
GUGGENHEIM TTL RTRN BD I	5,148 000	02/ 09/ 15	07/ 02/ 15	137,040	139,408	(2,368)
GUGGENHEIM TTL RTRN BD I	506 000	02/ 09/ 15	07/ 06/ 15	13,510	13,702	(192)
GUGGENHEIM TOTAL RETURN	0 760	02/ 09/ 15	07/ 06/ 15	20	21	(0)
GUGGENHEIM TTL RTRN BD I	0 131	02/ 09/ 15	07/ 06/ 15	3	4	(0)
GUGGENHEIM TTL RTRN BD I	0 095	06/ 30/ 15	07/ 02/ 15	3	3	(0)
OBERWEIS INTL OPPTFD	6,877 000	03/ 20/ 15	07/ 02/ 15	145,242	137,746	7,496
OBERWEIS INTL OPPTFD	641 000	03/ 20/ 15	07/ 06/ 15	13,294	12,839	455
OBERWEIS INTERNATIONAL	0 625	03/ 20/ 15	07/ 06/ 15	13	13	0
OBERWEIS INTL OPPTFD	0 143	03/ 20/ 15	07/ 02/ 15	3	3	0
OBERWEIS INTL OPPTFD	0 387	03/ 20/ 15	07/ 06/ 15	8	7	0
BLACKROCK STRATEGIC	122 000	04/ 10/ 15	07/ 02/ 15	1,230	1,230	0
BLACKROCK STRATEGIC	14,251 000	04/ 10/ 15	07/ 02/ 15	143,650	145,930	(2,280)
BLACKROCK STRATEGIC	998 000	04/ 10/ 15	07/ 06/ 15	10,050	10,220	(170)
BLACKROCK STRATEGIC	0 324	04/ 10/ 15	07/ 06/ 15	3	3	(0)
BLACKROCK STRATEGIC	0 820	06/ 30/ 15	07/ 02/ 15	8	8	(0)
BLACKROCK STRATEGIC	0 086	06/ 30/ 15	07/ 06/ 15	1	1	(0)

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
DEUTSCHE GLOBAL	1 000	09/ 24/ 14	07/ 08/ 15	14	15	(1)
DEUTSCHE GLOBAL	35 000	09/ 24/ 14	07/ 08/ 15	483	537	(54)
DEUTSCHE GLOBAL	0 064	06/ 24/ 15	07/ 02/ 15	1	1	(0)
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	07/ 02/ 15	12	12	0
PIMCOINCOME FUND CL P	128 000	09/ 02/ 14	7/2/2015	1,585	1,585	0
PIMCOINCOME FUND CL P	19 000	09/ 02/ 14	07/ 02/ 15	235	235	0
PIMCOINCOME FUND CL P	84 000	09/ 02/ 14	07/ 02/ 15	1,040	1,040	0
PIMCOINCOME FUND CL P	471 000	09/ 02/ 14	07/ 02/ 15	5,831	6,043	(212)
PIMCOINCOME FUND CL P	284 000	09/ 02/ 14	07/ 02/ 15	3,516	3,644	(128)
PIMCOINCOME FUND CL P	1 000	09/ 02/ 14	07/ 02/ 15	12	13	(0)
PIMCOINCOME FUND CL P	272 000	09/ 02/ 14	07/ 02/ 15	3,367	3,484	(117)
PIMCOINCOME FUND CL P	8,545 000	09/ 02/ 14	07/ 02/ 15	105,787	109,120	(3,333)
PIMCOINCOME FUND CL P	0 145	09/ 02/ 14	07/ 02/ 15	2	2	(0)
PIMCOINCOME FUND CL P	890 000	09/ 02/ 14	07/ 06/ 15	11,000	11,365	(365)
PIMCOINCOME FUND CL P	0 632	09/ 02/ 14	07/ 06/ 15	8	8	(0)
PIMCOINCOME FUND CL P	0 691	06/ 30/ 15	07/ 02/ 15	9	9	(0)
AQR LGCAPMULTI STYLE I	10,397 000	10/ 06/ 14	07/ 02/ 15	147,533	137,552	9,981
AQR LGCAPMULTI STYLE I	833 000	10/ 06/ 14	07/ 06/ 15	11,787	11,021	766
AQR LARGE CAPMULTI	0 581	10/ 06/ 14	07/ 06/ 15	8	8	1
AQR LGCAPMULTI STYLE I	0 544	10/ 06/ 14	07/ 02/ 15	8	7	1
AQR LGCAPMULTI STYLE I	0 273	10/ 06/ 14	07/ 06/ 15	4	4	0
VANGUARD SHORTTERM BOND	7,884 000	7/9/2015	8/11/2015	631,813	632,598	(785)
EVFLT RATEADV I CXL	13,733 000	04/ 10/ 15	07/ 02/ 15	150,376	148,866	1,511
EVFLT RATEADV I	1 000	4/10/2015	07/ 02/ 15	11	11	0
EVFLT RATEADV I	207 000	04/ 10/ 15	07/ 02/ 15	2,244	2,244	0
EVFLT RATEADV I	13,525 000	04/ 10/ 15	07/ 02/ 15	146,611	148,099	(1,488)
DOUBLELINE TOT RTRN BD I	8,927 000	05/ 20/ 15	07/ 02/ 15	97,840	96,947	893
DOUBLELINE TOT RTRN BD I	218 000	05/ 20/ 15	07/ 02/ 15	2,367	2,367	0
DOUBLELINE TOT RTRN BD I	8,709 000	05/ 20/ 15	07/ 02/ 15	94,580	95,451	(871)
GUGGENHEIM TTL RTRN BD I	5 148 000	02/ 09/ 15	07/ 02/ 15	139,408	137,040	2,368
GUGGENHEIM TTL RTRN BD I	1 000	02/ 09/ 15	07/ 02/ 15	27	27	0
GUGGENHEIM TTL RTRN BD I	115 000	02/ 09/ 15	07/ 02/ 15	3,061	3,061	0
GUGGENHEIM TTL RTRN BD I	5,032 000	02/ 09/ 15	07/ 02/ 15	133,952	136,267	(2,315)
BLACKROCK STRATEGIC	14,251 000	04/ 10/ 15	07/ 02/ 15	145,930	143,650	2,280
BLACKROCK STRATEGIC	1 000	04/ 10/ 15	07/ 02/ 15	10	10	0
BLACKROCK STRATEGIC	103 000	04/ 10/ 15	07/ 02/ 15	1,038	1,038	0
BLACKROCK STRATEGIC	14,147 000	04/ 10/ 15	07/ 02/ 15	142,602	144,865	(2,264)
PIMCOINCOME FUND CL P	471 000	09/ 02/ 14	07/ 02/ 15	6,043	5,831	212
PIMCOINCOME FUND CL P	193 000	09/ 02/ 14	07/ 02/ 15	2,389	2,389	0
PIMCOINCOME FUND CL P	278 000	09/ 02/ 14	07/ 02/ 15	3,442	3,567	(125)
DOUBLELINE SH ENH CAPEI	156 000	06/ 11/ 15	08/ 11/ 15	1,909	1,909	0
DOUBLELINE SH ENH CAPEI	12,891 000	06/ 11/ 15	08/ 11/ 15	157,786	158,559	(773)
DOUBLELINE SH ENH CAPEI	0 063	07/ 31/ 15	08/ 11/ 15	1	1	(0)
ISHARES TRUST SHSISHARE	651 000	11/6/2014	9/21/2015	40,913	41,020	(107)
TEMP GLOB TOTAL RETADV	1 000	10/ 17/ 14	09/ 24/ 15	11	13	(2)
TEMP GLOB TOTAL RETADV	331 000	10/ 17/ 14	09/ 24/ 15	3,760	4,373	(612)
TEMP GLOB TOTAL RETADV	213 000	11/ 19/ 14	09/ 24/ 15	2,420	2,848	(426)
TEMP GLOB TOTAL RETADV	108 000	12/ 17/ 14	09/ 24/ 15	1,227	1,340	(113)
TEMP GLOB TOTAL RETADV	55 000	12/ 17/ 14	09/ 24/ 15	625	683	(58)
TEMP GLOB TOTAL RETADV	602 000	12/ 17/ 14	09/ 24/ 15	6,839	7,471	(632)
TEMP GLOB TOTAL RETADV	1 000	01/ 20/ 15	09/ 24/ 15	11	13	(1)
TEMP GLOB TOTAL RETADV	219 000	01/ 20/ 15	09/ 24/ 15	2,488	2,722	(234)
TEMP GLOB TOTAL RETADV	1 000	08/ 19/ 15	09/ 24/ 15	11	12	(1)
TEMP GLOB TOTAL RETADV	136 000	08/ 19/ 15	09/ 24/ 15	1,545	1,603	(58)
TEMP GLOB TOTAL RETADV	0 973	09/ 17/ 15	09/ 24/ 15	11	11	(0)
TEMP GLOB TOTAL RETADV	144 000	09/ 17/ 15	09/ 24/ 15	1,636	1,657	(22)
EVFLT RATEADV I	1 000	04/ 10/ 15	09/ 21/ 15	11	11	0
EVFLT RATEADV I	242 000	04/ 10/ 15	09/ 21/ 15	2,570	2,570	0
EATON VANCE FLOATING	0 694	04/ 10/ 15	09/ 21/ 15	7	8	(0)
EVFLT RATEADV I	1 000	04/ 10/ 15	09/ 21/ 15	11	11	0
EVFLT RATEADV I	4,215 000	04/ 10/ 15	09/ 21/ 15	44,763	46,154	(1,391)
EVFLT RATEADV I	0 236	08/ 31/ 15	09/ 21/ 15	3	3	(0)
DOUBLELINE TOT RTRN BD I	1 000	05/ 20/ 15	09/ 21/ 15	11	11	0
DOUBLELINE TOT RTRN BD I	201 000	05/ 20/ 15	09/ 21/ 15	2,197	2 197	0
DOUBLELINE TOT RTRN BD I	44 000	05/ 20/ 15	09/ 21/ 15	481	483	(2)
DOUBLELINE TOT RTRN BD I	5,887 000	05/ 20/ 15	09/ 21/ 15	64,345	64 522	(177)
DOUBLELINE TOTAL RETURN	0 451	05/ 20/ 15	09/ 21/ 15	5	5	0
DOUBLELINE TOT RTRN BD I	0 189	08/ 31/ 15	09/ 21/ 15	2	2	0
ADV RESMLP & ENGYINCI	49,751 000	01/ 13/ 15	09/ 24/ 15	503,978	628,365	(122,387)
ADV RESMLP & ENGYINCI	1 000	2/28/2015	9/24/2015	10	13	(3)
ADV RESMLP & ENGYINCI	969 000	02/ 28/ 15	09/ 24/ 15	9,816	12,800	(2,985)
ADV RESMLP & ENGYINCI	1 000	05/ 28/ 15	09/ 24/ 15	10	13	(3)
ADV RESMLP & ENGYINCI	775 000	05/ 28/ 15	09/ 24/ 15	7,851	10,370	(2,519)
ADV RESMLP & ENGYINCI	1 000	08/ 28/ 15	09/ 24/ 15	10	12	(1)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
ADV RESMLP & ENGYINCI	0 008	08/ 28/ 15	09/ 24/ 15	0	0	(0)
ADV RESMLP & ENGYINCI	801 000	08/ 28/ 15	08/ 24/ 15	8,114	9,003	(889)
HARTFORD WORLD BOND I	0 326	08/ 28/ 15	09/ 21/ 15	3	3	(0)
HARTFORD GROWTH OPPTYS I	875 000	05/ 20/ 15	09/ 21/ 15	36,006	37,013	(1,006)
HARTFORD GROWTH	0 125	05/ 20/ 15	09/ 21/ 15	5	5	(0)
HARTFORD GROWTH OPPTYS I	0 089	05/ 20/ 15	09/ 21/ 15	4	4	(0)
GUGGENHEIM TTL RTRN BD I	1 000	02/ 09/ 15	09/ 21/ 15	27	27	0
GUGGENHEIM TTL RTRN BD I	74 000	02/ 09/ 15	09/ 21/ 15	1,962	1,962	0
GUGGENHEIM TTL RTRN BD I	37 000	02/ 09/ 15	09/ 21/ 15	981	1,004	(23)
GUGGENHEIM TTL RTRN BD I	2,192 000	02/ 09/ 15	09/ 21/ 15	58,110	59,359	(1,249)
GUGGENHEIM TTL RTRN BD I	0 103	08/ 31/ 15	09/ 21/ 15	3	3	(0)
OBERWEIS INTL OPPTFD	1,474 000	03/ 20/ 15	09/ 21/ 15	29,819	29,524	295
OBERWEIS INTERNATIONAL	0 048	03/ 20/ 15	09/ 21/ 15	1	1	0
OBERWEIS INTL OPPTFD	0 375	03/ 20/ 15	09/ 21/ 15	8	8	0
BLACKROCK STRATEGIC	1 000	04/ 10/ 15	09/ 21/ 15	10	10	0
BLACKROCK STRATEGIC	121 000	04/ 10/ 15	09/ 21/ 15	1,208	1,208	0
BLACKROCK STRATEGIC	5,367 000	04/ 10/ 15	09/ 21/ 15	53,563	54,958	(1,395)
BLACKROCK STRATEGIC	0 116	04/ 10/ 15	09/ 21/ 15	1	1	(0)
BLACKROCK STRATEGIC	0 195	08/ 31/ 15	09/ 21/ 15	2	2	(0)
PIMCOINCOME FUND CL P	0 453	08/ 31/ 15	09/ 21/ 15	6	6	(0)
AQR LGCAPMULTI STYLE I	1,905 000	10/ 06/ 14	09/ 21/ 15	25,889	25,203	686
AQR LARGE CAPMULTI	0 238	10/ 06/ 14	09/ 21/ 15	3	3	0
AQR LGCAPMULTI STYLE I	0 419	10/ 06/ 14	09/ 21/ 15	6	6	0
DOUBLELINE SH ENH CAPEI	12,891 000	06/ 11/ 15	08/ 11/ 15	158,559	157,786	773
DOUBLELINE SH ENH CAPEI	144 000	06/ 11/ 15	08/ 11/ 15	1,763	1,763	0
DOUBLELINE SH ENH CAPEI	12,747 000	06/ 11/ 15	8/11/2015	156,023	156,788	(765)
DOUBLELINE SH ENH CAPEI	1,491 000	06/ 11/ 15	09/ 21/ 15	17 206	18,339	(1,133)
DOUBLELINE SHILLER	0 204	06/ 11/ 15	09/ 21/ 15	2	3	(0)
DOUBLELINE SH ENH CAPEI	0 524	08/ 31/ 15	09/ 21/ 15	6	6	(0)
TOTAL SHORT TERM				17,496,027	17,544,726	(48,699)

LONG TERM						
THE OAKMARK INTL FUND	21,823 000	06/ 26/ 13	11/ 06/ 14	536,409	496,255	40,154
THE OAKMARK INTL FUND	1 000	07/ 31/ 13	11/ 06/ 14	25	23	2
THE OAKMARK INTL FUND	0 098	07/ 31/ 13	11/ 06/ 14	2	2	(0)
THE OAKMARK INTL FUND	16,233 000	07/ 31/ 13	11/ 06/ 14	399,007	399,981	(974)
TEMP GLOB TOTAL RETADV	14,438 000	06/ 26/ 13	11/ 06/ 14	193,731	189,256	4,475
TEMPLETON GLOBAL TOTAL	0 812	06/ 26/ 13	11/ 06/ 14	11	11	0
AMGYACKTMAN FUND SER	1,406 000	06/ 26/ 13	11/ 21/ 14	36,345	31,269	5,076
AMGYACKTMAN FUND	0 709	06/ 26/ 13	11/ 21/ 14	18	16	3
AMGYACKTMAN FUND SER	0 240	07/ 31/ 13	11/ 21/ 14	6	5	1
HARTFORD WORLD BOND I	18,453 000	06/ 26/ 13	11/ 06/ 14	198,554	194,864	3,691
TEMPLETON GLOBAL TOTAL	0 547	06/ 26/ 13	01/ 07/ 15	7	7	(0)
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	01/ 07/ 15	12	12	0
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	01/ 07/ 15	12	12	0
TEMP GLOB TOTAL RETADV	1,798 000	06/ 26/ 13	01/ 07/ 15	22,385	22,385	0
AMGYACKTMAN FUND SER	2,639 000	06/ 26/ 13	01/ 07/ 15	65,262	58,691	6,571
GLDM SCH STG INC FD CI	1 000	06/ 26/ 13	01/ 07/ 15	10	10	0
GLDM SCH STG INC FD CI	550 000	06/ 26/ 13	01/ 07/ 15	5,599	5,599	0
GLDM SCH STG INC FD CI	191 000	06/ 26/ 13	01/ 07/ 15	1,944	1,944	0
GLDM SCH STG INC FD CI	2,111 000	06/ 26/ 13	01/ 07/ 15	21,490	22,081	(591)
GLD SAC SM/ MID CAPGRO I	3,828 000	06/ 26/ 13	01/ 07/ 15	79,852	68,631	10,221
HARTFORD WORLD BOND I	2,145 000	06/ 26/ 13	01/ 07/ 15	22 523	22,523	0
HARTFORD WORLD BOND I	2,890 000	06/ 26/ 13	01/ 07/ 15	30,345	30 518	(173)
GLDM SCH STG INC FD CI	2,111 000	06/ 26/ 13	01/ 07/ 15	22 081	21,490	591
GLDM SCH STG INC FD CI	1 000	06/ 26/ 13	01/ 07/ 15	10	10	0
GLDM SCH STG INC FD CI	201 000	06/ 26/ 13	01/ 07/ 15	2,046	2,046	0
GLDM SCH STG INC FD CI	1,909 000	06/ 26/ 13	01/ 07/ 15	19,434	19,968	(535)
GLDM SCH STG INC FD CI	35,635 000	06/ 26/ 13	02/ 09/ 15	361,339	372,742	(11,403)
GLDM SCH STG INC FD CI	1 000	06/ 26/ 13	02/ 09/ 15	10	11	(1)
GLDM SCH STG INC FD CI	550 000	06/ 26/ 13	02/ 09/ 15	5,577	5,836	(259)
GLDM SCH STG INC FD CI	191 000	06/ 26/ 13	02/ 09/ 15	1,937	2,017	(80)
GLDM SCH STG INC FD CI	1 000	07/ 19/ 13	02/ 09/ 15	10	10	(0)
GLDM SCH STG INC FD CI	201 000	07/ 19/ 13	02/ 09/ 15	2,038	2,078	(40)
GLDM SCH STG INC FD CI	1 000	07/ 31/ 13	02/ 09/ 15	10	11	(0)
GLDM SCH STG INC FD CI	12,844 000	07/ 31/ 13	02/ 09/ 15	130,238	134,990	(4,752)
GLDM SCH STG INC FD CI	41,538 000	01/ 29/ 14	02/ 09/ 15	421,195	439,472	(18,277)
GLDM SCH STG INC FD CI	1 000	01/ 31/ 14	02/ 09/ 15	10	11	(0)
GLDM SCH STG INC FD CI	131 000	01/ 31/ 14	02/ 09/ 15	1,328	1,386	(58)
HARTFORD WORLD BOND I	2,890 000	06/ 26/ 13	01/ 07/ 15	30,518	30,345	173
HARTFORD WORLD BOND I	1 000	06/ 26/ 13	01/ 07/ 15	11	11	0
HARTFORD WORLD BOND I	47 000	06/ 26/ 13	01/ 07/ 15	494	494	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
HARTFORD WORLD BOND I	2,842 000	06/ 26/ 13	01/ 07/ 15	29,841	30,012	(171)
TEMP GLOB TOTAL RETADV	232 000	06/ 26/ 13	03/ 10/ 15	2,898	2,898	0
TEMP GLOB TOTAL RETADV	192 000	06/ 26/ 13	03/ 10/ 15	2,398	2,398	0
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	03/ 10/ 15	12	12	0
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	03/ 10/ 15	12	12	0
TEMP GLOB TOTAL RETADV	50 000	06/ 26/ 13	03/ 10/ 15	625	625	0
TEMP GLOB TOTAL RETADV	1,748 000	06/ 26/ 13	03/ 10/ 15	21,833	22,846	(1,014)
TEMP GLOB TOTAL RETADV	1 000	07/ 31/ 13	03/ 10/ 15	12	13	(1)
TEMP GLOB TOTAL RETADV	1,657 000	07/ 31/ 13	03/ 10/ 15	20,696	21,988	(1,292)
AMGYACKTMAN FUND SER	1,858 000	06/ 26/ 13	03/ 10/ 15	45,094	41,322	3,772
AMGYACKTMAN FUND SER	18,634 000	06/ 26/ 13	03/ 20/ 15	460,632	414,420	46,212
AMGYACKTMAN FUND SER	16,290 000	07/ 31/ 13	03/ 20/ 15	402,689	374,996	27,693
GLDM SCH STGINC FD CI CXL	35,635 000	06/ 26/ 13	02/ 09/ 15	372,742	361,339	11,403
GLDM SCH STGINC FD CI	57 000	06/ 26/ 13	02/ 09/ 15	578	578	0
GLDM SCH STGINC FD CI	35,578 000	06/ 26/ 13	02/ 09/ 15	360,761	372,146	(11,385)
GLDM SCH STGINC FD CI	57 000	07/ 14/ 13	03/ 10/ 15	578	600	(22)
GLD SAC SM/ MID CAPGRO I	4,682 000	06/ 26/ 13	03/ 10/ 15	100,850	85,166	15,685
HARTFORD WORLD BOND FUND	0 331	06/ 26/ 13	03/ 10/ 15	3	3	0
HARTFORD WORLD BOND I	53 000	06/ 26/ 13	03/ 10/ 15	558	558	0
HARTFORD WORLD BOND I	3,392 000	06/ 26/ 13	03/ 10/ 15	35,718	35,820	(102)
FIDELITYADV REINC CL I	3 467 000	01/ 29/ 14	03/ 10/ 15	40,633	38,900	1,734
FIDELITYADVRSOR REAL	0 101	01/ 29/ 14	03/ 10/ 15	1	1	0
BLACKROCK MULTI ASSET	10 000 000	01/ 29/ 14	03/ 10/ 15	112,500	111,900	600
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	04/ 28/ 15	13	13	0
TEMP GLOB TOTAL RETADV	226 000	06/ 26/ 13	04/ 28/ 15	2,861	2,861	0
TEMP GLOB TOTAL RETADV	5 000	06/ 26/ 13	04/ 28/ 15	63	66	(3)
TEMP GLOB TOTAL RETADV	192 000	07/ 04/ 13	04/ 28/ 15	2,431	2,506	(75)
TEMP GLOB TOTAL RETADV	1 000	07/ 04/ 13	04/ 28/ 15	13	13	(0)
TEMP GLOB TOTAL RETADV	1 000	07/ 04/ 13	04/ 28/ 15	13	14	(1)
TEMP GLOB TOTAL RETADV	50 000	07/ 04/ 13	04/ 28/ 15	633	651	(18)
TEMP GLOB TOTAL RETADV	3,994 000	07/ 31/ 13	04/ 28/ 15	50,564	53,000	(2,436)
TEMP GLOB TOTAL RETADV	1 927 000	02/ 10/ 14	04/ 28/ 15	24,396	25,417	(1,021)
BP ALL CAPVAL INSTL	1,083 000	03/ 10/ 14	04/ 01/ 15	24 725	23,382	1,343
BP ALL CAPVAL INSTL	35 000	03/ 10/ 14	04/ 28/ 15	820	756	65
BP ALL CAPVAL INSTL	0 094	03/ 10/ 14	04/ 01/ 15	2	2	0
BP ALL CAPVAL INSTL	0 109	03/ 10/ 14	04/ 28/ 15	3	2	0
BP ALL CAPVAL INSTL	1 000	03/ 31/ 14	04/ 28/ 15	23	22	2
BP ALL CAPVAL INSTL	3,297 000	03/ 31/ 14	04/ 28/ 15	77,282	71,611	5,671
PRINCIPAL MIDCAPFUND P	1,318 000	03/ 10/ 14	04/ 01/ 15	30,604	27,625	2,979
PRINCIPAL MIDCAPFUND P	2,816 000	03/ 10/ 14	04/ 28/ 15	65,923	59,023	6,899
PRINCIPAL MIDCAPFUND	0 496	03/ 10/ 14	04/ 28/ 15	12	10	1
PRINCIPAL MIDCAPFUND P	0 373	03/ 10/ 14	04/ 01/ 15	9	8	1
PRINCIPAL MIDCAPFUND P	0 017	03/ 10/ 14	04/ 28/ 15	0	0	0
GLD SAC SM/ MID CAPGRO I	1,757 000	06/ 26/ 13	04/ 01/ 15	38,724	31,960	6,764
GLD SAC SM/ MID CAPGRO I	3,226 000	06/ 26/ 13	04/ 28/ 15	72,359	58,681	13,678
GOLDMAN SACHS SMALL/ MID	0 433	06/ 26/ 13	04/ 28/ 15	10	8	2
HARTFORD WORLD BOND I	3,392 000	06/ 26/ 13	03/ 10/ 15	35,820	35,718	102
HARTFORD WORLD BOND I	1 000	06/ 26/ 13	03/ 10/ 15	11	11	0
HARTFORD WORLD BOND I	51 000	06/ 26/ 13	03/ 10/ 15	537	537	0
HARTFORD WORLD BOND I	3,340 000	06/ 26/ 13	03/ 10/ 15	35,170	35,270	(100)
HARTFORD WORLD BOND I	2,145 000	06/ 26/ 13	01/ 07/ 15	22,523	22,523	0
HARTFORD WORLD BOND I	2,144 000	06/ 26/ 13	01/ 07/ 15	22,512	22,512	0
HARTFORD WORLD BOND I	1 000	06/ 26/ 13	01/ 07/ 15	11	11	(0)
HARTFORD WORLD BOND I	2,143 000	06/ 26/ 13	04/ 01/ 15	22,652	22,587	64
HARTFORD WORLD BOND I	4,598 000	06/ 26/ 13	04/ 28/ 15	48,417	48,555	(138)
FIDELITYADV REINC CL I	3,393 000	01/ 29/ 14	04/ 01/ 15	40,478	38,069	2,409
FIDELITYADVRSOR REAL	0 097	01/ 29/ 14	04/ 01/ 15	1	1	0
FIDELITYADV REINC CL I	0 899	01/ 29/ 14	04/ 01/ 15	11	10	1
FIDELITYADV REINC CL I	5,230 000	01/ 29/ 14	04/ 28/ 15	82,342	58 681	3,661
FIDELITYADV REINC CL I	0 167	01/ 29/ 14	04/ 28/ 15	2	2	0
BLACKROCK MULTI ASSET	53,263 000	01/ 29/ 14	04/ 10/ 15	607,731	596,013	11,718
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	38 000	01/ 29/ 14	04/ 10/ 15	434	429	5
BLACKROCK MULTI ASSET	233 000	01/ 29/ 14	04/ 10/ 15	2,659	2,628	30
BLACKROCK MULTI ASSET	1 000	01/ 29/ 14	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	346 000	01/ 29/ 14	04/ 10/ 15	3,948	3,896	52
BLACKROCK MULTI ASSET	11 000	01/ 31/ 14	04/ 10/ 15	126	123	3
BLACKROCK MULTI ASSET	226 000	02/ 21/ 14	04/ 10/ 15	2,579	2,543	36
BLACKROCK MULTI ASSET	1 000	02/ 28/ 14	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	844 000	02/ 28/ 14	04/ 10/ 15	9,630	9,622	8
BLACKROCK MULTI ASSET	1 000	03/ 31/ 14	04/ 10/ 15	11	11	0
BLACKROCK MULTI ASSET	726 000	03/ 31/ 14	04/ 10/ 15	8,284	8,276	7
EATON VANCE BOND FD CL I	65,318 000	03/ 10/ 14	04/ 10/ 15	700,882	708 047	(7,185)

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
EATON VANCE BOND FD CL I	185 000	03/ 10/ 14	04/ 10/ 15	1,985	2,050	(65)
EATON VANCE BOND FD CL I	1 000	03/ 31/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	195 000	03/ 31/ 14	04/ 10/ 15	2,092	2,124	(31)
EATON VANCE BOND FD CL I	1 000	03/ 31/ 14	04/ 10/ 15	11	11	(0)
EATON VANCE BOND FD CL I	209 000	03/ 31/ 14	04/ 10/ 15	2,243	2,274	(31)
TEMP GLOB TOTAL RETADV	5 000	06/ 26/ 13	04/ 28/ 15	66	63	3
TEMP GLOB TOTAL RETADV	5 000	06/ 26/ 13	04/ 28/ 15	63	63	0
TEMP GLOB TOTAL RETADV	192 000	07/ 04/ 13	04/ 28/ 15	2,506	2,431	75
TEMP GLOB TOTAL RETADV	180 000	07/ 04/ 13	04/ 28/ 15	2,279	2,279	0
TEMP GLOB TOTAL RETADV	12 000	07/ 04/ 13	04/ 28/ 15	152	157	(5)
HARTFORD WORLD BOND I	4,598 000	06/ 26/ 13	04/ 28/ 15	48,555	48,417	138
HARTFORD WORLD BOND I	47 000	06/ 26/ 13	04/ 28/ 15	495	495	0
HARTFORD WORLD BOND I	4,551 000	06/ 26/ 13	04/ 28/ 15	47,922	48,059	(137)
GLD SAC SM/ MID CAPGRO I	1,306 000	6/26/2013	06/ 11/ 15	30,208	23,756	6,452
GOLDMAN SACHS SMALL/ MID	0 088	06/ 26/ 13	06/ 11/ 15	2	2	0
GLD SAC SM/ MID CAPGRO I	0 567	06/ 26/ 13	06/ 11/ 15	13	10	3
FIDELITYADV REINC CL I	62,537 000	01/ 29/ 14	06/ 11/ 15	724,178	701,665	22,513
FIDELITYADV REINC CL I	1 000	03/ 10/ 14	06/ 11/ 15	12	11	0
FIDELITYADV REINC CL I	343 000	03/ 10/ 14	06/ 11/ 15	3,972	3,948	24
FIDELITYADV REINC CL I	917 000	06/ 09/ 14	06/ 11/ 15	10,619	10 894	(275)
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	07/ 02/ 15	12	12	0
TEMP GLOB TOTAL RETADV	155 000	06/ 26/ 13	07/ 02/ 15	1,914	1,914	0
TEMP GLOB TOTAL RETADV	71 000	06/ 26/ 13	07/ 02/ 15	877	877	0
TEMP GLOB TOTAL RETADV	1 000	06/ 26/ 13	07/ 06/ 15	12	13	(1)
TEMP GLOB TOTAL RETADV	155 000	06/ 26/ 13	07/ 06/ 15	1,906	2,009	(102)
TEMP GLOB TOTAL RETADV	5 000	07/ 17/ 13	07/ 02/ 15	62	62	0
TEMP GLOB TOTAL RETADV	60 000	07/ 25/ 13	07/ 02/ 15	741	741	0
TEMP GLOB TOTAL RETADV	120 000	07/ 25/ 13	07/ 02/ 15	1,482	1,546	(64)
TEMP GLOB TOTAL RETADV	8,223 000	02/ 10/ 14	07/ 02/ 15	101,554	108,461	(6,907)
TEMP GLOB TOTAL RETADV	772 000	02/ 10/ 14	07/ 06/ 15	9,496	10,183	(687)
THIRD AVEREAL EST VAL	4,156 000	07/ 01/ 14	07/ 02/ 15	133,865	132,535	1,330
THIRD AVEREAL EST VAL	404 000	07/ 01/ 14	07/ 06/ 15	12,924	12,884	40
THIRD AVENUEREAL ESTATE	0 312	07/ 01/ 14	07/ 06/ 15	10	10	0
THIRD AVEREAL EST VAL	0 129	07/ 01/ 14	07/ 02/ 15	4	4	0
THIRD AVEREAL EST VAL	0 372	07/ 01/ 14	07/ 06/ 15	12	12	0
BP ALL CAPVAL INSTL	0 431	03/ 10/ 14	07/ 02/ 15	10	9	1
BP ALL CAPVAL INSTL	8,290 000	03/ 31/ 14	07/ 02/ 15	146,117	136,619	9,498
BOSTON PARTNERS ALL CAP	0 513	03/ 31/ 14	07/ 02/ 15	12	11	1
BP ALL CAPVAL INSTL	508 000	03/ 31/ 14	07/ 06/ 15	11,745	11,034	711
BP ALL CAPVAL INSTL	0 264	03/ 31/ 14	07/ 06/ 15	6	6	0
LSV VALUEEQUITY INSTL	10,000 000	05/ 12/ 14	07/ 02/ 15	243,200	226,300	16,900
LSV VALUEEQUITY INSTL	3,123 000	05/ 12/ 14	07/ 06/ 15	75,483	70,673	4,809
LSV VALUEEQUITY FUND	0 591	05/ 12/ 14	07/ 06/ 15	14	13	1
LSV VALUEEQUITY INSTL	0 392	05/ 12/ 14	07/ 06/ 15	9	9	1
PRINCIPAL MIDCAPFUND P	6,032 000	03/ 10/ 14	07/ 02/ 15	139,279	126,431	12,848
PRINCIPAL MIDCAPFUND P	535 000	03/ 10/ 14	07/ 06/ 15	12 332	11,214	1,118
PRINCIPAL MIDCAPFUND	0 804	03/ 10/ 14	07/ 06/ 15	19	17	2
PRINCIPAL MIDCAPFUND P	0 356	03/ 10/ 14	07/ 02/ 15	8	7	1
PRINCIPAL MIDCAPFUND P	0 148	03/ 10/ 14	07/ 06/ 15	3	3	0
GLD SAC SM/ MID CAPGRO I	6,269 000	06/ 26/ 13	07/ 02/ 15	144,563	114,033	30,530
GLD SAC SM/ MID CAPGRO I	436 000	06/ 26/ 13	07/ 06/ 15	10,050	7,931	2,119
GLD SAC SM/ MID CAPGRO I	0 141	06/ 26/ 13	07/ 02/ 15	3	3	1
GLD SAC SM/ MID CAPGRO I	0 668	06/ 26/ 13	07/ 06/ 15	15	12	3
HARTFORD WORLD BOND I	61 000	06/ 26/ 13	07/ 02/ 15	636	636	0
HARTFORD WORLD BOND I	6,339 000	06/ 26/ 13	07/ 02/ 15	66,052	66,940	(887)
HARTFORD WORLD BOND I	53 000	06/ 26/ 13	07/ 02/ 15	552	560	(7)
HARTFORD WORLD BOND I	1 000	06/ 26/ 13	07/ 02/ 15	10	11	(0)
HARTFORD WORLD BOND I	61 000	06/ 26/ 13	07/ 06/ 15	637	644	(7)
HARTFORD WORLD BOND I	47 000	06/ 26/ 13	07/ 02/ 15	490	495	(5)
HARTFORD WORLD BOND I	1 000	07/ 17/ 13	07/ 02/ 15	10	11	(0)
HARTFORD WORLD BOND I	51 000	07/ 17/ 13	07/ 02/ 15	531	540	(9)
HARTFORD WORLD BOND I	1 000	07/ 19/ 13	07/ 02/ 15	10	11	(0)
HARTFORD WORLD BOND I	47 000	07/ 19/ 13	07/ 02/ 15	490	497	(7)
HARTFORD WORLD BOND I	4,153 000	07/ 31/ 13	07/ 02/ 15	43,274	43,980	(706)
HARTFORD WORLD BOND I	1,004 000	07/ 31/ 13	07/ 06/ 15	10,482	10,632	(151)
HARTFORD WORLD BOND FUND	0 659	07/ 31/ 13	07/ 06/ 15	7	7	(0)
LD ABTGRTH LDR FD CL F	6 419 000	06/ 03/ 14	07/ 02/ 15	152,002	138,971	13,031
LD ABTGRTH LDR FD CL F	559 000	06/ 03/ 14	07/ 06/ 15	13,209	12,102	1,107
LD ABTGRTH LDR FD CL F	0 340	06/ 03/ 14	07/ 02/ 15	8	7	1
LD ABTGRTH LDR FD CL F	0 218	06/ 03/ 14	07/ 06/ 15	5	5	0
DEUTSCHE GLOBAL	0 438	06/ 02/ 14	07/ 02/ 15	6	7	(0)
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	07/ 02/ 15	14	14	0
DEUTSCHE GLOBAL	298 000	06/ 02/ 14	07/ 02/ 15	4,190	4,190	0
DEUTSCHE GLOBAL	86 000	06/ 02/ 14	07/ 02/ 15	1,209	1,209	0

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 Capital Gains
 10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
DEUTSCHE GLOBAL	6,177 000	06/ 02/ 14	07/ 02/ 15	86,849	92,408	(5,559)
DEUTSCHE GLOBAL	1,282 000	06/ 02/ 14	07/ 06/ 15	17,807	19,153	(1,346)
DEUTSCHE GLOBAL	149 000	06/ 02/ 14	07/ 08/ 15	2,056	2,226	(170)
DEUTSCHE GLOBAL	45,488 000	06/ 02/ 14	07/ 08/ 15	627,734	680,500	(52,766)
DEUTSCHE GLOBAL	0 322	06/ 02/ 14	07/ 08/ 15	4	5	(0)
DEUTSCHE GLOBAL	0 240	06/ 02/ 14	07/ 08/ 15	3	4	(0)
DEUTSCHE GLOBAL	1 000	06/ 02/ 14	07/ 08/ 15	14	15	(2)
DEUTSCHE GLOBAL	298 000	06/ 02/ 14	07/ 08/ 15	4,112	4,589	(477)
DEUTSCHE GLOBAL	88 000	06/ 02/ 14	07/ 08/ 15	1,187	1,324	(138)
DEUTSCHE GLOBAL	1 000	06/ 17/ 14	07/ 08/ 15	14	15	(2)
DEUTSCHE GLOBAL	41 000	06/ 17/ 14	07/ 08/ 15	566	631	(65)
DEUTSCHE GLOBAL	392 000	08/ 24/ 14	07/ 08/ 15	5,410	5,904	(494)
DEUTSCHE GLOBAL	97 000	06/ 24/ 14	07/ 08/ 15	1 339	1 461	(122)
HARTFORD WORLD BOND I	61 000	06/ 26/ 13	07/ 06/ 15	644	637	7
HARTFORD WORLD BOND I	50 000	06/ 26/ 13	07/ 06/ 15	522	522	0
HARTFORD WORLD BOND I	11 000	06/ 26/ 13	07/ 06/ 15	115	116	(1)
TEMP GLOB TOTAL RETADV	71 000	07/ 11/ 13	9/24/2015	807	924	(118)
TEMP GLOB TOTAL RETADV	5 000	08/ 01/ 13	09/ 24/ 15	57	65	(8)
TEMP GLOB TOTAL RETADV	60 000	08/ 09/ 13	09/ 24/ 15	682	773	(91)
TEMP GLOB TOTAL RETADV	38,899 000	02/ 10/ 14	09/ 24/ 15	441,893	513,078	(71,185)
TEMP GLOB TOTAL RETADV	1 000	02/ 20/ 14	09/ 24/ 15	11	13	(2)
TEMP GLOB TOTAL RETADV	276 000	02/ 20/ 14	09/ 24/ 15	3,135	3,646	(511)
TEMP GLOB TOTAL RETADV	310 000	03/ 19/ 14	09/ 24/ 15	3,522	4,089	(567)
TEMP GLOB TOTAL RETADV	1 000	04/ 17/ 14	09/ 24/ 15	11	13	(2)
TEMP GLOB TOTAL RETADV	271 000	04/ 17/ 14	09/ 24/ 15	3,079	3,621	(542)
TEMP GLOB TOTAL RETADV	1 000	05/ 19/ 14	09/ 24/ 15	11	13	(2)
TEMP GLOB TOTAL RETADV	249 000	05/ 19/ 14	09/ 24/ 15	2,829	3,357	(528)
TEMP GLOB TOTAL RETADV	1 000	06/ 18/ 14	09/ 24/ 15	11	14	(2)
TEMP GLOB TOTAL RETADV	208 000	06/ 18/ 14	09/ 24/ 15	2,363	2,829	(466)
TEMP GLOB TOTAL RETADV	226 000	07/ 17/ 14	09/ 24/ 15	2,567	3,074	(506)
TEMP GLOB TOTAL RETADV	1 000	08/ 19/ 14	09/ 24/ 15	11	14	(2)
TEMP GLOB TOTAL RETADV	229 000	08/ 19/ 14	09/ 24/ 15	2,601	3,092	(490)
TEMP GLOB TOTAL RETADV	229 000	09/ 17/ 14	09/ 24/ 15	2,601	3,089	(488)
THIRD AVEREAL EST VAL	649 000	07/ 01/ 14	09/ 21/ 15	19,814	20,697	(883)
THIRD AVEREAL EST VAL	0 205	07/ 01/ 14	09/ 21/ 15	6	7	(0)
PRINCIPAL MIDCAPFUND P	1,154 000	03/ 10/ 14	09/ 21/ 15	25,538	24,188	1,350
PRINCIPAL MIDCAPFUND	0 213	03/ 10/ 14	09/ 21/ 15	5	4	0
PRINCIPAL MIDCAPFUND P	0 196	03/ 10/ 14	09/ 21/ 15	4	4	0
GLD SAC SM/ MID CAPGRO I	1,290 000	06/ 26/ 13	09/ 21/ 15	28,354	23,465	4,889
GLD SAC SM/ MID CAPGRO I	0 055	06/ 26/ 13	09/ 21/ 15	1	1	0
HARTFORD WORLD BOND I	1 000	07/ 26/ 13	09/ 21/ 15	10	10	0
HARTFORD WORLD BOND I	49 000	07/ 26/ 13	09/ 21/ 15	513	513	0
HARTFORD WORLD BOND I	4,742 000	07/ 31/ 13	09/ 21/ 15	49,601	50,218	(616)
HARTFORD WORLD BOND FUND	0 612	07/ 31/ 13	09/ 21/ 15	6	6	(0)
LD ABTGRTH LDR FD CL F	1,632 000	06/ 03/ 14	09/ 21/ 15	37,520	35,333	2,187
LORD ABBETT GROWTH	0 010	06/ 03/ 14	09/ 21/ 15	0	0	0
LD ABTGRTH LDR FD CL F	0 362	06/ 03/ 14	09/ 21/ 15	8	8	0
PIMCOINCOME FUND CL P	252 000	09/ 02/ 14	09/ 21/ 15	3 067	3,067	0
PIMCOINCOME FUND CL P	4,250 000	09/ 02/ 14	09/ 21/ 15	51,723	54,273	(2,550)
TOTAL LONG TERM				10,291,464	10,139,105	152,358
TOTAL GAIN (LOSS)				27,787,490	27,683,831	103,659

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM						
ECOLAB INC 3.00%DEC08 16	1,000 000	12/ 11/ 13	12/ 08/ 14	1,033	1,035	(2)
HSBC HOLDINGS PLC 5.10% 21	1,000 000	04/ 03/ 14	12/ 08/ 14	1,132	1,108	23
US TSY 3.125% MAY 15 2019	3,000 000	11/ 05/ 14	12/ 08/ 14	3,200	3,203	(2)
US TSY 1.625%JUL 31 2019	25,000 000	08/ 05/ 14	12/ 09/ 14	25,058	24,934	124
US TSY 3.125%AUG15 2044	11,000 000	09/ 26/ 14	12/ 08/ 14	11,481	10,801	680
US TSY 2.375%AUG15 2024	38,000 000	09/ 26/ 14	12/ 08/ 14	38,398	37,489	908
US TSY 3.625%FEB 15 2021	84,000 000	04/ 09/ 14	12/ 08/ 14	92,357	90,926	1,432
AMEREAGLE OUTFITTERS	117.000	01/ 29/ 14	12/ 15/ 14	1,571	1,571	0
AIR PRODUCTS&CHEM	15 000	02/ 13/ 14	12/ 08/ 14	2,195	1,754	441
AMERISOURCEBERGEN CORP	131 000	05/ 07/ 14	12/ 15/ 14	11,916	8,442	3,474
AMERISOURCEBERGEN CORP	642.000	08/ 11/ 14	12/ 15/ 14	58,396	48,849	9,547
BRIGHT HORIZONS FAMILY	69.000	03/ 26/ 14	12/ 08/ 14	3,130	2,545	585
CAMPBELL SOUPCO	187 000	11/ 05/ 14	12/ 16/ 14	8,067	8,397	(330)
CYBER-ARK SOFTWARELTD	86 000	10/ 09/ 14	12/ 08/ 14	3,328	2,454	874
CYBER-ARK SOFTWARELTD	26 000	10/ 22/ 14	12/ 08/ 14	1,006	753	253
COHERENT INCCAL	3 000	12/ 24/ 13	12/ 08/ 14	179	223	(44)
COHERENT INCCAL	20 000	08/ 12/ 14	12/ 08/ 14	1,191	1,201	(10)
CYBERONICS INC	89 000	08/ 21/ 14	12/ 09/ 14	4,920	5,207	(287)
CYBERONICS INC	11 000	08/ 22/ 14	12/ 09/ 14	608	626	(18)
CYBERONICS INC	10 000	09/ 30/ 14	12/ 09/ 14	553	519	34
DRIL QUIP	19.000	12/ 23/ 13	12/ 15/ 14	1,341	2,096	(755)
DRIL QUIP	61 000	01/ 17/ 14	12/ 15/ 14	4,305	6,514	(2,209)
DRIL QUIP	31.000	01/ 21/ 14	12/ 15/ 14	2,188	3,346	(1,158)
DRIL QUIP	60 000	01/ 31/ 14	12/ 15/ 14	4,235	6,076	(1,841)
DRIL QUIP	42 000	02/ 14/ 14	12/ 15/ 14	2,964	4,308	(1,344)
DRIL QUIP	57.000	04/ 01/ 14	12/ 15/ 14	4,023	6,435	(2,413)
ENI S P A SPONSORED ADR	5 000	11/ 05/ 14	12/ 08/ 14	183	204	(21)
FINL ENGINES INC	39.000	07/ 30/ 14	12/ 08/ 14	1,276	1,610	(334)
FINL ENGINES INC	5.000	11/ 05/ 14	12/ 08/ 14	164	204	(40)
GNCHOLDINGS INC SHS	38.000	06/ 30/ 14	12/ 23/ 14	1,766	1,297	470
GILEAD SCIENCES INC COM	242 000	04/ 30/ 14	12/ 15/ 14	25,151	18,802	6,349
JAPAN TOBACCOINC ADR	572 000	10/ 06/ 14	12/ 12/ 14	8,403	9,394	(991)
JAPAN TOBACCOINC ADR	534 000	10/ 06/ 14	12/ 17/ 14	7,105	8,770	(1,665)
MOTORCARPARTSOF	62 000	01/ 07/ 14	12/ 08/ 14	2,105	1,240	866
POWERINTEGRATIONS INC	103 000	05/ 09/ 14	12/ 08/ 14	5,354	5,101	253
POWERINTEGRATIONS INC	9 000	06/ 26/ 14	12/ 08/ 14	468	513	(45)
POWERINTEGRATIONS INC	12 000	09/ 30/ 14	12/ 08/ 14	624	658	(34)
PEBBLEBROOK HOTEL TRUST	14.000	02/ 14/ 14	12/ 09/ 14	617	444	173
PEBBLEBROOK HOTEL TRUST	19.000	02/ 19/ 14	12/ 09/ 14	838	609	229
PEBBLEBROOK HOTEL TRUST	5 000	11/ 05/ 14	12/ 09/ 14	220	215	5
SUNSTONE HOTEL INVS INC	52.000	02/ 07/ 14	12/ 09/ 14	863	657	207
SUNSTONE HOTEL INVS INC	13 000	02/ 14/ 14	12/ 09/ 14	216	175	41
SUNSTONE HOTEL INVS INC	50 000	02/ 14/ 14	12/ 12/ 14	833	671	162
SUNSTONE HOTEL INVS INC	27 000	08/ 01/ 14	12/ 12/ 14	450	385	65
TOTAL S.A. SP ADR	69 000	02/ 18/ 14	12/ 16/ 14	3,429	4,218	(788)
TOTAL S.A. SP ADR	5.000	11/ 05/ 14	12/ 16/ 14	249	285	(36)
TRANSDIGM GROUPINC	9.000	07/ 10/ 14	12/ 08/ 14	1,763	1,487	276
TYCOINTL PLC SHS	20 000	03/ 26/ 14	12/ 08/ 14	863	847	16
VITAMIN SHOPPEINC	64.000	07/ 21/ 14	12/ 08/ 14	3,009	2,723	286
US TSY 0.750%OCT 31 2017	136000 0000	10/ 15/ 14	1/12/2015	135,331	136,113	(782)
AMEREAGLE OUTFITTERS	49 000	01/ 29/ 14	01/ 09/ 15	685	658	27
CHINA SHENHUAENERGY ADR	775 000	02/ 11/ 14	12/ 31/ 14	8,563	8,476	87
CHINA SHENHUAENERGY ADR	35.000	11/ 05/ 14	01/ 22/ 15	387	386	1
CAVIUM INC	44 000	07/ 30/ 14	01/ 22/ 15	2,586	2,081	505
EURONETWORLDWIDE INC	33 000	04/ 10/ 14	01/ 22/ 15	1,724	1,345	379
H AND E EQUIP SVCS INC	40 000	07/ 21/ 14	01/ 07/ 15	879	879	0

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
H AND E EQUIP SVCS INC	34 000	07/ 21/ 14	01/ 07/ 15	747	1,260	(513)
INTL BUSINESS MACHINES	254 000	08/ 01/ 14	01/ 07/ 15	39,321	48,083	(8,763)
INTL BUSINESS MACHINES	60.000	11/ 05/ 14	01/ 07/ 15	9,288	9,749	(460)
INTL RECTIFIERCORP	21 000	01/ 14/ 14	01/ 07/ 15	840	570	270
INTL RECTIFIERCORP	3 000	01/ 15/ 14	01/ 14/ 15	120	82	38
INTL RECTIFIERCORP	12.000	03/ 25/ 14	01/ 14/ 15	480	331	149
LYONDELLBASELL INDUSTRIE	571 000	02/ 28/ 14	01/ 14/ 15	43,777	43,777	0
LYONDELLBASELL INDUSTRIE	26.000	12/ 15/ 14	01/ 12/ 15	1,993	1,856	138
MATSON INC	17.000	02/ 12/ 14	01/ 12/ 15	613	419	194
MATSON INC	17 000	03/ 17/ 14	01/ 22/ 15	613	405	209
MATSON INC	7 000	03/ 17/ 14	01/ 22/ 15	254	167	87
OASIS PETEINC NEW	217 000	01/ 13/ 14	01/ 23/ 15	3,370	9,231	(5,861)
OASIS PETEINC NEW	464.000	01/ 15/ 14	12/ 31/ 14	7,206	20,249	(13,043)
OASIS PETEINC NEW	471 000	01/ 16/ 14	12/ 31/ 14	7,314	20,476	(13,162)
OASIS PETEINC NEW	4 000	10/ 20/ 14	12/ 31/ 14	62	123	(61)
OASIS PETEINC NEW	1,500.000	10/ 20/ 14	12/ 31/ 14	20,078	46,250	(26,172)
PRECISION CASTPARTS	25.000	03/ 25/ 14	01/ 27/ 15	5,142	6,263	(1,121)
SKYPLC	49 000	04/ 15/ 14	01/ 26/ 15	2,594	2,594	0
SKYPLC	23 000	04/ 16/ 14	01/ 05/ 15	1,218	1,218	0
SKYPLC	114 000	09/ 25/ 14	01/ 05/ 15	6,035	6,035	0
SKYPLC	40.000	10/ 14/ 14	01/ 05/ 15	2,118	2,118	0
TUMI HLDGS INC	45 000	03/ 27/ 14	01/ 05/ 15	999	1,015	(16)
TUMI HLDGS INC	67.000	03/ 28/ 14	01/ 26/ 15	1,487	1,527	(40)
U S CONCRETEINC	16 000	02/ 21/ 14	01/ 26/ 15	406	394	12
U S CONCRETEINC	16.000	02/ 24/ 14	01/ 21/ 15	406	404	1
ZUMIEZ INC	2 000	01/ 23/ 14	01/ 21/ 15	81	45	36
APACHE CORP 3.25%APR15 22	3,000 000	11/ 05/ 14	01/ 29/ 15	2,988	3,031	(43)
ATWOOD OCEANICS INC	279 000	09/ 26/ 14	02/ 05/ 15	8,471	12,416	(3,944)
ATWOOD OCEANICS INC	281.000	09/ 29/ 14	02/ 05/ 15	8,532	12,398	(3,866)
ATWOOD OCEANICS INC	564 000	09/ 30/ 14	02/ 05/ 15	17,125	24,654	(7,529)
ATWOOD OCEANICS INC	531 000	10/ 20/ 14	02/ 05/ 15	16,123	21,723	(5,600)
CATERPILLARINC DEL	483 000	08/ 01/ 14	02/ 23/ 15	40,353	48,536	(8,183)
CATERPILLARINC DEL	468 000	08/ 11/ 14	02/ 23/ 15	39,100	48,950	(9,850)
DAIKIN INDUSTRIES LTD	92 000	03/ 25/ 14	02/ 04/ 15	12,747	9,606	3,142
AIRBUS GROUP	35 000	11/ 05/ 14	02/ 04/ 15	469	522	(52)
GNCHOLDINGS INC SHS	12 000	06/ 30/ 14	02/ 13/ 15	574	409	164
GNCHOLDINGS INC SHS	17.000	06/ 30/ 14	02/ 17/ 15	822	580	242
GREATWALL MOTOR COLTD	119.000	06/ 11/ 14	02/ 13/ 15	7,406	4,757	2,649
OCEANEERING INTL INC	101 000	04/ 08/ 14	02/ 19/ 15	5,271	7,314	(2,042)
OCEANEERING INTL INC	53 000	04/ 25/ 14	02/ 19/ 15	2,766	3,912	(1,146)
ROSETTAREsources INC	105 000	05/ 05/ 14	01/ 30/ 15	1,736	4,985	(3,249)
ROSETTAREsources INC.	21 000	05/ 06/ 14	01/ 30/ 15	347	936	(588)
ROSETTAREsources INC	20.000	05/ 28/ 14	01/ 30/ 15	331	924	(593)
ROSETTAREsources INC	17.000	05/ 30/ 14	01/ 30/ 15	281	801	(520)
ROSETTAREsources INC	9 000	08/ 15/ 14	01/ 30/ 15	149	448	(299)
ROSETTAREsources INC.	35 000	11/ 05/ 14	01/ 30/ 15	579	1,223	(645)
ROLLS ROYCE GRP SPN ADR	283 000	03/ 26/ 14	02/ 12/ 15	19,538	25,105	(5,567)
ROLLS ROYCE GRP SPN ADR	113 000	04/ 23/ 14	02/ 12/ 15	7,801	9,843	(2,041)
TRIUMPH GROUPINC NEW	48 000	06/ 18/ 14	02/ 02/ 15	2,708	3,402	(694)
PETROBRASINTL FI 5.37% 21	24,000 000	05/ 06/ 14	03/ 26/ 15	21,317	24,694	(3,377)
PETROBRASINTL FI 5.37% 21	3,000.000	11/ 05/ 14	03/ 26/ 15	2,665	3,046	(382)
ALLERGAN INC	136 000	07/ 31/ 14	03/ 17/ 15	32,851	22,488	10,363
ALLERGAN INC	69 000	08/ 12/ 14	03/ 17/ 15	16,667	10,533	6,135
AESCORP	3,646 000	01/ 12/ 15	03/ 09/ 15	44,456	46,592	(2,136)
CAVIUM INC	30.000	07/ 30/ 14	03/ 26/ 15	2,004	1,419	585
CAVIUM INC	72.000	07/ 31/ 14	03/ 26/ 15	4,809	3,380	1,429
CAVIUM INC	9 000	09/ 30/ 14	03/ 26/ 15	601	453	148
INTERXION HOLDING N.V	10 000	05/ 14/ 14	03/ 24/ 15	300	261	38

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
INTERXION HOLDING N.V	18 000	07/ 01/ 14	03/ 24/ 15	539	493	47
INTERXION HOLDING N.V	1 000	02/ 23/ 15	03/ 24/ 15	30	32	(2)
NXP SEMICONDUCTORS N.V.	73 000	09/ 19/ 14	03/ 02/ 15	7,233	5,346	1,887
PATTERSON UTI ENERGY INC	104 000	12/ 08/ 14	03/ 26/ 15	1,997	1,592	405
SHIREPLC-ADR	30.000	04/ 10/ 14	02/ 26/ 15	7,410	4,442	2,969
SHIREPLC-ADR	1 000	10/ 15/ 14	02/ 26/ 15	247	192	55
ULTIMATESOFTWAREGROUP	16 000	05/ 01/ 14	03/ 18/ 15	2,729	1,996	732
ULTIMATESOFTWAREGROUP	5.000	05/ 05/ 14	03/ 18/ 15	853	639	214
ULTIMATESOFTWAREGROUP	6 000	05/ 07/ 14	03/ 18/ 15	1,023	714	309
ULTIMATESOFTWAREGROUP	6.000	05/ 13/ 14	03/ 18/ 15	1,023	722	302
VERABRADLEY INC	252 000	07/ 30/ 14	03/ 25/ 15	4,088	5,051	(963)
VERABRADLEY INC	51.000	08/ 13/ 14	03/ 25/ 15	827	988	(161)
VERABRADLEY INC	44.000	09/ 08/ 14	03/ 25/ 15	714	1,023	(309)
VERABRADLEY INC	16 000	09/ 18/ 14	03/ 25/ 15	260	382	(122)
VERABRADLEY INC	73 000	10/ 08/ 14	03/ 25/ 15	1,184	1,478	(293)
ACACIA RESH CORP	14 000	08/ 18/ 14	04/ 06/ 15	149	236	(87)
ACACIA RESH CORP	38 000	09/ 11/ 14	04/ 06/ 15	404	665	(261)
ACACIA RESH CORP	10 000	02/ 23/ 15	04/ 06/ 15	106	126	(20)
DECKERS OUTDOORS CORP	53 000	12/ 08/ 14	04/ 16/ 15	3,786	5,207	(1,421)
DECKERS OUTDOORS CORP	9 000	12/ 16/ 14	04/ 16/ 15	643	839	(196)
DECKERS OUTDOORS CORP	17 000	01/ 16/ 15	04/ 16/ 15	1,214	1,469	(255)
DECKERS OUTDOORS CORP	7.000	01/ 29/ 15	04/ 16/ 15	500	576	(75)
GREATWALL MOTOR COLTD	100.000	06/ 11/ 14	04/ 10/ 15	7,400	3,997	3,403
INSULETCORP	6 000	04/ 24/ 14	04/ 06/ 15	183	251	(69)
INSULETCORP	12 000	05/ 12/ 14	04/ 06/ 15	366	415	(50)
INSULETCORP	16 000	05/ 28/ 14	04/ 06/ 15	488	585	(97)
INSULETCORP	9 000	10/ 21/ 14	04/ 06/ 15	274	346	(72)
MYLAN N V	2,451 000	03/ 03/ 15	04/ 22/ 15	181,299	141,429	39,870
NABORS INDUSTRIES LTD	85 000	12/ 10/ 14	04/ 15/ 15	1,345	919	426
NABORS INDUSTRIES LTD	77.000	12/ 10/ 14	04/ 15/ 15	1,220	832	388
NABORS INDUSTRIES LTD	42.000	12/ 10/ 14	04/ 15/ 15	665	448	217
NABORS INDUSTRIES LTD	120.000	12/ 10/ 14	04/ 15/ 15	1,871	1,281	591
PATTERSON UTI ENERGY INC	46 000	12/ 08/ 14	04/ 23/ 15	999	704	295
PATTERSON UTI ENERGY INC	58 000	12/ 08/ 14	04/ 24/ 15	1,235	888	347
PATTERSON UTI ENERGY INC	10 000	12/ 08/ 14	04/ 27/ 15	217	153	64
PIRAEUSBANK SASHS ADR	4,087 000	08/ 05/ 14	04/ 09/ 15	2,708	16,268	(13,560)
PIRAEUSBANK SASHS ADR	746 000	10/ 22/ 14	04/ 09/ 15	494	2,315	(1,820)
PIRAEUSBANK SASHS ADR	140 000	11/ 05/ 14	04/ 09/ 15	93	410	(317)
RTI INTL METALS INCOHIO	4.000	05/ 22/ 14	03/ 27/ 15	142	97	46
RTI INTL METALS INCOHIO	27.000	06/ 04/ 14	03/ 27/ 15	961	711	250
RTI INTL METALS INCOHIO	16 000	08/ 01/ 14	03/ 27/ 15	569	397	172
RTI INTL METALS INCOHIO	11 000	10/ 02/ 14	03/ 27/ 15	391	268	123
RTI INTL METALS INCOHIO	27 000	10/ 03/ 14	03/ 27/ 15	961	657	303
RTI INTL METALS INCOHIO	25 000	10/ 08/ 14	03/ 27/ 15	889	575	314
SANDS CHINA LTD UNSP ADR	149 000	12/ 18/ 14	04/ 23/ 15	6,109	7,343	(1,234)
TIDEWATERINC COM NEW	39.000	01/ 16/ 15	04/ 23/ 15	981	1,195	(214)
ULTIMATESOFTWAREGROUP	3.000	05/ 14/ 14	04/ 17/ 15	535	351	184
ULTIMATESOFTWAREGROUP	8 000	05/ 27/ 14	04/ 17/ 15	1,427	1,056	371
ULTIMATESOFTWAREGROUP	5 000	07/ 01/ 14	04/ 17/ 15	892	715	177
ULTIMATESOFTWAREGROUP	4.000	07/ 22/ 14	04/ 17/ 15	713	521	193
ULTIMATESOFTWAREGROUP	8 000	10/ 16/ 14	04/ 17/ 15	1,427	1,073	354
ULTIMATESOFTWAREGROUP	5.000	11/ 05/ 14	04/ 17/ 15	892	751	141
ULTIMATESOFTWAREGROUP	6.000	02/ 04/ 15	04/ 17/ 15	1,070	925	146
ULTIMATESOFTWAREGROUP	4 000	02/ 23/ 15	04/ 17/ 15	713	654	59
NOBLE ENERGY INC 4 15% 21	3,000 000	11/ 05/ 14	04/ 29/ 15	3,172	3,162	10
NOBLE ENERGY INC 4.15% 21	1,000 000	03/ 27/ 15	04/ 29/ 15	1,057	1,049	8
BAYERISCHE MOTORENWERKE	15 000	11/ 05/ 14	05/ 15/ 15	582	525	57
COHERUS BIOSCIENCES ORD	94.000	04/ 01/ 15	05/ 14/ 15	2,018	2,640	(622)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
DIAMONDBACK ENERGY INC	27 000	09/ 02/ 14	05/ 07/ 15	2,040	2,240	(200)
GREATBATCH INC	18 000	09/ 19/ 14	05/ 04/ 15	924	812	111
JACK IN THE BOX INC	38.000	08/ 04/ 14	05/ 14/ 15	3,328	2,224	1,104
JACK IN THE BOX INC	12 000	08/ 04/ 14	05/ 26/ 15	1,039	702	336
JACK IN THE BOX INC	29 000	08/ 05/ 14	05/ 26/ 15	2,510	1,698	812
KENNAMETAL INC	25 000	12/ 08/ 14	05/ 07/ 15	962	896	66
KENNAMETAL INC	12 000	12/ 08/ 14	05/ 08/ 15	457	430	27
OIL STS INTL INCDEL COM	197.000	09/ 26/ 14	05/ 11/ 15	8,314	12,360	(4,046)
OIL STS INTL INCDEL COM	198.000	09/ 29/ 14	05/ 11/ 15	8,357	12,332	(3,975)
OIL STS INTL INCDEL COM	186.000	09/ 30/ 14	05/ 11/ 15	7,850	11,610	(3,759)
OIL STS INTL INCDEL COM	11 000	09/ 30/ 14	05/ 14/ 15	476	687	(211)
OIL STS INTL INCDEL COM	197 000	10/ 01/ 14	05/ 14/ 15	8,522	12,203	(3,682)
OIL STS INTL INCDEL COM	805.000	10/ 20/ 14	05/ 14/ 15	34,822	45,434	(10,612)
PATTERSON UTI ENERGY INC	44 000	12/ 08/ 14	04/ 29/ 15	986	673	313
SIRONA DENTAL SYSTEMS	6 000	05/ 08/ 15	05/ 08/ 15	555	552	3
SANDS CHINA LTD UNSP ADR	255 000	12/ 18/ 14	04/ 29/ 15	10,346	12,567	(2,220)
TIDEWATER INC	14 000	01/ 16/ 15	04/ 30/ 15	371	429	(58)
TIDEWATER INC	16 000	01/ 20/ 15	04/ 30/ 15	424	479	(54)
TIDEWATER INC	24.000	01/ 20/ 15	05/ 05/ 15	735	718	16
TIDEWATER INC	15 000	01/ 20/ 15	05/ 05/ 15	447	449	(1)
TIDEWATER INC	5.000	01/ 20/ 15	05/ 05/ 15	149	151	(2)
TIDEWATER INC	17.000	01/ 28/ 15	05/ 05/ 15	507	489	18
CVS CAREMARK CORP 4 12% 21	3,000.000	11/ 05/ 14	06/ 08/ 15	3,193	3,236	(43)
CVS CAREMARK CORP 4.12% 21	1,000 000	03/ 27/ 15	06/ 08/ 15	1,064	1,093	(28)
KRAFTFOODS INC 5.37% 2020	3,000 000	11/ 05/ 14	06/ 12/ 15	3,344	3,377	(33)
KRAFTFOODS INC 5 37% 2020	1,000 000	03/ 30/ 15	06/ 12/ 15	1,115	1,146	(31)
ADOBE SYS DEL PV\$ 0 001	30 000	10/ 02/ 14	05/ 27/ 15	2,402	2,014	388
ADOBE SYS DEL PV\$ 0 001	49.000	10/ 02/ 14	06/ 10/ 15	3,873	3,289	584
ATWOOD OCEANICS INC	602 000	10/ 20/ 14	06/ 15/ 15	17,244	24,627	(7,384)
ATWOOD OCEANICS INC	188 000	12/ 08/ 14	06/ 15/ 15	5,385	5,521	(136)
ATWOOD OCEANICS INC	849.000	12/ 08/ 14	06/ 16/ 15	24,414	24,932	(519)
ATWOOD OCEANICS INC	242 000	12/ 08/ 14	06/ 19/ 15	6,734	7,107	(373)
ATWOOD OCEANICS INC	627 000	05/ 14/ 15	06/ 19/ 15	17,447	21,822	(4,376)
ATWOOD OCEANICS INC	760 000	05/ 14/ 15	06/ 22/ 15	21,044	26,451	(5,407)
KEPPEL LTD SPONS ADR	301.000	12/ 29/ 14	05/ 27/ 15	3,901	4,042	(141)
KEPPEL LTD SPONS ADR	135.000	12/ 29/ 14	05/ 28/ 15	1,746	1,813	(67)
LORILLARD INC	40 000	11/ 05/ 14	06/ 12/ 15	2,860	2,489	370
NATIONSTAR MTGHLDS INC	322.000	10/ 20/ 14	06/ 16/ 15	6,102	11,053	(4,952)
NATIONSTAR MTGHLDS INC	369.000	10/ 21/ 14	06/ 16/ 15	6,992	12,722	(5,729)
NATIONSTAR MTGHLDS INC	22 000	10/ 22/ 14	06/ 16/ 15	417	745	(328)
NATIONSTAR MTGHLDS INC	729 000	10/ 22/ 14	06/ 19/ 15	13,472	24,684	(11,212)
NATIONSTAR MTGHLDS INC	353 000	03/ 12/ 15	06/ 19/ 15	6,524	10,347	(3,824)
NATIONSTAR MTGHLDS INC	101 000	03/ 13/ 15	06/ 19/ 15	1,867	2,930	(1,064)
OIL STS INTL INCDEL COM	17 000	10/ 20/ 14	05/ 27/ 15	704	959	(255)
OIL STS INTL INCDEL COM	1,006 000	12/ 16/ 14	05/ 27/ 15	41,662	44,486	(2,824)
SOUTH32 LTD SHS ADR	203 000	05/ 29/ 15	06/ 04/ 15	1,668	1,827	(159)
SEMTECH CORPORATION	16 000	07/ 01/ 14	06/ 17/ 15	339	428	(90)
SEMTECH CORPORATION	25 000	05/ 08/ 15	06/ 17/ 15	529	588	(59)
WINDSTREAM HOLDINGS INC	208 000	07/ 02/ 14	06/ 23/ 15	1,575	2,951	(1,376)
WINDSTREAM HOLDINGS INC	78 000	07/ 08/ 14	06/ 23/ 15	591	1,117	(526)
WINDSTREAM HOLDINGS INC	112 000	07/ 09/ 14	06/ 23/ 15	848	1,602	(754)
WINDSTREAM HOLDINGS INC	29 000	07/ 09/ 14	06/ 24/ 15	216	415	(199)
WINDSTREAM HOLDINGS INC	99 000	07/ 10/ 14	06/ 24/ 15	737	1,425	(687)
WINDSTREAM HOLDINGS INC	17.000	07/ 11/ 14	06/ 24/ 15	127	245	(118)
WINDSTREAM HOLDINGS INC	32.000	07/ 14/ 14	06/ 24/ 15	238	463	(225)
WINDSTREAM HOLDINGS INC	43 000	07/ 14/ 14	06/ 25/ 15	308	622	(314)
WINDSTREAM HOLDINGS INC	205 000	07/ 15/ 14	06/ 25/ 15	1,470	2,977	(1,507)
WINDSTREAM HOLDINGS INC	9 000	07/ 16/ 14	06/ 25/ 15	65	131	(66)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
WINDSTREAM HOLDINGS INC	103 000	07/ 17/ 14	06/ 25/ 15	739	1,492	(753)
ADOBE SYS DEL PV\$ 0 001	5 000	10/ 02/ 14	07/ 23/ 15	405	336	69
ADOBE SYS DEL PV\$ 0.001	47 000	10/ 09/ 14	07/ 23/ 15	3,805	3,121	684
ALLERGAN PLC	170 000	03/ 18/ 15	07/ 07/ 15	52,024	51,850	174
AESCOP	3,647 000	05/ 08/ 15	07/ 08/ 15	47,371	49,959	(2,588)
ATLANTIA SPASHS	30.000	11/ 05/ 14	07/ 09/ 15	357	347	9
BNP PARIBAS SPONSORD ADR	35.000	12/ 29/ 14	07/ 09/ 15	1,006	1,061	(54)
BAXALTA INC SHS	665 000	01/ 28/ 15	07/ 07/ 15	21,170	21,662	(491)
BAXALTA INC SHS	706 000	04/ 09/ 15	07/ 07/ 15	22,475	22,590	(115)
CIVEOCORPSHS	398.000	12/ 08/ 14	07/ 17/ 15	1,079	1,079	0
CIVEOCORPSHS	72 000	12/ 10/ 14	07/ 17/ 15	195	195	0
CIVEOCORPSHS	6 000	12/ 11/ 14	07/ 17/ 15	16	16	0
ENDO INTL PLC SHS	529 000	04/ 22/ 15	07/ 07/ 15	42,909	49,745	(6,836)
IMPERVAINC COM	22 000	07/ 28/ 14	07/ 23/ 15	1,584	501	1,083
IMPERVAINC COM	28 000	08/ 06/ 14	07/ 23/ 15	2,016	768	1,247
MELLANOXTECHNOLOGIES	10.000	08/ 18/ 14	07/ 23/ 15	484	411	73
MELLANOXTECHNOLOGIES	42.000	10/ 22/ 14	07/ 23/ 15	2,031	1,924	107
MELLANOXTECHNOLOGIES	17.000	10/ 23/ 14	07/ 23/ 15	822	761	62
MELLANOXTECHNOLOGIES	7.000	10/ 28/ 14	07/ 23/ 15	339	314	24
MOBILEYE ORD	511 000	02/ 04/ 15	07/ 16/ 15	31,227	18,776	12,452
MOBILEYE ORD	114 000	02/ 04/ 15	07/ 22/ 15	6,922	4,189	2,733
NATIONSTARMTGHLDS INC	313 000	03/ 13/ 15	06/ 29/ 15	5,189	9,080	(3,891)
NATIONSTARMTGHLDS INC	404.000	03/ 16/ 15	06/ 29/ 15	6,698	12,125	(5,427)
NATIONSTARMTGHLDS INC	368 000	03/ 17/ 15	06/ 29/ 15	6,101	10,939	(4,838)
PUMA BIOTECH INC	21.000	12/ 08/ 14	07/ 02/ 15	2,350	4,309	(1,959)
PUMA BIOTECH INC	4.000	12/ 08/ 14	07/ 17/ 15	416	821	(405)
PUMA BIOTECH INC	11 000	01/ 22/ 15	07/ 17/ 15	1,143	2,116	(973)
PUMA BIOTECH INC	1.000	05/ 08/ 15	07/ 17/ 15	104	195	(91)
WINDSTREAM HOLDINGS INC	36 000	07/ 17/ 14	06/ 26/ 15	239	521	(282)
WINDSTREAM HOLDINGS INC	15 000	07/ 18/ 14	06/ 26/ 15	100	218	(118)
WINDSTREAM HOLDINGS INC	6 000	07/ 21/ 14	06/ 26/ 15	40	87	(47)
WINDSTREAM HOLDINGS INC	131 000	07/ 25/ 14	06/ 26/ 15	870	1,966	(1,097)
WINDSTREAM HOLDINGS INC	125 000	07/ 28/ 14	06/ 26/ 15	830	1,882	(1,052)
WINDSTREAM HOLDINGS INC	212 000	07/ 29/ 14	06/ 26/ 15	1,407	3,903	(2,496)
WINDSTREAM HOLDINGS INC	213.000	07/ 29/ 14	06/ 29/ 15	1,406	3,922	(2,515)
WINDSTREAM HOLDINGS INC	88 000	11/ 05/ 14	06/ 29/ 15	581	1,329	(748)
WINDSTREAM HOLDINGS INC	91 000	11/ 05/ 14	06/ 30/ 15	574	1,374	(800)
ZUMIEZ INC	5.000	09/ 23/ 14	07/ 13/ 15	138	142	(5)
ZUMIEZ INC	66.000	09/ 23/ 14	07/ 14/ 15	1,796	1,881	(85)
ZUMIEZ INC	36.000	04/ 17/ 15	07/ 14/ 15	980	1,182	(202)
WYNN RESORTSLTD	19.000	03/ 10/ 15	07/ 08/ 15	1,982	2,491	(509)
APPLE INC 2.40%MAY03 23	28,000 000	10/ 20/ 14	07/ 30/ 15	26,612	27,166	(554)
APPLE INC 2.40%MAY03 23	5,000 000	11/ 05/ 14	07/ 30/ 15	4,752	4,817	(65)
APPLE INC 2.40%MAY03 23	1,000.000	03/ 27/ 15	07/ 30/ 15	950	987	(36)
US TSY 0.750%OCT 31 2017	120000 .0000	10/ 15/ 14	08/ 25/ 15	119,934	120,077	(143)
U S TRSY INFLATION NTE	33,000 000	01/ 13/ 15	07/ 31/ 15	35,380	35,489	(109)
ADOBE SYS DEL PV\$ 0 001	52.000	10/ 09/ 14	08/ 12/ 15	4,276	3,453	824
ADOBE SYS DEL PV\$ 0 001	4.000	10/ 28/ 14	08/ 12/ 15	329	272	57
BELDEN INC	17 000	09/ 11/ 14	08/ 24/ 15	899	1,254	(355)
BELDEN INC	5 000	10/ 20/ 14	08/ 24/ 15	264	308	(44)
BELDEN INC	2.000	12/ 31/ 14	08/ 24/ 15	106	160	(54)
BELDEN INC	2 000	05/ 08/ 15	08/ 24/ 15	106	171	(65)
BELDEN INC	5 000	06/ 30/ 15	08/ 24/ 15	264	407	(143)
BARRETTBILL CORP	35 000	10/ 21/ 14	08/ 24/ 15	150	546	(396)
BARRETTBILL CORP	15.000	10/ 28/ 14	08/ 24/ 15	64	220	(156)
BARRETTBILL CORP	65 000	11/ 05/ 14	08/ 24/ 15	279	856	(578)
BARRETTBILL CORP	28 000	05/ 08/ 15	08/ 24/ 15	120	271	(151)
BAXTERINTERNTL INC	665.000	01/ 28/ 15	08/ 10/ 15	27,983	25,419	2,564

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
BAXTERINTERNTL INC	706 000	04/ 09/ 15	08/ 10/ 15	29,708	26,509	3,199
BURLINGTON STORESINC	63 000	06/ 04/ 15	08/ 25/ 15	2,997	3,433	(436)
COMMVAULT SYS INC	15.000	09/ 11/ 14	07/ 29/ 15	544	835	(291)
COMMVAULT SYS INC	7 000	12/ 23/ 14	07/ 29/ 15	254	374	(120)
COMMVAULT SYS INC	10 000	02/ 04/ 15	07/ 29/ 15	363	449	(86)
EOGRESOURCES INC	522 000	05/ 06/ 15	08/ 10/ 15	39,487	49,992	(10,504)
EOGRESOURCES INC	262 000	06/ 15/ 15	08/ 10/ 15	19,819	23,296	(3,477)
EOGRESOURCES INC	100.000	06/ 16/ 15	08/ 10/ 15	7,565	8,946	(1,381)
H B FULLERCO	16 000	08/ 15/ 14	08/ 14/ 15	623	721	(98)
H B FULLERCO	10.000	02/ 09/ 15	08/ 14/ 15	390	437	(47)
H B FULLERCO	8.000	05/ 08/ 15	08/ 14/ 15	312	343	(32)
G-III APPAREL GROUPLTD	90.000	09/ 19/ 14	08/ 13/ 15	5,971	3,848	2,123
GENERAC HLDGS INC	20.000	11/ 05/ 14	07/ 29/ 15	707	878	(171)
GENERAC HLDGS INC	5 000	02/ 04/ 15	07/ 29/ 15	177	228	(51)
GENERAC HLDGS INC	5.000	05/ 08/ 15	07/ 29/ 15	177	204	(27)
H AND E EQUIP SVCS INC	53.000	10/ 08/ 14	07/ 29/ 15	722	1,883	(1,161)
H AND E EQUIP SVCS INC	18 000	10/ 21/ 14	07/ 29/ 15	245	669	(424)
H AND E EQUIP SVCS INC	25.000	11/ 05/ 14	07/ 29/ 15	341	949	(608)
H AND E EQUIP SVCS INC	5 000	05/ 08/ 15	07/ 29/ 15	68	127	(59)
NXP SEMICONDUCTORS N V.	166 000	09/ 19/ 14	08/ 12/ 15	15,124	12,156	2,969
NXP SEMICONDUCTORS N V.	5 000	11/ 05/ 14	08/ 12/ 15	456	366	90
REAL INDUSTRY INC	318.000	07/ 28/ 15	08/ 26/ 15	2,713	3,553	(840)
SYNAPTICS INC	4.000	09/ 11/ 14	07/ 30/ 15	319	342	(23)
SYNAPTICS INC	1.000	09/ 11/ 14	08/ 17/ 15	72	86	(14)
SYNAPTICS INC	6.000	09/ 25/ 14	08/ 17/ 15	431	453	(22)
SYNAPTICS INC	5.000	09/ 26/ 14	08/ 17/ 15	359	379	(20)
SYNAPTICS INC	6 000	10/ 01/ 14	08/ 17/ 15	431	442	(11)
SYNAPTICS INC	8 000	10/ 21/ 14	08/ 17/ 15	575	595	(20)
SYNAPTICS INC	13.000	12/ 23/ 14	08/ 17/ 15	934	907	27
SYNAPTICS INC	3.000	02/ 23/ 15	08/ 17/ 15	215	248	(33)
SYNAPTICS INC	4 000	05/ 08/ 15	08/ 17/ 15	287	346	(59)
SUNPOWERCORP	78 000	05/ 05/ 15	08/ 06/ 15	2,033	2,573	(541)
SPECTRANETICS CORP COM	19.000	09/ 16/ 14	08/ 18/ 15	321	524	(203)
SPECTRANETICS CORP COM	8.000	05/ 08/ 15	08/ 18/ 15	135	212	(77)
TUMI HLDGS INC	100.000	05/ 29/ 15	08/ 11/ 15	1,999	1,943	56
ULTRAGENYX	18 000	02/ 11/ 15	07/ 29/ 15	2,086	957	1,129
YELP INCCL A	39 000	02/ 11/ 15	07/ 29/ 15	936	1,768	(833)
YELP INCCL A	37 000	02/ 27/ 15	07/ 29/ 15	888	1,777	(890)
YELP INCCL A	77 000	04/ 17/ 15	07/ 29/ 15	1,847	3,714	(1,867)
US TSY 4.500% MAY 15 2038	3,000.000	11/ 05/ 14	09/ 10/ 15	3,840	3,786	54
ALBEMARLE CORP COM	280 000	11/ 05/ 14	09/ 15/ 15	12,051	16,694	(4,642)
ADOBE SYS DEL PV\$ 0 001	24 000	10/ 28/ 14	08/ 27/ 15	1,884	1,635	249
ADOBE SYS DEL PV\$ 0 001	37.000	10/ 28/ 14	09/ 14/ 15	2,906	2,520	385
AKORN INCORP LA	15.000	01/ 27/ 15	09/ 22/ 15	568	568	0
AKORN INCORP LA	11.000	01/ 27/ 15	09/ 22/ 15	416	416	0
AKORN INCORP LA	24.000	01/ 27/ 15	09/ 22/ 15	908	1,034	(126)
AKORN INCORP LA	31 000	01/ 27/ 15	09/ 24/ 15	1,082	1,336	(253)
AKORN INCORP LA	7 000	01/ 27/ 15	09/ 24/ 15	244	310	(66)
APOGEEENTERPRISES	23 000	07/ 20/ 15	09/ 16/ 15	1,332	1,251	81
APOGEEENTERPRISES	25 000	07/ 21/ 15	09/ 16/ 15	1,448	1,362	86
BURLINGTON STORESINC	63.000	06/ 04/ 15	08/ 25/ 15	3,433	2,997	436
BURLINGTON STORESINC	8.000	06/ 04/ 15	08/ 25/ 15	381	381	0
BURLINGTON STORESINC	5.000	06/ 04/ 15	08/ 25/ 15	238	238	0
BURLINGTON STORESINC	50 000	06/ 04/ 15	08/ 25/ 15	2,378	2,724	(346)
COPAHOLDINGS S A CL A	117.000	07/ 08/ 15	09/ 04/ 15	5,693	9,767	(4,074)
COPAHOLDINGS S A CL A	453.000	07/ 08/ 15	09/ 14/ 15	20,088	37,814	(17,726)
CINEMARK HLDGS INC	8.000	10/ 22/ 14	09/ 02/ 15	277	268	9
CINEMARK HLDGS INC	3 000	01/ 06/ 15	09/ 02/ 15	104	101	3

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CINEMARK HLDGS INC	16 000	03/ 30/ 15	09/ 02/ 15	554	712	(159)
CINEMARK HLDGS INC	8.000	05/ 08/ 15	09/ 02/ 15	277	327	(50)
CLOVIS ONCOLOGYINC	15.000	07/ 09/ 15	09/ 21/ 15	1,567	1,174	393
CLOVIS ONCOLOGYINC	1 000	07/ 09/ 15	09/ 21/ 15	104	79	26
CLARCOR INC	4 000	04/ 20/ 15	09/ 17/ 15	193	193	0
CLARCOR INC	3 000	04/ 20/ 15	09/ 17/ 15	145	145	0
CLARCOR INC	31 000	04/ 20/ 15	09/ 17/ 15	1,499	2,065	(566)
ENCANA CORP	283 000	09/ 25/ 14	09/ 03/ 15	1,937	5,963	(4,026)
ENCANA CORP	30 000	11/ 05/ 14	09/ 03/ 15	205	534	(329)
ENCANA CORP	371 000	03/ 06/ 15	09/ 03/ 15	2,539	4,337	(1,798)
HOMEAWAY INC	13 000	09/ 25/ 14	09/ 14/ 15	367	430	(64)
HOMEAWAY INC	10 000	11/ 05/ 14	09/ 14/ 15	282	304	(22)
HOMEAWAY INC	33 000	12/ 22/ 14	09/ 14/ 15	931	977	(46)
HOMEAWAY INC	15 000	02/ 11/ 15	09/ 14/ 15	423	408	15
HOMEAWAY INC	7.000	05/ 08/ 15	09/ 14/ 15	197	191	6
HOMEAWAY INC	4 000	09/ 11/ 15	09/ 14/ 15	113	115	(2)
HORIZON PHARMA PLC	74 000	03/ 02/ 15	09/ 22/ 15	1,971	1,521	450
IPCHEALTHCAREINC	56.000	12/ 08/ 14	09/ 17/ 15	4,437	2,574	1,862
REXNORD CORP NEW	108 000	12/ 08/ 14	08/ 28/ 15	2,144	3,001	(857)
REXNORD CORP NEW	13.000	12/ 31/ 14	08/ 28/ 15	258	370	(112)
REXNORD CORP NEW	19 000	02/ 11/ 15	08/ 28/ 15	377	520	(143)
REXNORD CORP NEW	13 000	05/ 08/ 15	08/ 28/ 15	258	347	(89)
RAYONIERADVANCED	13 000	09/ 29/ 14	09/ 16/ 15	82	410	(328)
RAYONIERADVANCED	38 000	03/ 17/ 15	09/ 16/ 15	240	592	(352)
SS AND C TECHNOLOGIES	4 000	05/ 08/ 15	09/ 24/ 15	284	237	47
SS AND C TECHNOLOGIES	3 000	09/ 11/ 15	09/ 24/ 15	213	203	11
SAGETHERAPEUTICS INC	34 000	03/ 03/ 15	09/ 03/ 15	1,728	1,487	241
TENNECOINC DEL	9 000	10/ 20/ 14	09/ 22/ 15	387	458	(71)
TENNECOINC DEL	32 000	12/ 08/ 14	09/ 22/ 15	1,376	1,775	(399)
TENNECOINC DEL	5 000	05/ 08/ 15	09/ 22/ 15	215	301	(86)
TENNECOINC DEL	5 000	09/ 01/ 15	09/ 22/ 15	215	228	(13)
TENNECOINC DEL	4 000	09/ 11/ 15	09/ 22/ 15	172	185	(13)
ULTRAGENYX	15 000	02/ 11/ 15	09/ 03/ 15	1,765	797	968
ULTRAGENYX	2.000	03/ 26/ 15	09/ 03/ 15	235	111	124
SHORT TERM GAIN/LOSS				2,266,953	2,470,345	(203,393)

ECOLAB INC 3.00%DEC08 16	23,000.000	11/ 22/ 13	12/ 08/ 14	23,759	23,846	(87)
HSBC HOLDINGS PLC 5 10% 21	7,000 000	08/ 05/ 13	12/ 08/ 14	7,922	7,601	321
HSBC HOLDINGS PLC 5.10% 21	8,000.000	09/ 13/ 13	12/ 08/ 14	9,054	8,594	460
HSBC HOLDINGS PLC 5.10% 21	6,000.000	10/ 24/ 13	12/ 08/ 14	6,791	6,617	174
FNMA PA1888 04 50%2041	41,000 000	04/ 15/ 14	12/ 08/ 14	15,394	15,394	0
FNMA PAE0937 03 50%2041	4,000 000	11/ 13/ 13	12/ 08/ 14	2,367	2,367	0
FNMA PAL0160 04 50%2041	98,000 000	01/ 14/ 14	12/ 08/ 14	42,292	42,292	0
FNMA PAK9393 03 50%2042	7,000 000	04/ 23/ 14	12/ 08/ 14	4,866	4,866	0
FNMA PAO4133 03 50%2042	11,000.000	01/ 08/ 14	12/ 08/ 14	9,209	9,209	0
US TSY 2.000%NOV15 2021	82,000 000	08/ 05/ 13	12/ 08/ 14	81,970	79,897	2,074
U.S TRSY INFLATION NTE	55,000.000	08/ 05/ 13	12/ 08/ 14	55,608	56,244	(636)
U S. TRSY INFLATION NTE	5,000.000	09/ 05/ 13	12/ 08/ 14	5,055	4,881	175
U S. TRSY INFLATION NTE	57,000.000	09/ 13/ 13	12/ 08/ 14	57,630	56,337	1,293
US TSY 0 750%OCT 31 2017	122000 .0000	09/ 13/ 13	12/ 08/ 14	120,884	118,799	2,085
US TSY 0.750%OCT 31 2017	86,000 000	10/ 24/ 13	12/ 08/ 14	85,213	85,157	56
US TSY 3.125% MAY 15 2019	8,000 000	09/ 13/ 13	12/ 08/ 14	8,534	8,415	119
US TSY 3 125% MAY 15 2019	21,000 000	10/ 24/ 13	12/ 08/ 14	22,403	22,499	(96)
U.S. TRSRY INFLATION BON	54,000 000	08/ 05/ 13	12/ 08/ 14	74,170	72,246	1,924
U S. TRSRY INFLATION BON	19,000 000	09/ 13/ 13	12/ 08/ 14	26,097	24,649	1,447
FHLMC Q2 0860 03 50%2043	47,000 000	08/ 15/ 13	12/ 08/ 14	45,281	45,281	0
FHLMC Q2 0860 03 50%2043	44,000 000	09/ 13/ 13	12/ 08/ 14	42,391	42,391	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
FHLMC Q2 0860 03 50%2043	30,000 000	11/ 01/ 13	12/ 08/ 14	28,903	28,903	0
FHLMC Q2 0860 03 50%2043	6,000 000	12/ 30/ 13	12/ 08/ 14	5,781	5,781	0
FNMA P735578 05%2035	172000 0000	08/ 06/ 13	12/ 08/ 14	16,881	16,881	0
FNMA P890551 04 50%2041	20,000.000	10/ 11/ 13	12/ 08/ 14	17,843	17,843	0
FNMA PAL3967 04 50%2042	3,000.000	03/ 18/ 14	12/ 08/ 14	2,486	2,486	0
ALTRIA GROUPINC	533.000	08/ 05/ 13	12/ 08/ 14	27,264	19,000	8,264
AIRGAS INC COM	20.000	08/ 05/ 13	12/ 08/ 14	2,320	2,116	203
ASHLAND INCNEW	16.000	08/ 05/ 13	12/ 08/ 14	1,878	1,403	475
ALLOT COMMUNICATIONS LTD	123.000	08/ 05/ 13	12/ 18/ 14	1,008	1,910	(902)
ALLOT COMMUNICATIONS LTD	117.000	09/ 13/ 13	12/ 18/ 14	959	1,468	(509)
ALLOT COMMUNICATIONS LTD	48 000	09/ 13/ 13	12/ 19/ 14	412	602	(190)
ALLOT COMMUNICATIONS LTD	45 000	09/ 18/ 13	12/ 19/ 14	387	588	(201)
ALLOT COMMUNICATIONS LTD	78 000	10/ 25/ 13	12/ 19/ 14	670	1,049	(379)
ALLOT COMMUNICATIONS LTD	57 000	10/ 25/ 13	12/ 22/ 14	489	766	(278)
AMCOR LTD AUS ADR NEW	164 000	12/ 04/ 13	12/ 22/ 14	7,167	5,881	1,286
AUTOZONE INCNEVADA COM	3 000	08/ 05/ 13	12/ 23/ 14	1,871	1,346	525
BROWN & BROWN INCFLA	78 000	08/ 05/ 13	12/ 08/ 14	2,572	2,611	(40)
BROOKFIELD ASSETMGMT	115 000	08/ 05/ 13	12/ 08/ 14	5,627	4,282	1,345
BECTON DICKINSON CO	12 000	08/ 05/ 13	12/ 08/ 14	1,677	1,212	466
BBCN BANCORP INC	118 000	08/ 05/ 13	12/ 08/ 14	1,665	1,712	(47)
BURGERKING WORLDWIDE	80.000	08/ 05/ 13	12/ 08/ 14	2,746	1,608	1,138
BOISE CASCADE CODEL	43.000	08/ 05/ 13	12/ 17/ 14	1,501	1,097	405
BOISE CASCADE CODEL	21 000	09/ 13/ 13	12/ 17/ 14	733	538	195
BRINKERINTL INC	38.000	08/ 05/ 13	12/ 08/ 14	2,166	1,648	519
BRINKERINTL INC	2.000	08/ 05/ 13	12/ 12/ 14	113	87	26
BRINKERINTL INC	20.000	08/ 05/ 13	12/ 15/ 14	1,129	867	262
BRINKERINTL INC	6 000	08/ 05/ 13	12/ 15/ 14	336	260	76
BRINKERINTL INC	13 000	09/ 13/ 13	12/ 15/ 14	728	533	195
COPARTINC COM	60 000	08/ 05/ 13	12/ 08/ 14	2,257	1,987	271
COPARTINC COM	40 000	09/ 13/ 13	12/ 08/ 14	1,505	1,337	168
COPARTINC COM	21 000	09/ 13/ 13	12/ 23/ 14	780	702	78
CAMPBELL SOUPCO	786 000	08/ 05/ 13	12/ 08/ 14	34,570	37,475	(2,904)
CAMPBELL SOUPCO	253 000	09/ 13/ 13	12/ 08/ 14	11,128	10,656	472
CAMPBELL SOUPCO	377.000	09/ 13/ 13	12/ 16/ 14	16,264	15,878	386
CAMPBELL SOUPCO	470.000	10/ 25/ 13	12/ 16/ 14	20,276	19,989	287
CARNIVAL CORPPAIED SHS	309.000	08/ 05/ 13	12/ 08/ 14	13,671	11,584	2,088
CONVERGYS CORP	104 000	08/ 05/ 13	12/ 08/ 14	2,160	2,022	139
CROWN CASTLE INTL CORP	34 000	09/ 13/ 13	12/ 08/ 14	2,707	2,384	323
COMPUTERPROGRAMS & SYS	29 000	08/ 05/ 13	12/ 08/ 14	1,740	1,660	80
COMPUTERPROGRAMS & SYS	4 000	08/ 16/ 13	12/ 08/ 14	240	224	16
COMPUTERPROGRAMS & SYS	11 000	09/ 13/ 13	12/ 08/ 14	660	632	28
CELGENE CORP COM	183 000	08/ 05/ 13	12/ 08/ 14	21,518	13,433	8,086
CERNERCORP COM	299 000	08/ 05/ 13	12/ 08/ 14	19,294	14,865	4,429
COLONY FINANCIAL INC	80 000	09/ 13/ 13	12/ 08/ 14	1,967	1,593	374
CARLSBERGAS SPONSOREDAD	435.000	08/ 05/ 13	12/ 17/ 14	6,678	8,748	(2,070)
CARLSBERGAS SPONSOREDAD	275 000	09/ 13/ 13	12/ 17/ 14	4,222	5,690	(1,468)
CARLSBERGAS SPONSOREDAD	201.000	09/ 24/ 13	12/ 17/ 14	3,086	4,159	(1,073)
CARLSBERGAS SPONSOREDAD	17.000	09/ 25/ 13	12/ 17/ 14	261	354	(93)
CHATHAM LODGING TR	16 000	11/ 18/ 13	12/ 18/ 14	472	328	145
CHATHAM LODGING TR	12 000	11/ 18/ 13	12/ 19/ 14	348	246	102
CHATHAM LODGING TR	11 000	11/ 18/ 13	12/ 19/ 14	318	225	93
CHATHAM LODGING TR	69 000	11/ 19/ 13	12/ 19/ 14	1,994	1,410	584
CHATHAM LODGING TR	32 000	11/ 19/ 13	12/ 22/ 14	937	654	283
CHATHAM LODGING TR	9.000	11/ 19/ 13	12/ 23/ 14	264	184	80
COHERENT INCCAL	10 000	08/ 05/ 13	12/ 08/ 14	595	583	12
COHERENT INCCAL	45.000	09/ 13/ 13	12/ 08/ 14	2,679	2,645	34
COHERENT INCCAL	35 000	10/ 25/ 13	12/ 08/ 14	2,084	2,274	(190)
DENTSPLY INTL INC	49.000	08/ 05/ 13	12/ 08/ 14	2,725	2,091	634

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
DENTSPLY INTL INC	15.000	08/ 05/ 13	12/ 23/ 14	809	640	169
DRIL QUIP	69.000	08/ 30/ 13	12/ 08/ 14	5,241	7,080	(1,838)
DRIL QUIP	40 000	09/ 03/ 13	12/ 08/ 14	3,038	4,123	(1,084)
DRIL QUIP	80.000	09/ 13/ 13	12/ 08/ 14	6,077	8,973	(2,896)
DRIL QUIP	50.000	09/ 27/ 13	12/ 08/ 14	3,798	5,711	(1,913)
DRIL QUIP	15 000	09/ 27/ 13	12/ 12/ 14	1,066	1,713	(647)
DRIL QUIP	58 000	09/ 30/ 13	12/ 12/ 14	4,123	6,607	(2,484)
DRIL QUIP	3 000	10/ 25/ 13	12/ 12/ 14	213	347	(133)
DRIL QUIP	87 000	10/ 25/ 13	12/ 15/ 14	6,140	10,049	(3,908)
DRIL QUIP	125.000	11/ 04/ 13	12/ 15/ 14	8,822	14,586	(5,764)
DRIL QUIP	112 000	12/ 04/ 13	12/ 15/ 14	7,904	12,220	(4,315)
DRIL QUIP	23 000	12/ 05/ 13	12/ 15/ 14	1,623	2,522	(899)
DISCOVERY COMMUNICATN	78 000	08/ 05/ 13	12/ 08/ 14	2,604	2,928	(324)
DOLLARGENERAL CORP	25 000	08/ 05/ 13	12/ 08/ 14	1,700	1,379	321
EQUINIX INC	72 000	08/ 05/ 13	12/ 08/ 14	16,563	12,842	3,721
ENI S P A SPONSORED ADR	220.000	08/ 05/ 13	12/ 08/ 14	8,050	10,045	(1,996)
ENI S P A SPONSORED ADR	140 000	09/ 13/ 13	12/ 08/ 14	5,122	6,514	(1,391)
ENI S P A SPONSORED ADR	100 000	10/ 25/ 13	12/ 08/ 14	3,659	4,943	(1,284)
ENDOLOGIX INC	119 000	08/ 05/ 13	12/ 08/ 14	1,609	1,901	(293)
FIRSTHORIZON NTNL CORP	131 000	08/ 05/ 13	12/ 08/ 14	1,732	1,637	95
FIRSTHORIZON NTNL CORP	105 000	08/ 05/ 13	12/ 19/ 14	1,408	1,312	96
FIRSTHORIZON NTNL CORP	86 000	08/ 05/ 13	12/ 19/ 14	1,147	1,075	72
FASTENAL COMPANY	492.000	08/ 05/ 13	12/ 08/ 14	23,175	24,234	(1,058)
FIRSTNIAGARAFINL GROUP	137 000	08/ 05/ 13	12/ 08/ 14	1,143	1,499	(356)
FIRSTNIAGARAFINL GROUP	296.000	08/ 05/ 13	12/ 19/ 14	2,475	3,240	(765)
FIRSTNIAGARAFINL GROUP	201 000	08/ 05/ 13	12/ 19/ 14	1,672	2,200	(528)
FIRSTNIAGARAFINL GROUP	128 000	08/ 05/ 13	12/ 22/ 14	1,064	1,401	(337)
FIDELITYNATL INFOSVCS	31 000	08/ 05/ 13	12/ 08/ 14	1,910	1,414	497
FINL ENGINES INC	30 000	08/ 05/ 13	12/ 08/ 14	982	1,579	(597)
FINL ENGINES INC	60 000	09/ 13/ 13	12/ 08/ 14	1,963	3,488	(1,525)
FINL ENGINES INC	50 000	10/ 25/ 13	12/ 08/ 14	1,636	2,890	(1,254)
GLOBAL PMTS INC GEORGIA	54 000	09/ 13/ 13	12/ 08/ 14	4,561	2,663	1,898
GENERAL GROWTH PROPERTIE	146.000	10/ 25/ 13	12/ 08/ 14	3,981	3,104	877
AXIAL CORP	53 000	08/ 05/ 13	12/ 16/ 14	2,008	2,404	(396)
AXIAL CORP	3.000	09/ 13/ 13	12/ 16/ 14	114	117	(4)
GOOGLE INC SHSCL C	35 000	08/ 05/ 13	12/ 08/ 14	18,482	15,767	2,716
GLATFELTER	46 000	08/ 05/ 13	12/ 08/ 14	1,160	1,268	(108)
GLATFELTER	5 000	08/ 07/ 13	12/ 08/ 14	126	140	(13)
HCCINS HOLDING INC	29 000	08/ 05/ 13	12/ 08/ 14	1,567	1,294	274
HESS CORP	23.000	08/ 05/ 13	12/ 08/ 14	1,706	1,720	(14)
INTEL CORP	338.000	08/ 05/ 13	12/ 08/ 14	12,703	7,743	4,960
INTL BUSINESS MACHINES	207 000	09/ 13/ 13	12/ 08/ 14	33,681	39,806	(6,125)
INTL BUSINESS MACHINES	225.000	10/ 25/ 13	12/ 08/ 14	36,610	39,789	(3,178)
INTL BUSINESS MACHINES	154 000	11/ 20/ 13	12/ 08/ 14	25,058	28,673	(3,615)
IMPERVAINC COM	31 000	08/ 05/ 13	12/ 24/ 14	1,611	1,609	2
IMPERVAINC COM	24 000	08/ 05/ 13	12/ 26/ 14	1,265	1,246	20
IMPERVAINC COM	7.000	08/ 08/ 13	12/ 26/ 14	369	307	63
IMPERVAINC COM	6.000	08/ 08/ 13	12/ 26/ 14	316	264	52
IMPERVAINC COM	54.000	09/ 13/ 13	12/ 26/ 14	2,847	2,688	159
INTUIT INC COM	21 000	08/ 05/ 13	12/ 08/ 14	1,969	1,344	626
KARAUCION SERVICES INC	69 000	08/ 05/ 13	12/ 08/ 14	2,405	1,787	618
KINDERMORGAN INC DEL	234 000	08/ 05/ 13	12/ 08/ 14	9,587	8,789	799
KINDERMORGAN INC DEL	233 000	08/ 05/ 13	12/ 08/ 14	9,546	6,915	2,632
KINDERMORGAN INC. DEL	5.000	08/ 05/ 13	12/ 08/ 14	205	148	56
KINDERMORGAN INC. DEL	3.000	08/ 05/ 13	12/ 08/ 14	123	87	36
KINDERMORGAN INC. DEL	14 000	08/ 05/ 13	12/ 08/ 14	574	416	158
KINDERMORGAN INC DEL	3.000	08/ 05/ 13	12/ 08/ 14	123	87	36
KINDERMORGAN INC DEL	8.000	09/ 13/ 13	12/ 08/ 14	328	281	47

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
KINDERMORGAN INC DEL	18.000	09/ 13/ 13	12/ 23/ 14	752	632	120
LABORATORY CP AMERHLDGS	20 000	08/ 05/ 13	12/ 08/ 14	2,138	1,960	178
LABORATORY CP AMERHLDGS	4.000	08/ 05/ 13	12/ 23/ 14	426	392	34
LIBERTY INTERACTIVECORP	125 000	08/ 05/ 13	12/ 08/ 14	3,612	2,676	937
LIBERTY MEDIA CORPSHS	67.000	08/ 05/ 13	12/ 08/ 14	2,320	2,393	(73)
LOEWS CORP	52 000	08/ 05/ 13	12/ 08/ 14	2,136	2,390	(254)
LOWE'S COMPANIES INC	245 000	08/ 05/ 13	12/ 08/ 14	16,226	11,117	5,109
MARTIN MARIETTAMATLS	15.000	08/ 05/ 13	12/ 08/ 14	1,741	1,511	229
MOODY'S CORP	22 000	08/ 05/ 13	12/ 08/ 14	2,180	1,520	660
MASIMO CORP	33 000	08/ 05/ 13	12/ 08/ 14	844	827	17
MASIMO CORP	16.000	08/ 07/ 13	12/ 08/ 14	409	399	11
MASIMO CORP	8 000	08/ 23/ 13	12/ 08/ 14	205	203	1
MASIMO CORP	5.000	09/ 13/ 13	12/ 08/ 14	128	130	(2)
MOTOROLA SOLUTIONS INC	60 000	08/ 05/ 13	12/ 08/ 14	3,932	3,362	570
MOTOROLA SOLUTIONS INC	12 000	08/ 05/ 13	12/ 23/ 14	804	672	131
MARKEL CORPCOM	6.000	08/ 05/ 13	12/ 08/ 14	4,128	3,199	929
MOHAWK INDUSTRIES INC	13.000	08/ 05/ 13	12/ 08/ 14	2,041	1,683	358
NATFUEL GAS CONJ \$1	32 000	08/ 05/ 13	12/ 08/ 14	2,155	2,132	22
NATFUEL GAS CONJ \$1	30 000	09/ 13/ 13	12/ 08/ 14	2,020	1,982	38
NATFUEL GAS CONJ \$1	20 000	10/ 25/ 13	12/ 08/ 14	1,347	1,438	(91)
O'REILLY AUTOMOTIVEINC	49 000	08/ 05/ 13	12/ 08/ 14	9,176	6,281	2,894
OCEANEERING INTL INC	376 000	08/ 05/ 13	12/ 16/ 14	22,025	31,540	(9,515)
PAPAJOHNS INTL INC	28 000	08/ 05/ 13	12/ 08/ 14	1,515	940	575
PRIVATEBANCORP INCDEL	28 000	08/ 05/ 13	12/ 08/ 14	909	677	232
PRIVATEBANCORP INCDEL	10.000	08/ 16/ 13	12/ 08/ 14	324	237	88
PRIVATEBANCORP INCDEL	26.000	09/ 13/ 13	12/ 08/ 14	844	564	280
PRIVATEBANCORP INCDEL	54 000	09/ 13/ 13	12/ 19/ 14	1,785	1,172	613
PRECISION CASTPARTS	44 000	08/ 05/ 13	12/ 08/ 14	10,721	9,898	823
PROGRESSIVECRPOHIO	100 000	08/ 05/ 13	12/ 08/ 14	2,739	2,606	134
QUALCOMM INC	171 000	08/ 05/ 13	12/ 08/ 14	12,510	11,292	1,218
REED ELSEVIERP L C	209 000	08/ 05/ 13	12/ 08/ 14	14,456	10,943	3,513
ROBERTHALF INTL INC COM	40 000	08/ 05/ 13	12/ 08/ 14	2,262	1,541	720
SCHLUMBERGERLTD	336.000	08/ 05/ 13	12/ 08/ 14	28,656	27,823	832
SCHLUMBERGERLTD	123.000	08/ 05/ 13	12/ 17/ 14	10,300	10,185	114
SCHWAB CHARLES CORP NEW	54 000	08/ 05/ 13	12/ 08/ 14	1,623	1,225	399
SMITH-NPHW PLC SPADR NEW	300 000	08/ 05/ 13	12/ 08/ 14	10,397	7,339	3,057
SALESFORCE COM INC	290 000	08/ 05/ 13	12/ 08/ 14	16,848	13,223	3,624
SUNSTONE HOTEL INVS INC	31.000	12/ 03/ 13	12/ 09/ 14	515	389	126
SIRONA DENTAL SYSTEMS	18 000	08/ 05/ 13	12/ 08/ 14	1,586	1,223	362
SIRONA DENTAL SYSTEMS	4 000	09/ 06/ 13	12/ 08/ 14	352	269	83
SIRONA DENTAL SYSTEMS	4.000	09/ 13/ 13	12/ 08/ 14	352	263	90
SALLY BEAUTY HLDGS INC	43.000	10/ 25/ 13	12/ 08/ 14	1,320	1,141	179
SIGNETJEWELERS LTD SHS	28 000	08/ 13/ 13	12/ 08/ 14	3,613	2,106	1,506
SIGNETJEWELERS LTD SHS	61 000	09/ 13/ 13	12/ 08/ 14	7,871	4,178	3,692
SENSATECH HLDNG BV,	35 000	08/ 05/ 13	12/ 08/ 14	1,825	1,340	485
SPLUNK INC	332.000	08/ 05/ 13	12/ 08/ 14	21,888	17,547	4,341
STARBUCKS CORP	200 000	08/ 05/ 13	12/ 08/ 14	16,784	14,760	2,025
SWIFTENERGY CO	27.000	09/ 13/ 13	12/ 08/ 14	95	318	(223)
SWIFTENERGY CO	145.000	10/ 25/ 13	12/ 08/ 14	510	1,971	(1,462)
TJX COS INCNEW	34.000	08/ 05/ 13	12/ 08/ 14	2,233	1,841	392
TOTAL S.A. SP ADR	32.000	09/ 13/ 13	12/ 08/ 14	1,744	1,820	(76)
TOTAL S.A. SP ADR	67 000	09/ 16/ 13	12/ 08/ 14	3,651	3,841	(190)
TOTAL S.A. SP ADR	29 000	09/ 16/ 13	12/ 16/ 14	1,441	1,663	(221)
TOTAL S.A. SP ADR	135.000	10/ 25/ 13	12/ 16/ 14	6,709	8,302	(1,592)
TRIUMPH GROUPINC NEW	25 000	09/ 13/ 13	12/ 08/ 14	1,720	1,872	(152)
TYCOINTL PLC SHS	20 000	10/ 25/ 13	12/ 08/ 14	863	726	136
TIFFANY & CONEW	189 000	08/ 05/ 13	12/ 08/ 14	20,302	15,352	4,950
VERISIGN INC	50.000	08/ 05/ 13	12/ 08/ 14	2,938	2,424	514

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
VMWARE, INC.	532.000	08/ 05/ 13	12/ 08/ 14	44,137	43,863	274
VMWARE, INC.	98 000	09/ 13/ 13	12/ 08/ 14	8,131	8,599	(469)
VISA INCC A SHRS	55 000	08/ 05/ 13	12/ 08/ 14	14,544	10,157	4,387
VALEANT PHARMACEUTICALS	29 000	08/ 05/ 13	12/ 08/ 14	4,191	2,767	1,424
WILLIAMS COMPANIES DEL	35 000	08/ 05/ 13	12/ 08/ 14	1,704	1,265	439
WILLIAMS COMPANIES DEL	26 000	09/ 13/ 13	12/ 08/ 14	1,266	927	339
WHITEMTNS INS GRP LTD	3 000	08/ 05/ 13	12/ 08/ 14	1,986	1,792	194
FIXED INCOME SHRSSERC	3,758.000	08/ 05/ 13	12/ 08/ 14	45,660	45,660	0
FIXED INCOME SHRSSERC	33,602 000	08/ 05/ 13	12/ 08/ 14	408,264	437,834	(29,570)
FIXED INCOME SHRSSERM	42,630.000	08/ 05/ 13	12/ 08/ 14	457,420	456,994	426
US TRY	21,000.000	10/24/2013	1/9/2015	20,897	20,801	96
FHLMC	108000 .0000	09/ 03/ 13	01/ 13/ 15	103,286	103,286	0
FHLMC	5,000 000	09/ 05/ 13	01/ 13/ 15	4,782	4,782	0
FHLMC	25,000 000	09/ 19/ 13	01/ 13/ 15	23,909	23,909	0
FHLMC	28,000 000	10/ 25/ 13	01/ 13/ 15	26,875	26,875	0
AMAZON	66 000	08/ 05/ 13	01/ 13/ 15	19,056	19,793	(738)
AMAZON	49 000	09/ 13/ 13	01/ 20/ 15	14,147	14,601	(454)
BUNZL	156.000	08/ 05/ 13	01/ 20/ 15	4,264	3,260	1,004
BUNZL	22.000	09/ 13/ 13	12/ 30/ 14	601	474	127
BUNZL	45 000	09/ 13/ 13	12/ 30/ 14	1,234	970	264
BUNZL	152 000	09/ 13/ 13	01/ 02/ 15	4,151	3,277	874
BROOKFIELD	48 000	08/ 05/ 13	01/ 02/ 15	2,491	1,787	703
BROADRIDGE	37 000	08/ 05/ 13	01/ 27/ 15	1,728	1,082	646
BROADRIDGE	25 000	08/ 05/ 13	01/ 08/ 15	1,168	731	437
BROADRIDGE	11 000	09/ 13/ 13	01/ 09/ 15	514	337	177
BURER KING	229.000	08/ 05/ 13	01/ 09/ 15	8,226	4,604	3,622
BURER KING	250.000	09/ 13/ 13	12/ 15/ 14	8,981	5,077	3,904
BURER KING	175 000	10/ 25/ 13	12/ 15/ 14	6,286	3,440	2,846
BRINKERINTL INC	9.000	09/ 13/ 13	12/ 15/ 14	538	369	169
BRINKERINTL INC	23.000	09/ 13/ 13	01/ 07/ 15	1,403	943	460
BRINKERINTL INC	6 000	10/ 25/ 13	01/ 13/ 15	366	257	109
BRINKERINTL INC	11 000	10/ 25/ 13	01/ 13/ 15	681	472	209
CARMAX INC	22 000	08/ 05/ 13	01/ 22/ 15	1,450	1,084	367
CHINA SHENHUAENERGY ADR	1,655.000	11/ 19/ 13	01/ 08/ 15	18,286	22,201	(3,915)
DENTSPY INTL INC	35 000	08/ 05/ 13	01/ 22/ 15	1,881	1,494	387
DENTSPY INTL INC	11 000	09/ 13/ 13	01/ 08/ 15	591	486	105
DENTSPY INTL INC	81 000	09/ 13/ 13	01/ 08/ 15	4,083	3,579	504
DOMINION RESINC NEWVA	258 000	08/ 05/ 13	01/ 27/ 15	19,715	15,414	4,301
DOMINION RESINC NEWVA	263 000	08/ 05/ 13	01/ 07/ 15	20,004	15,713	4,291
DOMINION RESINC NEWVA	66 000	08/ 05/ 13	01/ 14/ 15	5,041	3,943	1,098
DOMINION RESINC NEWVA	69 000	09/ 13/ 13	01/ 15/ 15	5,270	4,234	1,036
FACTSETRESH SYS INC	8 000	08/ 05/ 13	01/ 15/ 15	1,165	886	279
HCCINS HOLDING INC	21.000	08/ 05/ 13	01/ 27/ 15	1,146	937	209
HCCINS HOLDING INC	11.000	08/ 05/ 13	01/ 26/ 15	599	491	109
INTL BUSINESS MACHINES	55.000	11/ 20/ 13	01/ 27/ 15	8,514	10,240	(1,726)
INTL RECTIFIERCORP	64.000	08/ 05/ 13	01/ 07/ 15	2,560	1,571	989
INTL RECTIFIERCORP	45.000	09/ 13/ 13	01/ 14/ 15	1,800	1,134	666
INTL RECTIFIERCORP	25 000	10/ 25/ 13	01/ 14/ 15	1,000	585	415
INFORMA PLC SHS ADR	392 000	08/ 05/ 13	01/ 14/ 15	6,059	6,464	(405)
INTUIT INC COM	9 000	08/ 05/ 13	01/ 27/ 15	811	576	235
LABORATORY CP AMERHLDS	19 000	08/ 05/ 13	01/ 08/ 15	2,193	1,862	332
LABORATORY CP AMERHLDS	9 000	08/ 05/ 13	01/ 08/ 15	1,047	882	165
LABORATORY CP AMERHLDS	4 000	09/ 13/ 13	01/ 27/ 15	466	401	64
LIBERTY INTERACTIVECORP	21 000	08/ 05/ 13	01/ 27/ 15	602	450	152
LYONDELLBASELL INDUSTRIE	203 000	09/ 13/ 13	01/ 08/ 15	15,564	14,396	1,167
LYONDELLBASELL INDUSTRIE	185 000	10/ 25/ 13	01/ 12/ 15	14,184	14,125	59
M TS SYSTEMS CORP COM	9 000	08/ 05/ 13	01/ 12/ 15	669	575	94
MAGNUM HUNTERRESCORP	444 000	09/ 13/ 13	01/ 22/ 15	887	2,432	(1,545)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
MAGNUM HUNTERRESCORP	103 000	09/ 27/ 13	01/ 23/ 15	206	653	(447)
MAGNUM HUNTERRESCORP	470.000	10/ 25/ 13	01/ 23/ 15	939	3,619	(2,680)
MOTOROLA SOLUTIONS INC	14.000	08/ 05/ 13	01/ 23/ 15	917	784	132
NOVARTIS ADR	78 000	08/ 05/ 13	01/ 08/ 15	7,793	5,655	2,139
OASIS PETEINC NEW	957 000	12/ 06/ 13	01/ 16/ 15	14,862	43,215	(28,353)
O'REILLY AUTOMOTIVEINC	14 000	08/ 05/ 13	12/ 31/ 14	2,706	1,795	911
OCEANEERING INTL INC	73 000	08/ 05/ 13	01/ 08/ 15	3,790	6,123	(2,334)
OCEANEERING INTL INC	107 000	09/ 13/ 13	01/ 15/ 15	5,555	8,779	(3,223)
PAPAJOHNS INTL INC	22 000	08/ 05/ 13	01/ 15/ 15	1,351	738	613
PAPAJOHNS INTL INC	30 000	09/ 13/ 13	01/ 20/ 15	1,843	1,044	799
PHILIP MORRIS INTL INC	573.000	08/ 05/ 13	01/ 20/ 15	46,678	51,167	(4,490)
PHILIP MORRIS INTL INC	50 000	08/ 05/ 13	01/ 07/ 15	4,169	4,465	(296)
PHILIP MORRIS INTL INC	70.000	09/ 13/ 13	01/ 13/ 15	5,837	6,132	(295)
PRECISION CASTPARTS	15.000	08/ 05/ 13	01/ 13/ 15	2,991	2,991	0
PRECISION CASTPARTS	252.000	08/ 05/ 13	01/ 16/ 15	50,253	56,690	(6,437)
PRECISION CASTPARTS	15 000	08/ 05/ 13	01/ 16/ 15	3,085	4,010	(925)
PRECISION CASTPARTS	193 000	09/ 13/ 13	01/ 26/ 15	38,487	44,716	(6,229)
PRECISION CASTPARTS	27 000	09/ 13/ 13	01/ 16/ 15	5,553	6,256	(702)
PRECISION CASTPARTS	5 000	10/ 02/ 13	01/ 26/ 15	1,028	1,144	(115)
PRECISION CASTPARTS	160 000	10/ 25/ 13	01/ 26/ 15	32,908	40,702	(7,795)
ROYAL DUTCH SHELL PLC	231 000	08/ 05/ 13	01/ 26/ 15	14,145	14,891	(747)
ROYAL DUTCH SHELL PLC	31 000	09/ 13/ 13	01/ 14/ 15	1,898	2,031	(133)
RESTAURANT BRANDS-EXCH	6 000	N/ A	01/ 14/ 15	234	234	0
ROCHE HLDG LTD SPN ADR	285 000	08/ 05/ 13	12/ 29/ 14	9,735	8,832	903
ROCHE HLDG LTD SPN ADR	318 000	08/ 05/ 13	01/ 05/ 15	11,433	9,855	1,579
SAPSE SHS	59 000	09/ 13/ 13	01/ 16/ 15	3,763	4,296	(533)
SCHLUMBERGERLTD	41 000	08/ 05/ 13	01/ 21/ 15	3,397	3,395	2
SCHLUMBERGERLTD	62 000	09/ 13/ 13	01/ 08/ 15	5,137	5,375	(238)
SCHLUMBERGERLTD	62.000	09/ 13/ 13	01/ 08/ 15	5,043	5,375	(332)
SWATCH GROUPAGUNSPOND	120 000	08/ 05/ 13	01/ 09/ 15	2,459	3,707	(1,248)
SWATCH GROUPAGUNSPOND	63 000	08/ 05/ 13	01/ 23/ 15	1,291	1,946	(655)
SS AND C TECHNOLOGIES	37 000	09/ 13/ 13	01/ 23/ 15	1,941	1,398	543
SKYPLC	283 000	08/ 05/ 13	01/ 07/ 15	14,983	14,662	320
SKYPLC	165 000	09/ 13/ 13	01/ 05/ 15	8,736	8,736	0
SKYPLC	99 000	09/ 19/ 13	01/ 05/ 15	5,241	5,241	0
SKYPLC	165.000	10/ 25/ 13	01/ 05/ 15	8,736	8,736	0
TJX COS INCNEW	1.000	08/ 05/ 13	01/ 05/ 15	69	54	15
TESORO CORP	24 000	09/ 13/ 13	01/ 08/ 15	1,925	1,105	820
VMWARE, INC.	277.000	09/ 13/ 13	01/ 26/ 15	22,909	24,306	(1,397)
VMWARE, INC.	285 000	10/ 25/ 13	12/ 30/ 14	23,570	23,806	(236)
WAGEWORKS INC	3 000	09/ 13/ 13	12/ 30/ 14	162	144	18
WAGEWORKS INC	6 000	09/ 13/ 13	01/ 06/ 15	338	289	50
ZUMIEZ INC	41 000	10/ 25/ 13	01/ 15/ 15	1,658	1,198	460
APACHE CORP 3.25%APR15 22	8,000 000	08/ 05/ 13	01/ 29/ 15	7,967	7,952	14
APACHE CORP 3.25%APR15 22	9,000 000	09/ 13/ 13	01/ 29/ 15	8,962	8,708	255
APACHE CORP 3 25%APR15 22	7,000 000	10/ 24/ 13	01/ 29/ 15	6,971	6,986	(16)
AFLAC INC COM	828.000	08/ 05/ 13	02/ 23/ 15	50,933	51,466	(534)
AVAGO TECHNOLOGIES LTD	38 000	08/ 05/ 13	02/ 11/ 15	4,064	1,409	2,656
AVAGO TECHNOLOGIES LTD	39.000	09/ 13/ 13	02/ 11/ 15	4,171	1,520	2,652
AVAGO TECHNOLOGIES LTD	54 000	09/ 13/ 13	02/ 17/ 15	5,973	2,104	3,869
ACADIA HEALTHCARECOINC	14 000	08/ 05/ 13	02/ 11/ 15	895	534	361
ACADIA HEALTHCARECOINC	3 000	09/ 13/ 13	02/ 11/ 15	192	119	73
BAYERAG SP ADR	53.000	08/ 05/ 13	02/ 19/ 15	7,532	6,305	1,227
BARRETTBILL CORP	91.000	08/ 05/ 13	02/ 19/ 15	1,137	2,065	(928)
BARD CR INC	9 000	08/ 05/ 13	02/ 05/ 15	1,568	1,043	524
BIOMARIN PHARMACEUTICALS	230 000	08/ 05/ 13	01/ 29/ 15	22,426	14,819	7,607
BROOKFIELD ASSETMGMT	42 000	08/ 05/ 13	02/ 05/ 15	2,219	1,564	655
BROADRIDGEOFNL	13 000	09/ 13/ 13	02/ 17/ 15	685	398	286

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
BROADRIDGEFINL	34.000	09/ 13/ 13	02/ 17/ 15	1,799	1,042	757
BROADRIDGEFINL	20.000	09/ 13/ 13	02/ 18/ 15	1,053	613	440
BECTON DICKINSON CO	6 000	08/ 05/ 13	02/ 17/ 15	862	606	257
THE CHILDREN'S PLACE INC	29 000	08/ 05/ 13	02/ 19/ 15	1,641	1,574	67
THE CHILDREN'S PLACE INC	2 000	09/ 13/ 13	02/ 19/ 15	113	113	1
CATERPILLARINC DEL	125.000	10/ 25/ 13	02/ 23/ 15	10,443	10,571	(128)
CALPINE CORP	103 000	08/ 05/ 13	02/ 17/ 15	2,185	2,038	147
CALPINE CORP	8.000	09/ 13/ 13	02/ 17/ 15	170	154	16
CIELOS A SPONSORED ADR	348 000	08/ 05/ 13	02/ 24/ 15	5,196	4,324	873
CYRUSONE INC	48.000	08/ 05/ 13	02/ 13/ 15	1,384	947	437
CYRUSONE INC	33 000	08/ 05/ 13	02/ 17/ 15	949	651	298
DENTSPLY INTL INC	3 000	09/ 13/ 13	02/ 03/ 15	151	133	19
DENTSPLY INTL INC	29 000	10/ 25/ 13	02/ 03/ 15	1,464	1,303	161
DENTSPLY INTL INC	31.000	10/ 25/ 13	02/ 05/ 15	1,588	1,393	195
EOGRESOURCES INC	24.000	08/ 05/ 13	02/ 05/ 15	2,322	1,847	474
AIRBUS GROUP	1,172 000	10/ 03/ 13	02/ 04/ 15	15,719	19,496	(3,777)
AIRBUS GROUP	330 000	10/ 25/ 13	02/ 04/ 15	4,426	5,594	(1,167)
FASTENAL COMPANY	260 000	08/ 05/ 13	02/ 13/ 15	11,080	12,806	(1,726)
FASTENAL COMPANY	375 000	09/ 13/ 13	02/ 13/ 15	15,981	18,779	(2,798)
FASTENAL COMPANY	500 000	09/ 13/ 13	02/ 17/ 15	21,287	25,039	(3,752)
FASTENAL COMPANY	289 000	10/ 25/ 13	02/ 17/ 15	12,304	14,418	(2,114)
FASTENAL COMPANY	155.000	10/ 25/ 13	02/ 18/ 15	6,664	7,733	(1,069)
FANUC LTD-UNSP	372 000	08/ 05/ 13	02/ 24/ 15	11,802	9,877	1,925
GLATFELTER	3.000	08/ 07/ 13	02/ 23/ 15	74	84	(10)
GLATFELTER	27.000	09/ 13/ 13	02/ 23/ 15	665	702	(38)
GLATFELTER	18.000	09/ 13/ 13	02/ 24/ 15	447	468	(21)
HARMONIC INC\$0.001	200.000	08/ 05/ 13	02/ 02/ 15	1,539	1,554	(15)
HARMONIC INC\$0 001	42.000	08/ 05/ 13	02/ 03/ 15	324	326	(2)
HARMONIC INC\$0 001	43.000	08/ 05/ 13	02/ 04/ 15	335	334	1
HARMONIC INC\$0 001	108.000	08/ 05/ 13	02/ 05/ 15	835	839	(4)
HARMONIC INC\$0 001	7 000	09/ 13/ 13	02/ 05/ 15	54	53	1
HURON CONSULTING GROUP	1.000	09/ 13/ 13	02/ 12/ 15	76	50	26
HURON CONSULTING GROUP	13 000	09/ 13/ 13	02/ 23/ 15	961	648	313
HCCINS HOLDING INC	3.000	08/ 05/ 13	01/ 28/ 15	164	134	30
HCCINS HOLDING INC	5.000	08/ 05/ 13	01/ 29/ 15	271	223	48
HCCINS HOLDING INC	6.000	08/ 05/ 13	02/ 02/ 15	319	268	51
HCCINS HOLDING INC	23 000	08/ 05/ 13	02/ 02/ 15	1,223	1,026	197
HCCINS HOLDING INC	29 000	08/ 05/ 13	02/ 03/ 15	1,578	1,294	285
INSULETCORP	76 000	08/ 05/ 13	01/ 30/ 15	2,243	2,380	(136)
INSULETCORP	31 000	09/ 13/ 13	01/ 30/ 15	915	1,118	(202)
INFORMA PLC SHS ADR	156 000	08/ 05/ 13	01/ 28/ 15	2,385	2,572	(187)
LABORATORY CP AMERHLDGS	45 000	09/ 13/ 13	02/ 17/ 15	5,258	4,517	741
MASIMO CORP	28.000	09/ 13/ 13	02/ 13/ 15	767	729	38
MASIMO CORP	8 000	09/ 13/ 13	02/ 17/ 15	219	208	11
MASIMO CORP	39 000	09/ 13/ 13	02/ 17/ 15	1,066	1,015	51
MASIMO CORP	51.000	09/ 13/ 13	02/ 18/ 15	1,495	1,327	168
MASIMO CORP	13 000	09/ 13/ 13	02/ 18/ 15	364	338	25
MELLANOXTECHNOLOGIES	16.000	09/ 17/ 13	01/ 29/ 15	710	597	113
MELLANOXTECHNOLOGIES	26.000	10/ 02/ 13	01/ 29/ 15	1,154	1,045	110
MELLANOXTECHNOLOGIES	1.000	10/ 24/ 13	01/ 29/ 15	44	36	9
MOTOROLA SOLUTIONS INC	13 000	08/ 05/ 13	02/ 17/ 15	906	728	178
O'REILLY AUTOMOTIVEINC	30.000	08/ 05/ 13	02/ 05/ 15	6,369	3,846	2,524
OCEANEERING INTL INC	84 000	09/ 13/ 13	01/ 30/ 15	4,425	6,892	(2,467)
OCEANEERING INTL INC	230.000	09/ 13/ 13	02/ 18/ 15	12,007	18,870	(6,863)
OCEANEERING INTL INC	94 000	09/ 13/ 13	02/ 19/ 15	4,906	7,712	(2,806)
OCEANEERING INTL INC	285 000	10/ 25/ 13	02/ 19/ 15	14,874	23,653	(8,779)
OCEANEERING INTL INC	32 000	02/ 13/ 14	02/ 19/ 15	1,670	2,283	(613)
OCEANEERING INTL INC	93.000	02/ 14/ 14	02/ 19/ 15	4,854	6,648	(1,794)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
PROOFPOINT INC	77 000	09/ 13/ 13	02/ 04/ 15	3,895	2,398	1,497
PROOFPOINT INC	5 000	09/ 13/ 13	02/ 05/ 15	268	156	112
PROOFPOINT INC	17 000	10/ 11/ 13	02/ 05/ 15	912	499	413
PROOFPOINT INC	4 000	10/ 25/ 13	02/ 05/ 15	215	124	90
QUALYS INC COM	25 000	09/ 10/ 13	02/ 05/ 15	999	560	439
QUALYS INC COM	8 000	09/ 13/ 13	02/ 05/ 15	320	170	150
QUALYS INC COM	32 000	09/ 13/ 13	02/ 10/ 15	1,481	680	801
QUALYS INC COM	23 000	09/ 30/ 13	02/ 10/ 15	1,064	488	576
PROGRESSIVECRPHIO	51 000	08/ 05/ 13	02/ 17/ 15	1,376	1,329	47
QUALCOMM INC	270 000	08/ 05/ 13	02/ 02/ 15	17,136	17,829	(693)
QUALCOMM INC	90.000	09/ 13/ 13	02/ 02/ 15	5,712	6,183	(471)
QUALCOMM INC	205 000	09/ 13/ 13	02/ 10/ 15	14,407	14,083	324
RYANAIR HLDGS PLC	144.000	08/ 05/ 13	02/ 10/ 15	9,217	7,678	1,539
REXAM PLC SHS ADR	211 000	08/ 05/ 13	02/ 23/ 15	8,952	8,273	679
SAPSE SHS	119 000	09/ 13/ 13	02/ 05/ 15	8,085	8,664	(579)
SHIREPLC-ADR	16 000	09/ 13/ 13	02/ 13/ 15	3,808	1,918	1,890
SHIREPLC-ADR	13 000	10/ 25/ 13	02/ 13/ 15	3,094	1,757	1,337
SCHLUMBERGERLTD	70 000	09/ 13/ 13	01/ 30/ 15	5,838	6,068	(230)
SUNCOR ENERGY INCNEW	103 000	08/ 05/ 13	02/ 04/ 15	3,066	3,362	(296)
TESORO CORP	11 000	09/ 13/ 13	01/ 28/ 15	910	507	404
TESORO CORP	16 000	09/ 13/ 13	02/ 10/ 15	1,392	737	656
TRIUMPH GROUPINC NEW	16 000	09/ 13/ 13	02/ 02/ 15	903	1,198	(296)
TRIUMPH GROUPINC NEW	35.000	10/ 25/ 13	02/ 02/ 15	1,974	2,587	(612)
TENNECOINC DEL	76 000	11/ 01/ 13	01/ 29/ 15	3,941	3,972	(32)
TOYOTAMOTOR CORPADR	52 000	08/ 05/ 13	02/ 05/ 15	6,841	6,739	102
VALEANT PHARMACEUTICALS	8 000	08/ 05/ 13	02/ 17/ 15	1,344	763	581
AT&T INC 2.95%MAY15 16	9,000.000	08/ 05/ 13	03/ 04/ 15	9,185	9,196	(10)
AT&T INC 2.95%MAY15 16	8,000.000	09/ 13/ 13	03/ 04/ 15	8,165	8,155	10
AT&T INC 2.95%MAY15 16	7,000 000	10/ 24/ 13	03/ 04/ 15	7,144	7,156	(12)
AMEREAGLE OUTFITTERS	73 000	01/ 29/ 14	03/ 04/ 15	1,157	980	177
ARM HLDGS PLC SPD ADR	234.000	08/ 05/ 13	02/ 27/ 15	12,579	9,383	3,195
ALLERGAN INC	162.000	09/ 13/ 13	03/ 17/ 15	39,131	14,338	24,794
ALLERGAN INC	270 000	10/ 25/ 13	03/ 17/ 15	65,219	24,943	40,276
AVAGO TECHNOLOGIES LTD	49 000	09/ 13/ 13	02/ 25/ 15	5,544	1,909	3,635
ACADIA HEALTHCARECOINC	20 000	09/ 13/ 13	03/ 17/ 15	1,399	792	606
ACADIA PHARMACUTICAL INC	57 000	08/ 05/ 13	03/ 06/ 15	2,223	1,232	991
ACADIA PHARMACUTICAL INC	9 000	09/ 13/ 13	03/ 06/ 15	351	206	145
ACADIA PHARMACUTICAL INC	65 000	09/ 13/ 13	03/ 11/ 15	2,893	1,488	1,404
ACADIA PHARMACUTICAL INC	32 000	09/ 13/ 13	03/ 11/ 15	1,429	733	696
AESCOP	529 000	11/ 13/ 13	03/ 09/ 15	6,450	7,860	(1,410)
AESCOP	1,757 000	11/ 15/ 13	03/ 09/ 15	21,423	26,405	(4,981)
AESCOP	874.000	11/ 18/ 13	03/ 09/ 15	10,657	13,092	(2,435)
BIOMARIN PHARMACEUTICALS	188 000	08/ 05/ 13	03/ 13/ 15	22,598	12,113	10,485
BNP PARIBAS SPONSORD ADR	194.000	08/ 05/ 13	03/ 04/ 15	5,545	6,376	(831)
BROADRIDGEFINL	31 000	09/ 13/ 13	03/ 03/ 15	1,673	950	722
CONTINENTAL RESOURCES	506 000	09/ 11/ 13	03/ 13/ 15	20,631	25,710	(5,079)
CONTINENTAL RESOURCES	496 000	09/ 13/ 13	03/ 13/ 15	20,224	25,057	(4,833)
CROWN CASTLE REIT INC	34 000	09/ 13/ 13	03/ 10/ 15	2,881	2,384	497
ENDOLOGIX INC	76.000	08/ 05/ 13	02/ 26/ 15	1,194	1,214	(20)
FIRSTHORIZON NTNL CORP	31 000	08/ 05/ 13	03/ 06/ 15	442	387	55
FIRSTHORIZON NTNL CORP	102 000	09/ 13/ 13	03/ 06/ 15	1,456	1,152	303
FANUC LTD-UNSP	54.000	08/ 05/ 13	03/ 18/ 15	2,021	1,434	587
FANUC LTD-UNSP	296 000	09/ 13/ 13	03/ 18/ 15	11,076	8,232	2,844
GLATFELTER	8.000	09/ 13/ 13	02/ 25/ 15	198	208	(11)
GLATFELTER	11.000	09/ 13/ 13	02/ 26/ 15	274	286	(12)
GLATFELTER	38 000	09/ 13/ 13	02/ 27/ 15	946	989	(43)
GLATFELTER	8.000	09/ 13/ 13	03/ 03/ 15	198	208	(11)
GLATFELTER	4 000	10/ 25/ 13	03/ 03/ 15	99	115	(17)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
GLATFELTER	6.000	10/ 25/ 13	03/ 04/ 15	148	173	(25)
GLATFELTER	55 000	10/ 25/ 13	03/ 04/ 15	1,355	1,587	(233)
WWGRAINGER INCORP	14 000	08/ 05/ 13	03/ 10/ 15	3,255	3,735	(480)
WWGRAINGER INCORP	4.000	09/ 13/ 13	03/ 10/ 15	930	1,071	(141)
INVESTM TECH GRP INCNEW	95.000	08/ 05/ 13	03/ 19/ 15	2,676	1,467	1,210
INVESTM TECH GRP INCNEW	37.000	08/ 05/ 13	03/ 20/ 15	1,047	571	476
INVESTM TECH GRP INCNEW	9.000	08/ 14/ 13	03/ 20/ 15	255	142	112
INVESTM TECH GRP INCNEW	5.000	08/ 14/ 13	03/ 23/ 15	139	79	60
INVESTM TECH GRP INCNEW	11 000	09/ 13/ 13	03/ 23/ 15	307	184	123
INVESTM TECH GRP INCNEW	5.000	09/ 13/ 13	03/ 24/ 15	139	84	56
INVESTM TECH GRP INCNEW	60 000	09/ 13/ 13	03/ 26/ 15	1,644	1,003	641
INTERXION HOLDING N V	92 000	08/ 05/ 13	03/ 12/ 15	2,765	2,314	451
INTERXION HOLDING N V	20.000	08/ 05/ 13	03/ 24/ 15	599	503	96
INTERXION HOLDING N V	65.000	09/ 13/ 13	03/ 24/ 15	1,948	1,498	450
INTERXION HOLDING N V	60 000	10/ 25/ 13	03/ 24/ 15	1,798	1,382	416
INTUIT INC COM	8.000	08/ 05/ 13	03/ 10/ 15	770	512	258
KRISPY KREME DOUGHNUTS	63.000	09/ 13/ 13	03/ 05/ 15	1,343	1,233	110
KRISPY KREME DOUGHNUTS	5 000	10/ 25/ 13	03/ 05/ 15	107	107	0
KRISPY KREME DOUGHNUTS	3.000	10/ 25/ 13	03/ 05/ 15	64	72	(8)
LABORATORY CP AMERHLDGS	10.000	09/ 13/ 13	03/ 10/ 15	1,209	1,004	206
MYLAN INC	363 000	08/ 05/ 13	03/ 02/ 15	20,946	13,303	7,643
MYLAN INC	583 000	08/ 14/ 13	03/ 02/ 15	33,641	21,467	12,173
MYLAN INC	865.000	09/ 13/ 13	03/ 02/ 15	49,913	33,585	16,328
MYLAN INC	640.000	10/ 25/ 13	03/ 02/ 15	36,930	24,512	12,418
O'REILLY AUTOMOTIVEINC	17.000	08/ 05/ 13	03/ 10/ 15	3,451	2,179	1,272
PRIVATEBANCORP INCDEL	24.000	09/ 13/ 13	03/ 06/ 15	846	521	325
PRIVATEBANCORP INCDEL	11 000	09/ 13/ 13	03/ 09/ 15	389	239	150
PRIVATEBANCORP INCDEL	16 000	10/ 25/ 13	03/ 09/ 15	565	399	166
PROOFPOINT INC	23 000	10/ 25/ 13	03/ 17/ 15	1,342	715	626
PROOFPOINT INC	37 000	10/ 25/ 13	03/ 18/ 15	2,127	1,151	976
QUALYS INC COM	15.000	09/ 30/ 13	03/ 19/ 15	713	318	395
QUALYS INC COM	36 000	10/ 25/ 13	03/ 19/ 15	1,711	743	968
PROGRESSIVECRPOHIO	55 000	08/ 05/ 13	03/ 10/ 15	1,428	1,433	(5)
PROGRESSIVECRPOHIO	17 000	09/ 13/ 13	03/ 10/ 15	441	441	0
RTI INTL METALS INCOHIO	46 000	08/ 05/ 13	03/ 09/ 15	1,746	1,451	294
RTI INTL METALS INCOHIO	30 000	09/ 13/ 13	03/ 09/ 15	1,138	944	195
RTI INTL METALS INCOHIO	20 000	10/ 25/ 13	03/ 09/ 15	759	694	65
RTI INTL METALS INCOHIO	7.000	01/ 24/ 14	03/ 09/ 15	266	224	42
SHIREPLC-ADR	24.000	10/ 25/ 13	02/ 25/ 15	5,886	3,243	2,643
SHIREPLC-ADR	18 000	10/ 25/ 13	02/ 26/ 15	4,446	2,432	2,014
SCHLUMBERGERLTD	168 000	09/ 13/ 13	03/ 12/ 15	13,652	14,563	(911)
SYNAPTICS INC	28.000	03/ 10/ 14	03/ 26/ 15	2,260	1,800	461
TESORO CORP	5 000	09/ 13/ 13	03/ 26/ 15	461	230	230
TOYOTAMOTOR CORPADR	35 000	08/ 05/ 13	03/ 17/ 15	4,795	4,536	259
TOYOTAMOTOR CORPADR	8.000	08/ 05/ 13	03/ 18/ 15	1,111	1,037	74
VALEO SPONSORED ADR	113 000	09/ 13/ 13	02/ 25/ 15	8,385	4,679	3,707
YUM BRANDS INC	540.000	08/ 05/ 13	03/ 06/ 15	42,675	40,303	2,372
YUM BRANDS INC	85.000	09/ 13/ 13	03/ 06/ 15	6,717	6,155	563
WELLCAREHLTH PLANS INC	23.000	08/ 05/ 13	02/ 27/ 15	2,091	1,409	682
U.S. TRSY INFLATION NTE	38,000.000	09/ 13/ 13	04/ 07/ 15	39,425	36,984	2,441
U S TRSY INFLATION NTE	35,000.000	10/ 24/ 13	04/ 07/ 15	36,312	35,408	904
U S TRSRY INFLATION BON	31,000.000	09/ 13/ 13	04/ 07/ 15	43,685	39,523	4,162
ACACIA RESH CORP	136 000	08/ 05/ 13	04/ 06/ 15	1,444	2,946	(1,502)
ACACIA RESH CORP	80 000	09/ 13/ 13	04/ 06/ 15	850	1,788	(938)
ACACIA RESH CORP	75 000	10/ 25/ 13	04/ 06/ 15	797	1,116	(319)
ASHLAND INCNEW	22 000	08/ 05/ 13	03/ 30/ 15	2,838	1,929	909
ASHLAND INCNEW	7.000	08/ 05/ 13	04/ 20/ 15	889	614	275
BELDEN INC	23 000	08/ 05/ 13	04/ 14/ 15	2,139	1,349	790

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
BIOMARIN PHARMACEUTICALS	69.000	08/ 05/ 13	04/ 27/ 15	8,417	4,446	3,971
BGGROUPPLC SPON ADR	157.000	08/ 05/ 13	04/ 09/ 15	2,669	2,884	(215)
BGGROUPPLC SPON ADR	402 000	09/ 13/ 13	04/ 09/ 15	6,833	7,666	(833)
BOISE CASCADE CODEL	44.000	09/ 13/ 13	04/ 17/ 15	1,662	1,128	533
BOISE CASCADE CODEL	2 000	09/ 30/ 13	04/ 17/ 15	76	54	22
CF INDS HLDGS INC	148.000	08/ 05/ 13	04/ 08/ 15	42,063	28,575	13,488
CF INDS HLDGS INC	29 000	09/ 13/ 13	04/ 08/ 15	8,242	5,626	2,616
CINEMARK HLDGS INC	92 000	08/ 05/ 13	04/ 06/ 15	4,136	2,747	1,389
CERNERCORP COM	69 000	08/ 05/ 13	04/ 23/ 15	5,041	3,430	1,610
CNOFINL GROUPINC	107 000	08/ 05/ 13	04/ 02/ 15	1,898	1,562	336
CNOFINL GROUPINC	3.000	08/ 16/ 13	04/ 02/ 15	53	44	9
CNOFINL GROUPINC	12.000	08/ 16/ 13	04/ 23/ 15	216	175	40
CNOFINL GROUPINC	30 000	09/ 13/ 13	04/ 23/ 15	539	431	109
CORNERSTONE ONDEMAND INC	92 000	08/ 05/ 13	03/ 27/ 15	2,708	4,425	(1,717)
CORNERSTONE ONDEMAND INC	31 000	09/ 13/ 13	03/ 27/ 15	912	1,685	(772)
CIELOS A SPONSORED ADR	541 000	08/ 05/ 13	03/ 27/ 15	7,498	6,722	777
CIELOS A SPONSORED ADR	454.000	09/ 13/ 13	03/ 27/ 15	6,293	5,720	572
CROWN CASTLE REIT INC	23.000	09/ 13/ 13	03/ 30/ 15	1,942	1,613	329
CROWN CASTLE REIT INC	7.000	09/ 13/ 13	04/ 20/ 15	603	491	112
CROWN CASTLE REIT INC	26 000	10/ 01/ 13	04/ 20/ 15	2,239	1,903	335
DEXCOM INC	17 000	08/ 05/ 13	04/ 16/ 15	1,154	382	772
FASTENAL COMPANY	6.000	10/ 25/ 13	04/ 20/ 15	244	299	(55)
FIDELITYNATL INFOSVCS	11 000	08/ 05/ 13	04/ 20/ 15	705	502	203
AXIALL CORP	32 000	09/ 13/ 13	04/ 08/ 15	1,447	1,252	195
AXIALL CORP	24 000	09/ 27/ 13	04/ 08/ 15	1,085	909	176
AXIALL CORP	35 000	10/ 25/ 13	04/ 08/ 15	1,582	1,437	145
AXIALL CORP	42 000	12/ 23/ 13	04/ 08/ 15	1,899	1,914	(15)
WWGRAINGER INCORP	16 000	09/ 13/ 13	03/ 30/ 15	3,810	4,282	(473)
WWGRAINGER INCORP	10.000	10/ 25/ 13	03/ 30/ 15	2,381	2,656	(275)
INVESTM TECH GRP INCNEW	24.000	09/ 13/ 13	04/ 06/ 15	730	401	329
INVESTM TECH GRP INCNEW	25 000	09/ 13/ 13	04/ 07/ 15	762	418	344
INVESTM TECH GRP INCNEW	3 000	10/ 25/ 13	04/ 07/ 15	91	49	43
INVESTM TECH GRP INCNEW	26 000	10/ 25/ 13	04/ 08/ 15	808	423	385
INSULETCORP	29 000	09/ 13/ 13	04/ 06/ 15	884	1,045	(162)
INSULETCORP	50.000	10/ 25/ 13	04/ 06/ 15	1,524	1,889	(365)
INSULETCORP	15.000	11/ 26/ 13	04/ 06/ 15	457	540	(83)
IMPERVAINC COM	6 000	09/ 13/ 13	04/ 20/ 15	283	283	0
IMPERVAINC COM	47.000	10/ 25/ 13	04/ 20/ 15	2,218	1,955	264
JIVESOFTWAREINC COM	268.000	08/ 05/ 13	03/ 30/ 15	1,378	3,577	(2,199)
JIVESOFTWAREINC COM	175 000	09/ 13/ 13	03/ 30/ 15	900	2,298	(1,398)
JIVESOFTWAREINC COM	62 000	09/ 19/ 13	03/ 30/ 15	319	814	(495)
JIVESOFTWAREINC COM	111.000	10/ 25/ 13	03/ 30/ 15	571	1,463	(892)
JIVESOFTWAREINC COM	49 000	10/ 25/ 13	03/ 31/ 15	249	646	(397)
JIVESOFTWAREINC COM	140 000	11/ 11/ 13	03/ 31/ 15	712	1,485	(773)
JIVESOFTWAREINC COM	27 000	11/ 12/ 13	03/ 31/ 15	137	287	(150)
KOMATSUNEWNEWSPNSDADR	920.000	08/ 05/ 13	03/ 31/ 15	18,049	20,672	(2,623)
KOMATSUNEWNEWSPNSDADR	68.000	09/ 13/ 13	03/ 31/ 15	1,334	1,737	(403)
KARAUTION SERVICES INC	20 000	08/ 05/ 13	03/ 30/ 15	751	518	233
KEPPEL LTD SPONS ADR	547 000	08/ 05/ 13	04/ 24/ 15	7,285	8,862	(1,577)
LABORATORY CP AMERHLDGS	31 000	09/ 13/ 13	03/ 30/ 15	3,944	3,111	832
LABORATORY CP AMERHLDGS	8.000	10/ 25/ 13	03/ 30/ 15	1,018	800	218
LABORATORY CP AMERHLDGS	22.000	10/ 25/ 13	04/ 20/ 15	2,748	2,200	548
MAGELLAN HEALTH INC	11.000	08/ 05/ 13	03/ 30/ 15	773	634	139
MICROCHIP TECHNOLOGYINC	33.000	08/ 05/ 13	04/ 20/ 15	1,638	1,302	336
O'REILLY AUTOMOTIVEINC	5 000	08/ 05/ 13	04/ 20/ 15	1,083	641	442
PRIVATEBANCORP INCDEL	4 000	10/ 25/ 13	04/ 27/ 15	147	100	47
PROGRESSIVECRPOHIO	33.000	09/ 13/ 13	03/ 30/ 15	906	857	49
RTI INTL METALS INCOHIO	15.000	01/ 24/ 14	03/ 27/ 15	534	480	54

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SYMETRAFINANCIAL CORP	73 000	08/ 05/ 13	04/ 24/ 15	1,773	1,352	421
SYMETRAFINANCIAL CORP	1 000	08/ 16/ 13	04/ 24/ 15	24	18	6
SYMETRAFINANCIAL CORP	13 000	08/ 16/ 13	04/ 27/ 15	315	235	80
SYMETRAFINANCIAL CORP	4 000	09/ 13/ 13	04/ 27/ 15	97	72	25
SWATCH GROUPAGUNSPOND	120 000	08/ 05/ 13	03/ 31/ 15	2,538	2,538	0
SWATCH GROUPAGUNSPOND	200 000	09/ 13/ 13	03/ 31/ 15	4,230	4,230	0
SWATCH GROUPAGUNSPOND	155 000	10/ 25/ 13	03/ 31/ 15	3,278	3,278	0
TJX COS INCNEW	12 000	08/ 05/ 13	04/ 20/ 15	785	650	135
TESORO CORP	8 000	10/ 25/ 13	03/ 27/ 15	731	377	354
TESORO CORP	4 000	10/ 25/ 13	03/ 31/ 15	368	189	179
TAIWAN S MANUFCTRING ADR	285.000	08/ 05/ 13	03/ 27/ 15	6,491	4,779	1,712
TUMI HLDGS INC	44 000	03/ 28/ 14	04/ 16/ 15	1,071	1,003	68
VERIZON COMMUNICATNS COM	571 000	08/ 05/ 13	04/ 06/ 15	28,428	28,656	(229)
VERIZON COMMUNICATNS COM	417 000	09/ 13/ 13	04/ 06/ 15	20,761	19,998	763
VALEANT PHARMACEUTICALS	1.000	08/ 05/ 13	04/ 20/ 15	204	95	109
NOBLE ENERGY INC 4.15% 21	8,000 000	08/ 05/ 13	04/ 29/ 15	8,459	8,292	167
NOBLE ENERGY INC 4.15% 21	9,000.000	09/ 13/ 13	04/ 29/ 15	9,516	9,138	378
NOBLE ENERGY INC 4.15% 21	6,000.000	10/ 24/ 13	04/ 29/ 15	6,344	6,280	64
FNMA PAL3915 04%2042 COR	2,000.000	08/ 09/ 13	05/ 08/ 15	1,564	1,564	0
FNMA PMA1958 04%2044 COR	1,000.000	06/ 05/ 14	05/ 08/ 15	884	884	0
FNMA PAX0992 04%2044 COR	1,000 000	09/ 08/ 14	05/ 08/ 15	901	901	0
FNMA PAX3162 04%2044 COR	1,000.000	11/ 05/ 14	05/ 08/ 15	822	822	0
FNMA PAX2501 04%2044 COR	24,000 000	04/ 08/ 15	05/ 08/ 15	23,856	23,856	0
FNMA PAX5302 04%2042 COR	1,000 000	12/ 11/ 14	05/ 08/ 15	956	956	0
ADIDAS AGSPONSORED ADR	73 000	08/ 05/ 13	05/ 14/ 15	3,089	4,243	(1,154)
ASHLAND INCNEW	7.000	08/ 05/ 13	05/ 14/ 15	892	614	279
ATLANTIA SPASHS	322 000	08/ 05/ 13	05/ 11/ 15	4,226	3,164	1,062
ATLANTIA SPASHS	446 000	09/ 13/ 13	05/ 11/ 15	5,853	4,443	1,410
AUTOZONE INCNEVADA COM	1 000	08/ 05/ 13	05/ 14/ 15	683	449	234
BARD CR INC	8 000	08/ 05/ 13	05/ 14/ 15	1,370	927	443
BROWN & BROWN INCFLA	18 000	08/ 05/ 13	05/ 14/ 15	576	603	(27)
BNP PARIBAS SPONSORD ADR	348.000	08/ 05/ 13	05/ 13/ 15	11,068	11,437	(369)
BAYERISCHE MOTORENWERKE	232 000	09/ 13/ 13	05/ 15/ 15	8,996	8,213	783
BAYERISCHE MOTORENWERKE	245 000	10/ 25/ 13	05/ 15/ 15	9,500	9,430	70
BRIGHT HORIZONS FAMILY	28 000	03/ 26/ 14	05/ 22/ 15	1,532	1,033	499
CONOCOPHILLIPS	698 000	08/ 05/ 13	05/ 06/ 15	47,170	46,883	287
CONOCOPHILLIPS	460 000	09/ 13/ 13	05/ 06/ 15	31,086	31,891	(805)
CONOCOPHILLIPS	335.000	10/ 25/ 13	05/ 06/ 15	22,639	24,590	(1,951)
CONOCOPHILLIPS	190.000	03/ 18/ 14	05/ 06/ 15	12,840	12,923	(83)
CONOCOPHILLIPS	361.000	03/ 19/ 14	05/ 06/ 15	24,396	24,402	(7)
COMMVAULT SYS INC	44.000	08/ 05/ 13	05/ 04/ 15	2,038	3,849	(1,812)
COMMVAULT SYS INC	30 000	09/ 13/ 13	05/ 04/ 15	1,389	2,550	(1,161)
COMMVAULT SYS INC	20 000	10/ 25/ 13	05/ 04/ 15	926	1,681	(754)
COMMVAULT SYS INC	8 000	12/ 23/ 13	05/ 04/ 15	371	606	(235)
CNOFINL GROUPINC	63 000	09/ 13/ 13	04/ 29/ 15	1,136	904	231
CORNERSTONE ONDEMAND INC	54 000	09/ 13/ 13	05/ 05/ 15	1,513	2,934	(1,422)
CORNERSTONE ONDEMAND INC	65 000	10/ 25/ 13	05/ 05/ 15	1,821	3,268	(1,447)
CROWN CASTLE REIT INC	1.000	10/ 01/ 13	05/ 14/ 15	83	73	10
CROWN CASTLE REIT INC	49.000	10/ 25/ 13	05/ 14/ 15	4,064	3,731	332
DENSOCP UNSPONSORED ADR	254 000	08/ 05/ 13	05/ 21/ 15	6,648	5,936	712
DEXCOM INC	26 000	08/ 05/ 13	05/ 04/ 15	1,772	584	1,188
DEXCOM INC	35 000	08/ 05/ 13	05/ 22/ 15	2,395	786	1,609
DOLLARGENERAL CORP	14.000	08/ 05/ 13	05/ 14/ 15	1,030	772	258
FANUC LTD-UNSP	154.000	09/ 13/ 13	05/ 12/ 15	5,461	4,283	1,178
FANUC LTD-UNSP	61.000	10/ 25/ 13	05/ 12/ 15	2,163	1,678	485
INVESTM TECH GRP INCNEW	13 000	10/ 25/ 13	05/ 04/ 15	383	211	172
INVESTM TECH GRP INCNEW	2 000	10/ 25/ 13	05/ 05/ 15	59	33	26
INVESTM TECH GRP INCNEW	17.000	10/ 25/ 13	05/ 07/ 15	500	276	224

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
IMPERVA INC COM	6 000	09/ 13/ 13	05/ 06/ 15	271	265	7
IMPERVA INC COM	8 000	10/ 25/ 13	05/ 06/ 15	362	333	29
IMPERVA INC COM	34 000	12/ 10/ 13	05/ 06/ 15	1,537	1,503	34
INTUIT INC COM	16 000	08/ 05/ 13	05/ 14/ 15	1,660	1,024	637
KEPPEL LTD SPONS ADR	182 000	08/ 05/ 13	05/ 26/ 15	2,386	2,949	(562)
KEPPEL LTD SPONS ADR	455 000	09/ 13/ 13	05/ 26/ 15	5,966	7,608	(1,642)
KEPPEL LTD SPONS ADR	82 000	10/ 25/ 13	05/ 26/ 15	1,075	1,446	(371)
LABORATORY CP AMERHLDS	30.000	10/ 25/ 13	05/ 14/ 15	3,515	3,000	515
LIBERTY INTERACTIVECORP	50 000	08/ 05/ 13	05/ 14/ 15	1,422	1,070	352
MASIMO CORP	14 000	09/ 13/ 13	05/ 06/ 15	475	364	110
MASIMO CORP	36 000	09/ 13/ 13	05/ 07/ 15	1,256	937	319
MASIMO CORP	1 000	09/ 13/ 13	05/ 08/ 15	35	26	9
MASIMO CORP	8 000	10/ 25/ 13	05/ 08/ 15	278	227	52
MASIMO CORP	17 000	10/ 25/ 13	05/ 11/ 15	592	482	110
MASIMO CORP	10 000	10/ 25/ 13	05/ 15/ 15	348	284	65
MASIMO CORP	4 000	10/ 25/ 13	05/ 18/ 15	139	113	26
MOTOROLA SOLUTIONS INC	34 000	08/ 05/ 13	05/ 14/ 15	2,029	1,905	125
MOTOROLA SOLUTIONS INC	1 000	09/ 13/ 13	05/ 14/ 15	60	57	2
MRCGLOBAL INC	40 000	03/ 05/ 14	04/ 30/ 15	587	1,032	(445)
MRCGLOBAL INC	4 000	03/ 05/ 14	05/ 01/ 15	65	103	(38)
MRCGLOBAL INC	15.000	03/ 06/ 14	05/ 01/ 15	246	387	(142)
MRCGLOBAL INC	84 000	03/ 06/ 14	05/ 01/ 15	1,340	2,168	(828)
MICROSOFT CORP	1,113.000	08/ 05/ 13	05/ 06/ 15	52,273	35,280	16,993
MOHAWK INDUSTRIES INC	3.000	08/ 05/ 13	05/ 14/ 15	550	388	161
O'REILLY AUTOMOTIVEINC	2.000	09/ 13/ 13	05/ 14/ 15	445	252	193
PAPAJOHNS INTL INC	30 000	09/ 13/ 13	05/ 01/ 15	1,830	1,044	786
PAPAJOHNS INTL INC	9 000	10/ 25/ 13	05/ 01/ 15	549	340	209
THE PRICELINE GROUPINC	10 000	08/ 05/ 13	05/ 04/ 15	12,674	9,281	3,393
THE PRICELINE GROUPINC	10 000	08/ 05/ 13	05/ 06/ 15	12,678	9,281	3,397
PRIVATEBANCORP INCDEL	15.000	10/ 25/ 13	04/ 28/ 15	552	374	178
PRIVATEBANCORP INCDEL	23 000	10/ 25/ 13	04/ 29/ 15	861	574	287
PROGRESSIVECORPORATIO	26 000	09/ 13/ 13	05/ 14/ 15	710	675	35
QUALCOMM INC	41 000	09/ 13/ 13	05/ 08/ 15	2,829	2,817	13
QUALCOMM INC	130 000	09/ 13/ 13	05/ 13/ 15	9,065	8,931	135
RED ROBIN GOURMETBURGRS	24 000	08/ 05/ 13	05/ 21/ 15	2,054	1,382	672
ROSS STORES INC COM	14 000	11/ 13/ 13	05/ 14/ 15	1,391	1,116	275
SALESFORCE COM INC	226.000	08/ 05/ 13	05/ 07/ 15	16,835	10,305	6,530
SIRONA DENTAL SYSTEMS	31 000	09/ 13/ 13	05/ 08/ 15	2,866	2,036	829
SIRONA DENTAL SYSTEMS	30 000	10/ 25/ 13	05/ 08/ 15	2,773	2,080	693
SIRONA DENTAL SYSTEMS	2 000	11/ 26/ 13	05/ 08/ 15	185	136	49
SIGNETJEWELERS LTD SHS	40 000	09/ 13/ 13	05/ 18/ 15	5,297	2,740	2,557
VORNADO REALTY TRUST	440 000	08/ 05/ 13	04/ 30/ 15	10,361	9,260	1,101
VORNADO REALTY TRUST	521 000	08/ 05/ 13	05/ 15/ 15	11,984	10,965	1,019
VORNADO REALTY TRUST	120.000	08/ 05/ 13	05/ 19/ 15	2,743	2,525	217
VORNADO REALTY TRUST	417 000	09/ 13/ 13	05/ 19/ 15	9,531	8,394	1,137
VORNADO REALTY TRUST	355.000	09/ 13/ 13	05/ 21/ 15	8,142	7,146	996
VORNADO REALTY TRUST	405.000	09/ 13/ 13	05/ 22/ 15	9,238	8,152	1,086
VORNADO REALTY TRUST	101.000	10/ 25/ 13	05/ 22/ 15	2,304	2,045	259
VORNADO REALTY TRUST	248.000	10/ 25/ 13	05/ 26/ 15	5,645	5,022	623
TJX COS INCNEW	13.000	08/ 05/ 13	05/ 14/ 15	857	704	153
TEAM HEALTH HOLDINGS INC	58 000	03/ 21/ 14	05/ 04/ 15	3,431	2,661	770
TEREX CORPDEL NEWCOM	14 000	08/ 05/ 13	05/ 22/ 15	405	428	(23)
U S CONCRETEINC	23 000	02/ 24/ 14	05/ 07/ 15	893	581	311
U S CONCRETEINC	29 000	02/ 25/ 14	05/ 07/ 15	1,126	738	387
U S CONCRETEINC	14 000	02/ 25/ 14	05/ 13/ 15	551	356	194
XPOLOGISTICS INC	43 000	08/ 05/ 13	05/ 07/ 15	2,112	1,021	1,091
XPOLOGISTICS INC	4 000	09/ 13/ 13	05/ 07/ 15	196	91	106
XPOLOGISTICS INC	12 000	09/ 13/ 13	05/ 19/ 15	609	272	336

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CVS CAREMARK CORP 4.12% 21	15,000.000	10/ 23/ 13	06/ 08/ 15	15,963	15,836	127
CVS CAREMARK CORP 4 12% 21	6,000 000	10/ 24/ 13	06/ 08/ 15	6,385	6,312	73
CVS CAREMARK CORP 4.12% 21	1,000 000	12/ 11/ 13	06/ 08/ 15	1,064	1,038	26
KRAFTFOODS INC 5.37% 2020	7,000 000	08/ 05/ 13	06/ 11/ 15	7,805	7,653	152
KRAFTFOODS INC 5 37% 2020	5,000 000	09/ 13/ 13	06/ 11/ 15	5,575	5,410	165
KRAFTFOODS INC 5.37% 2020	3,000.000	09/ 13/ 13	06/ 12/ 15	3,344	3,246	98
KRAFTFOODS INC 5.37% 2020	6,000 000	10/ 24/ 13	06/ 12/ 15	6,688	6,632	55
AIR PRODUCTS&CHEM	7.000	02/ 13/ 14	05/ 27/ 15	1,035	818	216
ACADIA HEALTHCARECOINC	21.000	09/ 13/ 13	06/ 25/ 15	1,618	832	786
ACADIA PHARMACUTICAL INC	22.000	09/ 13/ 13	06/ 08/ 15	904	504	400
ASHLAND INCNEW	17.000	08/ 05/ 13	06/ 10/ 15	2,167	1,490	677
ACI WORLDWIDE INC	50 000	08/ 05/ 13	06/ 18/ 15	1,277	825	453
ACI WORLDWIDE INC	18 000	08/ 05/ 13	06/ 22/ 15	462	297	165
ACI WORLDWIDE INC	31.000	08/ 05/ 13	06/ 25/ 15	786	511	274
APPLE INC	396 000	08/ 05/ 13	06/ 25/ 15	50,755	26,528	24,227
BIOMARIN PHARMACEUTICALS	111 000	08/ 05/ 13	06/ 02/ 15	13,729	7,152	6,577
BIOMARIN PHARMACEUTICALS	77 000	08/ 05/ 13	06/ 18/ 15	10,731	4,961	5,770
BIOMARIN PHARMACEUTICALS	12 000	09/ 13/ 13	06/ 18/ 15	1,672	846	826
BECTON DICKINSON CO	6 000	08/ 05/ 13	05/ 27/ 15	848	606	242
COPARTINC COM	14 000	09/ 13/ 13	05/ 27/ 15	499	468	31
CONVERGYS CORP	43 000	08/ 05/ 13	06/ 22/ 15	1,101	836	266
CONVERGYS CORP	106.000	08/ 05/ 13	06/ 23/ 15	2,744	2,060	683
CONVERGYS CORP	13.000	08/ 05/ 13	06/ 25/ 15	341	253	88
CONVERGYS CORP	17 000	08/ 14/ 13	06/ 25/ 15	445	327	118
CONVERGYS CORP	45.000	09/ 13/ 13	06/ 25/ 15	1,179	823	356
CROWN CASTLE REIT INC	14.000	10/ 25/ 13	05/ 27/ 15	1,149	1,066	83
COGNEX CORP	108 000	02/ 14/ 14	06/ 22/ 15	5,390	3,952	1,438
DEXCOM INC	2 000	08/ 05/ 13	06/ 17/ 15	150	45	105
DEXCOM INC	38 000	09/ 13/ 13	06/ 17/ 15	2,843	1,056	1,787
DYCOM INDS INC	30 000	08/ 05/ 13	06/ 22/ 15	1,805	815	990
DYCOM INDS INC	4.000	09/ 13/ 13	06/ 22/ 15	241	108	133
EQUINIX INC	35.000	08/ 05/ 13	06/ 03/ 15	9,348	6,205	3,143
HCCINS HOLDING INC	44 000	08/ 05/ 13	06/ 15/ 15	3,398	1,963	1,435
HCCINS HOLDING INC	8 000	08/ 21/ 13	06/ 15/ 15	618	347	271
HCCINS HOLDING INC	6 000	08/ 27/ 13	06/ 15/ 15	463	258	205
HCCINS HOLDING INC	5.000	09/ 13/ 13	06/ 15/ 15	386	214	172
HCCINS HOLDING INC	58 000	09/ 13/ 13	06/ 16/ 15	4,478	2,488	1,990
IMPERVAINC COM	9 000	12/ 10/ 13	06/ 10/ 15	566	398	168
IMPERVAINC COM	49 000	04/ 11/ 14	06/ 10/ 15	3,081	1,379	1,703
INTUIT INC COM	6 000	08/ 05/ 13	05/ 27/ 15	631	384	248
KINDERMORGAN INC DEL	49 000	09/ 13/ 13	05/ 27/ 15	2,051	1,719	332
KINDERMORGAN INC DEL	120 000	09/ 13/ 13	06/ 10/ 15	4,825	4,210	615
KINDERMORGAN INC DEL	62.000	09/ 13/ 13	06/ 10/ 15	2,493	1,692	801
KINDERMORGAN INC DEL	145.000	09/ 13/ 13	06/ 25/ 15	5,718	3,957	1,761
KEPPEL LTD SPONS ADR	273 000	10/ 25/ 13	05/ 27/ 15	3,538	4,816	(1,278)
LORILLARD INC	1,087 000	08/ 05/ 13	06/ 12/ 15	77,708	47,010	30,698
LORILLARD INC	915 000	09/ 13/ 13	06/ 12/ 15	65,412	40,267	25,145
LORILLARD INC	465 000	10/ 25/ 13	06/ 12/ 15	33,242	22,979	10,264
MOTORCARPARTSOFF	70.000	01/ 07/ 14	06/ 12/ 15	2,116	1,400	716
MOODY'S CORP	10.000	08/ 05/ 13	05/ 27/ 15	1,093	691	402
MAGELLAN HEALTH INC	28 000	08/ 05/ 13	06/ 08/ 15	1,876	1,614	262
MICROCHIP TECHNOLOGYINC	19 000	08/ 05/ 13	05/ 27/ 15	922	749	173
NATIONSTARMTGHLDS INC	589 000	05/ 28/ 14	06/ 15/ 15	11,291	19,336	(8,044)
NATIONSTARMTGHLDS INC	537 000	05/ 29/ 14	06/ 15/ 15	10,294	18,438	(8,144)
NATIONSTARMTGHLDS INC	425 000	05/ 29/ 14	06/ 16/ 15	8,054	14,593	(6,539)
PAPAJOHNS INTL INC	20 000	10/ 25/ 13	06/ 19/ 15	1,458	755	703
QUALYS INC COM	9.000	10/ 25/ 13	06/ 03/ 15	374	186	188
QUALYS INC COM	30.000	12/ 11/ 13	06/ 03/ 15	1,248	677	570

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
QUALYS INC COM	2 000	12/ 11/ 13	06/ 03/ 15	81	45	36
QUALYS INC COM	22 000	12/ 12/ 13	06/ 03/ 15	891	488	403
QUALCOMM INC	48 000	09/ 13/ 13	05/ 28/ 15	3,396	3,297	99
SCHWAB CHARLES CORP NEW	29 000	08/ 05/ 13	05/ 27/ 15	921	658	263
SCHWAB CHARLES CORP NEW	129 000	08/ 05/ 13	06/ 10/ 15	4,313	2,925	1,387
SCHWAB CHARLES CORP NEW	166 000	08/ 05/ 13	06/ 25/ 15	5,533	3,765	1,769
SYNCHRONOSS TECHNOLOGIES	33.000	09/ 13/ 13	06/ 03/ 15	1,646	1,211	435
SEMTECH CORPORATION	65 000	08/ 05/ 13	06/ 17/ 15	1,375	2,050	(675)
SEMTECH CORPORATION	8 000	08/ 29/ 13	06/ 17/ 15	169	240	(71)
SEMTECH CORPORATION	4.000	08/ 30/ 13	06/ 17/ 15	85	120	(35)
SEMTECH CORPORATION	45 000	09/ 13/ 13	06/ 17/ 15	952	1,426	(473)
SEMTECH CORPORATION	40 000	10/ 25/ 13	06/ 17/ 15	846	1,202	(356)
SEMTECH CORPORATION	62 000	03/ 21/ 14	06/ 17/ 15	1,312	1,635	(323)
SEMTECH CORPORATION	53 000	06/ 09/ 14	06/ 17/ 15	1,122	1,450	(329)
SEVEN AND I HOLDINGS CO	494 000	08/ 05/ 13	06/ 01/ 15	10,063	9,626	438
SBERBANK SPONSORED ADR	817 000	08/ 05/ 13	06/ 08/ 15	4,086	9,600	(5,513)
SBERBANK SPONSORED ADR	510 000	09/ 13/ 13	06/ 08/ 15	2,551	6,008	(3,457)
SBERBANK SPONSORED ADR	380 000	10/ 25/ 13	06/ 08/ 15	1,901	4,917	(3,017)
SPECTRANETICS CORP COM	148 000	08/ 05/ 13	06/ 19/ 15	3,999	2,683	1,316
STARBUCKS CORP	508 000	08/ 05/ 13	06/ 18/ 15	27,483	18,745	8,738
VORNADO REALTY TRUST	247.000	10/ 25/ 13	05/ 27/ 15	5,603	5,002	601
VORNADO REALTY TRUST	281 000	10/ 25/ 13	05/ 28/ 15	6,381	5,691	691
VORNADO REALTY TRUST	27 000	10/ 25/ 13	05/ 29/ 15	614	547	67
TJX COS INCNEW	71 000	08/ 05/ 13	06/ 10/ 15	4,614	3,844	771
TEREX CORPDEL NEWCOM CXL	14.000	08/ 05/ 13	05/ 22/ 15	428	405	23
TEREX CORPDEL NEWCOM	14 000	08/ 05/ 13	05/ 22/ 15	405	405	0
VALEANT PHARMACEUTICALS	10.000	08/ 05/ 13	05/ 27/ 15	2,370	954	1,416
VALEANT PHARMACEUTICALS	15 000	08/ 05/ 13	06/ 10/ 15	3,454	1,431	2,023
VALEANT PHARMACEUTICALS	11 000	08/ 05/ 13	06/ 25/ 15	2,512	1,049	1,463
XPOLOGISTICS INC	24.000	09/ 13/ 13	05/ 29/ 15	1,173	545	629
WILLIAMS COMPANIES DEL	85 000	09/ 13/ 13	06/ 10/ 15	4,077	3,031	1,046
WILLIAMS COMPANIES DEL	148 000	09/ 13/ 13	06/ 25/ 15	8,470	5,277	3,193
WASMASH SERIES M FUND	5,452.000	08/ 05/ 13	06/ 04/ 15	58,282	55,938	2,344
AFLAC INC COM	24.000	08/ 05/ 13	07/ 08/ 15	1,459	1,492	(33)
AFLAC INC COM	740.000	09/ 13/ 13	07/ 08/ 15	44,991	45,152	(161)
AFLAC INC COM	530 000	10/ 25/ 13	07/ 08/ 15	32,223	34,964	(2,741)
ACADIA HEALTHCARECOINC	23 000	09/ 13/ 13	07/ 09/ 15	1,824	911	913
ASHLAND INCNEW	13 000	09/ 13/ 13	07/ 23/ 15	1,522	1,191	331
ACI WORLDWIDE INC	26 000	08/ 05/ 13	06/ 26/ 15	660	429	231
ATLANTIA SPASHS	624 000	09/ 13/ 13	07/ 09/ 15	7,422	6,216	1,206
ATLANTIA SPASHS	675 000	10/ 25/ 13	07/ 09/ 15	8,028	7,631	398
BANK OF THE OZARKS INC	43.000	11/ 01/ 13	07/ 10/ 15	1,967	1,065	902
BIOMARIN PHARMACEUTICALS	40.000	09/ 13/ 13	07/ 16/ 15	5,924	2,820	3,103
BIOMARIN PHARMACEUTICALS	58 000	09/ 13/ 13	07/ 21/ 15	8,344	4,089	4,255
BNP PARIBAS SPONSORD ADR	83 000	08/ 05/ 13	07/ 09/ 15	2,387	2,728	(341)
BNP PARIBAS SPONSORD ADR	420.000	09/ 13/ 13	07/ 09/ 15	12,078	14,027	(1,949)
BNP PARIBAS SPONSORD ADR	285 000	10/ 25/ 13	07/ 09/ 15	8,195	10,526	(2,331)
CONVERGYS CORP	39 000	09/ 13/ 13	06/ 26/ 15	1,031	714	317
CONVERGYS CORP	3 000	09/ 13/ 13	06/ 26/ 15	79	55	24
CONVERGYS CORP	43 000	09/ 13/ 13	06/ 30/ 15	1,098	787	311
CONVERGYS CORP	38.000	09/ 13/ 13	07/ 22/ 15	971	695	276
CONVERGYS CORP	26 000	09/ 13/ 13	07/ 23/ 15	663	476	187
CARDTRONICS INC	54 000	05/ 29/ 14	07/ 08/ 15	1,841	1,577	264
CARDTRONICS INC	3.000	05/ 30/ 14	07/ 08/ 15	102	87	15
COLGATEPALMOLIVE	25 000	08/ 14/ 13	07/ 27/ 15	1,674	1,518	156
COLGATEPALMOLIVE	605 000	09/ 13/ 13	07/ 27/ 15	40,502	35,929	4,572
COLGATEPALMOLIVE	97.000	10/ 25/ 13	07/ 27/ 15	6,494	6,150	344
COMMERCIAL METALS COCOM	46 000	08/ 05/ 13	07/ 07/ 15	711	711	0

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
COMMERCIAL METALS COCOM	6.000	08/ 05/ 13	07/ 07/ 15	93	93	0
DEXCOM INC	15 000	09/ 13/ 13	07/ 06/ 15	1,202	417	785
DEXCOM INC	9 000	09/ 13/ 13	07/ 22/ 15	769	250	519
DYCOM INDS INC	14.000	09/ 13/ 13	07/ 01/ 15	884	377	507
DYCOM INDS INC	27.000	09/ 13/ 13	07/ 06/ 15	1,753	727	1,026
DYCOM INDS INC	5.000	09/ 13/ 13	07/ 06/ 15	330	135	196
DYCOM INDS INC	9.000	10/ 25/ 13	07/ 06/ 15	594	269	325
DYCOM INDS INC	3.000	10/ 25/ 13	07/ 07/ 15	197	90	107
FIRSTHORIZON NTNL CORP	80 000	09/ 13/ 13	07/ 14/ 15	1,260	904	356
GLOBAL PMTS INC GEORGIA	7.000	09/ 13/ 13	07/ 17/ 15	746	345	401
GLOBAL PMTS INC GEORGIA	2 000	10/ 25/ 13	07/ 17/ 15	213	119	94
GLOBAL PMTS INC GEORGIA	10 000	10/ 25/ 13	07/ 20/ 15	1,068	595	473
GLOBAL PMTS INC GEORGIA	5 000	10/ 25/ 13	07/ 20/ 15	542	298	244
GLOBAL PMTS INC GEORGIA	8 000	10/ 25/ 13	07/ 21/ 15	859	476	383
HEALTH NETINC	34 000	09/ 13/ 13	07/ 02/ 15	2,467	1,107	1,360
HEALTH NETINC	9.000	09/ 13/ 13	07/ 27/ 15	590	293	297
HEALTH NETINC	33 000	10/ 25/ 13	07/ 27/ 15	2,165	1,000	1,165
HEALTH NETINC	17 000	10/ 25/ 13	07/ 28/ 15	1,119	515	604
ILLUMINA INC COM	62 000	04/ 08/ 14	07/ 16/ 15	14,265	8,791	5,474
ILLUMINA INC COM	60 000	04/ 08/ 14	07/ 21/ 15	14,250	8,507	5,743
IMPERVAINC COM	15 000	04/ 11/ 14	07/ 01/ 15	1,008	422	586
IMPERVAINC COM	8 000	04/ 11/ 14	07/ 17/ 15	558	225	333
IMPERVAINC COM	8.000	05/ 01/ 14	07/ 17/ 15	558	190	368
IMPERVAINC COM	3 000	05/ 01/ 14	07/ 23/ 15	216	71	145
KINDERMORGAN INC. DEL	51 000	09/ 13/ 13	07/ 08/ 15	1,905	1,392	514
KINDERMORGAN INC DEL	44 000	09/ 13/ 13	07/ 23/ 15	1,555	1,201	354
MELLANOXTECHNOLOGIES	27 000	10/ 24/ 13	07/ 09/ 15	1,182	965	217
MELLANOXTECHNOLOGIES	26 000	10/ 24/ 13	07/ 17/ 15	1,251	929	322
MELLANOXTECHNOLOGIES	32.000	10/ 24/ 13	07/ 23/ 15	1,548	1,143	404
MRCGLOBAL INC	3.000	03/ 06/ 14	07/ 07/ 15	44	77	(33)
MRCGLOBAL INC	44.000	03/ 18/ 14	07/ 07/ 15	650	1,147	(497)
MRCGLOBAL INC	23 000	03/ 18/ 14	07/ 10/ 15	345	599	(254)
MRCGLOBAL INC	25.000	03/ 20/ 14	07/ 10/ 15	375	642	(267)
MRCGLOBAL INC	16 000	03/ 26/ 14	07/ 10/ 15	240	416	(176)
MARKETO INC COM	48 000	03/ 06/ 14	07/ 10/ 15	1,172	1,968	(795)
PROOFPOINT INC	19.000	10/ 25/ 13	07/ 01/ 15	1,214	591	623
QUALYS INC COM	76 000	12/ 12/ 13	07/ 23/ 15	2,839	1,684	1,154
QUALYS INC COM	3 000	03/ 21/ 14	07/ 23/ 15	112	81	31
QUALYS INC COM	11 000	03/ 24/ 14	07/ 23/ 15	411	293	117
QUALCOMM INC	276.000	09/ 13/ 13	07/ 24/ 15	17,103	18,960	(1,857)
RYOHIN KEIKAKU COLTD	273.000	05/ 02/ 14	07/ 28/ 15	11,751	6,073	5,678
ROSS STORESINC COM	74.000	11/ 13/ 13	07/ 07/ 15	3,721	2,950	771
ROSS STORESINC COM	969.000	11/ 15/ 13	07/ 07/ 15	48,728	39,279	9,449
SCHWAB CHARLES CORP NEW	34 000	08/ 05/ 13	07/ 23/ 15	1,203	771	432
SPECTRANETICS CORP COM	16 000	08/ 05/ 13	07/ 24/ 15	267	290	(23)
SPECTRANETICS CORP COM	14 000	08/ 19/ 13	07/ 24/ 15	233	241	(7)
SPECTRANETICS CORP COM	1 000	08/ 20/ 13	07/ 24/ 15	17	17	(1)
SPECTRANETICS CORP COM	110 000	09/ 13/ 13	07/ 24/ 15	1,833	1,826	7
SPECTRANETICS CORP COM	29 000	10/ 25/ 13	07/ 24/ 15	483	582	(99)
STARBUCKS CORP	197.000	08/ 05/ 13	07/ 24/ 15	11,467	7,269	4,198
TJX COS INCNEW	47 000	08/ 05/ 13	07/ 13/ 15	3,227	2,544	683
TJX COS INCNEW	42.000	08/ 05/ 13	07/ 23/ 15	2,877	2,274	603
TEVAPHARMACTCL INDS ADR	220.000	08/ 05/ 13	07/ 10/ 15	13,507	8,485	5,021
TESORO CORP	8.000	10/ 25/ 13	07/ 09/ 15	748	377	371
TESORO CORP	5 000	10/ 25/ 13	07/ 10/ 15	486	236	250
TESORO CORP	9 000	10/ 25/ 13	07/ 13/ 15	906	424	481
TESORO CORP	8 000	10/ 25/ 13	07/ 16/ 15	820	377	443
U S CONCRETEINC	6 000	02/ 25/ 14	07/ 17/ 15	260	153	108

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
U S CONCRETEINC	29 000	02/ 26/ 14	07/ 17/ 15	1,258	748	510
U S CONCRETEINC	7.000	02/ 27/ 14	07/ 17/ 15	304	186	118
U S CONCRETEINC	22.000	02/ 27/ 14	07/ 21/ 15	958	585	373
U S CONCRETEINC	14 000	02/ 28/ 14	07/ 21/ 15	610	386	224
U S CONCRETEINC	8 000	02/ 28/ 14	07/ 22/ 15	347	220	127
VERIZON COMMUNICATNS COM	173.000	09/ 13/ 13	07/ 07/ 15	8,173	8,296	(123)
VERIZON COMMUNICATNS COM	390.000	10/ 25/ 13	07/ 07/ 15	18,425	19,733	(1,308)
VERIZON COMMUNICATNS COM	472 000	04/ 30/ 14	07/ 07/ 15	22,299	22,046	253
VALEANT PHARMACEUTICALS	10 000	08/ 05/ 13	07/ 23/ 15	2,483	954	1,529
VALEANT PHARMACEUTICALS	8.000	08/ 19/ 13	07/ 23/ 15	1,986	825	1,161
VALEANT PHARMACEUTICALS	12.000	09/ 13/ 13	07/ 23/ 15	2,980	1,192	1,788
ZUMIEZ INC	53.000	01/ 23/ 14	07/ 13/ 15	1,459	1,190	269
ZUMIEZ INC	38.000	03/ 03/ 14	07/ 13/ 15	1,046	890	155
ZUMIEZ INC	9 000	03/ 04/ 14	07/ 13/ 15	248	214	34
WILLIAMS COMPANIES DEL	6 000	09/ 13/ 13	07/ 08/ 15	336	214	123
WILLIAMS COMPANIES DEL	96 000	10/ 25/ 13	07/ 08/ 15	5,384	3,569	1,815
WILLIAMS COMPANIES DEL	94 000	10/ 25/ 13	07/ 13/ 15	5,447	3,495	1,953
WYNN RESORTSLTD	18 000	08/ 05/ 13	07/ 08/ 15	1,878	2,533	(655)
WYNN RESORTSLTD	20.000	09/ 13/ 13	07/ 08/ 15	2,086	3,010	(923)
WYNN RESORTSLTD	15 000	10/ 25/ 13	07/ 08/ 15	1,565	2,486	(921)
APACHE CORP 3.25%APR15 22 CXL	9,000.000	09/ 13/ 13	01/ 29/ 15	8,708	8,962	(255)
APACHE CORP 3 25%APR15 22	9,000 000	09/ 13/ 13	01/ 29/ 15	8,962	8,708	255
APPLE INC 2.40%MAY03 23	7,000 000	08/ 06/ 13	07/ 30/ 15	6,653	6,441	212
APPLE INC 2.40%MAY03 23	10,000 000	09/ 13/ 13	07/ 30/ 15	9,504	8,976	528
APPLE INC 2 40%MAY03 23	7,000.000	10/ 24/ 13	07/ 30/ 15	6,653	6,455	198
FNMA P995245 05%2039 COR	42,000 000	04/ 17/ 14	08/ 07/ 15	3,320	3,320	0
FHLMC G0 7021 05%2039 COR	27,000 000	11/ 19/ 13	08/ 07/ 15	6,263	6,263	0
FHLMC G0 7021 05%2039 COR	8,000.000	01/ 17/ 14	08/ 07/ 15	1,856	1,856	0
FNMA P190397 05%2039 COR	9,000.000	10/ 01/ 14	08/ 07/ 15	1,540	1,540	0
US TSY 3.625%FEB 15 2021	80,000.000	04/ 09/ 14	08/ 25/ 15	88,363	85,878	2,485
FNMA PAL3915 04%2042 COR	3,000.000	08/ 09/ 13	08/ 17/ 15	2,195	2,195	0
FNMA PAL3915 04%2042 COR	1,000.000	09/ 13/ 13	08/ 17/ 15	732	732	0
FNMA P735578 05%2035 COR	22,000 000	08/ 06/ 13	08/ 07/ 15	1,784	1,784	0
FNMA P745580 05%2036 COR	149000 .0000	09/ 16/ 13	08/ 07/ 15	13,623	13,623	0
FNMA PMA1958 04%2044 COR	1,000.000	06/ 05/ 14	08/ 17/ 15	830	830	0
FNMA PAX0992 04%2044 COR	86,000 000	09/ 08/ 14	08/ 17/ 15	74,956	74,956	0
FNMA PAX3162 04%2044 COR	1,000.000	11/ 05/ 14	08/ 17/ 15	767	767	0
FNMA	14,000.000	04/ 08/ 15	08/ 17/ 15	13,274	13,274	0
FNMA	40,000.000	12/ 11/ 14	08/ 17/ 15	35,607	35,607	0
FHLMC	12,000 000	01/ 16/ 15	08/ 17/ 15	11,861	11,861	0
ATRICRUE	109.000	02/ 13/ 14	07/ 31/ 15	2,942	2,258	684
ASHLAND	42.000	09/ 13/ 13	08/ 12/ 15	4,667	3,848	819
ASHLAND	10 000	10/ 25/ 13	08/ 12/ 15	1,111	910	201
BELDEN INC	26 000	08/ 05/ 13	08/ 24/ 15	1,375	1,525	(150)
BELDEN INC	3 000	08/ 19/ 13	08/ 24/ 15	159	170	(11)
BELDEN INC	30 000	09/ 13/ 13	08/ 24/ 15	1,586	1,908	(321)
BELDEN INC	30.000	10/ 25/ 13	08/ 24/ 15	1,586	2,055	(469)
BELDEN INC	6.000	08/ 15/ 14	08/ 24/ 15	317	420	(103)
BARRETTBILL CORP	39.000	08/ 05/ 13	08/ 24/ 15	167	885	(718)
BARRETTBILL CORP	130.000	09/ 13/ 13	08/ 24/ 15	557	3,122	(2,565)
BARRETTBILL CORP	20.000	10/ 11/ 13	08/ 24/ 15	86	500	(414)
BARRETTBILL CORP	110.000	10/ 25/ 13	08/ 24/ 15	471	3,051	(2,580)
BARRETTBILL CORP	13 000	04/ 21/ 14	08/ 24/ 15	56	319	(264)
BARRETTBILL CORP	13 000	07/ 01/ 14	08/ 24/ 15	56	352	(296)
BARRETTBILL CORP	3 000	08/ 18/ 14	08/ 24/ 15	13	63	(51)
BROADRIDGE	26.000	09/ 13/ 13	08/ 06/ 15	1,405	797	608
BROADRIDGE	21 000	10/ 25/ 13	08/ 07/ 15	1,168	731	437
BANK MANDRIR	402 000	08/ 29/ 13	08/ 07/ 15	2,842	2,491	352

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
BANK MANDRIR	133 000	08/ 29/ 13	08/ 10/ 15	926	824	102
BANK MANDRIR	495 000	09/ 13/ 13	08/ 10/ 15	3,445	3,727	(282)
BANK MANDRIR	699.000	09/ 13/ 13	08/ 11/ 15	4,663	5,263	(601)
BERRY PLASTICS	160 000	12/ 11/ 13	08/ 04/ 15	4,868	3,516	1,352
CONVERGYS	27 000	09/ 13/ 13	08/ 03/ 15	673	494	179
CONVERGYS	21.000	09/ 13/ 13	08/ 04/ 15	526	384	142
COMMVAULT SYS INC	14.000	01/ 29/ 14	07/ 29/ 15	508	960	(452)
COMMVAULT SYS INC	34.000	01/ 30/ 14	07/ 29/ 15	1,234	2,477	(1,244)
COMMVAULT SYS INC	12 000	02/ 03/ 14	07/ 29/ 15	435	781	(345)
COMMVAULT SYS INC	34 000	05/ 27/ 14	07/ 29/ 15	1,234	1,752	(518)
COMMVAULT SYS INC	17 000	06/ 19/ 14	07/ 29/ 15	617	843	(226)
COMMVAULT SYS INC	12.000	06/ 30/ 14	07/ 29/ 15	435	592	(156)
COMMVAULT SYS INC	1 000	07/ 01/ 14	07/ 29/ 15	36	51	(14)
CINEMARK HLDGS INC	28 000	08/ 05/ 13	08/ 26/ 15	985	836	149
CINEMARK HLDGS INC	50 000	09/ 13/ 13	08/ 26/ 15	1,760	1,541	219
CIELOS A SPONSORED ADR	378 000	09/ 13/ 13	08/ 03/ 15	4,787	3,969	818
CK HUTCHISON HOLDINGS	679.000	08/ 05/ 13	07/ 16/ 15	9,729	11,714	(1,985)
CK HUTCHISON HOLDINGS	129 000	08/ 09/ 13	07/ 16/ 15	1,849	2,230	(381)
CK HUTCHISON HOLDINGS	347.000	09/ 13/ 13	07/ 16/ 15	4,974	6,085	(1,111)
COLGATEPALMOLIVE	318 000	10/ 25/ 13	08/ 10/ 15	21,888	20,161	1,727
COLGATEPALMOLIVE	154 000	04/ 11/ 14	08/ 10/ 15	10,600	10,082	518
COLGATEPALMOLIVE	214 000	04/ 14/ 14	08/ 10/ 15	14,730	14,083	647
DEXCOM INC	36 000	09/ 13/ 13	08/ 06/ 15	3,376	1,001	2,376
DOLLARGENERAL CORP	22.000	08/ 05/ 13	08/ 12/ 15	1,689	1,213	476
EOGRESOURCES INC	62 000	08/ 05/ 13	08/ 10/ 15	4,690	4,772	(82)
EOGRESOURCES INC	60 000	09/ 13/ 13	08/ 10/ 15	4,539	4,996	(457)
EOGRESOURCES INC	50 000	10/ 25/ 13	08/ 10/ 15	3,782	4,570	(787)
H B FULLERCO	22 000	08/ 05/ 13	08/ 14/ 15	857	898	(41)
H B FULLERCO	7 000	09/ 03/ 13	08/ 14/ 15	273	266	6
H B FULLERCO	50 000	09/ 13/ 13	08/ 14/ 15	1,948	1,948	0
H B FULLERCO	5 000	10/ 11/ 13	08/ 14/ 15	195	228	(33)
H B FULLERCO	45 000	10/ 25/ 13	08/ 14/ 15	1,753	2,153	(400)
H B FULLERCO	12 000	02/ 18/ 14	08/ 14/ 15	468	583	(115)
H B FULLERCO	11.000	07/ 01/ 14	08/ 14/ 15	429	533	(104)
GLOBAL PMTS INC GEORGIA	22 000	10/ 25/ 13	07/ 30/ 15	2,458	1,309	1,149
GENERAC HLDGS INC	111.000	06/ 13/ 14	07/ 29/ 15	3,922	5,185	(1,263)
GENERAC HLDGS INC	19 000	06/ 24/ 14	07/ 29/ 15	671	934	(263)
GENERAC HLDGS INC	9 000	06/ 30/ 14	07/ 29/ 15	318	439	(121)
HCCINS HOLDING INC	32 000	09/ 13/ 13	08/ 24/ 15	2,475	1,373	1,103
HCCINS HOLDING INC	40 000	09/ 13/ 13	08/ 25/ 15	3,088	1,716	1,372
HCCINS HOLDING INC	22 000	10/ 22/ 13	08/ 25/ 15	1,698	989	710
HCCINS HOLDING INC	85 000	10/ 25/ 13	08/ 25/ 15	6,562	3,827	2,735
H AND E EQUIP SVCS INC	72.000	07/ 21/ 14	07/ 29/ 15	981	2,668	(1,687)
H AND E EQUIP SVCS INC	40 000	07/ 21/ 14	07/ 29/ 15	545	1,762	(1,217)
HOMEAWAY INC	130 000	12/ 12/ 13	07/ 30/ 15	3,798	4,817	(1,018)
HOMEAWAY INC	16 000	12/ 12/ 13	07/ 30/ 15	468	590	(122)
HOMEAWAY INC	3.000	12/ 12/ 13	08/ 03/ 15	87	111	(23)
HOMEAWAY INC	13.000	12/ 18/ 13	08/ 03/ 15	378	504	(127)
HOMEAWAY INC	18 000	02/ 06/ 14	08/ 03/ 15	523	699	(176)
HOMEAWAY INC	14 000	02/ 07/ 14	08/ 03/ 15	407	561	(154)
HOMEAWAY INC	13.000	02/ 07/ 14	08/ 03/ 15	378	521	(143)
HOMEAWAY INC	6 000	02/ 07/ 14	08/ 04/ 15	171	240	(69)
HOMEAWAY INC	4 000	02/ 20/ 14	08/ 04/ 15	114	192	(78)
HOMEAWAY INC	28 000	03/ 21/ 14	08/ 04/ 15	798	1,149	(351)
HOMEAWAY INC	10 000	04/ 22/ 14	08/ 04/ 15	285	374	(88)
HOMEAWAY INC	11.000	04/ 25/ 14	08/ 04/ 15	314	373	(60)
MOTORCARPARTSOF	48.000	01/ 07/ 14	08/ 11/ 15	1,554	960	595
MASIMO CORP	16 000	10/ 25/ 13	08/ 19/ 15	690	454	236

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
MASIMO CORP	10.000	03/ 25/ 14	08/ 19/ 15	431	273	158
MASIMO CORP	8 000	03/ 25/ 14	08/ 26/ 15	314	218	95
MASIMO CORP	10 000	05/ 01/ 14	08/ 26/ 15	392	240	152
MEDIOLANUM SPASHS	474 000	10/ 21/ 13	08/ 13/ 15	8,104	8,353	(249)
MEDIOLANUM SPASHS	27 000	10/ 21/ 13	08/ 13/ 15	463	476	(13)
MEDIOLANUM SPASHS	27 000	10/ 22/ 13	08/ 13/ 15	463	476	(14)
MICROSOFT CORP	1,001 000	08/ 05/ 13	08/ 10/ 15	47,360	31,730	15,630
O'REILLY AUTOMOTIVEINC	17.000	09/ 13/ 13	08/ 12/ 15	4,140	2,139	2,001
QUALCOMM INC	200.000	09/ 13/ 13	08/ 06/ 15	12,556	13,739	(1,183)
QUALCOMM INC	670 000	10/ 25/ 13	08/ 06/ 15	42,062	45,537	(3,474)
ROCKWELL COLLINS INC	69.000	08/ 15/ 13	08/ 12/ 15	5,918	5,024	895
REXNORD CORP NEW	149 000	07/ 02/ 14	08/ 04/ 15	3,174	4,315	(1,141)
ROSS STORESINC COM	27.000	11/ 15/ 13	07/ 29/ 15	1,419	1,094	324
ROSS STORESINC COM	882 000	02/ 04/ 14	07/ 29/ 15	46,352	29,093	17,258
SCHLUMBERGERLTD	163.000	09/ 13/ 13	08/ 26/ 15	11,382	14,130	(2,747)
SCHLUMBERGERLTD	133 000	10/ 25/ 13	08/ 26/ 15	9,287	12,334	(3,046)
STANCORPFINANCL GRP INC	18 000	08/ 05/ 13	08/ 24/ 15	2,038	989	1,050
SYNAPTICS INC	10 000	03/ 10/ 14	07/ 30/ 15	797	643	154
SYNAPTICS INC	21 000	03/ 19/ 14	07/ 30/ 15	1,673	1,296	377
SYNAPTICS INC	10 000	05/ 29/ 14	07/ 30/ 15	797	683	114
SYMETRAFINANCIAL CORP	61 000	09/ 13/ 13	08/ 24/ 15	1,910	1,102	809
SPECTRANETICS CORP COM	41.000	10/ 25/ 13	08/ 17/ 15	671	823	(152)
SPECTRANETICS CORP COM	39 000	11/ 26/ 13	08/ 17/ 15	638	872	(234)
SPECTRANETICS CORP COM	15.000	01/ 14/ 14	08/ 17/ 15	246	384	(139)
SPECTRANETICS CORP COM	18 000	01/ 14/ 14	08/ 18/ 15	304	461	(157)
SPECTRANETICS CORP COM	11.000	05/ 13/ 14	08/ 18/ 15	186	255	(69)
SPECTRANETICS CORP COM	5.000	05/ 27/ 14	08/ 18/ 15	84	122	(37)
TJX COS INCNEW	23 000	08/ 05/ 13	08/ 12/ 15	1,580	1,245	335
TEVAPHARMACTCL INDS ADR	128 000	08/ 05/ 13	08/ 03/ 15	8,951	4,937	4,014
TUMI HLDGS INC	61 000	03/ 28/ 14	08/ 11/ 15	1,219	1,391	(171)
TUMI HLDGS INC	9 000	03/ 31/ 14	08/ 11/ 15	180	208	(28)
TUMI HLDGS INC	60 000	04/ 10/ 14	08/ 11/ 15	1,199	1,326	(127)
TUMI HLDGS INC	29 000	04/ 28/ 14	08/ 11/ 15	580	613	(33)
TUMI HLDGS INC	26 000	06/ 25/ 14	08/ 11/ 15	520	556	(36)
TEREX CORPDEL NEWCOM	37.000	08/ 05/ 13	08/ 11/ 15	980	980	0
TEREX CORPDEL NEWCOM	5 000	08/ 05/ 13	08/ 11/ 15	132	153	(20)
TEREX CORPDEL NEWCOM	14.000	08/ 31/ 13	08/ 11/ 15	371	352	19
TEREX CORPDEL NEWCOM	55.000	09/ 13/ 13	08/ 11/ 15	1,457	1,746	(290)
TEREX CORPDEL NEWCOM	15 000	10/ 25/ 13	08/ 11/ 15	397	528	(130)
U S CONCRETEINC	22 000	02/ 28/ 14	07/ 30/ 15	911	606	305
VALEANT PHARMACEUTICALS	16 000	09/ 13/ 13	08/ 12/ 15	3,798	1,590	2,209
XPOLOGISTICS INC	45.000	09/ 13/ 13	08/ 20/ 15	1,669	1,021	648
XPOLOGISTICS INC	7.000	10/ 25/ 13	08/ 20/ 15	260	161	98
US TSY 4 500% MAY 15 2038	16,000 000	09/ 13/ 13	09/ 10/ 15	20,481	17,881	2,600
US TSY 4.500% MAY 15 2038	13,000 000	10/ 24/ 13	09/ 10/ 15	16,640	15,118	1,523
ALBEMARLE CORP COM	194 000	08/ 05/ 13	09/ 02/ 15	8,294	12,265	(3,971)
ALBEMARLE CORP COM	265 000	08/ 05/ 13	09/ 03/ 15	11,350	16,754	(5,404)
ALBEMARLE CORP COM	135 000	08/ 05/ 13	09/ 04/ 15	5,728	8,535	(2,807)
ALBEMARLE CORP COM	390 000	08/ 05/ 13	09/ 08/ 15	16,763	24,657	(7,894)
ALBEMARLE CORP COM	137 000	09/ 13/ 13	09/ 08/ 15	5,889	8,628	(2,739)
ALBEMARLE CORP COM	172 000	09/ 13/ 13	09/ 09/ 15	7,455	10,832	(3,377)
ALBEMARLE CORP COM	235.000	09/ 13/ 13	09/ 10/ 15	10,099	14,799	(4,701)
ALBEMARLE CORP COM	42.000	09/ 13/ 13	09/ 11/ 15	1,764	2,645	(881)
ALBEMARLE CORP COM	89 000	09/ 13/ 13	09/ 14/ 15	3,736	5,605	(1,869)
ALBEMARLE CORP COM	75.000	09/ 13/ 13	09/ 15/ 15	3,228	4,723	(1,495)
ALBEMARLE CORP COM	500.000	10/ 25/ 13	09/ 15/ 15	21,520	33,512	(11,993)
ASHLAND INCNEW	25 000	10/ 25/ 13	08/ 27/ 15	2,614	2,276	339
ASHLAND INCNEW	8 000	04/ 14/ 14	08/ 27/ 15	836	759	77

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CIMAREX ENERGY CO	59 000	08/ 05/ 13	09/ 14/ 15	6,114	4,685	1,429
CIMAREX ENERGY CO	24 000	09/ 13/ 13	09/ 14/ 15	2,487	2,175	311
COPAHOLDINGS S A CL A	9 000	07/ 16/ 14	09/ 04/ 15	438	1,364	(926)
COPAHOLDINGS S A CL A	78.000	07/ 17/ 14	09/ 04/ 15	3,795	11,930	(8,135)
COPAHOLDINGS S A CL A	82 000	07/ 18/ 14	09/ 04/ 15	3,990	12,622	(8,632)
COPAHOLDINGS S A CL A	74 000	07/ 21/ 14	09/ 04/ 15	3,601	11,487	(7,886)
CINEMARK HLDGS INC	25 000	09/ 13/ 13	09/ 02/ 15	865	770	94
CINEMARK HLDGS INC	65 000	10/ 25/ 13	09/ 02/ 15	2,249	2,145	104
CINEMARK HLDGS INC	7 000	12/ 04/ 13	09/ 02/ 15	242	231	12
CINEMARK HLDGS INC	10 000	08/ 13/ 14	09/ 02/ 15	346	359	(13)
DEXCOM INC	7.000	09/ 13/ 13	08/ 31/ 15	658	195	463
DEXCOM INC	18.000	10/ 25/ 13	08/ 31/ 15	1,691	535	1,156
ENCANA CORP	891.000	12/ 11/ 13	09/ 02/ 15	6,095	16,429	(10,334)
ENCANA CORP	304 000	02/ 12/ 14	09/ 02/ 15	2,080	5,652	(3,573)
ENCANA CORP	113 000	08/ 13/ 14	09/ 03/ 15	773	2,422	(1,649)
ENCANA CORP	65 000	08/ 14/ 14	09/ 03/ 15	445	1,398	(953)
EHOSTARCORPORATION	36 000	08/ 05/ 13	09/ 14/ 15	1,567	1,483	84
EQUINIX INC	35 000	08/ 05/ 13	09/ 15/ 15	10,120	6,205	3,915
GENESEE& WYOM CL A	4.000	08/ 05/ 13	08/ 31/ 15	278	355	(77)
GENESEE& WYOM CL A	17.000	08/ 05/ 13	08/ 31/ 15	1,173	1,509	(336)
GENESEE& WYOM CL A	16 000	09/ 13/ 13	08/ 31/ 15	1,104	1,492	(388)
HCCINS HOLDING INC	5 000	10/ 25/ 13	08/ 31/ 15	387	225	162
HCCINS HOLDING INC	15.000	11/ 27/ 13	08/ 31/ 15	1,160	688	472
HOMEAWAY INC	17 000	04/ 25/ 14	09/ 14/ 15	479	577	(98)
HOMEAWAY INC	24 000	06/ 17/ 14	09/ 14/ 15	677	772	(95)
HOMEAWAY INC	8 000	06/ 24/ 14	09/ 14/ 15	226	271	(46)
KDDI CORPSHS	1,827.000	11/ 08/ 13	09/ 17/ 15	19,579	16,966	2,613
LIBERTY INTERACTIVESRS	25.000	08/ 05/ 13	08/ 27/ 15	994	579	415
MARTIN MARIETTAMATLS	10.000	08/ 05/ 13	09/ 14/ 15	1,731	1,007	724
MEDIOLANUM SPASHS	106 000	10/ 22/ 13	09/ 10/ 15	1,619	1,870	(251)
MEDIOLANUM SPASHS	107 000	10/ 22/ 13	09/ 11/ 15	1,624	1,888	(264)
MOHAWK INDUSTRIES INC	4 000	08/ 05/ 13	08/ 27/ 15	776	518	258
O'REILLY AUTOMOTIVEINC	12.000	09/ 13/ 13	08/ 27/ 15	2,902	1,510	1,392
PROGRESSIVECRPHIO	34.000	09/ 13/ 13	08/ 27/ 15	1,026	883	144
ROCKWELL COLLINS INC	46 000	08/ 15/ 13	08/ 27/ 15	3,819	3,349	470
REXNORD CORP NEW	40.000	07/ 02/ 14	08/ 28/ 15	794	1,158	(364)
REXNORD CORP NEW	64 000	08/ 12/ 14	08/ 28/ 15	1,271	1,720	(449)
RAYONIERADVANCED	65 000	08/ 07/ 14	08/ 27/ 15	452	2,102	(1,650)
RAYONIERADVANCED	44 000	08/ 08/ 14	08/ 27/ 15	306	1,426	(1,120)
RAYONIERADVANCED	55 000	08/ 11/ 14	08/ 27/ 15	383	1,824	(1,442)
RAYONIERADVANCED	12 000	08/ 11/ 14	08/ 28/ 15	84	398	(314)
RAYONIERADVANCED	31 000	08/ 14/ 14	08/ 28/ 15	218	1,054	(836)
RAYONIERADVANCED	12 000	08/ 14/ 14	09/ 15/ 15	75	408	(333)
RAYONIERADVANCED	45.000	08/ 14/ 14	09/ 15/ 15	281	1,518	(1,237)
RAYONIERADVANCED	10.000	08/ 15/ 14	09/ 15/ 15	62	323	(261)
RAYONIERADVANCED	23.000	08/ 15/ 14	09/ 16/ 15	145	743	(597)
STANCORPFINANCL GRP INC	10.000	08/ 05/ 13	09/ 08/ 15	1,144	549	595
STANCORPFINANCL GRP INC	4.000	08/ 05/ 13	09/ 14/ 15	458	220	238
STANCORPFINANCL GRP INC	8.000	09/ 13/ 13	09/ 14/ 15	916	440	476
SYNCHRONOSS TECHNOLOGIES	9 000	09/ 13/ 13	09/ 24/ 15	311	311	0
SYNCHRONOSS TECHNOLOGIES	7 000	09/ 13/ 13	09/ 24/ 15	242	242	0
SYNCHRONOSS TECHNOLOGIES	7.000	09/ 13/ 13	09/ 24/ 15	242	257	(15)
SYNCHRONOSS TECHNOLOGIES	33 000	10/ 25/ 13	09/ 24/ 15	1,141	1,251	(110)
SS AND C TECHNOLOGIES	25.000	09/ 13/ 13	09/ 24/ 15	1,775	945	830
SS AND C TECHNOLOGIES	65.000	10/ 25/ 13	09/ 24/ 15	4,615	2,553	2,062
SS AND C TECHNOLOGIES	6 000	05/ 27/ 14	09/ 24/ 15	426	258	168
TJX COS INCNEW	31 000	08/ 05/ 13	09/ 14/ 15	2,207	1,678	528
TENNECOINC DEL	24 000	11/ 01/ 13	09/ 22/ 15	1,032	1,254	(222)

Merrill Lynch 6CW-02703
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
TENNECOINC DEL	21.000	04/ 29/ 14	09/ 22/ 15	903	1,244	(341)
TENNECOINC DEL	6 000	07/ 01/ 14	09/ 22/ 15	258	403	(145)
TENNECOINC DEL	6 000	08/ 15/ 14	09/ 22/ 15	258	386	(128)
VALEANT PHARMACEUTICALS	21 000	09/ 13/ 13	08/ 27/ 15	4,891	2,086	2,804
VALEANT PHARMACEUTICALS	19 000	09/ 13/ 13	09/ 14/ 15	4,215	1,888	2,327
WYNDHAM WORLDWIDE CORPW	16.000	10/ 25/ 13	08/ 27/ 15	1,224	1,074	149
WYNDHAM WORLDWIDE CORPW	5 000	11/ 18/ 13	08/ 27/ 15	382	346	36
XPOLOGISTICS INC	73 000	10/ 25/ 13	09/ 10/ 15	2,189	1,681	508
XPOLOGISTICS INC	51 000	11/ 07/ 13	09/ 10/ 15	1,530	1,011	518
XPOLOGISTICS INC	56 000	11/ 07/ 13	09/ 25/ 15	1,313	1,110	203
XPOLOGISTICS INC	5.000	01/ 31/ 14	09/ 25/ 15	117	117	0
WHITEMTNS INS GRP LTD	2.000	08/ 05/ 13	08/ 27/ 15	1,402	1,194	208
LONG TERM GAIN/LOSS				<u>7,265,993</u>	<u>6,927,278</u>	<u>338,715</u>
OVERALL TOTAL				<u>9,532,945</u>	<u>9,397,624</u>	<u>135,322</u>

Merrill Lynch 6CW-02704
Capital Gains
10/1/2014 through 9/30/2015

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM						
AMERICAN RLTYCAPPTYS	80.0000	05/ 19/ 14	12/ 04/ 14	736	1,037	(301)
AMERICAN RLTYCAPPTYS	48.0000	05/ 20/ 14	12/ 04/ 14	442	619	(177)
COUSINS PROPS INC	189.0000	07/ 30/ 14	12/ 04/ 14	2,172	2,347	(176)
DCTINDUSTRIAL TRINC	5.0000	02/ 05/ 14	12/ 04/ 14	171	145	26
SUNTECREIT	548.0000	01/ 14/ 14	12/ 05/ 14	782	679	103
LINK (THE) REAL ESTATEI	25.0000	05/ 12/ 14	12/ 05/ 14	160	125	35
GAGFAH SA, LUXEMBOURG	57.0000	04/ 03/ 14	12/ 05/ 14	1,260	869	391
GAGFAH SA, LUXEMBOURG	102.0000	04/ 03/ 14	12/ 22/ 14	2,254	1,555	699
GAGFAH SA, LUXEMBOURG	231.0000	06/ 11/ 14	12/ 22/ 14	5,104	4,013	1,091
GAGFAH SA, LUXEMBOURG	24.0000	07/ 28/ 14	12/ 22/ 14	530	427	103
GAGFAH SA, LUXEMBOURG	27.0000	08/ 15/ 14	12/ 22/ 14	597	519	78
DEUTSCHE ANNINGTON IMMOB	88.0000	12/ 05/ 14	12/ 22/ 14	2,899	2,849	50
CHINA OVERSEAS LAND &INV	46.0000	11/ 06/ 14	12/ 05/ 14	142	132	10
LEND LEASE GROUP	60.0000	02/ 20/ 14	12/ 05/ 14	795	629	166
UNITEGROUPLC ORD25P	8.0000	01/ 14/ 14	12/ 05/ 14	59	55	3
BRIXMOR PPTY GROUPINC	106.0000	12/ 04/ 14	01/ 21/ 15	2,767	2,560	207
CHEUNG KONGHOLDINGS	6 0000	03/ 05/ 14	01/ 09/ 15	98	96	2
DAIWAHOUSE1925 FN	10 0000	11/ 06/ 14	01/ 09/ 15	193	194	(1)
DAIWAHOUSE1925 FN	2 0000	12/ 05/ 14	01/ 09/ 15	39	39	(0)
HANGLUNG PROPERTIES LTD	1196 0000	08/ 25/ 14	01/ 09/ 15	3,269	3,995	(726)
HANGLUNG PROPERTIES LTD	15.0000	11/ 06/ 14	01/ 09/ 15	41	45	(4)
HANGLUNG PROPERTIES LTD	104.0000	12/ 05/ 14	01/ 09/ 15	284	301	(17)
COUSINS PROPS INC	37.0000	07/ 30/ 14	02/ 03/ 15	414	460	(45)
COUSINS PROPS INC	142.0000	09/ 05/ 14	02/ 03/ 15	1,589	1,859	(270)
COUSINS PROPS INC	72 0000	10/ 09/ 14	02/ 03/ 15	806	870	(64)
HILTON WORLDWIDE HLDGS	101 0000	07/ 08/ 14	02/ 03/ 15	2,656	2,431	225
ATRIUM EUROPEAN REAL EST	20.0000	11/ 05/ 14	02/ 03/ 15	95	106	(11)
ATRIUM EUROPEAN REAL EST	11.0000	12/ 05/ 14	02/ 03/ 15	52	56	(4)
CORIO N.V	20.0000	08/ 07/ 14	02/ 03/ 15	1,109	1,033	75
CORIO N.V	5.0000	11/ 05/ 14	02/ 03/ 15	277	243	34
LEND LEASE GROUP	69.0000	02/ 20/ 14	02/ 04/ 15	921	724	198
LEND LEASE GROUP	73.0000	03/ 20/ 14	02/ 04/ 15	975	785	189
BIOMED REALTY TRINC	41.0000	04/ 24/ 14	03/ 05/ 15	890	851	39
BIOMED REALTY TRINC	41.0000	07/ 08/ 14	03/ 05/ 15	890	890	(0)
BIOMED REALTY TRINC	5.0000	11/ 05/ 14	03/ 05/ 15	109	109	(0)
HILTON WORLDWIDE HLDGS	47.0000	07/ 08/ 14	03/ 03/ 15	1,348	1,131	217
HILTON WORLDWIDE HLDGS	5 0000	11/ 05/ 14	03/ 03/ 15	143	124	19
HILTON WORLDWIDE HLDGS	97.0000	12/ 04/ 14	03/ 03/ 15	2,782	2,522	259
TANGER FACTORY OUTLT CEN	23.0000	12/ 04/ 14	03/ 23/ 15	830	848	(17)
DEUTSCHE WOHNEN AG-BR	219.0000	12/ 22/ 14	03/ 06/ 15	5,828	5,258	570
GLOBAL LOGISTIC PROPERTI	883.0000	04/ 21/ 14	03/ 06/ 15	1,679	1,957	(278)
GLOBAL LOGISTIC PROPERTI	172.0000	11/ 06/ 14	03/ 06/ 15	327	359	(32)
URBAN EDGEPROPERTIES	4.0000	07/ 08/ 14	03/ 27/ 15	95	80	14
URBAN EDGEPROPERTIES	4.0000	01/ 09/ 15	03/ 27/ 15	95	94	1
WESTFIELD CORP	218 0000	02/ 04/ 15	03/ 30/ 15	1,624	1,804	(180)
WESTFIELD CORP	124.0000	02/ 04/ 15	04/ 15/ 15	933	1,026	(93)
WHARF HOLDINGS LTD (HK)	364.0000	02/ 04/ 15	03/ 30/ 15	2,491	2,491	0
UTSBOARDWALK REIT	5 0000	11/ 05/ 14	05/ 07/ 15	244	311	(67)
UTSBOARDWALK REIT	6.0000	12/ 04/ 14	05/ 07/ 15	292	332	(40)
WESTFIELD CORP	260.0000	02/ 04/ 15	05/ 08/ 15	1,945	2,151	(206)
CHINA OVERSEAS LAND &INV	295 0000	11/ 06/ 14	05/ 08/ 15	1,117	845	272
WHARF HOLDINGS LTD (HK)	118 0000	02/ 04/ 15	04/ 30/ 15	844	946	(102)
WHARF HOLDINGS LTD (HK)	212 0000	02/ 04/ 15	04/ 30/ 15	1,517	1,770	(253)
BRANDYWNE RLTYTSBI NEW	2.0000	12/ 04/ 14	06/ 17/ 15	27	31	(4)
CANADIAN REINVTR	77.0000	02/ 03/ 15	06/ 11/ 15	2,677	2,973	(296)
MACERICH CO	1 0000	03/ 03/ 15	06/ 25/ 15	76	84	(8)
NTTURBAN DEVELOPMENT	86 0000	07/ 04/ 14	06/ 12/ 15	852	984	(132)

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Capital Gains
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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
NTTURBAN DEVELOPMENT	178.0000	08/14/14	06/12/15	1,764	1,937	(173)
NTTURBAN DEVELOPMENT	67.0000	09/03/14	06/12/15	664	802	(138)
NTTURBAN DEVELOPMENT	36.0000	12/05/14	06/12/15	357	374	(18)
CAPITALAND LIMITED	221.0000	06/13/14	06/12/15	554	573	(19)
DUKE REALTY CORP	5.0000	11/05/14	07/14/15	97	97	(1)
DUKE REALTY CORP	5.0000	12/04/14	07/14/15	97	97	(0)
TAUBMAN CENTERS INC COM	13.0000	02/03/15	07/17/15	920	1,055	(135)
TAUBMAN CENTERS INC COM	14.0000	02/10/15	07/17/15	991	1,114	(123)
MERCIALYS	38.0000	08/27/14	07/20/15	884	938	(54)
MERCIALYS	15.0000	11/05/14	07/20/15	349	326	23
CAPITALAND LIMITED	153.0000	08/01/14	07/20/15	383	421	(37)
CAPITALAND MALL TRUST	1030.0000	02/04/15	07/20/15	1,630	1,635	(5)
CAPITALAND MALL TRUST	286.0000	02/04/15	07/22/15	453	454	(1)
WHARF HOLDINGS LTD (HK)	152.0000	02/04/15	06/29/15	1,002	1,269	(267)
WHARF HOLDINGS LTD (HK)	231.0000	03/06/15	06/29/15	1,522	1,657	(135)
CAPITALAND COMM	225.0000	11/06/14	08/11/15	227	291	(64)
CAPITALAND COMM	222.0000	12/05/14	08/11/15	224	279	(55)
SUNTECREIT COR	175.0000	11/06/14	07/31/15	213	243	(30)
SWIRE PROPERTIES LTD	125.0000	11/06/14	08/07/15	380	397	(17)
SWIRE PROPERTIES LTD	235.0000	12/05/14	08/07/15	714	714	(1)
SWIRE PROPERTIES LTD	77.0000	07/31/15	08/07/15	234	251	(18)
CHINA OVERSEAS LAND & INV	42.0000	11/06/14	07/31/15	132	120	12
CHINA RESOURCES LAND LTD	740.0000	06/12/15	08/07/15	2,019	2,354	(335)
CAPITALAND MALL TRUST	570.0000	02/04/15	07/31/15	842	905	(63)
CAPITALAND MALL TRUST	6.0000	02/23/15	07/31/15	9	10	(1)
CAPITALAND MALL TRUST	1222.0000	02/23/15	08/11/15	1,798	1,943	(145)
HANGLUNG PROPERTIES LTD	852.0000	05/28/15	08/07/15	2,308	2,908	(601)
FORESTCITY ENTRPRS CL A	111.0000	02/03/15	09/04/15	2,295	2,767	(472)
LIBERTY PPTY TR SBI	44.0000	02/03/15	09/11/15	1,336	1,743	(407)
MACERICH CO	8.0000	03/03/15	09/16/15	610	673	(63)
MACERICH CO	6.0000	03/03/15	09/18/15	466	505	(38)
SUN COMMNTYS INC	22.0000	12/17/14	09/16/15	1,455	1,326	129
CK HUTCHISON HOLDINGS LT	60.0000	11/06/14	09/11/15	839	650	190
GPT GROUP	468.0000	02/20/15	09/01/15	1,489	1,489	0
CITY DEVELOPMENTS LTD	53.0000	06/12/15	09/21/15	299	387	(88)
CHINA OVERSEAS LAND & INV	1212.0000	11/06/14	09/11/15	3,502	3,472	30
CHINA OVERSEAS LAND & INV	254.0000	06/29/15	09/11/15	734	923	(189)
CAPITALAND LIMITED	1101.0000	09/03/14	09/01/15	2,197	2,966	(769)
CAPITALAND LIMITED	185.0000	11/06/14	09/01/15	369	457	(88)
CAPITALAND LIMITED	178.0000	12/05/14	09/01/15	355	441	(85)
CAPITALAND LIMITED	432.0000	12/05/14	09/04/15	841	1,069	(228)
TOTAL SHORT TERM CAPITAL GAIN/LOSS				100,894	103,804	(2,910)

LONG TERM

AVALONBAY COMM INC	2.0000	08/05/13	12/04/14	323	266	57
PROLOGIS INC	8.0000	08/05/13	12/04/14	338	306	32
BOSTON PPTYS INC	22.0000	08/05/13	12/04/14	2,888	2,286	602
BIOMED REALTY TRINC	41.0000	08/05/13	12/04/14	881	835	47
DDR CORPCOM	27.0000	08/05/13	12/04/14	492	451	41
EQUITY RESIDENTIAL	19.0000	08/05/13	12/04/14	1,353	1,041	312
ESSEX PPTY TRINC COM	1.0000	08/05/13	12/04/14	202	159	43
ESSEX PPTY TRINC COM	4.0000	08/05/13	12/04/14	810	693	117
GENERAL GROWTH PROPERTIE	43.0000	08/05/13	12/04/14	1,161	885	276
GENERAL GROWTH PROPERTIE	11.0000	09/13/13	12/04/14	297	216	81
HEALTHCARE REALTY TR	18.0000	09/13/13	12/04/14	479	407	72
HIGHWOODS PPTYS INC	4.0000	08/05/13	12/04/14	175	145	30

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<u>Security</u>	<u>Shares</u>	<u>Bought</u>	<u>Sold</u>	<u>Gross Proceeds</u>	<u>Cost Basis</u>	<u>Realized Gain/Loss</u>
HOST HOTELS & RESORTS	150.0000	08/ 05/ 13	12/ 04/ 14	3,514	2,710	804
HEALTHCARETRF AMERICA	14 0000	08/ 05/ 13	12/ 04/ 14	180	146	35
HEALTH CARE REIT INC COM	45.0000	08/ 05/ 13	12/ 04/ 14	3,368	2,822	545
KILROY REALTY CORP	10.0000	08/ 05/ 13	12/ 04/ 14	686	518	168
KIMCOREALTY CORP MD COM	9.0000	08/ 05/ 13	12/ 04/ 14	229	199	29
LIBERTY PPTY TR SBI	26.0000	09/ 13/ 13	12/ 04/ 14	924	915	9
LEXINGTON REALTY TRUST	59.0000	08/ 05/ 13	12/ 04/ 14	666	737	(71)
MACERICH CO	19.0000	08/ 05/ 13	12/ 04/ 14	1,516	1,164	352
POST PROPERTIES INC	5.0000	08/ 05/ 13	12/ 04/ 14	288	234	53
RAMCO-GERSHENSON PPTYSBI	15.0000	08/ 05/ 13	12/ 04/ 14	272	233	39
SL GREEN REALTY CORP	5.0000	08/ 05/ 13	12/ 04/ 14	594	448	146
SIMON PROPERTY GROUP DEL	11.0000	08/ 05/ 13	12/ 04/ 14	1,994	1,620	374
SUNSTONE HOTEL INVS INC	36.0000	09/ 13/ 13	12/ 04/ 14	578	469	109
TAUBMAN CENTERS INC COM	5.0000	09/ 05/ 13	12/ 04/ 14	397	332	65
TAUBMAN CENTERS INC COM	2.0000	09/ 13/ 13	12/ 04/ 14	159	135	24
VORNADO REALTY TRUST COM	11 0000	08/ 05/ 13	12/ 04/ 14	1,238	918	320
GREATPORTLAND ESTATES	27.0000	08/ 06/ 13	12/ 05/ 14	307	230	77
ICADE	4.0000	08/ 06/ 13	12/ 05/ 14	326	364	(38)
MERCIALYS	4.0000	08/ 06/ 13	12/ 05/ 14	91	80	11
LINK (THE) REAL ESTATE I	79.0000	10/ 28/ 13	12/ 05/ 14	505	398	106
SAFESTORE HOLDINGS LTD	71.0000	08/ 06/ 13	12/ 05/ 14	272	155	118
UNIBAIL RODAMCO	5.0000	09/ 16/ 13	12/ 05/ 14	1,301	1,194	107
GLOBAL LOGISTIC PROPERTI	155.0000	08/ 06/ 13	12/ 05/ 14	309	353	(44)
FEDERATION CENTRES	157.0000	08/ 06/ 13	12/ 05/ 14	372	318	55
LEGIMMOBILIEN AGNAMEN-	23.0000	08/ 06/ 13	12/ 05/ 14	1,727	1,161	566
WESTFIELD CORP	9.0000	N/ A	12/ 05/ 14	64	64	0
MIRVAC GROUP FN	419.0000	08/ 06/ 13	12/ 05/ 14	640	606	34
CHEUNG KONG HOLDINGS	11 0000	08/ 06/ 13	12/ 05/ 14	196	163	33
DERWENT LONDON PLC	4.0000	08/ 06/ 13	12/ 05/ 14	191	149	42
HAMMERSON ORD 25P	8 0000	08/ 06/ 13	12/ 05/ 14	79	65	13
HUFVUDSTADEN A FREE	4.0000	08/ 06/ 13	12/ 05/ 14	52	52	1
CORIO N V	1.0000	09/ 10/ 13	12/ 05/ 14	50	39	11
CORIO N.V	1.0000	09/ 16/ 13	12/ 05/ 14	50	41	9
SCENTREGROUP	716.0000	N/ A	12/ 05/ 14	2,145	2,145	0
LAND SECGRP ORD GBP	52.0000	08/ 06/ 13	12/ 05/ 14	967	762	205
KLEPIERRE ORD EUR8	8 0000	08/ 06/ 13	12/ 05/ 14	355	356	(1)
BRITISH LAND CO 25P FN	40 0000	08/ 06/ 13	12/ 05/ 14	488	368	120
INVESTA OFFICE FUND	125.0000	08/ 06/ 13	12/ 05/ 14	387	321	66
SUN HUNGKAI PROPERTIES	24 0000	09/ 16/ 13	12/ 05/ 14	346	319	27
STOCKLAND	149.0000	08/ 27/ 13	12/ 05/ 14	521	499	22
STOCKLAND	10.0000	09/ 05/ 13	12/ 05/ 14	35	35	0
BRIXMOR PPTY GROUP INC	205.0000	11/ 19/ 13	01/ 21/ 15	5,352	4,179	1,173
DOUGLAS EMMETT INC	38.0000	08/ 05/ 13	01/ 22/ 15	1,105	915	190
ESSEX PPTY TRINC COM	5.0000	08/ 05/ 13	01/ 22/ 15	1,127	866	260
PSPSWISS PROPERTY	19.0000	08/ 06/ 13	01/ 20/ 15	1,797	1,648	149
PSPSWISS PROPERTY	5.0000	09/ 10/ 13	01/ 20/ 15	473	404	69
GREATPORTLAND ESTATES	139.0000	08/ 06/ 13	01/ 16/ 15	1,562	1,186	376
CHEUNG KONG HOLDINGS	83.0000	08/ 06/ 13	01/ 09/ 15	1,351	1,230	121
CHEUNG KONG HOLDINGS	270.0000	09/ 16/ 13	01/ 09/ 15	4,393	4,013	381
CHEUNG KONG HOLDINGS	170.0000	10/ 28/ 13	01/ 09/ 15	2,766	2,603	163
DAIWAHOUSE1925 FN	9.0000	08/ 06/ 13	01/ 09/ 15	173	173	1
DAIWAHOUSE1925 FN	100.0000	09/ 17/ 13	01/ 09/ 15	1,926	1,923	3
DAIWAHOUSE1925 FN	75.0000	10/ 28/ 13	01/ 09/ 15	1,444	1,505	(60)
MITSUBISHI ESTATE8802	691 0000	08/ 06/ 13	01/ 09/ 15	14,000	19,261	(5,261)
BIOMED REALTY TRINC	47.0000	08/ 05/ 13	02/ 10/ 15	1,050	957	93
HILTON WORLDWIDE HLDGS	40 0000	12/ 13/ 13	02/ 03/ 15	1,052	881	170
CAPITACOMMERCIAL-1000	1462.0000	08/ 06/ 13	02/ 04/ 15	1,950	1,640	310
SUNTECREIT COR	302.0000	01/ 14/ 14	02/ 04/ 15	424	374	50
ATRIUM EUROPEAN REAL EST	70.0000	08/ 23/ 13	02/ 03/ 15	331	369	(38)

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<u>Security</u>	<u>Shares</u>	<u>Bought</u>	<u>Sold</u>	<u>Gross Proceeds</u>	<u>Cost Basis</u>	<u>Realized Gain/Loss</u>
ATRIUM EUROPEAN REAL EST	50.0000	09/ 16/ 13	02/ 03/ 15	236	263	(27)
ATRIUM EUROPEAN REAL EST	35.0000	10/ 28/ 13	02/ 03/ 15	166	199	(33)
SWIREPROPERTIES LTD	369 0000	09/ 16/ 13	02/ 04/ 15	1,196	1,041	155
SWIREPROPERTIES LTD	253.0000	10/ 28/ 13	02/ 04/ 15	820	678	142
GLOBAL LOGISTIC PROPERTI	1174.0000	08/ 06/ 13	02/ 04/ 15	2,179	2,674	(496)
GLOBAL LOGISTIC PROPERTI	1615.0000	09/ 16/ 13	02/ 04/ 15	2,997	3,553	(556)
GLOBAL LOGISTIC PROPERTI	334.0000	10/ 11/ 13	02/ 04/ 15	620	785	(166)
GLOBAL LOGISTIC PROPERTI	17.0000	10/ 28/ 13	02/ 04/ 15	32	43	(11)
GLOBAL LOGISTIC PROPERTI	1021.0000	10/ 28/ 13	02/ 23/ 15	1,891	2,566	(675)
FEDERATION CENTRES	582.0000	08/ 06/ 13	02/ 20/ 15	1,320	1,177	143
MIRVACGROUP FN	717.0000	08/ 06/ 13	02/ 04/ 15	1,156	1,038	119
CORIO N.V	4.0000	09/ 16/ 13	02/ 03/ 15	222	164	58
CORIO N.V	17.0000	09/ 25/ 13	02/ 03/ 15	942	734	208
CORIO N.V	10 0000	10/ 28/ 13	02/ 03/ 15	554	450	105
SCENTREGROUP	74 0000	N/ A	02/ 04/ 15	229	229	0
LAND SECGRPORD GBP	56.0000	08/ 06/ 13	02/ 03/ 15	1,099	819	280
SUN HUNGKAI PROPERTIES	23.0000	09/ 16/ 13	02/ 23/ 15	376	306	70
SUN HUNGKAI PROPERTIES	87.0000	10/ 28/ 13	02/ 23/ 15	1,422	1,134	288
MITSUBISHI ESTATE8802	112 0000	08/ 06/ 13	02/ 04/ 15	2,223	3,122	(899)
MITSUBISHI ESTATE8802	525.0000	09/ 17/ 13	02/ 04/ 15	10,422	15,171	(4,749)
MITSUBISHI ESTATE8802	58.0000	09/ 30/ 13	02/ 04/ 15	1,151	1,748	(597)
MITSUBISHI ESTATE8802	63.0000	10/ 28/ 13	02/ 04/ 15	1,251	1,856	(605)
STOCKLAND	90.0000	09/ 05/ 13	02/ 20/ 15	330	313	17
STOCKLAND	320.0000	09/ 16/ 13	02/ 20/ 15	1,173	1,170	3
STOCKLAND	295.0000	10/ 28/ 13	02/ 20/ 15	1,081	1,081	0
PROLOGIS INC	21.0000	08/ 05/ 13	03/ 02/ 15	897	804	93
BIOMED REALTY TRINC	6.0000	08/ 05/ 13	03/ 02/ 15	134	122	12
BIOMED REALTY TRINC	36.0000	09/ 13/ 13	03/ 02/ 15	804	676	128
BIOMED REALTY TRINC	59.0000	09/ 13/ 13	03/ 05/ 15	1,281	1,107	174
BIOMED REALTY TRINC	65.0000	10/ 25/ 13	03/ 05/ 15	1,412	1,308	103
BIOMED REALTY TRINC	52.0000	11/ 19/ 13	03/ 05/ 15	1,129	987	142
EQUITY RESIDENTIAL	25 0000	08/ 05/ 13	03/ 05/ 15	1,934	1,369	565
HOST HOTELS & RESORTS	53.0000	08/ 05/ 13	03/ 02/ 15	1,136	958	178
LEXINGTON REALTY TRUST	49.0000	08/ 05/ 13	03/ 05/ 15	516	595	(79)
LEXINGTON REALTY TRUST	26.0000	08/ 05/ 13	03/ 10/ 15	251	316	(65)
LEXINGTON REALTY TRUST	105 0000	09/ 13/ 13	03/ 10/ 15	1,015	1,180	(165)
LEXINGTON REALTY TRUST	134 0000	10/ 11/ 13	03/ 10/ 15	1,295	1,488	(193)
LEXINGTON REALTY TRUST	105.0000	10/ 25/ 13	03/ 10/ 15	1,015	1,200	(185)
MACERICH CO	24 0000	08/ 05/ 13	03/ 23/ 15	2,107	1,461	646
MACERICH CO	14.0000	09/ 13/ 13	03/ 23/ 15	1,229	797	433
MACERICH CO	22.0000	09/ 13/ 13	03/ 25/ 15	1,912	1,252	660
TANGER FACTORY OUTLT CEN	39.0000	08/ 05/ 13	03/ 23/ 15	1,408	1,253	154
TANGER FACTORY OUTLT CEN	25.0000	09/ 13/ 13	03/ 23/ 15	902	804	98
TANGER FACTORY OUTLT CEN	15.0000	10/ 25/ 13	03/ 23/ 15	541	529	13
UDR INC	37.0000	08/ 05/ 13	03/ 02/ 15	1,192	912	280
CAPITACOMMERCIAL-1000	700 0000	08/ 06/ 13	03/ 06/ 15	909	785	124
SUNTECREIT	351 0000	01/ 14/ 14	03/ 06/ 15	494	435	60
SUNTECREIT	79 0000	01/ 24/ 14	03/ 06/ 15	111	98	13
GLOBAL LOGISTIC PROPERTI	12.0000	10/ 28/ 13	03/ 06/ 15	23	30	(7)
WESTFIELD CORP	242 0000	N/ A	03/ 06/ 15	1,855	1,855	0
WESTFIELD CORP	114.0000	N/ A	03/ 17/ 15	858	858	0
MIRVACGROUP FN	1458.0000	08/ 06/ 13	03/ 06/ 15	2,359	2,110	249
HOST HOTELS & RESORTS	74.0000	08/ 05/ 13	03/ 27/ 15	1,488	1,337	151
MACERICH CO	28 0000	09/ 13/ 13	04/ 02/ 15	2,242	1,593	649
MACERICH CO	10.0000	09/ 13/ 13	04/ 08/ 15	781	569	212
TAUBMAN CENTERS INC COM	31.0000	09/ 13/ 13	04/ 08/ 15	2,328	2,064	263
TAUBMAN CENTERS INC COM	2.0000	09/ 13/ 13	04/ 21/ 15	148	133	15
TAUBMAN CENTERS INC COM	24.0000	10/ 25/ 13	04/ 21/ 15	1,775	1,611	163
URBAN EDGEPROPERTIES	29 0000	08/ 05/ 13	03/ 27/ 15	687	460	227

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Capital Gains
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<u>Security</u>	<u>Shares</u>	<u>Bought</u>	<u>Sold</u>	<u>Gross Proceeds</u>	<u>Cost Basis</u>	<u>Realized Gain/Loss</u>
URBAN EDGEPROPERTIES	25.0000	09/ 13/ 13	03/ 27/ 15	592	401	191
URBAN EDGEPROPERTIES	4.0000	09/ 18/ 13	03/ 27/ 15	95	64	30
URBAN EDGEPROPERTIES	5.0000	10/ 04/ 13	03/ 27/ 15	118	80	39
URBAN EDGEPROPERTIES	17.0000	10/ 25/ 13	03/ 27/ 15	403	293	110
URBAN EDGEPROPERTIES	4 0000	11/ 19/ 13	03/ 27/ 15	95	68	27
CAPITACOMMERCIAL-1000	677.0000	08/ 06/ 13	04/ 15/ 15	870	760	111
SWIREPROPERTIES LTD	22.0000	10/ 28/ 13	03/ 30/ 15	70	59	12
SWIREPROPERTIES LTD	291.0000	01/ 13/ 14	03/ 30/ 15	932	770	162
SWIREPROPERTIES LTD	68.0000	01/ 13/ 14	04/ 14/ 15	216	180	36
SWIREPROPERTIES LTD	628 0000	02/ 17/ 14	04/ 14/ 15	1,996	1,679	317
SWIREPROPERTIES LTD	35.0000	03/ 24/ 14	04/ 14/ 15	111	96	16
WESTFIELD CORP	165.0000	N/ A	03/ 30/ 15	1,229	1,229	0
SCENTREGROUP	622.0000	N/ A	04/ 15/ 15	1,821	1,821	0
PROLOGIS INC	52.0000	08/ 05/ 13	05/ 07/ 15	2,091	1,990	101
PROLOGIS INC	39.0000	08/ 05/ 13	05/ 26/ 15	1,561	1,493	68
UTSBOARDWALK REIT	11.0000	08/ 05/ 13	05/ 07/ 15	536	611	(75)
UTSBOARDWALK REIT	25.0000	09/ 13/ 13	05/ 07/ 15	1,218	1,370	(152)
UTSBOARDWALK REIT	20.0000	10/ 25/ 13	05/ 07/ 15	974	1,129	(154)
DUKE REALTY CORP	100.0000	08/ 05/ 13	05/ 07/ 15	1,963	1,578	385
DUKE REALTY CORP	44.0000	08/ 05/ 13	05/ 26/ 15	866	694	171
ESSEX PPTY TRINC COM	8 0000	08/ 05/ 13	05/ 26/ 15	1,757	1,386	371
HEALTHCARETRUF AMERICA	6 0000	08/ 05/ 13	05/ 26/ 15	150	122	27
HEALTH CAREREIT INC COM	10.0000	08/ 05/ 13	05/ 07/ 15	715	619	96
CAPITACOMMERCIAL-1000	179.0000	08/ 06/ 13	04/ 30/ 15	227	201	26
CAPITACOMMERCIAL-1000	659.0000	09/ 16/ 13	04/ 30/ 15	835	745	90
CAPITALAND COMM	616.0000	09/ 16/ 13	05/ 12/ 15	742	696	46
LEGIMMOBILIEN AGNAMEN-	4.0000	08/ 06/ 13	05/ 08/ 15	305	202	103
LAND SECGRPOD GBP	19 0000	08/ 06/ 13	05/ 08/ 15	375	278	97
BRANDYWNE RLTYTSBI NEW	124.0000	08/ 05/ 13	06/ 17/ 15	1,686	1,672	14
BRANDYWNE RLTYTSBI NEW	115.0000	09/ 13/ 13	06/ 17/ 15	1,564	1,476	88
BRANDYWNE RLTYTSBI NEW	121.0000	10/ 25/ 13	06/ 17/ 15	1,646	1,702	(56)
DEUTSCHE WOHNEN AG	6.0000	N/ A	06/ 19/ 15	0		0
DUKE REALTY CORP	96.0000	08/ 05/ 13	06/ 25/ 15	1,795	1,515	281
DDR CORPCOM	30.0000	08/ 05/ 13	06/ 22/ 15	486	488	(2)
MACERICH CO	1 0000	09/ 13/ 13	06/ 22/ 15	78	57	21
MACERICH CO	21 0000	10/ 25/ 13	06/ 22/ 15	1,630	1,238	392
MACERICH CO	34 0000	10/ 25/ 13	06/ 25/ 15	2,588	2,005	584
POST PROPERTIES INC	10 0000	08/ 05/ 13	06/ 22/ 15	550	469	81
POST PROPERTIES INC	36 0000	09/ 13/ 13	06/ 22/ 15	1,981	1,641	340
SIMON PROPERTY GROUPDEL	2 0000	08/ 05/ 13	06/ 25/ 15	345	294	51
VORNADO REALTY TRUST COM	3 0000	08/ 05/ 13	06/ 25/ 15	289	227	62
SUNTECREIT	562 0000	01/ 24/ 14	06/ 12/ 15	725	699	27
FEDERATION CENTRES	172 0000	N/ A	06/ 12/ 15	402	402	0
DUKE REALTY CORP	44.0000	08/ 05/ 13	7/7/2015	853	694	159
DUKE REALTY CORP	114.0000	09/ 13/ 13	7/7/2015	2,209	1,727	482
DUKE REALTY CORP	93.0000	09/ 13/ 13	7/10/2015	1,787	1,409	378
DUKE REALTY CORP	28.0000	09/ 13/ 13	07/ 14/ 15	541	424	116
DUKE REALTY CORP	105.0000	10/ 25/ 13	07/ 14/ 15	2,027	1,785	242
TAUBMAN CENTERS INC COM	6.0000	10/ 25/ 13	07/ 17/ 15	425	403	22
TAUBMAN CENTERS INC COM	12.0000	11/ 27/ 13	07/ 17/ 15	849	791	59
TAUBMAN CENTERS INC COM	8.0000	02/ 14/ 14	07/ 17/ 15	566	551	16
VORNADO REALTY TRUST COM	55.0000	08/ 05/ 13	07/ 17/ 15	5,348	4,156	1,192
VORNADO REALTY TRUST COM	21.0000	09/ 13/ 13	07/ 17/ 15	2,042	1,606	436
CAPITALAND COMM	577.0000	09/ 16/ 13	07/ 20/ 15	633	652	(19)
PSPSWISS PROPERTY	15 0000	09/ 16/ 13	07/ 20/ 15	1,362	1,181	181
PSPSWISS PROPERTY	15 0000	10/ 28/ 13	07/ 20/ 15	1,362	1,230	132
SUNTECREIT	793 0000	01/ 24/ 14	07/ 20/ 15	999	986	13
SUNTECREIT	238.0000	03/ 18/ 14	07/ 20/ 15	300	317	(18)
SUNTECREIT	271.0000	03/ 18/ 14	07/ 22/ 15	341	362	(21)

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<u>Security</u>	<u>Shares</u>	<u>Bought</u>	<u>Sold</u>	<u>Gross Proceeds</u>	<u>Cost Basis</u>	<u>Realized Gain/Loss</u>
SUNTECREIT	103.0000	04/03/14	07/22/15	130	136	(7)
ICADE	11.0000	08/06/13	07/20/15	837	1,002	(165)
MERCIALYS	12.0000	08/06/13	07/20/15	279	240	39
MERCIALYS	20.0000	09/02/13	07/20/15	465	386	79
MERCIALYS	30.0000	09/16/13	07/20/15	698	575	123
MERCIALYS	15.0000	10/28/13	07/20/15	349	329	20
MERCIALYS	36.0000	04/11/14	07/20/15	837	806	32
CAPITALAND LIMITED	518.0000	06/13/14	07/20/15	1,298	1,344	(46)
MITSUBISHI ESTATE8802	457.0000	10/28/13	07/21/15	10,233	13,460	(3,227)
MITSUBISHI ESTATE8802	106.0000	05/16/14	07/21/15	2,374	2,596	(222)
SUMITOMO REALTY &	63.0000	08/06/13	07/21/15	2,156	2,949	(794)
SUMITOMO REALTY &	26.0000	09/05/13	07/21/15	890	1,209	(319)
SUMITOMO REALTY &	235.0000	09/17/13	07/21/15	8,041	11,136	(3,096)
SUMITOMO REALTY &	40.0000	10/28/13	07/21/15	1,369	1,983	(614)
CAPITALAND COMM	143.0000	09/16/13	07/31/15	147	162	(14)
CAPITALAND COMM	668.0000	10/28/13	07/31/15	688	800	(111)
CAPITALAND COMM	737.0000	10/28/13	08/11/15	744	882	(138)
CAPITALAND COMM	565.0000	03/18/14	08/11/15	570	659	(89)
SUNTECREIT COR	1301.0000	04/03/14	07/31/15	1,582	1,717	(135)
GOODMAN GROUP	131.0000	08/06/13	07/31/15	627	544	83
GOODMAN GROUP	405.0000	08/06/13	08/07/15	1,872	1,682	191
SWIREPROPERTIES LTD	418.0000	03/24/14	08/07/15	1,269	1,143	126
SWIREPROPERTIES LTD	602.0000	04/16/14	08/07/15	1,828	1,809	20
MIRVACGROUP FN	65.0000	08/06/13	07/31/15	90	94	(4)
MIRVACGROUP FN	171.0000	08/08/13	07/31/15	236	257	(22)
MIRVACGROUP FN	28.0000	09/05/13	07/31/15	39	43	(4)
SUN HUNGKAI PROPERTIES	133.0000	10/28/13	08/18/15	1,872	1,734	138
SUN HUNGKAI PROPERTIES	148.0000	11/08/13	08/18/15	2,083	1,949	134
SUN HUNGKAI PROPERTIES	72.0000	11/28/13	08/18/15	1,013	936	77
SUN HUNGKAI PROPERTIES	57.0000	01/14/14	08/18/15	802	712	90
STOCKLAND	4.0000	10/28/13	07/31/15	12	16	(3)
STOCKLAND	596.0000	10/28/13	08/07/15	1,825	2,311	(485)
STOCKLAND	295.0000	10/28/13	08/07/15	903	1,147	(243)
STOCKLAND	465.0000	01/08/14	08/07/15	1,424	1,574	(150)
STOCKLAND	122.0000	02/17/14	08/07/15	374	433	(60)
DOUGLAS EMMETTINC	68.0000	08/05/13	09/16/15	2,017	1,638	379
LIBERTY PPTY TR SBI	15.0000	09/13/13	09/11/15	456	524	(68)
LIBERTY PPTY TR SBI	65.0000	10/25/13	09/11/15	1,974	2,446	(472)
RAMCO-GERSHENSON PPTYSBI	29.0000	08/05/13	09/18/15	441	450	(9)
RAMCO-GERSHENSON PPTYSBI	35.0000	09/13/13	09/18/15	532	536	(3)
RAMCO-GERSHENSON PPTYSBI	25.0000	10/25/13	09/18/15	380	413	(33)
RAMCO-GERSHENSON PPTYSBI	38.0000	11/19/13	09/18/15	578	607	(29)
RAMCO-GERSHENSON PPTYSBI	81.0000	07/31/14	09/18/15	1,232	1,338	(106)
VORNADO REALTY TRUST COM	29.0000	09/13/13	09/04/15	2,468	2,217	251
VORNADO REALTY TRUST COM	6.0000	09/18/13	09/04/15	511	461	50
CK HUTCHISON HOLDINGS LT	430.0000	03/05/14	09/11/15	6,015	4,267	1,748
CK HUTCHISON HOLDINGS LT	97.0000	08/22/14	09/11/15	1,357	1,157	200
LINK REIT	437.0000	05/12/14	09/01/15	2,306	2,181	125
UNIBAIL RODAMCO	2.0000	09/16/13	09/21/15	500	478	22
GOODMAN GROUP	79.0000	08/06/13	09/01/15	340	328	12
GOODMAN GROUP	188.0000	09/16/13	09/01/15	810	847	(37)
GOODMAN GROUP	380.0000	09/16/13	09/04/15	1,528	1,712	(184)
CAPITALAND LIMITED	140.0000	08/01/14	09/01/15	279	385	(105)
CAPITALAND LIMITED	726.0000	08/14/14	09/01/15	1,449	1,965	(516)
WT04 16SUNHUNG 98.6	66.0000	N/A	09/14/15	76	76	0
SUN HUNGKAI PROPERTIES	58.0000	01/14/14	09/01/15	731	725	6
MITSUMI FUDOSAN 8801	157.0000	08/06/13	09/24/15	4,079	5,234	(1,155)
TOTAL LONG TERM GAIN/LOSS				293,593	292,529	1,064

Merrill Lynch 6CW-02726
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM						
ALPS ALERIAN MLP ETF	23266 000	12/10/2014	12/23/2014	408,723	395,289	13,434
FIRST TR ENERGY INCOME	2082 000	12/10/2014	3/6/2015	73,545	69,393	4,152
FIRST TR ENERGY INCOME	1670 000	12/10/2014	3/9/2015	58,632	55,661	2,971
FIRST TR ENERGY INCOME	2200 000	12/10/2014	3/10/2015	76,000	73,326	2,674
FIRST TR NORTH AMERICAN	7254 000	12/11/2014	5/20/2015	199,917	197,526	2,391
DEUTSCHE GLOBAL	27355 000	12/24/2014	7/8/2015	377,499	406,769	(29,270)
DEUTSCHE GLOBAL	1 000	3/6/2015	7/8/2015	14	15	(1)
DEUTSCHE GLOBAL	428 000	3/6/2015	7/8/2015	5,906	6,262	(355)
DEUTSCHE GLOBAL	18 000	3/25/2015	7/8/2015	248	268	(19)
DEUTSCHE GLOBAL	1 000	6/24/2015	7/8/2015	14	15	(1)
DEUTSCHE GLOBAL	153 000	6/24/2015	7/8/2015	2,111	2,219	(107)
DEUTSCHE GLOBAL	0 796	6/24/2015	7/8/2015	11	12	(1)
DEUTSCHE GLOBAL	44 000	6/24/2015	7/8/2015	607	638	(31)
SALIENT MIDSTREAM	1290 000	3/6/2015	9/25/2015	19,602	29,187	(9,585)
SALIENT MIDSTREAM	2086 000	3/9/2015	9/25/2015	31,698	47,163	(15,465)
SALIENT MIDSTREAM	4978 000	3/10/2015	9/25/2015	75,644	111,018	(35,375)
SALIENT MIDSTREAM	775 000	3/11/2015	9/25/2015	11,777	17,315	(5,538)
TOTAL SHORT TERM				1,341,949	1,412,074	(70,125)

Merrill Lynch 6CW-74026
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM						
WAL-MARTSTORES2 55% 2023	7000 0000	10/ 24/ 13	10/ 20/ 14	6,872	6,594	278
WAL-MARTSTORES2 55% 2023	1000 0000	12/ 11/ 13	10/ 20/ 14	982	925	57
US TSY 1 625%JUL 31 2019	2000 0000	08/ 05/ 14	10/ 29/ 14	2,006	1,995	11
AMERISOURCEBERGEN CORP	375 0000	04/ 30/ 14	10/ 20/ 14	28,314	24,288	4,025
AMERISOURCEBERGEN CORP	241 0000	05/ 07/ 14	10/ 20/ 14	18,196	15,530	2,667
AMERICAN CAPAGY CORP	612 0000	10/ 25/ 13	09/ 26/ 14	13,106	14,755	(1,649)
AMERICAN CAPAGY CORP	2267 0000	03/ 20/ 14	09/ 26/ 14	48,547	49,688	(1,140)
ANHUI CONCH CEMENT-H-UNS	1103 0000	01/ 22/ 14	09/ 30/ 14	17,429	22,221	(4,793)
ANHUI CONCH CEMENT-H-UNS	529 0000	03/ 26/ 14	09/ 30/ 14	8,359	10,678	(2,319)
BAXTERINTERNTL INC	140 0000	10/ 25/ 13	09/ 26/ 14	10,114	9,150	964
BAXTERINTERNTL INC	329 0000	01/ 13/ 14	09/ 26/ 14	23,768	23,154	615
BAXTERINTERNTL INC	368 0000	01/ 14/ 14	09/ 26/ 14	26,586	25,700	886
CASELLA WASTESYS INCA	335.0000	10/ 25/ 13	10/ 24/ 14	1,370	2,007	(637)
COACH INC	355 0000	10/ 25/ 13	10/ 20/ 14	12,382	17,717	(5,335)
COACH INC	590 0000	04/ 30/ 14	10/ 20/ 14	20,579	26,335	(5,756)
COACH INC	656 0000	05/ 02/ 14	10/ 20/ 14	22,881	28,845	(5,964)
CITGROUPINC NEW	49 0000	10/ 25/ 13	10/ 02/ 14	2,229	2,414	(185)
CITGROUPINC NEW	36 0000	10/ 25/ 13	10/ 09/ 14	1,630	1,773	(143)
EURONETWORLDWIDE INC	18 0000	04/ 10/ 14	10/ 24/ 14	914	734	180
EXPEDITORS INTL WASH INC	15 0000	10/ 25/ 13	10/ 02/ 14	601	688	(87)
EXPEDITORS INTL WASH INC	30 0000	10/ 25/ 13	10/ 09/ 14	1,160	1,376	(216)
HILTON WORLDWIDE HLDGS	67 0000	12/ 13/ 13	10/ 28/ 14	1,631	1,476	154
JANUS CAPITAL GROUPINC	2 0000	10/ 25/ 13	09/ 26/ 14	30	20	10
JANUS CAPITAL GROUPINC	32 0000	10/ 25/ 13	09/ 26/ 14	469	315	153
JANUS CAPITAL GROUPINC	42 0000	10/ 25/ 13	09/ 29/ 14	640	414	226
KELLOGGCO	251 0000	04/ 14/ 14	10/ 20/ 14	15,422	16,445	(1,023)
KELLOGGCO	641 0000	07/ 15/ 14	10/ 20/ 14	39,385	42,016	(2,631)
KELLOGGCO	121 0000	07/ 15/ 14	10/ 21/ 14	7,465	7,931	(466)
KELLOGGCO	770 0000	08/ 26/ 14	10/ 21/ 14	47,508	49,956	(2,448)
SLM CORP	101 0000	01/ 15/ 14	10/ 02/ 14	870	985	(115)
SLM CORP	257 0000	01/ 15/ 14	10/ 09/ 14	2,253	2,507	(253)
SUNESIS PHARMACEUTICALS	373 0000	03/ 07/ 14	10/ 06/ 14	555	2,716	(2,161)
SUNESIS PHARMACEUTICALS	122 0000	04/ 28/ 14	10/ 06/ 14	182	626	(444)
SAREPTATHERAPEUTICS INC	77 0000	08/ 04/ 14	10/ 27/ 14	1,224	1,647	(424)
TRIMAS CORP	73 0000	11/ 01/ 13	09/ 29/ 14	1,819	2,702	(884)
TRIMAS CORP	35 0000	11/ 04/ 13	09/ 29/ 14	872	1,317	(445)
TRIMAS CORP	61 0000	11/ 04/ 13	09/ 30/ 14	1,509	2,295	(787)
TRIMAS CORP	24 0000	11/ 27/ 13	09/ 30/ 14	594	881	(287)
TRIMAS CORP	23 0000	01/ 15/ 14	09/ 30/ 14	569	907	(338)
TRIMAS CORP	12 0000	01/ 16/ 14	09/ 30/ 14	297	476	(180)
TRIMAS CORP	15 0000	08/ 15/ 14	09/ 30/ 14	371	490	(119)
GAGFAH SA, LUXEMBOURG	10 0000	04/ 03/ 14	10/ 29/ 14	186	152	33
WOODWARD INC	35 0000	10/ 25/ 13	10/ 14/ 14	1,619	1,441	178
FABEGEAB	68 0000	01/ 17/ 14	10/ 28/ 14	863	875	(12)
APPLE INC 2 40%MAY03 23 CXL	2000 0000	08/ 06/ 13	08/ 01/ 14	1,826	1,894	(68)
APPLE INC 2 40%MAY03 23	2000 0000	08/ 06/ 13	08/ 01/ 14	1,894	1,844	50
CITIGROUPINC 3 87% 2023	4000 0000	02/ 12/ 14	10/ 29/ 14	4,114	3,963	151
CITIGROUPINC 6 12% 2018 CXL	11000 0000	08/ 05/ 13	02/ 12/ 14	12,512	12,720	(209)
CITIGROUPINC 6 12% 2018	11000 0000	08/ 05/ 13	02/ 12/ 14	12,720	12,511	209
CITIGROUPINC 6 12% 2018 CXL	7000 0000	09/ 13/ 13	02/ 12/ 14	7,912	8,095	(182)
CITIGROUPINC 6 12% 2018	7000 0000	09/ 13/ 13	02/ 12/ 14	8,095	7,912	182
CITIGROUPINC 6 12% 2018 CXL	6000 0000	10/ 24/ 13	02/ 12/ 14	6,940	6,938	2
CITIGROUPINC 6 12% 2018	6000 0000	10/ 24/ 13	02/ 12/ 14	6,938	6,940	(2)
COMCASTCORP 6 40%MAR01 40 CXL	3000 0000	08/ 05/ 13	08/ 01/ 14	3,563	3,838	(276)
COMCASTCORP 6 40%MAR01 40	3000 0000	08/ 05/ 13	08/ 01/ 14	3,838	3,563	276
ECOLAB INC 3 00%DEC08 16	2000 0000	11/ 22/ 13	10/ 29/ 14	2,064	2,077	(14)
ECOLAB INC 3 00%DEC08 16 CXL	1000 0000	11/ 22/ 13	08/ 01/ 14	1,043	1,044	(1)
ECOLAB INC 3.00%DEC08 16	1000 0000	11/ 22/ 13	08/ 01/ 14	1,044	1,043	1
GENL ELECCAPCOR 5 87% 38 CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,182	2,392	(210)
GENL ELECCAPCOR 5 87% 38	2000 0000	08/ 05/ 13	08/ 01/ 14	2,392	2,182	210
GOLDMAN SACHS GRO 6 15% 18 CXL	11000 0000	08/ 05/ 13	06/ 03/ 14	12,296	12,603	(307)
GOLDMAN SACHS GRO 6 15% 18	11000 0000	08/ 05/ 13	06/ 03/ 14	12,603	12,296	307
GOLDMAN SACHS GRO 6 15% 18 CXL	7000 0000	09/ 13/ 13	06/ 03/ 14	7,763	8,020	(258)
GOLDMAN SACHS GRO 6 15% 18	7000 0000	09/ 13/ 13	06/ 03/ 14	8,020	7,763	258
GOLDMAN SACHS GRO 6 15% 18 CXL	7000 0000	10/ 24/ 13	06/ 03/ 14	7,947	8,020	(74)
GOLDMAN SACHS GRO 6 15% 18	7000 0000	10/ 24/ 13	06/ 03/ 14	8,020	7,947	74
JPMORGAN CHASE& 4 40% 20 CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,117	2,176	(59)
JPMORGAN CHASE& 4 40% 20	2000 0000	08/ 05/ 13	08/ 01/ 14	2,176	2,117	59
KRAFTFOODS INC 5 37% 2020 CXL	1000.0000	08/ 05/ 13	08/ 01/ 14	1,109	1,133	(24)
KRAFTFOODS INC 5 37% 2020	1000 0000	08/ 05/ 13	08/ 01/ 14	1,133	1,109	24
NOBLE ENERGY INC 4 15% 21 CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,080	2,120	(40)
NOBLE ENERGY INC 4 15% 21	2000 0000	08/ 05/ 13	08/ 01/ 14	2,120	2,080	40
VERIZON COMMUN 5 15% 2023	2000 0000	01/ 29/ 14	10/ 29/ 14	2,223	2,162	61

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
WELLS FARGO& CO3 50% 22 CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,017	2,067	(50)
WELLS FARGO& CO3 50% 22	2000 0000	08/ 05/ 13	08/ 01/ 14	2,067	2,017	50
WAL-MARTSTORES2 55% 2023 CXL	3000 0000	08/ 05/ 13	08/ 01/ 14	2,816	2,880	(64)
WAL-MARTSTORES2 55% 2023	3000 0000	08/ 05/ 13	08/ 01/ 14	2,880	2,835	45
WAL-MARTSTORES2 55% 2023 CXL	7000 0000	10/ 24/ 13	10/ 20/ 14	6,594	6,872	(278)
WAL-MARTSTORES2 55% 2023	7000 0000	10/ 24/ 13	10/ 20/ 14	6,872	6,636	236
WAL-MARTSTORES2 55% 2023 CXL	1000 0000	12/ 11/ 13	10/ 20/ 14	925	982	(57)
WAL-MARTSTORES2 55% 2023	1000 0000	12/ 11/ 13	10/ 20/ 14	982	931	50
USD UNITED MEXICA 3 50% 21	3000 0000	07/ 11/ 14	10/ 29/ 14	3,087	3,111	(24)
USD UNITED MEXICA 3 50% 21 CXL	1000 0000	07/ 11/ 14	08/ 01/ 14	1,038	1,023	15
USD UNITED MEXICA 3 50% 21	1000 0000	07/ 11/ 14	08/ 01/ 14	1,023	1,038	(15)
PETROBRASINTL FI 5 37% 21	3000 0000	05/ 06/ 14	10/ 29/ 14	3,062	3,092	(30)
PETROBRASINTL FI 5 37% 21 CXL	1000 0000	05/ 06/ 14	08/ 01/ 14	1,032	1,033	(1)
PETROBRASINTL FI 5 37% 21	1000 0000	05/ 06/ 14	08/ 01/ 14	1,033	1,032	1
HSBC HOLDINGS PLC 5 10% 21 CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,180	2,271	(91)
HSBC HOLDINGS PLC 5 10% 21	2000 0000	08/ 05/ 13	08/ 01/ 14	2,271	2,180	91
AMERICAN EXPRESSCREDIT CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,068	2,080	(12)
AMERICAN EXPRESSCREDIT	2000 0000	08/ 05/ 13	08/ 01/ 14	2,080	2,068	12
GOLDMAN SACHS GROUPINC	4000 0000	06/ 03/ 14	10/ 29/ 14	4,084	4,057	27
GOLDMAN SACHS GROUPINC CXL	2000 0000	06/ 03/ 14	08/ 01/ 14	2,029	2,024	6
GOLDMAN SACHS GROUPINC	2000 0000	06/ 03/ 14	08/ 01/ 14	2,024	2,029	(6)
FEDERAL NATL MTGASSOC CXL	4000 0000	08/ 05/ 13	08/ 01/ 14	4,404	4,419	(15)
FEDERAL NATL MTGASSOC	4000 0000	08/ 05/ 13	08/ 01/ 14	4,419	4,404	15
FEDERAL NATL MTGASSOC CXL	2000 0000	08/ 05/ 13	08/ 01/ 14	2,668	2,841	(173)
FEDERAL NATL MTGASSOC	2000 0000	08/ 05/ 13	08/ 01/ 14	2,841	2,668	173
U S TRSY INFLATION NTE CXL	72000 0000	08/ 05/ 13	02/ 26/ 14	72,117	72,200	(83)
U S TRSY INFLATION NTE	72000.0000	08/ 05/ 13	02/ 26/ 14	72,200	72,117	83
US TSY 0.750%OCT 31 2017 CXL	178000 0000	08/ 05/ 13	04/ 09/ 14	175,177	175,254	(76)
US TSY 0 750%OCT 31 2017	178000 0000	08/ 05/ 13	04/ 09/ 14	175,254	175,254	0
US TSY 0 750%OCT 31 2017 CXL	3000 0000	09/ 05/ 13	04/ 09/ 14	2,902	2,954	(51)
US TSY 0 750%OCT 31 2017	3000 0000	09/ 05/ 13	04/ 09/ 14	2,954	2,916	38
US TSY 0 750%OCT 31 2017 CXL	23000 0000	09/ 13/ 13	04/ 09/ 14	22,389	22,645	(256)
US TSY 0 750%OCT 31 2017	23000 0000	09/ 13/ 13	04/ 09/ 14	22,645	22,473	173
US TSY 1 125%DEC 31 2019 CXL	19000 0000	12/ 31/ 13	09/ 25/ 14	17,946	18,299	(353)
US TSY 1 125%DEC 31 2019	19000 0000	12/ 31/ 13	09/ 25/ 14	18,299	18,075	225
US TSY 2 000%FEB 15 2023 CXL	81000 0000	08/ 05/ 13	02/ 11/ 14	76,953	76,994	(41)
US TSY 2 000%FEB 15 2023	81000 0000	08/ 05/ 13	02/ 11/ 14	76,994	76,994	0
US TSY 2 000%FEB 15 2023 CXL	60000 0000	09/ 13/ 13	02/ 11/ 14	55,772	57,033	(1,261)
US TSY 2 000%FEB 15 2023	60000 0000	09/ 13/ 13	02/ 11/ 14	57,033	55,955	1,078
US TSY 4 500% MAY 15 2038 CXL	24000 0000	08/ 05/ 13	06/ 03/ 14	27,533	28,938	(1,405)
US TSY 4 500% MAY 15 2038	24000 0000	08/ 05/ 13	06/ 03/ 14	28,938	27,533	1,405
US TSY 4 500% MAY 15 2038 CXL	3000 0000	08/ 05/ 13	08/ 01/ 14	3,440	3,668	(229)
US TSY 4 500% MAY 15 2038	3000 0000	08/ 05/ 13	08/ 01/ 14	3,668	3,440	229
U S TRSY INFLATION BOND CXL	34000 0000	08/ 05/ 13	07/ 08/ 14	50,527	51,561	(1,034)
U S TRSY INFLATION BOND	34000 0000	08/ 05/ 13	07/ 08/ 14	51,561	50,527	1,034
U S TRSY INFLATION BOND CXL	5000 0000	09/ 05/ 13	07/ 08/ 14	7,113	7,582	(470)
U S TRSY INFLATION BOND	5000 0000	09/ 05/ 13	07/ 08/ 14	7,582	7,113	470
U S TRSY INFLATION BOND CXL	9000 0000	12/ 31/ 13	07/ 08/ 14	12,960	13,648	(689)
U S TRSY INFLATION BOND	9000 0000	12/ 31/ 13	07/ 08/ 14	13,648	12,960	689
US TSY 0.750%JAN 15 2017 CXL	108000 0000	02/ 26/ 14	06/ 12/ 14	108,292	108,110	183
US TSY 0 750%JAN 15 2017	108000 0000	02/ 26/ 14	06/ 12/ 14	108,110	108,293	(183)
US TSY 3 125% MAY 15 2019 CXL	23000 0000	08/ 05/ 13	01/ 29/ 14	24,748	24,737	11
US TSY 3 125% MAY 15 2019	23000 0000	08/ 05/ 13	01/ 29/ 14	24,737	24,748	(11)
US TSY 3 125% MAY 15 2019 CXL	13000 0000	08/ 05/ 13	02/ 12/ 14	13,981	13,955	26
US TSY 3 125% MAY 15 2019	13000 0000	08/ 05/ 13	02/ 12/ 14	13,955	13,981	(26)
US TSY 3 125% MAY 15 2019 CXL	8000.0000	08/ 05/ 13	05/ 06/ 14	8,578	8,555	23
US TSY 3 125% MAY 15 2019	8000 0000	08/ 05/ 13	05/ 06/ 14	8,555	8,579	(24)
US TSY 3 125% MAY 15 2019 CXL	18000 0000	09/ 13/ 13	05/ 06/ 14	19,052	19,249	(197)
US TSY 3 125% MAY 15 2019	18000 0000	09/ 13/ 13	05/ 06/ 14	19,249	19,053	196
US TSY 3 125% MAY 15 2019 CXL	1000 0000	09/ 13/ 13	08/ 01/ 14	1,056	1,068	(12)
US TSY 3 125% MAY 15 2019	1000 0000	09/ 13/ 13	08/ 01/ 14	1,068	1,056	12
U S TRSRY INFLATION BON CXL	19000 0000	08/ 05/ 13	02/ 26/ 14	25,219	25,158	61
U S TRSRY INFLATION BON	19000 0000	08/ 05/ 13	02/ 26/ 14	25,158	25,219	(61)
US TSY 2.625%JUL 31 2014 CXL	27000 0000	08/ 05/ 13	06/ 05/ 14	27,658	27,104	554
US TSY 2 625%JUL 31 2014	27000 0000	08/ 05/ 13	06/ 05/ 14	27,104	27,105	(1)
US TSY 2.625%JUL 31 2014 CXL	17000 0000	09/ 13/ 13	06/ 05/ 14	17,370	17,066	304
US TSY 2 625%JUL 31 2014	17000 0000	09/ 13/ 13	06/ 05/ 14	17,066	17,067	(1)
US TSY 2 625%JUL 31 2014 CXL	14000 0000	10/ 24/ 13	06/ 05/ 14	14,271	14,054	216
US TSY 2 625%JUL 31 2014	14000 0000	10/ 24/ 13	06/ 05/ 14	14,054	14,056	(1)
US TSY 2 625%JUL 31 2014 CXL	2000 0000	10/ 24/ 13	07/ 31/ 14	2,039	2,000	39
US TSY 2 625%JUL 31 2014	2000 0000	10/ 24/ 13	07/ 31/ 14	2,000	2,000	(0)
US TSY 2 625%JUL 31 2014 CXL	27000 0000	10/ 30/ 13	07/ 31/ 14	27,507	27,000	507
US TSY 2 625%JUL 31 2014	27000 0000	10/ 30/ 13	07/ 31/ 14	27,000	27,004	(4)
US TSY 4 750%FEB 15 2041 CXL	4000 0000	08/ 05/ 13	08/ 01/ 14	4,766	5,114	(348)

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	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
US TSY 4 750%FEB 15 2041	4000 0000	08/ 05/ 13	08/ 01/ 14	5,114	4,766	348
US TSY 4 750%FEB 15 2041 CXL	15000 0000	09/ 13/ 13	09/ 08/ 14	17,462	19,402	(1,940)
US TSY 4 750%FEB 15 2041	15000 0000	09/ 13/ 13	09/ 08/ 14	19,402	17,462	1,940
FEDERAL HOME LN MTGCORP CXL	27000 0000	08/ 05/ 13	07/ 11/ 14	29,278	29,658	(380)
FEDERAL HOME LN MTGCORP	27000 0000	08/ 05/ 13	07/ 11/ 14	29,658	29,278	380
FEDERAL HOME LN MTGCORP CXL	4000 0000	08/ 05/ 13	08/ 01/ 14	4,334	4,377	(44)
FEDERAL HOME LN MTGCORP	4000 0000	08/ 05/ 13	08/ 01/ 14	4,377	4,334	44
BERRY PLASTICS GROUPINC	40 0000	12/ 11/ 13	11/ 05/ 14	1,045	879	166
GNCHOLDINGS INC SHS	40 0000	06/ 30/ 14	11/ 05/ 14	1,667	1,365	302
HAEMONETICS CORP MASS	10 0000	04/ 28/ 14	11/ 05/ 14	355	304	52
ELI LILLY & CO	160 0000	01/ 15/ 14	10/ 29/ 14	10,437	8,549	1,888
TUMI HLDGS INC	60 0000	03/ 27/ 14	11/ 05/ 14	1,212	1,353	(141)
UNITED THERAPEUTICS CORP	53 0000	04/ 15/ 14	11/ 05/ 14	6,634	5,011	1,623
UNITED THERAPEUTICS CORP	245 0000	04/ 16/ 14	11/ 05/ 14	30,668	23,950	6,718
UNITED THERAPEUTICS CORP	228 0000	04/ 30/ 14	11/ 05/ 14	28,540	22,576	5,965
UNITED THERAPEUTICS CORP	108 0000	05/ 06/ 14	11/ 05/ 14	13,519	11,567	1,952
UNITED THERAPEUTICS CORP	38 0000	05/ 07/ 14	11/ 05/ 14	4,757	4,076	681
VERISK ANALYTICS INC	10 0000	06/ 17/ 14	10/ 29/ 14	615	604	10
NOMURAREAL ESTATEHOLD	78 0000	07/ 03/ 14	11/ 06/ 14	1,341	1,482	(141)
NOMURAREAL ESTATEHOLD	122 0000	07/ 18/ 14	11/ 06/ 14	2,098	2,267	(169)
NOMURAREAL ESTATEHOLD	63 0000	09/ 03/ 14	11/ 06/ 14	1,083	1,177	(94)
CASTELLUM	2 0000	03/ 04/ 14	11/ 05/ 14	31	34	(4)
LEND LEASE GROUP	20 0000	02/ 20/ 14	10/ 30/ 14	272	210	62
US TSY 0 750%JAN 15 2017 CXL	108000 0000	02/ 26/ 14	06/ 12/ 14	108,293	108,110	183
US TSY 0 750%JAN 15 2017	108000 0000	02/ 26/ 14	06/ 12/ 14	108,110	108,292	(183)
US TSY 3 125% MAY 15 2019 CXL	8000 0000	08/ 05/ 13	05/ 06/ 14	8,579	8,555	24
US TSY 3 125% MAY 15 2019	8000 0000	08/ 05/ 13	05/ 06/ 14	8,555	8,578	(23)
US TSY 3 125% MAY 15 2019 CXL	18000 0000	09/ 13/ 13	05/ 06/ 14	19,053	19,249	(196)
US TSY 3 125% MAY 15 2019	18000 0000	09/ 13/ 13	05/ 06/ 14	19,249	19,052	197
US TSY 2 625%JUL 31 2014 CXL	27000 0000	08/ 05/ 13	06/ 05/ 14	27,105	27,104	1
US TSY 2 625%JUL 31 2014	27000 0000	08/ 05/ 13	06/ 05/ 14	27,104	27,102	3
US TSY 2.625%JUL 31 2014 CXL	17000 0000	09/ 13/ 13	06/ 05/ 14	17,067	17,066	1
US TSY 2 625%JUL 31 2014	17000 0000	09/ 13/ 13	06/ 05/ 14	17,066	17,064	1
US TSY 2 625%JUL 31 2014 CXL	14000 0000	10/ 24/ 13	06/ 05/ 14	14,056	14,054	1
US TSY 2 625%JUL 31 2014	14000 0000	10/ 24/ 13	06/ 05/ 14	14,054	14,054	0
US TSY 2 625%JUL 31 2014 CXL	2000 0000	10/ 24/ 13	07/ 31/ 14	2,000	2,000	0
US TSY 2 625%JUL 31 2014	2000 0000	10/ 24/ 13	07/ 31/ 14	2,000	2,000	0
US TSY 2 625%JUL 31 2014 CXL	27000 0000	10/ 30/ 13	07/ 31/ 14	27,004	27,000	4
US TSY 2 625%JUL 31 2014	27000 0000	10/ 30/ 13	07/ 31/ 14	27,000	27,000	0
US TSY 4 750%FEB 15 2041 CXL	4000 0000	08/ 05/ 13	08/ 01/ 14	4,766	5,114	(348)
US TSY 4 750%FEB 15 2041	4000 0000	08/ 05/ 13	08/ 01/ 14	5,114	4,766	348
TOTAL SHORT TERM				2,917,809	2,928,556	(10,747)
LONG TERM						
AT&T INC 2 95%MAY15 16	2000 0000	08/ 05/ 13	10/ 29/ 14	2,058	2,056	2
APACHE CORP 3 25%APR15 22	3000 0000	08/ 05/ 13	10/ 29/ 14	3,026	2,982	43
APPLE INC 2.40%MAY03 23	5000 0000	08/ 06/ 13	10/ 29/ 14	4,817	4,620	197
CVS CAREMARK CORP 4 12% 21	3000 0000	10/ 23/ 13	10/ 29/ 14	3,249	3,183	66
COMCASTCORP 6 40%MAR01 40	2000 0000	08/ 05/ 13	10/ 29/ 14	2,608	2,373	234
ENTERPRISE PRODUC 5 70% 42	2000 0000	08/ 05/ 13	10/ 29/ 14	2,320	2,160	160
GENL ELECCAPCOR 5 87% 38	4000 0000	08/ 05/ 13	10/ 29/ 14	4,925	4,362	564
JPMORGAN CHASE& 4 40% 20	3000 0000	08/ 05/ 13	10/ 29/ 14	3,250	3,169	81
KRAFTFOODS INC 5 37% 2020	3000 0000	08/ 05/ 13	10/ 29/ 14	3,412	3,314	98
NOBLE ENERGY INC 4 15% 21	2000.0000	08/ 05/ 13	10/ 29/ 14	2,116	2,078	38
WELLS FARGO& CO3 50% 22	2000 0000	08/ 05/ 13	10/ 29/ 14	2,062	2,017	45
WAL-MARTSTORES2 55% 2023 CXL	10000 0000	08/ 05/ 13	10/ 20/ 14	9,386	9,818	(432)
WAL-MARTSTORES2 55% 2023	10000 0000	08/ 05/ 13	10/ 20/ 14	9,818	9,463	355
WAL-MARTSTORES2 55% 2023 CXL	10000 0000	09/ 13/ 13	10/ 20/ 14	9,136	9,818	(682)
WAL-MARTSTORES2 55% 2023	10000 0000	09/ 13/ 13	10/ 20/ 14	9,818	9,235	583
HSBC HOLDINGS PLC 5.10% 21	2000 0000	08/ 05/ 13	10/ 29/ 14	2,262	2,174	88
AMERICAN EXPRESSCREDIT	2000 0000	08/ 05/ 13	10/ 29/ 14	2,067	2,061	6
FEDERAL NATL MTGASSOC CXL	6000 0000	08/ 05/ 13	10/ 29/ 14	6,549	6,580	(31)
FEDERAL NATL MTGASSOC	6000 0000	08/ 05/ 13	10/ 29/ 14	6,580	6,549	31

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
FEDERAL NATL MTGASSOC CXL	2000 0000	08/ 05/ 13	10/ 29/ 14	2,661	2,871	(211)
FEDERAL NATL MTGASSOC	2000 0000	08/ 05/ 13	10/ 29/ 14	2,871	2,661	211
US TSY 1 125%DEC 31 2019 CXL	92000 0000	08/ 05/ 13	08/ 19/ 14	87,870	89,218	(1,348)
US TSY 1 125%DEC 31 2019	92000 0000	08/ 05/ 13	08/ 19/ 14	89,218	88,540	679
US TSY 1 125%DEC 31 2019 CXL	20000 0000	08/ 05/ 13	09/ 25/ 14	19,102	19,263	(160)
US TSY 1 125%DEC 31 2019	20000 0000	08/ 05/ 13	09/ 25/ 14	19,263	19,262	1
US TSY 1 125%DEC 31 2019 CXL	3000 0000	09/ 05/ 13	09/ 25/ 14	2,796	2,889	(94)
US TSY 1 125%DEC 31 2019	3000 0000	09/ 05/ 13	09/ 25/ 14	2,889	2,830	60
US TSY 1 125%DEC 31 2019 CXL	90000 0000	09/ 13/ 13	09/ 25/ 14	84,670	86,681	(2,011)
US TSY 1 125%DEC 31 2019	90000 0000	09/ 13/ 13	09/ 25/ 14	86,681	85,540	1,141
US TSY 4 500% MAY 15 2038 CXL	4000 0000	09/ 13/ 13	10/ 29/ 14	4,482	5,083	(601)
US TSY 4 500% MAY 15 2038	4000 0000	09/ 13/ 13	10/ 29/ 14	5,083	4,482	601
US TSY 3 125% MAY 15 2019 CXL	3000 0000	09/ 13/ 13	10/ 29/ 14	3,159	3,210	(51)
US TSY 3 125% MAY 15 2019	3000 0000	09/ 13/ 13	10/ 29/ 14	3,210	3,159	51
U S. TRSY INFLATION BOND CXL	1000 0000	08/ 05/ 13	10/ 29/ 14	1,287	1,394	(108)
U S. TRSY INFLATION BOND	1000 0000	08/ 05/ 13	10/ 29/ 14	1,394	1,287	108
FEDERAL HOME LN MTGCRP	6000 0000	08/ 05/ 13	10/ 29/ 14	6,476	6,534	(58)
FEDERAL HOME LN MTGCRP	6000 0000	08/ 05/ 13	10/ 29/ 14	6,534	6,476	58
ALTRIA GROUPINC	115 0000	08/ 05/ 13	10/ 30/ 14	5,487	4,099	1,388
UTSBOARDWALK REIT	5 0000	08/ 05/ 13	10/ 29/ 14	313	278	36
BLACKROCK INC	40 0000	08/ 05/ 13	10/ 29/ 14	13,200	11,418	1,782
BOISE CASCADE CODEL	40 0000	08/ 05/ 13	10/ 29/ 14	1,398	1,020	378
BRISTOL-MYERS SQUIBB CO	185 0000	08/ 05/ 13	10/ 29/ 14	9,990	8,082	1,908
CARNIVAL CORPPAIED SHS	155 0000	08/ 05/ 13	10/ 29/ 14	6,093	5,811	282
THE CHILDREN'S PLACE INC	15 0000	08/ 05/ 13	11/ 05/ 14	725	814	(89)
CORRECTIONS CORPOF AMER	375 0000	08/ 05/ 13	10/ 29/ 14	13,715	12,364	1,350
CEVAINC	61 0000	08/ 05/ 13	11/ 06/ 14	968	1,090	(121)
CHEVRON CORP	15 0000	10/ 25/ 13	10/ 29/ 14	1,769	1,808	(39)
CINN FINCL CRPOHIO	105 0000	08/ 05/ 13	10/ 29/ 14	5,158	5,147	11
COCA COLA COM	90 0000	08/ 05/ 13	10/ 29/ 14	3,684	3,628	56
DOMINION RESINC NEWVA	50 0000	08/ 05/ 13	10/ 29/ 14	3,521	2,987	534
DUKE ENERGY CORP NEW	120 0000	08/ 05/ 13	10/ 29/ 14	9,696	8,574	1,123
FEDERATED INVESTRS B	170 0000	09/ 13/ 13	10/ 29/ 14	5,199	4,790	409
VANGUARD REIT ETF	1265 0000	08/ 05/ 13	10/ 29/ 14	98,115	86,199	11,916
GLOBAL PMTS INC GEORGIA	8 0000	09/ 13/ 13	11/ 05/ 14	667	395	273
GENL DYNAMICS CORP COM	185 0000	08/ 05/ 13	10/ 29/ 14	25,212	16,213	8,998
HEALTH NETINC	30 0000	09/ 13/ 13	11/ 05/ 14	1,449	977	473
HASBRO INC COM	360 0000	08/ 05/ 13	10/ 29/ 14	20,747	16,838	3,909
INTEL CORP	70 0000	08/ 05/ 13	10/ 29/ 14	2,368	1,604	764
KINDERMORGAN MANAGEMENT	410 0000	08/ 05/ 13	10/ 29/ 14	38,645	30,235	8,410
LADBROKES PLC SPON ADR	1548 0000	08/ 05/ 13	11/ 05/ 14	2,729	5,031	(2,302)
LADBROKES PLC SPON ADR	1050 0000	09/ 13/ 13	11/ 05/ 14	1,851	3,392	(1,540)
LADBROKES PLC SPON ADR	485 0000	10/ 25/ 13	11/ 05/ 14	855	1,513	(658)
LORILLARD INC	70 0000	08/ 05/ 13	10/ 29/ 14	4,293	3,027	1,266
LOWE'S COMPANIES INC	355 0000	08/ 05/ 13	10/ 29/ 14	19,855	16,109	3,746
MEDIVATION INC	18 0000	08/ 05/ 13	11/ 05/ 14	1,867	1,063	805
MEDIVATION INC	40 0000	09/ 13/ 13	11/ 05/ 14	4,150	2,402	1,748
MEDIVATION INC	15 0000	10/ 25/ 13	11/ 05/ 14	1,556	903	654
MICROSOFT CORP	80 0000	08/ 05/ 13	10/ 30/ 14	3,719	2,536	1,184
NEWMARKETCORP	10 0000	08/ 05/ 13	10/ 30/ 14	3,939	2,769	1,170
PAYCHEX INC	260 0000	08/ 05/ 13	10/ 29/ 14	11,906	10,546	1,360
PHILIP MORRIS INTL INC	45 0000	08/ 05/ 13	10/ 30/ 14	3,975	4,018	(43)
PFIZERINC	175 0000	08/ 05/ 13	10/ 29/ 14	5,169	5,104	66
REYNOLDS AMERICAN INC	155 0000	08/ 05/ 13	10/ 29/ 14	9,660	7,860	1,800
SAPSE SHS	383.0000	08/ 05/ 13	11/ 05/ 14	25,662	28,740	(3,078)
SAPSE SHS	49 0000	09/ 13/ 13	11/ 05/ 14	3,283	3,568	(284)
SALLY BEAUTY HLDGS INC	2 0000	10/ 09/ 13	11/ 05/ 14	58	51	6
SALLY BEAUTY HLDGS INC	33 0000	10/ 25/ 13	11/ 05/ 14	951	875	76
VERIZON COMMUNICATNS COM	25 0000	08/ 05/ 13	10/ 30/ 14	1,248	1,255	(7)
VERISK ANALYTICS INC	124 0000	10/ 25/ 13	10/ 29/ 14	7,620	8,436	(816)
WAGeworks INC	14 0000	09/ 13/ 13	10/ 29/ 14	768	674	94
ZUMIEZ INC	6 0000	10/ 10/ 13	11/ 05/ 14	202	162	40
ZUMIEZ INC	24 0000	10/ 25/ 13	11/ 05/ 14	809	701	107
LINK (THE) REAL ESTATEI	40 0000	10/ 28/ 13	10/ 30/ 14	234	202	32

Merrill Lynch 6CW-74026
Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
GOODMAN GROUP	85 0000	08/ 06/ 13	10/ 30/ 14	408	353	55
SWIREPROPERTIES LTD	15 0000	09/ 16/ 13	10/ 30/ 14	48	42	5
WESTFIELD CORP	10 0000	N/ A	10/ 30/ 14	68	68	0
MIRVACGROUP FN	55 0000	08/ 06/ 13	10/ 30/ 14	85	80	6
WELLS FARGO& CONEWDEL	130 0000	08/ 05/ 13	10/ 29/ 14	6,729	5,763	966
CASTELLUM	146 0000	08/ 06/ 13	11/ 05/ 14	2,237	2,128	109
CASTELLUM	100 0000	09/ 16/ 13	11/ 05/ 14	1,532	1,419	114
CASTELLUM	60 0000	10/ 28/ 13	11/ 05/ 14	919	937	(18)
SUN HUNGKAI PROPERTIES	35 0000	09/ 16/ 13	10/ 30/ 14	520	465	55
HONGKONGLAND HLDGS	30 0000	08/ 05/ 13	10/ 30/ 14	203	211	(8)
STOCKLAND	130 0000	08/ 27/ 13	10/ 30/ 14	477	436	41
WAL-MARTSTORES2 55% 2023	10000 0000	08/ 05/ 13	10/ 20/ 14	9,818	9,386	432
WAL-MARTSTORES2 55% 2023	10000 0000	09/ 13/ 13	10/ 20/ 14	9,818	9,136	682
FNMA PAE0949 04%2041 COR	264000 0000	08/ 07/ 13	10/ 15/ 14	136,498	136,498	0
FNMA PAJ5300 04%2041 COR	4000 0000	09/ 06/ 13	10/ 15/ 14	3,095	3,095	0
FEDERAL NATL MTGASSOC	6000 0000	08/ 05/ 13	10/ 29/ 14	6,580	6,549	31
FEDERAL NATL MTGASSOC	2000 0000	08/ 05/ 13	10/ 29/ 14	2,871	2,661	211
US TSY 4.500% MAY 15 2038	4000 0000	09/ 13/ 13	10/ 29/ 14	5,083	4,482	601
US TSY 3 125% MAY 15 2019	3000 0000	09/ 13/ 13	10/ 29/ 14	3,210	3,159	51
U S TRSY INFLATION BOND	1000 0000	08/ 05/ 13	10/ 29/ 14	1,394	1,287	108
FEDERAL HOME LN MTGCRP	6000 0000	08/ 05/ 13	10/ 29/ 14	6,534	6,476	58
FNMA PAL3915 04%2042	28000 0000	08/ 09/ 13	10/ 29/ 14	24,587	24,587	0
FHLMC Q2 0860 03 50%2043	16000 0000	08/ 15/ 13	10/ 29/ 14	15,536	15,536	0
FNMA PAS0232 04%2043 COR	115000 0000	09/ 24/ 13	10/ 15/ 14	113,213	113,213	0
FHLMC G0 8558 04%2043	12000 0000	11/ 13/ 13	10/ 15/ 14	11,642	11,642	0
FNMA PAJ9300 04%2042 COR	22000 0000	01/ 02/ 14	10/ 15/ 14	16,122	16,122	0
FHLMC C0 9064 04%2044	56000 0000	09/ 29/ 14	10/ 15/ 14	59,720	59,720	0
AMAZON COM INC COM	267 0000	08/ 05/ 13	10/ 24/ 14	77,027	80,074	(3,046)
ALLIANZ SE SPD ADR	72 0000	08/ 05/ 13	10/ 02/ 14	1,146	1,140	6
ALLIANZ SE SPD ADR	260 0000	08/ 05/ 13	10/ 06/ 14	4,094	4,118	(24)
ASBURY AUTOMOTIVEGROUP	14 0000	08/ 05/ 13	10/ 28/ 14	949	703	246
ASBURY AUTOMOTIVEGROUP	35 0000	09/ 13/ 13	10/ 28/ 14	2,372	1,839	533
ASBURY AUTOMOTIVEGROUP	35 0000	10/ 25/ 13	10/ 28/ 14	2,372	1,689	683
ACADIA HEALTHCARECOINC	26 0000	08/ 05/ 13	10/ 21/ 14	1,349	992	357
BAXTERINTERNTL INC	175 0000	08/ 05/ 13	09/ 26/ 14	12,643	12,450	192
BAXTERINTERNTL INC	195.0000	09/ 13/ 13	09/ 26/ 14	14,088	13,967	121
BAYERISCHE MOTORENWERKE	429 0000	08/ 05/ 13	10/ 07/ 14	14,791	13,685	1,106
BAYERISCHE MOTORENWERKE	37 0000	08/ 05/ 13	10/ 14/ 14	1,238	1,180	57
BAYERISCHE MOTORENWERKE	84 0000	09/ 11/ 13	10/ 14/ 14	2,810	2,965	(155)
BAYERISCHE MOTORENWERKE	128 0000	09/ 13/ 13	10/ 14/ 14	4,282	4,531	(249)
CORIO NVRIGHTS FROM SHS CXL	43 0000	N/ A	06/ 04/ 14	0		0
BURGERKING WORLDWIDE	4 0000	08/ 05/ 13	10/ 09/ 14	118	80	37
COPARTINC COM	55 0000	08/ 05/ 13	10/ 09/ 14	1,710	1,821	(111)
COPARTINC COM	28 0000	08/ 05/ 13	10/ 28/ 14	920	927	(8)
CASELLA WASTESYS INCA	209 0000	08/ 05/ 13	10/ 17/ 14	867	1,017	(149)
CASELLA WASTESYS INCA	20 0000	09/ 03/ 13	10/ 17/ 14	83	106	(23)
CASELLA WASTESYS INCA	47 0000	09/ 04/ 13	10/ 17/ 14	195	254	(59)
CASELLA WASTESYS INCA	6 0000	09/ 13/ 13	10/ 17/ 14	25	34	(9)
CASELLA WASTESYS INCA	75 0000	09/ 13/ 13	10/ 20/ 14	313	423	(111)
CASELLA WASTESYS INCA	32.0000	09/ 13/ 13	10/ 21/ 14	133	181	(47)
CASELLA WASTESYS INCA	302 0000	09/ 13/ 13	10/ 24/ 14	1,235	1,705	(470)
COACH INC	27 0000	09/ 13/ 13	10/ 20/ 14	942	1,461	(520)
CITGROUPINC NEW	38 0000	09/ 13/ 13	10/ 02/ 14	1,729	1,881	(152)
COMPASSGROUPPLC SHS	385 0000	08/ 05/ 13	10/ 21/ 14	5,938	5,635	303
DENTSPLY INTL INC	23 0000	08/ 05/ 13	10/ 28/ 14	1,075	982	93
EXPEDITORS INTL WASH INC	58 0000	09/ 13/ 13	10/ 02/ 14	2,324	2,572	(249)
GLOBAL PMTS INC GEORGIA	15 0000	09/ 13/ 13	10/ 06/ 14	1,158	740	418
GENERAL GROWTH PROPERTIE	30 0000	08/ 05/ 13	10/ 09/ 14	718	618	101
JANUS CAPITAL GROUPINC	44 0000	08/ 05/ 13	09/ 26/ 14	671	424	247
JANUS CAPITAL GROUPINC	23 0000	08/ 05/ 13	09/ 26/ 14	332	222	110
JANUS CAPITAL GROUPINC	15 0000	08/ 27/ 13	09/ 26/ 14	217	126	90
JANUS CAPITAL GROUPINC	20 0000	08/ 27/ 13	09/ 26/ 14	288	168	120
JANUS CAPITAL GROUPINC	16 0000	09/ 13/ 13	09/ 26/ 14	230	140	90
JANUS CAPITAL GROUPINC	13 0000	09/ 13/ 13	09/ 26/ 14	192	114	78

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Capital Gains
10/1/2014 through 9/30/2015

	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
JANUS CAPITAL GROUP INC	301 0000	09/ 13/ 13	09/ 26/ 14	4,511	2,636	1,875
KARAUTION SERVICES INC	16 0000	08/ 05/ 13	10/ 02/ 14	445	414	31
LIBERTY PPTY TR SBI	77 0000	09/ 13/ 13	10/ 09/ 14	2,569	2,709	(139)
LPL FINANCIAL HOLDINGS	7 0000	09/ 13/ 13	10/ 09/ 14	302	269	33
LPL FINANCIAL HOLDINGS	82 0000	09/ 13/ 13	10/ 28/ 14	3,401	3,155	246
LPL FINANCIAL HOLDINGS	70 0000	10/ 25/ 13	10/ 28/ 14	2,904	2,836	68
MAGELLAN HEALTH INC	26 0000	08/ 05/ 13	10/ 23/ 14	1,483	1,499	(16)
NOVONORDISK A S ADR	130 0000	08/ 05/ 13	10/ 03/ 14	6,150	4,515	1,635
NOVONORDISK A S ADR	53 0000	08/ 05/ 13	10/ 28/ 14	2,314	1,841	473
NOVONORDISK A S ADR	155 0000	08/ 07/ 13	10/ 28/ 14	6,768	5,353	1,415
NOVONORDISK A S ADR	118 0000	09/ 13/ 13	10/ 28/ 14	5,152	3,932	1,221
PRIVATEBANCORP INCDEL	21 0000	08/ 05/ 13	10/ 28/ 14	651	508	143
PROOFPOINT INC	48 0000	09/ 13/ 13	10/ 27/ 14	1,853	1,495	359
QUALYS INC COM	44 0000	09/ 10/ 13	10/ 22/ 14	1,222	985	237
REED ELSEVIERP L C	214 0000	08/ 05/ 13	10/ 17/ 14	13,106	11,205	1,900
SHIREPLC-ADR	18 0000	09/ 13/ 13	10/ 06/ 14	4,665	2,158	2,507
SHIREPLC-ADR	35 0000	09/ 13/ 13	10/ 07/ 14	8,989	4,196	4,794
SCHLUMBERGERLTD	253 0000	08/ 05/ 13	10/ 02/ 14	24,686	20,950	3,736
SUNSTONE HOTEL INVS INC	44 0000	09/ 13/ 13	10/ 28/ 14	660	573	87
SYNCHRONOSS TECHNOLOGIES	21 0000	09/ 13/ 13	10/ 28/ 14	1,074	771	303
SALLY BEAUTY HLDGS INC	48.0000	09/ 13/ 13	10/ 10/ 14	1,320	1,244	77
SALLY BEAUTY HLDGS INC	6 0000	09/ 13/ 13	10/ 24/ 14	175	155	20
SALLY BEAUTY HLDGS INC	32 0000	09/ 13/ 13	10/ 27/ 14	935	829	105
SALLY BEAUTY HLDGS INC	16 0000	09/ 13/ 13	10/ 28/ 14	466	415	51
SALLY BEAUTY HLDGS INC	32 0000	10/ 09/ 13	10/ 28/ 14	932	821	110
SS AND C TECHNOLOGIES	21 0000	09/ 13/ 13	10/ 28/ 14	981	794	188
TYCOINTL LTD NAMEN-AKT	96 0000	08/ 05/ 13	10/ 09/ 14	4,104	3,443	661
TYCOINTL LTD NAMEN-AKT	73 0000	08/ 05/ 13	10/ 28/ 14	3,044	2,618	426
TYCOINTL LTD NAMEN-AKT	135 0000	09/ 13/ 13	10/ 28/ 14	5,630	4,556	1,074
TYCOINTL LTD NAMEN-AKT	70 0000	10/ 25/ 13	10/ 28/ 14	2,919	2,542	377
TIFFANY & CONEW	191 0000	08/ 05/ 13	10/ 24/ 14	18,014	15,515	2,499
UNILEVERPLC NEW ADR	377 0000	08/ 05/ 13	10/ 24/ 14	14,704	15,642	(938)
UNILEVERPLC NEW ADR	85 0000	08/ 05/ 13	10/ 27/ 14	3,324	3,527	(203)
UNILEVERPLC NEW ADR	2 0000	09/ 13/ 13	10/ 27/ 14	78	78	(0)
VERISK ANALYTICS INC	143 0000	09/ 13/ 13	10/ 23/ 14	8,751	9,310	(559)
VERISK ANALYTICS INC	130 0000	09/ 13/ 13	10/ 24/ 14	8,008	8,464	(455)
VERISK ANALYTICS INC	54 0000	09/ 13/ 13	10/ 27/ 14	3,357	3,516	(159)
VERISK ANALYTICS INC	102 0000	10/ 25/ 13	10/ 27/ 14	6,341	6,939	(598)
VERISK ANALYTICS INC	214 0000	10/ 25/ 13	10/ 28/ 14	13,455	14,559	(1,104)
GREATPORTLAND ESTATES	5 0000	08/ 06/ 13	10/ 29/ 14	54	43	11
UNIBAIL RODAMCO	11 0000	08/ 06/ 13	10/ 17/ 14	2,635	2,758	(123)
UNIBAIL RODAMCO	1 0000	09/ 16/ 13	10/ 17/ 14	240	239	1
UNIBAIL RODAMCO	8 0000	09/ 16/ 13	10/ 20/ 14	1,931	1,911	21
LEGIMMOBILIEN AGNAMEN-	5 0000	08/ 06/ 13	10/ 29/ 14	345	252	93
WILLIAMS COMPANIES DEL	76 0000	08/ 05/ 13	10/ 28/ 14	4,082	2,747	1,335
WOODWARD INC	32.0000	08/ 05/ 13	10/ 14/ 14	1,480	1,348	132
WOODWARD INC	45 0000	09/ 13/ 13	10/ 14/ 14	2,082	1,838	244
CHEUNG KONGHOLDINGS	85 0000	08/ 06/ 13	10/ 06/ 14	1,413	1,260	153
DERWENT LONDON PLC	5 0000	08/ 06/ 13	10/ 29/ 14	235	186	49
WELLCAREHLTH PLANS INC	27 0000	08/ 05/ 13	09/ 29/ 14	1,636	1,654	(18)
LAND SECGRPOD GBP	15 0000	08/ 06/ 13	10/ 29/ 14	263	220	43
KLEPIERRE ORD EUR8	5 0000	08/ 06/ 13	10/ 29/ 14	214	223	(8)
WASMASH SERIES EC FUND	5008 0000	08/ 05/ 13	10/ 29/ 14	47,927	46,624	1,302
WASMASH SERIES C FUND	1929 0000	09/ 13/ 13	10/ 29/ 14	18,711	17,920	791
WASMASH SERIES M FUND	6470.0000	08/ 05/ 13	10/ 29/ 14	70,200	66,382	3,817
TOTAL LONG TERM				1,846,002	1,763,683	82,319

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10/1/2024 through 9/30/2015
Capital Gains - Book Basis

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM							
NT 03-99818	ANALOG DEVICES INC	1,735 000	3/27/2014	10/10/2014	76,348	92,977	(16,629)
NT 03-99818	ANALOG DEVICES INC	435 000	5/13/2014	10/10/2014	19,142	22,490	(3,348)
NT 03-99818	CBS OUTDOORS AMERS INC	1,943.269	8/6/2014	10/10/2014	56,487	63,707	(7,220)
NT 03-99818	CONSTELLIUM NV CL A	1,659 000	3/11/2014	10/14/2014	28,183	47,760	(19,577)
NT 03-99818	CONSTELLIUM NV CL A	971 000	3/12/2014	10/14/2014	16,495	27,628	(11,133)
NT 03-99818	RED HAT INC	515 000	12/19/2013	10/14/2014	28,229	25,294	2,934
NT 03-99818	UMPQUA HLDGS CORP	45 000	2/5/2014	10/15/2014	704	799	(95)
NT 03-99818	UMPQUA HLDGS CORP	1,035 000	2/11/2014	10/15/2014	16,195	17,733	(1,538)
NT 03-99818	UMPQUA HLDGS CORP	940 000	4/28/2014	10/15/2014	14,709	16,650	(1,942)
NT 03-99818	COMCAST CORP CL A	475 000	1/28/2014	11/13/2014	25,694	25,457	237
NT 03-99818	COMCAST CORP CL A	430 000	2/5/2014	11/13/2014	23,259	23,512	(253)
NT 03-99818	COMCAST CORP CL A	445 000	7/7/2014	11/13/2014	24,071	24,162	(91)
NT 03-99818	LYONDELLBASELL INDUSTRIES	240 000	1/27/2014	12/1/2014	18,457	18,151	306
NT 03-99818	COMCAST CORP CL A	185 000	1/28/2014	12/4/2014	10,425	9,915	510
NT 03-99818	COMCAST CORP CL A	475 000	2/19/2014	12/4/2014	26,768	25,206	1,562
NT 03-99818	COMCAST CORP CL A	50 000	10/14/2014	12/4/2014	2,818	2,615	203
NT 03-99818	EASTMAN CHEMICAL CO	905 000	9/19/2014	12/19/2014	68,381	76,902	(8,521)
NT 03-99818	NXP SEMICONDUCTORS	185 000	7/1/2014	12/19/2014	14,207	12,493	1,715
NT 03-99818	MINERALS TECHNOLOGIES INC	113 000	9/24/2014	1/5/2015	7,366	7,126	240
NT 03-99818	MINERALS TECHNOLOGIES INC	312 000	9/25/2014	1/5/2015	20,338	19,747	591
NT 03-99818	MINERALS TECHNOLOGIES INC	189 000	9/29/2014	1/5/2015	12,320	11,971	349
NT 03-99818	MINERALS TECHNOLOGIES INC	228 000	9/24/2014	1/6/2015	14,499	14,379	121
NT 03-99818	MINERALS TECHNOLOGIES INC	378 000	9/26/2014	1/6/2015	24,039	23,817	222
NT 03-99818	COVIDIEN PLC	910 000	9/2/2014	1/27/2015	98,966	78,821	20,146
NT 03-99818	MICROSOFT CORP	480 000	1/2/2015	1/28/2015	20,259	22,410	(2,151)
NT 03-99818	MICROSOFT CORP	1,840 000	6/6/2014	2/3/2015	76,057	76,624	(567)
NT 03-99818	MICROSOFT CORP	935 000	10/9/2014	2/3/2015	38,649	43,007	(4,358)
NT 03-99818	MICROSOFT CORP	50 000	1/2/2015	2/3/2015	2,067	2,334	(268)
NT 03-99818	INTUIT INC	825 000	12/19/2014	2/11/2015	73,190	78,796	(5,607)
NT 03-99818	MEDTRONIC HLDG LTD	0 960	1/27/2015	2/13/2015	69	74	(5)
NT 03-99818	LPL FINANCIAL HOLDINGS	1,210 000	9/24/2014	4/29/2015	49,062	58,612	(9,550)
NT 03-99818	LPL FINANCIAL HOLDINGS	360 000	9/25/2014	4/29/2015	14,597	17,437	(2,840)
NT 03-99818	LPL FINANCIAL HOLDINGS	475 000	10/22/2014	4/29/2015	19,260	19,270	(11)
NT 03-99818	WABCO HLDGS INC	255 000	10/1/2014	4/30/2015	31,888	22,927	8,961
NT 03-99818	WORLD FUEL SERVICE	167 000	11/25/2014	4/30/2015	9,255	7,696	1,560
NT 03-99818	WORLD FUEL SERVICE	645 000	12/12/2014	4/30/2015	35,746	30,449	5,297
NT 03-99818	WORLD FUEL SERVICE	265 000	11/24/2014	5/5/2015	13,685	12,126	1,560
NT 03-99818	WORLD FUEL SERVICE	525 000	11/25/2014	5/5/2015	27,112	24,192	2,920
NT 03-99818	WORLD FUEL SERVICE	413 000	11/21/2014	5/6/2015	20,908	18,589	2,318
NT 03-99818	WORLD FUEL SERVICE	360 000	11/24/2014	5/6/2015	18,224	16,473	1,752
NT 03-99818	TIME WARNER CABLE INC	180 000	11/13/2014	5/27/2015	32,842	25,341	7,501
NT 03-99818	TIME WARNER CABLE INC	105 000	12/4/2014	5/27/2015	19,158	15,595	3,563
NT 03-99818	DELPHI AUTOMOTIVE PLC	220 000	4/30/2015	7/14/2015	17,628	18,333	(706)
NT 03-99818	TIME WARNER CABLE INC	365 000	11/13/2014	8/27/2015	68,317	51,386	16,931
NT 03-99818	DISCOVER FINL SVCS	375 000	1/22/2015	9/11/2015	19,601	21,497	(1,895)
NT 03-99818	DELPHI AUTOMOTIVE PLC	1,285 000	2/6/2015	9/24/2015	92,188	99,119	(6,930)
NT 03-99818	DELPHI AUTOMOTIVE PLC	630 000	4/30/2015	9/24/2015	45,197	52,500	(7,302)
TOTAL SHORT TERM					1,393,057	1,424,099	(31,041)
LONG TERM							
NT 03-99818	SCHLUMBERGER LTD	375 000	8/23/2013	10/9/2014	35,633	30,774	4,858
NT 03-99818	WESCO INTL INC	829 000	5/10/2013	10/9/2014	62,227	61,043	1,184
NT 03-99818	WESCO INTL INC	70 000	8/28/2013	10/9/2014	5,254	5,236	19
NT 03-99818	CBS OUTDOORS AMERS INC	397 731	8/23/2013	10/10/2014	11,561	12,039	(478)
NT 03-99818	RED HAT INC	1,170 000	8/28/2013	10/14/2014	64,131	60,463	3,668
NT 03-99818	UMPQUA HLDGS CORP	3,541 000	5/10/2013	10/14/2014	57,411	44,342	13,069
NT 03-99818	UMPQUA HLDGS CORP	460 000	8/28/2013	10/14/2014	7,458	7,813	(355)
NT 03-99818	UMPQUA HLDGS CORP	682 000	9/29/2013	10/14/2014	11,057	11,113	(55)
NT 03-99818	UMPQUA HLDGS CORP	1,317 000	5/10/2013	10/15/2014	20,608	16,492	4,116
NT 03-99818	MACYS INC	665 000	6/20/2013	10/28/2014	38,155	32,313	5,842
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	0 500	8/23/2013	11/3/2014	15	13	2
NT 03-99818	LYONDELLBASELL INDUSTRIES	390 000	5/7/2013	11/4/2014	32,615	24,524	8,091
NT 03-99818	WHITING PETE CORP	505 000	8/23/2013	11/4/2014	28,294	25,635	2,659
NT 03-99818	AIR LEASE CORP CL A	485 000	5/7/2013	11/6/2014	18,109	14,324	3,785

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Capital Gains - Book Basis

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
NT 03-99818	ALPHABET INC CL C	62.000	8/23/2013	11/13/2014	33,787	26,962	6,826
NT 03-99818	GUIDEWIRE SOFTWARE INC	295.000	10/10/2013	11/13/2014	15,274	13,519	1,755
NT 03-99818	TJX COS INC	485.000	8/23/2013	11/13/2014	30,687	26,357	4,329
NT 03-99818	ITT CORP	1,545.000	8/23/2013	12/1/2014	61,842	53,216	8,626
NT 03-99818	LYONDELLBASELL INDUSTRIES	568.000	5/7/2013	12/1/2014	43,682	35,717	7,965
NT 03-99818	HOSPIRA INC	410.000	8/23/2013	12/19/2014	25,582	16,506	9,075
NT 03-99818	WHITING PETE CORP	735.000	8/23/2013	1/2/2015	24,113	37,310	(13,198)
NT 03-99818	BAXTER INTERNTL INC	853.000	5/10/2013	1/7/2015	60,834	58,207	2,627
NT 03-99818	BAXTER INTERNTL INC	495.000	8/28/2013	1/7/2015	35,302	35,608	(306)
NT 03-99818	AGILENT TECHNOLOGIES INC	1,429.000	5/10/2013	1/8/2015	58,317	43,137	15,180
NT 03-99818	AGILENT TECHNOLOGIES INC	360.000	8/28/2013	1/8/2015	14,692	12,898	1,793
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	714.000	5/10/2013	1/8/2015	24,300	17,058	7,241
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	180.000	8/23/2013	1/8/2015	6,126	4,301	1,825
NT 03-99818	METTLER-TOLEDO INTL INC	82.000	8/23/2013	1/8/2015	24,659	18,726	5,932
NT 03-99818	WHITING PETE CORP	874.000	5/10/2013	1/13/2015	23,858	41,536	(17,677)
NT 03-99818	WHITING PETE CORP	375.000	8/23/2013	1/13/2015	10,237	19,036	(8,799)
NT 03-99818	PRECISION CASTPARTS	114.000	8/23/2013	1/16/2015	22,869	24,849	(1,980)
NT 03-99818	WABCO HLDGS INC	338.000	11/26/2013	1/16/2015	31,628	29,466	2,161
NT 03-99818	WABCO HLDGS INC	66.000	11/25/2013	1/16/2015	6,176	5,688	488
NT 03-99818	VISA INC CL A	51.000	8/23/2013	1/22/2015	13,082	9,093	3,989
NT 03-99818	ASPEN TECHNOLOGY INC	1,080.000	8/23/2013	1/23/2015	35,296	37,198	(1,902)
NT 03-99818	PALL CORP	125.000	5/7/2013	1/28/2015	12,239	8,555	3,685
NT 03-99818	PALL CORP	65.000	8/23/2013	1/28/2015	6,365	4,615	1,750
NT 03-99818	REINSURANCE GROUP AMER INC	225.000	8/23/2013	1/28/2015	18,719	14,804	3,916
NT 03-99818	TREEHOUSE FOODS INC	170.000	8/23/2013	1/28/2015	15,429	11,513	3,916
NT 03-99818	HOSPIRA INC	268.000	8/23/2013	2/6/2015	23,437	10,790	12,648
NT 03-99818	HOSPIRA INC	105.000	5/7/2013	2/6/2015	9,193	3,440	5,753
NT 03-99818	HOSPIRA INC	1,147.000	8/23/2013	2/6/2015	100,425	46,178	54,248
NT 03-99818	LKQ CORP	1,231.000	1/27/2014	2/6/2015	33,181	32,615	566
NT 03-99818	METTLER-TOLEDO INTL INC	43.000	8/23/2013	2/6/2015	13,328	9,820	3,508
NT 03-99818	LKQ CORP	1,216.000	3/6/2009	2/26/2015	29,769	19,852	9,917
NT 03-99818	LKQ CORP	249.000	1/27/2014	2/26/2015	6,096	6,597	(501)
NT 03-99818	VISA INC CL A	59.000	8/23/2013	3/5/2015	16,155	10,519	5,636
NT 03-99818	ITT CORP	1,237.000	8/7/2013	3/12/2015	49,434	42,054	7,380
NT 03-99818	ITT CORP	250.000	8/23/2013	3/12/2015	9,991	8,611	1,380
NT 03-99818	ITT CORP	263.000	8/7/2013	3/13/2015	10,426	8,941	1,485
NT 03-99818	PERRIGO CO LTD	122.000	12/19/2013	4/23/2015	24,478	18,951	5,526
NT 03-99818	ALPHABET INC CL C	0.810	8/23/2013	4/27/2015	450	351	99
NT 03-99818	WABCO HLDGS INC	412.000	11/22/2013	4/30/2015	51,521	35,275	16,246
NT 03-99818	WABCO HLDGS INC	29.000	11/25/2013	4/30/2015	3,626	2,499	1,127
NT 03-99818	WABCO HLDGS INC	260.000	2/13/2014	4/30/2015	32,513	24,795	7,718
NT 03-99818	PALL CORP	758.000	5/7/2013	5/20/2015	93,956	51,877	42,079
NT 03-99818	AIR LEASE CORP CL A	1,136.000	5/7/2013	6/30/2015	38,752	33,550	5,202
NT 03-99818	AIR LEASE CORP CL A	461.000	8/23/2013	6/30/2015	15,726	12,288	3,438
NT 03-99818	MACYS INC	535.000	6/20/2013	7/8/2015	35,752	25,996	9,756
NT 03-99818	MACYS INC	830.000	8/28/2013	7/8/2015	55,466	37,047	18,419
NT 03-99818	HOLOGIC INC	106.000	8/23/2013	7/9/2015	4,034	2,413	1,621
NT 03-99818	AMERICAN INTL GROUP INC	35.000	8/23/2013	7/14/2015	2,227	1,661	565
NT 03-99818	HOSPIRA INC	1,732.000	5/7/2013	7/24/2015	154,371	56,744	97,627
NT 03-99818	HOSPIRA INC	2,000.000	10/20/2011	7/24/2015	178,257	178,590	(333)
NT 03-99818	HOSPIRA INC	2,000.000	6/25/2012	7/24/2015	178,257	178,590	(333)
NT 03-99818	HOSPIRA INC	1,885.000	10/20/2011	8/26/2015	169,285	168,321	964
NT 03-99818	PRECISION CASTPARTS	63.000	8/23/2013	8/27/2015	14,423	13,732	690
NT 03-99818	HOSPIRA INC	1,115.000	10/20/2011	9/3/2015	100,350	99,564	786
NT 03-99818	DISCOVER FINL SVCS	1,296.000	5/7/2013	9/11/2015	67,742	59,621	8,121
NT 03-99818	DISCOVER FINL SVCS	1,565.000	8/23/2013	9/11/2015	81,803	76,929	4,874
NT 03-99818	ENERGIZER HLDGS INC	965.000	8/23/2013	9/24/2015	38,744	28,503	10,241
NT 03-99818	ENERGIZER HLDGS INC	150.000	1/31/2014	9/24/2015	6,022	4,259	1,763
TOTAL LONG TERM					2,696,811	2,262,970	433,841
OVERALL TOTAL					4,089,868	3,687,069	402,799

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Capital Gains - Tax

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
SHORT TERM							
NT 03-99818	ANALOG DEVICES INC	1,735 000	3/27/2014	10/10/2014	76,348	92,977	(16,629)
NT 03-99818	ANALOG DEVICES INC	435 000	5/13/2014	10/10/2014	19,142	22,490	(3,348)
NT 03-99818	CBS OUTDOORS AMERS INC	1,943 269	8/6/2014	10/10/2014	56,487	63,918	(7,430)
NT 03-99818	CONSTELLUM NV CL A	1,659 000	3/11/2014	10/14/2014	28,183	47,760	(19,577)
NT 03-99818	CONSTELLUM NV CL A	971 000	3/12/2014	10/14/2014	16,495	27,628	(11,133)
NT 03-99818	RED HAT INC	515 000	12/19/2013	10/14/2014	28,229	25,294	2,934
NT 03-99818	UMPQUA HLDGS CORP	45 000	2/5/2014	10/15/2014	704	799	(95)
NT 03-99818	UMPQUA HLDGS CORP	1,035 000	2/11/2014	10/15/2014	16,195	17,733	(1,538)
NT 03-99818	UMPQUA HLDGS CORP	940 000	4/28/2014	10/15/2014	14,709	16,650	(1,942)
NT 03-99818	COMCAST CORP CL A	475 000	1/28/2014	11/13/2014	25,694	25,457	237
NT 03-99818	COMCAST CORP CL A	430 000	2/5/2014	11/13/2014	23,259	23,512	(253)
NT 03-99818	COMCAST CORP CL A	445 000	7/7/2014	11/13/2014	24,071	24,162	(91)
NT 03-99818	LYONDELLBASELL INDUSTRIES	240 000	1/27/2014	12/1/2014	18,457	18,151	306
NT 03-99818	COMCAST CORP CL A	185 000	1/28/2014	12/4/2014	10,425	9,915	510
NT 03-99818	COMCAST CORP CL A	475 000	2/19/2014	12/4/2014	26,768	25,206	1,562
NT 03-99818	COMCAST CORP CL A	50 000	10/14/2014	12/4/2014	2,818	2,615	203
NT 03-99818	EASTMAN CHEMICAL CO	905 000	9/19/2014	12/19/2014	68,381	76,902	(8,521)
NT 03-99818	NXP SEMICONDUCTORS	185 000	7/1/2014	12/19/2014	14,207	12,493	1,715
NT 03-99818	MINERALS TECHNOLOGIES INC	113 000	9/24/2014	1/5/2015	7,366	7,126	240
NT 03-99818	MINERALS TECHNOLOGIES INC	312 000	9/25/2014	1/5/2015	20,338	19,747	591
NT 03-99818	MINERALS TECHNOLOGIES INC	189 000	9/29/2014	1/5/2015	12,320	11,971	349
NT 03-99818	MINERALS TECHNOLOGIES INC	228 000	9/24/2014	1/6/2015	14,499	14,379	121
NT 03-99818	MINERALS TECHNOLOGIES INC	378 000	9/26/2014	1/6/2015	24,039	23,817	222
NT 03-99818	COVIDIEN PLC	910 000	9/2/2014	1/27/2015	98,966	78,821	20,146
NT 03-99818	MICROSOFT CORP	480 000	1/2/2015	1/28/2015	20,259	22,410	(2,151)
NT 03-99818	MICROSOFT CORP	1,840 000	6/6/2014	2/3/2015	76,057	76,624	(567)
NT 03-99818	MICROSOFT CORP	935 000	10/9/2014	2/3/2015	38,649	43,007	(4,358)
NT 03-99818	MICROSOFT CORP	50 000	1/2/2015	2/3/2015	2,067	2,334	(268)
NT 03-99818	INTUIT INC	825 000	12/19/2014	2/11/2015	73,190	78,796	(5,607)
NT 03-99818	MEDTRONIC HLDG LTD	0 960	1/27/2015	2/13/2015	69	74	(5)
NT 03-99818	LPL FINANCIAL HOLDINGS	1,210 000	9/24/2014	4/29/2015	49,062	58,612	(9,550)
NT 03-99818	LPL FINANCIAL HOLDINGS	360 000	9/25/2014	4/29/2015	14,597	17,437	(2,840)
NT 03-99818	LPL FINANCIAL HOLDINGS	475 000	10/22/2014	4/29/2015	19,260	19,270	(11)
NT 03-99818	WABCO HLDGS INC	255 000	10/1/2014	4/30/2015	31,888	22,927	8,961
NT 03-99818	WORLD FUEL SERVICE	167 000	11/25/2014	4/30/2015	9,255	7,696	1,560
NT 03-99818	WORLD FUEL SERVICE	645 000	12/12/2014	4/30/2015	35,746	30,449	5,297
NT 03-99818	WORLD FUEL SERVICE	265 000	11/24/2014	5/5/2015	13,685	12,126	1,560
NT 03-99818	WORLD FUEL SERVICE	525 000	11/25/2014	5/5/2015	27,112	24,192	2,920
NT 03-99818	WORLD FUEL SERVICE	413 000	11/21/2014	5/6/2015	20,908	18,589	2,318
NT 03-99818	WORLD FUEL SERVICE	360 000	11/24/2014	5/6/2015	18,224	16,473	1,752
NT 03-99818	TIME WARNER CABLE INC	180 000	11/13/2014	5/27/2015	32,842	25,341	7,501
NT 03-99818	TIME WARNER CABLE INC	105 000	12/4/2014	5/27/2015	19,158	15,595	3,563
NT 03-99818	DELPHI AUTOMOTIVE PLC	220 000	4/30/2015	7/14/2015	17,628	18,333	(706)
NT 03-99818	TIME WARNER CABLE INC	365 000	11/13/2014	8/27/2015	68,317	51,386	16,931
NT 03-99818	DISCOVER FINL SVCS	375 000	1/22/2015	9/11/2015	19,601	21,497	(1,895)
NT 03-99818	DELPHI AUTOMOTIVE PLC	1,285 000	2/6/2015	9/24/2015	92,188	99,119	(6,930)
NT 03-99818	DELPHI AUTOMOTIVE PLC	630 000	4/30/2015	9/24/2015	45,197	52,500	(7,302)
TOTAL SHORT TERM					1,393,057	1,424,310	(31,252)
LONG TERM							
NT 03-99818	SCHLUMBERGER LTD	375 000	8/23/2013	10/9/2014	35,633	30,774	4,858
NT 03-99818	WESCO INTL INC	829 000	5/10/2013	10/9/2014	62,227	61,043	1,184
NT 03-99818	WESCO INTL INC	70 000	8/28/2013	10/9/2014	5,254	5,236	19
NT 03-99818	CBS OUTDOORS AMERS INC	397 731	8/23/2013	10/10/2014	11,561	9,712	1,849
NT 03-99818	RED HAT INC	1,170 000	8/28/2013	10/14/2014	64,131	60,463	3,668
NT 03-99818	UMPQUA HLDGS CORP	3,541 000	5/10/2013	10/14/2014	57,411	44,342	13,069
NT 03-99818	UMPQUA HLDGS CORP	460 000	8/28/2013	10/14/2014	7,458	7,813	(355)
NT 03-99818	UMPQUA HLDGS CORP	682 000	9/29/2013	10/14/2014	11,057	11,113	(55)
NT 03-99818	UMPQUA HLDGS CORP	1,317 000	5/10/2013	10/15/2014	20,608	16,492	4,116
NT 03-99818	MACYS INC	665 000	6/20/2013	10/28/2014	38,155	32,313	5,842
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	0 500	8/23/2013	11/3/2014	15	13	2
NT 03-99818	LYONDELLBASELL INDUSTRIES	390 000	5/7/2013	11/4/2014	32,615	24,524	8,091
NT 03-99818	WHITING PETE CORP	505 000	8/23/2013	11/4/2014	28,294	25,635	2,659
NT 03-99818	AIR LEASE CORP CL A	485 000	5/7/2013	11/6/2014	18,109	14,324	3,785

Northern Trust 03-99818
10/1/2014 through 9/30/2015
Capital Gains - Tax

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
NT 03-99818	ALPHABET INC CL C	62 000	8/23/2013	11/13/2014	33,787	26,962	6,826
NT 03-99818	GUIDEWIRE SOFTWARE INC	295 000	10/10/2013	11/13/2014	15,274	13,519	1,755
NT 03-99818	TJX COS INC	485 000	8/23/2013	11/13/2014	30,687	26,357	4,329
NT 03-99818	ITT CORP	1,545 000	8/23/2013	12/1/2014	61,842	53,216	8,626
NT 03-99818	LYONDELLBASELL INDUSTRIES	568 000	5/7/2013	12/1/2014	43,682	35,717	7,965
NT 03-99818	HOSPIRA INC	410 000	8/23/2013	12/19/2014	25,582	16,506	9,075
NT 03-99818	WHITING PETE CORP	735 000	8/23/2013	1/2/2015	24,113	37,310	(13,198)
NT 03-99818	BAXTER INTERNTL INC	853 000	5/10/2013	1/7/2015	60,834	58,207	2,627
NT 03-99818	BAXTER INTERNTL INC	495 000	8/28/2013	1/7/2015	35,302	35,608	(306)
NT 03-99818	AGILENT TECHNOLOGIES INC	1,429 000	5/10/2013	1/8/2015	58,317	43,137	15,180
NT 03-99818	AGILENT TECHNOLOGIES INC	360 000	8/28/2013	1/8/2015	14,692	12,898	1,793
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	714 000	5/10/2013	1/8/2015	24,300	17,058	7,241
NT 03-99818	KEYSIGHT TECHNOLOGIES INC	180 000	8/23/2013	1/8/2015	6,126	4,301	1,825
NT 03-99818	METTLER-TOLEDO INTL INC	82 000	8/23/2013	1/8/2015	24,659	18,726	5,932
NT 03-99818	WHITING PETE CORP	874 000	5/10/2013	1/13/2015	23,858	41,536	(17,677)
NT 03-99818	WHITING PETE CORP	375 000	8/23/2013	1/13/2015	10,237	19,036	(8,799)
NT 03-99818	PRECISION CASTPARTS	114 000	8/23/2013	1/16/2015	22,869	24,849	(1,980)
NT 03-99818	WABCO HLDGS INC	338 000	11/26/2013	1/16/2015	31,628	29,466	2,161
NT 03-99818	WABCO HLDGS INC	66 000	11/25/2013	1/16/2015	6,176	5,688	488
NT 03-99818	VISA INC CL A	51 000	8/23/2013	1/22/2015	13,082	9,093	3,989
NT 03-99818	ASPEN TECHNOLOGY INC	1,080 000	8/23/2013	1/23/2015	35,296	37,198	(1,902)
NT 03-99818	PALL CORP	125 000	5/7/2013	1/28/2015	12,239	8,555	3,685
NT 03-99818	PALL CORP	65 000	8/23/2013	1/28/2015	6,365	4,615	1,750
NT 03-99818	REINSURANCE GROUP AMER INC	225 000	8/23/2013	1/28/2015	18,719	14,804	3,916
NT 03-99818	TREEHOUSE FOODS INC	170 000	8/23/2013	1/28/2015	15,429	11,513	3,916
NT 03-99818	HOSPIRA INC	268 000	8/23/2013	2/6/2015	23,437	10,790	12,648
NT 03-99818	HOSPIRA INC	105 000	5/7/2013	2/6/2015	9,193	3,440	5,753
NT 03-99818	HOSPIRA INC	1,147 000	8/23/2013	2/6/2015	100,425	46,178	54,248
NT 03-99818	LKQ CORP	1,231 000	1/27/2014	2/6/2015	33,181	32,615	566
NT 03-99818	METTLER-TOLEDO INTL INC	43 000	8/23/2013	2/6/2015	13,328	9,820	3,508
NT 03-99818	LKQ CORP	1,216 000	3/6/2009	2/26/2015	29,769	7,878	21,891
NT 03-99818	LKQ CORP	249 000	1/27/2014	2/26/2015	6,096	6,597	(501)
NT 03-99818	VISA INC CL A	59 000	8/23/2013	3/5/2015	16,155	10,519	5,636
NT 03-99818	ITT CORP	1,237 000	8/7/2013	3/12/2015	49,434	42,054	7,380
NT 03-99818	ITT CORP	250 000	8/23/2013	3/12/2015	9,991	8,611	1,380
NT 03-99818	ITT CORP	263 000	8/7/2013	3/13/2015	10,426	8,941	1,485
NT 03-99818	PERRIGO CO LTD	122 000	12/19/2013	4/23/2015	24,478	18,951	5,526
NT 03-99818	ALPHABET INC CL C	0 810	8/23/2013	4/27/2015	450	351	99
NT 03-99818	WABCO HLDGS INC	412 000	11/22/2013	4/30/2015	51,521	35,275	16,246
NT 03-99818	WABCO HLDGS INC	29 000	11/25/2013	4/30/2015	3,626	2,499	1,127
NT 03-99818	WABCO HLDGS INC	260 000	2/13/2014	4/30/2015	32,513	24,795	7,718
NT 03-99818	PALL CORP	758 000	5/7/2013	5/20/2015	93,956	51,877	42,079
NT 03-99818	AIR LEASE CORP CL A	1,136 000	5/7/2013	6/30/2015	38,752	33,550	5,202
NT 03-99818	AIR LEASE CORP CL A	461 000	8/23/2013	6/30/2015	15,726	12,288	3,438
NT 03-99818	MACYS INC	535 000	6/20/2013	7/8/2015	35,752	25,996	9,756
NT 03-99818	MACYS INC	830 000	8/28/2013	7/8/2015	55,466	37,047	18,419
NT 03-99818	HOLOGIC INC	106 000	8/23/2013	7/9/2015	4,034	2,413	1,621
NT 03-99818	AMERICAN INTL GROUP INC	35 000	8/23/2013	7/14/2015	2,227	1,661	565
NT 03-99818	HOSPIRA INC	1,732 000	5/7/2013	7/24/2015	154,371	56,744	97,627
NT 03-99818	HOSPIRA INC	2,000 000	10/20/2011	7/24/2015	178,257	58,984	119,273
NT 03-99818	HOSPIRA INC	2,000 000	6/25/2012	7/24/2015	178,257	66,574	111,684
NT 03-99818	HOSPIRA INC	1,885 000	10/20/2011	8/26/2015	169,285	55,592	113,692
NT 03-99818	PRECISION CASTPARTS	63 000	8/23/2013	8/27/2015	14,423	13,732	690
NT 03-99818	HOSPIRA INC	1,115 000	10/20/2011	9/3/2015	100,350	32,884	67,466
NT 03-99818	DISCOVER FINL SVCS	1,296 000	5/7/2013	9/11/2015	67,742	59,621	8,121
NT 03-99818	DISCOVER FINL SVCS	1,565 000	8/23/2013	9/11/2015	81,803	76,929	4,874
NT 03-99818	ENERGIZER HLDGS INC	965 000	8/23/2013	9/24/2015	38,744	28,503	10,241
NT 03-99818	ENERGIZER HLDGS INC	150 000	1/31/2014	9/24/2015	6,022	4,259	1,763
TOTAL LONG TERM					2,696,811	1,837,639	859,172
OVERALL TOTAL					4,089,868	3,261,948	827,920