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Return of Private Foundation

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

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2015

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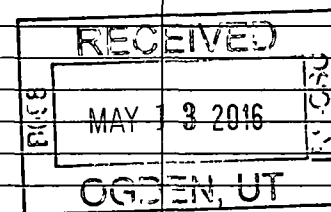
For calendar year 2015 or tax year beginning

, and ending

Name of foundation DEXTRA BALDWIN MCGONAGLE FOUNDATION, INC		A Employer identification number 13-6219236
Number and street (or P.O. box number if mail is not delivered to street address) C/O PKF O'CONNOR DAVIES, 665 5TH AVE		B Telephone number 914 419-3179
City or town, state or province, country, and ZIP or foreign postal code NEW YORK, NY 10022-5342		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) \$ 19,379,089.	J Accounting method: ☐ Cash ☐ Accrual ☒ Other (specify) MODIFIED CASH	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				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		725.	725.		STATEMENT 1
4 Dividends and interest from securities		343,190.	343,190.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		194,358.			
b Gross sales price for all assets on line 6a		1,599,279.			
7 Capital gain net income (from Part IV, line 2)			194,358.		
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		470,812.	470,812.		STATEMENT 3
12 Total Add lines 1 through 11		1,009,085.	1,009,085.		
13 Compensation of officers, directors, trustees, etc		184,440.	92,220.		92,220.
14 Other employee salaries and wages					
15 Pension plans, employee benefits		72,439.	36,220.		36,219.
16a Legal fees STMT 4		2,000.	0.		2,000.
b Accounting fees STMT 5		9,549.	0.		9,549.
c Other professional fees STMT 6		18,338.	18,338.		0.
17 Interest					
18 Taxes STMT 7		10,686.	686.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings		6,706.	3,353.		3,353.
22 Printing and publications		3,235.	0.		3,235.
23 Other expenses STMT 8		23,938.	15,705.		8,233.
24 Total operating and administrative expenses. Add lines 13 through 23		331,331.	166,522.		154,809.
25 Contributions, gifts, grants paid		949,000.			949,000.
26 Total expenses and disbursements. Add lines 24 and 25		1,280,331.	166,522.		1,103,809.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<271,246.>			
b Net investment income (if negative, enter -0-)			842,563.		
c Adjusted net income (if negative, enter -0-)				N/A	

SCANNED MAY 18 2016

Rec'd in Batch MAY 16 2016
Corresponding and Administrative Expenses

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			
	2 Savings and temporary cash investments	1,678,737.	242,274.	242,274.
	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 9	777,929.	923,148.	973,436.
	b Investments - corporate stock STMT 10	2,581,562.	3,585,626.	5,447,928.
	c Investments - corporate bonds STMT 11	0.	72,206.	68,713.
	11 Investments - land, buildings, and equipment: basis ▶			
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 12	4,272,966.	4,216,104.	12,634,267.	
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶ ACCRUED INTEREST)	11,881.	12,471.	12,471.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	9,323,075.	9,051,829.	19,379,089.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	9,323,075.	9,051,829.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances	9,323,075.	9,051,829.	
31 Total liabilities and net assets/fund balances	9,323,075.	9,051,829.		

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	9,323,075.
2 Enter amount from Part I, line 27a	2	<271,246.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	9,051,829.
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	9,051,829.

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 PUBLICLY TRADED SECURITIES	P	VARIOUS	VARIOUS
b CAPITAL GAINS DIVIDENDS			
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 1,581,680.		1,404,921.	176,759.
b 17,599.			17,599.
c			
d			
e			

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			176,759.
b			17,599.
c			
d			
e			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	194,358.
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))
2014	1,169,453.	20,001,726.	.058468
2013	896,423.	19,398,692.	.046210
2012	741,900.	18,731,859.	.039606
2011	625,828.	17,469,496.	.035824
2010	454,016.	17,142,958.	.026484

2 Total of line 1, column (d)	2	.206592
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	.041318
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	19,679,560.
5 Multiply line 4 by line 3	5	813,120.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	8,426.
7 Add lines 5 and 6	7	821,546.
8 Enter qualifying distributions from Part XII, line 4	8	1,103,809.

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)		1	8,426.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		2	0.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		3	8,426.
3 Add lines 1 and 2		4	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		5	8,426.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2015 estimated tax payments and 2014 overpayment credited to 2015	6a	40,238.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	40,238.	
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	31,812.	
11 Enter the amount of line 10 to be: Credited to 2016 estimated tax ☒ 31,812. Refunded ☐ 0.	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>NY, VT</u>		
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 2015 or the taxable year beginning in 2015 (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

Part VII-A Statements Regarding Activities (continued)

	Yes	No
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)		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)		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>N/A</u>	X	
14 The books are in care of ► <u>PKF O'CONNOR DAVIES, LLP</u> Telephone no. ► <u>212 286-2600</u> Located at ► <u>665 5TH AVE, NEW YORK, NY</u> ZIP+4 ► <u>10022-5342</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 ► <u>15</u> <u>N/A</u>		
16 At any time during calendar year 2015, 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. If "Yes," enter the name of the foreign country ►		X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly): (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☒ Yes ☐ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	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 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ 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.) <u>N/A</u> c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____	2b	
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 2015 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 2015) <u>N/A</u>	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 2015?	4b	X

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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

☐ Yes ☒ No

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

N/A

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 13		184,440.	58,330.	0.

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

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

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

0

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

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

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	

Total. Add lines 1 through 3

0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	18,882,908.
b	Average of monthly cash balances	1b	1,083,866.
c	Fair market value of all other assets	1c	12,475.
d	Total (add lines 1a, b, and c)	1d	19,979,249.
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	19,979,249.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	299,689.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	19,679,560.
6	Minimum investment return. Enter 5% of line 5	6	983,978.

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	983,978.
2a	Tax on investment income for 2015 from Part VI, line 5	2a	8,426.
b	Income tax for 2015. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	8,426.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	975,552.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	975,552.
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	975,552.

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	1,103,809.
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	1,103,809.
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	8,426.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,095,383.

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 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				975,552.
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2015:				
a From 2010				
b From 2011				
c From 2012				
d From 2013				
e From 2014	193,427.			
f Total of lines 3a through e	193,427.			
4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 1,103,809.				
a Applied to 2014, 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 2015 distributable amount				975,552.
e Remaining amount distributed out of corpus	128,257.			
5 Excess distributions carryover applied to 2015 (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	321,684.			
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 2014. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016				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 2010 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	321,684.			
10 Analysis of line 9:				
a Excess from 2011				
b Excess from 2012				
c Excess from 2013				
d Excess from 2014	193,427.			
e Excess from 2015	128,257.			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
AGAPE ENTERPRISES FOUNDATION, INC 474 W MENLO AVE CLOVIS, CA 93612-0015	N/A	PC	EDUCATION	25,000.
AMERICAN TECHNION SOCIETY 55 E 59TH ST NEW YORK, NY 10022-1112	N/A	PC	GENERAL OPERATIONS	135,000.
ANTI-DEFAMATION LEAGUE 605 THIRD AVE NEW YORK, NY 10158-3560	N/A	PC	GENERAL OPERATIONS	5,000.
CENTRAL SYNAGOGUE 123 E 55TH ST NEW YORK, NY 10022-3502	N/A	PC	GENERAL OPERATIONS	15,000.
CHARITY NAVIGATOR 139 HARRISTOWN RD, STE 101 GLEN ROCK, NJ 07452-3304	N/A	PC	GENERAL OPERATIONS	10,000.
Total	SEE CONTINUATION SHEET(S)			949,000.
b Approved for future payment				
NONE				
Total				0.

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
CONNECTICUT RIVER WATERSHED COUNCIL, INC. 15 BANK ROW ST GREENFIELD, MA 01301-3511	N/A	PC	GENERAL OPERATIONS	50,000.
CORONADO SCHOOLS FOUNDATION 201 6TH ST CORONADO, CA 92118-1638	N/A	PC	EDUCATION	15,000.
DEMOS 220 FIFTH AVE, 2ND FL NEW YORK, NY 10001-7708	N/A	PC	GENERAL OPERATIONS	65,000.
EXPONENT PHILANTHROPY 1720 N ST, NW WASHINGTON, DC 20036-2907	N/A	PC	GENERAL OPERATIONS	3,000.
GINA GIBNEY DANCE, INC, 890 BROADWAY, 5TH FL NEW YORK, NY 10003-1211	N/A	PC	GENERAL OPERATIONS	20,000.
GOOD SAMARITAN HAVEN, INC. 105 N SEMINARY ST BARRE, VT 05641-3422	N/A	PC	GENERAL OPERATIONS	15,000.
HUDSON CITY SCHOOLS FOUNDATION, INC. PO BOX 473 HUDSON, OH 44236-0473	N/A	PC	EDUCATION	5,000.
KEVIN EIDT MEMORIAL SCHOLARSHIP FUND 7 BUMBLEBEE LANE NORWALK, CT 06851-1404	N/A	PC	SCHOLARSHIPS	10,000.
LEWISBORO LIBRARY 15 MAIN ST SOUTH SALEM, NY 10590-1413	N/A	PC	EDUCATION	1,000.
LOS ANGELES ARBORETUM FOUNDATION 301 NORTH BALDWIN AVE ARCADIA, CA 91007-2697	N/A	PC	EDUCATION	200,000.
Total from continuation sheets				759,000.

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
NAMI NYC METRO 505 EIGHTH AVE, STE 1103 NEW YORK, NY 10018-6505	N/A	PC	GENERAL OPERATIONS	60,000.
PALMS FOR LIFE FUND, INC. 217 E 31ST ST, UPPER FL NEW YORK, NY 10016-6302	N/A	PC	GENERAL OPERATIONS	35,000.
RIVERKEEPER, INC. 20 SECOR RD OSSINING, NY 10562-1056	N/A	PC	GENERAL OPERATIONS	200,000.
SOUTHERN POVERTY LAW CENTER, INC. 400 WASHINGTON AVE MONTGOMERY, AL 36104-4344	N/A	PC	GENERAL OPERATIONS	15,000.
UNIVERSITY OF CALIFORNIA BERKELEY FOUNDATION 2080 ADDISON ST, STE 4200 BERKELEY, CA 94720-4200	N/A	PC	EDUCATION	15,000.
VERMONT FOODBANK 33 PARKER RD BARRE, VT 05641-9106	N/A	PC	GENERAL OPERATIONS	15,000.
VETERAN'S PLACE 220 VINE ST NORTHFIELD, VT 05663-6751	N/A	PC	GENERAL OPERATIONS	25,000.
WIKIMEDIA FOUNDATION, INC. 149 NEW MONTGOMERY ST, FL 6 SAN FRANCISCO, CA 94105-3747	N/A	PC	EDUCATION	10,000.
Total from continuation sheets				

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

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
CHECKING ACCOUNT	16.	16.	
MONEY MARKET ACCOUNTS	44.	44.	
SAVINGS ACCOUNTS	665.	665.	
TOTAL TO PART I, LINE 3	725.	725.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
INVESTMENT ACCOUNTS	360,649.	17,599.	343,050.	343,050.	
THRU SCHEDULE K-1	140.	0.	140.	140.	
TO PART I, LINE 4	360,789.	17,599.	343,190.	343,190.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
ROYALTIES THRU SCHEDULE K-1	447,330.	447,330.	
NET RENTAL INCOME THRU SCHEDULE K-1	23,482.	23,482.	
TOTAL TO FORM 990-PF, PART I, LINE 11	470,812.	470,812.	

FORM 990-PF	LEGAL FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
RIKER, DANZIGM SCHERER, HYLAND, PERRETTI, LLP	2,000.	0.		2,000.	
TO FM 990-PF, PG 1, LN 16A	2,000.	0.		2,000.	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
PKF O'CONNOR DAVIES, LLP	9,549.	0.		9,549.	
TO FORM 990-PF, PG 1, LN 16B	9,549.	0.		9,549.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT MANAGEMENT FEES - WELLS FARGO	18,338.	18,338.		0.	
TO FORM 990-PF, PG 1, LN 16C	18,338.	18,338.		0.	

FORM 990-PF	TAXES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FEDERAL EXCISE TAX	10,000.	0.		0.	
FOREIGN TAXES WITHHELD	686.	686.		0.	
TO FORM 990-PF, PG 1, LN 18	10,686.	686.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
CONTINUING EDUCATION					
SEMINARS	1,053.	527.		526.	
DUES AND MEMBERSHIPS	2,957.	0.		2,957.	
FILING FEE	750.	0.		750.	
INTERNET ACCESS EXPENSE	1,376.	688.		688.	
OFFICE EQUIPMENT	4,524.	2,262.		2,262.	
OFFICE EXPENSES AND SUPPLIES	2,029.	1,015.		1,014.	
OTHER EXPENSES THRU SCHEDULE K-1	11,205.	11,205.		0.	
OTHER INVESTMENT FEES	8.	8.		0.	
CHARITABLE EXPENDITURES - EDUCATIONAL MATERIALS	36.	0.		36.	
TO FORM 990-PF, PG 1, LN 23	23,938.	15,705.		8,233.	

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS			STATEMENT	9
DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE	
SEE ATTACHMENT A	X		923,148.	973,436.	
TOTAL U.S. GOVERNMENT OBLIGATIONS			923,148.	973,436.	
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS					
TOTAL TO FORM 990-PF, PART II, LINE 10A			923,148.	973,436.	

FORM 990-PF	CORPORATE STOCK		STATEMENT	10
DESCRIPTION			BOOK VALUE	FAIR MARKET VALUE
SEE ATTACHMENT A			3,585,626.	5,447,928.
TOTAL TO FORM 990-PF, PART II, LINE 10B			3,585,626.	5,447,928.

FORM 990-PF	CORPORATE BONDS	STATEMENT 11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
SEE ATTACHMENT A	72,206.	68,713.
TOTAL TO FORM 990-PF, PART II, LINE 10C	72,206.	68,713.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 12
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS (SEE ATTACHMENT A)	COST	2,741,692.	2,709,778.
PARTNERSHIPS (SEE ATTACHMENT A)	COST	269,052.	8,899,358.
EXCHANGE-TRADED FUNDS (SEE ATTACHMENT A)	COST	887,524.	606,790.
FORIEGN GOVERNMENT BONDS (SEE ATTACHMENT A)	COST	8,316.	8,096.
REAL ESTATE INVESTMENT TRUSTS (SEE ATTACHMENT A)	COST	309,520.	410,245.
TOTAL TO FORM 990-PF, PART II, LINE 13		4,216,104.	12,634,267.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 13

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
JONATHAN G. SPANIER C/O PKF O'CONNOR DAVIES, 665 5TH AVE NEW YORK, NY 10022-5342	PRESIDENT, CEO 40.00	116,600.	31,530.	0.
DAVID B. SPANIER C/O PKF O'CONNOR DAVIES, 665 5TH AVE NEW YORK, NY 10022-5342	VICE PRESIDENT, SECRETARY 35.00	67,840.	26,800.	0.
MAURY SPANIER C/O PKF O'CONNOR DAVIES, 665 5TH AVE NEW YORK, NY 10022-5342	CHAIRMAN (UNTIL 04/08/2015) 1.00	0.	0.	0.
SHERYL SPANIER C/O PKF O'CONNOR DAVIES, 665 5TH AVE NEW YORK, NY 10022-5342	DIRECTORS 1.00	0.	0.	0.
JENNIFER SPANIER C/O PKF O'CONNOR DAVIES, 665 5TH AVE NEW YORK, NY 10022-5342	DIRECTORS 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		184,440.	58,330.	0.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 14

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

JONATHAN SPANIER, DEXTRA BALDWIN MCGONAGLE FOUNDATION, INC.
C/O PKF O'CONNOR DAVIES, 655 5TH AVE
NEW YORK, NY 10022-5342

TELEPHONE NUMBER

212 286-2600

FORM AND CONTENT OF APPLICATIONS

A ONE PAGE SUMMARY; FOUNDATION WILL REQUEST ADDITIONAL INFORMATION IF
INTERESTED.

ANY SUBMISSION DEADLINES

NO

RESTRICTIONS AND LIMITATIONS ON AWARDS

NONE

Schedule of Investments Held

Schedule of Investments Held					Column (b)	Column (c)
					December 31, 2015	
Description	Identifying Number/ CUSIP/Ticker Symbol	Attachment	Quantity/ Units/Shares	Valuation Method	Book Value	Fair Market Value
Line 10a: Investments - U.S. and state government obligations						
U.S. Government Obligations						
US Treas 3 75% 11/15/18	912828-JR-2 NR	N/A	780,000 00	Cost	\$ 777,929	\$ 834,600
U S Government Obligations	Attachment	Attachment A-2 Page 71 of 93	Attachment	Cost	75,062	72,954
U S. Government Obligations	Attachment	Attachment A-2 Page 72 of 93	Attachment	Cost	70,157	65,882
Total U.S. Government obligations					923,148	973,436
Line 10b: Investments - Corporate stock						
The Chemours Company	CC	N/A	200 00	Cost	2,146	1,072
American International-CW21 (Exp 1/19/21)	AIG X	N/A	75 00	Cost	1,235	1,782
Alcatel-Lucent-Sponsored (Non-tradeable)	ALU	N/A	390 00	Cost	89,506	1,494
Check Point Software Tech	CHKP	N/A	500 00	Cost	7,875	40,690
Common Stocks	Attachment	Attachment A-1 Page 04 of 04	Attachment	Cost	2,142,565	4,109,490
Common Stocks	Attachment	Attachment A-2 Page 66 of 93	Attachment	Cost	1,278,901	1,229,198
Preferred Stocks	Attachment	Attachment A-2 Page 93 of 93	Attachment	Cost	63,398	64,202
Total Corporate stock					3,585,626	5,447,928
Line 10c: Investments - Corporate bonds						
Corporate Bonds	Attachment	Attachment A-2 Page 69 of 93	Attachment	Cost	72,206	68,713
Total Corporate Bonds					72,206	68,713
Line 13: Investments - other						
Exchange Trade Funds						
iShares Global Timber & Forestry	WOOD	N/A	3,000 00	Cost	146,040	143,310
iShares MSCI Canada	EWC	N/A	7,400 00	Cost	250,488	159,100
SPDR Gold Shares	GLD	N/A	3,000 00	Cost	490,996	304,380
Total Exchange Trade Funds					887,524	606,790
Foreign Government Bonds						
Foreign Government Bonds	Attachment	Attachment A-2 Page 73 of 93	Attachment	Cost	8,316	8,096
Total Foreign Government Bonds					8,316	8,096
Mutual Funds						
Vanguard Wellesley Income Inv	VWINX	N/A	14,369 09	Cost	325,887	352,330
JPM Cor Bd Fd - Sel Fund 3720	4812C0-38-1	N/A	50,673.74	Cost	605,718	584,775
JPM Core Plus Bd Fd - Sel Fund 3122	4812C0-84-5	N/A	74,693 22	Cost	628,475	601,280
Vanguard GNMA Inv	VFIIX	N/A	25,974 05	Cost	277,657	276,883
Vanguard FI Sec shrt BD Portfolio Fund 39	922031-40-6	N/A	25,432 72	Cost	271,279	268,570
Vanguard High-Yield Corporate Adm	VWEAX	N/A	18,990 84	Cost	119,713	112,236
Vanguard Wellington Admiral	VWENX	N/A	3,006 73	Cost	114,506	147,901
Open-Ended Mutual Funds	Attachment	Attachment A-2 Page 79 of 93	Attachment	Cost	398,457	365,803
Total Mutual Funds					2,741,692	2,709,778
Partnerships						
Baldwin Stocker, LLC	N/A	N/A	N/A	Cost	269,052	8,899,358
Total Partnerships					269,052	8,899,358
Real Estate Investment Trusts (REIT's)						
Mack-Cali Realty Corp	CLI	N/A	500 00	Cost	18,700	11,675
Four Corners Property Trust Inc	FCPT	N/A	500 00	Cost	1,119	12,080
Plum Creek Timber Co	PCL	N/A	3,000 00	Cost	105,341	143,160
Public Storage	PSA	N/A	600 00	Cost	90,904	148,620
Washington REIT	WRE	N/A	3,500 00	Cost	93,457	94,710
Total Real Estate Investment Trusts (REIT'S)					309,520	410,245
Total Other					4,216,104	12,634,268
Total Investments					\$ 8,797,083	\$ 19,124,345

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est Annual Inc. Accrued Div	Yield
US Large Cap Equity							
ALTRIA GROUP INC 02209S-10-3 MO	58.21	2,500,000	145,525.00	11,517.11	134,007.89	5,650.00 1,412.50	3.88%
AMERICAN INTERNATIONAL GROUP 026874-78-4 AIG	61.97	142,000	8,799.74	23,862.60	(15,062.86)	159.04	1.81%
AT&T INC 00206R-10-2 T	34.41	4,015,000	138,156.15	108,633.21	29,522.94	7,708.80	5.58%
BLACK HILLS CORP 092113-10-9 BKH	46.43	2,000,000	92,860.00	62,052.48	30,807.52	3,240.00	3.49%
BLACKROCK ENHANCED EQUITY DI 09251A-10-4 BDJ	7.61	50,500,000	384,305.00	375,366.40	8,938.60	28,280.00	7.36%
CENTERPOINT ENERGY INC 15189T-10-7 CNP	18.36	1,124,000	20,636.64	19,636.34	1,000.30	1,112.76	5.39%
CISCO SYSTEMS INC 17275R-10-2 CSCO	27.16	1,200,000	32,586.00	32,604.50	(18.50)	1,008.00	3.09%
CITIGROUP INC 172967-42-4 C	51.75	100,000	5,175.00	46,015.00	(40,840.00)	20.00	0.39%
CONOCOPHILLIPS 20825C-10-4 COP	46.69	1,442,000	67,326.98	15,024.84	52,302.14	4,268.32	6.34%
CONSOLIDATED EDISON INC 209115-10-4 ED	64.27	4,000,000	257,080.00	183,000.50	74,079.50	10,400.00	4.05%
CORNING INC 219350-10-5 GLW	18.28	3,000,000	54,840.00	16,438.11	38,401.89	1,440.00	2.63%
DARDEN RESTAURANTS INC 237194-10-5 DRI	63.64	1,500,000	95,460.00	9,210.75	86,249.25	3,000.00	3.14%
DONALDSON CO INC 257651-10-9 DCI	28.66	4,000,000	114,640.00	6,640.00	108,000.00	2,720.00	2.37%

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est Annual Inc. Accrued Div	Yield
US Large Cap Equity							
DU PONT (E.I.) DE NEMOURS 263534-10-9 DD	66 60	1,000 000	66 600 00	40,049.38	26,550.62	1,520 00	2.28%
EXXON MOBIL CORP 30231G-10-2 XOM	77 95	1,000 000	77,950 00	45,065 00	32,885.00	2,920 00	3.75%
FREEPORT-MCMORAN INC 35671D-85-7 FCX	6 77	3,215 000	21,765 55	86,373 60	(64,608.05)	643 00	2.95%
GENERAL MILLS INC 370334-10-4 GIS	57 66	4,000 000	230,640 00	49,084.14	181,555 85	7,040 00	3.05%
GENERAL ELECTRIC CO 369604-10-3 GE	31 15	2,000 000	62,300 00	38,815 00	23,485 00	1,840 00 460 00	2.95%
INTEL CORP 458140-10-0 INTC	34.45	200 000	6,890 00	9,674 00	(2,784 00)	192 00	2.79%
INTL BUSINESS MACHINES CORP 459200-10-1 IBM	137 62	700 000	96,334 00	67,546.50	28,787 50	3,640 00	3.78%
JPMORGAN CHASE & CO 46625H-10-0 JPM	66 03	1,500 000	99,045 00	25,542 74	73,502 26	2,640 00	2.67%
KINDER MORGAN INC 49456B-10-1 KMI	14 92	2,226 000	33,211 92	92,472 87	(59,260 95)	4,541 04	13.67%
LOCKHEED MARTIN CORP 539830-10-9 LMT	217 15	1,000 000	217,150 00	37,209.93	179,940 07	6,600 00	3.04%
LOWE'S COS INC 548661-10-7 LOW	76 04	1,000 000	76,040 00	26,740 00	49,300 00	1,120 00	1.47%
MERCK & CO. INC. 58933Y-10-5 MRK	52.82	2,000 000	105,640 00	72,500 00	33,140 00	3,680 00 920 00	3.48%
MICROSOFT CORP 594918-10-4 MSFT	55 48	2,000 000	110,960 00	79,004 25	31,955 75	2,880 00	2.60%

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est Annual Inc Accrued Div	Yield
US Large Cap Equity							
MONDELEZ INTERNATIONAL INC-A 609207-10-5 MDLZ	44 84	1,730 000	77,573 20	7,322 50	70,250.70	1,176 40 294 10	1 52%
NVIDIA CORP 67066G-10-4 NVDA	32 96	1,500 000	49,440 00	8,910 25	40,529 75	690 00	1.40%
PFIZER INC 717081-10-3 PFE	32 28	4,396,000	141,902 88	68,449 42	73,453 46	5,275 20	3 72%
PHILIP MORRIS INTERNATIONAL 718172-10-9 PM	87 91	2,500 000	219,775 00	26,243 90	193,531.10	10,200 00 2 550 00	4.64%
PHILLIPS 66 718546-10-4 PSX	81 80	721 000	58 977 80	4,465 16	54,512 64	1,615 04	2.74%
QUEST DIAGNOSTICS INC 74834L-10-0 DGX	71 14	2,000 000	142,280 00	46,324 73	95,955.27	3 040 00	2 14%
RAYTHEON COMPANY 755111-50-7 RTN	124 53	1,000,000	124,530 00	19,118.67	105,411 33	2,680 00	2 15%
RR DONNELLEY & SONS CO 257867-10-1 RRD	14 72	2,000 000	29,440 00	45,370.00	(15,930 00)	2,080 00	7 07%
TARGET CORP 87612E-10-6 TGT	72 61	2,000 000	145,220 00	10,101 91	135,118 09	4,480 00	3.08%
THE KRAFT HEINZ CO 500754-10-6 KHC	72 76	576,000	41,909 76	3,958 50	37,951.26	1,324 80 331.20	3 16%
VERIZON COMMUNICATIONS INC 92343V-10-4 VZ	46 22	3,000 000	138,660 00	110,362 98	28,297 02	6,780 00	4.89%
WASTE MANAGEMENT INC 94106L-10-9 WM	53 37	1,812 000	96,706 44	84,872 85	11,833 59	2,790.48	2 89%
WESTAR ENERGY INC 95709T-10-0 WR	42 41	2,000 000	84,820 00	51,894.86	32,925 14	2,880 00 720 00	3 40%

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est Annual Inc Accrued Div	Yield
US Large Cap Equity							
XCEL ENERGY INC 98389B-10-0 XEL	35.91	3,000,000	107,730.00	71,614.50	36,115.50	3,840.00 960.00	3.56%
ZOETIS INC 98978V-10-3 ZTS	47.92	597,000	28,608.24	3,475.41	25,132.83	226.86	0.79%
Total US Large Cap Equity			\$4,109,490.30	\$2,142,564.89	\$1,966,925.41	\$157,341.74 \$7,647.80	3.83%

Stocks, options & ETFs

Stocks and ETFs

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AAC TECHNOLOGIES HLDGS								
UNSPON- ADR								
AACAY								
Acquired 03/02/15	12	65.29	783.48		780.00	-3.48		
Acquired 12/07/15	1	68.46	68.47		65.00	-3.47		
Total	13	\$65.53	\$851.95	65.0000	\$845.00	-\$6.95	\$14.82	1.75
ABB LTD -SPONS ADR								
ABB								
Acquired 03/02/15	59	21.43	1,264.37		1,046.07	-218.30		
Acquired 06/18/15	6	22.00	132.00		106.38	-25.62		
Total	65	\$21.48	\$1,396.37	17.7300	\$1,152.45	-\$243.92	\$37.11	3.22
ABBVIE INC								
ABBV								
Acquired 03/02/15	54	60.44	3,263.76		3,198.96	-64.80		
Acquired 03/03/15	49	60.10	2,944.90		2,902.76	-42.14		
Acquired 05/28/15	8	67.39	539.16		473.92	-65.24		
Acquired 06/26/15	8	70.44	563.54		473.92	-89.62		
Acquired 12/04/15	8	56.56	452.49		473.92	21.43		
Total	127	\$61.13	\$7,763.85	59.2400	\$7,523.48	-\$240.37	\$289.56	3.85
ACTELION LTD								
UNSPONSORED ADR								
ALIOY								
Acquired 03/02/15	39	29.53	1,152.06		1,354.47	202.41		
Acquired 04/01/15	9	29.13	262.20		312.57	50.37		
Total	48	\$29.46	\$1,414.26	34.7300	\$1,667.04	\$252.78	N/A	N/A
ADECCO SA-REG-UNSPON ADR								
AHEXY								
Acquired 03/02/15	46	38.87	1,788.02		1,571.82	-216.20		
Acquired 06/18/15	2	40.31	80.63		68.34	-12.29		
Acquired 08/19/15	5	40.66	203.32		170.85	-32.47		
Total	53	\$39.09	\$2,071.97	34.1700	\$1,811.01	-\$260.96	\$57.29	3.16

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ADOBE SYSTEMS INC								
ADBE	15	76.74	1,151.23		1,409.10	257.87		
Acquired 08/25/15	3	76.14	228.42		281.82	53.40		
Acquired 08/26/15								
Total	18	\$76.65	\$1,379.65	93.9400	\$1,690.92	\$311.27	N/A	N/A
ADT CORP/THE	69	38.48**	2,655.70	32.9800	2,275.62	-380.08	57.96	2.54
ADT								
AERCAP HLDGS NV								
AER	27	48.43	1,307.68		1,165.32	-142.36		
Acquired 06/10/15	20	47.95	959.14		863.20	-95.94		
Acquired 06/24/15								
Total	47	\$48.23	\$2,266.82	43.1600	\$2,028.52	-\$238.30	N/A	N/A
AES CORP								
AES	131	12.68	1,661.09		1,253.67	-407.42		
Acquired 03/02/15	10	12.67	126.80		95.70	-31.10		
Acquired 03/20/15	9	13.39	120.56		86.13	-34.43		
Acquired 05/13/15								
Acquired 09/29/15	2	9.55	19.10		19.14	0.04		
Total	152	\$12.68	\$1,927.55	9.5700	\$1,454.64	-\$472.91	\$66.88	4.60
AETNA INC(NEW)								
AET	32	100.18	3,205.76		3,459.84	254.08		
Acquired 03/02/15	3	104.39	313.19		324.36	11.17		
Acquired 11/20/15	9	106.17	955.60		973.08	17.48		
Acquired 11/23/15	5	105.82	529.15		540.60	11.45		
Acquired 11/24/15	1	103.13	103.13		108.12	4.99		
Acquired 12/04/15								
Total	50	\$102.14	\$5,106.83	108.1200	\$5,406.00	\$298.17	\$50.00	0.92
AFLAC INC								
AFL	43	62.45	2,685.73		2,575.70	-110.03		
Acquired 03/02/15	1	61.93	61.94		59.90	-2.04		
Acquired 03/04/15	1	62.88	62.89		59.90	-2.99		
Acquired 12/07/15								
Total	45	\$62.46	\$2,810.56	59.9000	\$2,695.50	-\$115.06	\$73.80	2.74

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AIR LIQUIDE ADR								
AIQUY								
Acquired 03/02/15	54	26.37	1,426.83		1,211.22	-215.61		
Acquired 06/18/15	4	25.54	102.40		89.72	-12.68		
Total	58	\$26.37	\$1,529.23	22.4300	\$1,300.94	-\$228.29	\$24.53	1.89
AIR PRODUCTS & CHEMICALS								
INC								
APD								
Acquired 03/02/15	29	157.45	4,566.05		3,773.19	-792.86		
Acquired 07/13/15	1	136.31	136.31		130.11	-6.20		
Total	30	\$156.75	\$4,702.36	130.1100	\$3,903.30	-\$799.06	\$97.20	2.49
AIRGAS INC								
ARG								
Acquired 03/02/15	19	118.72	2,255.68		2,628.08	372.40		
Acquired 03/09/15	1	116.61	116.61		138.32	21.71		
Acquired 07/13/15	2	103.42	206.85		276.64	68.79		
Total	22	\$117.23	\$2,579.14	138.3200	\$3,043.04	\$463.90	\$52.80	1.74
AKAMAI TECH INC								
AKAM								
Acquired 03/02/15	43	70.76	3,042.88		2,263.09	-779.59		
Acquired 12/16/15	8	52.79	422.33		421.04	-1.29		
Acquired 12/17/15	5	53.19	265.96		263.15	-2.81		
Total	56	\$66.62	\$3,730.97	52.6300	\$2,947.28	-\$783.69	N/A	N/A
ALASKA AIR GROUP INC								
ALK								
Acquired 08/19/15	48	80.72	3,874.72	80.5100	3,864.48	-10.24	38.40	0.99
ALEXANDRIA REAL ESTATE								
REIT EQUITIES INC								
ARE								
Acquired 04/30/15	2	91.72	183.46		180.72	-2.74		
Acquired 05/18/15	8	94.60	756.80		722.88	-33.92		
Acquired 05/29/15	1	93.17	93.17		90.36	-2.81		
Acquired 06/30/15	5	88.29	441.50		451.80	10.30		
Total	16	\$92.18	\$1,474.93	90.3600	\$1,445.76	-\$29.17	\$49.28	3.41

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ALLEGHENY TECHNOLOGIES								
INC								
ATI								
Acquired 03/02/15	42	33.60	1,411.20		472.50	-938.70		
Acquired 03/31/15	2	30.08	60.17		22.50	-37.67		
Acquired 06/22/15	3	31.62	94.86		33.75	-61.11		
Acquired 07/17/15	1	25.83	25.83		11.25	-14.58		
Acquired 07/22/15	4	21.54	86.20		45.00	-41.20		
Acquired 08/25/15	4	17.59	70.38		45.00	-25.38		
Total	56	\$31.23	\$1,748.64	11.2500	\$630.00	-\$1,118.64	\$17.92	2.84
ALLERGAN PLC								
AGN								
Acquired 03/02/15	14	296.75	4,154.50		4,375.00	220.50		
Acquired 10/21/15	1	257.31	257.31		312.50	55.19		
Total	15	\$294.12	\$4,411.81	312.5000	\$4,687.50	\$275.69	N/A	N/A
ALLIANCE GLOBAL GROUP								
INC-UNSPONSORED ADR								
ALGGY								
Acquired 03/02/15	55	26.62	1,464.38	17.2350	947.92	-516.46	11.22	1.18
ALLIANZ SE-ADR								
AZSEY								
Acquired 03/02/15	104	17.00	1,768.00		1,832.48	64.48		
Acquired 12/07/15	5	17.96	89.81		88.10	-1.71		
Total	109	\$17.04	\$1,857.81	17.6200	\$1,920.58	\$62.77	\$61.80	3.22
ALPHABET INC VOTING								
CAP STK CL A								
GOOGL								
Acquired 03/02/15	3	573.44	1,720.35		2,334.03	613.68		
Acquired 09/25/15	6	649.25	3,895.54		4,668.06	772.52		
Total	9	\$623.99	\$5,615.89	778.0100	\$7,002.09	\$1,386.20	N/A	N/A
ALPHABET INC NON VOTING								
CAP STK CL C								
GOOG								
Acquired 03/02/15	4	569.61	2,278.48	758.8800	3,035.52	757.04	N/A	N/A
ALTRIA GROUP INC								
MO								
Acquired 03/03/15	90	56.30	5,067.00		5,238.90	171.90		

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 03/05/15	5	55.72	278.60		291.05	12.45		
Total	95	\$56.27	\$5,345.60	58.2100	\$5,529.95	\$184.35	\$214.70	3.88
AMAZON COM INC								
AMZN								
Acquired 03/02/15	8	385.60	3,084.80	675.8900	5,407.12	2,322.32	N/A	N/A
AMBEV SA ADR								
SPONSORED ADR								
ABEV								
Acquired 03/02/15	173	6.27	1,085.23	4.4600	771.58	-313.65	33.38	4.32
AMC NETWORKS INC								
CLASS A								
Acquired 03/02/15	11	73.53	808.83	74.6800	821.48	12.65	N/A	N/A
AMDOCS LTD								
DOX								
Acquired 03/02/15	62	52.84	3,276.69	54.5700	3,383.34	106.65	42.16	1.24
AMERICAN CAMPUS COMMUNITIES								
ACC								
Acquired 03/03/15	55	41.16	2,263.80	41.3400	2,273.70	9.90	88.00	3.87
AMERICAN ELECTRIC POWER INC								
AEP								
Acquired 03/02/15	22	56.31	1,238.82	58.2700	1,281.94	43.12	49.28	3.84
AMERICAN EXPRESS COMPANY AXP	30	75.28**	2,258.58	69.5500	2,086.50	-172.08	34.80	1.68
AMERICAN TOWER CORP REIT								
AMT								
Acquired 03/03/15	11	98.26	1,080.86	96.9500	1,066.45	-14.41	21.56	2.02
AMERIPRISE FINANCIAL INC								
AMP								
Acquired 03/02/15	31	134.45	4,167.95		3,299.02	-868.93		
Acquired 03/02/15	23	134.51	3,093.73		2,447.66	-646.07		
Acquired 06/22/15	1	128.69	128.69		106.42	-22.27		
Total	55	\$134.37	\$7,390.37	106.4200	\$5,853.10	-\$1,537.27	\$147.40	2.52

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AMGEN INC								
AMGN	23	158.62	3,648.49	162.3300	3,733.59	85.10	92.00	2.46
AMGEN CORP								
AMSG	48	60.20	2,889.60	76.0000	3,648.00	758.40	N/A	N/A
AMTRUST FINANCIAL SERVICES INC								
AFSI	47	53.67	2,522.92	61.5800	2,894.26	371.34	56.40	1.94
ANADARKO PETROLEUM CORP								
APC	49	81.91	4,013.59		2,380.42	-1,633.17		
Acquired 03/02/15	7	66.19	463.38		340.08	-123.32		
Acquired 08/24/15	56	\$79.95	\$4,476.97	48.5800	\$2,720.48	-\$1,756.49	\$60.48	2.22
Total							\$151.52	2.58
ANHEUSER BUSCH INBEV								
SANV-SPONSORED ADR								
BUD	27	126.58	3,417.75		3,375.00	-42.75		
Acquired 03/02/15	19	126.85	2,410.34		2,375.00	-35.34		
Acquired 03/02/15	1	118.38	118.39		125.00	6.61		
Acquired 07/31/15	47	\$126.52	\$5,946.48	125.0000	\$5,875.00	-\$71.48		
Total							\$151.52	2.58
ANTHEM INC								
ANTM	16	146.58	2,345.28		2,231.04	-114.24		
Acquired 03/02/15	1	151.51	151.51		139.44	-12.07		
Acquired 07/24/15	1	139.29	139.29		139.44	0.15		
Acquired 10/08/15	1	131.49	131.50		139.44	7.94		
Acquired 11/25/15	19	\$145.66	\$2,767.58	139.4400	\$2,649.36	-\$118.22	\$47.50	1.79
Total							96.00	1.30
AON PLC	80	98.28**	7,862.95	92.2100	7,376.80	-486.15		
CLASS A								
AON								
APARTMENT INVESTMENT & REIT MANAGEMENT CO-A								
AIV	61	37.49	2,286.89		2,441.83	154.94		
Acquired 03/03/15	3	40.34	121.04		120.09	-0.95		
Acquired 10/22/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Total	64	\$37.62	\$2,407.93	40.0300	\$2,561.92	\$153.99	\$76.80	3.00
APPLE INC								
AAPL								
Acquired 03/02/15	30	128.65	3,859.80		3,157.80	-702.00		
Acquired 03/02/15	21	128.72	2,703.31		2,210.46	-492.85		
Acquired 12/04/15	2	117.81	235.64		210.52	-25.12		
Total	53	\$128.28	\$6,798.75	105.2600	\$5,578.78	-\$1,219.97	\$110.24	1.98
APPLIED MATERIALS INC								
AMAT								
Acquired 03/02/15	71	25.51	1,811.85		1,325.57	-486.28		
Acquired 04/27/15	7	20.06	140.48		130.69	-9.79		
Acquired 08/14/15	5	16.28	81.44		93.35	11.91		
Acquired 09/30/15	5	14.72	73.64		93.35	19.71		
Total	88	\$23.95	\$2,107.41	18.6700	\$1,642.86	-\$464.45	\$35.20	2.14
ARCH CAP GROUP LTD								
ACGL								
Acquired 03/02/15	18	59.25	1,066.50	69.7500	1,255.50	189.00	N/A	N/A
ARGAN INC								
AGX								
Acquired 05/29/15	47	35.84	1,684.50		1,522.80	-161.70		
Acquired 06/01/15	33	35.88	1,184.12		1,069.20	-114.92		
Acquired 10/12/15	1	36.36	36.36		32.40	-3.96		
Total	81	\$35.86	\$2,904.98	32.4000	\$2,624.40	-\$280.58	\$56.70	2.16
ARMSTRONG WORLD INDUSTRIES								
AWI								
Acquired 04/17/15	14	55.74	780.41		640.22	-140.19		
Acquired 06/10/15	3	54.73	164.20		137.19	-27.01		
Acquired 07/23/15	3	58.22	168.67		137.19	-31.48		
Total	20	\$55.66	\$1,113.28	45.7300	\$914.60	-\$198.68	N/A	N/A
ASHFORD HOSPITALITY TR								
AHT								
Acquired 07/23/15	306	8.81	2,697.02		1,930.86	-766.16		
Acquired 09/22/15	54	7.19	388.36		340.74	-47.62		
Total	360	\$8.57	\$3,085.38	6.3100	\$2,271.60	-\$813.78	\$172.80	7.61

Stocks, options & ETFs **Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ASSTEAD GROUP PLC UNSPONSORED ADR ASHTY	19	73.23	1,391.37		1,274.90	-116.47		
Acquired 03/02/15	5	65.03	325.15		335.50	10.35		
Acquired 04/01/15								
Total	24	\$71.52	\$1,716.52	67.1000	\$1,610.40	-\$108.12	\$21.69	1.35
ASSA ABLOY AB - ADR ASAZY	216	9.87	2,133.36	10.4400	2,255.04	121.68	21.81	0.96
Acquired 03/02/15								
ASSOC BRITISH FOODS LTD ADR NEW ASBFY	24	47.65	1,143.60	49.4800	1,187.52	43.92	11.49	0.96
Acquired 03/02/15								
ASTELLAS PHARMA-UNSO ADR ALPMY	25	14.47	361.77		357.75	-4.02		
Acquired 11/02/15	11	14.58	160.38		157.41	-2.97		
Acquired 11/05/15								
Total	36	\$14.50	\$522.15	14.3100	\$515.16	-\$6.99	\$8.44	1.25
AT & T INC T	57	34.51	1,967.58		1,961.37	-6.21		
Acquired 03/02/15	37	34.57	1,279.09		1,273.17	-5.92		
Acquired 03/02/15	100	34.49	3,449.56		3,441.00	-8.56		
Acquired 03/03/15	15	32.95	494.38		516.15	21.77		
Acquired 03/26/15	7	35.00	245.07		240.87	-4.20		
Acquired 05/21/15								
Total	216	\$34.42	\$7,435.68	34.4100	\$7,432.56	-\$3.12	\$414.72	5.58
AUTODESK INC ADSK	38	63.84	2,425.92		2,315.34	-110.58		
Acquired 03/02/15	24	50.41	1,209.91		1,462.32	252.41		
Acquired 08/27/15	21	48.15	969.20		1,279.53	310.33		
Acquired 09/14/15	8	45.61	364.96		487.44	122.48		
Acquired 09/29/15	2	56.81	113.63		121.86	8.23		
Acquired 11/02/15								
Total	93	\$54.66	\$5,083.62	60.9300	\$5,686.49	\$582.87	N/A	N/A
AUTOHOME INC-ADR ATHM	10	36.75	367.51	34.9200	349.20	-18.31	N/A	N/A
Acquired 12/21/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AUTOZONE INC								
AZO								
Acquired 03/02/15	5	645.50	3,227.50	741.9100	3,709.55	482.05	N/A	N/A
AVALONBAY COMMUNITIES								
REIT INC								
AVB								
Acquired 03/03/15	17	168.23	2,859.91		3,130.21	270.30		
Acquired 10/22/15	1	184.11	184.11		184.13	0.02		
Total	18	\$169.11	\$3,044.02	184.1300	\$3,314.34	\$270.32	\$90.00	2.72
AXA-ADR								
AXAHY								
Acquired 03/02/15	84	25.16	2,118.09	27.3150	2,294.46	176.37	72.32	3.15
BAIDU INC ADR								
BIDU								
Acquired 03/02/15	7	204.09	1,428.63		1,323.28	-105.35		
Acquired 04/14/15	2	213.72	427.45		378.08	-49.37		
Acquired 05/29/15	1	197.53	197.53		189.04	-8.49		
Total	10	\$205.36	\$2,053.61	189.0400	\$1,890.40	-\$163.21	N/A	N/A
BAKER HUGHES INC								
BHI								
Acquired 03/02/15	27	62.44	1,685.88		1,246.05	-439.83		
Acquired 08/25/15	2	48.56	97.12		92.30	-4.82		
Acquired 08/16/15	1	55.22	55.23		46.15	-9.08		
Acquired 09/29/15	1	50.54	50.54		46.15	-4.39		
Acquired 10/26/15	2	53.18	106.36		92.30	-14.06		
Total	33	\$60.48	\$1,995.13	46.1500	\$1,522.95	-\$472.18	\$22.44	1.47
BANCOLOMBIA S A								
SPONSORED ADR REPSTG 4								
PREF SHS								
CIB								
Acquired 03/02/15	38	40.20	1,527.60		1,016.50	-511.10		
Acquired 03/10/15	4	36.60	146.41		107.00	-39.41		
Total	42	\$39.86	\$1,674.01	26.7500	\$1,123.50	-\$550.51	\$47.83	4.26
BARCLAYS PLC ADR								
BCS								
Acquired 03/02/15	96	16.05	1,540.80		1,244.16	-296.64		
Acquired 06/18/15	30	16.62	498.61		388.80	-109.81		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/19/15	31	16.89	523.82		401.76	-122.06		
Acquired 12/07/15	5	13.66	68.34		64.80	-3.54		
Total	162	\$16.24	\$2,631.57	12.9600	\$2,099.52	-\$532.05	\$61.88	2.95
BARD C R INC								
BCR								
Acquired 03/02/15	16	167.57	2,681.28		3,031.04	349.76		
Acquired 08/27/15	1	196.06	196.07		189.44	-6.63		
Total	17	\$169.26	\$2,877.35	189.4400	\$3,220.48	\$343.13	\$16.32	0.51
BASF SE SPONSORED ADR								
BASFY								
Acquired 03/02/15	21	95.65	2,008.65		1,596.31	-412.34		
Acquired 08/19/15	4	82.61	330.48		304.06	-26.42		
Acquired 12/07/15	1	78.40	78.41		76.02	-2.39		
Total	26	\$92.98	\$2,417.54	76.0150	\$1,976.39	-\$441.15	\$58.63	2.97
BAXTER INTERNATIONAL INC								
BAX								
Acquired 12/28/15	6	38.20	229.23	38.1500	228.90	-0.33	2.76	1.20
BAYER AG SPONSORED ADR								
BAYRY								
Acquired 03/02/15	13	147.84	1,921.92		1,622.86	-299.06		
Acquired 03/02/15	8	147.87	1,183.00		998.68	-184.32		
Acquired 08/19/15	4	141.82	567.29		499.34	-67.95		
Acquired 12/07/15	1	128.02	128.02		124.83	-3.19		
Total	26	\$146.16	\$3,800.23	124.8350	\$3,245.71	-\$554.52	\$48.59	1.44
BB SEGURIDADE ADR								
PARTICIPACOES S/A								
BBSEY								
Acquired 03/02/15	149	11.35	1,691.90		894.00	-797.90		
Acquired 10/08/15	39	7.51	292.93		234.00	-58.93		
Total	188	\$10.56	\$1,984.83	6.0000	\$1,128.00	-\$856.83	\$48.06	4.08
BECTON DICKINSON & CO								
BDX								
Acquired 03/02/15	16	147.66	2,362.72	154.0900	2,465.44	102.72	42.24	1.71

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
BG GROUP PLC SPON ADR BRGY Acquired 03/02/15	65	14.66	952.90	14.5200	943.80	-9.10	17.74	1.88
BHP BILLITON LTD SPON ADR BHP Acquired 03/02/15	27	52.05	1,405.62		695.52	-710.10		
Acquired 03/02/15	25	52.06	1,301.50		644.00	-657.50		
Acquired 06/18/15	3	44.38	133.14		77.28	-55.86		
Acquired 10/09/15	15	37.94	569.24		386.40	-182.84		
Total	70	\$48.71	\$3,409.50	25.7600	\$1,803.20	-\$1,606.30	\$173.60	9.63
BIOTEN INC BLIB Acquired 03/02/15	17	414.08	7,039.36		5,207.95	-1,831.41		
Acquired 08/24/15	4	287.58	1,150.33		1,225.40	75.07		
Acquired 09/22/15	3	295.15	885.47		919.05	33.58		
Total	24	\$378.13	\$9,075.16	306.3500	\$7,352.40	-\$1,722.76	N/A	N/A
BIOTELEMETRY INC BEAT Acquired 05/29/15	125	9.68	1,210.86		1,460.00	249.14		
Acquired 06/01/15	101	9.75	984.89		1,179.68	194.79		
Acquired 06/02/15	50	9.76	488.00		584.00	96.00		
Acquired 10/12/15	3	12.22	36.66		35.04	-1.62		
Total	279	\$9.75	\$2,720.41	11.6800	\$3,258.72	\$538.31	N/A	N/A
BLACKROCK INC BLK Acquired 03/02/15	8	375.43	3,003.44		2,724.16	-279.28		
Acquired 08/26/15	1	299.67	299.68		340.52	40.84		
Total	9	\$367.01	\$3,303.12	340.5200	\$3,064.68	-\$238.44	\$78.48	2.56
BNP PARIBAS ADR BNPQY Acquired 03/02/15	46	29.38	1,350.56		1,299.96	-50.60		
Acquired 06/18/15	13	30.30	394.69		367.38	-27.31		
Acquired 08/19/15	16	32.77	525.45		452.16	-73.29		
Acquired 12/07/15	2	29.19	58.50		56.52	-1.98		
Total	77	\$30.25	\$2,329.20	28.2600	\$2,176.02	-\$153.18	\$44.50	2.05

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
BOEING CO								
BA								
Acquired 03/02/15	24	153.71	3,689.04		3,470.16	-218.88		
Acquired 08/19/15	3	142.60	427.81		433.77	5.96		
Total	27	\$152.48	\$4,116.85	144.5900	\$3,903.93	-\$212.92	\$117.72	3.02
BOSTON PROPERTIES INC								
REIT								
BXP								
Acquired 03/03/15	25	138.36	3,459.00		3,188.50	-270.50		
Acquired 12/09/15	1	123.08	123.09		127.54	4.45		
Acquired 12/29/15	3	129.16	387.48		382.62	-4.86		
Total	29	\$136.88	\$3,969.57	127.5400	\$3,698.66	-\$270.91	\$75.40	2.04
BP PLC SPONS ADR								
BP								
Acquired 03/03/15	55	41.48	2,281.88		1,719.30	-562.58		
Acquired 03/26/15	15	39.74	596.25		468.90	-127.35		
Acquired 10/02/15	15	31.74	476.18		468.90	-7.28		
Total	85	\$39.46	\$3,354.31	31.2600	\$2,657.10	-\$697.21	\$202.30	7.61
BRISTOL MYERS SQUIBB								
CO								
BMY								
Acquired 03/02/15	34	62.40	2,121.60	68.7900	2,338.86	217.26	51.68	2.20
BRITISH AMERN TOB PLC								
SPON ADR								
BTI								
Acquired 03/02/15	22	115.60	2,543.20	110.4500	2,429.90	-113.30	99.77	4.10
BROADCOM CORP								
CL A								
BRCM								
Acquired 03/02/15	32	46.03	1,472.96		1,850.24	377.28		
Acquired 03/02/15	15	46.13	692.10		867.30	175.20		
Acquired 03/17/15	1	44.40	44.41		57.82	13.41		
Acquired 03/31/15	2	43.44	86.89		115.64	28.75		
Acquired 04/29/15	2	44.53	89.07		115.64	26.57		
Total	52	\$45.87	\$2,385.43	57.8200	\$3,006.64	\$621.21	\$29.12	0.97

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
BROADRIDGE FINANCIAL SOLUTIONS								
BR	72	54.29	3,909.59	53.7300	3,868.56	-41.03	86.40	2.23
Acquired 03/02/15								
BROCADE COMMUNICATIONS SYSTEMS								
BRCD	262	12.60	3,302.16		2,405.16	-897.00		
Acquired 03/02/15	16	10.59	169.44		146.88	-22.56		
Acquired 10/12/15								
Total	278	\$12.49	\$3,471.60	9.1800	\$2,552.04	-\$919.56	\$50.04	1.96
BROOKFIELD ASSET MANGMINT CLASS A								
BAM	257	36.62	9,413.07		8,103.21	-1,309.86		
Acquired 03/02/15	9	36.29	326.63		283.77	-42.86		
Acquired 06/24/15	16	34.86	557.80		504.48	-53.32		
Acquired 07/23/15	9	34.31	308.83		283.77	-25.06		
Acquired 08/11/15	8	32.01	256.15		252.24	-3.91		
Acquired 08/27/15	5	30.23	151.18		157.65	6.47		
Acquired 09/29/15								
Total	304	\$36.23	\$11,013.66	31.5300	\$9,586.12	-\$1,428.54	\$145.92	1.52
BROWN AND BROWN INC COM								
BRO	74	31.95	2,364.30	32.1000	2,375.40	11.10	36.26	1.52
Acquired 03/02/15								
CAL-MAINE FOODS INC NEW 4/84								
CALM	59	37.70	2,224.73	46.3400	2,734.06	509.33	177.23	6.48
Acquired 03/02/15								
CAMERON INTERNATINL CRP								
CAM	18	46.63	839.52	63.2000	1,137.60	298.08	N/A	N/A
Acquired 03/02/15								
CANADIAN NATURAL RESOURCES LTD								
CNQ	54	29.35	1,584.90		1,178.82	-406.08		
Acquired 03/02/15	4	28.88	115.52		87.32	-28.20		
Acquired 08/18/15	4	21.24	84.99		87.32	2.33		
Acquired 12/07/15								
Total	62	\$28.80	\$1,785.41	21.8300	\$1,353.46	-\$431.95	\$42.82	3.16

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CARDINAL HEALTH INC CAH	40	87.56	3,502.50	89.2700	3,570.80	68.30	61.92	1.73
CARE CAP PPTYS INC CCP	13	38.50	500.60	30.5700	397.41	-103.19	29.64	7.45
CARLSBERG AS-B SPONSORED ADR CABGY	58	17.82	1,033.72	17.8100	1,032.98	-0.74	9.80	0.94
Acquired 12/17/15	81	64.03**	5,187.16	53.9700	4,371.57	-815.59	N/A	N/A
CARMAX INC KMX								
CARREFOUR SA SPONS ADR CRRFY	216	6.57	1,421.95		1,235.52	-186.43		
Acquired 03/02/15	9	6.54	59.07		51.48	-7.59		
Acquired 03/04/15	225	\$6.58	\$1,481.02	5.7200	\$1,287.00	-\$194.02	\$20.72	1.61
Total								
CBRE GROUP INC CLASS A CBG	63	34.62	2,181.06		2,178.54	-2.52		
Acquired 03/02/15	4	37.39	149.58		138.32	-11.26		
Acquired 06/24/15	4	32.52	130.08		138.32	8.24		
Acquired 09/14/15	71	\$34.66	\$2,460.72	34.5800	\$2,455.18	-\$5.54	N/A	N/A
Total								
CDK GLOBAL HOLDINGS LLC								
CDK	18	48.39	871.19	47.4700	854.46	-16.73	9.72	1.13
Acquired 11/19/15								
CDW CORPORATION OF DELAWARE CDW	85	37.97	3,228.20	42.0400	3,573.40	345.20	36.55	1.02
Acquired 03/02/15								
CELGENE CORP CELG	32	120.62	3,859.84	119.7600	3,832.32	-27.52	N/A	N/A
Acquired 03/02/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CHARTER COMMUNICATIONS INC DEL NEW CLASS A CHTR	3	183.93	551.81	183.1000	549.30	-2.51	N/A	N/A
Acquired 12/10/15								
CHECK POINT SOFTWARE TECH LTD CHKP	10	79.38	793.87		813.80	19.93		
Acquired 10/01/15	7	87.17	610.22		569.66	-40.56		
Acquired 12/15/15								
Total	17	\$82.59	\$1,404.09	81.3800	\$1,383.46	-\$20.63	N/A	N/A
CHESAPEAKE ENERGY CORP CHK	125	10.32**	1,290.99	4.5000	562.50	-728.49	N/A	N/A
CHEVRON CORPORATION CVX	67	99.72**	6,681.54	89.9600	6,027.32	-654.22	286.76	4.75
CIA SANEAMENTO BASICO DE-ADR SBS	141	5.71	805.97	4.6000	648.60	-157.37	12.35	1.90
Acquired 03/02/15								
CIGNA CORPORATION CI	13	122.39	1,591.07		1,902.29	311.22		
Acquired 03/02/15	1	146.27	146.28		146.33	0.05		
Acquired 07/30/15								
Total	14	\$124.10	\$1,737.35	146.3300	\$2,048.62	\$311.27	\$0.56	0.03
CINCINNATI FINCL CORP CINF	70	52.73	3,691.10	59.1700	4,141.90	450.80	128.80	3.10
Acquired 03/03/15								
CIRRUS LOGIC INC CRUS	78	29.36	2,290.43		2,303.34	12.91		
Acquired 08/06/15	10	34.15	341.52		295.30	-46.22		
Acquired 12/03/15								
Total	88	\$29.91	\$2,631.95	29.5300	\$2,598.64	-\$33.31	N/A	N/A
CISCO SYSTEMS INC CSCO	379	29.62**	11,226.97	27.1550	10,291.74	-935.23	318.36	3.09
CITIGROUP INC NEW C	56	53.38	2,989.83		2,898.00	-91.83		
Acquired 03/02/15	2	51.57	103.15		103.50	0.35		
Acquired 03/31/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/03/15	3	51.81	155.46		155.25	-0.21		
Acquired 08/19/15	63	56.92	3,586.12		3,260.25	-325.87		
Acquired 08/25/15	2	52.49	104.99		103.50	-1.49		
Total	126	\$55.08	\$6,939.55	51.7500	\$6,520.50	-\$419.05	\$25.20	0.39
CITRIX SYSTEMS INC								
CTXS								
Acquired 03/02/15	63	63.50	4,001.12	75.6500	4,765.95	764.83	N/A	N/A
CME GROUP INC								
CME								
Acquired 03/02/15	16	96.53	1,544.48	90.6000	1,449.60	-94.88	32.00	2.20
CMS ENERGY CORP								
CMS								
Acquired 03/02/15	81	34.34	2,782.26	36.0800	2,922.48	140.22	93.96	3.21
COCA-COLA COMPANY								
KO								
Acquired 03/02/15	56	43.24	2,421.44		2,405.76	-15.68		
Acquired 05/13/15	10	41.15	411.55		429.60	18.05		
Total	66	\$42.92	\$2,832.99	42.9600	\$2,835.36	\$2.37	\$67.12	3.07
COCA-COLA HBC AG ADR								
UNSPON								
1 RCPT= 1 ORD SHRS								
CCHGY								
Acquired 03/02/15	29	17.80	516.20		609.58	93.38		
Acquired 06/18/15	3	22.25	66.77		63.06	-3.71		
Total	32	\$18.22	\$582.97	21.0200	\$672.64	\$89.67	\$11.42	1.70
COLFAX CORP								
CFX								
Acquired 03/02/15	61	52.65	3,211.65		1,424.35	-1,787.30		
Acquired 05/14/15	6	51.55	309.33		140.10	-169.23		
Acquired 07/09/15	6	43.91	263.47		140.10	-123.37		
Acquired 08/11/15	3	40.79	122.39		70.05	-52.34		
Acquired 11/19/15	17	26.43	449.45		396.95	-52.50		
Total	93	\$46.84	\$4,356.29	23.3500	\$2,171.55	-\$2,184.74	N/A	N/A

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
COMCAST CORP NEW CL A CMCSA	273	59.48**	16,234.82	56.4300	15,405.39	-829.43	273.00	1.77
COMFORT SYS USA INC FIX								
Acquired 12/03/15	85	32.70	2,779.82	28.4200	2,415.70	-364.12	22.10	0.91
COMPAGNIE FINANCIERE RICHEMONT SA-UNSPON ADR CFRUY								
Acquired 03/02/15	135	8.80	1,188.68	7.1200	961.20	-227.48	12.67	1.31
COMPASS GRP PLC SPON ADR 1 RCPT= 1 ORD SHRS CMPGY								
Acquired 03/02/15	82	17.80	1,459.60		1,444.84	-14.76		
Acquired 08/15/15	63	17.49	1,102.35		1,110.06	7.71		
Acquired 08/18/15	8	17.69	141.56		140.96	-0.60		
Acquired 08/21/15	30	16.12	483.69		528.60	44.91		
Total	183	\$17.42	\$3,187.20	17.6200	\$3,224.46	\$37.26	\$71.18	2.21
CONAGRA FOODS INC CAG								
Acquired 12/22/15	6	41.36	248.17		252.96	4.79		
Acquired 12/28/15	3	42.26	126.79		126.48	-0.31		
Acquired 12/31/15	1	42.57	42.57		42.16	-0.41		
Total	10	\$41.75	\$417.53	42.1600	\$421.60	\$4.07	\$10.00	2.37
CONOCOPHILLIPS COP								
Acquired 03/03/15	19	64.68	1,228.92	46.6900	887.11	-341.81	56.24	6.33
CONSOLIDATED EDISON INC ED								
Acquired 03/03/15	47	61.96	2,912.59	64.2700	3,020.69	108.10	122.20	4.04
CONTINENTAL AG SPON ADR CTTAY								
Acquired 03/02/15	29	48.20	1,397.80		1,395.05	-2.75		
Acquired 03/02/15	19	48.12	914.28		913.99	-0.29		
Total	48	\$48.17	\$2,312.08	48.1050	\$2,309.04	-\$3.04	\$25.10	1.09

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
COPART INC								
CPRT	42	38.02	1,597.26	38.0100	1,596.42	-0.84	N/A	N/A
CORNING INC								
GLW	68	24.56	1,670.75		1,243.04	-427.71		
Acquired 03/02/15	4	22.83	91.33		73.12	-18.21		
Acquired 06/17/15	2	20.97	41.96		36.56	-5.40		
Acquired 09/18/15	8	17.58	140.71		146.24	5.53		
Total	82	\$23.72	\$1,944.75	18.2800	\$1,498.96	-\$445.79	\$39.36	2.63
COVANTA HOLDING CORP								
CVA	85	21.71	1,846.09		1,316.65	-529.44		
Acquired 03/03/15	25	22.16	554.12		387.25	-166.87		
Acquired 04/15/15	15	22.21	333.24		232.35	-100.89		
Acquired 05/28/15	30	22.34	670.43		464.70	-205.73		
Acquired 06/11/15	35	20.08	703.13		542.15	-160.98		
Acquired 08/11/15	10	19.74	197.49		154.90	-42.59		
Total	200	\$21.52	\$4,304.50	15.4900	\$3,098.00	-\$1,206.50	\$200.00	6.48
COWEN GROUP INC NEW								
COWN	445	6.31	2,809.29		1,704.35	-1,104.94		
Acquired 08/25/15	17	4.16	70.82		65.11	-5.71		
Total	462	\$6.23	\$2,880.11	3.8300	\$1,769.46	-\$1,110.65	N/A	N/A
CRACKER BARREL OLD								
COUNTRY	26	150.66	3,917.16	126.8300	3,297.58	-619.58	114.40	3.46
CBRL								
CREDICORP								
BAP	12	145.49	1,745.88		1,167.84	-578.04		
Acquired 03/02/15	1	148.33	148.34		97.32	-51.02		
Acquired 03/04/15	1	141.98	141.98		97.32	-44.66		
Total	14	\$145.44	\$2,036.20	97.3200	\$1,362.48	-\$673.72	\$30.62	2.25

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CREDIT SUISSE GROUP								
SPON ADR								
CS								
Acquired 10/29/15	33	25.45	840.16		715.77	-124.39		
Acquired 12/18/15	10	21.07	210.75		216.90	6.15		
Total	43	\$24.44	\$1,050.91	21.6900	\$932.67	-\$118.24	\$32.07	3.44
CREE INC								
CREE								
Acquired 03/02/15	61	39.51	2,410.71	26.6700	1,626.87	-783.84	N/A	N/A
CROWN CASTLE								
INTERNATIONAL CORP								
CCI								
Acquired 03/02/15	27	86.32	2,330.86		2,334.15	3.29		
Acquired 11/19/15	2	85.72	171.45		172.90	1.45		
Acquired 12/09/15	9	85.53	769.85		778.05	8.20		
Total	38	\$86.11	\$3,272.16	86.4500	\$3,285.10	\$12.94	\$134.52	4.09
CSL LTD-SPONSORED ADR								
CSLLY								
Acquired 03/02/15	40	35.90	1,436.00		1,531.80	95.80		
Acquired 03/04/15	2	35.98	71.96		76.59	4.63		
Total	42	\$35.90	\$1,507.96	38.2950	\$1,608.39	\$100.43	\$23.52	1.46
CUBESMART								
CUBE								
Acquired 03/03/15	60	23.27	1,396.79	30.6200	1,837.20	440.41	50.40	2.74
CVS HEALTH								
CORPORATION								
CVS								
Acquired 03/02/15	37	104.25	3,857.25		3,617.49	-239.76		
Acquired 03/02/15	37	104.38	3,862.35		3,617.49	-244.86		
Total	74	\$104.32	\$7,719.60	97.7700	\$7,234.98	-\$484.62	\$125.80	1.74

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CYPRESS SEMICONDUCTOR CORP CY	90	9.33**	839.83	9 8100	882 80	43 07	39 60	4 48
DR HORTON INC DHI Acquired 08/19/15	108	31.89	3,445.03	32.0300	3,459.24	14.21	34.56	0.99
DAIMLER AG SPONSORED ADR DDAIY Acquired 08/18/15	16	83.06	1,329.08	83.6800	1,338.88	9 82	31.37	2.34
DAIWA HOUSE IND LTD COMM ADRS JAPAN DWAHY Acquired 03/02/15	99	19.68	1,948.82	28.7700	2,848 23	899.41	36.92	1.29
DANA HOLDING CORP DAN Acquired 03/02/15	100	22.32	2,232.40		1,380.00	-852.40		
Acquired 05/27/15	10	21.85	218 53		138 00	-80 53		
Acquired 07/30/15	4	18.58	74.33		55.20	-19.13		
Total	114	\$22.15	\$2,525.28	13.8000	\$1,573.20	-\$952.06	\$27.36	1.74
DARDEN RESTAURANTS DRI Acquired 03/03/15	53	57.00	3,021.21		3,372 92	351.71		
Acquired 08/31/15	4	61.43	245.76		254.56	8.80		
Total	57	\$57.32	\$3,266.97	63.8400	\$3,627.48	\$360.51	\$114.00	3.14
DASSAULT SYSTEMS SPONSORED ADR DASTY Acquired 03/02/15	9	70.00	631.26	80.1500	721.35	90.09	3.02	0.41
DAVITA HEALTHCARE PARTNERS I DVA	34	79 45**	2,701.37	69.7100	2,370.14	-331.23	N/A	N/A
DDR CORP DDR Acquired 03/03/15	76	18 89	1,435.64	16 8400	1,278 84	-155.80	52 44	4 09

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
DEAN FOODS CO NEW								
DF								
Acquired 07/23/15	153	17.83	2,729.08		2,623.95	-105.13		
Acquired 10/12/15	4	17.69	70.80		68.60	-2.20		
Total	157	\$17.83	\$2,799.88	17.1500	\$2,692.55	-\$107.33	\$43.96	1.63
DELUXE CORP								
DLX								
Acquired 03/02/15	47	67.33	3,164.98	54.5400	2,563.38	-601.60	56.40	2.20
DENNY'S CORP								
DENN								
Acquired 04/17/15	216	11.58	2,501.48	9.8300	2,123.28	-378.18	N/A	N/A
DIAGEO PLC								
SPONSORED ADR NEW								
DEO								
Acquired 03/02/15	12	117.89	1,414.80	109.0700	1,308.84	-105.96	40.86	3.13
DISCOVERY COMMUNICATIONS								
INC SERIES C								
DISCK								
Acquired 03/02/15	45	30.97	1,394.09		1,134.90	-259.19		
Acquired 08/25/15	3	24.57	73.73		75.66	1.93		
Total	48	\$30.58	\$1,467.82	25.2200	\$1,210.56	-\$257.26	N/A	N/A
DISCOVERY COMMUNICATIONS								
INC A								
DISCA								
Acquired 05/12/15	26	31.99	831.94		693.68	-138.26		
Acquired 09/29/15	15	26.78	401.70		400.20	-1.50		
Total	41	\$30.09	\$1,233.64	26.6800	\$1,093.88	-\$139.76	N/A	N/A
DISNEY WALT COMPANY								
DIS								
Acquired 03/02/15	27	105.75	2,855.25	105.0800	2,837.16	-18.09	38.34	1.35
DOLBY LABORATORIES INC								
CLA								
DLB								
Acquired 03/02/15	19	41.07	780.46	33.6500	639.35	-141.11	9.12	1.42

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
DOLLAR GENERAL CORP DG	19	73.05	1,387.95	71.8700	1,365.53	-22.42	16.72	1.22
DOLLAR TREE STORES INC DLTR								
Acquired 11/02/15	18	66.29	1,193.36		1,389.96	196.60		
Acquired 11/18/15	15	67.48	1,012.27		1,158.30	146.03		
Acquired 12/10/15	8	78.05	624.46		617.76	-6.70		
Total	41	\$69.03	\$2,830.09	77.2200	\$3,166.02	\$335.93	N/A	N/A
DR PEPPER SNAPPLE GROUP INC								
DPS								
Acquired 03/02/15	41	79.26	3,250.01	93.2000	3,821.20	571.19	78.72	2.06
DUKE REALTY CORP DRE								
Acquired 03/03/15	59	21.28	1,256.10	21.0200	1,240.18	-15.92	42.48	3.42
EATON CORP PLC ETN								
Acquired 03/02/15	30	71.00	2,130.00	52.0400	1,561.20	-568.80	66.00	4.22
EBAY INC EBAY								
Acquired 03/02/15	56	23.03	1,290.03	27.4800	1,538.88	248.85	N/A	N/A
ECHOSTAR HOLDING CORP - A SATS								
Acquired 03/02/15	22	54.27	1,194.08	39.1100	860.42	-333.66	N/A	N/A
ECOLAB INC ECL								
Acquired 03/02/15	12	115.33	1,383.96		1,372.56	-11.40		
Acquired 03/30/15	1	114.50	114.50		114.38	-0.12		
Acquired 09/01/15	4	105.62	422.51		457.52	35.01		
Acquired 09/02/15	4	106.62	426.49		457.52	31.03		
Acquired 11/23/15	5	119.87	599.36		571.90	-27.46		
Total	26	\$113.34	\$2,946.82	114.3800	\$2,973.88	\$27.06	\$36.40	1.22
EDUCATION RLTY TR INC EDR								
Acquired 03/03/15	20	35.25	705.13	37.8800	757.60	52.47	70.60	3.00

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
EMCOR GROUP INC								
EME	46	44.60	2,052.04	48.0400	2,209.84	157.80	14.72	0.66
Acquired 03/02/15								
EMPLOYERS HOLDINGS INC								
EIG	63	23.71	1,494.26		1,719.90	225.64		
Acquired 03/02/15	34	26.27	893.39		928.20	34.81		
Acquired 03/18/15								
Total	97	\$24.61	\$2,387.65	27.3000	\$2,648.10	\$260.45	\$23.28	0.88
ENBRIDGE INC								
ENB	17	46.44	789.61		584.23	-225.38		
Acquired 03/02/15	2	31.76	63.53		66.38	2.85		
Acquired 12/07/15								
Total	19	\$44.90	\$853.14	33.1900	\$630.61	-\$222.53	\$30.24	4.80
ENCANA CORP								
ECA	71	14.05	997.84		361.39	-636.45		
Acquired 04/30/15	31	8.05	249.74		157.79	-91.95		
Acquired 11/09/15								
Total	102	\$12.23	\$1,247.58	5.0900	\$519.18	-\$728.40	\$28.58	5.50
EPR PTYS								
SHS BEN INT								
EPR	23	60.52	1,392.19	58.4500	1,344.35	-47.84	83.49	6.21
Acquired 03/03/15								
EQUINIX INC								
EQIX	7	295.52	2,068.67		2,116.80	48.13		
Acquired 10/22/15	3	304.13	912.39		907.20	-5.19		
Acquired 11/02/15	2	299.90	599.80		604.80	5.00		
Acquired 11/02/15	2	286.29	572.58		604.80	32.22		
Acquired 11/19/15	3	296.30	888.91		907.20	18.29		
Acquired 11/30/15	1	296.72	296.73		302.40	5.67		
Acquired 12/10/15								
Total	18	\$296.62	\$5,339.08	302.4000	\$5,443.20	\$104.12	\$121.68	2.24

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
EQUITY ONE INC								
REIT								
EQY								
Acquired 03/03/15	45	26.86	1,208.70		1,221.75	13.05		
Acquired 03/24/15	7	27.12	189.88		190.05	0.17		
Total	52	\$26.90	\$1,398.58	27.1500	\$1,411.80	\$13.22	\$45.76	3.24
EQUITY RESIDENTIAL								
EQR								
Acquired 03/03/15	32	77.13	2,468.44		2,610.88	142.44		
Acquired 04/22/15	2	76.78	153.57		163.18	9.61		
Acquired 09/11/15	6	70.59	423.58		489.54	65.96		
Acquired 09/22/15	18	72.69	1,308.59		1,468.62	160.03		
Total	58	\$75.07	\$4,354.18	81.5900	\$4,732.22	\$378.04	\$128.18	2.71
ESSEX PROPERTY TRUST INC								
REIT								
ESS								
Acquired 03/03/15	17	222.41	3,780.97	239.4100	4,069.97	289.00	97.92	2.40
ESTACIO PARTICIPACoes SA								
SPONSORED ADR								
ECPCY								
Acquired 03/02/15	149	6.58	980.42	3.5800	533.42	-447.00	12.69	2.37
EVERCORE PARTNERS INC								
CLASS A								
EVR								
Acquired 09/22/15	50	52.33	2,616.96	54.0700	2,703.50	86.54	62.00	2.29
EXTRA SPACE STORAGE INC								
EXR								
Acquired 03/03/15	8	65.97	527.76		705.68	177.92		
Acquired 12/29/15	2	89.69	179.40		176.42	-2.98		
Total	10	\$70.72	\$707.16	88.2100	\$882.10	\$174.94	\$23.60	2.88
EXXON MOBIL CORP								
XOM								
Acquired 03/02/15	38	87.69	3,332.60		2,962.10	-370.50		
Acquired 08/19/15	7	76.25	533.80		545.65	11.85		
Total	45	\$85.92	\$3,866.40	77.9500	\$3,507.75	-\$358.65	\$131.40	3.75

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
FACEBOOK INC CLASS A FB								
Acquired 03/02/15	26	79.41	2,064.66	104.6600	2,721.16	656.50	N/A	N/A
FACTSET RESEARCH SYSTEMS INC								
FDS								
Acquired 03/02/15	8	156.03	1,248.24	162.5700	1,300.56	52.32	14.08	1.08
FANUC CORP UNSPONSORED ADR FANUY								
Acquired 03/02/15	26	31.76	825.76		748.93	-76.83		
Acquired 03/04/15	2	31.74	63.49		57.61	-5.88		
Total	28	\$31.76	\$889.25	28.8050	\$806.54	-\$82.71	\$21.64	2.68
FASTENAL CO FAST								
Acquired 03/02/15	16	41.40	662.53		653.12	-9.41		
Acquired 03/09/15	2	40.93	81.87		81.64	-0.23		
Acquired 08/11/15	5	39.78	198.94		204.10	5.16		
Total	23	\$41.01	\$943.34	40.8200	\$938.86	-\$4.48	\$25.76	2.74
FBL FINANCIAL GROUP INC CL A								
FFG								
Acquired 03/02/15	47	58.13	2,732.58	63.6400	2,991.08	258.50	75.20	2.51
FCB FINANCIAL HOLDINGS INC								
FCB								
Acquired 03/02/15	107	25.17	2,694.15	35.7900	3,829.53	1,135.38	N/A	N/A
FEDERAL RLTY INVT TR SBI REIT								
FRT								
Acquired 03/03/15	10	141.31	1,413.20	146.1000	1,461.00	47.80	37.60	2.57
FEDERATED NATIONAL HOLDING CO								
FNHC								
Acquired 03/02/15	70	30.05	2,103.85		2,069.20	-34.65		
Acquired 04/21/15	5	29.60	148.05		147.80	-0.25		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 05/29/15	19	25.73	488.88		561.64	72.76		
Acquired 06/01/15	18	25.80	464.42		532.08	67.66		
Total	112	\$28.62	\$3,205.20	29.5600	\$3,310.72	\$105.52	\$22.40	0.68
FIDELITY NATIONAL INFORMATION SVCS FIS								
Acquired 03/02/15	48	68.12	3,269.76	60.6000	2,908.80	-360.96	49.92	1.71
FIRST INDL RLTY TR INC REIT								
FR								
Acquired 03/03/15	75	21.21	1,590.75	22.1300	1,659.75	69.00	38.25	2.30
FLUOR CORP (NEW) FLR								
Acquired 03/02/15	41	58.37	2,393.53	47.2200	1,936.02	-457.51	34.44	1.77
FNF GROUP FNF	113	36.51**	4,126.55	34.6700	3,917.71	-208.84	94.82	2.42
FOREST CITY ENTERPRS CLA FCE/A								
Acquired 03/02/15	91	25.44	2,315.04	21.9300	1,995.63	-319.41	N/A	N/A
FREEPORT-MCMORAN INC CLASS B FCX								
Acquired 03/02/15	57	20.92	1,193.00		385.89	-807.11		
Acquired 03/04/15	1	20.64	20.65		6.77	-13.88		
Acquired 09/22/15	96	10.45	1,003.27		649.92	-353.35		
Total	154	\$14.40	\$2,216.92	6.7700	\$1,042.58	-\$1,174.34	\$30.80	2.95
FRESENIUS SE & CO KGAA SPONSORED ADR FSNUY								
Acquired 11/02/15	77	18.52	1,426.59	17.8500	1,374.45	-52.14	6.14	0.44
FUJI HEAVY INDS LTD ADR FUJHY								
Acquired 03/02/15	18	68.45	1,232.10		1,484.73	252.63		
Acquired 03/04/15	2	67.57	135.14		164.97	29.83		
Acquired 06/18/15	2	74.22	148.44		164.97	16.53		
Acquired 12/07/15	1	82.58	82.59		82.48	-0.11		
Total	23	\$69.49	\$1,598.27	82.4850	\$1,897.15	\$288.88	\$34.15	1.80

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
GAP INC	75	38.80**	2,910.53	24.7000	1,852.50	-1,058.03	69.00	3.72
GPS								
GEA GROUP AG - SPON ADR								
GEAGY	13	41.26	536.47	40.1900	522.47	-14.00	6.96	1.33
Acquired 10/14/15								
GEMALTO NV SPONSORED ADR								
GTOMY	26	40.54	1,054.04		785.46	-268.58		
Acquired 03/02/15	2	31.11	62.22		60.42	-1.80		
Acquired 12/07/15								
Total	28	\$39.87	\$1,116.26	30.2100	\$845.88	-\$270.38	\$5.20	0.61
GENERAL ELECTRIC COMPANY	504	27.03**	13,625.76	31.1500	15,699.60	2,073.84	463.68	2.95
GE								
GENERAL GROWTH PPTY'S INC								
GGP	108	29.05	3,137.82		2,938.68	-199.14		
Acquired 03/03/15	18	25.48	458.79		489.78	30.99		
Acquired 11/30/15								
Total	126	\$28.54	\$3,596.61	27.2100	\$3,428.46	-\$168.15	\$95.76	2.79
GENL DYNAMICS CORP COM								
GD	24	140.81	3,379.62	137.3600	3,296.64	-82.98	66.24	2.00
Acquired 05/21/15								
GENUINE PARTS CO COM								
GPC	23	95.48	2,196.04	85.8900	1,975.47	-220.57	56.58	2.86
Acquired 03/03/15								
GEO GRP INC/THEFRO								
GEO	4	43.56	174.24	28.9100	115.64	-58.60	10.40	8.99
Acquired 03/03/15								
GIGAMON INC								
GIMO	100	27.58	2,758.98	26.5700	2,657.00	-101.98	N/A	N/A
Acquired 10/28/15								
GILEAD SCIENCES INC	49	103.96**	5,094.07	101.1900	4,958.31	-135.76	84.28	1.69
GILD								
GIVAUDAN-UNSPON-ADR								
GVDNY	22	38.59	848.98		797.61	-51.37		
Acquired 03/02/15	2	38.19	76.38		72.51	-3.87		
Acquired 03/04/15								
Total	24	\$38.56	\$925.36	36.2550	\$870.12	-\$55.24	\$23.76	2.73

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
GLAXOSMITHKLINE PLC-ADR								
GSK								
Acquired 03/03/15	60	47.74	2,864.40		2,421.00	-443.40		
Acquired 03/16/15	25	46.88	1,172.15		1,008.75	-163.40		
Acquired 03/26/15	10	47.09	470.95		403.50	-67.45		
Acquired 04/15/15	5	47.90	239.55		201.75	-37.80		
Total	100	\$47.47	\$4,747.05	40.3500	\$4,035.00	-\$712.05	\$242.60	6.01
GOLDMAN SACHS GROUP INC								
GS								
Acquired 05/21/15	18	204.77	3,685.95	180.2300	3,244.14	-441.81	46.80	1.44
GRAINGER W W INC								
GWV								
Acquired 03/02/15	4	239.17	956.68		810.36	-146.32		
Acquired 03/02/15	6	239.08	1,434.50		1,215.54	-218.96		
Total	10	\$239.12	\$2,391.18	202.5900	\$2,025.90	-\$365.28	\$46.80	2.31
GRAPHIC PACKAGING HOLDING INC								
GPK								
Acquired 03/02/15	203	15.14	3,073.42	12.8300	2,604.49	-468.93	40.60	1.55
GREENBRIER COMPANIES INC								
GBX								
Acquired 03/02/15	35	58.07	2,032.45	32.6200	1,141.70	-890.75	28.00	2.45
GREENHILL & CO INC								
GHL								
Acquired 03/03/15	25	38.15	953.84		715.25	-238.59		
Acquired 08/26/15	25	41.85	1,046.25		715.25	-331.00		
Total	50	\$40.00	\$2,000.09	28.6100	\$1,430.50	-\$569.59	\$90.00	6.29
HACKETT GROUP INC								
HCKT								
Acquired 05/29/15	19	11.89	226.09		305.33	79.24		
Acquired 06/01/15	122	11.93	1,456.26		1,960.54	504.28		
Acquired 06/02/15	76	11.98	910.98		1,221.32	310.34		
Acquired 10/12/15	12	13.84	166.15		192.84	26.69		
Total	229	\$12.05	\$2,759.48	16.0700	\$3,880.03	\$920.55	\$22.90	0.62

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
HARTFORD FINL SVCS GROUP								
INC								
HIG								
Acquired 03/02/15	47	41.19	1,935.93		2,042.62	106.69		
Acquired 04/08/15	3	42.43	127.32		130.38	3.06		
Acquired 07/30/15	2	47.55	95.11		86.92	-8.19		
Acquired 08/19/15	73	48.95	3,574.05		3,172.58	-401.47		
Acquired 10/26/15	1	48.89	48.90		43.46	-5.44		
Acquired 10/27/15	2	45.58	91.16		86.92	-4.24		
Total	128	\$45.88	\$5,872.47	43.4600	\$5,562.88	-\$309.59	\$107.52	1.93
HASBRO INC								
HAS								
Acquired 03/03/15	46	62.73	2,886.04		3,098.56	212.52		
Acquired 08/31/15	6	75.27	451.67		404.16	-47.51		
Total	52	\$64.19	\$3,337.71	67.3600	\$3,502.72	\$165.01	\$95.88	2.73
HEALTHSOUTH CORP								
HLS								
Acquired 03/02/15	59	44.07	2,600.25		2,053.79	-546.46		
Acquired 10/12/15	1	38.86	38.86		34.81	-4.05		
Total	60	\$43.99	\$2,639.11	34.8100	\$2,088.60	-\$550.51	\$55.20	2.64
HENKEL AG & CO KGAA								
HENOY								
Acquired 03/02/15	11	118.82	1,307.02		1,225.84	-81.18		
Acquired 06/18/15	1	117.90	117.90		111.44	-6.46		
Total	12	\$118.74	\$1,424.92	111.4400	\$1,337.28	-\$87.64	\$11.97	0.90
HERITAGE INSURANCE HLDGS								
LLC								
HRTG								
Acquired 08/06/15	107	20.92	2,238.56	21.8200	2,334.74	96.18	21.40	0.91
HESS CORPORATION								
HES								
Acquired 03/02/15	23	73.86	1,699.01		1,115.04	-583.97		
Acquired 08/24/15	1	69.50	69.50		48.48	-21.02		
Total	24	\$73.69	\$1,768.51	48.4800	\$1,163.52	-\$604.99	\$24.00	2.06

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
HOME DEPOT INC								
HD								
Acquired 03/02/15	18	116.28	2,093.04		2,380.50	287.46		
Acquired 03/02/15	25	116.25	2,906.48		3,308.25	399.77		
Acquired 07/30/15	1	115.93	115.94		132.25	18.31		
Total	44	\$116.26	\$5,115.46	132.2500	\$5,819.00	\$703.54	\$103.84	1.78
HONDA MOTOR LTD NEW								
AMERICAN SHARES 10/76								
HMC								
Acquired 03/02/15	45	33.14	1,491.70		1,436.85	-54.85		
Acquired 03/04/15	2	32.97	65.95		63.86	-2.09		
Total	47	\$33.14	\$1,557.65	31.9300	\$1,500.71	-\$56.94	\$29.51	1.97
HOST HOTELS & RESORTS								
HST								
Acquired 03/03/15	121	21.29	2,576.09	15.3400	1,856.14	-719.95	96.80	5.21
HOWARD HUGHES CORP								
HHC								
Acquired 11/19/15	7	122.09	854.89	113.1600	792.12	-62.57	N/A	N/A
HSBC HOLDINGS PLC-SPON								
ADR								
HSBC								
Acquired 03/02/15	30	44.80	1,344.00		1,184.10	-159.90		
Acquired 03/04/15	2	43.54	87.08		78.94	-8.14		
Acquired 12/07/15	2	39.30	78.61		78.94	0.33		
Total	34	\$44.40	\$1,509.69	39.4700	\$1,341.98	-\$167.71	\$85.00	6.33
HUDSON PACIFIC PPTYS INC								
HPP								
Acquired 05/29/15	4	30.38	121.52		112.56	-8.96		
Acquired 06/30/15	20	28.44	568.84		562.80	-6.04		
Total	24	\$28.77	\$690.36	28.1400	\$675.36	-\$15.00	\$19.20	2.84
IMMUNOGEN INC								
IMGN								
Acquired 03/02/15	103	7.83	806.49	13.5700	1,397.71	591.22	N/A	N/A
IMPERIAL OIL LTD NEW								
IMO								
Acquired 03/02/15	42	38.36	1,611.54		1,365.84	-245.70		

Stocks, options & ETFs **Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 06/18/15	3	39.27	117.84		97.56	-20.28		
Acquired 12/07/15	2	29.79	59.59		65.04	5.45		
Total	47	\$38.06	\$1,788.97	32.5200	\$1,528.44	-\$260.53	\$19.75	1.29
INC RESEARCH HOLDINGS								
INC CLASS A								
Acquired 10/28/15	67	40.40	2,707.04	48.5100	3,250.17	543.13	N/A	N/A
INFORMA PLC SPON ADR								
1 RCPT= 2 ORD SHRS								
IFJPY								
Acquired 03/02/15	75	17.18	1,288.88	18.5100	1,388.25	99.37	39.30	2.83
INPHI CORP								
IPHI								
Acquired 03/02/15	102	19.55	1,994.51		2,756.04	761.53		
Acquired 04/21/15	4	18.85	75.44		108.08	32.64		
Total	106	\$19.53	\$2,069.95	27.0200	\$2,864.12	\$794.17	N/A	N/A
INTEGRATED DEVICE TECH								
IDTI								
Acquired 03/02/15	142	20.95	2,974.90	26.3500	3,741.70	766.80	N/A	N/A
INTEL CORP								
INTC								
Acquired 03/02/15	48	33.96	1,630.08		1,653.60	23.52		
Acquired 03/03/15	105	34.23	3,594.15		3,617.25	23.10		
Total	153	\$34.15	\$5,224.23	34.4500	\$5,270.85	\$46.62	\$146.88	2.79
INTELIQUENT INC								
IONT								
Acquired 03/02/15	162	14.92	2,418.64	17.7700	2,878.74	460.10	97.20	3.37
INTERCONTINENTALEXCHANG								
INC								
ICE								
Acquired 03/02/15	3	237.87	713.61		768.78	55.17		
Acquired 03/31/15	1	232.36	232.36		258.26	23.90		
Acquired 08/22/15	1	230.55	230.55		258.26	25.71		
Acquired 08/25/15	1	228.11	228.11		256.26	28.15		
Acquired 10/26/15	1	246.31	246.31		258.26	9.95		
Total	7	\$235.85	\$1,650.94	258.2800	\$1,793.82	\$142.88	\$21.00	1.17

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
INTERPUBLIC GRP CO INC								
IPG								
Acquired 12/04/15	151	23.32	3,522.47	23.2800	3,515.28	-7.19	72.48	2.06
INTUIT INC								
INTU								
Acquired 03/02/15	27	98.54	2,660.85	96.5000	2,605.50	-55.35	32.40	1.24
INVENENSE INC								
INVN								
Acquired 12/03/15	229	12.03	2,756.63	10.2300	2,342.67	-413.96	N/A	N/A
IONIS PHARMACEUTICALS								
IONC								
Acquired 03/02/15	12	66.32	795.84	61.9300	743.16	-52.68	N/A	N/A
ITT CORP								
ITT								
Acquired 03/02/15	65	42.16	2,741.04		2,360.80	-380.24		
Acquired 04/21/15	1	40.74	40.75		36.32	-4.43		
Acquired 10/12/15	1	37.88	37.89		36.32	-1.57		
Total	67	\$42.08	\$2,819.68	36.3200	\$2,433.44	-\$386.24	\$31.69	1.30
IXIA								
XXIA								
Acquired 09/22/15	172	15.41	2,651.53		2,137.96	-513.57		
Acquired 10/12/15	1	14.81	14.82		12.43	-2.39		
Total	173	\$15.41	\$2,666.35	12.4300	\$2,150.39	-\$515.96	N/A	N/A
JAPAN TOBACCO INC ADR								
UNSPON								
1 RCPT .5 ORD SHRS								
JAPAY								
Acquired 03/02/15	92	15.83	1,456.36		1,708.90	252.54		
Acquired 04/01/15	17	15.87	269.90		315.77	45.87		
Acquired 12/08/15	126	18.12	2,284.04		2,340.45	56.41		
Total	235	\$17.07	\$4,010.30	18.5750	\$4,365.12	\$354.82	\$76.84	1.76
JGC CORP-UNSPONSORED ADR								
JGCCY								
Acquired 03/02/15	28	41.22	1,154.16		855.68	-298.48		
Acquired 03/04/15	2	41.13	82.27		61.12	-21.15		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 06/18/15	2	39.41	78.83		61.12	-17.71		
Total	32	\$41.10	\$1,315.26	30.5600	\$977.92	-\$337.34	\$8.35	0.85
JOHNSON & JOHNSON								
JNJ								
Acquired 03/02/15	32	103.11	3,299.52		3,287.04	-12.48		
Acquired 03/02/15	26	103.19	2,682.94		2,670.72	-12.22		
Acquired 03/02/15	16	103.22	1,651.68		1,643.52	-8.16		
Acquired 07/30/15	1	99.51	99.51		102.72	3.21		
Acquired 08/18/15	2	98.96	197.93		205.44	7.51		
Total	77	\$103.01	\$7,931.58	102.7200	\$7,909.44	-\$22.14	\$231.00	2.92
JPMORGAN CHASE & CO								
JPM								
Acquired 03/02/15	47	61.65	2,897.97		3,103.41	205.44		
Acquired 03/03/15	44	61.85	2,721.40		2,905.32	183.92		
Acquired 05/04/15	1	64.54	64.55		66.03	1.48		
Acquired 07/01/15	1	68.02	68.03		66.03	-2.00		
Acquired 07/30/15	1	69.23	69.24		66.03	-3.21		
Acquired 10/15/15	2	60.92	121.85		132.06	10.21		
Total	96	\$61.91	\$5,943.04	66.0300	\$6,338.88	\$395.84	\$168.96	2.67
J2 GLOBAL INC								
JCOM								
Acquired 03/02/15	43	68.21	2,933.39	82.3200	3,539.76	606.37	54.18	1.53
KAR AUCTION SERVICES INC								
KAR								
Acquired 03/02/15	74	37.20	2,752.80		2,740.22	-12.58		
Acquired 03/03/15	75	36.98	2,774.24		2,777.25	3.01		
Acquired 08/11/15	20	39.20	784.10		740.60	-43.50		
Acquired 09/22/15	10	35.90	359.05		370.30	11.25		
Acquired 11/10/15	15	36.80	552.08		555.45	3.37		
Total	194	\$37.23	\$7,222.27	37.0300	\$7,183.82	-\$38.45	\$209.52	2.92
KASIKORNBANK PUB CO LTD								
UNSPONSORED ADR								
KPCPY								
Acquired 03/02/15	37	27.20	1,006.40	16.4250	607.72	-398.68	13.83	2.27
KBC GROEP NV - UNSPN ADR								
KBCSY								
Acquired 03/18/15	18	30.20	543.64		560.70	17.06		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/01/15	10	31.13	311.38		311.50	0.12		
Total	28	\$30.54	\$855.02	31.1500	\$872.20	\$17.18	\$22.17	2.54
KDDI CORP-UNSPONSORED								
ADR								
KDDIY								
Acquired 03/02/15	121	11.57	1,400.05	12.9450	1,566.34	166.29	22.50	1.43
KILROY RLTY CORP								
REIT								
KRC								
Acquired 03/03/15	14	74.93	1,049.02	63.2800	885.92	-163.10	19.60	2.21
KIMBERLY-CLARK CORP								
KMB								
Acquired 03/02/15	26	110.30	2,867.80		3,309.80	442.00		
Acquired 03/20/15	5	108.55	542.75		636.50	93.75		
Total	31	\$110.02	\$3,410.55	127.3000	\$3,946.30	\$535.75	\$109.12	2.77
KINDER MORGAN INC DEL								
KMI								
Acquired 03/03/15	60	40.84	2,450.40		895.20	-1,555.20		
Acquired 08/11/15	15	40.03	600.45		223.80	-376.65		
Acquired 10/02/15	30	28.09	843.00		447.60	-395.40		
Acquired 10/22/15	30	29.56	886.80		447.60	-439.20		
Total	135	\$35.41	\$4,780.65	14.9200	\$2,014.20	-\$2,766.45	\$275.40	13.67
KOC HOLDING AS-UNSPON								
ADR								
KHOLY								
Acquired 03/02/15	52	23.15	1,204.06	18.8400	879.68	-224.38	14.71	1.50
KOWATSU LTD								
SPON ADR NEW								
KMTUY								
Acquired 03/02/15	12	20.88	250.62		195.96	-54.66		
Acquired 03/02/15	46	20.88	960.71		751.18	-209.53		
Acquired 03/04/15	3	20.69	62.08		48.99	-13.09		
Acquired 06/18/15	3	20.42	61.26		48.99	-12.27		
Total	64	\$20.85	\$1,334.67	16.3300	\$1,045.12	-\$289.55	\$23.87	2.28
KRAFT HEINZ CO								
KHC								
Acquired 03/03/15	46	63.59	2,925.49		3,346.98	421.47		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 08/31/15	2	73.67	147.36		145.52	-1.84		
Acquired 10/07/15	2	73.20	146.40		145.52	-0.88		
Total	50	\$64.39	\$3,219.25	72.7600	\$3,638.00	\$418.75	\$115.00	3.16
KROGER COMPANY COMMON								
KR								
Acquired 03/02/15	100	35.42	3,542.49	41.8300	4,183.00	640.51	42.00	1.00
KUBOTA CORP								
KUBTY								
Acquired 03/02/15	20	80.29	1,605.80		1,547.70	-58.10		
Acquired 03/04/15	1	79.21	79.21		77.38	-1.83		
Total	21	\$80.24	\$1,685.01	77.3850	\$1,625.08	-\$59.93	\$20.70	1.27
L-3 COMMUNICATIONS HLDGS								
INC								
LLL								
Acquired 03/02/15	24	130.75	3,138.11	119.5100	2,868.24	-269.87	62.40	2.17
L'OREAL CO ADR								
LRLCY								
Acquired 03/02/15	30	36.27	1,090.28	33.7500	1,012.50	-77.78	13.68	1.35
LAM RESEARCH CORP								
LRCX								
Acquired 08/19/15	51	71.87	3,665.51	79.4200	4,050.42	384.91	61.20	1.51
LANNETT COMPANY INC								
LCI								
Acquired 03/02/15	54	62.98	3,401.41		2,166.48	-1,234.93		
Acquired 10/12/15	1	46.70	46.71		40.12	-6.59		
Total	55	\$62.69	\$3,448.12	40.1200	\$2,206.60	-\$1,241.52	N/A	N/A
LEAR CORP								
LEA								
Acquired 12/04/15	28	125.84	3,523.74	122.8300	3,439.24	-84.50	28.00	0.81
LEGGETT & PLATT INC								
LEG								
Acquired 03/03/15	65	45.41	2,952.29		2,731.30	-220.99		
Acquired 08/11/15	15	47.75	716.32		630.30	-86.02		
Total	80	\$45.86	\$3,668.61	42.0200	\$3,361.60	-\$307.01	\$102.40	3.05

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
LENNAR CORPORATION								
CLASS A								
LEN	47	49.94	2,347.60		2,298.77	-48.83		
Acquired 03/02/15	2	47.44	94.89		97.82	2.93		
Acquired 05/08/15	1	51.36	51.37		48.91	-2.46		
Acquired 07/30/15	15	51.01	765.28		733.65	-31.63		
Acquired 08/27/15	7	52.22	365.55		342.37	-23.18		
Acquired 09/14/15								
Total	72	\$50.34	\$3,624.69	48.9100	\$3,521.52	-\$103.17	\$11.52	0.33
LEUCADIA NATIONAL								
CORP								
LUK	113	23.65	2,672.92	17.3900	1,965.07	-707.85	28.25	1.43
Acquired 03/02/15								
LIBERTY BROADBAND								
CORP COM SER C								
LBRDK	34	52.82	1,796.11		1,763.24	-32.87		
Acquired 03/02/15	5	52.86	264.30		259.30	-5.00		
Acquired 03/02/15	3	54.16	162.51		155.58	-6.93		
Acquired 03/30/15	3	53.66	161.00		155.58	-5.42		
Acquired 08/11/15								
Total	45	\$52.98	\$2,383.92	51.8600	\$2,333.70	-\$50.22	N/A	N/A
LIBERTY BROADBAND								
CORP COM SER A								
LBRDA	10	52.80	528.00		516.50	-11.50		
Acquired 03/02/15	2	52.79	105.58		103.30	-2.28		
Acquired 03/02/15	4	51.32	205.28		206.60	1.32		
Acquired 06/24/15	2	54.93	109.86		103.30	-6.56		
Acquired 11/02/15	4	51.23	204.95		206.60	1.65		
Acquired 12/10/15								
Total	22	\$52.44	\$1,153.67	51.6500	\$1,136.30	-\$17.37	N/A	N/A
LIBERTY GLOBAL PLC								
LILAC SHS CL A USD								
LILA	2	50.94	101.88	41.3700	82.74	-19.14	N/A	N/A
Acquired 03/02/15								

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
LIBERTY GLOBAL PLC								
LILAC SHS CLASS C USD								
LILAK								
Acquired 03/02/15	2	50.47	100.95	43.0000	86.00	-14.95	N/A	N/A
LIBERTY GLOBAL PLC								
SHS CL A								
LBTYA								
Acquired 03/02/15	48	52.11	2,501.42	42.3600	2,033.28	-468.14	N/A	N/A
LIBERTY GLOBAL PLC								
SHS CL C								
LBTYK								
Acquired 03/02/15	54	49.94	2,697.10	40.7700	2,201.58	-495.52	N/A	N/A
LIBERTY INTERACTIVE CORP								
VENTURES-SERIES A								
LVNTA								
Acquired 03/02/15	63	40.02	2,521.26		2,841.93	320.67		
Acquired 03/02/15	7	40.00	280.07		315.77	35.70		
Acquired 03/30/15	4	41.66	166.66		180.44	13.78		
Total	74	\$40.11	\$2,967.99	45.1100	\$3,338.14	\$370.15	N/A	N/A
LIBERTY INTERACTIVE CORP								
QVC GROUP COM SER A								
QVCA								
Acquired 03/02/15	125	29.40	3,675.52		3,415.00	-260.52		
Acquired 03/02/15	54	29.46	1,590.84		1,475.28	-115.56		
Total	179	\$29.42	\$5,266.36	27.3200	\$4,890.28	-\$376.08	N/A	N/A
LIBERTY MEDIA CORP								
CLASS A								
LMCA								
Acquired 03/02/15	33	39.21	1,293.93		1,295.25	1.32		
Acquired 03/02/15	10	39.18	391.85		392.50	0.65		
Total	43	\$39.20	\$1,685.78	39.2500	\$1,687.75	\$1.97	N/A	N/A
LIBERTY MEDIA CORP								
CLASS C								
LMCK								
Acquired 03/02/15	80	38.95	3,116.00		3,046.40	-69.60		
Acquired 03/02/15	21	38.88	816.48		799.68	-16.80		
Total	101	\$38.94	\$3,932.48	38.0800	\$3,846.08	-\$86.40	N/A	N/A

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
LIBERTY TRIPADVISOR HOLDINGS INC CL A LTPA Acquired 03/02/15 Acquired 03/09/15	46 1	33.83 32.15	1,556.18 32.15		1,395.64 30.34	-160.54 -1.81		
Total	47	\$33.79	\$1,588.33	30.3400	\$1,425.98	-\$162.35	N/A	N/A
LINKEDIN CORP CLASS A LNKD Acquired 03/02/15 Acquired 05/01/15 Acquired 05/14/15	3 4 1	268.48 202.46 194.79	805.47 809.85 194.79		675.24 800.32 225.08	-130.23 90.47 30.29		
Total	8	\$226.26	\$1,810.11	225.0800	\$1,800.64	-\$9.47	N/A	N/A
LLOYDS BANKING GROUP PLC ADR LYG Acquired 03/02/15 Acquired 11/04/15	418 58	4.95 4.62	2,071.19 268.19		1,822.48 252.88	-248.71 -15.31		
Total	476	\$4.91	\$2,339.38	4.3600	\$2,075.36	-\$264.02	\$43.79	2.11
LOCKHEED MARTIN CORP LMT Acquired 03/03/15	22	200.33	4,407.34	217.1500	4,777.30	369.96	145.20	3.03
LOEWS CORPORATION L Acquired 03/02/15	94	40.56	3,812.64	38.4000	3,609.60	-203.04	23.50	0.65
LOWES COMPANIES INC LOW Acquired 03/20/15	48	75.39	3,619.00	76.0400	3,649.92	30.92	53.76	1.47
LPL FINANCIAL HOLDINGS INC LPLA Acquired 07/23/15 Acquired 08/11/15 Acquired 08/27/15 Acquired 09/14/15	9 11 12 7	46.66 42.81 40.34 40.14	419.95 470.93 484.16 281.02		383.85 469.15 511.80 298.55	-36.10 -1.78 27.64 17.53		
Total	39	\$42.46	\$1,656.06	42.6500	\$1,663.35	\$7.29	\$39.00	2.34

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
LYONDELLBASELL INDUSTRIES AF SCA CLASS A								
LYB								
Acquired 03/02/15	23	85.63	1,969.49		1,998.70	29.21		
Acquired 03/20/15	8	85.67	685.36		695.20	9.84		
Total	31	\$85.64	\$2,654.85	86.9000	\$2,693.90	\$39.05	\$96.72	3.59
M & T BANK CORP								
MTB								
Acquired 03/02/15	20	122.34	2,446.80	121.1800	2,423.60	-23.20	56.00	2.31
MACQUARIE INFRASTRUCTUR CORPORATEION	37	84.65**	3,132.09	72.6000	2,686.20	-445.89	167.24	6.22
MIC								
MAGNA INTL INC CL A								
MGA								
Acquired 03/02/15	42	55.13	2,315.67		1,703.52	-612.15		
Acquired 03/04/15	2	54.04	108.09		81.12	-26.97		
Total	44	\$55.09	\$2,423.76	40.5600	\$1,784.64	-\$639.12	\$38.72	2.17
MAIDEN HOLDINGS LTD								
MHLD								
Acquired 03/02/15	163	14.32	2,335.04	14.9100	2,430.33	95.29	91.28	3.75
MAKITA CORPORATION ADR NEW 11/76								
MKTAY								
Acquired 03/02/15	29	47.19	1,368.51	58.0000	1,682.00	313.49	24.65	1.46
MARKEL CORP								
MKL								
Acquired 03/02/15	9	746.70	6,720.37	883.3500	7,950.15	1,229.78	N/A	N/A
MARTIN MARIETTA MATERIALS INC								
MLM								
Acquired 03/02/15	20	143.03	2,860.66		2,731.60	-129.06		
Acquired 07/13/15	1	153.48	153.48		136.58	-16.90		
Acquired 11/19/15	1	161.26	161.27		136.58	-24.69		
Total	22	\$144.34	\$3,175.41	136.5800	\$3,004.76	-\$170.65	\$35.20	1.17

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
MATRIX SERVICE CO								
MTRX								
Acquired 03/02/15	130	18.25	2,372.63		2,670.20	297.57		
Acquired 10/12/15	5	24.75	123.76		102.70	-21.06		
Total	135	\$18.49	\$2,496.39	20.5400	\$2,772.90	\$276.51	N/A	N/A
MATSON INC								
MATX								
Acquired 03/18/15	62	41.14	2,551.09	42.6300	2,643.06	91.97	44.64	1.68
MCDONALDS CORP								
MCD								
Acquired 03/03/15	10	100.06	1,000.60	118.1400	1,181.40	180.80	35.60	3.01
MCGRAW-HILL FINANCIAL INC								
MHFI								
Acquired 12/10/15	4	94.95	379.80	98.5800	394.32	14.52	5.28	1.33
MEAD JOHNSON NUTRITION CO								
MJN								
Acquired 03/02/15	23	104.56	2,404.88		1,815.85	-589.03		
Acquired 06/10/15	4	91.09	364.36		315.80	-48.56		
Acquired 08/24/15	1	92.37	92.37		78.95	-13.42		
Acquired 07/23/15	2	90.70	181.41		157.90	-23.51		
Acquired 08/11/15	4	87.12	348.48		315.80	-32.68		
Acquired 09/29/15	1	70.05	70.05		78.95	8.90		
Total	35	\$98.90	\$3,461.55	78.9500	\$2,763.25	-\$698.30	\$57.75	2.09
MEDICLINIC INTL LTD ADR								
MCFY								
Acquired 03/02/15	31	52.42	1,625.02	39.3500	1,219.85	-405.17	10.04	0.82
MEDIOLANUM SPA- UNSP ADR								
MDLAY								
Acquired 03/02/15	51	15.08	770.61	18.5100	944.01	173.40	15.24	1.61
MEDTRONIC PLC								
MDT								
Acquired 03/04/15	15	78.04	1,170.63	76.9200	1,153.80	-16.83	22.80	1.97

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
MERCK & CO INC NEW								
MRK								
Acquired 03/02/15	33	58.64	1,935.12		1,743.06	-192.06		
Acquired 03/03/15	55	58.13	3,197.69		2,905.10	-292.59		
Acquired 03/31/15	1	57.91	57.92		52.82	-5.10		
Acquired 06/17/15	2	58.08	116.17		105.64	-10.53		
Acquired 07/30/15	1	58.49	58.50		52.82	-5.68		
Total	92	\$58.32	\$5,365.40	52.8200	\$4,859.44	-\$505.96	\$169.28	3.48
METHODE ELECTRONICS CLA								
INCORPORATED								
MEI								
Acquired 03/03/15	64	39.27	2,513.88		2,037.12	-476.76		
Acquired 10/12/15	1	33.67	33.58		31.83	-1.75		
Total	65	\$39.19	\$2,547.46	31.8300	\$2,068.95	-\$478.51	\$23.40	1.13
METTLER-TOLEDO INTL IN								
MTD								
Acquired 03/02/15	3	318.21	954.64		1,017.39	62.75		
Acquired 03/04/15	1	312.63	312.64		339.13	26.49		
Total	4	\$316.82	\$1,267.28	339.1300	\$1,356.52	\$89.24	N/A	N/A
MICROCHIP TECHNOLOGY INC								
MCHP								
Acquired 03/02/15	53	52.27	2,770.31		2,466.62	-303.69		
Acquired 03/03/15	80	51.75	4,140.00		3,723.20	-416.80		
Acquired 08/28/15	10	48.74	487.50		465.40	-22.10		
Acquired 09/14/15	3	43.96	131.89		139.62	7.73		
Acquired 12/24/15	5	47.45	237.30		232.70	-4.60		
Total	151	\$51.44	\$7,767.00	46.5400	\$7,027.54	-\$739.46	\$216.53	3.08
MICROSOFT CORP								
MSFT								
Acquired 06/25/15	207	45.24**	9,365.05	55.4800	11,484.36	2,119.31	298.08	2.59
MIMEDX GROUP INC								
MDXG								
Acquired 06/25/15	245	11.51	2,822.06	9.3700	2,295.65	-526.41	N/A	N/A
MOBILE TELESYSTEMS -								
PJSC SPON ADR								
MBT								
Acquired 03/02/15	73	9.63	703.21	6.1800	451.14	-252.07	48.18	10.67

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
MOHAWK INDS INC								
MHK								
Acquired 03/02/15	16	185.67	2,970.72	189 3900	3,030 24	59.52	N/A	N/A
MONSANTO CO NEW								
MON								
Acquired 03/02/15	20	121 04	2,420.80		1,970.40	-450.40		
Acquired 07/01/15	2	107.45	214.91		197.04	-17.87		
Total	22	\$119.81	\$2,635.71	98.5200	\$2,187.44	-\$468.27	\$47.52	2.19
MOODY'S CORP								
MCO								
Acquired 03/02/15	60	96.74	5,804.40		6,020.40	216.00		
Acquired 03/09/15	1	96.37	96.37		100.34	3.97		
Acquired 03/30/15	4	103.69	414.78		401.36	-13.42		
Acquired 08/11/15	4	110.59	442.38		401.36	-41.02		
Acquired 09/29/15	3	97.04	281.12		301.02	9.90		
Total	72	\$97.90	\$7,049.05	100.3400	\$7,224.48	\$175.43	\$106.56	1.47
MOTOROLA SOLUTIONS INC								
COM NEW								
MSI								
Acquired 03/02/15	36	68.94	2,481.84	68 4500	2,464.20	-17.64	59.04	2.39
MIR PRICE GROUP LTD								
SPONSORED ADR								
MRPLY								
Acquired 03/02/15	47	22.68	1,066.20	12.9700	609.59	-456.61	16.30	2.67
MSCI INC								
MSCI								
Acquired 03/02/15	23	57.45	1,321.58	72.1300	1,658.99	337.41	20.24	1.22
MTN GROUP LTD-SPONS ADR								
MTNOY								
Acquired 03/02/15	90	17.52	1,576.80		762.30	-814.50		
Acquired 06/18/15	5	18.33	91.70		42.35	-49.35		
Total	95	\$17.56	\$1,668.50	8.4700	\$804.65	-\$863.85	\$78.18	9.72

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT AG ADR								
MURGY	99	20.74	2,053.26		1,978.51	-74.75		
Acquired 03/02/15		20.49	61.47		59.96	-1.51		
Acquired 03/04/15	3							
Total	102	\$20.73	\$2,114.73	19.9850	\$2,038.47	-\$76.26	\$57.73	2.83
NABORS INDUSTRIES LTD	91	12.53**	1,140.50	8.5100	774.41	-366.09	21.84	2.82
NBR								
NAMPAK LTD-SPONRD ADR								
NEW								
NPKLY	269	3.53	950.92		441.16	-509.76		
Acquired 03/02/15		3.49	199.34		93.48	-105.86		
Acquired 04/16/15	57							
Total	326	\$3.53	\$1,150.26	1.6400	\$534.64	-\$615.62	\$22.62	4.23
NASDAQ INC								
NDAQ	30	50.66	1,519.80	58.1700	1,745.10	225.30	30.00	1.71
Acquired 03/02/15								
NATIONAL GENERAL HOLDINGS CORP								
NGHC	137	18.76	2,571.43	21.8600	2,994.82	423.39	16.44	0.54
Acquired 03/03/15								
NATIONAL HEALTH INVS INC								
NHI	44	71.18	3,132.36	60.8700	2,678.28	-454.08	149.60	5.58
Acquired 03/03/15								
NATIONAL OILWELL VARCO INC								
NOV	29	55.21	1,601.09	33.4900	971.21	-629.88	53.36	5.49
Acquired 03/02/15								
NAVIOS MARITIME ACQUISITION CORP								
NNA	106	4.09	434.15		319.06	-115.09		
Acquired 08/07/15		4.10	2,201.24		1,613.36	-587.88		
Acquired 08/10/15	536	4.02	100.70		75.25	-25.45		
Acquired 08/11/15	25	3.77	75.50		60.20	-15.30		
Acquired 10/12/15	20							
Total	687	\$4.09	\$2,811.59	3.0100	\$2,067.87	-\$743.72	\$137.40	6.84

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
NESTLE S A REG ADR								
NSRGY								
Acquired 03/02/15	15	78.04	1,170.60		1,116.30	-54.30		
Acquired 06/18/15	1	74.71	74.71		74.42	-0.29		
Total	16	\$77.83	\$1,245.31	74.4200	\$1,190.72	-\$54.59	\$30.56	2.57
NETAPP INC								
NTAP								
Acquired 03/02/15	16	38.56	617.12		424.48	-192.64		
Acquired 03/31/15	1	35.46	35.47		26.53	-8.94		
Acquired 09/29/15	6	28.99	173.95		159.18	-14.77		
Acquired 10/26/15	1	33.43	33.44		26.53	-6.91		
Total	24	\$35.83	\$859.98	26.5300	\$636.72	-\$223.26	\$17.28	2.71
NIKE INC CLASS B								
NKE								
Acquired 03/02/15	24	49.35	1,184.40	62.5000	1,500.00	315.60	15.36	1.02
NITTO DENKO CORP ADR								
NDEKY								
Acquired 03/02/15	43	31.43	1,351.49		1,572.94	221.45		
Acquired 08/18/15	2	39.95	79.90		73.16	-6.74		
Total	45	\$31.81	\$1,431.39	36.5800	\$1,646.10	\$214.71	\$18.81	1.14
NOVARTIS AG								
SPON ADR								
NVS								
Acquired 03/02/15	48	100.14	4,806.80		4,129.92	-676.88		
Acquired 03/02/15	13	100.12	1,301.56		1,118.52	-183.04		
Acquired 06/18/15	1	100.70	100.70		86.04	-14.66		
Total	62	\$100.15	\$6,209.06	86.0400	\$5,334.48	-\$874.58	\$140.05	2.63
NOVO NORDISK A S ADR								
NVO								
Acquired 03/02/15	30	47.56	1,426.80		1,742.40	315.60		
Acquired 03/02/15	26	47.55	1,236.56		1,510.08	273.52		
Acquired 08/18/15	3	55.24	165.72		174.24	8.52		
Total	59	\$47.95	\$2,829.08	58.0800	\$3,426.72	\$597.64	\$31.44	0.92
NOW INC								
DNOW								
Acquired 03/02/15	37	21.79	806.23	15.8200	585.34	-220.89	N/A	N/A

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
NUANCE COMMUNICATIONS								
INC								
NUAN	57	14.04	800.79	19.8900	1,133.73	332.94	N/A	N/A
Acquired 03/02/15								
NUCOR CORP								
NUE	51	47.10	2,402.10	40.3000	2,055.30	-346.80	76.50	3.72
Acquired 03/02/15								
NUTRI/SYSTEM INC								
NTRI	127	17.23	2,189.47	21.6400	2,748.28	558.81	88.90	3.23
Acquired 03/02/15								
NUVASIVE INC								
NUVA	59	44.46	2,623.61	54.1100	3,192.49	568.88	N/A	N/A
Acquired 03/02/15								
NXP SEMICONDUCTORS NV								
NXPI	9	99.33	894.04		758.25	-135.79		
Acquired 03/02/15	3	97.90	293.70		252.75	-40.95		
Acquired 03/04/15	4	89.01	356.04		337.00	-19.04		
Acquired 08/19/15	16	\$96.49	\$1,543.78	84.2500	\$1,346.00	-\$195.78	N/A	N/A
Total								
O'REILLY AUTOMOTIVE INC								
ORLY	21	211.66	4,444.94	253.4200	5,321.82	876.88	N/A	N/A
Acquired 03/02/15								
OLD REPUBLIC INTL CORP								
ORI	150	15.10	2,265.00	18.6300	2,794.50	529.50	111.00	3.97
Acquired 03/03/15								
OMEGA HEALTHCARE								
REIT INVESTORS INC								
OHI	79	40.39	3,190.81		2,763.42	-427.39		
Acquired 03/02/15	17	36.30	617.25		594.66	-22.59		
Acquired 05/21/15	96	\$39.67	\$3,808.06	34.9800	\$3,358.08	-\$449.98	\$215.04	6.40
Total								
PAYCHEX INC								
PAYX	80	49.36	3,948.80	52.8900	4,231.20	282.40	134.40	3.17
Acquired 03/03/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
PAYPAL HOLDINGS INC								
PYPL								
Acquired 03/02/15	56	35.62	1,994.93		2,027.20	32.27		
Acquired 10/29/15	2	35.86	71.72		72.40	0.68		
Acquired 12/10/15	15	35.78	536.73		543.00	6.27		
Total	73	\$35.66	\$2,603.38	36.2000	\$2,642.60	\$39.22	N/A	N/A
PEBBLEBROOK HOTEL TR								
PEB								
Acquired 03/03/15	47	48.37	2,273.70	28.0200	1,316.94	-956.76	58.28	4.42
PENNEY J C CO INC								
JCP	225	8.14**	1,833.56	6.6600	1,498.50	-335.06	N/A	N/A
PENTAIR PLC								
PNR								
Acquired 03/02/15	18	66.22	1,192.10		891.54	-300.56		
Acquired 03/02/15	17	66.15	1,124.55		842.01	-282.54		
Acquired 04/10/15	2	62.73	125.48		99.06	-26.42		
Acquired 04/21/15	1	61.74	61.74		49.53	-12.21		
Acquired 08/25/15	3	54.83	164.51		148.59	-15.92		
Total	41	\$65.08	\$2,668.38	49.5300	\$2,030.73	-\$637.65	\$54.12	2.67
PEOPLE'S UNITED FINANCL								
PBCT								
Acquired 03/03/15	180	15.21	2,738.93	16.1500	2,907.00	168.07	120.60	4.14
PEPSICO INCORPORATED								
PEP								
Acquired 03/02/15	26	99.18	2,578.68		2,597.92	19.24		
Acquired 07/01/15	1	94.31	94.32		99.92	5.60		
Total	27	\$99.00	\$2,673.00	99.9200	\$2,697.84	\$24.84	\$75.87	2.81
PERUSAHAAN PERSEROAN								
PERSERO PT INDONESIA								
TELEKOMUNIKASI SPON ADR								
TLK								
Acquired 03/02/15	39	45.17	1,761.81	44.4000	1,731.60	-30.21	36.38	2.10
PFIZER INCORPORATED								
PFE								
Acquired 03/02/15	71	34.65	2,480.15		2,291.88	-188.27		
Acquired 03/03/15	125	34.69	4,336.25		4,035.00	-301.25		
Acquired 08/17/15	4	34.08	136.36		129.12	-7.24		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	MARKET VALUE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 07/30/15	3	35.54	106.63		96.84		-9.79		
Acquired 08/19/15	105	35.05	3,680.75		3,389.40		-291.35		
Total	308	\$34.81	\$10,720.14	32.2800	\$9,942.24		-\$777.90	\$389.60	3.72
PHARMERICA CORP									
PMC									
Acquired 03/02/15	90	25.99	2,339.99		3,150.00		810.01		
Acquired 04/21/15	1	28.03	28.03		35.00		6.97		
Total	91	\$28.02	\$2,368.02	35.0000	\$3,185.00		\$816.98	N/A	N/A
PHILIP MORRIS INTERNATIONAL INC									
PM									
Acquired 03/03/15	38	82.65	3,141.08		3,340.58		199.50		
Acquired 03/04/15	1	81.97	81.98		87.91		5.93		
Acquired 04/15/15	5	78.08	390.45		439.55		49.10		
Total	44	\$82.13	\$3,613.51	87.9100	\$3,868.04		\$254.53	\$179.52	4.84
PLATFORM SPECIALTY PRODS									
CORP									
PAH									
Acquired 07/08/15	17	24.53	417.11		218.11		-199.00		
Acquired 07/13/15	21	25.52	536.01		269.43		-266.58		
Acquired 07/23/15	20	23.91	478.39		256.60		-221.79		
Acquired 08/11/15	23	23.23	534.30		295.09		-238.21		
Total	81	\$24.27	\$1,955.81	12.8300	\$1,039.23		-\$926.58	N/A	N/A
PNC FINANCIAL SERVICES									
GROUP									
PNC									
Acquired 03/02/15	36	92.53	3,331.44	95.3100	3,431.16		99.72	73.44	2.14
PRINCIPAL FINANCIAL									
GROUP									
PFG									
Acquired 08/19/15	64	56.70	3,629.07		2,878.72		-750.35		
Acquired 12/04/15	6	48.79	292.74		269.88		-22.86		
Total	70	\$56.03	\$3,921.81	44.9800	\$3,148.60		-\$773.21	\$108.40	3.38
PROGRESSIVE CORP OHIO									
PGR									
Acquired 03/02/15	37	26.97	998.20	31.8000	1,176.60		178.40	25.38	2.15

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
PROLOGIS INC								
PLD								
Acquired 03/03/15	75	42.56	3,192.00	42.9200	3,219.00	27.00	120.00	3.72
PRUDENTIAL PLC								
SPON ADR								
PUK								
Acquired 03/02/15	63	50.04	3,153.02		2,840.04	-312.98		
Acquired 03/02/15	42	50.05	2,102.10		1,893.36	-208.74		
Acquired 12/16/15	4	44.99	180.00		180.32	0.32		
Total	109	\$49.86	\$5,435.12	45.0800	\$4,913.72	-\$521.40	\$128.72	2.62
PUBLIC STORAGE INC								
REIT								
PSA								
Acquired 03/03/15	13	196.34	2,552.42		3,220.10	667.68		
Acquired 05/23/15	3	193.80	581.41		743.10	161.69		
Acquired 06/25/15	3	184.54	553.62		743.10	189.48		
Acquired 07/21/15	3	200.24	600.72		743.10	142.38		
Total	22	\$194.92	\$4,288.17	247.7000	\$5,449.40	\$1,161.23	\$149.60	2.75
QORVO INC								
QRVO								
Acquired 05/21/15	49	80.50	3,944.81		2,494.10	-1,450.71		
Acquired 08/19/15	17	55.57	944.81		865.30	-79.51		
Total	66	\$74.09	\$4,889.62	50.9000	\$3,359.40	-\$1,530.22	N/A	N/A
QTS REALTY TRUST INC								
CLASS A								
QTS								
Acquired 03/02/15	75	36.35	2,726.40	45.1100	3,383.25	656.85	98.00	2.83
QUESTAR CORP								
STR								
Acquired 03/03/15	100	23.14	2,314.00	19.4800	1,948.00	-366.00	84.00	4.31
RECKITT BENCKISER PLC								
SPONSORED ADR								
RBGLY								
Acquired 03/02/15	110	17.67	1,944.25		2,061.40	117.15		
Acquired 08/19/15	13	18.83	244.88		243.62	-1.26		
Total	123	\$17.80	\$2,189.13	18.7400	\$2,305.02	\$115.89	\$45.14	1.96

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
RED ELECTRICA CORPORACION SA RDEIY								
Acquired 03/02/15	54	17.05	920.70		901.80	-18.90		
Acquired 03/20/15	26	16.10	418.66		434.20	15.54		
Total	80	\$16.74	\$1,339.36	16.7000	\$1,336.00	-\$3.36	\$38.16	2.86
RED HAT INC RHT								
Acquired 03/02/15	35	69.46	2,431.10	82.8100	2,898.35	467.25	N/A	N/A
REGAL ENTERTAINMENT GRP A								
Acquired 03/03/15	165	23.69	3,909.53		3,113.55	-795.98		
Acquired 10/02/15	25	18.47	461.75		471.75	10.00		
Total	190	\$23.01	\$4,371.28	18.8700	\$3,585.30	-\$785.98	\$167.20	4.66
REGENERON PHARMACEUTICAL INC								
Acquired 03/02/15	2	417.89	835.78	542.8700	1,085.74	249.96	N/A	N/A
RELX PLC ADR SPON 1 RCPT= 1 ORD SHRS								
RELX								
Acquired 09/30/15	47	17.24	810.38		838.01	27.63		
Acquired 12/15/15	32	17.70	566.50		570.56	4.06		
Total	79	\$17.43	\$1,376.88	17.8300	\$1,408.57	\$31.69	\$32.15	2.28
RESTAURANT BRANDS INTL INC QSR								
Acquired 03/02/15	89	44.49	3,950.49	37.3600	3,325.04	-635.45	46.28	1.39
REXAM PLC SPON ADR 1 RCPT= 5 ORD SHRS								
REXMY								
Acquired 03/02/15	31	42.58	1,320.14	44.7200	1,386.32	66.18	41.66	3.00
REYNOLDS AMERICAN INC RAI								
Acquired 03/20/15	80	34.95	2,796.06	46.1500	3,692.00	895.94	115.20	3.12

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ROBERT HALF INTL INC								
RHI	18	62.62	1,127.34	47.1400	848.52	-278.82	14.40	1.69
Acquired 03/02/15								
ROCHE HOLDINGS LTD ADR								
RHHBY	44	33.98	1,495.12		1,516.68	21.56		
Acquired 03/02/15	3	33.19	99.59		103.41	3.82		
Acquired 03/04/15	5	34.16	170.82		172.35	1.53		
Acquired 12/07/15								
Total	52	\$33.95	\$1,765.53	34.4700	\$1,792.44	\$26.91	\$42.95	2.40
ROCKWELL COLLINS								
COL	3	91.53	274.62		276.90	2.28		
Acquired 11/19/15	4	93.66	374.67		369.20	-5.47		
Acquired 11/20/15	3	94.05	282.16		276.90	-5.26		
Acquired 11/23/15	3	94.07	282.22		276.90	-5.32		
Acquired 11/24/15	3	94.01	282.05		276.90	-5.15		
Acquired 11/25/15	1	91.36	91.36		92.30	0.94		
Acquired 12/04/15								
Total	17	\$93.36	\$1,587.08	92.3000	\$1,569.10	-\$17.98	\$22.44	1.43
ROPER TECHNOLOGIES								
INC	26	170.89**	4,443.38	189.7900	4,934.54	491.16	31.20	0.63
Acquired 03/02/15								
ROSS STORES INC								
(CALIF)	44	53.00	2,332.44		2,367.64	35.20		
Acquired 03/02/15	7	53.14	372.05		376.67	4.62		
Acquired 07/23/15	5	50.01	250.09		269.05	18.98		
Acquired 09/14/15	5	50.74	253.74		269.05	15.31		
Acquired 11/02/15	11	46.29	509.24		591.91	82.67		
Acquired 11/19/15								
Total	72	\$51.63	\$3,717.56	53.8100	\$3,874.32	\$156.76	\$33.84	0.87
ROYAL CARIBBEAN								
CRUISES LTD								
NORWAY	39	78.73	3,070.47	101.2100	3,947.19	876.72	58.50	1.48
RCL								
Acquired 03/02/15								

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ROYAL DUTCH SHELL PLC								
ADR CL A								
RDS/A								
Acquired 03/02/15	15	64.00	960.00		686.85	-273.15		
Acquired 07/31/15	4	57.43	229.73		183.16	-46.57		
Total	19	\$62.62	\$1,189.73	45.7900	\$870.01	-\$319.72	\$60.72	6.98
ROYAL DUTCH SHELL PLC								
ADR B								
RDS/B								
Acquired 03/02/15	21	66.34	1,393.14		966.84	-426.30		
Acquired 06/18/15	2	59.58	119.16		92.08	-27.08		
Acquired 12/07/15	2	46.29	92.59		92.08	-0.51		
Total	25	\$64.20	\$1,604.89	46.0400	\$1,151.00	-\$453.89	\$94.00	8.17
RPM INTERNATIONAL INC								
RPM								
Acquired 03/03/15	45	50.39	2,267.55	44.0600	1,982.70	-284.85	49.50	2.49
RPX CORP								
RPXC								
Acquired 03/02/15	132	14.86	1,962.48		1,452.00	-510.48		
Acquired 10/12/15	6	14.64	87.85		66.00	-21.85		
Total	138	\$14.86	\$2,050.33	11.0000	\$1,518.00	-\$532.33	N/A	N/A
RUTH'S HOSPITALITY GROUP								
INC								
RUTH								
Acquired 03/02/15	160	15.47	2,476.78		2,547.20	70.42		
Acquired 04/21/15	1	15.06	15.07		15.92	0.85		
Total	161	\$15.48	\$2,491.85	15.9200	\$2,563.12	\$71.27	\$38.64	1.51
RYANAIR HLDGS PLC								
SPONSORED ADR NEW								
RYAAY								
Acquired 03/02/15	10,56756	64.26	679.15		913.67	234.52		
Acquired 03/02/15	18,48648	64.38	1,190.16		1,598.34	408.18		
Acquired 06/18/15	1,94596	72.62	141.32		168.25	26.93		
Total	31	\$64.86	\$2,010.63	86.4600	\$2,680.26	\$669.83	\$86.83	2.49

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
RYOHIN KEIKAKU CO UNSP ADR								
Acquired 03/02/15	25	26.74	668.50	40.5500	1,013.75	345.25	6.47	0.63
SABMILLER PLC ADR								
SBMRY								
Acquired 03/02/15	19	56.24	1,068.65		1,138.87	70.02		
Acquired 03/04/15	1	56.61	56.62		59.93	3.31		
Total	20	\$56.26	\$1,125.27	59.9300	\$1,198.60	\$73.33	\$22.18	1.85
SAMPO OYJ-A SHS UNSP ADR								
SAXPY								
Acquired 03/02/15	72	25.04	1,802.88	25.2950	1,821.24	18.36	60.98	3.34
SANDISK CORPORATION								
SNDK								
Acquired 03/02/15	30	80.57	2,417.10		2,279.70	-137.40		
Acquired 04/16/15	4	67.23	268.95		303.96	35.01		
Acquired 08/18/15	8	56.94	455.57		607.92	152.35		
Total	42	\$74.80	\$3,141.62	75.9900	\$3,191.58	\$49.96	\$50.40	1.58
SANDVIK AB								
SPONSORED ADR								
SDVKY								
Acquired 03/02/15	99	11.07	1,096.42		855.36	-241.06		
Acquired 06/18/15	8	12.00	96.04		69.12	-26.92		
Total	107	\$11.14	\$1,192.46	8.6400	\$924.48	-\$267.98	\$30.70	3.32
SANLAM LTD SPONSORED ADR								
SLLDY								
Acquired 03/25/15	85	13.56	1,153.25		653.65	-499.60		
Acquired 07/09/15	35	11.10	388.68		269.15	-119.53		
Total	120	\$12.85	\$1,541.93	7.6900	\$922.80	-\$619.13	\$35.40	3.84
SANMINA CORP								
SANM								
Acquired 03/02/15	82	23.13	1,897.47		1,687.56	-209.91		
Acquired 04/21/15	15	20.33	305.05		308.70	3.65		
Acquired 12/03/15	22	22.30	490.64		452.76	-37.88		
Total	119	\$22.63	\$2,693.16	20.5800	\$2,449.02	-\$244.14	N/A	N/A

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
SAP SE-SPONSORED ADR								
SAP								
Acquired 03/02/15	20	71.07	1,421.40		1,582.00	160.60		
Acquired 03/04/15	1	69.57	69.57		79.10	9.53		
Acquired 06/18/15	1	72.54	72.54		79.10	6.56		
Total	22	\$71.07	\$1,563.51	78.1000	\$1,740.20	\$176.69	\$19.33	1.11
SAUL CENTERS INC								
REIT								
BFS								
Acquired 03/03/15	15	54.59	818.85	51.2700	769.05	-49.80	25.80	3.35
SBA COMMUNICATIONS CORP								
SBAC	54	118.40**	6,393.85	105.0700	5,673.78	-720.07	N/A	N/A
SCHLUMBERGER LTD								
SLB								
Acquired 03/02/15	38	84.33	3,204.87		2,650.50	-554.37		
Acquired 03/02/15	35	84.29	2,950.46		2,441.25	-508.21		
Acquired 07/30/15	13	83.47	1,085.24		906.75	-178.49		
Acquired 08/19/15	7	80.92	566.48		488.25	-78.23		
Total	93	\$83.95	\$7,807.05	69.7500	\$6,486.75	-\$1,320.30	\$186.00	2.87
SCHWAB CHARLES CORP NEW								
SCHW								
Acquired 03/02/15	60	29.95	1,797.59	32.9300	1,975.80	178.21	14.40	0.72
SEAGATE TECHNOLOGY PLC								
STX								
Acquired 03/02/15	43	61.83	2,658.69		1,576.38	-1,082.31		
Acquired 05/21/15	9	55.29	497.70		329.94	-167.76		
Acquired 07/22/15	16	48.70	779.28		586.56	-192.72		
Acquired 10/20/15	14	38.52	539.42		513.24	-26.18		
Total	82	\$54.57	\$4,475.09	36.6600	\$3,006.12	-\$1,468.97	\$177.12	5.89
SEALED AIR CORP NEW								
SEE								
Acquired 03/02/15	53	47.47	2,515.91		2,363.80	-152.11		
Acquired 07/30/15	2	52.55	105.12		89.20	-15.92		
Acquired 09/25/15	56	46.87	2,624.89		2,497.60	-127.29		
Acquired 09/29/15	2	45.98	91.97		89.20	-2.77		
Total	113	\$47.24	\$5,337.89	44.6000	\$5,039.80	-\$298.09	\$58.76	1.17

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
SELECT MEDICAL HOLDINGS								
CORP								
SEM								
Acquired 03/02/15	151	13.49	2,038.48		1,798.41	-240.07		
Acquired 10/12/15	2	11.05	22.10		23.82	1.72		
Total	153	\$13.47	\$2,060.58	11.9100	\$1,822.23	-\$238.35	N/A	N/A
SENSATA TECHNOLOGIES								
HLDG BV ALMELO								
ST								
Acquired 03/02/15	37	55.79	2,064.56	46.0800	1,704.22	-360.34	N/A	N/A
SEVEN & I HOLDINGS ADR								
SVNDY								
Acquired 03/02/15	66	19.02	1,255.65	22.8500	1,508.10	252.45	14.05	0.93
SHIRE PLC								
SHPG								
Acquired 03/02/15	7	237.14	1,660.05		1,435.00	-225.05		
Acquired 10/21/15	2	211.16	422.34		410.00	-12.34		
Total	9	\$231.38	\$2,082.39	205.0000	\$1,845.00	-\$237.39	\$6.29	0.34
SIEMENS A G - ADR								
SIEGY								
Acquired 03/02/15	15	110.46	1,656.98		1,442.63	-214.35		
Acquired 08/18/15	1	104.45	104.46		96.17	-8.29		
Acquired 08/19/15	2	103.83	207.67		192.35	-15.32		
Total	18	\$109.40	\$1,959.11	96.1750	\$1,731.15	-\$237.86	\$49.71	2.87
SIGNET JEWELERS LTD								
SIG								
Acquired 03/02/15	5	121.94	609.70		618.45	8.75		
Acquired 05/14/15	4	132.65	530.61		494.76	-35.85		
Acquired 05/27/15	6	133.16	798.99		742.14	-56.85		
Acquired 08/10/15	8	131.53	1,052.29		989.52	-62.77		
Acquired 08/24/15	3	130.69	392.07		371.07	-21.00		
Acquired 08/11/15	1	119.89	119.89		123.69	3.80		
Total	27	\$129.76	\$3,503.55	123.6900	\$3,339.63	-\$163.92	\$23.76	0.71
SIMON PROPERTY GROUP								
REIT INC NEW								
SPG								
Acquired 03/03/15	46	189.38	8,711.48		8,944.24	232.76		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 04/22/15	2	190.47	380.94		388.88	7.94		
Acquired 10/22/15	1	204.95	204.95		194.44	-10.51		
Total	49	\$189.74	\$9,297.37	194.4400	\$9,527.56	\$230.19	\$296.45	3.11
SINGAPORE								
TELECOMMUNICATIONS-ADR								
SGAPY								
Acquired 03/02/15	46	31.14	1,432.44		1,184.50	-247.94		
Acquired 03/04/15	3	30.43	91.31		77.25	-14.06		
Acquired 08/18/15	2	31.74	63.48		51.50	-11.98		
Total	51	\$31.12	\$1,587.23	25.7500	\$1,313.25	-\$273.98	\$61.25	4.66
SIX FLAGS ENTERTAINMENT								
CORP NEW								
SIX								
Acquired 03/03/15	65	46.88	3,047.20		3,571.10	523.90		
Acquired 08/11/15	15	47.76	716.55		824.10	107.55		
Acquired 08/11/15	10	45.00	450.08		549.40	99.32		
Acquired 12/24/15	5	54.49	272.50		274.70	2.20		
Total	95	\$47.22	\$4,486.33	54.9400	\$5,219.30	\$732.97	\$220.40	4.22
SKECHERS USA INC								
SKX								
Acquired 03/02/15	66	22.87	1,509.75	30.2100	1,993.86	484.11	N/A	N/A
SKF AB SPONSORED ADR								
PAR S KS 12.50								
SKFRY								
Acquired 03/02/15	29	25.16	729.64		466.61	-263.03		
Acquired 12/07/15	3	17.29	51.87		48.27	-3.60		
Total	32	\$24.42	\$781.51	16.0900	\$514.88	-\$266.63	\$17.08	3.32
SKYWORKS SOLUTIONS INC								
SWKS								
Acquired 03/02/15	38	90.36	3,433.68		2,919.54	-514.14		
Acquired 08/19/15	4	85.96	343.87		307.32	-36.55		
Total	42	\$89.94	\$3,777.55	76.8300	\$3,226.86	-\$550.69	\$43.68	1.35
SL GREEN RLTY CORP								
REIT								
SLG								
Acquired 03/03/15	23	127.48	2,932.14	112.9800	2,598.54	-333.60	66.24	2.54

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
SOFTBANK GROUP CORP								
UNSPON ADR								
SFTBY								
Acquired 03/02/15	68	30.70	2,087.60		1,712.58	-375.02		
Acquired 12/17/15	5	25.47	127.39		125.92	-1.47		
Total	73	\$30.34	\$2,214.99	25.1850	\$1,838.50	-\$376.49	\$8.17	0.44
SONY CORP ADR NEW								
SNE								
Acquired 03/02/15	35	28.08	982.94		861.35	-121.59		
Acquired 07/14/15	5	28.33	141.67		123.05	-18.62		
Acquired 12/16/15	9	24.93	224.43		221.49	-2.94		
Total	49	\$27.53	\$1,349.04	24.6100	\$1,205.89	-\$143.15	\$3.40	0.28
STANLEY BLACK & DECKER								
INC								
SWK								
Acquired 08/19/15	36	105.25	3,789.25	106.7300	3,842.28	53.03	79.20	2.06
STARZ SERIES A								
STRZA								
Acquired 03/02/15	12	33.91	407.03	33.5000	402.00	-5.03	N/A	N/A
STATE STR CORP								
STT								
Acquired 03/02/15	36	75.31	2,711.48		2,388.96	-322.52		
Acquired 07/30/15	1	76.80	76.80		66.36	-10.44		
Acquired 10/27/15	1	66.89	66.90		66.36	-0.54		
Total	38	\$75.14	\$2,855.18	66.3600	\$2,521.68	-\$333.50	\$51.68	2.05
STERIS PLC								
STE								
Acquired 12/04/15	48	73.95	3,549.94	75.3400	3,616.32	66.38	48.00	1.32
STORE CAPITAL CORP								
STOR								
Acquired 03/03/15	20	22.31	446.40		464.00	17.60		
Acquired 08/05/15	5	21.30	106.50		116.00	9.50		
Acquired 12/09/15	4	22.91	91.67		92.80	1.13		
Total	29	\$22.23	\$644.57	23.2000	\$672.80	\$28.23	\$31.32	4.66

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
SUCAMPO PHARMACEUTICALS								
CL A								
SCMP								
Acquired 08/06/15	112	24.15	2,705.47		1,936.48	-768.99		
Acquired 10/12/15	20	17.61	352.22		345.80	-6.42		
Total	132	\$23.16	\$3,057.69	17.2800	\$2,282.28	-\$775.41	N/A	N/A
SUMITOMO MITSUI FINL								
GROUP INC SPON ADR								
SMFG								
Acquired 03/02/15	253	8.01	2,028.69	7.5900	1,920.27	-108.42	54.64	2.84
SUMITOMO MITSUI TRUST								
HOLDINGS INC SPON ADR								
SUTNY								
Acquired 03/02/15	169	4.11	695.44	3.8050	643.04	-52.40	13.48	2.09
SUN COMMUNITIES INC								
REIT								
SUI								
Acquired 03/03/15	17	67.21	1,142.74	68.5300	1,165.01	22.27	44.20	3.79
SUNSTONE HOTEL INVESTORS								
INC								
SHO								
Acquired 03/03/15	86	17.44	1,499.84	12.4900	1,074.14	-425.70	121.26	11.28
SUNTRUST BANKS INC								
STI								
Acquired 03/02/15	88	41.15	3,621.20	42.8400	3,769.92	148.72	84.48	2.24
SUPERNUS PHARMACEUTICALS								
INC								
SUPN								
Acquired 03/02/15	156	9.29	1,450.77		2,096.64	645.87		
Acquired 10/12/15	6	14.49	86.97		80.64	-6.33		
Total	162	\$9.49	\$1,537.74	13.4400	\$2,177.28	\$639.54	N/A	N/A
SVENSKA CELLULOSEA AB								
SP ADR								
SVCBY								
Acquired 03/02/15	57	24.56	1,399.92		1,641.03	241.11		
Acquired 03/04/15	3	24.32	72.97		86.37	13.40		

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Acquired 06/18/15	2	26.68	53.38		57.58	4.20		
Total	62	\$24.62	\$1,526.27	28.7900	\$1,784.98	\$258.71	\$25.11	1.41
SWEDBANK AB-ADR SWDBY								
Acquired 03/02/15	79	26.16	2,066.64	21.9950	1,737.60	-329.04	85.39	4.91
SYNCHRONY FINANCIAL SYF								
Acquired 03/02/15	12	24.79	297.57	30.4100	364.92	67.35	N/A	N/A
SYNGENTA AG-ADR SYT								
Acquired 03/02/15	23	69.87	1,607.01		1,810.79	203.78		
Acquired 06/18/15	2	86.21	172.42		157.46	-14.96		
Total	25	\$71.18	\$1,779.43	78.7300	\$1,968.25	\$188.82	\$49.30	2.50
SYSCO CORPORATION SYV	49	38.72**	1,897.67	41.0000	2,009.00	111.33	60.76	3.02
SYSMEX CORP UNSPONSORED ADR								
SSMXY	35	29.75	1,041.57	32.3000	1,130.50	88.93	4.97	0.43
TAIWAN SEMICONDUCTOR MFG CO LTD ADR TSM								
Acquired 03/02/15	124	24.55	3,044.70		2,821.00	-223.70		
Acquired 03/02/15	80	24.54	1,963.99		1,820.00	-143.99		
Acquired 03/04/15	5	24.16	120.85		113.75	-7.10		
Total	209	\$24.54	\$5,129.54	22.7500	\$4,754.75	-\$374.79	\$120.80	2.54
TARGET CORP TGT								
Acquired 05/21/15	44	79.77	3,509.96	72.6100	3,194.84	-315.12	98.56	3.08
TE CONNECTIVITY LTD TEL								
Acquired 03/02/15	44	72.69	3,198.36		2,842.84	-355.52		
Acquired 07/22/15	8	62.00	496.03		516.88	20.85		
Total	52	\$71.05	\$3,694.39	64.6100	\$3,359.72	-\$334.67	\$68.64	2.04

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
TEEKAY TANKERS LTD								
TNK								
Acquired 04/17/15	407	6.13	2,497.23		2,800.16	302.93		
Acquired 10/12/15	12	7.74	92.92		82.56	-10.36		
Total	419	\$6.18	\$2,590.15	6.8800	\$2,882.72	\$292.57	\$201.12	6.98
TELENOR ASA-ADS								
TELNY								
Acquired 05/11/15	16	72.34	1,157.57		796.40	-361.17		
Acquired 06/09/15	3	68.56	205.70		149.32	-56.38		
Total	19	\$71.75	\$1,363.27	49.7750	\$945.72	-\$417.55	\$42.97	4.54
TEREX CORPORATION NEW								
TEX								
Acquired 03/02/15	52	26.84	1,396.14		960.96	-435.18		
Acquired 07/30/15	4	22.06	88.26		73.92	-14.34		
Acquired 09/21/15	6	19.09	114.56		110.88	-3.68		
Acquired 09/29/15	1	17.41	17.42		18.48	1.06		
Total	63	\$25.66	\$1,616.38	18.4800	\$1,164.24	-\$452.14	\$15.12	1.30
TESORO CORPORATION								
TSO								
Acquired 03/02/15	29	89.92	2,607.97	105.3700	3,055.73	447.76	58.00	1.89
TESSERA TECHNOLOGIES INC								
TSRA								
Acquired 03/02/15	66	41.18	2,718.36		1,980.66	-737.70		
Acquired 10/12/15	2	33.51	67.04		60.02	-7.02		
Total	68	\$40.96	\$2,785.40	30.0100	\$2,040.68	-\$744.72	\$54.40	2.67
TEVA PHARMACEUTICAL								
ADR INDS LTD								
TEVA								
Acquired 03/02/15	27	57.29	1,546.94	65.6400	1,772.28	225.34	31.34	1.76
TEXAS INSTRUMENTS INC								
TXN								
Acquired 03/20/15	30	59.34	1,780.44		1,644.30	-136.14		
Acquired 08/05/15	6	50.87	305.24		328.86	23.62		
Total	36	\$57.94	\$2,085.68	54.8100	\$1,973.16	-\$112.52	\$54.72	2.77

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
TEXTRON INC								
TXT								
Acquired 03/02/15	69	44.29	3,056.01		2,898.69	-157.32		
Acquired 07/23/15	2	41.75	83.52		84.02	0.50		
Acquired 07/30/15	4	44.20	176.81		168.04	-8.77		
Total	75	\$44.22	\$3,316.34	42.0100	\$3,150.75	-\$165.59	\$6.00	0.19
THERMO FISHER SCIENTIFIC								
INC								
TMO								
Acquired 03/02/15	18	131.12	2,360.34	141.8500	2,553.30	192.96	10.80	0.42
TJX COS INC NEW								
TJX								
Acquired 03/02/15	27	69.53	1,877.31	70.9100	1,914.57	37.26	22.68	1.18
TOKYO ELECTRON LTD-UNSPN								
ADR								
TOELY								
Acquired 03/02/15	43	19.33	831.19		648.87	-182.32		
Acquired 04/28/15	17	13.60	231.26		256.53	25.27		
Total	60	\$17.71	\$1,062.45	15.0900	\$905.40	-\$157.05	\$20.16	2.23
TOWER INTERNATIONAL INC								
TOWR								
Acquired 03/02/15	84	27.40	2,301.95		2,399.88	97.93		
Acquired 04/21/15	1	26.75	26.75		28.57	1.82		
Total	85	\$27.40	\$2,328.70	28.5700	\$2,428.45	\$99.75	\$34.00	1.40
TRANSDIGM GROUP INC								
TDG								
Acquired 03/02/15	11	218.73	2,406.03		2,512.95	106.92		
Acquired 08/11/15	2	237.88	475.78		456.90	-18.88		
Acquired 08/27/15	1	235.70	235.70		228.45	-7.25		
Acquired 10/14/15	2	211.03	422.06		456.90	34.84		
Acquired 11/02/15	1	226.76	226.77		228.45	1.68		
Acquired 11/18/15	1	234.70	234.71		228.45	-6.26		
Total	18	\$222.28	\$4,001.05	228.4500	\$4,112.10	\$111.05	N/A	N/A

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
TRAVELERS COS INC/ THE								
TRV								
Acquired 03/02/15	20	107.75	2,155.00		2,257.20	102.20		
Acquired 07/30/15	1	106.13	106.14		112.86	6.72		
Total	21	\$107.67	\$2,261.14	112.8600	\$2,370.06	\$108.92	\$51.24	2.16
TRECORA RES								
TREC								
Acquired 03/02/15	180	14.87	2,676.62		2,230.20	-446.42		
Acquired 04/21/15	5	11.93	59.70		61.95	2.25		
Acquired 10/12/15	1	14.31	14.32		12.39	-1.93		
Total	186	\$14.79	\$2,750.64	12.3800	\$2,304.54	-\$446.10	N/A	N/A
TRINSEO SA								
TSE								
Acquired 08/25/15	103	27.90	2,874.72		2,904.60	29.88		
Acquired 10/12/15	3	30.71	92.15		84.60	-7.55		
Total	106	\$27.99	\$2,966.87	28.2000	\$2,989.20	\$22.33	N/A	N/A
TURKCELL ILETISIM								
HIZMETLERI								
TKC								
Acquired 03/02/15	140	13.05	1,827.00		1,188.60	-638.40		
Acquired 11/04/15	10	10.56	105.63		84.90	-20.73		
Total	150	\$12.88	\$1,932.63	8.4900	\$1,273.50	-\$659.13	\$215.25	16.90
TWENTY-FIRST CENTY								
CLA								
FOXA								
Acquired 03/02/15	43	35.10	1,509.30		1,167.88	-341.42		
Acquired 08/06/15	16	29.12	465.97		434.56	-31.41		
Total	59	\$33.48	\$1,975.27	27.1600	\$1,602.44	-\$372.83	\$17.70	1.10
TWITTER INC								
TWTR								
Acquired 09/28/15	15	25.21	378.21		347.10	-31.11		
Acquired 09/29/15	8	25.49	203.95		185.12	-18.83		
Acquired 09/30/15	5	25.99	129.97		115.70	-14.27		
Acquired 12/03/15	20	25.70	514.00		462.80	-51.20		
Acquired 12/08/15	19	24.60	467.51		439.66	-27.85		
Total	67	\$25.28	\$1,693.64	23.1400	\$1,550.38	-\$143.26	N/A	N/A

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
TYCO INTERNATIONAL PLC								
TYC								
Acquired 03/02/15	56	43.11	2,414.16		1,785.84	-628.32		
Acquired 03/02/15	38	43.09	1,637.80		1,211.82	-425.98		
Acquired 07/30/15	2	36.65	73.32		63.78	-9.54		
Total	96	\$42.97	\$4,125.28	31.8900	\$3,081.44	-\$1,063.84	\$78.72	2.57
UNIFIRST CORP								
UNF								
Acquired 03/02/15	21	119.89	2,517.78	104.2000	2,188.20	-329.58	3.15	0.14
UNILEVER PLC SPONS ADR								
UL								
Acquired 03/02/15	35	44.17	1,545.95		1,509.20	-36.75		
Acquired 10/01/15	4	41.13	164.55		172.48	7.93		
Total	39	\$43.86	\$1,710.50	43.1200	\$1,681.68	-\$28.82	\$50.73	3.02
UNITED PARCEL SERVICE-B								
UPS								
Acquired 03/02/15	21	101.76	2,136.96		2,020.83	-116.13		
Acquired 08/05/15	20	103.66	2,073.36		1,924.60	-148.76		
Acquired 08/11/15	7	102.93	720.55		673.61	-46.94		
Acquired 10/02/15	6	97.64	585.84		577.38	-8.46		
Total	54	\$102.16	\$5,516.71	96.2300	\$5,196.42	-\$320.29	\$157.68	3.03
UNITEDHEALTH GROUP								
INC								
UNH								
Acquired 03/02/15	71	114.18	8,106.78	117.6400	8,352.44	245.66	142.00	1.70
VALEO SPONSORED ADR								
VLEEY								
Acquired 03/02/15	18	74.66	1,346.57	77.4150	1,393.47	46.90	17.89	1.28
VENTAS INC								
VTR								
Acquired 03/03/15	40	64.71	2,588.52		2,257.20	-331.32		
Acquired 09/11/15	6	52.51	315.09		338.58	23.49		
Total	46	\$63.12	\$2,903.61	56.4300	\$2,595.78	-\$307.83	\$134.32	5.17
VEREIT INC								
VER								
Acquired 03/03/15	53	10.01	531.05	7.9200	419.76	-111.29	29.15	6.94

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
VERISIGN INC								
VERSN								
Acquired 03/02/15	51	64.39	3,284.39		4,455.36	1,170.97		
Acquired 09/14/15	2	69.08	138.17		174.72	36.55		
Total	53	\$64.58	\$3,422.56	87.3600	\$4,630.08	\$1,207.52	N/A	N/A
VERISK ANALYTICS INC								
VRSK								
Acquired 03/02/15	31	71.81	2,226.11		2,383.28	157.17		
Acquired 07/08/15	4	72.08	288.34		307.52	19.18		
Acquired 10/14/15	4	79.04	316.17		307.52	-8.65		
Acquired 11/19/15	7	73.27	512.91		538.16	25.25		
Total	46	\$72.69	\$3,343.53	76.8800	\$3,536.48	\$192.95	N/A	N/A
VERIZON COMMUNICATIONS								
COM								
VZ								
Acquired 03/02/15	44	49.34	2,171.35		2,033.68	-137.67		
Acquired 03/03/15	55	49.52	2,724.08		2,542.10	-181.98		
Total	99	\$49.45	\$4,895.43	46.2200	\$4,575.78	-\$319.65	\$223.74	4.89
VERTEX PHARMACEUTICALS								
INC								
VRTX								
Acquired 03/02/15	13	119.69	1,555.97	125.8300	1,635.79	79.82	N/A	N/A
VINCI S.A. -ADR								
VCISY								
Acquired 03/02/15	59	14.81	875.54		946.65	71.11		
Acquired 03/04/15	16	14.57	233.61		256.72	23.11		
Total	75	\$14.79	\$1,109.15	16.0450	\$1,203.37	\$94.22	\$25.57	2.12
VISA INC CLASS A								
V								
Acquired 03/02/15	45	69.23	3,115.46	77.5500	3,489.75	374.29	25.20	0.72
VIVENDI SA								
UNSPONSORED ADR								
VIVHY								
Acquired 07/14/15	33	26.70	882.97		704.55	-178.42		
Acquired 08/03/15	9	26.73	241.14		192.15	-48.99		
Total	42	\$26.76	\$1,124.11	21.3500	\$896.70	-\$227.41	\$73.82	8.21

Stocks, options & ETFs**Stocks and ETFs continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
VMWARE INC CLASS A								
VMW								
Acquired 03/02/15	14	86.68	1,213.52		791.98	-421.54		
Acquired 03/10/15	3	84.59	253.79		169.71	-84.08		
Acquired 03/24/15	5	84.84	424.22		282.85	-141.37		
Total	22	\$85.98	\$1,891.53	56.5700	\$1,244.54	-\$646.99	N/A	N/A
VOLKSWAGEN A G								
SPONSORED ADR								
VLKAY								
Acquired 09/23/15	37	26.26	971.86		1,146.07	-174.21		
Acquired 12/07/15	3	29.60	88.82		92.93	4.11		
Total	40	\$26.52	\$1,060.68	30.9750	\$1,239.00	\$178.32	\$32.04	2.59
VORNADO REALTY TR								
REIT								
VNO								
Acquired 03/03/15	11	110.14	1,211.54	99.9600	1,099.56	-111.98	27.72	2.52
WABASH NATL CORP								
WNC								
Acquired 10/28/15	218	11.11	2,422.79	11.8300	2,578.94	156.15	N/A	N/A
WALMART DE MEXICO								
SPON ADR SER V								
WMWVY								
Acquired 03/02/15	63	23.90	1,505.70		1,584.45	78.75		
Acquired 03/04/15	5	23.81	119.07		125.75	6.68		
Total	68	\$23.89	\$1,624.77	25.1500	\$1,710.20	\$85.43	\$23.32	1.36
WEATHERFORD								
INTERNATIONAL PLC								
WFT								
Acquired 03/02/15	319	12.63	4,028.10	8.3900	2,676.41	-1,352.69	N/A	N/A
WELLS FARGO COMPANY								
WFC								
Acquired 03/02/15	68	55.37	3,765.16	54.3600	3,696.48	-68.68	102.00	2.75
WELLTOWER INC								
HCN								
Acquired 03/03/15	29	77.28	2,241.12		1,972.87	-268.25		
Acquired 12/28/15	8	68.41	547.28		544.24	-3.04		

Stocks, options & ETFs
Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Total	37	\$75.36	\$2,788.40	68.0300	\$2,517.11	-\$271.29	\$122.10	4.85
WESTERN DIGITAL CORP WDC	52	85 15**	4,427.83	60.0500	3,122.60	-1,305.23	104 00	3.33
WHITE MOUNTAIN INS GRP WTM	2	665 70	1,331.40	726.8100	1,453 62	122.22	2 00	0.13
WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY ORDINARY SHARES WSH	40	47 98	1,919.20		1,942 80	23.60		
Acquired 03/02/15	2	42 40	84 81		97 14	12.33		
Acquired 09/14/15	42	\$47.71	\$2,004.01	48.5700	\$2,039.94	\$35.93	\$52.08	2.55
Total	257	6 15	1,580.55		1,409 64	-170.91		
Acquired 03/02/15	17	5 99	101 83		93 25	-8.58		
Acquired 03/31/15	274	\$6.14	\$1,682.38	5.4850	\$1,502.89	-\$179.49	\$32.60	2.17
Total	40	32 86	1,314.60	33.5100	1,340 40	25.80	34 32	2.56
WOLTERS KLUWER N V SPONSORED ADR WTKWY	40	32 86	1,314.60	33.5100	1,340 40	25.80	34 32	2.56
WOODSIDE PETE LTD SPONSORED ADR WOPEY	55	27 36	1,505 08		1,150 87	-354.21		
Acquired 03/02/15	3	27 30	81 92		62 77	-19 15		
Acquired 03/04/15	2	27 43	54 87		41 85	-13 02		
Acquired 06/18/15	8	24 23	193 91		167 40	-26 51		
Acquired 08/19/15	5	20 17	100 88		104 63	3 75		
Acquired 12/07/15	73	\$26.53	\$1,936.66	20.9250	\$1,527.52	-\$409.14	\$150.38	9.84
Total	73	\$26.53	\$1,936.66	20.9250	\$1,527.52	-\$409.14	\$150.38	9.84

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
WPP PLC NEW ADR								
WPPGY								
Acquired 03/02/15	15	118.47	1,777.05		1,721.10	-55.95		
Acquired 12/07/15	6	115.59	693.55		688.44	-5.11		
Total	21	\$117.65	\$2,470.60	114.7400	\$2,409.54	-\$81.06	\$68.90	2.86
XCEL ENERGY INC								
XEL								
Acquired 03/02/15	88	34.39	3,027.10	35.9100	3,160.08	132.98	112.64	3.58
XILINX INC								
XLNX								
Acquired 03/02/15	40	42.03	1,681.20	46.9700	1,878.80	197.60	49.60	2.63
YUM BRANDS INC								
YUM								
Acquired 03/02/15	26	81.55	2,120.30	73.0500	1,899.30	-221.00	47.84	2.51
ZAGG INC								
ZAGG								
Acquired 12/03/15	257	10.65	2,739.44	10.9400	2,811.58	72.14	N/A	N/A
ZIONS BANCORP								
ZION								
Acquired 03/02/15	38	30.44**	1,156.97	27.3000	1,037.40	-119.57	9.12	0.87
ZOETIS INC								
CLASS A								
ZTS	165	46.70**	7,706.15	47.9200	7,906.80	200.65	62.70	0.79
Total Stocks and ETFs			\$1,278,901.21		\$1,229,197.94	-\$49,703.27	\$25,345.33	2.06
Total Stocks, options & ETFs			\$1,278,902.75		\$1,229,197.94	-\$49,703.27	\$25,345.33	2.06

** Because you have more than 6 tax lots, we are showing the average cost per share.

Fixed Income Securities

Corporate and municipal bonds and other fixed income securities are priced by a computerized pricing service or, for less actively traded issues, by utilizing a yield-based matrix system to arrive at an estimated market value

Corporate Bonds

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
AMERICAN EXPRESS CREDIT MEDIUM TERM NOTES CPN 2.800% DUE 09/19/16 DTD 09/19/11 FC 03/19/12 Moody A2, S&P A- CUSIP 0258M0DC0 Acquired 03/04/15	9,000	101.34 102.85	9,120.73 9,256.50	100.9260	9,083.34	-37.39	71.40	252.00	2.77
JPMORGAN CHASE & CO SR UNSECURED CPN 4.400% DUE 07/22/20 DTD 07/22/10 FC 01/22/11 Moody A3, S&P A- CUSIP 46625HHS2 Acquired 03/05/15	8,000	108.01 109.33	8,640.93 8,748.98	106.7610	8,540.88	-100.05	155.47	352.00	4.12
WELLS FARGO & COMPANY SENIOR NOTES CPN 3.500% DUE 03/08/22 DTD 03/08/12 FC 09/08/12 Moody A2, S&P A CUSIP 94974BFC9 Acquired 03/05/15 Acquired 05/01/15	4,000 1,000 5,000	104.41 104.93 104.31 104.72 \$104.39 \$104.89	4,176.53 4,197.52 1,043.14 1,047.27 \$5,219.87 \$5,244.79	103.2590	\$5,162.95	-46.17 -10.55 -\$56.72	\$54.93	\$176.00	3.39
Total									

Fixed Income Securities

Corporate Bonds continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
VERIZON COMMUNICATIONS									
SR UNSECURED									
CPN 5.150% DUE 09/15/23									
DTD 09/18/13 FC 03/15/14									
Moody BAA1 , S&P BBB+									
CUSIP 92343VBR4									
Acquired 03/05/15	7,000	112.73 113.89	7,891.40 7,972.72	109 8530	7,689.71	-201.69	106.15	360.50	4.68
BANK OF AMERICA CORP									
SR UNSECURED									
CPN 4.125% DUE 01/22/24									
DTD 01/21/14 FC 07/22/14									
Moody BAA1 , S&P BBB+									
CUSIP 06051GFB0									
Acquired 03/05/15	6,000	105.37 105.83	6,322.52 6,350.16	103 5010	6,210.06	-112.46	109.31	247.50	3.98
GOLDMAN SACHS GRP INC SR									
UNSECURED									
CPN 4.000% DUE 03/03/24									
DTD 03/03/14 FC 09/03/14									
Moody A3 , S&P BBB+									
CUSIP 38141GVM3									
Acquired 03/05/15	6,000	104.56 104.95	6,274.15 6,297.42	102.6640	6,159.84	-114.31	78.67	240.00	3.89
GENERAL ELEC CAP CORP									
SENIOR NOTES									
CPN 5.875% DUE 01/14/38									
DTD 01/14/08 FC 07/14/08									
Moody A1 , S&P AA+									
CUSIP 36962G3P7									
Acquired 03/05/15	5,000	127.37 127.98	6,368.78 6,399.45	123.0990	6,154.95	-213.83	136.27	293.75	4.77

Fixed Income Securities**Corporate Bonds continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
COMCAST CORP COMPANY GTD CPN 6.400% DUE 03/01/40 DTD 03/01/10 FC 09/01/10 Moody A3, S&P A- CUSIP 20030NBB6 Acquired 03/05/15	6,000	136.76 137.48	8,206.04 8,249.28	125.7450	7,544.70	-681.34	128.00	384.00	5.08
ENTERPRISE PRODUCTS OPER COMPANY GTD CPN 5.700% DUE 02/15/42 DTD 08/24/11 FC 02/15/12 Moody BAA1, S&P BBB+ CUSIP 29379AV5 Acquired 03/05/15	4,000	121.07 121.41	4,842.96 4,856.72	90.3450	3,613.80	-1,229.16	86.13	228.00	6.30
FORD MOTOR CO SR UNSECURED CPN 4.750% DUE 01/15/43 DTD 01/08/13 FC 07/15/13 Moody BAA3, S&P BBB- CUSIP 345370CQ1 Acquired 07/30/15	9,000	98.13	8,831.88	95.0340	8,553.06	-278.82	197.13	427.50	4.99
Total Corporate Bonds	65,000		\$71,719.08 \$72,205.88		\$68,713.29	-\$3,006.77	\$1,123.46	\$2,980.25	4.31

Fixed Income Securities

Government Bonds

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
FEDERAL NATL MTG ASSN									
NOTES									
CPN 5.000% DUE 02/13/17									
DTD 01/12/07 FC 02/13/07									
Moody AAA , S&P AA+									
REMAIN BAL 16,000.00									
DEC FACTOR 1.00000000									
CUSIP 31359M4D2									
Acquired 03/03/15	16,000	104.82 108.36	16,771.38 17,337.76	104.5400	16,726.40	-44.98	306.67	800.00	4.78
FEDERAL HOME LN MTG CORP									
MEDIUM TERM NOTE									
CPN 3.750% DUE 03/27/19									
DTD 03/27/09 FC 09/27/09									
Moody AAA , S&P AA+									
REMAIN BAL 10,000.00									
DEC FACTOR 1.00000000									
CUSIP 3137EACA5									
Acquired 03/03/15	10,000	105.51 106.87	10,551.93 10,687.00	107.1100	10,711.00	159.07	97.92	375.00	3.50
US TREASURY									
NOTES									
CPN 2.125% DUE 09/30/21									
DTD 09/30/14 FC 03/31/15									
Moody AAA									
CUSIP 912828F21									
Acquired 08/17/15	13,000	101.76 101.87	13,230.07 13,243.75	101.0630	13,138.19	-91.88	70.20	276.25	2.10
FEDERAL NATL MTG ASSN									
BONDS									
CPN 6.625% DUE 11/15/30									
DTD 11/03/00 FC 05/15/01									
Moody AAA , S&P AA+									
REMAIN BAL 3,000.00									
DEC FACTOR 1.00000000									
CUSIP 31359MGK3									
Acquired 03/03/15	3,000	146.51 148.57	4,395.37 4,457.13	141.8800	4,256.40	-138.97	25.40	198.75	4.68

Fixed Income Securities

Government Bonds continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
US TREASURY									
INFLATION INDEX									
BONDS									
CPN 2.125% DUE 02/15/41									
DTD 02/15/11 FC 08/15/11									
Moody AAA , S&P NR									
DEC FACTOR 1.08608000									
CUSIP 912810QP6									
Acquired 03/03/15 no	4,000	133.48	5,799.23	118.3830	5,142.93	-656.30	34.87	92.43	1.79
		133.93	5,741.95						
US TREASURY									
BONDS									
CPN 3.375% DUE 05/15/44									
DTD 05/15/14 FC 11/15/14									
Moody AAA									
CUSIP 912810RG5									
Acquired 03/03/15	5,000	113.48	5,674.47		5,364.05	-310.42			
		113.74	5,687.30						
Acquired 06/09/15	3,000	103.77	3,113.19		3,218.43	105.24			
		103.81	3,114.49						
Acquired 09/10/15	6,000	107.65	6,459.24		6,436.86	-22.38			
		107.70	6,462.19						
Total	14,000	\$108.90	\$15,246.90	107.2810	\$15,019.34	-\$227.56	\$61.01	\$472.50	3.15
		\$109.02	\$15,263.98						
US TREASURY									
BONDS									
CPN 3.000% DUE 05/15/45									
DTD 05/15/15 FC 11/15/15									
Moody AAA									
CUSIP 912810RM2									
Acquired 08/17/15	8,000	104.09	8,327.59	99.5000	7,960.00	-367.59	30.99	240.00	3.01
		104.12	8,330.00						
Total Government Bonds	68,000		\$74,322.47		\$72,954.26	-\$1,368.21	\$627.06	\$2,454.93	3.37
			\$75,061.57						

Fixed Income Securities

Government Asset Backed/CMO Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED		
							ACCRUED INTEREST	ANNUAL INCOME	ANNUAL YIELD (%)
FNMA PASS THRU POOL ALG308 DTD 01/01/15 CPN 4.500% DUE 01/01/45 DTD 01/01/15 FC 02/25/15 REMAIN BAL 14,764.53 DEC FACTOR 0.73822655 CUSIP 3138EPAG9 Acquired 05/08/15 nc	19,000	110.95 109.15 109.76 108.81	15,563.26 18,322.81 810.29 889.63		15,179.12	-384.14			
Acquired 08/10/15 nc	1,000				798.90	-11.39			
Total	20,000	\$81.86 \$96.06	\$16,373.55 \$19,212.44	108.2190	\$15,978.02	-\$395.53	\$55.37	\$664.40	4.16
FHLMC GOLD PASS THRU POOL G08641 DTD 05/01/15 CPN 3.500% DUE 05/01/45 DTD 05/01/15 FC 05/15/15 REMAIN BAL 25,102.48 DEC FACTOR 0.98548002 CUSIP 3128MJWB2 Acquired 06/08/15 nc	26,000	103.21 103.10	25,908.91 26,741.52	103.0750	25,874.38	-34.53	73.22	878.58	3.39
FHLMC GOLD PASS THRU POOL G08669 DTD 09/01/15 CPN 4.000% DUE 09/01/45 DTD 09/01/15 FC 10/15/15 REMAIN BAL 22,694.56 DEC FACTOR 0.98872024 CUSIP 3128MJW71 Acquired 11/09/15 nc	23,000	106.09 106.06	24,078.04 24,203.38	105.8820	24,029.45	-48.59	75.65	907.78	3.77
Total Government Asset Backed/CMO Securities			\$66,360.50 \$70,157.34		\$65,881.85	-\$478.65	\$204.24	\$2,450.76	3.72
Total Remaining Balance on all Government Asset Backed/CMO Securities: \$62,561.57									

Fixed Income Securities**Foreign Bonds**

Foreign Fixed Income securities may be denominated in currencies other than US dollars. If you own securities denominated in a foreign currency, the figures displayed for "Estimated Accrued Interest" and "Estimated Annual Income" below are in the foreign currency, not US dollars. As a result, the figures shown in "Estimated Annual Yield" are not accurate for bonds denominated in foreign currency. Please contact Your Financial Advisor if you own a Foreign Fixed Income security that is denominated in other than US dollars and have additional questions.

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ACCRUED INTEREST	ESTIMATED	
								ANNUAL INCOME	ANNUAL YIELD (%)
UNITED MEXICAN STATES									
SR UNSECURED									
CPN 3.500% DUE 01/21/21									
DTD 01/21/14 FC 07/21/14									
Moody A3 , S&P BBB+									
CUSIP 91086QBD9									
Acquired 03/05/15 nc	8,000	103.44 103.94	8,275.42 8,315.84	101.2030	8,096.24	-179.18	124.44	280.00	3.45
Total Foreign Bonds	8,000		\$8,275.42 \$8,315.84		\$8,096.24	-\$179.18	\$124.44	\$280.00	3.46
Total Fixed Income Securities			\$220,677.45 \$225,740.63		\$215,645.64	-\$5,031.81	\$2,079.20	\$8,145.94	3.78

Mutual Funds

If a portion of your fund position was converted, the 'Client Investment' value may include reinvestments from previously held positions.

Open End Mutual Funds

Open End Mutual Fund shares are priced at net asset value. Estimated Annual Income and Yield refer to Dividends and Interest Income only, and typically do not reflect Total return.

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
LEGG MASON PARTNERS								
INSTL TR WESTERN ASSET								
SMASH SER M FD								
LMSMX								
Acquired 03/03/15	8,809.32000	10.76	94,788.27		94,171.63	-616.64		
Reinvestments	365.26100	10.69	3,908.21		3,904.64	-3.57		
Total	9,174.58100	\$10.76	\$98,696.48	10.6900	\$98,076.27	-\$620.21	\$2,339.51	2.39

Mutual Funds

Open End Mutual Funds continued

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
Client Investment (Excluding Reinvestments)								
Gain/Loss on Client Investment (Including Reinvestments)								
LEGG MASON PARTNERS								
INSTL TR WESTERN ASSET								
SMASH SER C FD								
LMLCX								
Acquired 03/03/15	3,302.79700	9.89	32,664.65		30,815.09	-1,849.56		
Reinvestments	172.02500	9.51	1,637.60		1,604.99	-32.61		
Total	3,474.82200	\$9.87	\$34,302.25	9.3300	\$32,420.08	-\$1,882.17	\$1,282.20	3.95
Client Investment (Excluding Reinvestments)								
Gain/Loss on Client Investment (Including Reinvestments)								
					\$32,664.65			
					-\$244.57			
LEGG MASON PARTNERS								
INSTL TR WESTERN ASSET								
SMASH SER EC FD								
LMECX								
Acquired 03/03/15	8,042.30600	9.44	75,919.36		70,611.44	-5,307.92		
Acquired 06/04/15	902.05500	9.22	8,316.95		7,920.04	-396.91		
Reinvestments	514.64200	9.01	4,640.53		4,518.56	-121.97		
Total	9,459.00300	\$9.40	\$88,876.84	8.7800	\$83,050.04	-\$5,826.80	\$5,013.27	6.04
Client Investment (Excluding Reinvestments)								
Gain/Loss on Client Investment (Including Reinvestments)								
					\$84,236.31			
					-\$1,186.27			
PRINCIPAL FDS INC								
CAPITAL SECURITIES FD								
CL S								
PCSFY								
Reinvestments	77.46000	9.91**	767.68		756.02	-11.64		
Total	1,898.25000	\$10.04	\$19,050.66	9.7600	\$18,526.92	-\$523.74	\$1,070.81	5.78
Client Investment (Excluding Reinvestments)								
Gain/Loss on Client Investment (Including Reinvestments)								
					\$18,283.00			
					\$243.92			

Mutual Funds**Open End Mutual Funds continued**

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
OPPENHEIMER DEV MKTS								
CL Y								
ODVYX								
Acquired 03/02/15	4,426.66600	35.36	156,526.91		132,755.70	-23,771.21		
Reinvestments	32.47800	30.90	1,003.58		974.02	-29.56		
Total	4,459.14400	\$35.33	\$157,530.49	29.9900	\$133,729.72	-\$23,800.77	\$998.84	0.75
Client Investment (Excluding Reinvestments)								
					\$156,526.91			
Gain/Loss on Client Investment (Including Reinvestments)								
					-\$22,797.19			
Total Open End Mutual Funds			\$398,456.72		\$365,803.03	-\$32,653.69	\$10,704.43	2.93
Total Mutual Funds			\$398,456.72		\$365,803.03	-\$32,653.69	\$10,704.43	2.93

** Because you have more than 8 tax lots, we are showing the average cost per share

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AEGON N V. FLOATING RAT								
NON-CUM PERPETUAL PFD								
CALL STARTING 12/15/10								
AEB								
Acquired 03/02/15 nc	19	24.38	463.228	24.1331	458.52	-4.70	19.20	4.18
AEGON N V. 6.375% PFD								
NON-CUM PERPETUAL								
CALLABLE 6/15/15								
AEH								
Acquired 03/02/15	36	25.43	915.83	25.7800	928.08	12.25	57.38	6.18
AEGON NV 8% PFD								
\$25 PAR NON-CUMULATIVE								
MATURITY 2/15/42								
AEK								
Acquired 03/02/15	17	28.36	482.12	27.5400	468.18	-13.94	34.00	7.28

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AFFILIATED MGRS6 375%PFD GROUP INC-SENIOR NOTE DUE 8/15/42 CALL 8/15/17 MGR	5	26.18	130.90	26.6600	133.30	2.40	7.97	5.97
Acquired 03/02/15								
AFLAC INC 5.5% PFD SUB DEB-MTY 09/15/52 CALL 09/28/17 AFSD								
Acquired 03/02/15	7	25.30	177.10		180.88	3.78		
Acquired 12/10/15	6	25.63	153.84		155.04	1.20		
Acquired 12/16/15	3	25.50	76.50		77.52	1.02		
Acquired 12/28/15	3	25.82	77.46		77.52	0.06		
Acquired 12/29/15	3	25.76	77.30		77.52	0.22		
Total	22	\$25.55	\$562.20	25.8400	\$568.48	\$6.28	\$30.25	5.32
ALEXANDRIA REAL6.45% PFD ESTATE-SER E-PERPETUAL CALLABLE 3/15/17 ARE'E								
Acquired 03/02/15	7	26.48	185.36	25.7001	179.90	-5.46	11.28	6.27
ALLSTATE 6.625% PFD PERP PREFERRED SER E CALLABLE 04/15/19 @ 25 ALL'E								
Acquired 03/02/15	15	27.25	408.75	27.7500	416.25	7.50	24.84	5.98
ALLSTATE CORP 6.75% PFD SERIES C NON-CUMULATIVE PERP 1ST CALL 10/15/18 ALL'C								
Acquired 03/02/15	7	27.60	193.20	27.6500	193.55	0.35	11.81	6.10
ALLSTATE 5.1% PFD FIX TO FLOAT JR SUB NOTE DUE 1/15/53 CALL 1/15/23 ALL'B								
Acquired 03/02/15 nc	4	26.60	106.40	24.6900	98.76	-7.64	5.10	5.18
AMERICAN FIN GRP 6% PFD SUB NOTE DUE 11/15/55 CALLABLE 11/15/20 @ 25 AFGH								
Acquired 12/10/15	5	25.01	125.10	25.6700	128.35	3.25	7.50	5.84

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
AMERICAN FIN GRP 5.75% PFD PREFERRED-SENIOR NOTE CALL 8/25/17 MTY 8/25/42 AFA	4	25.85	103.40	25.8600	103.44	0.04	5.75	5.58
Acquired 03/02/15								
AMERICAN FINANCIAL PFD GROUP INC 6.25% CALL 9/30/19 DUE 9/30/54 AFGE	9	25.88	232.82	26.0500	234.45	1.53	14.06	6.00
Acquired 03/02/15								
AMERICAN FINL 8.375% PFD GRP INC-SR NT-DUE 6/12/42 CALLABLE 6/12/17 AFW	9	26.65	239.85	28.0600	234.54	-5.31	14.34	6.11
Acquired 03/02/15								
ARCH CAP GRP 6.75% PFD PERPETUAL NON-CUM SER C CALLABLE 04/02/17 ARH'C	19	27.73	527.06	26.8900	510.91	-16.15	32.07	6.27
Acquired 03/02/15								
AXIS CAP HLDG 8.875% PFD SERIES C PERP NON-CUM CALLABLE 04/15/17 AXS'C	20	27.42	548.40	26.8200	536.40	-12.00	34.38	6.40
Acquired 03/02/15								
AXIS CAPITAL 5.5% PFD CALLABLE 6/01/2018 @ 25 PERPETUAL NON-CUMULATIVE AXS'D	9	24.18	217.62	25.2800	227.52	9.90	12.37	5.43
Acquired 03/02/15								
BANK AMERICA CORP 6.204% SERIES D PFD CALL STARTING 9/15/11 BAC'D	19	25.29	480.51	25.8300	490.77	10.26	29.46	6.00
Acquired 03/02/15								
BANK NEW YORK 5.2% PFD MELLON CRP-CALL 09/20/17 PERP-DEP SHS1/4000TH-C BKC	52	24.89	1,294.79	25.8200	1,342.64	47.85	67.80	5.03
Acquired 03/02/15								

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
BANK OF AMER 6 625% PFD CORP PERPETUAL PFD CALLABLE 9/9/19 @ 25 BACW Acquired 03/02/15	46	25.65	1,180.36	26.7400	1,230.04	49.68	76.17	6.19
BANK OF AMERICA CORP PFD SUPER-REGIONAL BANKS-US PERP/CALL BAC'1 Acquired 03/02/15	16	26.63	426.24	26.7800	428.16	1.92	26.49	6.18
BANK OF AMERICA CORP PFD 6.375% SER 3 CALL 11/28/2010 BML'1 Acquired 03/02/15	12	25.47	305.76	25.6655	307.98	2.22	19.12	6.21
BANK OF AMERICA 6 50%PFD SER Y PERP NON-CUM MTY CALLABLE 01/27/20 @ 25 BAC'Y Acquired 03/02/15	57	25.51	1,454.63	26.7200	1,523.04	68.41	92.62	6.08
BARCLAYS BK PLC 6 625% NONCUM PERP PFD SER 2 CALL STARTING 8/15/11 BCS' Acquired 03/02/15	12	25.86	310.44	25.8800	310.56	0.12	19.87	6.39
BB & T CORP 5.2% DEP PFD SHS RPSTG1/1000INT-SER F NON CUM PERP-CALL11/1/17 BBTF Acquired 03/02/15 Acquired 04/29/15	8 5	24.12 24.33	192.96 121.66		200.80 125.50	7.84 3.84		
Total	13	\$24.20	\$314.62	25.1000	\$326.30	\$11.68	\$16.90	5.18
BB&T CORP SER G 5.2% PFD NON-CUM/PERP CALL8/01/18 DEP SHS RPSTG 1/1000 BBTG Acquired 03/02/15	28	24.14	675.92	25.2500	707.00	31.08	36.40	5.14

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
BB&T CORP 5.625% PFD SER E-NON CUM-PERP-DEP SHS1/1000TH CALL 8/01/17								
BBTE Acquired 03/02/15	39	25.27	985.53		1,018.25	32.72		
Acquired 04/30/15	4	24.81	99.26		104.44	5.18		
Total	43	\$25.23	\$1,084.79	26.1092	\$1,122.69	\$37.90	\$60.45	5.38
BB&T CORP 5.85% PFD PERPETUAL PREFERRED CALLABLE 5/1/17 @ 25								
BBTD Acquired 03/02/15	14	25.59	358.26	26.4200	369.88	11.62	20.46	5.53
CAPITAL ONE FIN CORP PFD 6.2% NON-CUM SER F PERP MTY CALL 12/01/20 @ 25								
COFF Acquired 08/31/15	10	24.87	248.71	26.2900	262.90	14.19	15.50	5.89
CAPITAL ONE FIN CORP PFD 6.25% PERPETUAL SER C CALLABLE 09/01/19 @ 25								
COFC Acquired 03/02/15	14	25.56	357.98	26.4535	370.34	12.36	21.88	5.90
CAPITAL ONE FIN 6.7% PFD NON-CUM PERP MTY SER D CALL 12/01/19 @ 25								
COFD Acquired 03/02/15	22	26.44	581.90	27.5500	606.10	24.20	36.85	6.07
CAPITAL ONE FINL 6% PFD DEP SHS RPSTG 1/40TH INT PERP-B-CALLBL 09/01/17								
COFP Acquired 03/02/15	53	25.15	1,332.95	25.9100	1,373.23	40.28	79.50	5.78

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
CHARLES SCHWAB 6% PFD CORP SER C PERP MTY PERP CALL 12/01/20 @ 25 SCHWC	46	25.24**	1,161.06	26 9300	1,238.78	77 72	69.00	5.57
CHARLES SCHWAB 6% PFD DEP SHS REPSTG 1/40TH-B NON CUM PERP CALL 9-1-17 SCHWB	16	26.61	425.76	26 7599	428.15	2 39	24.00	5.60
CITIGROUP INC VAR nc NON-CUM PERP FXD-FLOAT SER K CALL 11/15/2023 C/K	116	26.87**	3,117.14	27 8600	3,231.76	114 62	199.40	6.17
CITIGROUP INC 5.8% PFD DEP SHS RPSTG1/1000SER C CALL 4/22/18-PERP/NON CUM C/C	21	24.94	523.74	25.8500	544.95	21.21	30.45	5.58
CITIGROUP INC 6.875% PFD PERPETUAL MTY SERIES L CALLABLE 2-12-19 C/L	12 3	26.41 27 12	316.92 81.37		329.65 82.41	12.73 1.04		
Acquired 03/02/15 Acquired 04/22/15	15	\$26.55	\$398.29	27.4710	\$412.06	\$13.77	\$25.78	6.26
Total								
CITIGROUP VAR 7.125% PFD FIX-FLOAT NON CUM PERP CALLABLE 09/30/23 C/J	13	27.54	358.02	28.0100	364.13	6.11	23.15	6.35
Acquired 03/02/15 nc								
COMCAST CORP 5% PFD \$25 PAR-SR NOTE MTY12/15/61 CALL12/15/17 CCV	5 5	25.68 25 21	128.40 126.09		128.30 128.30	-0.10 2.21		
Acquired 03/02/15 Acquired 12/18/15	10	\$25.45	\$254.49	25.6600	\$256.60	\$2.11	\$12.50	4.87
Total								

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
DB CONT CAP TR 6.55% PERP PFD CALL STARTING 5/23/17 DXB Acquired 03/02/15	49	27.01	1,323.49	25.6600	1,257.34	-66.15	80.21	6.37
DIGITAL REALTY 5.875%PFD SERIES G CUMULATIVE PERP 1ST CALL 4/9/2018 DLR'G Acquired 03/02/15	7	24.64	172.48	24.9500	174.65	2.17	10.28	5.88
DIGITAL REALTY 6.625%PFD TRUST INC-SER F-PERP CUM CALL 04/05/17 DLR'F Acquired 03/02/15	7	26.70	186.97	26.1600	183.12	-3.85	11.59	6.33
DIGITAL REALTY 7% E PFD CALLABLE 9/15/16 @ \$25 PERPETUAL/CUMULATIVE DLR'E Acquired 03/02/15 nc	6	26.66	159.96	25.8300	154.98	-4.98	10.50	6.77
DIGITAL RLTY TR7 375%PFD CUMULATIVE PFD SER H PERP CALL 03/28/19 @ 25 DLR'H Acquired 03/02/15	7	27.75	194.25	26.9400	188.58	-5.67	12.90	6.84
DTE ENERGY CO 5.25% PFD JR SUB DEB-SERIES C MTY 12/1/62 CALL 12/1/17 DTQ Acquired 03/02/15	4	25.16	100.64	24.8100	99.24	-1.40	5.25	5.29
DTE ENERGY 6.5% PFD JR SUB NOTE MAT 12/1/61 CALL 12/1/16 DTZ Acquired 03/02/15	6	26.98	161.88	26.5500	159.30	-2.58	9.75	6.12
DUKE ENERGY 5.125% PFD JR SUB DEB-PREFERRED DUE 1/15/73 CALL 1/15/18 DUKH Acquired 03/02/15	13	25.02	325.26	25.6600	333.58	8.32	16.65	4.99

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
ENTERGY ARKANSAS 5.75% PFD FIRST MTG BONDS MAT 11/1/40 CALL 11/1/15 EAA Acquired 03/02/15	4	25.46	101.88	25.6100	102.44	0.56	5.75	5.61
ENTERGY LOUISIANA 5.875% FIRST MTG BONDS MAT 06/15/41 CALL 11/23/15 ELA Acquired 03/02/15	4	26.00	104.00	25.2900	101.16	-2.84	5.87	5.80
ENTERGY MISS 6.00% PFD FIRST MTG BONDS MAT 05/01/51 CALL 5/1/16 EMZ Acquired 03/02/15	7	26.07	182.56	25.9700	181.79	-0.77	10.50	5.77
GE CAP CORP 4.875% PFD FXD RT SR NT MTY 10/15/52 CALL 10/15/17 GEB Acquired 03/02/15	32	25.46	814.72	25.6800	821.76	7.04	39.00	4.74
GE CAP CORP 4.7% PFD FIXED RATE SR NOTES DUE 5/16/53 1ST CALL 5/16/18 GEK Acquired 03/02/15	33	25.02	825.66	25.4700	840.51	14.85	38.77	4.61
GE CAP CORP 4.875% PFD FIXED RATE SR NOTES DUE 1/29/53 1ST CALL 1/29/18 GEH Acquired 03/02/15	20	25.39	507.80	25.6800	513.80	5.80	24.38	4.74
GOLDMAN SACHS VAR PFD FXD/FLOAT DEP SHS-SER J PERP-CALLS/10/23 NON CUM GSJ Acquired 03/02/15 nc Acquired 05/05/15 nc Acquired 10/05/15 nc Acquired 10/30/15 nc Acquired 11/13/15 nc	32 7 5 5 7	24.99 24.80 24.57 24.84 24.92	799.68 173.64 122.86 124.23 174.50		828.48 181.23 129.45 129.45 181.23	28.80 7.59 6.59 5.22 6.73		
Total	56	\$24.91	\$1,394.91	25.8900	\$1,449.84	\$54.93	\$77.00	5.31

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
GOLDMAN SACHS VAR PFD FIX TO FLT NON-CUM PERP CALL 05/10/24 @ 25 GS'K	22	26.38	580.36	27.7900	611.38	31.02	35.06	5.73
Acquired 03/02/15 nc								
GOLDMAN SACHS 6.5% PFD GRP SR NOTE MAT 11/1/61 CALL 11/1/16 GSJ	25	26.91	672.75	26.3000	657.50	-15.25	40.62	6.17
Acquired 03/02/15								
HARTFORD FINL 7.875% PFD SVC GROUP FXD TO FLTG DUE 04/15/42 CALL 04/05/22 HGH	10	30.35	303.50	31.6000	316.00	12.50	19.69	6.23
Acquired 03/02/15 nc								
HOSPITALITY 7.125% PFD PRPTY TRUST-CUMUL TV SR D PERP-CALL 1-15-17 @ 25 HPTD	14	26.85	375.90	25.8500	361.90	-14.00	24.93	6.88
Acquired 03/02/15								
ING GROEP NV 6.375% PFD NON-CUM PRPTL CAP SEC CALL STARTING 6/15/2012 ISF	11	25.50	280.50	25.7800	283.58	3.08	17.53	6.18
Acquired 03/02/15								
ING GROUP N.V. 6.125% PERPETUAL DENT SECS CALLABLE 1/15/11 ISG	16	25.63	410.08	25.5400	408.64	-1.44	24.49	5.99
Acquired 03/02/15								
ING GROUP 6.2% PERP DEBT SEC CALLABLE 1/15/09 ISP	13	25.65	333.45	25.5000	331.50	-1.95	20.15	6.07
Acquired 03/02/15								
INTEGRYS ENERGY 6.0% PFD FIX TO FLOAT-JR SUB NT CALL 08/01/23 MAT 08/01/73 IEHPP	56	27.39	1,533.84	25.7813	1,443.75	-90.09	84.00	5.81
Acquired 03/02/15 nc								

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
JP MORGAN CHASE & CO PFD 6.3% PERP MATURITY CALLABLE @ 09/01/19 @ 25 JPM'E Acquired 03/02/15	15	25.62	384.45	26.2600	393.90	9.45	23.62	5.99
JP MORGAN CHASE 5.5% PFD PERP-DEP SH RPSTG1/400TH SER O-CALL 09/01/17 JPM'D Acquired 03/02/15	46	24.35	1,120.10	25.3270	1,165.04	44.94	63.25	5.42
JP MORGAN CHASE 5.45% PFD DEP SHS RPSTG1/400 SER P PERP-CALL 03/01/18 JPM'A Acquired 03/02/15	34	24.30	826.20	25.2400	858.16	31.96	46.30	5.39
JP MORGAN 6.125% PFD PERPETUAL NON-CUM CALLABLE 03/01/2020 @ 25 JPM'F Acquired 03/02/15	14	25.13	351.96		365.68	13.72		
Acquired 04/02/15	8	25.64	205.12		208.96	3.84		
Total	22	\$25.32	\$557.08	26.1200	\$574.64	\$17.56	\$33.68	5.86
JP MORGAN 6.7% PFD PERPETUAL PREFERRED CALLABLE 03/01/19 @ 25 JPM'B Acquired 03/02/15	20	26.75	535.00	27.4800	549.60	14.60	33.50	6.09
KIMCO REALTY 5.5% PFD PREFERRED-PERPETUAL-CUM CALL 7/25/17-CLASS J KIM'J Acquired 03/02/15	4	24.74	98.96	24.7700	99.08	0.12	5.50	5.55
KIMCO REALTY 5.625% PFD DEP SH RPSTG 1/1000SER K PERP/CUM CALL 12/07/17 KIM'K Acquired 03/02/15	7	24.85	174.02	25.2400	176.68	2.66	9.84	5.57

Preferreds/Fixed Rate Cap Securities

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							ANNUAL INCOME	ANNUAL YIELD (%)
KIMCO REALTY 6% PFD PERPETUAL/CUM SERIES I CALLABLE 3/20/2017 KIMF	19	26.66	506.54	25.8912	491.93	-14.61	28.50	5.79
Acquired 03/02/15								
MORGAN STANLEY PFD SER A PERP/CALL 07/15/11 MSA	11	20.98	230.898	20.7900	228.69	-2.20	11.24	4.91
Acquired 03/02/15 nc								
MORGAN STANLEY VAR PFD FIX TO FLTG NON CUM PERP SER E CALL 10/15/23 MSE	32	28.27	804.64		916.15	11.51		
Acquired 03/02/15 nc	4	27.60	110.41		114.52	4.11		
Acquired 10/13/15 nc								
Total	36	\$28.20	\$1,015.05	28.8299	\$1,030.67	\$15.62	\$84.11	6.22
MORGAN STANLEY VAR PFD FIX TO FLTG NON CUM PERP SER F CALL 1/15/24 MSF	17	27.13	461.21	27.7800	472.26	11.05	29.22	6.18
Acquired 03/02/15 nc								
MORGAN STANLEY 6.625% PFD NON-CUM PERP CALL 07/15/2019 MSG	35	26.12	914.20	26.9500	943.25	29.05	57.96	6.14
Acquired 03/02/15								
NATIONAL RETAIL 6.625% PFD PTY'S INC-PREFERRED-DEP SER D-PERP CALL 2/23/17 NNND	17	26.64	452.88	26.1102	443.87	-9.01	28.15	6.34
Acquired 03/02/15								
NEXTERA ENERGY 5.7% PFD JR SUB DEB DUE 03/01/72 CALLABLE 03/01/17 SER G NEEG	7	25.44	178.08	25.6000	179.20	1.12	9.97	5.56
Acquired 03/02/15								

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
NEXTERA ENERGY 5.625% PFD CAPITAL PREFERRED SER H DUE 6/15/72 CALL 6/15/17 NEE'H Acquired 03/02/15	7	25.58	179.06	25.4499	178.14	-0.92	9.84	5.52
NEXTERA ENERGY 5% PFD CAP HLDGS-JR SUB DEB-J MTY11/15/73 CALL 01/15/18 NEE'J Acquired 03/02/15	10	23.99	240.00	24.7700	247.70	7.70	12.50	5.04
NEXTERA ENERGY 5.125% PFD GTD JR SUB DEB-SERIES I MTY11/15/72 CALL 11/15/17 NEE'I Acquired 03/02/15	17	24.24	412.25	24.9500	424.15	11.90	21.77	5.13
PNC FINANCIAL VAR PFD PERP-SER P-CALL 5/1/22 FIXED TO FLOAT PNC'P Acquired 03/02/15 nc	75	28.44	2,133.00	28.5500	2,141.25	8.25	114.82	5.36
PPL CAPITAL FOG 5.9% PFD JR SUB NTS MTY 04/30/73 SERIES B-CALL 04/30/18 PPX Acquired 03/02/15	7	25.54	178.85	25.8000	180.60	1.75	10.32	5.71
PROTECTIVE LIFE 6.25% PFD CALLABLE 05/15/17 DUE 05/15/42 PL'C Acquired 03/02/15	9	26.42	237.78	26.2500	236.25	-1.53	14.08	5.95
PRUDENTIAL FIN 5.7% PFD JR SUB NOTES DUE 03/15/53 CALL 03/15/18 PRH Acquired 03/02/15	7	25.74	180.18	25.8400	180.88	0.70	9.97	5.51
PRUDENTIAL FINL 5.75% PFD INC-PREFERRED-JR SUB NT MTY12/15/52 CALL 12/4/17 PJH Acquired 03/02/15	11	25.52	280.72	25.7600	283.36	2.64	15.81	5.58

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
PS BUS PARKS 5.7% PFD DEP SHS RPSTG1/1000 PERP CALL 03/14/18-CUM-SER V PSB'V Acquired 03/02/15	4	24.89	99.56	25.0100	100.04	0.48	5.70	5.69
PS BUS PARKS 5.75% PFD PERP/CUMULATIVE SERIES U CALLABLE 09/14/2017 PSB'U Acquired 03/02/15	7	24.91	174.37	25.1000	175.70	1.33	10.06	5.72
PS BUS PARKS 6% PFD PREFERRED-SER T-CUM PERP REIT-CALL 5/14/17 PSB'T Acquired 03/02/15	20	25.67	513.59	25.5400	510.80	-2.79	30.00	5.87
PS BUSINESS PK 6.45% PFD PERPETUAL/CUMULATIVE CALL 1/18/2017 SER S PSB'S Acquired 03/02/15	12	26.49	317.88	26.3300	315.96	-1.92	19.34	6.12
PUBLIC STORAGE 5.75% PFD CALLABLE 3/13/17@25 PERPETUAL/CUM SER T PSA'T Acquired 03/02/15	22	25.53	561.66	25.7500	566.50	4.84	31.63	5.58
PUBLIC STORAGE 5.9% PFD CALLABLE 1/12/17 @ 25 PERPETUAL/CUMULATIVE PSA'S Acquired 03/02/15	21	25.78	541.38	25.8800	543.48	2.10	30.97	5.69
PUBLIC STORAGE 5.375%PFD DEP SHS RPSTG1/1000TH-V SH BEN INT CALL 09/20/17 PSA'V Acquired 03/02/15	7	24.54	171.85	25.4600	178.22	6.37	9.40	5.27
PUBLIC STORAGE 5.2% PFD DEP SHS RPSTG1/1000SER W PERP/CUM-CALL 01/16/18 PSA'W Acquired 03/02/15	10	24.49	244.90	24.9900	249.90	5.00	13.00	5.20

Preferreds/Fixed Rate Cap Securities

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							ANNUAL INCOME	ANNUAL YIELD (%)
PUBLIC STORAGE 5.2% PFD PERP CUM-SER X DEP SHS RPSTG1/1000-CALL 3/13/18 PSA'X Acquired 03/02/15	7	24.80	173.60	25.1500	176.05	2.45	9.10	5.16
PUBLIC STORAGE 5.625%PFD PREFERRED PERP CUMULATIV CALLABLE 06/15/17 SER U PSA'U Acquired 03/02/15	7	25.40	177.80	25.5700	178.99	1.19	9.84	5.49
PUBLIC STORAGE 5.875%PFD CUM SER A PERP MTY CALL 12/02/19 @ 25 PSA'A Acquired 03/02/15	8	25.68	205.52	26.4500	211.60	6.08	11.75	5.55
PUBLIC STORAGE 6.375%PFD CUMULATIVE PFD SER Y PERP CALL 03/17/19 @ \$25 PSA'Y Acquired 03/02/15	4	26.97	107.88	27.5800	110.32	2.44	6.37	5.77
PUBLIC STORAGE 6.5% PFD PERPETUAL/CUMULATIVE CALL 4/14/16 SERIES Q PSA'Q Acquired 03/02/15	9	27.11	243.99	25.4100	228.69	-15.30	14.62	6.39
PUBLIC STORAGE 6.35% PFD CUM PREFERRED PERP-SER R CALL 7/26/16 PSA'R Acquired 03/02/15	13	26.65	346.45	25.9200	336.96	-9.49	20.63	6.12
PUBLIC STORAGE 6% PFD CUMULATIVE PREFERRED PERP MTY CALL 08/04/19 PSA'Z Acquired 03/02/15	9	26.08	234.81	26.8101	241.29	6.48	13.50	5.59
QWEST CORP 7.375% PFD SENIOR UNSECURED MAT 06/01/51 CALL 6/1/16 CTQ Acquired 03/02/15	20	26.45	529.20	25.4300	508.60	-20.60	36.88	7.25

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
QWEST CORP 7.5% PFD PREFERRED-SR UNSECURED MTY 09/15/51 CALL 9/15/16 CTW	17	27.19	462.23	25.6600	436.22	-26.01	31.87	7.30
Acquired 03/02/15								
QWEST CORP 7% PFD SR UNSEC DUE 07/01/52 CALLABLE 07/01/17 CTU	6	26.59	159.54	25.9800	155.88	-3.66	10.50	6.73
Acquired 03/02/15								
QWEST CORP 7% PFD SENIOR UNSECURED CALL 4/1/2017 CTX	13	26.44	343.72	25.6800	333.84	-9.88	22.75	6.81
Acquired 03/02/15								
RAYMOND JAMES FINCL PFD 8.90% SENIOR NOTES CALLABLE DUE 03/15/2042 RJD	8	27.46	219.68	26.6600	213.28	-6.40	13.80	6.47
Acquired 03/02/15								
RBS CAP FDG TR V 5.9%PFD GTD TR SECS RBSSE	7	24.65	172.61		171.78	-0.83		
Acquired 08/17/15	5	24.51	122.57		122.70	0.13		
Acquired 08/24/15								
Total	12	\$24.60	\$265.18	24.5400	\$294.48	-\$0.70	\$17.70	6.01
RBS CAPITAL FUNDING PFD TRUST VII GTD TR SEC 6.08% RBS'G	6	25.01	150.12	24.9300	149.58	-0.54	9.12	6.09
Acquired 08/31/15								
REALTY INCOME 6.625% PFD CORP-PREFERRED-SERIES F PERP/CUM CALLABLE 2-15-17 OF	19	26.85	510.15	26.4900	503.31	-6.84	31.46	6.25
Acquired 03/02/15								

Preferreds/Fixed Rate Cap Securities

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							ANNUAL INCOME	ANNUAL YIELD (%)
REGENCY CENTERS CORP PFD 6.625% PERP/CUM SERIES 6 CALLABLE 02/16/17 @ 25 REGF Acquired 03/02/15	9	26.94	242.46	26.3201	236.88	-5.58	14.90	6.29
REGENCY CENTERS 8% PFD PERP/CUM-CALL 08/23/17 SERIES 7 REGG Acquired 03/02/15	4	25.61	102.44	25.1300	100.52	-1.92	6.00	5.96
REGIONS FINL VAR PFD FIX TO FLT PERP MTY SER B CALL 9/15/24 @ 25 RFB Acquired 03/02/15 nc	17	25.39	431.63	27.1300	461.21	29.58	27.09	5.87
RENAISSANCE RE 6.08% HLD CUM PERPETUAL PFD CALLABLE 3/23/09 RNR'C Acquired 03/02/15	2	25.11	50.22	25.7015	51.40	1.18	3.04	5.91
RENAISSANCE 5.375% PFD NON-CUMULATIVE SERIES E PERP 1ST CALL 6/01/2018 RNR'E Acquired 03/02/15	15	24.50	367.50	24.9400	374.10	6.60	20.16	5.38
ROYAL BK SCOTLAND 5.75% SER L NON CUM PFD CALLABLE 9/30/09 RBS'L Acquired 03/02/15	63	24.16	1,522.70	24.9620	1,572.60	49.90	90.59	5.76
ROYAL BK SCOTLAND 6.60% NON CUM PERP PFD CALL STARTING 06/30/12 RBS'S Acquired 03/02/15	13	25.39	330.07	25.4000	330.20	0.13	21.45	6.49
SENIOR HOUSING 5.625%PFD PPTY'S TR-PREFERRED-SR NT DUE 8/1/2042 CALL 8/1/17 SNHN Acquired 03/02/15	14	24.96	349.44	25.3800	355.32	5.88	19.68	5.53

Preferreds/Fixed Rate Cap Securities

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							ANNUAL INCOME	ANNUAL YIELD (%)
STANLEY BLCK&DCKR5 75PFD JR SUB NTS DUJE 7/25/2052 CALL 07/25/2017 SWJ								
Acquired 03/02/15	20	26 09	521 80	25 9100	518 20	-3 60	28 76	5.54
STATE STREET CORP 6% PFD NON-CUM PERPETUAL CALLABLE 12/15/19 @ 25 STTE								
Acquired 03/02/15	33	25 42	839 19		876 81	37 62		
Acquired 04/20/15	3	25 76	77 29		79 71	2 42		
Total	36	\$25 46	\$916 48	26 5700	\$956 52	\$40 04	\$54 00	5.65
STATE STREET CRP VAR PFD FIX TO FLOAT SER D PERP CALL PERPETUAL MTY STTD								
Acquired 03/02/15 nc	22	26 76	588 72	27 6800	608 96	20 24	32 45	5 32
STATE STREET CRP5 25%PFD NON CUM-PERP-CALL9/15/17 DEP SHS RPSTG1/4000-C STTC								
Acquired 03/02/15	25	24 15	603 75	26 2000	655 00	51 25	32 80	5 00
TCF FINANCIAL CRP7 5%PFD SERIES A PERP NON-CUML CALL 06/25/2017 TCB8								
Acquired 03/02/15	14	26 99	377 86	26 5900	372 26	-5 60	26 25	7 05
TORCHMARK CORP 5 875%PFD JR SUB DEB-MTY 12/15/52 CALL 12/15/17 TMKB								
Acquired 03/02/15	4	25 31	101 24	25 8000	103 20	1 96	5 87	5 69
UBS PREF FUNDING TR IV PERPETUAL CALLABLE 6/15/08 UBS/O								
Acquired 03/02/15 nc	32	19 94	638 088	19 4766	623 25	-14 83	7 29	1 17

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
US BANCORP PFD PERPETUAL/CALLABLE VARIABLE USB'M	22	29.90	657.80	28.7200	631.84	-25.96	35.75	5.65
Acquired 03/02/15 nc								
US BANCORP VAR PREP PFD NON CUM-CALL 04/15/17 SERIES G -FIXED TO FLOAT USB'N	9	27.27	245.43	26.8200	241.38	-4.05	13.50	5.59
Acquired 03/02/15 nc								
VENTAS REALTY LP 5.45% PFD VENTAS CAP CRP-GTD SR NT MTY 03/15/43 CALL 3/07/18 VTRB	7	25.50	178.50	26.1100	182.77	4.27	9.53	5.21
Acquired 03/02/15								
VERIZON COMMUNICATNS PFD 5.9% SR UNSECURED CALL 2-15-19 DUE 2-15-54 VZA	14	26.65	373.10	27.6200	386.68	13.58	20.65	5.34
Acquired 03/02/15								
VORNADO REALTY 5.4% PFD PREFERRED-SER L-PERP CUM CALL 01/25/18 VNO'L	9	24.49	220.41	24.3299	218.96	-1.45	12.15	5.54
Acquired 03/02/15								
VORNADO REALTY 5.7% PFD PREFERRED-CUM PERPETUAL CALL 7/18/17-SERIES K VNO'K	10	25.47	254.70	25.2600	252.60	-2.10	14.25	5.64
Acquired 03/02/15								
VORNADO RLTY 6.875% PFD CALL 4/20/2018@25 SER J PERPETUAL CUMULATIVE VNO'J	5	26.76	133.85	25.5800	127.90	-5.95	8.59	6.72
Acquired 03/02/15								
WELLS FARGO & CO 8% PFD CALLABLE 12/15/17 SERIES J WFC'J	10	28.89	289.00	28.0800	280.80	-8.20	20.00	7.12
Acquired 03/02/15								

Preferreds/Fixed Rate Cap Securities

DESCRIPTION	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE	UNREALIZED GAIN/LOSS	ESTIMATED	
							ANNUAL INCOME	ANNUAL YIELD (%)
WELLS FARGO VAR PFD FIX TO FLT NON CUM PERP CALLABLE 9/15/23 WFC'Q	40	25.91	1,036.40	26.1200	1,044.80	8.40	58.48	5.59
Acquired 03/02/15 nc								
WELLS FARGO VAR PFD FIX TO FLT NON-CUM PERP CALLABLE 3/15/24 WFC'R	27	28.02	756.54		775.71	19.17		
Acquired 03/02/15 nc	3	27.80	83.43		86.19	2.76		
Acquired 07/31/15 nc	5	28.31	141.58		143.65	2.07		
Acquired 11/12/15 nc								
Total	35	\$28.04	\$981.55	28.7300	\$1,005.55	\$24.00	\$57.96	5.76
WELLTOWER INC 6.5% PFD PFD PERPETUAL CONV SER J CALL 03/07/17 @25 HCN'J	10	26.82	268.20	25.8588	258.58	-9.62	16.25	6.28
Acquired 03/02/15 nc								
WR BERKLEY CORPS 625%PFD SUB NOTES DUE 04/30/53 1ST CALL 5/02/2018 WRB'B	12	24.88	298.56		305.04	6.48		
Acquired 03/02/15	4	24.71	98.87		101.68	2.81		
Acquired 05/26/15								
Total	16	\$24.84	\$397.43	25.4200	\$406.72	\$9.29	\$22.49	5.53
Total Preferreds/Fixed Rate Cap Securities			\$63,397.85		\$64,202.02	\$804.17	\$3,694.57	5.75