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Return of Private Foundation

OMB No. 1545-0052

2015

Department of the Treasury
Internal Revenue Serviceor Section 4947(a)(1) Trust Treated as Private Foundation
Do not enter social security numbers on this form as it may be made public.Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

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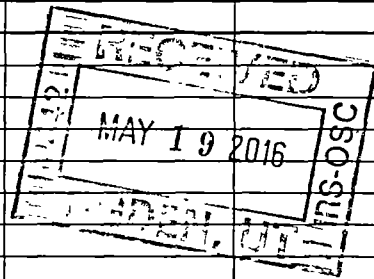
For calendar year 2015 or tax year beginning

, and ending

Name of foundation THE TRINKA DAVIS FOUNDATION A NONPROFIT CORPORATION		A Employer identification number 20-1858883
Number and street (or P.O. box number if mail is not delivered to street address) C/O NANCY HUGHES-600 LUCKIE DR-310	Room/suite	B Telephone number 205-991-0545
City or town, state or province, country, and ZIP or foreign postal code BIRMINGHAM, AL 35223		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) \$ 4,137,600.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities		124,161.	124,161.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		26,491.			
b Gross sales price for all assets on line 6a		1,295,008.			
7 Capital gain net income (from Part IV, line 2)			26,491.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total Add lines 1 through 11		150,652.	150,652.		
13 Compensation of officers, directors, trustees, etc.		40,000.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 2		37,967.	0.		0.
b Accounting fees STMT 3		9,500.	0.		0.
c Other professional fees STMT 4		51,385.	50,614.		0.
17 Interest					
18 Taxes STMT 5		6,522.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses					
24 Total operating and administrative expenses. Add lines 13 through 23		145,374.	50,614.		0.
25 Contributions, gifts, grants paid		57,000.			57,000.
26 Total expenses and disbursements. Add lines 24 and 25		202,374.	50,614.		57,000.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-51,722.			
b Net investment income (if negative, enter -0-)			100,038.		
c Adjusted net income (if negative, enter -0-)				N/A	

SCANNED MAY 31 2016



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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			76,694.	185,738.	185,738.
	2 Savings and temporary cash investments					
	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					
	b Investments - corporate stock					
	c Investments - corporate bonds					
	11 Investments - land, buildings, and equipment basis ▶					
Less: accumulated depreciation ▶						
12 Investments - mortgage loans						
13 Investments - other	STMT 6			2,882,727.	2,721,961.	3,951,862.
14 Land, buildings, and equipment: basis ▶						
Less: accumulated depreciation ▶						
15 Other assets (describe ▶)						
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)				2,959,421.	2,907,699.	4,137,600.
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 ▶ ☐					
	24 Unrestricted					
	25 Temporarily restricted					
	26 Permanently restricted					
	Foundations that do not follow SFAS 117, check here ▶ ☒					
	27 Capital stock, trust principal, or current funds			0.	0.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds			2,959,421.	2,907,699.	
30 Total net assets or fund balances				2,959,421.	2,907,699.	
31 Total liabilities and net assets/fund balances				2,959,421.	2,907,699.	

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	2,959,421.
2 Enter amount from Part I, line 27a	2	-51,722.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	2,907,699.
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	2,907,699.

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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 REGIONS TRUST-ST SALES	P		12/31/15
b REGIONS TRUST-LT SALES	P		12/31/15
c REGIONS TRUST-ST SALES	P		12/31/15
d REGIONS TRUST-LT SALES	P		12/31/15
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 21,201.		21,495.	-294.
b 196,511.		210,031.	-13,520.
c 166,015.		169,281.	-3,266.
d 911,281.		867,710.	43,571.
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			-294.
b			-13,520.
c			-3,266.
d			43,571.
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	26,491.
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	72,852.	4,213,521.	.017290
2013	10,350.	3,994,770.	.002591
2012	6,409,841.	25,569,971.	.250678
2011	14,146,562.	32,417,893.	.436381
2010	2,069,363.	25,248,561.	.081960

2 Total of line 1, column (d)	2	.788900
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	.157780
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	4,140,916.
5 Multiply line 4 by line 3	5	653,354.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,000.
7 Add lines 5 and 6	7	654,354.
8 Enter qualifying distributions from Part XII, line 4	8	57,000.

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.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	2,001.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	2,001.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	2,001.
6	Credits/Payments:		
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	3,600.
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	3,600.
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	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	1,591.
11	Enter the amount of line 10 to be: Credited to 2016 estimated tax ☐ Refunded ☐	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
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) ☐ AL		
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

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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 ► GUIDESTAR	X	
14 The books are in care of ► NANCY HUGHES Telephone no. ► 205-871-0300 Located at ► 600 LUCKIE DRIVE, SUITE 310, BIRMINGHAM, AL ZIP+4 ► 35223		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A		
16 At any time during calendar year 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
a 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.) N/A	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► , , ,		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 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.) N/A	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 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

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

6b

X

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

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

☐ Yes ☒ No

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

N/A

7b

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NANCY HUGHES 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	PRESIDENT & DIRECTOR 5.00	40,000.	0.	0.
LEAH SCALISE 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	SECRETARY & DIRECTOR 0.00	0.	0.	0.
ANGELA DAVIDSON 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	VICE PRESIDENT & DIRECTOR 0.00	0.	0.	0.

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

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

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

0

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(c) Compensation

0

Expenses

AmountForm **990-PF** (2015)

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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	4,125,453.
b Average of monthly cash balances	1b	78,523.
c Fair market value of all other assets	1c	
d Total (add lines 1a, b, and c)	1d	4,203,976.
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	4,203,976.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	63,060.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,140,916.
6 Minimum investment return. Enter 5% of line 5	6	207,046.

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	207,046.
2a Tax on investment income for 2015 from Part VI, line 5	2a	2,001.
b Income tax for 2015. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	2,001.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	205,045.
4 Recoveries of amounts treated as qualifying distributions	4	0.
5 Add lines 3 and 4	5	205,045.
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	205,045.

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	57,000.
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	57,000.
5 Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	57,000.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				205,045.
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	12,360,523.			
c From 2012	5,138,654.			
d From 2013				
e From 2014				
f Total of lines 3a through e	17,499,177.			
4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 57,000.				
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				57,000.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)	148,045.			148,045.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	17,351,132.			
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	17,351,132.			
10 Analysis of line 9:				
a Excess from 2011	12,212,478.			
b Excess from 2012	5,138,654.			
c Excess from 2013				
d Excess from 2014				
e Excess from 2015				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) **N/A**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2015, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			(e) Total
(a) 2015	(b) 2014	(c) 2013	(d) 2012	
b 85% of line 2a				
c Qualifying distributions from Part XII, line 4 for each year listed				
d Amounts included in line 2c not used directly for active conduct of exempt activities				
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c				
3 Complete 3a, b, or c for the alternative test relied upon:				
a "Assets" alternative test - enter:				
(1) Value of all assets				
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				
c "Support" alternative test - enter:				
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)				
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				
(3) Largest amount of support from an exempt organization				
(4) Gross investment income				

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

1 **Information Regarding Foundation Managers:**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number or e-mail address of the person to whom applications should be addressed:

SEE STATEMENT 7

b The form in which applications should be submitted and information and materials they should include:

c Any submission deadlines:

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

THE TRINKA DAVIS FOUNDATION

Form 990-PF (2015)

A NONPROFIT CORPORATION

20-1858883

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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				
CITADEL FOUNDATION 171 MOULTRIE ST. CHARLESTON, SC 29409		PUBLIC	CHARITABLE	25,000.
VETERANS ON DECK 131 RIVERLAND DRIVE CHARLESTON, SC 29412		PUBLIC	CHARITABLE	25,000.
YWCA 309 23RD STREET NORTH BIRMINGHAM, AL 35203		PUBLIC	CHARITABLE	2,000.
ALABAMA HUMANITIES FOUNDATION 1100 IRELAND WAY BIRMINGHAM, AL 35205		PUBLIC	CHARITABLE	5,000.
Total			3a	57,000.
b Approved for future payment				
NONE				
Total			3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		Related or exempt function income
1 Program service revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities			14	124,161.		
5 Net rental income or (loss) from real estate:						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income						
8 Gain or (loss) from sales of assets other than inventory			16	26,491.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		150,652.		0.
13 Total. Add line 12, columns (b), (d), and (e)					13	150,652.

(See worksheet in line 13 instructions to verify calculations.)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
REGIONS TRUST	124,161.	0.	124,161.	124,161.	
TO PART I, LINE 4	124,161.	0.	124,161.	124,161.	

FORM 990-PF	LEGAL FEES	STATEMENT	2
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	37,967.	0.		0.
TO FM 990-PF, PG 1, LN 16A	37,967.	0.		0.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	9,500.	0.		0.
TO FORM 990-PF, PG 1, LN 16B	9,500.	0.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
REGIONS INVESTMENT ADVISOR/AGENT FEES	51,385.	50,614.		0.
BANK FEES	0.	0.		0.
TO FORM 990-PF, PG 1, LN 16C	51,385.	50,614.		0.

FORM 990-PF	TAXES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
US TREASURY	5,211.	0.		0.	
OTHER TAXES PAID	1,311.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	6,522.	0.		0.	

FORM 990-PF	OTHER INVESTMENTS		STATEMENT	6
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE	
REGIONS TRUST ACCOUNT-SECURITIES	FMV	2,721,961.	3,951,862.	
TOTAL TO FORM 990-PF, PART II, LINE 13		2,721,961.	3,951,862.	

FORM 990-PF

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

STATEMENT 7

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

ANGELA DAVIDSON - VICE PRESIDENT
600 LUCKIE DRIVE, STE. 310
BIRMINGHAM, AL 35223

TELEPHONE NUMBER

205-313-1888

EMAIL ADDRESS

TDAVISFOUNDATION@HUGHESSCALISE.COM

FORM AND CONTENT OF APPLICATIONS

NO SPECIFIC FORM, BUT SHOULD INCLUDE SPECIFICS AS TO NATURE, AMOUNT, AND DURATION OF REQUEST, AS WELL AS PROOF OF 501(C)(3) STATUS AND NAME, ADDRESS, PHONE NUMBER, AND EMAIL ADDRESS OF CONTACT PERSON.

ANY SUBMISSION DEADLINESRESTRICTIONS AND LIMITATIONS ON AWARDS

Logo

REGIONS BANK
Realized Gain/Loss Report

Run on 4/28/2016 10:24:20 AM

Start Date: 01/01/2015

End Date: 12/31/2015

Account: 1055003251

Administrator: LAURA WAINWRIGHT 205-766-8010

AS AGENT FOR THE TRINKA DAVIS FOUNDTION

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss Covered	How Acquired Gift / Inheritance	Date Of Inheritance	FMV Of Gift/ Inheritance
** SHORT TERM CAPITAL GAIN (LOSS)								
5 SHARES OF ADVISORY BOARD CO	01/16/2015	05/06/2014	239.95	278.78	38.83- Covered	P		
00000000009.000000 SHARES OF ARYZTA AG -UNSPON ADR	01/16/2015	05/06/2014	346.04	421.65	75.61- Covered	P		
00000000014.000000 SHARES OF ASAHI CHEM INDUS	01/16/2015	01/23/2014	262.91	218.12	44.79 Covered	P		
00000000007.000000 SHARES OF CME GROUP INC	01/16/2015	01/23/2014	590.65	528.13	62.52 Covered	P		
6 SHARES OF DEUTSCHE TELEKOM AG - SPON ADR	01/16/2015	01/23/2014	97.74	105.12	7.38- Covered	P		
00000000019.000000 SHARES OF DU PONT E I DE NEMOURS & CO	01/16/2015	07/17/2014	1,398.37	1,237.85	160.52 Covered	P		
7 SHARES OF ENAGAS UNSPON ADR	01/16/2015	01/23/2014	106.33	96.11	10.22 Covered	P		
9 SHARES OF FEDERATED INVS INC PA CL B	01/16/2015	05/06/2014	276.47	246.51	29.96 Covered	P		
10 SHARES OF FORD MOTOR COMPANY COM PAR \$0.01	01/16/2015	03/06/2014	149.52	157.40	7.88- Covered	P		
122 SHARES OF FORD MOTOR COMPANY COM PAR \$0.01	01/16/2015	09/11/2014	1,824.17	2,026.12	201.95- Covered	P		
00000000010.000000 SHARES OF GENERAL MILLS INC	01/16/2015	10/27/2014	530.69	510.90	19.79 Covered	P		
00000000067.000000 SHARES OF KRAFT FOODS INC *ACQUIRED*	01/16/2015	07/17/2014	4,375.67	3,973.10	402.57 Covered	P		
00000000012.000000 SHARES OF L.G. DISPLAY COMPANY LTD ADR	01/16/2015	09/10/2014	199.91	196.77	3.14 Covered	P		
00000000019.000000 SHARES OF ELI LILLY & CO	01/16/2015	03/06/2014	1,338.33	1,132.59	205.74 Covered	P		
308 SHARES OF MRC GLOBAL INC.	01/16/2015	03/07/2014	3,806.80	8,130.15	4,323.35- Covered	P		
00000000015.000000 SHARES OF MARKETAXESS HOLDINGS INC	01/16/2015	09/16/2014	1,080.43	871.78	208.65 Covered	P		
46 SHARES OF ORIX CORP	01/16/2015	01/23/2014	2,723.37	3,815.29	1,091.92- Covered	P		
00000000005.000000 SHARES OF PT BANK RAKYAT INDONESIA -	01/16/2015	08/04/2014	91.25	94.00	2.75- Covered	P		

UN ADR 00000000005.000000 SHARES OF PT BANK MANDIRI UNSPON ADR	01/16/2015 08/04/2014	42.50	43.90	1.40-Covered	P
00000000017.000000 SHARES OF PT ASTRA INTERNATIONAL TBK -UNSP ADR	01/16/2015 08/04/2014	198.21	229.50	31.29-Covered	P
20 SHARES OF PETROLEO BRASILEIRO SA ADR	01/16/2015 08/04/2014	141.00	314.80	173.80-Covered	P
42 SHARES OF PETROLEO BRASILEIRO SA ADR	01/16/2015 09/10/2014	296.09	735.00	438.91-Covered	P
00000000021.000000 SHARES OF PROCTER & GAMBLE CO	01/16/2015 07/17/2014	1,903.82	1,695.33	208.49-Covered	P
17 SHARES OF RPC INC	01/16/2015 02/05/2014	191.08	276.76	85.68-Covered	P
15 SHARES OF REGAL ENTMT GROUP CL A	01/16/2015 03/06/2014	299.54	287.85	11.69-Covered	P
24 SHARES OF REGAL ENTMT GROUP CL A	01/16/2015 07/17/2014	479.27	492.72	13.45-Covered	P
6 SHARES OF REGAL ENTMT GROUP CL A	01/16/2015 10/27/2014	119.82	123.00	3.18-Covered	P
5 SHARES OF SAP SE ONE ADR REPRS 1/12TH OF A PREF SHARE	01/16/2015 01/23/2014	335.24	397.00	61.76-Covered	P
10 SHARES OF SAP SE ONE ADR REPRS 1/12TH OF A PREF SHARE	01/16/2015 08/04/2014	670.49	767.70	97.21-Covered	P
37 SHARES OF SAP SE ONE ADR REPRS 1/12TH OF A PREF SHARE	01/16/2015 09/10/2014	2,480.79	2,864.54	383.75-Covered	P
618 SHARES OF SEGA SAMMY HOLDINGS INC.	01/16/2015 01/23/2014	1,897.22	3,775.98	1,878.76-Covered	P
24 SHARES OF SEGA SAMMY HOLDINGS INC.	01/16/2015 09/10/2014	73.68	95.04	21.36-Covered	P
00000000010.000000 SHARES OF SEKISUI HOUSE SPONS-ADR	01/16/2015 01/23/2014	132.40	150.50	18.10-Covered	P
00000000005.000000 SHARES OF TATA MOTORS LTD SPONSORED ADR 1 ADR REPRES 1 ORD SHR	01/16/2015 08/04/2014	225.15	197.73	27.42-Covered	P
200 SHARES OF TECHNIP-COFLEXIP ADR	01/16/2015 08/04/2014	2,807.94	4,595.17	1,787.23-Covered	P
6 SHARES OF TOKIO MARINE HOLDINGS - ADR	01/16/2015 01/23/2014	195.72	187.92	7.80-Covered	P
185.23 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	01/26/2015 03/07/2014	185.23	185.58	0.35-	
89.51 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	01/26/2015 11/07/2014	89.51	89.45	0.06	
13000 UNITS OF BHP BILLITON FIN USA LTD DTD 02/24/2012 1% 02/24/2015	02/05/2015 02/06/2014	13,003.12	13,093.47	90.35-Non Covered	P
3000.00 UNITS OF MORGAN STANLEY DTD 10/23/2014 3.7% 10/23/2024	02/05/2015 10/20/2014	3,150.51	3,010.47	140.04-Covered	P
178.07 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD	02/25/2015 03/07/2014	178.07	178.40	0.33-	

04/01/2013 2.5% 04/01/2028 98.03 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	02/25/2015 11/07/2014	98.03	97.97	0.06
.6986 SHARES OF LABORATORY CORP AMER HLDGS COM NEW	03/02/2015 02/20/2015	85.29	81.32	3.97 Covered P
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 .625% 07/15/2016	03/05/2015 07/10/2014	1,002.66	1,002.77	0.11- Covered P
320.63 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	03/16/2015 02/06/2015	320.63	330.75	10.12-
208.57 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	03/25/2015 02/06/2015	208.57	214.83	6.26-
82.77 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	03/25/2015 11/07/2014	82.77	82.72	0.05
.6 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A.	04/03/2015 09/10/2014	5.99	8.38	2.39- Covered P
291.01 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	04/15/2015 02/06/2015	291.01	300.20	9.19-
.6497 SHARES OF INTERNATIONAL GAME TECHNOLOGY	04/15/2015 04/07/2015	13.14	12.73	0.41 Covered P
299.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	04/27/2015 02/06/2015	299.26	308.24	8.98-
124.37 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	04/27/2015 11/07/2014	124.37	124.29	0.08
343.92 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	05/15/2015 02/06/2015	343.92	354.77	10.85-
315.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	05/26/2015 02/06/2015	315.81	325.28	9.47-
148.48 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	05/26/2015 11/07/2014	148.48	148.39	0.09
408.22 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	06/15/2015 02/06/2015	408.22	421.10	12.88-
310.53 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	06/25/2015 02/06/2015	310.53	319.85	9.32-
123.12 UNITS OF	06/25/2015 11/07/2014	123.12	123.04	0.08

FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AU3735 DTD					
08/01/2013 3% 08/01/2043					
390.95 UNITS OF	07/15/2015 02/06/2015	390.95	403.29	12.34-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G18536 DTD 01/01/2015 2.5%					
01/01/2030					
.704 SHARES OF	07/14/2015 07/01/2015	32.72	32.38	0.34	Covered P
WEC ENERGY GROUP INC					
432 SHARES OF	07/07/2015 07/17/2014	32,745.60	25,617.60	7,128.00	Covered P
KRAFT FOODS INC *ACQUIRED*					
18 SHARES OF	07/07/2015 09/11/2014	1,345.68	1,048.68	297.00	Covered P
KRAFT FOODS INC *ACQUIRED*					
6 SHARES OF	07/07/2015 10/27/2014	439.98	340.98	99.00	Covered P
KRAFT FOODS INC *ACQUIRED*					
336.72 UNITS OF	07/27/2015 02/06/2015	336.72	346.82	10.10-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AT2720 DTD					
05/01/2013 3% 05/01/2043					
189.66 UNITS OF	07/27/2015 11/07/2014	189.66	189.54	0.12	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AU3735 DTD					
08/01/2013 3% 08/01/2043					
6000 UNITS OF	08/06/2015 08/06/2014	6,022.27	6,090.47	68.20-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
3000 UNITS OF	08/06/2015 09/19/2014	3,011.13	3,041.72	30.59-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
16000 UNITS OF	08/06/2015 09/23/2014	16,059.38	16,223.13	163.75-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
.765 SHARES OF	08/14/2015 01/16/2015	48.06	49.65	1.59-	Covered P
BANCO DE CHILE ADR					
371.26 UNITS OF	08/17/2015 02/06/2015	371.26	382.98	11.72-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G18536 DTD 01/01/2015 2.5%					
01/01/2030					
333.35 UNITS OF	08/25/2015 02/06/2015	333.35	343.35	10.00-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AT2720 DTD					
05/01/2013 3% 05/01/2043					
136.64 UNITS OF	08/25/2015 11/07/2014	136.64	136.55	0.09	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AU3735 DTD					
08/01/2013 3% 08/01/2043					
15000 UNITS OF	08/27/2015 09/19/2014	15,045.70	15,208.59	162.89-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
1000 UNITS OF	08/27/2015 10/06/2014	1,003.05	1,013.60	10.55-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
1000 UNITS OF	09/04/2015 10/06/2014	1,002.73	1,013.59	10.86-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
3000 UNITS OF	09/04/2015 11/06/2014	3,008.21	3,037.97	29.76-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
3000 UNITS OF	09/04/2015 03/05/2015	3,008.20	3,026.37	18.17-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
18000 UNITS OF	09/04/2015 06/04/2015	18,049.22	18,110.39	61.17-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
336.55 UNITS OF	09/15/2015 02/06/2015	336.55	347.17	10.62-	

FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030					
357.96 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	09/25/2015 02/06/2015	357.96	368.70	10.74-	
110.15 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	09/25/2015 11/07/2014	110.15	110.08	0.07	
32 SHARES OF PRUDENTIAL PLC ADR	09/22/2015 01/16/2015	1,334.34	1,458.24	123.90-	Covered P
9 SHARES OF RICOH COMPANY, LTD ADR	09/22/2015 01/16/2015	91.17	89.55	1.62	Covered P
18 SHARES OF LYONDELLBASELL INDUSTRIES - CL A SEDOL #B3SPXZ3 ISIN #NL0009434992	09/22/2015 10/27/2014	1,525.83	1,563.12	37.29-	Covered P
00000000160.000000 SHARES OF JAPAN TOBACCO INC UNSPONSORED ADR	09/22/2015 01/16/2015	2,599.95	2,166.40	433.55	Covered P
346 SHARES OF EXPERIAN GROUP LTD - SPON ADR	09/22/2015 01/16/2015	5,494.38	6,055.00	560.62-	Covered P
00000000109.000000 SHARES OF GENERAL MILLS INC	09/22/2015 10/27/2014	6,242.81	5,568.81	674.00	Covered P
9 SHARES OF CANADIAN NATIONAL RAILWAY	09/22/2015 01/16/2015	506.51	598.68	92.17-	Covered P
5 SHARES OF MCDONALDS CORP	09/22/2015 01/16/2015	484.19	455.90	28.29	Covered P
34 SHARES OF BANCO DE CHILE ADR	09/22/2015 01/16/2015	2,118.16	2,206.72	88.56-	Covered P
58 SHARES OF STATOIL ASA -SPON ADR	09/22/2015 01/16/2015	847.46	1,017.90	170.44-	Covered P
18 SHARES OF MICROSOFT CORP	09/22/2015 01/16/2015	784.61	826.02	41.41-	Covered P
5 SHARES OF HOLLYSYS AUTOMATION TECH LTD SEDOL# B0JCH50 ISIN# VGG456671053	09/22/2015 01/16/2015	86.75	127.60	40.85-	Covered P
121 SHARES OF SWEDBANK AB	09/22/2015 01/16/2015	2,743.02	2,773.32	30.30-	Covered P
29 SHARES OF INTERNATIONAL GAME TECHNOLOGY	09/22/2015 04/07/2015	497.34	568.40	71.06-	Covered P
12 SHARES OF LENOVO GROUP LTD ADR	09/22/2015 01/16/2015	209.52	320.16	110.64-	Covered P
9 SHARES OF COCA COLA CO	09/22/2015 10/27/2014	348.20	365.85	17.65-	Covered P
5 SHARES OF AUSTRALIA & NEW ZEALAND BKG GR SPONSORED ADR ONE ADR RPRS 5 ORD SHS	09/22/2015 01/16/2015	96.85	129.85	33.00-	Covered P
6 SHARES OF HIBBETT SPORTS INC	09/22/2015 01/16/2015	225.26	288.48	63.22-	Covered P
85 SHARES OF IMPERIAL OIL LTD COM NEW	09/22/2015 01/16/2015	2,724.20	3,370.25	646.05-	Covered P
10 SHARES OF CALIFORNIA RESOURCES CORP	09/22/2015 10/27/2014	31.80	75.20	43.40-	Covered C
331.42 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	10/15/2015 02/06/2015	331.42	341.88	10.46-	

#G18536 DTD 01/01/2015 2.5% 01/01/2030				
304.67 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	10/26/2015 02/06/2015	304.67	313.81	9.14-
110.18 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	10/26/2015 11/07/2014	110.18	110.11	0.07
.175 SHARES OF RYANAIR HOLDINGS PLC SP ADR	11/06/2015 09/22/2015	14.45	14.29	0.16 Covered C
392.19 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	11/16/2015 02/06/2015	392.19	404.57	12.38-
326.13 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	11/25/2015 02/06/2015	326.13	335.91	9.78-
380.5 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	12/15/2015 02/06/2015	380.50	392.51	12.01-
261.8 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	12/28/2015 02/06/2015	261.80	269.65	7.85-
** TOTAL SHORT TERM CAPITAL GAIN (LOSS)		187,215.66	190,776.59	3,560.93-

**** LONG TERM CAPITAL GAIN
(LOSS)**

276.25 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	01/15/2015 03/06/2013	276.25	297.49	21.24-
348.01 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	01/15/2015 03/06/2013	348.01	372.15	24.14-
340.72 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	01/15/2015 03/07/2013	340.72	362.12	21.40-
160.64 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	01/15/2015 03/07/2013	160.64	169.45	8.81-
75.69 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	01/15/2015 03/06/2013	75.69	80.68	4.99-
00000000008.000000 SHARES OF NABORS INDUSTRIES LTD	01/16/2015 02/20/2013	84.64	140.96	56.32- Covered P
00000000008.000000 SHARES OF	01/16/2015 02/20/2013	162.08	115.82	46.26 Covered P

ACTIVISION BLIZZARD INC					
29 SHARES OF	01/16/2015 02/20/2013	1,391.68	1,456.67	64.99- Covered	P
ADVISORY BOARD CO					
00000000052.000000 SHARES	01/16/2015 09/04/2013	3,600.92	2,562.56	1,038.36 Covered	P
OF					
ALLIANT CORP					
00000000005.000000 SHARES	01/16/2015 02/20/2013	485.64	371.73	113.91 Covered	P
OF					
AMERICAN TOWER					
CORPORATION CL A					
00000000030.000000 SHARES	01/16/2015 02/20/2013	2,515.44	1,617.03	898.41 Covered	P
OF					
AUTOMATIC DATA PROCESSING					
INC					
43 SHARES OF	01/16/2015 02/20/2013	1,826.60	2,876.27	1,049.67- Covered	P
BHP BILLITON PLC SPONSORED					
ONE ADR REPRS 2 ORD SHARES					
118 SHARES OF	01/16/2015 10/30/2013	5,012.53	7,369.10	2,356.57- Covered	P
BHP BILLITON PLC SPONSORED					
ONE ADR REPRS 2 ORD SHARES					
108 SHARES OF	01/16/2015 02/20/2013	2,887.86	3,251.89	364.03- Covered	P
BNP PARIBAS SPONSORED ADR					
00000000005.000000 SHARES	01/16/2015 10/30/2013	181.65	188.50	6.85- Covered	P
OF					
BAYERISHE MOTOREN WERKE					
BMW - UNSPONSORED ADR					
67 SHARES OF	01/16/2015 02/20/2013	6,236.89	4,588.35	1,648.54 Covered	P
BIO-TECHNE CORP					
00000000057.000000 SHARES	01/16/2015 02/20/2013	2,526.18	1,601.26	924.92 Covered	P
OF					
BLACKBAUD INC					
00000000005.000000 SHARES	01/16/2015 02/20/2013	1,734.85	1,208.40	526.45 Covered	P
OF					
BLACKROCK INC					
00000000005.000000 SHARES	01/16/2015 02/20/2013	164.95	120.95	44.00 Covered	P
OF					
CBRE GROUP INC					
00000000005.000000 SHARES	01/16/2015 02/20/2013	174.15	115.10	59.05 Covered	P
OF					
CSX CORP					
61 SHARES OF	01/16/2015 02/20/2013	10,866.00	7,282.79	3,583.21 Covered	P
CANADIAN PACIFIC RAILWAY					
LTD					
00000000013.000000 SHARES	01/16/2015 09/04/2013	1,063.12	656.63	406.49 Covered	P
OF					
CARDINAL HEALTH INC					
00000000152.000000 SHARES	01/16/2015 02/20/2013	4,192.07	3,277.12	914.95 Covered	P
OF					
CISCO SYSTEMS INC					
00000000014.000000 SHARES	01/16/2015 02/20/2013	591.49	526.68	64.81 Covered	P
OF					
COCA COLA CO					
00000000007.000000 SHARES	01/16/2015 02/20/2013	326.93	229.11	97.82 Covered	P
OF					
COHEN & STEERS INC.					
00000000005.000000 SHARES	01/16/2015 02/20/2013	289.82	259.67	30.15 Covered	P
OF					
COMPUTER PROGRAMS &					
SYSTEMS INC					
142 SHARES OF	01/16/2015 10/30/2013	3,125.35	4,441.76	1,316.41- Covered	P
CREDIT SUISSE GROUP					
SPONSORED ADR EACH ADR					
RPRS 1 REGISTERED SHR					
00000000007.000000 SHARES	01/16/2015 02/20/2013	166.48	158.55	7.93 Covered	P
OF					
D R HORTON INC					
256 SHARES OF	01/16/2015 10/30/2013	4,170.15	4,039.68	130.47 Covered	P

DEUTSCHE TELEKOM AG - SPON					
ADR					
00000000030.000000 SHARES	01/16/2015 02/20/2013	2,311.15	1,673.56	637.59	Covered P
OF					
DOMINION RES INC VA					
00000000005.000000 SHARES	01/16/2015 02/20/2013	194.10	197.36	3.26-	Covered P
OF					
EATON VANCE CORP COM NON					
VTG					
277 SHARES OF	01/16/2015 10/30/2013	4,207.54	3,767.20	440.34	Covered P
ENAGAS UNSPON ADR					
188 SHARES OF	01/16/2015 02/20/2013	5,775.24	4,654.88	1,120.36	Covered P
FEDERATED INVS INC PA CL B					
00000000006.000000 SHARES	01/16/2015 02/20/2013	276.05	233.54	42.51	Covered P
OF					
GALLAGHER ARTHUR J & CO					
00000000007.000000 SHARES	01/16/2015 02/20/2013	647.70	448.84	198.86	Covered P
OF					
ILLINOIS TOOL WORKS INC					
00000000032.000000 SHARES	01/16/2015 02/20/2013	1,157.81	673.12	484.69	Covered P
OF					
INTEL CORP					
00000000005.000000 SHARES	01/16/2015 02/20/2013	430.59	310.60	119.99	Covered P
OF					
INTUIT INC					
00000000008.000000 SHARES	01/16/2015 02/20/2013	98.66	76.23	22.43	Covered P
OF					
KEYCORP					
00000000005.000000 SHARES	01/16/2015 02/20/2013	584.64	443.33	141.31	Covered P
OF					
KIMBERLY CLARK CORP					
00000000015.000000 SHARES	01/16/2015 10/30/2013	512.84	579.10	66.26-	Covered P
OF					
LVMH MOET HENNESSY LOUIS					
VUITTON - ADR					
00000000046.000000 SHARES	01/16/2015 02/20/2013	2,989.47	2,555.30	434.17	Covered P
OF					
LANDSTAR SYS INC COM					
00000000007.000000 SHARES	01/16/2015 10/24/2013	168.93	146.70	22.23	Covered P
OF					
MASCO CORP					
00000000044.000000 SHARES	01/16/2015 10/16/2013	2,752.14	2,072.47	679.67	Covered P
OF					
MERCK & CO. INC. NEW					
67 SHARES OF	01/16/2015 09/04/2013	3,102.98	3,190.02	87.04-	Covered P
METHANEX CORP					
19 SHARES OF	01/16/2015 10/30/2013	879.95	1,047.85	167.90-	Covered P
METHANEX CORP					
00000000007.000000 SHARES	01/16/2015 10/30/2013	36.70	44.94	8.24-	Covered P
OF					
MITSUBISHI UF J FINL GRP					
00000000066.000000 SHARES	01/16/2015 02/20/2013	4,222.59	4,596.24	373.65-	Covered P
OF					
MORNINGSTAR INC					
00000000022.000000 SHARES	01/16/2015 02/20/2013	2,369.57	1,606.66	762.91	Covered P
OF					
NEXTERA ENERGY, INC.					
00000000038.000000 SHARES	01/16/2015 02/20/2013	2,695.66	2,089.62	606.04	Covered P
OF					
PINNACLE WEST CAP CORP					
00000000005.000000 SHARES	01/16/2015 02/20/2013	131.35	123.05	8.30	Covered P
OF					
PROGRESSIVE CORP OHIO					
67 SHARES OF	01/16/2015 02/20/2013	753.06	1,121.62	368.56-	Covered P
RPC INC					
42 SHARES OF	01/16/2015 09/04/2013	472.07	606.06	133.99-	Covered P

RPC INC 00000000015.000000 SHARES OF RAYTHEON CO	01/16/2015 02/20/2013	1,582.92	818.78	764.14	Covered P
00000000006.000000 SHARES OF REPUBLIC SVCS INC CL A	01/16/2015 02/20/2013	240.53	187.31	53.22	Covered P
00000000011.000000 SHARES OF ROCHE HOLDINGS LTD SPONSORED ADR ONE ADR REPRS 1/100TH OF A GENUSSCHEIN SHS	01/16/2015 10/30/2013	400.28	382.80	17.48	Covered P
00000000005.000000 SHARES OF SK TELECOM LTD SPONSORED ADR ONE ADR REPRS 1/90TH OF AN ORD SHS	01/16/2015 10/30/2013	136.80	120.25	16.55	Covered P
172 SHARES OF SAMPO OYJ - A SHS-UNSP ADR	01/16/2015 02/20/2013	3,952.47	3,226.72	725.75	Covered P
34 SHARES OF SAMPO OYJ - A SHS-UNSP ADR	01/16/2015 10/30/2013	781.30	812.60	31.30-	Covered P
69 SHARES OF SAP SE ONE ADR REPRS 1/12TH OF A PREF SHARE	01/16/2015 02/20/2013	4,626.35	5,563.47	937.12-	Covered P
80 SHARES OF SEVEN & I HOLDINGS CO.,LTD.	01/16/2015 02/20/2013	1,421.57	1,202.00	219.57	Covered P
124 SHARES OF SEVEN & I HOLDINGS CO.,LTD.	01/16/2015 09/04/2013	2,203.43	2,221.46	18.03-	Covered P
44 SHARES OF SEVEN & I HOLDINGS CO.,LTD.	01/16/2015 10/30/2013	781.86	823.24	41.38-	Covered P
00000000005.000000 SHARES OF SIRONA DENTAL SYSTEMS INC	01/16/2015 10/30/2013	453.79	356.95	96.84	Covered P
400 SHARES OF SOCIETE GENERALE FRANCE SPONSORED ADR ONE ADR REPRS 1/5TH OF A SHARE	01/16/2015 10/30/2013	3,183.93	4,456.90	1,272.97-	Covered P
00000000005.000000 SHARES OF STIFEL FINL CORP	01/16/2015 11/18/2013	235.24	219.55	15.69	Covered P
157 SHARES OF SUBSEA 7 SA -SPON ADR	01/16/2015 10/30/2013	1,422.39	3,414.75	1,992.36-	Covered P
00000000005.000000 SHARES OF SYNOPSIS INC	01/16/2015 02/20/2013	211.45	173.85	37.60	Covered P
00000000005.000000 SHARES OF TJX COS INC NEW	01/16/2015 02/20/2013	332.90	225.30	107.60	Covered P
00000000021.000000 SHARES OF TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR	01/16/2015 10/30/2013	473.54	390.08	83.46	Covered P
58 SHARES OF TELENOR ASA-ADS	01/16/2015 02/20/2013	3,764.69	3,898.76	134.07-	Covered P
10 SHARES OF TELENOR ASA-ADS	01/16/2015 10/30/2013	649.09	755.50	106.41-	Covered P
00000000005.000000 SHARES OF TENCENT HOLDINGS LTD UNSPONSOR ADR	01/16/2015 02/20/2013	78.70	35.58	43.12	Covered P
00000000006.000000 SHARES OF 3M CO	01/16/2015 02/20/2013	967.03	625.74	341.29	Covered P
53 SHARES OF TOKIO MARINE HOLDINGS - ADR	01/16/2015 02/20/2013	1,728.82	1,637.70	91.12	Covered P

59 SHARES OF TOKIO MARINE HOLDINGS - ADR	01/16/2015 10/30/2013	1,924.53	1,922.81	1.72 Covered	P
00000000039.000000 SHARES OF WASTE MANAGEMENT INC	01/16/2015 02/20/2013	2,026.60	1,429.35	597.25 Covered	P
00000000005.000000 SHARES OF WHITING PETROLEUM CORP	01/16/2015 02/20/2013	141.65	250.40	108.75- Covered	P
149.09 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	01/26/2015 03/06/2013	149.09	162.69	13.60-	
254.48 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A11441 DTD 09/01/2011 3.5% 09/01/2026	01/26/2015 03/11/2013	254.48	270.03	15.55-	
160.71 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A19355 DTD 01/01/2012 3% 01/01/2027	01/26/2015 08/07/2013	160.71	165.66	4.95-	
186.09 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	01/26/2015 07/11/2013	186.09	192.68	6.59-	
90.5 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	01/26/2015 07/08/2013	90.50	90.29	0.21	
263.8 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	01/26/2015 03/06/2013	263.80	285.98	22.18-	
902.18 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	01/26/2015 03/06/2013	902.18	994.94	92.76-	
307.88 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	01/26/2015 03/06/2013	307.88	331.36	23.48-	
118.83 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	01/26/2015 03/06/2013	118.83	126.83	8.00-	
331.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	01/26/2015 03/06/2013	331.20	354.90	23.70-	
115.18 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	01/26/2015 03/06/2013	115.18	121.64	6.46-	
62 SHARES OF THOR INDS INC	01/23/2015 02/20/2013	3,412.71	2,318.24	1,094.47 Covered	P
29000 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 01/07/2010 2.875% 02/09/2015	02/09/2015 03/06/2013	29,000.00	30,449.13	1,449.13- Non Covered	P
27000 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 01/07/2010 2.875% 02/09/2015	02/09/2015 02/06/2014	27,000.00	27,726.03	726.03- Covered	P
24000 UNITS OF BHP BILLITON FIN USA LTD DTD 02/24/2012 1% 02/24/2015	02/05/2015 03/15/2012	24,005.76	24,011.76	6.00- Non Covered	P
1000.00 UNITS OF	02/05/2015 03/06/2013	1,078.15	1,072.20	5.95 Non	P

TOYOTA MOTOR CREDIT CORP SERIES MTN DTD 09/15/2011 3.4% 09/15/2021					Covered	
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020	02/05/2015 03/06/2013	1,063.55	1,084.81	21.26-	Non Covered	P
4000.00 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/05/2015 01/21/2014	4,038.28	4,074.84	36.56-	Covered	P
5000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1.75% 05/15/2023	02/05/2015 01/21/2014	5,012.30	4,624.51	387.79	Covered	P
226.29 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	02/17/2015 03/06/2013	226.29	243.69	17.40-		
152.25 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	02/17/2015 03/06/2013	152.25	162.81	10.56-		
337.36 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	02/17/2015 03/07/2013	337.36	358.55	21.19-		
84.3 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	02/17/2015 03/07/2013	84.30	88.92	4.62-		
20.38 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	02/17/2015 03/06/2013	20.38	21.72	1.34-		
12000 UNITS OF BARCLAYS BANK PLC DTD 04/07/2010 3.9% 04/07/2015	02/13/2015 03/06/2013	12,055.68	12,713.88	658.20-	Non Covered	P
3000 UNITS OF BARCLAYS BANK PLC DTD 04/07/2010 3.9% 04/07/2015	02/13/2015 02/10/2014	3,013.92	3,117.51	103.59-	Non Covered	P
3000 UNITS OF BARCLAYS BANK PLC DTD 04/07/2010 3.9% 04/07/2015	02/17/2015 02/10/2014	3,013.68	3,117.51	103.83-	Non Covered	P
51 SHARES OF COVANCE INC	02/20/2015 02/20/2013	5,458.28	3,501.15	1,957.13	Covered	P
135.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	02/25/2015 03/06/2013	135.59	147.96	12.37-		
301.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A11441 DTD 09/01/2011 3.5% 09/01/2026	02/25/2015 03/11/2013	301.59	320.02	18.43-		
126.85 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A9355 DTD 01/01/2012 3% 01/01/2027	02/25/2015 08/07/2013	126.85	130.75	3.90-		
81.73 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	02/25/2015 07/11/2013	81.73	84.62	2.89-		
83.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD	02/25/2015 07/08/2013	83.41	83.21	0.20		

11/01/2012 3.5% 11/01/2042 218.53 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	02/25/2015 03/06/2013	218.53	236.90	18.37-	
448.95 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	02/25/2015 03/06/2013	448.95	495.11	46.16-	
176.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	02/25/2015 03/06/2013	176.12	189.55	13.43-	
100.44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	02/25/2015 03/06/2013	100.44	107.20	6.76-	
265.76 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	02/25/2015 03/06/2013	265.76	284.78	19.02-	
77.71 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	02/25/2015 03/06/2013	77.71	82.07	4.36-	
1000.00 UNITS OF INTEL CORP DTD 09/19/2011 3.3% 10/01/2021	03/05/2015 03/06/2013	1,055.05	1,046.64	8.41 Non Covered	P
1000.00 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN 5% 03/15/2016	03/05/2015 03/06/2013	1,047.12	1,135.90	88.78- Non Covered	P
264.59 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	03/16/2015 03/06/2013	264.59	284.93	20.34-	
305.6 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	03/16/2015 03/06/2013	305.60	326.80	21.20-	
365.47 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	03/16/2015 03/07/2013	365.47	388.43	22.96-	
88.44 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	03/16/2015 03/07/2013	88.44	93.29	4.85-	
191.06 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	03/16/2015 03/06/2013	191.06	203.66	12.60-	
11000 UNITS OF DIRECTV HOLDGS/FING DTD 03/11/2010 3.55% 03/15/2015	03/15/2015 03/06/2013	11,000.00	11,540.87	540.87- Non Covered	P
7000 UNITS OF DIRECTV HOLDGS/FING DTD 03/11/2010 3.55% 03/15/2015	03/15/2015 02/06/2014	7,000.00	7,217.56	217.56- Covered	P
.5 SHARES OF ROLLINS INC	03/11/2015 02/20/2013	11.87	8.42	3.45 Covered	P
87.06 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	03/25/2015 03/06/2013	87.06	95.00	7.94-	

281.64 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	03/25/2015 03/11/2013	281.64	298.85	17.21-
125.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	03/25/2015 08/07/2013	125.31	129.17	3.86-
158.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	03/25/2015 07/11/2013	158.29	163.89	5.60-
140.73 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	03/25/2015 07/08/2013	140.73	140.40	0.33
157.33 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	03/25/2015 03/07/2014	157.33	157.63	0.30-
217.09 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	03/25/2015 03/06/2013	217.09	235.34	18.25-
397.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	03/25/2015 03/06/2013	397.29	438.14	40.85-
141.78 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	03/25/2015 03/06/2013	141.78	152.59	10.81-
124.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	03/25/2015 03/06/2013	124.79	133.19	8.40-
306.42 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	03/25/2015 03/06/2013	306.42	328.35	21.93-
128.53 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	03/25/2015 03/06/2013	128.53	135.74	7.21-
163 SHARES OF INTERNATIONAL GAME TECHNOLOGY	04/07/2015 02/20/2013	2,918.49	2,655.27	263.22 Covered P
327.19 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	04/15/2015 03/06/2013	327.19	352.34	25.15-
505.22 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	04/15/2015 03/06/2013	505.22	540.27	35.05-
313.22 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	04/15/2015 03/07/2013	313.22	332.89	19.67-
217.66 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	04/15/2015 03/07/2013	217.66	229.60	11.94-
229.96 UNITS OF FEDERAL HOME LOAN	04/15/2015 03/06/2013	229.96	245.12	15.16-

MORTGAGE CORP POOL					
#A94713 DTD 10/01/2010 4%					
11/01/2040					
963.392 SHARES OF	04/23/2015 02/20/2013	10,000.00	10,019.28	19.28-	Covered P
VIRTUS EMERGING MARKETS					
OPPORTUNITY-I					
2000 SHARES OF	04/23/2015 02/20/2013	25,000.00	26,900.00	1,900.00-	Covered P
TEMPLETON GLOBAL BOND					
FUND ADV					
117.03 UNITS OF	04/27/2015 03/06/2013	117.03	127.71	10.68-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #19039 DTD					
10/01/2009 5.5% 11/01/2039					
239.32 UNITS OF	04/27/2015 03/11/2013	239.32	253.94	14.62-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ1441 DTD					
09/01/2011 3.5% 09/01/2026					
160.52 UNITS OF	04/27/2015 08/07/2013	160.52	165.46	4.94-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ9355 DTD					
01/01/2012 3% 01/01/2027					
230.13 UNITS OF	04/27/2015 07/11/2013	230.13	238.27	8.14-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #A04144 DTD					
06/01/2012 4% 06/01/2042					
199.35 UNITS OF	04/27/2015 07/08/2013	199.35	198.88	0.47	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AQ0546 DTD					
11/01/2012 3.5% 11/01/2042					
189 UNITS OF	04/27/2015 03/07/2014	189.00	189.35	0.35-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AT2062 DTD					
04/01/2013 2.5% 04/01/2028					
283.48 UNITS OF	04/27/2015 03/06/2013	283.48	307.31	23.83-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #745275 DTD					
01/01/2006 5% 02/01/2036					
799.87 UNITS OF	04/27/2015 03/06/2013	799.87	882.11	82.24-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #995069 DTD					
11/01/2008 6% 10/01/2038					
415.13 UNITS OF	04/27/2015 03/06/2013	415.13	446.78	31.65-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AB1389 DTD					
07/01/2010 4.5% 08/01/2040					
188.86 UNITS OF	04/27/2015 03/06/2013	188.86	201.58	12.72-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0949 DTD					
02/01/2011 4% 02/01/2041					
371.86 UNITS OF	04/27/2015 03/06/2013	371.86	398.47	26.61-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0988 DTD					
02/01/11 4% 09/01/2025					
175.43 UNITS OF	04/27/2015 03/06/2013	175.43	185.27	9.84-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0981 DTD					
02/01/2011 3.5% 03/01/2041					
2417.405 SHARES OF	05/01/2015 02/20/2013	30,000.00	32,514.09	2,514.09-	Covered P
TEMPLETON GLOBAL BOND					
FUND ADV					
290.78 UNITS OF	05/15/2015 03/06/2013	290.78	313.13	22.35-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G05132 DTD 01/01/2009 5%					
12/01/2038					
257.81 UNITS OF	05/15/2015 03/06/2013	257.81	275.70	17.89-	
FEDERAL HOME LOAN					

MORTGAGE CORP POOL					
#G08447 DTD 05/01/2011 4.5%					
05/01/2041					
410.39 UNITS OF	05/15/2015 03/07/2013	410.39	436.17	25.78-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#J12435 DTD 06/01/2010 4%					
06/01/2025					
173.85 UNITS OF	05/15/2015 03/07/2013	173.85	183.38	9.53-	
FEDERAL HOME LOAN MTGE					
CORP POOL # J13432 DTD					
10/01/2010 3.5% 11/01/2025					
112.32 UNITS OF	05/15/2015 03/06/2013	112.32	119.73	7.41-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#A94713 DTD 10/01/2010 4%					
11/01/2040					
137.92 UNITS OF	05/26/2015 03/06/2013	137.92	150.51	12.59-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #19039 DTD					
10/01/2009 5.5% 11/01/2039					
365.73 UNITS OF	05/26/2015 03/11/2013	365.73	388.07	22.34-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ1441 DTD					
09/01/2011 3.5% 09/01/2026					
149.04 UNITS OF	05/26/2015 08/07/2013	149.04	153.63	4.59-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ9355 DTD					
01/01/2012 3% 01/01/2027					
324.83 UNITS OF	05/26/2015 07/11/2013	324.83	336.33	11.50-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #A04144 DTD					
06/01/2012 4% 06/01/2042					
100.26 UNITS OF	05/26/2015 07/08/2013	100.26	100.02	0.24	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AQ0546 DTD					
11/01/2012 3.5% 11/01/2042					
216.34 UNITS OF	05/26/2015 03/07/2014	216.34	216.75	0.41-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AT2062 DTD					
04/01/2013 2.5% 04/01/2028					
259.31 UNITS OF	05/26/2015 03/06/2013	259.31	281.11	21.80-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #745275 DTD					
01/01/2006 5% 02/01/2036					
895.85 UNITS OF	05/26/2015 03/06/2013	895.85	987.95	92.10-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #995069 DTD					
11/01/2008 6% 10/01/2038					
379.78 UNITS OF	05/26/2015 03/06/2013	379.78	408.74	28.96-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AB1389 DTD					
07/01/2010 4.5% 08/01/2040					
163.43 UNITS OF	05/26/2015 03/06/2013	163.43	174.44	11.01-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0949 DTD					
02/01/2011 4% 02/01/2041					
335.46 UNITS OF	05/26/2015 03/06/2013	335.46	359.47	24.01-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0988 DTD					
02/01/11 4% 09/01/2025					
155.94 UNITS OF	05/26/2015 03/06/2013	155.94	164.69	8.75-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0981 DTD					
02/01/2011 3.5% 03/01/2041					
.697 SHARES OF	05/14/2015 01/23/2014	5.19	6.31	1.12-Covered	P
BANCO SANTANDER S.A. ADR					
ONE ADR REPRS ONE ORD SHS					

11000 UNITS OF KRAFT FOODS INC DTD 12/04/2012 1.625% 06/04/2015	06/04/2015 03/06/2013	11,000.00	11,196.24	196.24- Non Covered	P
7000 UNITS OF KRAFT FOODS INC DTD 12/04/2012 1.625% 06/04/2015	06/04/2015 02/06/2014	7,000.00	7,101.15	101.15- Covered	P
265.8 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	06/15/2015 03/06/2013	265.80	286.23	20.43-	
180.81 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	06/15/2015 03/06/2013	180.81	193.35	12.54-	
340.35 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	06/15/2015 03/07/2013	340.35	361.73	21.38-	
152.06 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	06/15/2015 03/07/2013	152.06	160.40	8.34-	
214.18 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	06/15/2015 03/06/2013	214.18	228.30	14.12-	
118.47 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	06/25/2015 03/06/2013	118.47	129.28	10.81-	
331.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A11441 DTD 09/01/2011 3.5% 09/01/2026	06/25/2015 03/11/2013	331.41	351.66	20.25-	
161.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	06/25/2015 08/07/2013	161.20	166.16	4.96-	
214.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	06/25/2015 07/11/2013	214.28	221.86	7.58-	
123.92 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	06/25/2015 07/08/2013	123.92	123.63	0.29	
185.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	06/25/2015 03/07/2014	185.26	185.61	0.35-	
246.49 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	06/25/2015 03/06/2013	246.49	267.21	20.72-	
867.09 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	06/25/2015 03/06/2013	867.09	956.24	89.15-	
398.69 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	06/25/2015 03/06/2013	398.69	429.09	30.40-	
160.12 UNITS OF FEDERAL NATIONAL MORTGAGE	06/25/2015 03/06/2013	160.12	170.90	10.78-	

ASSN POOL #AE0949 DTD					
02/01/2011 4% 02/01/2041					
333.64 UNITS OF	06/25/2015 03/06/2013	333.64	357.52	23.88-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0988 DTD					
02/01/11 4% 09/01/2025					
150.38 UNITS OF	06/25/2015 03/06/2013	150.38	158.82	8.44-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0981 DTD					
02/01/2011 3.5% 03/01/2041					
.048 SHARES OF	06/25/2015 10/30/2013	1.13	0.88	0.25	Covered C
CK HUTCHISON HOLDINGS LTD					
- UNSP ADR					
68 SHARES OF	07/01/2015 02/20/2013	4,791.44	3,850.84	940.60	Covered P
INTEGRYS ENERGY GROUP INC					
33000.00 UNITS OF	07/06/2015 01/21/2014	33,167.58	33,617.46	449.88-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
.444 SHARES OF	07/08/2015 10/24/2013	12.03	9.57	2.46	Covered C
TOPBUILD CORP					
270.92 UNITS OF	07/15/2015 03/06/2013	270.92	291.75	20.83-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G05132 DTD 01/01/2009 5%					
12/01/2038					
428.14 UNITS OF	07/15/2015 03/06/2013	428.14	457.84	29.70-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G08447 DTD 05/01/2011 4.5%					
05/01/2041					
317.6 UNITS OF	07/15/2015 03/07/2013	317.60	337.55	19.95-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#J12435 DTD 06/01/2010 4%					
06/01/2025					
154.13 UNITS OF	07/15/2015 03/07/2013	154.13	162.58	8.45-	
FEDERAL HOME LOAN MTGE					
CORP POOL # J13432 DTD					
10/01/2010 3.5% 11/01/2025					
184.18 UNITS OF	07/15/2015 03/06/2013	184.18	196.32	12.14-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#A94713 DTD 10/01/2010 4%					
11/01/2040					
8000.00 UNITS OF	07/21/2015 01/21/2014	8,036.25	8,149.68	113.43-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
8000.00 UNITS OF	07/21/2015 01/21/2014	8,036.25	8,149.69	113.44-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
10000 UNITS OF	07/23/2015 09/09/2013	10,044.53	10,185.16	140.63-	Non P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
24000 UNITS OF	07/23/2015 01/08/2014	24,106.87	24,446.25	339.38-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
10000 UNITS OF	07/23/2015 01/21/2014	10,044.54	10,187.11	142.57-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
5000 UNITS OF	07/23/2015 03/21/2014	5,022.26	5,086.52	64.26-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
16000 UNITS OF	07/23/2015 05/06/2014	16,071.25	16,282.50	211.25-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
116.71 UNITS OF	07/27/2015 03/06/2013	116.71	127.36	10.65-	
FEDERAL NATIONAL MORTGAGE					

ASSN POOL #19039 DTD					
10/01/2009 5.5% 11/01/2039					
358.42 UNITS OF	07/27/2015 03/11/2013	358.42	380.32	21.90-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ1441 DTD					
09/01/2011 3.5% 09/01/2026					
164.14 UNITS OF	07/27/2015 08/07/2013	164.14	169.19	5.05-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AJ9355 DTD					
01/01/2012 3% 01/01/2027					
281.29 UNITS OF	07/27/2015 07/11/2013	281.29	291.25	9.96-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #A04144 DTD					
06/01/2012 4% 06/01/2042					
197.63 UNITS OF	07/27/2015 07/08/2013	197.63	197.17	0.46	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AQ0546 DTD					
11/01/2012 3.5% 11/01/2042					
228.86 UNITS OF	07/27/2015 03/07/2014	228.86	229.29	0.43-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AT2062 DTD					
04/01/2013 2.5% 04/01/2028					
283.04 UNITS OF	07/27/2015 03/06/2013	283.04	306.83	23.79-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #745275 DTD					
01/01/2006 5% 02/01/2036					
684.77 UNITS OF	07/27/2015 03/06/2013	684.77	755.17	70.40-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #995069 DTD					
11/01/2008 6% 10/01/2038					
486.62 UNITS OF	07/27/2015 03/06/2013	486.62	523.72	37.10-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AB1389 DTD					
07/01/2010 4.5% 08/01/2040					
166.72 UNITS OF	07/27/2015 03/06/2013	166.72	177.95	11.23-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0949 DTD					
02/01/2011 4% 02/01/2041					
283.89 UNITS OF	07/27/2015 03/06/2013	283.89	304.21	20.32-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0988 DTD					
02/01/11 4% 09/01/2025					
135.21 UNITS OF	07/27/2015 03/06/2013	135.21	142.79	7.58-	
FEDERAL NATIONAL MORTGAGE					
ASSN POOL #AE0981 DTD					
02/01/2011 3.5% 03/01/2041					
13000 UNITS OF	08/06/2015 03/21/2014	13,048.24	13,224.96	176.72-	Covered P
UNITED STATES TREASURY DTD					
11/30/2010 1.375% 11/30/2015					
247.11 UNITS OF	08/17/2015 03/06/2013	247.11	266.11	19.00-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G05132 DTD 01/01/2009 5%					
12/01/2038					
261.47 UNITS OF	08/17/2015 03/06/2013	261.47	279.61	18.14-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#G08447 DTD 05/01/2011 4.5%					
05/01/2041					
309.1 UNITS OF	08/17/2015 03/07/2013	309.10	328.52	19.42-	
FEDERAL HOME LOAN					
MORTGAGE CORP POOL					
#J12435 DTD 06/01/2010 4%					
06/01/2025					
161.09 UNITS OF	08/17/2015 03/07/2013	161.09	169.93	8.84-	
FEDERAL HOME LOAN MTGE					
CORP POOL # J13432 DTD					
10/01/2010 3.5% 11/01/2025					

149.11 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	08/17/2015 03/06/2013	149.11	158.94	9.83-	
118.23 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	08/25/2015 03/06/2013	118.23	129.02	10.79-	
295.3 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	08/25/2015 03/11/2013	295.30	313.34	18.04-	
192.54 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	08/25/2015 08/07/2013	192.54	198.47	5.93-	
126.32 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	08/25/2015 07/11/2013	126.32	130.79	4.47-	
174.21 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	08/25/2015 07/08/2013	174.21	173.80	0.41	
248.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	08/25/2015 03/07/2014	248.12	248.59	0.47-	
242.49 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	08/25/2015 03/06/2013	242.49	262.87	20.38-	
459.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	08/25/2015 03/06/2013	459.79	507.06	47.27-	
297.64 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	08/25/2015 03/06/2013	297.64	320.33	22.69-	
122.39 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	08/25/2015 03/06/2013	122.39	130.63	8.24-	
255.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	08/25/2015 03/06/2013	255.40	273.68	18.28-	
132.56 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	08/25/2015 03/06/2013	132.56	140.00	7.44-	
11000 UNITS OF AMERICAN EXPRESS CREDIT CORP SERIES: MTN DTD 09/13/2010 2.75% 09/15/2015	09/10/2015 03/06/2013	11,000.66	11,511.94	511.28- Non Covered	P
7000 UNITS OF AMERICAN EXPRESS CREDIT CORP SERIES: MTN DTD 09/13/2010 2.75% 09/15/2015	09/10/2015 02/06/2014	7,000.42	7,231.77	231.35- Covered	P
16000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 .625% 07/15/2016	09/11/2015 07/10/2014	16,028.75	16,044.38	15.63- Covered	P
252.19 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	09/15/2015 03/06/2013	252.19	271.58	19.39-	

#G05132 DTD 01/01/2009 5% 12/01/2038					
286.18 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	09/15/2015 03/06/2013	286.18	306.03	19.85-	
#G08447 DTD 05/01/2011 4.5% 05/01/2041					
211.08 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	09/15/2015 03/07/2013	211.08	224.34	13.26-	
#J12435 DTD 06/01/2010 4% 06/01/2025					
131.37 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD	09/15/2015 03/07/2013	131.37	138.57	7.20-	
10/01/2010 3.5% 11/01/2025					
84.64 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	09/15/2015 03/06/2013	84.64	90.22	5.58-	
#A94713 DTD 10/01/2010 4% 11/01/2040					
12000 UNITS OF MARATHON OIL CORP DTD	09/15/2015 03/07/2013	11,997.84	12,012.48	14.64- Non	P
10/29/2012 .9% 11/01/2015				Covered	
6000 UNITS OF MARATHON OIL CORP DTD	09/15/2015 02/06/2014	5,998.92	6,023.52	24.60- Covered	P
10/29/2012 .9% 11/01/2015					
114.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD	09/25/2015 03/06/2013	114.31	124.74	10.43-	
10/01/2009 5.5% 11/01/2039					
216.07 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD	09/25/2015 03/11/2013	216.07	229.27	13.20-	
09/01/2011 3.5% 09/01/2026					
152.7 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD	09/25/2015 08/07/2013	152.70	157.40	4.70-	
01/01/2012 3% 01/01/2027					
134.48 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD	09/25/2015 07/11/2013	134.48	139.24	4.76-	
06/01/2012 4% 06/01/2042					
84.84 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD	09/25/2015 07/08/2013	84.84	84.64	0.20	
11/01/2012 3.5% 11/01/2042					
187.45 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD	09/25/2015 03/07/2014	187.45	187.80	0.35-	
04/01/2013 2.5% 04/01/2028					
229.34 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD	09/25/2015 03/06/2013	229.34	248.62	19.28-	
01/01/2006 5% 02/01/2036					
293.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD	09/25/2015 03/06/2013	293.41	323.58	30.17-	
11/01/2008 6% 10/01/2038					
212.9 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD	09/25/2015 03/06/2013	212.90	229.13	16.23-	
07/01/2010 4.5% 08/01/2040					
103.21 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD	09/25/2015 03/06/2013	103.21	110.16	6.95-	
02/01/2011 4% 02/01/2041					

222.97 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	09/25/2015 03/06/2013	222.97	238.93	15.96-		
109.56 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	09/25/2015 03/06/2013	109.56	115.71	6.15-		
6 SHARES OF MARKETAXESS HOLDINGS INC	09/22/2015 04/21/2014	575.15	335.23	239.92	Covered	P
79 SHARES OF MARKETAXESS HOLDINGS INC	09/22/2015 09/16/2014	7,572.80	4,591.40	2,981.40	Covered	P
117 SHARES OF PRUDENTIAL PLC ADR	09/22/2015 02/20/2013	4,878.68	3,502.98	1,375.70	Covered	P
19 SHARES OF PRUDENTIAL PLC ADR	09/22/2015 10/30/2013	792.26	776.72	15.54	Covered	P
5 SHARES OF PRUDENTIAL PLC ADR	09/22/2015 01/23/2014	208.49	219.95	11.46-	Covered	P
330 SHARES OF RICOH COMPANY, LTD ADR	09/22/2015 01/23/2014	3,342.84	3,748.14	405.30-	Covered	P
25 SHARES OF RICOH COMPANY, LTD ADR	09/22/2015 08/04/2014	253.24	277.25	24.01-	Covered	P
264 SHARES OF LYONDELLBASELL INDUSTRIES - CL A SEDOL #B3SPXZ3 ISIN #NL0009434992	09/22/2015 10/16/2013	22,378.87	20,169.60	2,209.27	Covered	P
95 SHARES OF ABAXIS, INC.	09/22/2015 02/20/2013	4,443.06	4,123.77	319.29	Covered	P
13 SHARES OF ABAXIS, INC.	09/22/2015 06/19/2014	608.00	564.85	43.15	Covered	P
00000000195.000000 SHARES OF ING GROEP N V SPONSORED ADR ONE ADR REPRS ONE ORDINARY SHS	09/22/2015 10/30/2013	2,734.82	2,479.50	255.32	Covered	P
32 SHARES OF LINCOLN ELEC HLDGS INC	09/22/2015 02/20/2013	1,766.37	1,808.32	41.95-	Covered	P
71 SHARES OF LUKOIL SPONSORED ADR 1 ADR REPRS 4 COMMON SHS	09/22/2015 02/20/2013	2,385.56	4,660.44	2,274.88-	Covered	P
00000000119.000000 SHARES OF ANSYS INC	09/22/2015 02/20/2013	10,770.49	9,148.72	1,621.77	Covered	P
107 SHARES OF KASIKORNBANK PUBLIC CO LMTD UNSPON ADR	09/22/2015 08/04/2014	2,161.36	2,887.93	726.57-	Covered	P
157 SHARES OF ARYZTA AG -UNSPON ADR	09/22/2015 05/06/2014	4,053.66	7,355.45	3,301.79-	Covered	P
5 SHARES OF ARYZTA AG -UNSPON ADR	09/22/2015 08/04/2014	129.10	228.40	99.30-	Covered	P
00000000136.000000 SHARES OF CME GROUP INC	09/22/2015 01/23/2014	12,307.77	10,260.82	2,046.95	Covered	P
248 SHARES OF BROWN & BROWN INC	09/22/2015 02/20/2013	7,779.61	7,351.26	428.35	Covered	P
15 SHARES OF BROWN & BROWN INC	09/22/2015 02/05/2014	470.54	432.30	38.24	Covered	P
276 SHARES OF PT BANK MANDIRI UNSPON ADR	09/22/2015 05/06/2014	1,598.01	2,373.60	775.59-	Covered	P
2 SHARES OF PT BANK MANDIRI UNSPON ADR	09/22/2015 08/04/2014	11.58	17.56	5.98-	Covered	P
55 SHARES OF CANADIAN NATIONAL RAILWAY	09/22/2015 09/10/2014	3,095.34	4,016.65	921.31-	Covered	P
206 SHARES OF MCDONALDS CORP	09/22/2015 02/20/2013	19,948.67	19,372.24	576.43	Covered	P
66 SHARES OF	09/22/2015 01/23/2014	6,391.32	6,321.46	69.86	Covered	P

MCDONALDS CORP					
19 SHARES OF	09/22/2015 07/17/2014	1,839.93	1,872.64	32.71- Covered	P
MCDONALDS CORP					
32 SHARES OF	09/22/2015 09/11/2014	3,098.82	2,970.56	128.26 Covered	P
MCDONALDS CORP					
7 SHARES OF	09/22/2015 01/23/2014	124.60	151.78	27.18- Covered	P
MICHELIN (CGDE) -UNSPON ADR					
104 SHARES OF	09/22/2015 08/04/2014	1,851.16	2,272.78	421.62- Covered	P
MICHELIN (CGDE) -UNSPON ADR					
119 SHARES OF	09/22/2015 02/20/2013	9,160.45	13,798.05	4,637.60- Covered	P
CHEVRON CORP					
45 SHARES OF	09/22/2015 01/23/2014	3,464.04	5,360.85	1,896.81- Covered	P
CHEVRON CORP					
19 SHARES OF	09/22/2015 09/11/2014	1,462.59	2,340.61	878.02- Covered	P
CHEVRON CORP					
110.5 SHARES OF	09/22/2015 02/20/2013	3,087.31	1,860.08	1,227.23 Covered	P
ROLLINS INC					
4.5 SHARES OF	09/22/2015 09/04/2013	125.73	74.52	51.21 Covered	P
ROLLINS INC					
2 SHARES OF	09/22/2015 09/04/2013	48.37	43.97	4.40 Covered	P
SK TELECOM LTD SPONSORED					
ADR ONE ADR REPRS 1/90TH OF					
AN ORD SHS					
116 SHARES OF	09/22/2015 10/30/2013	2,805.17	2,789.80	15.37 Covered	P
SK TELECOM LTD SPONSORED					
ADR ONE ADR REPRS 1/90TH OF					
AN ORD SHS					
12 SHARES OF	09/22/2015 01/23/2014	290.19	264.60	25.59 Covered	P
SK TELECOM LTD SPONSORED					
ADR ONE ADR REPRS 1/90TH OF					
AN ORD SHS					
111 SHARES OF	09/22/2015 02/20/2013	4,806.21	2,870.12	1,936.09 Covered	P
EXPONET INC					
10 SHARES OF	09/22/2015 05/06/2014	432.99	352.70	80.29 Covered	P
EXPONET INC					
120 SHARES OF	09/22/2015 02/20/2013	3,404.34	3,869.05	464.71- Covered	P
COHEN & STEERS INC.					
3 SHARES OF	09/22/2015 09/04/2013	85.11	93.97	8.86- Covered	P
COHEN & STEERS INC.					
6 SHARES OF	09/22/2015 01/23/2014	170.22	222.13	51.91- Covered	P
COHEN & STEERS INC.					
51 SHARES OF	09/22/2015 02/20/2013	2,833.51	1,432.71	1,400.80 Covered	P
BLACKBAUD INC					
1 SHARES OF	09/22/2015 01/23/2014	55.56	37.23	18.33 Covered	P
BLACKBAUD INC					
6 SHARES OF	09/22/2015 06/19/2014	333.35	213.00	120.35 Covered	P
BLACKBAUD INC					
228 SHARES OF	09/22/2015 02/20/2013	3,331.38	5,948.52	2,617.14- Covered	P
STATOIL ASA -SPON ADR					
6 SHARES OF	09/22/2015 01/23/2014	87.66	149.04	61.38- Covered	P
STATOIL ASA -SPON ADR					
55 SHARES OF	09/22/2015 08/04/2014	803.62	1,591.70	788.08- Covered	P
STATOIL ASA -SPON ADR					
8 SHARES OF	09/22/2015 09/10/2014	116.89	222.48	105.59- Covered	P
STATOIL ASA -SPON ADR					
641 SHARES OF	09/22/2015 02/20/2013	27,940.67	17,998.88	9,941.79 Covered	P
MICROSOFT CORP					
107 SHARES OF	09/22/2015 02/20/2013	3,160.72	3,401.53	240.81- Covered	P
BAYERISHE MOTOREN WERKE					
BMW - UNSPONSORED ADR					
19 SHARES OF	09/22/2015 10/30/2013	561.24	716.30	155.06- Covered	P
BAYERISHE MOTOREN WERKE					
BMW - UNSPONSORED ADR					
6 SHARES OF	09/22/2015 08/04/2014	177.24	237.00	59.76- Covered	P
BAYERISHE MOTOREN WERKE					
BMW - UNSPONSORED ADR					

40 SHARES OF SASOL LTD-SPONSORED ADR	09/22/2015 08/04/2014	1,168.77	2,325.20	1,156.43- Covered	P
28.625 SHARES OF HALYARD HEALTH INC	09/22/2015 02/20/2013	875.91	879.55	3.64- Covered	C
1 SHARES OF HALYARD HEALTH INC	09/22/2015 07/17/2014	30.60	37.59	6.99- Covered	C
2.375 SHARES OF HALYARD HEALTH INC	09/22/2015 09/11/2014	72.67	84.25	11.58- Covered	C
00000000205.000000 SHARES OF ELI LILLY & CO	09/22/2015 03/06/2014	17,882.32	12,220.00	5,662.32 Covered	P
295 SHARES OF ROLLS-ROYCE HOLDINGS PLC SPONSORED ADR ONE ADR REPRS 5 ORD SHS	09/22/2015 10/30/2013	3,106.29	5,477.56	2,371.27- Covered	P
109.667 SHARES OF CDK GLOBAL INC	09/22/2015 02/20/2013	5,571.08	2,565.83	3,005.25 Covered	C
9.333 SHARES OF CDK GLOBAL INC	09/22/2015 07/17/2014	474.12	284.01	190.11 Covered	C
00000000104.000000 SHARES OF RLI CORP	09/22/2015 02/20/2013	5,705.33	3,622.27	2,083.06 Covered	P
268 SHARES OF WILLIAMS COS INC	09/22/2015 10/16/2013	11,937.83	9,631.74	2,306.09 Covered	P
16 SHARES OF WILLIAMS COS INC	09/22/2015 09/11/2014	712.71	916.96	204.25- Covered	P
180 SHARES OF HOLLYSYS AUTOMATION TECH LTD SEDOL# 80JCH50 ISIN# VGG456671053	09/22/2015 05/06/2014	3,122.93	3,916.35	793.42- Covered	P
5 SHARES OF HOLLYSYS AUTOMATION TECH LTD SEDOL# 80JCH50 ISIN# VGG456671053	09/22/2015 08/04/2014	86.75	109.90	23.15- Covered	P
6 SHARES OF SWEDBANK AB	09/22/2015 02/20/2013	136.02	149.94	13.92- Covered	P
142 SHARES OF SWEDBANK AB	09/22/2015 09/04/2013	3,219.08	3,319.96	100.88- Covered	P
5 SHARES OF SWEDBANK AB	09/22/2015 01/23/2014	113.35	142.25	28.90- Covered	P
35 SHARES OF MAGNA INTERNATIONAL INC	09/22/2015 09/04/2013	1,639.37	1,391.78	247.59 Covered	P
12 SHARES OF MAGNA INTERNATIONAL INC	09/22/2015 10/30/2013	562.07	504.84	57.23 Covered	P
10 SHARES OF MAGNA INTERNATIONAL INC	09/22/2015 08/04/2014	468.39	538.85	70.46- Covered	P
152 SHARES OF PINNACLE WEST CAP CORP	09/22/2015 02/20/2013	9,429.10	8,358.48	1,070.62 Covered	P
50 SHARES OF PINNACLE WEST CAP CORP	09/22/2015 01/23/2014	3,101.67	2,628.50	473.17 Covered	P
10 SHARES OF PINNACLE WEST CAP CORP	09/22/2015 07/17/2014	620.34	559.10	61.24 Covered	P
177 SHARES OF CARLSBERG A/S - B -SPON ADR	09/22/2015 08/04/2014	2,654.95	3,416.10	761.15- Covered	P
116 SHARES OF PNC BANK CORP	09/22/2015 02/20/2013	10,148.65	7,327.72	2,820.93 Covered	P
25 SHARES OF PNC BANK CORP	09/22/2015 07/17/2014	2,187.21	2,087.75	99.46 Covered	P
222 SHARES OF PT ASTRA INTERNATIONAL TBK -UNSP ADR	09/22/2015 08/04/2014	1,702.70	2,997.00	1,294.30- Covered	P
00000000193.000000 SHARES OF KRAFT HEINZ CO	09/22/2015 07/17/2014	14,285.59	11,444.90	2,840.69 Covered	P
00000000064.000000 SHARES OF	09/22/2015 10/30/2013	6,302.60	4,568.96	1,733.64 Covered	P

SIRONA DENTAL SYSTEMS INC					
267 SHARES OF	09/22/2015 02/20/2013	16,187.91	13,141.17	3,046.74	Covered P
J P MORGAN CHASE & CO					
67 SHARES OF	09/22/2015 07/17/2014	4,062.13	3,896.05	166.08	Covered P
J P MORGAN CHASE & CO					
269 SHARES OF	09/22/2015 05/06/2014	1,094.81	4,123.56	3,028.75-	Covered P
PETROLEO BRASILEIRO SA ADR					
62 SHARES OF	09/22/2015 08/04/2014	252.33	975.88	723.55-	Covered P
PETROLEO BRASILEIRO SA ADR					
396 SHARES OF	09/22/2015 01/23/2014	19,185.84	23,198.83	4,012.99-	Covered P
DU PONT E I DE NEMOURS & CO					
14 SHARES OF	09/22/2015 07/17/2014	678.29	867.71	189.42-	Covered P
DU PONT E I DE NEMOURS & CO					
22 SHARES OF	09/22/2015 10/24/2013	684.63	474.16	210.47	Covered C
TOPBUILD CORP					
400 SHARES OF	09/22/2015 02/20/2013	30,147.92	16,472.00	13,675.92	Covered P
HASBRO INC					
47 SHARES OF	09/22/2015 07/17/2014	3,542.38	2,474.08	1,068.30	Covered P
HASBRO INC					
170 SHARES OF	09/22/2015 02/20/2013	5,682.22	5,327.80	354.42	Covered P
OWENS & MINOR INC					
1 SHARES OF	09/22/2015 01/23/2014	33.42	36.42	3.00-	Covered P
OWENS & MINOR INC					
24 SHARES OF	09/22/2015 05/06/2014	802.20	781.20	21.00	Covered P
OWENS & MINOR INC					
16 SHARES OF	09/22/2015 02/20/2013	279.36	357.76	78.40-	Covered P
LENOVO GROUP LTD ADR					
104 SHARES OF	09/22/2015 09/04/2013	1,815.80	2,042.56	226.76-	Covered P
LENOVO GROUP LTD ADR					
65 SHARES OF	09/22/2015 10/30/2013	1,134.88	1,372.15	237.27-	Covered P
LENOVO GROUP LTD ADR					
598 SHARES OF	09/22/2015 02/20/2013	23,136.19	22,496.76	639.43	Covered P
COCA COLA CO					
77 SHARES OF	09/22/2015 01/23/2014	2,979.07	3,043.81	64.74-	Covered P
COCA COLA CO					
23 SHARES OF	09/22/2015 07/17/2014	889.86	967.15	77.29-	Covered P
COCA COLA CO					
177 SHARES OF	09/22/2015 02/20/2013	3,428.43	5,235.66	1,807.23-	Covered P
AUSTRALIA & NEW ZEALAND					
BKG GR SPONSORED ADR ONE					
ADR RPRS 5 ORD SHS					
28 SHARES OF	09/22/2015 10/30/2013	542.35	890.40	348.05-	Covered P
AUSTRALIA & NEW ZEALAND					
BKG GR SPONSORED ADR ONE					
ADR RPRS 5 ORD SHS					
9 SHARES OF	09/22/2015 01/23/2014	174.32	244.98	70.66-	Covered P
AUSTRALIA & NEW ZEALAND					
BKG GR SPONSORED ADR ONE					
ADR RPRS 5 ORD SHS					
79.2 SHARES OF	09/22/2015 01/23/2014	692.19	1,186.85	494.66-	Covered C
CHEMOURS CO/THE					
2.8 SHARES OF	09/22/2015 07/17/2014	24.47	44.39	19.92-	Covered C
CHEMOURS CO/THE					
00000000012.000000 SHARES	09/22/2015 02/20/2013	2,708.95	1,875.96	832.99	Covered P
OF					
INTERCONTINENTALEXCHANGE					
140 SHARES OF	09/22/2015 02/20/2013	2,561.95	2,828.00	266.05-	Covered P
NISSAN MOTOR CO LTD					
SPONSORED ADR ONE ADR					
REPRESENTS 2 ORDINARY SH					
16 SHARES OF	09/22/2015 10/30/2013	292.80	330.40	37.60-	Covered P
NISSAN MOTOR CO LTD					
SPONSORED ADR ONE ADR					
REPRESENTS 2 ORDINARY SH					
104 SHARES OF	09/22/2015 08/04/2014	1,903.16	2,032.16	129.00-	Covered P
NISSAN MOTOR CO LTD					

SPONSORED ADR ONE ADR REPRESENTS 2 ORDINARY SH					
65 SHARES OF HIBBETT SPORTS INC	09/22/2015 10/15/2013	2,440.33	3,578.90	1,138.57-Covered	P
35 SHARES OF HIBBETT SPORTS INC	09/22/2015 11/18/2013	1,314.03	2,168.69	854.66-Covered	P
15 SHARES OF HIBBETT SPORTS INC	09/22/2015 01/23/2014	563.15	890.40	327.25-Covered	P
38 SHARES OF BASF SE SPONSORED ADR	09/22/2015 08/04/2014	2,821.07	3,807.22	986.15-Covered	P
00000000018.000000 SHARES OF VALEANT PHARMACEUTICALS INTL INC NEW	09/22/2015 08/04/2014	3,899.81	2,103.75	1,796.06 Covered	P
96 SHARES OF CALIFORNIA RESOURCES CORP	09/22/2015 02/20/2013	305.27	719.59	414.32-Covered	C
13.6 SHARES OF CALIFORNIA RESOURCES CORP	09/22/2015 01/23/2014	43.25	106.83	63.58-Covered	C
8.4 SHARES OF CALIFORNIA RESOURCES CORP	09/22/2015 07/17/2014	26.71	73.55	46.84-Covered	C
4 SHARES OF CALIFORNIA RESOURCES CORP	09/22/2015 09/11/2014	12.72	34.12	21.40-Covered	C
41 SHARES OF FACTSET RESH SYSTEM INC	09/22/2015 02/20/2013	6,640.24	3,965.52	2,674.72 Covered	P
5 SHARES OF FACTSET RESH SYSTEM INC	09/22/2015 02/05/2014	809.78	510.30	299.48 Covered	P
8000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	10/09/2015 05/21/2014	8,250.94	8,376.26	125.32-Covered	P
180.74 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	10/15/2015 03/06/2013	180.74	184.30	3.56-	
259.39 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	10/15/2015 03/06/2013	259.39	271.90	12.51-	
303.1 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	10/15/2015 03/07/2013	303.10	312.88	9.78-	
109.08 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	10/15/2015 03/07/2013	109.08	112.42	3.34-	
49.18 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	10/15/2015 03/06/2013	49.18	51.28	2.10-	
2000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	10/09/2015 05/08/2014	2,062.42	2,089.53	27.11-Covered	P
6000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	10/09/2015 05/21/2014	6,187.26	6,282.19	94.93-Covered	P
11000 UNITS OF HEWLETT-PACKARD CO DTD 12/02/2010 2.2% 12/01/2015	10/15/2015 03/06/2013	10,697.28	11,186.23	488.95- Non Covered	P
7000 UNITS OF HEWLETT-PACKARD CO DTD	10/15/2015 02/06/2014	6,807.36	7,166.39	359.03-Covered	P

12/02/2010 2.2% 12/01/2015 91.87 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	10/26/2015 03/06/2013	91.87	93.91	2.04-	
211.08 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	10/26/2015 03/11/2013	211.08	218.49	7.41-	
139.82 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	10/26/2015 08/07/2013	139.82	142.63	2.81-	
94.46 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	10/26/2015 07/11/2013	94.46	96.67	2.21-	
127.8 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	10/26/2015 07/08/2013	127.80	127.59	0.21	
220.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	10/26/2015 03/07/2014	220.28	220.59	0.31-	
230.48 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	10/26/2015 03/06/2013	230.48	244.32	13.84-	
511.43 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	10/26/2015 03/06/2013	511.43	516.96	5.53-	
313.51 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	10/26/2015 03/06/2013	313.51	326.50	12.99-	
112.96 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	10/26/2015 03/06/2013	112.96	119.05	6.09-	
231.55 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	10/26/2015 03/06/2013	231.55	240.28	8.73-	
100.27 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	10/26/2015 03/06/2013	100.27	105.00	4.73-	
10000 UNITS OF CITIGROUP INC DTD 01/10/2013 1.25% 01/15/2016	10/19/2015 04/24/2013	10,011.20	10,033.20	22.00- Non Covered	P
2000 UNITS OF CITIGROUP INC DTD 01/10/2013 1.25% 01/15/2016	10/19/2015 04/25/2013	2,002.24	2,006.64	4.40- Non Covered	P
6000 UNITS OF CITIGROUP INC DTD 01/10/2013 1.25% 01/15/2016	10/19/2015 02/06/2014	6,006.72	6,039.54	32.82- Covered	P
2000.00 UNITS OF ROYAL BANK OF CANADA DTD 09/19/2012 1.2% 09/19/2017	11/05/2015 03/06/2013	1,992.08	2,005.62	13.54- Non Covered	P
2000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1.75% 05/15/2023	11/05/2015 09/19/2014	1,954.37	1,900.36	54.01 Covered	P
3000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 .625%	11/05/2015 07/10/2014	3,003.87	3,008.32	4.45- Covered	P

07/15/2016 2000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020	11/05/2015 03/06/2013	2,087.89	2,169.61	81.72- Non Covered	P
192.08 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	11/16/2015 03/06/2013	192.08	195.87	3.79-	
165.23 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	11/16/2015 03/06/2013	165.23	173.20	7.97-	
281.48 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	11/16/2015 03/07/2013	281.48	290.56	9.08-	
157.71 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	11/16/2015 03/07/2013	157.71	162.54	4.83-	
145.32 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	11/16/2015 03/06/2013	145.32	151.52	6.20-	
16000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	11/10/2015 05/08/2014	16,420.63	16,716.25	295.62- Covered	P
88.54 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	11/25/2015 03/06/2013	88.54	90.51	1.97-	
230.38 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	11/25/2015 03/11/2013	230.38	238.47	8.09-	
147.09 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	11/25/2015 08/07/2013	147.09	150.04	2.95-	
119.58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	11/25/2015 07/11/2013	119.58	122.38	2.80-	
123.94 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	11/25/2015 07/08/2013	123.94	123.74	0.20	
185.16 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	11/25/2015 03/07/2014	185.16	185.42	0.26-	
114.94 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	11/25/2015 11/07/2014	114.94	114.87	0.07	
229.39 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	11/25/2015 03/06/2013	229.39	243.16	13.77-	
593.15 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD	11/25/2015 03/06/2013	593.15	599.57	6.42-	

11/01/2008 6% 10/01/2038 273.8 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	11/25/2015 03/06/2013	273.80	285.14	11.34-
117.25 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	11/25/2015 03/06/2013	117.25	123.57	6.32-
247.76 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	11/25/2015 03/06/2013	247.76	257.10	9.34-
95.97 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	11/25/2015 03/06/2013	95.97	100.50	4.53-
93 SHARES OF WUXI PHARMATECH INC -ADR	12/14/2015 08/04/2014	4,273.35	2,926.77	1,346.58 Covered P
153.69 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	12/15/2015 03/06/2013	153.69	156.72	3.03-
135.95 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	12/15/2015 03/06/2013	135.95	142.51	6.56-
179.99 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	12/15/2015 03/07/2013	179.99	185.80	5 81-
103.66 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	12/15/2015 03/07/2013	103.66	106.83	3.17-
76.5 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	12/15/2015 03/06/2013	76.50	79.76	3.26-
70.86 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	12/28/2015 03/06/2013	70.86	72.43	1.57-
238.65 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	12/28/2015 03/11/2013	238.65	247.03	8.38-
112.74 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	12/28/2015 08/07/2013	112.74	115.00	2.26-
108.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	12/28/2015 07/11/2013	108.28	110.82	2.54-
107.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	12/28/2015 07/08/2013	107.12	106.95	0.17
208.69 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	12/28/2015 03/07/2014	208.69	208.98	0.29-

87.54 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	12/28/2015 11/07/2014	87.54	87.49	0.05
166.27 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	12/28/2015 03/06/2013	166.27	176.25	9.98-
380.52 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	12/28/2015 03/06/2013	380.52	384.64	4.12-
274.86 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	12/28/2015 03/06/2013	274.86	286.25	11.39-
90.21 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	12/28/2015 03/06/2013	90.21	95.08	4.87-
253.55 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	12/28/2015 03/06/2013	253.55	263.11	9.56-
92.65 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	12/28/2015 03/06/2013	92.65	97.02	4.37-
** TOTAL LONG TERM CAPITAL GAIN (LOSS)		1,107,791.69	1,077,740.69	30,051.00

SUMMARY

Description	Amount
** SUMMARY OF CAPITAL GAINS AND LOSSES **	
TOTAL SHORT TERM CAPITAL GAIN (LOSS)	3,560.93-
TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS	0.00
NET SHORT TERM CAPITAL GAIN (LOSS)	3,560.93-
TOTAL LONG TERM CAPITAL GAIN (LOSS)	30,051.00
TOTAL LONG TERM CAPITAL GAINS DIVIDENDS	0.00
TOTAL 28% RATE CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1250 CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1202 CAPITAL GAINS DIVIDENDS	0.00
NET LONG TERM CAPITAL GAIN (LOSS)	30,051.00
NET CAPITAL GAIN (LOSS)	26,490.07
TOTAL GAIN/LOSS FROM SALES WITH UNKNOWN COST/ACQUISITION DATE	0.00