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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or 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 instructions is at *www.irs.gov/form990pf*.**

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015, or tax year beginning 01-01-2015 , and ending 12-31-2015

Name of foundation
THE MAGUIRE FOUNDATION
% AMY HOLDSMAN

A Employer identification number
23-3057805

Number and street (or P O box number if mail is not delivered to street address)
5 Tower Bridge Suite 125

Room/suite

B Telephone number (see instructions)
(484) 344-5004

City or town, state or province, country, and ZIP or foreign postal code
West Conshohocken, PA 19428

C If exemption application is pending, check here ▶ ☐

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ 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)* ▶$ 98,003,441

J Accounting method ☑ Cash ☐ Accrual ☐ Other (specify) ______
(Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

Part I **Analysis of Revenue and Expenses** *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))*

	Line	Description	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)	9,815,849			
	2	Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments	353	353		
	4	Dividends and interest from securities	2,050,836	2,050,836		
	5a	Gross rents				
	b	Net rental income or (loss) ______				
	6a	Net gain or (loss) from sale of assets not on line 10	3,846,967			
	b	Gross sales price for all assets on line 6a 60,545,775				
	7	Capital gain net income (from Part IV, line 2)		3,846,967		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	64,510	64,510		
	12	**Total.** Add lines 1 through 11	15,778,515	5,962,666		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc				
	14	Other employee salaries and wages	494,788			494,788
	15	Pension plans, employee benefits	92,965			92,965
	16a	Legal fees (attach schedule)	36,688	0	0	36,688
	b	Accounting fees (attach schedule)	46,410	0	0	46,410
	c	Other professional fees (attach schedule)	29,594			29,594
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	120,000			
	19	Depreciation (attach schedule) and depletion	9,510			
	20	Occupancy	72,254			72,254
	21	Travel, conferences, and meetings	37,447			37,447
	22	Printing and publications	26,834			26,834
	23	Other expenses (attach schedule)	455,585	349,007		106,578
	24	**Total operating and administrative expenses.** Add lines 13 through 23	1,422,075	349,007	0	943,558
	25	Contributions, gifts, grants paid	9,527,792			9,527,792
	26	**Total expenses and disbursements.** Add lines 24 and 25	10,949,867	349,007	0	10,471,350
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	4,828,648			
	b	**Net investment income** (if negative, enter -0-)		5,613,659		
	c	**Adjusted net income** (if negative, enter -0-)				

Part II Balance Sheets — Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets				
1	Cash—non-interest-bearing	4,871,773	1,414,641	1,414,641
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 (attach schedule) (see instructions)			
7	Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10a	Investments—U S and state government obligations (attach schedule)	0		
b	Investments—corporate stock (attach schedule)	57,787,435	58,419,539	58,419,539
c	Investments—corporate bonds (attach schedule)	13,343,364	7,612,092	7,612,092
11	Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
12	Investments—mortgage loans			
13	Investments—other (attach schedule)	19,896,570	30,516,686	30,516,686
14	Land, buildings, and equipment basis ▶ 53,726 Less accumulated depreciation (attach schedule) ▶ 13,243	29,145	40,483	40,483
15	Other assets (describe ▶)			
16	**Total assets**(to be completed by all filers—see the instructions Also, see page 1, item I)	95,928,287	98,003,441	98,003,441
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 (attach schedule)			
22	Other liabilities (describe ▶)			
23	**Total liabilities**(add lines 17 through 22)		0	
Net Assets or Fund Balances				
	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☑ and complete lines 27 through 31.			
27	Capital stock, trust principal, or current funds	95,928,287	98,003,441	
28	Paid-in or capital surplus, or land, bldg , and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds			
30	**Total net assets or fund balances**(see instructions)	95,928,287	98,003,441	
31	**Total liabilities and net assets/fund balances**(see instructions)	95,928,287	98,003,441	

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	95,928,287
2	Enter amount from Part I, line 27a	2	4,828,648
3	Other increases not included in line 2 (itemize) ▶	3	309,109
4	Add lines 1, 2, and 3	4	101,066,044
5	Decreases not included in line 2 (itemize) ▶	5	3,062,603
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	98,003,441

Part IV Capital Gains and Losses for Tax on Investment Income

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

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	See Additional Data Table			
b				
c				
d				
e				

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	3,846,967
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) (see instructions) If (loss), enter -0- in Part I, line 8	3	

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 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	8,120,293	89,200,594	0 091034
2013	6,080,038	85,679,499	0 070963
2012	5,716,898	70,761,285	0 080791
2011	6,336,514	61,679,434	0 102733
2010	3,873,252	62,646,402	0 061827

2	**Total** of line 1, column (d)	2	0 407348
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	0 08147
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	91,241,209
5	Multiply line 4 by line 3	5	7,433,421
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	56,137
7	Add lines 5 and 6	7	7,489,558
8	Enter qualifying distributions from Part XII, line 4	8	10,471,350

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

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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	56,137
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	
3	Add lines 1 and 2			3	56,137
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	56,137
6	Credits/Payments				
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	96,080		
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	96,080
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	39,943
11	Enter the amount of line 10 to be **Credited to 2015 estimated tax** ▶ 39,943 **Refunded** ▶			11	

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?	1a		No
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for definition)?	1b		No
	*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*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ ________ **(2)** On foundation managers ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
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*	2		No
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*	3		No
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		No
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?	6	Yes	
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*	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶PA			
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*	8b	Yes	
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*	9		No
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		No

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)	11		No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	

Website address ▶www maguirefoundation org

14 The books are in care of ▶AMY HOLDSMAN Telephone no ▶(484) 344-5004

Located at ▶5 TOWER BRIDGE 300 BARR HARBOR DR WEST CONSHOHOCKEN PA ZIP+4 ▶19428

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 |

			Yes	No
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?	16		No
	See instructions for exceptions and filing requirements for FinCEN Form 114, Report of Foreign Bank and Financial Accounts (FBAR) If "Yes", enter the name of the foreign country ▶			

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

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
1a	During the year did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☑ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☑ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☑ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☑ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☑ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☑ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any**of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
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		No
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 ▶ 20____, 20____, 20____, 20____			
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)	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 ▶ 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ 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).*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
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		No

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)?	**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? ☐ 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**		No
	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?	**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 (see instructions).

(a) Name and address	Title, and average hours per week **(b)** devoted to position	**(c)** Compensation **(If not paid, enter -0-)**	**(d)** Contributions to employee benefit plans and deferred compensation	**(e)** Expense account, other allowances
JAMES MAGUIRE 5 Tower Bridge West Conshohocken, PA 19428	PRESIDENT - AS NEEDED 0	0		
FRANCES M MAGUIRE 5 Tower Bridge West Conshohocken, PA 19428	SECRETARY/TREASURER -AS NEEDED 0	0		
CHRISTOPHER MAGUIRE PO BOX 15014 ALBANY, NY 122125014	DIRECTOR - AS NEEDED 0	0		

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

(a) Name and address of each employee paid more than $50,000	Title, and average hours per week **(b)** devoted to position	**(c)** Compensation	**(d)** Contributions to employee benefit plans and deferred compensation	**(e)** Expense account, other allowances
AMY HOLDSMAN 6709 LINCOLN AVENUE PHILADELPHIA, PA 19119	EXECUTIVE DIRECTOR 40 0	165,150	0	0
MEGAN NICOLETTI 1333 YOUNGSFORD ROAD GLADWYNE, PA 19085	ASSISTANT DIRECTOR 40 0	179,169	0	0
ROBERT SHILLING 2020 YORKTOWN SOUTH NORRISTOWN, PA 19403	ASSOCIATE DIRECTOR 40 0	61,103	0	0

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

Part VIII **Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE".

(a) Name and address of each person paid more than $50,000	**(b)** Type of service	**(c)** Compensation

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

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

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 PLEASE NOTE, THE FOUNDATION IS NOT INVOLVED IN ANY DIRECT CHARITABLE ACTIVITIES ITS PRIMARY PURPOSE IS TO SUPPORT, BY CONTRIBUTIONS, OTHER CHARITABLE ORGANIZATIONS EXEMPT	
2 UNDER INTERNAL REVENUE CODE SECTION 501(C)(3)	
3	
4	

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

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

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	90,180,922
b	Average of monthly cash balances	1b	2,449,747
c	Fair market value of all other assets (see instructions)	1c	0
d	**Total** (add lines 1a, b, and c)	1d	92,630,669
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) **1e**		
2	Acquisition indebtedness applicable to line 1 assets	2	0
3	Subtract line 2 from line 1d	3	92,630,669
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,389,460
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	91,241,209
6	**Minimum investment return.** Enter 5% of line 5	6	4,562,060

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	4,562,060
2a	Tax on investment income for 2015 from Part VI, line 5	2a	56,137		
b	Income tax for 2015 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	56,137
3	Distributable amount before adjustments Subtract line 2c from line 1			3	4,505,923
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	4,505,923
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	4,505,923

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	10,471,350
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	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	0
b	Cash distribution test (attach the required schedule)	3b	0
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	10,471,350
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 (see instructions)	5	56,137
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	10,415,213

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

Part XIII Undistributed Income (see instructions)

		(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7					4,505,923
2 Undistributed income, if any, as of the end of 2015					
a Enter amount for 2014 only.				0	
b Total for prior years 2013 , 2012 , 2011			0		
3 Excess distributions carryover, if any, to 2015					
a From 2010.					
b From 2011.	965,381				
c From 2012.	2,301,494				
d From 2013.	2,192,906				
e From 2014.					
f **Total** of lines 3a through e.		5,459,781			
4 Qualifying distributions for 2015 from Part XII, line 4 ▶ $ 10,471,350					
a Applied to 2014, but not more than line 2a				0	
b Applied to undistributed income of prior years (Election required—see instructions).					
c Treated as distributions out of corpus (Election required—see instructions).					
d Applied to 2015 distributable amount.					4,505,923
e Remaining amount distributed out of corpus		5,965,427			
5 Excess distributions carryover applied to 2015 *(If an amount appears in column (d), the same amount must be shown in column (a))*					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		11,425,208			
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 instructions				0	
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015					0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)		9,752,849			
8 Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions) . . .					
9 **Excess distributions carryover to 2016.** Subtract lines 7 and 8 from line 6a		1,672,359			
10 Analysis of line 9					
a Excess from 2011. . . .					
b Excess from 2012. . . .					
c Excess from 2013. . . .	1,672,359				
d Excess from 2014. . . .					
e Excess from 2015. . . .					

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

1a 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 organization is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2015	**(b)** 2014	**(c)** 2013	**(d)** 2012	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
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 organization 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))

See Additional Data Table

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

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 email address of the person to whom applications should be addressed

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

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*				
SEE ATTACHED SCHEDULE 300 Barr Harbor Drive Ste 125 Conshohocken, PA 19428	NONE	501(C)(3)	FOR GENERAL NEEDS OF ORGANIZATION	9,527,792
Total . . . . ▶ **3a**				9,527,792
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
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			14	353	
4 Dividends and interest from securities. . .			14	2,050,836	
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			18	3,846,967	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory . .					
11 Other revenue a MISCELLANEOUS INCOME			01	64,510	
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e). .				5,962,666	

13 **Total.** Add line 12, columns (b), (d), and (e). **13** 5,962,666

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

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

		Yes	No
1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash.	**1a(1)**		**No**
(2) Other assets.	**1a(2)**		**No**
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization.	**1b(1)**		**No**
(2) Purchases of assets from a noncharitable exempt organization.	**1b(2)**		**No**
(3) Rental of facilities, equipment, or other assets.	**1b(3)**		**No**
(4) Reimbursement arrangements.	**1b(4)**		**No**
(5) Loans or loan guarantees.	**1b(5)**		**No**
(6) Performance of services or membership or fundraising solicitations.	**1b(6)**		**No**
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees.	**1c**		**No**

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

(a) Line No	**(b)** Amount involved	**(c)** Name of noncharitable exempt organization	**(d)** Description of transfers, transactions, and sharing arrangements

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

b If "Yes," complete the following schedule

(a) Name of organization	**(b)** Type of organization	**(c)** Description of relationship

Sign Here

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

******	2016-11-15	******
Signature of officer or trustee	Date	Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's Signature	Date	Check if self-employed ▶	PTIN
Richard A Ashley			☑	P00528131

Firm's name ▶ RICHARD A ASHLEY CPA

Firm's EIN ▶

Firm's address ▶ 2860 STATE ROAD 13 JACKSONVILLE, FL 32259

Phone no (215) 680-0223

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
GS - 95118		2015-01-01	2015-12-31
GS - 95118		2015-01-01	2015-12-31
GS - 95118		2014-12-31	2015-12-31
GS - 31677		2014-12-31	2015-12-31
GS - 31677		2015-01-01	2015-12-31
GS - 31677		2014-12-31	2015-12-31
GS - 41675		2015-01-01	2015-12-31
GS - 41676		2015-01-01	2015-12-31
GS - 41676		2014-12-31	2015-12-31
GS - 41779		2015-01-01	2015-12-31

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
42,020		36,315	5,705
322,999		308,799	14,200
2,800,681		2,683,625	117,056
1,297,992		1,374,181	-76,189
2,300,000		2,329,037	-29,037
11,820,377		10,782,522	1,037,855
99,012		16,343	82,669
107,420			107,420
161,131			161,131
161,614		20,659	140,955

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			5,705
			14,200
			117,056
			-76,189
			-29,037
			1,037,855
			82,669
			107,420
			161,131
			140,955

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
GS - 41780		2015-01-01	2015-12-31
GS - 41780		2014-12-31	2015-12-31
GS - 41781		2015-01-01	2015-12-31
GS - 41781		2015-01-01	2015-12-31
GS - 41781		2014-12-31	2015-12-31
GS - 41781		2014-12-31	2015-12-31
GS - 41781		2015-01-01	2015-12-31
GS - 41782		2015-01-01	2015-12-31
GS - 41782		2015-01-01	2015-12-31
GS - 41782		2014-12-31	2015-12-31

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
212,169			212,169
318,253			318,253
2,976,839		3,148,459	-171,620
136,648		137,991	-1,343
918,396		1,115,304	-196,908
5,956		6,423	-467
6,157,065		6,171,300	-14,235
19,605,786		19,898,018	-292,232
210,144		220,169	-10,025
959,841		937,320	22,521

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			212,169
			318,253
			-171,620
			-1,343
			-196,908
			-467
			-14,235
			-292,232
			-10,025
			22,521

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

List and describe the kind(s) of property sold (e g , real estate, **(a)** 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)
GS - 41782		2014-12-31	2015-12-31
GS - 98889		2015-01-01	2015-12-31
MS - 031558		2014-12-31	2015-12-31
MS OPPORTUNISTIC FUND		2014-12-31	2015-12-31
CAPITAL GAIN DIVIDENDS	P		

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
8,668		11,447	-2,779
2,495,513		2,500,896	-5,383
5,829,994		5,000,000	829,994
633,775			633,775
			963,482

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			**(l)** Gains (Col (h) gain minus col (k), but not less than -0-) **or** Losses (from col (h))
(i) F M V as of 12/31/69	**(j)** Adjusted basis as of 12/31/69	**(k)** Excess of col (i) over col (j), if any	
			-2,779
			-5,383
			829,994
			633,775

Form 990PF Part XV Line 1a - 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).

MR JAMES MAGUIRE
MRS FRANCES MAGUIRE

TY 2015 Accounting Fees Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	46,410			46,410

TY 2015 All Other Program Related Investments Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category	Amount
NONE	

TY 2015 Depreciation Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

TY 2015 Distribution from Corpus Election

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Election: Election to Treat Unused Prior Year Corpus Distributions As Current Year Corpus Distributions The Maguire Foundation 23-3057805 2015 Form 990-PF Part XIII, Line 7 Pursuant to Reg. 53.4942(a)-3 (c)(2)(iv), the above referenced foundation hereby elects to treat, as a current corpus distribution, the following unused prior tax years' distributions that were treated as corpus distributions under Reg. 53.4942(a)-3(d)(1)(iii) in such prior tax years: Tax Year: Amount: 2011 $ 965,381 2012 $2,301,494 2013 $ 520,547

TY 2015 Investments Corporate Bonds Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Name of Bond	End of Year Book Value	End of Year Fair Market Value
GS - PRIMARY	7,114,700	7,114,700
GS - 889-3	497,392	497,392

TY 2015 Investments Corporate Stock Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Name of Stock	End of Year Book Value	End of Year Fair Market Value
MS #6331	13,587,690	13,587,690
GS - PRIMARY	1,061,649	1,061,649
GS - RE FUND	2,320,309	2,320,309
GS - GSAM	15,839,083	15,839,083
GS-TAX ADV ED	19,376,722	19,376,722
GS - #889-3	5,916,860	5,916,860
GS - OPTIONS	317,226	317,226

TY 2015 Investments - Other Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
GS-ALT INV (PE)	FMV	6,412,123	6,412,123
GS-ALT INV (HE)	FMV	12,984,545	12,984,545
FOREIGN EXC. CONTRACTS	FMV	934,989	934,989
GS-ALT INV (O)	FMV	3,045,160	3,045,160
GS-TACTICAL TILT	FMV	6,672,300	6,672,300
CARLYLE	FMV	467,569	467,569

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TY 2015 Legal Fees Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
LEGAL FEES	36,688			36,688

TY 2015 Other Decreases Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Description	Amount
UNREALIZED LOSS	826,463
PY ADJUSTMENT	2,236,140

TY 2015 Other Expenses Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
OFFICE EXPENSE	1,000			1,000
INSURANCE EXPENSE	5,753			5,753
INVESTMENT FEES	349,007	349,007		
PUBLIC RELATIONS	57,305			57,305
EVENTS	42,520			42,520

TY 2015 Other Income Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
MISCELLANEOUS INCOME	64,510	64,510	

TY 2015 Other Increases Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Description	Amount
BW K-1 BOOK INCOME	309,109

TY 2015 Other Professional Fees Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
OUTSIDE SERVICES	29,594			29,594

TY 2015 Taxes Schedule

Name: THE MAGUIRE FOUNDATION

EIN: 23-3057805

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL & STATE TAXES	120,000			

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Schedule B (Form 990, 990-EZ, or 990-PF) Department of the Treasury Internal Revenue Service	**Schedule of Contributors** ▶ Attach to Form 990, 990-EZ, or 990-PF ▶ Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at www irs gov/form990	OMB No 1545-0047 **2015**

Name of the organization	Employer identification number
THE MAGUIRE FOUNDATION	23-3057805

Organization type (check one)

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☑ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

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

Special Rules

☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc , purposes, but no such contributions totaled more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc , contributions totaling $5,000 or more during the year . . . . ▶ $ ____________

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

Name of organization
THE MAGUIRE FOUNDATION

Employer identification number
23-3057805

Part I **Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	JAMES AND FRANCES MAGUIRE 5 Tower Bridge 300 Barr Harbor Dr West Conshohocken, PA 19428	$ 9,752,849	Person ☐ Payroll ☐ Noncash ☑ (Complete Part II for noncash contributions)
2	JAMES AND FRANCES MAGUIRE 5 Tower Bridge 300 Barr Harbor Dr West Conshohocken, PA 19428	$ 63,000	Person ☐ Payroll ☐ Noncash ☑ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization
THE MAGUIRE FOUNDATION

Employer identification number
23-3057805

Part II **Noncash Property**
(see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	Mutual Fund	$ 9,752 849	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
2	In-kind rent	$ 63 000	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

Name of organization
THE MAGUIRE FOUNDATION

Employer identification number
23-3057805

Part III *Exclusively* religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than $1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of $1,000 or less for the year. (Enter this information once. See instructions.) ▶ $ ____________

Use duplicate copies of Part III if additional space is needed

(a) No.from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-			

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No.from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-			

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No.from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-			

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No.from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-			

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

The Maguıre Foundatıon EIN 23-3057805
Grants Paıd
12/31/2015

Organization Name	Date	Amount
Actıng Wıthout Boundarıes	05/22/2015	5,000 00
AIM Academy 3	11/13/2015	25,000 00
AIM Academy 4	12/09/2015	2,557 81
AIM Academy 5	02/20/2015	36,000 00
Amerıcan Cancer Socıety	03/11/2015	5,000 00
Amerıcan Cancer Socıety	05/14/2015	9,000 00
Amerıcan Red Cross	05/15/2015	20,000 00
Amerıcan Revolutıon Museum	06/19/2015	100,000 00
Archdıocese of Phıladelphıa	12/23/2015	1,500 00
Archdıocese of Phıladelphıa	12/23/2015	100,000 00
Barnes Foundatıon	02/10/2015	50,000 00
Bıshop McDevıtt-3	07/16/2015	300 00
Breakthrough of Greater Phıladelphıa	12/23/2015	20,000 00
Broad Street Mınıstry	08/14/2015	1,290 00
Broad Street Mınıstry	06/24/2015	1,290 00
Broad Street Mınıstry	06/30/2015	250,000 00
Broad Street Mınıstry	12/30/2015	250,000 00
Busıness Leadershıp Organızed for Catholıc Schools (BLOCS)	01/14/2015	46,000 00
Busıness Leadershıp Organızed for Catholıc Schools (BLOCS)	06/24/2015	46,000 00
Cabrını College-3	05/31/2015	100,000 00
Caron Foundatıon	10/15/2015	100,000 00
Catholıc Foundatıon of Phıladelphıa	07/22/2015	2,260 00
Catholıc Phılopatrıan Lıterary Institute	03/23/2015	1,000 00
Challenged Athlete Foundatıon	05/22/2015	25,000 00
Chestnut Hıll College-3	05/31/2015	100,000 00
Chıldren's Crısıs Treatment Center	03/26/2015	25,000 00
Chıldren's Scholarshıp Fund Phıladelphıa	03/20/2015	500,000 00
Church of St Ignatıus Loyola	07/31/2015	2,500 00
Church of St Ignatıus Loyola	10/26/2015	200 00
Communıty College of Phıladelphıa - 3	05/31/2015	10,000 00
Crısto Rey 3	03/20/2015	24,000 00
DragonFly Forest	02/13/2015	7,500 00
Drexel Unıversıty-3	05/31/2015	250,000 00
Face to Face	10/15/2015	10,000 00
Faıth ın the Future	03/20/2015	1,025,000 00
Faıth ın the Future	04/02/2015	112,500 00
Faıth ın the Future	04/13/2015	100,000 00
Fordham Unıversıty-3	05/31/2015	50,000 00
Franklın Institute	08/11/2015	14,527 00
Franklın Institute	02/18/2015	100,000 00
Frıends of St Malachy	10/29/2015	5,000 00
Gallaudet Unıversıty-3	06/30/2015	165,000 00
Gallaudet Unıversıty-4	01/01/2015	100,000 00
Generatıon Lıfe	10/15/2015	10,000 00
Gesu	03/23/2015	10,000 00
Good Counsel Homes	10/15/2015	15,000 00
Guadalupe Famıly Servıces	10/26/2015	5,000 00
Gwynedd Mercy Unıversıty 3	01/01/2015	250,000 00
Gwynedd Mercy Unıversıty 4	06/24/2015	250,000 00
Gwynedd Mercy Unıversıty 5	05/21/2015	100,000 00

The Maguire Foundation EIN 23-3057805
Grants Paid
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Organization Name	Date	Amount
Hope Partnership Education	10/15/2015	10,000 00
Horatio Alger Association	05/01/2015	20,000 00
Horatio Alger Association	02/02/2015	150,000 00
Horatio Alger Association	03/19/2015	150,000 00
Immaculata University-3	05/31/2015	75,000 00
Independence Mission Schools	06/30/2015	150,000 00
Insurance Society of Philadelphia	05/22/2015	10,000 00
Insurance Society of Philadelphia	10/15/2015	5,000 00
Irish American Business Chamber & Network, Inc	01/13/2015	5,000 00
Israel Guide Dog Center for the Blind	07/31/2015	1,000 00
La Salle Academy	02/02/2015	5,000 00
La Salle College High School 3	03/26/2015	36,000 00
LaSalle University-3	01/01/2015	5,000 00
LaSalle University-4	05/31/2015	100,000 00
Leukemia and Lymphoma Society	11/17/2015	1,000 00
Loyola University Maryland-3	05/31/2015	25,000 00
March of Dimes	01/13/2015	5,000 00
Maryland Province Jesuit	02/17/2015	10,000 00
Masterworks	05/22/2015	20,000 00
Meals on Wheels	12/09/2015	500 00
Mercy Neighborhood Ministries of Philadelphia, Inc	05/22/2015	5,000 00
Mercy Vocational 3	09/03/2015	15,000 00
Mercy Vocational 4	10/26/2015	16,350 00
Merion Mercy Academy 3	03/20/2015	36,000 00
Montgomery County Community College-3	12/18/2015	30,000 00
Montgomery County Community College-4	05/31/2015	10,000 00
Moore College of Art and Design	05/26/2015	10,000 00
Morris Arboretum	02/10/2015	50,000 00
Mount St Joseph Academy 3	03/26/2015	36,000 00
Nazareth College	06/30/2015	10,000 00
Neumann University-3	05/31/2015	75,000 00
Our Lady of Mercy	10/15/2015	500 00
Our Mother of Consolation Parish School	02/17/2015	10,000 00
Our Mother of Consolation Parish School	05/22/2015	20,000 00
Penn State-3	01/09/2015	250,000 00
Pennsylvania Academy of the Fine Arts-3	06/24/2015	13,740 00
Pennsylvania Academy of the Fine Arts-4	06/30/2015	75,000 00
Pennsylvania Academy of the Fine Arts-5	10/15/2015	10,000 00
Pennsylvania Academy of the Fine Arts-6	05/22/2015	100,000 00
Philadelphia Educational Supplies Fund	09/03/2015	20,000 00
Philadelphia Musuem of Art	09/03/2015	50,000 00
Philadelphia School Partnership	03/20/2015	1,000,000 00
Philadelphia University-3	05/31/2015	25,000 00
Philadelphia University-4	05/31/2015	75,000 00
Philadelphia Youth Orchestra	09/03/2015	10,000 00
PROJECT HOME	08/19/2015	25,000 00
PROJECT HOME	03/18/2015	200,000 00
PROJECT HOME	04/25/2015	200,000 00
Prostate Cancer Research	11/30/2015	10,000 00
Rosemont College-3	04/08/2015	10,000 00

The Maguire Foundation EIN 23-3057805
Grants Paid
12/31/2015

Organization Name	Date	Amount
Rosemont College-4	05/31/2015	75,000 00
Saint Joseph's University 10	04/14/2015	10,000 00
Saint Joseph's University 11	03/24/2015	5,000 00
Saint Joseph's University 12	10/15/2015	5,000 00
Saint Joseph's University 13	05/22/2015	100,000 00
Saint Joseph's University 3	10/29/2015	10,000 00
Saint Joseph's University 4	07/01/2015	150,000 00
Saint Joseph's University 5	07/01/2015	200,000 00
Saint Joseph's University 6	06/04/2015	10,000 00
Saint Joseph's University 7	07/31/2015	600 00
Saint Joseph's University 8	08/11/2015	5,000 00
Saint Joseph's University 9	03/02/2015	750 00
Sisters of St Joesph's Villa	05/22/2015	10,000 00
Sisters of St Joesph's Villa	05/22/2015	100,000 00
SpeakUp!	04/28/2015	25,000 00
St John's Hospice	04/06/2015	50,000 00
St Josephs Preparatory School 3	07/16/2015	5,500 00
St Josephs Preparatory School 3	01/09/2015	100,000 00
St Josephs Preparatory School 4	03/20/2015	36,000 00
Students Run Philly Style	05/22/2015	5,000 00
Temple University-3	05/22/2015	5,000 00
Temple University-4	06/24/2015	5,000 00
Temple University-5	08/01/2015	50,000 00
Temple University-6	05/31/2015	50,000 00
The Baldwin School	04/08/2015	5,000 00
The Family Centre	12/23/2015	5,000 00
The PA Horticultural Society	01/13/2015	5,000 00
The Pennsylvania Society	04/07/2015	1,000 00
The Philadelphia Orchestra	06/01/2015	68,125 00
The Philadelphia Orchestra	02/25/2015	50,000 00
University of Pennsylvania-3	05/31/2015	75,000 00
University of Scranton-3	05/31/2015	25,000 00
Villanova-3	09/25/2015	200,000 00
Villanova-4	05/22/2015	75,000 00
West Catholic - 3	07/31/2015	4,900 00
West Catholic - 4	09/03/2015	300 00
Widener University-3	09/01/2015	20,000 00
Widener University-4	05/22/2015	250,000 00
Wills Eye Hospital	06/04/2015	15,000 00
Women Against Abuse	11/10/2015	5,000 00
Woodmere Art Museum	12/23/2015	25,000 00
World Meeting of Families-Philadelphia	06/24/2015	66,102 16
		9,527,791 97

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	5 704 92	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	14 199 98	Net NonCovered Long Term Gains (Losses)	117 056 42		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**19,904 90**	**Total Long-Term Gains (Losses)**	**117,056 42**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
COMMUNITY HEALTHCARE TRUST INC CMN (20369C106)	05/21/2015	07/15/2015	40 00	759 38	0 00	761 60	(2 22)
COMMUNITY HEALTHCARE TRUST INC CMN (20369C106) Disallowed Loss							2 22
COMMUNITY HEALTHCARE TRUST INC CMN (20369C106)	05/21/2015	07/15/2015	165 00	3,132 45	0 00	3,135 00	(2 55)
COMMUNITY HEALTHCARE TRUST INC CMN (20369C106) Disallowed Loss							2 55
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	07/15/2015	218 00	2,689 90	0 00	2,817 45	(127 55)
NATIONAL STORAGE AFFILIATES TR CMN (637870106) Disallowed Loss							127 55
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/15/2015	12 00	180 02	0 00	153 94	26 08
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/15/2015	44 00	658 45	0 00	564 43	94 02
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/15/2015	274 00	4,078 08	0 00	3,514 86	563 22
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/16/2015	13 00	194 61	0 00	166 76	27 85
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/16/2015	46 00	690 16	0 00	590 09	100 07
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/19/2015	219 00	3,254 65	0 00	2,809 32	445 33
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/20/2015	113 00	1,680 17	0 00	1,449 56	230 61
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/27/2015	10/21/2015	10 00	147 99	0 00	129 96	18 03
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/22/2015	10/21/2015	24 00	355 19	0 00	307 87	47 32

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/27/2015	10/21/2015	51 00	758 09	0 00	662 82	95 27
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/23/2015	10/21/2015	185 00	2,737 95	0 00	2,376 06	361 89
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/22/2015	73 00	1,085 59	0 00	898 87	186 72
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/27/2015	10/22/2015	76 00	1,130 21	0 00	980 28	149 92
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	04/27/2015	10/22/2015	81 00	1,204 56	0 00	1,052 71	151 85
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/23/2015	138 00	2,047 87	0 00	1,699 24	348 63
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/26/2015	13 00	194 48	0 00	160 07	34 41
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/26/2015	318 00	4,733 40	0 00	3,915 65	817 75
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/27/2015	8 00	119 29	0 00	98 51	20 78
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/28/2015	89 00	1,351 34	0 00	1,095 89	255 45
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/28/2015	329 00	5,031 80	0 00	4,051 09	980 71
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/23/2015	10/29/2015	12 00	183 96	0 00	145 51	38 45
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/29/2015	43 00	659 17	0 00	529 47	129 70
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/20/2015	10/29/2015	71 00	1,086 99	0 00	874 25	212 74
NATIONAL STORAGE AFFILIATES TR CMN (637870106)	07/23/2015	10/30/2015	32 00	478 89	0 00	388 03	90 86
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	1 00	14 84	0 00	11 89	2 95
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	1 00	14 84	0 00	11 89	2 95
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	1 00	14 84	0 00	11 89	2 95
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	1 00	14 84	0 00	11 89	2 95
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	1 00	14 84	0 00	11 89	2 95
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	2 00	29 68	0 00	23 78	5 90
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	2 00	29 68	0 00	23 78	5 90
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	2 00	29 68	0 00	23 78	5 90
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	2 00	29 68	0 00	23 78	5 90
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	3 00	44 52	0 00	35 67	8 85

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	3 00	44 52	0 00	35 67	8 85
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	4 00	59 36	0 00	47 56	11 80
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	4 00	59 36	0 00	47 56	11 80
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	6 00	89 04	0 00	71 34	17 70
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	6 00	89 04	0 00	71 34	17 70
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	8 00	118 72	0 00	95 12	23 60
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	9 00	133 55	0 00	107 01	26 54
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	11 00	163 23	0 00	130 79	32 44
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	13 00	192 91	0 00	154 57	38 34
RMR GROUP INC (THE) CMN CLASS A (74967R106)	12/15/2015	12/21/2015	14 00	207 75	0 00	166 46	41 29
Net Covered Short-Term Disallowed Losses							**132.32**
Net Covered Short-Term Gains (Losses)				**42,019.56**	**0.00**	**36,446.95**	**5,704.92**
NonCovered Short-Term Gains (Losses)							
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/12/2014	01/21/2015	989 00	36,476 08	0 00	26,052 04	10,424 04
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	10/24/2014	01/21/2015	492 00	12,814 55	0 00	12,300 00	514 55
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 6250(6 50%) SERI (70509V407)	10/24/2014	01/21/2015	258 00	6,628 54	0 00	6,295 20	333 34
WP GLIMCHER INC CMN (92939N102)	06/20/2014	01/22/2015	1,500 00	26,161 97	0 00	29,373 00	(3,211 03)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/16/2014	03/18/2015	61 00	1,993 00	0 00	1,616 76	376 24
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/12/2014	03/18/2015	104 00	3,397 89	0 00	2,727 46	670 43
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/13/2014	03/18/2015	151 00	4,933 47	0 00	3,982 67	950 80
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/13/2014	03/18/2015	202 00	6,599 75	0 00	5,362 33	1,237 42
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/12/2014	03/18/2015	569 00	18,590 37	0 00	14,988 48	3,601 89

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	10/24/2014	03/18/2015	542 00	13,670 39	0 00	13,550 00	120 39
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 6250(6 50%) SERI (70509V407)	10/24/2014	03/18/2015	284 00	7,193 48	0 00	6,929 60	263 88
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	05/30/2014	03/18/2015	52 00	1,356 79	0 00	1,331 49	25 30
WP GLIMCHER INC CMN (92939N102)	06/20/2014	03/18/2015	794 00	13,102 82	0 00	15,548 11	(2,445 29)
WP GLIMCHER INC CMN (92939N102) Disallowed Loss							468 12
WP GLIMCHER INC CMN (92939N102)	06/23/2014	03/18/2015	835 00	13,779 42	0 00	16,156 08	(2,376 66)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/17/2014	03/19/2015	105 00	3,448 41	0 00	2,803 48	644 93
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/16/2014	03/19/2015	133 00	4,367 99	0 00	3,525 06	842 93
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	10/24/2014	03/19/2015	119 00	3,009 76	0 00	2,975 00	34 76
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 6250(6 50%) SERI (70509V407)	10/24/2014	03/19/2015	62 00	1,569 97	0 00	1,512 80	57 17
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	05/30/2014	03/19/2015	145 00	3,805 10	0 00	3,712 80	92 30
WP GLIMCHER INC CMN (92939N102)	06/23/2014	03/19/2015	356 00	5,921 42	0 00	6,888 10	(966 68)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/17/2014	03/27/2015	181 00	5,859 33	0 00	4,832 66	1,026 67
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	10/24/2014	03/27/2015	90 00	2,303 29	0 00	2,250 00	53 29
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 6250(6 50%) SERI (70509V407)	10/24/2014	03/27/2015	48 00	1,204 42	0 00	1,171 20	33 22
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	05/30/2014	03/27/2015	110 00	2,886 63	0 00	2,816 60	70 03
WP GLIMCHER INC CMN (92939N102)	06/23/2014	03/27/2015	271 00	4,493 81	0 00	5,243 47	(749 66)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/17/2014	06/04/2015	675 00	21,305 12	0 00	18,022 37	3,282 75
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	12/17/2014	07/15/2015	22 00	558 57	0 00	554 40	4 17

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
LASALLE HOTEL PROPERTIES PFD USD1 5938(6 38%) SERIES I (517942801)	10/24/2014	07/15/2015	312 00	7,921 53	0 00	7,800 00	121 53
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 6250(6 50%) SERI (70509V407)	10/24/2014	07/15/2015	230 00	5,841 59	0 00	5,612 00	229 59
HIGHWOODS PROPERTIES INC CMN (431284108)	04/17/2015	07/20/2015	52 00	2,175 73	0 00	2,330 24	(154 51)
HIGHWOODS PROPERTIES INC CMN (431284108)	10/23/2014	07/20/2015	421 00	17,615 03	0 00	17,491 51	123 52
DIGITAL REALTY TRUST, INC CMN (253868103)	07/23/2015	10/15/2015	12 00	851 92	0 00	792 99	58 93
DIGITAL REALTY TRUST, INC CMN (253868103)	04/17/2015	10/15/2015	35 00	2,484 78	0 00	2,277 98	206 80
WELLTOWER INC CMN (95040Q104)	07/23/2015	10/15/2015	19 00	1,296 37	0 00	1,278 35	18 02
WELLTOWER INC CMN (95040Q104)	04/17/2015	10/15/2015	34 00	2,319 82	0 00	2,568 04	(248 22)
WELLTOWER INC CMN (95040Q104)	07/20/2015	10/15/2015	58 00	3,957 34	0 00	3,895 56	61 78
WELLTOWER INC CMN (95040Q104)	10/31/2014	10/15/2015	347 00	23,675 82	0 00	24,449 61	(773 79)
WELLTOWER INC CMN (95040Q104)	10/31/2014	10/15/2015	389 00	26,537 09	0 00	27,408 93	(871 84)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	07/23/2015	10/30/2015	28 00	889 96	0 00	841 09	48 87
Net NonCovered Short-Term Disallowed Losses							**468.12**
Net NonCovered Short-Term Gains (Losses)				**322,999.32**	**0.00**	**309,267.46**	**14,199.98**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/26/2012	01/21/2015	696 00	18,271 41	0 00	18,292 90	(21 49)
CBL & ASOCITES PROPETIES INC PFD USD1 6562(6 62%) SERIES E (124830803)	10/26/2012	01/21/2015	289 00	7,468 34	0 00	7,314 13	154 21

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CBL & ASSOC PROPERTIES,INC 7 375% PFD SER D CALLABLE ON 12/13/09 (124830605)	10/26/2012	01/21/2015	699 00	18,000 67	0 00	17,845 61	155 06
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/03/2013	01/21/2015	15 00	393 93	0 00	388 02	5 91
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/20/2013	01/21/2015	29 00	761 60	0 00	745 39	16 21
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	05/24/2013	01/21/2015	42 00	1,103 01	0 00	1,101 24	1 77
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	05/31/2013	01/21/2015	53 00	1,391 89	0 00	1,378 32	13 57
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	05/30/2013	01/21/2015	110 00	2,888 82	0 00	2,872 02	16 80
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/21/2013	01/21/2015	187 00	4,911 00	0 00	4,822 73	88 27
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/04/2013	01/21/2015	29 00	766 82	0 00	745 85	20 97
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/08/2013	01/21/2015	72 00	1,903 83	0 00	1,861 76	42 07
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/09/2013	01/21/2015	87 00	2,300 46	0 00	2,297 96	2 50
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/11/2013	01/21/2015	98 00	2,591 32	0 00	2,633 26	(41 94)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/02/2013	01/21/2015	101 00	2,670 64	0 00	2,557 09	113 55
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/10/2013	01/21/2015	101 00	2,670 64	0 00	2,676 83	(6 19)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/03/2013	01/21/2015	144 00	3,807 65	0 00	3,663 56	144 09
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/07/2013	01/21/2015	288 00	7,615 30	0 00	7,438 64	176 66
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	03/25/2013	01/21/2015	646 00	16,474 31	0 00	16,150 00	324 31
DDR CORP PFD USD1 6250(6 50%) SERIES J (23317H607)	10/26/2012	01/21/2015	572 00	15,039 04	0 00	14,305 72	733 32
DIGITAL REALTY TRUST, INC CMN (253868103)	05/23/2013	01/21/2015	335 00	24,391 68	0 00	21,025 64	3,366 04

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
DIGITAL REALTY TRUST, INC PFD USD1 4688(5 88%) SERIES G (253868889)	05/03/2013	01/21/2015	1,520 00	36,437 54	0 00	38,000 00	(1,562 46)
EPR PROPERTIES CMN (26884U109)	10/26/2012	01/21/2015	555 00	35,004 53	0 00	23,219 54	11,784 99
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	11/09/2012	01/21/2015	6 00	151 45	0 00	149 89	1 56
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	07/09/2013	01/21/2015	273 00	6,891 07	0 00	6,688 36	202 71
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	11/08/2012	01/21/2015	383 00	9,667 70	0 00	9,596 64	71 06
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	11/07/2012	01/21/2015	419 00	10,576 42	0 00	10,485 98	90 44
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	01/21/2015	1,026 00	26,637 03	0 00	26,624 70	12 33
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/11/2013	01/21/2015	333 00	27,286 28	0 00	20,143 33	7,142 95
HEALTH CARE REIT, INC PFD USD1 6250(6 50%) SERIES J - (42217K700)	10/26/2012	01/21/2015	483 00	13,012 94	0 00	13,055 10	(42 16)
HIGHWOODS PROPERTIES INC CMN (431284108)	10/26/2012	01/21/2015	506 00	23,990 24	0 00	15,854 42	8,135 82
HOSPITALITY PROPERTIES TRUST CMN (44106M102)	10/26/2012	01/21/2015	767 00	24,599 15	0 00	17,652 28	6,946 87
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/02/2012	01/21/2015	49 00	1,280 47	0 00	1,347 99	(67 52)
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	01/21/2015	71 00	1,855 37	0 00	1,984 67	(129 30)
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	10/26/2012	01/21/2015	400 00	10,452 81	0 00	10,904 00	(451 19)
KILROY REALTY CORP PFD USD1 7188(6 88%) SERIES G (49427F702)	10/26/2012	01/21/2015	507 00	13,592 17	0 00	13,263 12	329 05
KIMCO REALTY CORPORATION PFD USD1 3750(5 50%) SERIES J (49446R778)	11/27/2012	01/21/2015	101 00	2,475 72	0 00	2,523 09	(47 37)
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	01/21/2015	354 00	9,187 02	0 00	9,653 08	(466 06)
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/26/2012	01/21/2015	200 00	5,202 78	0 00	5,252 00	(49 22)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/31/2012	01/21/2015	297 00	7,726 13	0 00	7,799 22	(73 09)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	10/26/2012	01/21/2015	1,546 00	61,873 42	0 00	53,998 38	7,875 04
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	01/21/2015	932 00	18,287 86	0 00	23,696 62	(5,408 76)
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	05/22/2013	01/21/2015	1,625 00	40,124 58	0 00	40,625 00	(500 42)
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	10/26/2012	01/21/2015	519 00	22,945 84	0 00	11,527 21	11,418 63
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 9688(7 88%) SERIES A (70509V209)	10/31/2012	01/21/2015	416 00	10,800 20	0 00	11,026 66	(226 46)
PS BUSINESS PARKS, INC PFD USD1 4375(5 75%) SERIES U (69360J669)	10/26/2012	01/21/2015	590 00	14,456 21	0 00	14,755 90	(299 69)
PS BUSINESS PARKS, INC PFD USD1 5000(6 00%) SERIES T PERPETUAL (69360J685)	10/26/2012	01/21/2015	606 00	15,439 38	0 00	15,689 46	(250 08)
REGENCY CENTERS CORPORATION PFD 6 6250 PERPETUAL SERIES 6 (758849707)	10/26/2012	01/21/2015	620 00	15,898 06	0 00	16,858 17	(960 11)
SENIOR HOUSING PROPERTIES TR CMN (81721M109)	10/26/2012	01/21/2015	1,289 00	29,997 72	0 00	26,395 55	3,602 17
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	06/28/2013	01/21/2015	141 00	3,592 97	0 00	3,489 75	103 22
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	11/27/2012	01/21/2015	785 00	20,003 39	0 00	20,037 83	(34 44)
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	01/21/2015	86 00	2,235 32	0 00	2,167 20	68 12
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/03/2013	01/21/2015	251 00	6,524 00	0 00	6,300 30	223 70
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	05/30/2013	01/21/2015	270 00	7,017 85	0 00	6,758 29	259 56
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	05/31/2013	01/21/2015	404 00	10,500 78	0 00	10,164 96	335 82
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	11/06/2012	01/21/2015	601 00	15,507 02	0 00	15,025 00	482 02

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TAUBMAN CENTERS, INC CONV PFD USD1 5625(6 25%) SERI (876664707)	05/22/2013	01/21/2015	384 00	9,834 98	0 00	9,945 60	(110 62)
TAUBMAN CENTERS, INC PFD USD1 6250(6 50%) SERIES J PFD 6 5 (876664608)	10/26/2012	01/21/2015	648 00	16,862 27	0 00	16,727 15	135 12
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	05/30/2013	01/21/2015	378 00	9,881 68	0 00	10,250 07	(368 39)
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/26/2012	01/21/2015	561 00	14,682 51	0 00	14,235 71	446 80
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	10/26/2012	01/21/2015	421 00	10,639 52	0 00	10,669 49	(29 97)
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/26/2012	03/18/2015	307 00	8,108 52	0 00	8,068 85	39 67
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/31/2012	03/18/2015	460 00	12,149 58	0 00	12,079 69	69 89
CBL & ASOCITES PROPETIES INC PFD USD1 6562(6 62%) SERIES E (124830803)	10/26/2012	03/18/2015	319 00	8,176 65	0 00	8,073 38	103 27
CBL & ASSOC PROPERTIES,INC 7 375% PFD SER D CALLABLE ON 12/13/09 (124830605)	10/26/2012	03/18/2015	769 00	19,380 44	0 00	19,632 73	(252 29)
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/21/2013	03/18/2015	482 00	12,663 16	0 00	12,430 78	232 38
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/11/2013	03/18/2015	11 00	286 47	0 00	281 77	4 70
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/11/2013	03/18/2015	43 00	1,119 81	0 00	1,154 17	(34 36)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/10/2013	03/18/2015	59 00	1,536 49	0 00	1,502 16	34 33
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	01/11/2013	03/18/2015	249 00	6,484 49	0 00	6,690 63	(206 14)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	06/28/2013	03/18/2015	649 00	16,901 34	0 00	16,646 85	254 49

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	03/25/2013	03/18/2015	710 00	18,253 26	0 00	17,750 00	503 26
DDR CORP PFD USD1 6250(6 50%) SERIES J (23317H607)	10/26/2012	03/18/2015	628 00	16,159 77	0 00	15,706 28	453 49
DIGITAL REALTY TRUST, INC CMN (253868103)	05/23/2013	03/18/2015	167 00	10,880 29	0 00	10,481 44	398 85
DIGITAL REALTY TRUST, INC CMN (253868103)	05/24/2013	03/18/2015	201 00	13,095 44	0 00	12,624 47	470 97
DIGITAL REALTY TRUST, INC PFD USD1 4688(5 88%) SERIES G (253868889)	05/03/2013	03/18/2015	1,671 00	40,057 81	0 00	41,775 00	(1,717 19)
EPR PROPERTIES CMN (26884U109)	10/26/2012	03/18/2015	610 00	36,254 98	0 00	25,464 88	10,790 10
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/16/2013	03/18/2015	14 00	362 21	0 00	294 12	68 09
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	07/09/2013	03/18/2015	1,174 00	30,373 76	0 00	28,762 42	1,611 34
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	03/18/2015	1,129 00	29,683 79	0 00	29,297 55	386 24
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/11/2013	03/18/2015	366 00	27,395 55	0 00	22,134 92	5,260 63
HEALTH CARE REIT, INC PFD USD1 6250(6 50%) SERIES J - (42217K700)	10/26/2012	03/18/2015	533 00	14,109 63	0 00	14,406 56	(296 93)
HIGHWOODS PROPERTIES INC CMN (431284108)	10/26/2012	03/18/2015	556 00	24,549 34	0 00	17,411 18	7,138 16
HOSPITALITY PROPERTIES TRUST CMN (44106M102)	10/26/2012	03/18/2015	843 00	27,289 60	0 00	19,401 40	7,888 20
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	03/18/2015	571 00	14,727 25	0 00	15,961 22	(1,233 97)
KILROY REALTY CORP PFD USD1 7188(6 88%) SERIES G (49427F702)	10/26/2012	03/18/2015	557 00	14,355 08	0 00	14,571 12	(216 04)
KIMCO REALTY CORPORATION PFD USD1 3750(5 50%) SERIES J (49446R778)	11/27/2012	03/18/2015	114 00	2,767 02	0 00	2,847 85	(80 83)
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	03/18/2015	390 00	10,109 62	0 00	10,634 75	(525 13)
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/31/2012	03/18/2015	546 00	14,126 17	0 00	14,337 96	(211 79)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	10/26/2012	03/18/2015	1,699 00	60,419 75	0 00	59,342 33	1,077 42
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	03/18/2015	1,025 00	19,623 26	0 00	26,061 19	(6,437 93)

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MACK-CALI REALTY CORP CMN (554489104) Disallowed Loss							602 97
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	10/02/2013	03/18/2015	302 00	7,417 77	0 00	5,994 70	1,423 07
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	05/22/2013	03/18/2015	1,484 00	36,450 22	0 00	37,100 00	(649 78)
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	10/26/2012	03/18/2015	569 00	22,385 53	0 00	12,492 90	9,892 63
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 9688(7 88%) SERIES A (70509V209)	10/31/2012	03/18/2015	457 00	11,933 19	0 00	12,113 42	(180 23)
PS BUSINESS PARKS, INC PFD USD1 4375(5 75%) SERIES U (69360J669)	10/26/2012	03/18/2015	648 00	15,689 47	0 00	16,206 48	(517 01)
PS BUSINESS PARKS, INC PFD USD1 5000(6 00%) SERIES T PERPETUAL (69360J685)	10/26/2012	03/18/2015	667 00	16,442 99	0 00	17,268 76	(825 77)
REGENCY CENTERS CORPORATION PFD 6 6250 PERPETUAL SERIES 6 (758849707)	10/26/2012	03/18/2015	682 00	17,542 49	0 00	18,543 99	(1,001 50)
SENIOR HOUSING PROPERTIES TR CMN (81721M109)	10/26/2012	03/18/2015	1,416 00	31,027 67	0 00	28,996 20	2,031 47
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	06/28/2013	03/18/2015	1,017 00	26,301 78	0 00	25,170 75	1,131 03
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	03/18/2015	1,111 00	27,932 92	0 00	27,997 20	(64 28)
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	11/06/2012	03/18/2015	608 00	15,863 95	0 00	15,200 00	663 95
TAUBMAN CENTERS, INC CONV PFD USD1 5625(6 25%) SERI (876664707)	05/22/2013	03/18/2015	423 00	10,557 51	0 00	10,955 70	(398 19)
TAUBMAN CENTERS, INC PFD USD1 6250(6 50%) SERIES J PFD 6 5 (876664608)	10/26/2012	03/18/2015	712 00	17,979 52	0 00	18,379 21	(399 69)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	06/04/2013	03/18/2015	26 00	672 28	0 00	703 30	(31 02)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	05/31/2013	03/18/2015	27 00	698 14	0 00	732 17	(34 03)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	06/03/2013	03/18/2015	64 00	1,654 84	0 00	1,732 48	(77 64)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	05/30/2013	03/18/2015	301 00	7,782 93	0 00	8,162 10	(379 17)
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/26/2012	03/18/2015	98 00	2,487 89	0 00	2,486 81	1 08
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/31/2012	03/18/2015	518 00	13,150 27	0 00	13,125 55	24 72
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	10/26/2012	03/18/2015	15 00	376 38	0 00	380 15	(3 77)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/28/2012	03/18/2015	66 00	1,656 09	0 00	1,676 16	(20 07)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/27/2012	03/18/2015	382 00	9,585 20	0 00	9,647 94	(62 74)
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/31/2012	03/19/2015	168 00	4,403 64	0 00	4,411 71	(8 07)
CBL & ASOCITES PROPETIES INC PFD USD1 6562(6 62%) SERIES E (124830803)	10/26/2012	03/19/2015	69 00	1,762 40	0 00	1,746 28	16 12
CBL & ASSOC PROPERTIES,INC 7 375% PFD SER D CALLABLE ON 12/13/09 (124830605)	10/26/2012	03/19/2015	168 00	4,239 00	0 00	4,289 07	(50 07)
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/21/2013	03/19/2015	105 00	2,745 97	0 00	2,707 95	38 02
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/17/2013	03/19/2015	10 00	261 39	0 00	258 48	2 91
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/12/2013	03/19/2015	25 00	653 47	0 00	642 17	11 30
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/11/2013	03/19/2015	35 00	914 86	0 00	896 53	18 33
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/16/2013	03/19/2015	66 00	1,725 17	0 00	1,710 45	14 72

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/15/2013	03/19/2015	86 00	2,247 94	0 00	2,220 80	27 14
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	03/25/2013	03/19/2015	155 00	3,966 77	0 00	3,875 00	91 77
DDR CORP PFD USD1 6250(6 50%) SERIES J (23317H607)	10/26/2012	03/19/2015	138 00	3,533 77	0 00	3,451 38	82 39
DIGITAL REALTY TRUST, INC CMN (253868103)	05/24/2013	03/19/2015	81 00	5,343 68	0 00	5,087 47	256 21
DIGITAL REALTY TRUST, INC PFD USD1 4688(5 88%) SERIES G (253868889)	05/03/2013	03/19/2015	365 00	8,764 44	0 00	9,125 00	(360 56)
EPR PROPERTIES CMN (26884U109)	10/26/2012	03/19/2015	134 00	8,045 56	0 00	5,593 93	2,451 63
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/17/2013	03/19/2015	9 00	229 43	0 00	190 36	39 07
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/16/2013	03/19/2015	10 00	254 92	0 00	210 08	44 84
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/18/2013	03/19/2015	241 00	6,143 61	0 00	5,162 24	981 37
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	03/19/2015	247 00	6,466 98	0 00	6,409 65	57 33
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/11/2013	03/19/2015	80 00	6,130 65	0 00	4,838 23	1,292 42
HEALTH CARE REIT, INC PFD USD1 6250(6 50%) SERIES J - (42217K700)	10/26/2012	03/19/2015	117 00	3,103 56	0 00	3,162 42	(58 86)
HIGHWOODS PROPERTIES INC CMN (431284108)	10/26/2012	03/19/2015	122 00	5,448 73	0 00	3,820 44	1,628 29
HOSPITALITY PROPERTIES TRUST CMN (44106M102)	10/26/2012	03/19/2015	185 00	6,062 82	0 00	4,257 72	1,805 10
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	03/19/2015	125 00	3,195 25	0 00	3,494 14	(298 89)
KILROY REALTY CORP PFD USD1 7188(6 88%) SERIES G (49427F702)	10/26/2012	03/19/2015	122 00	3,155 17	0 00	3,191 52	(36 35)
KIMCO REALTY CORPORATION PFD USD1 3750(5 50%) SERIES J (49446R778)	11/27/2012	03/19/2015	23 00	561 71	0 00	574 57	(12 86)
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	03/19/2015	85 00	2,211 88	0 00	2,317 83	(105 95)
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/31/2012	03/19/2015	120 00	3,108 24	0 00	3,151 20	(42 96)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	10/26/2012	03/19/2015	372 00	13,427 80	0 00	12,993 14	434 66

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	03/19/2015	224 00	4,312 50	0 00	5,695 32	(1,382 82)
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	10/02/2013	03/19/2015	391 00	9,615 53	0 00	7,761 35	1,854 18
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	02/08/2013	03/19/2015	28 00	1,116 97	0 00	710 90	406 07
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	10/26/2012	03/19/2015	97 00	3,869 51	0 00	2,129 72	1,739 79
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 9688(7 88%) SERIES A (70509V209)	10/31/2012	03/19/2015	100 00	2,616 20	0 00	2,650 64	(34 44)
PS BUSINESS PARKS, INC PFD USD1 4375(5 75%) SERIES U (69360J669)	10/26/2012	03/19/2015	142 00	3,435 28	0 00	3,551 42	(116 14)
PS BUSINESS PARKS, INC PFD USD1 5000(6 00%) SERIES T PERPETUAL (69360J685)	10/26/2012	03/19/2015	146 00	3,603 58	0 00	3,779 97	(176 39)
REGENCY CENTERS CORPORATION PFD 6 6250 PERPETUAL SERIES 6 (758849707)	10/26/2012	03/19/2015	149 00	3,893 68	0 00	4,051 40	(157 72)
SENIOR HOUSING PROPERTIES TR CMN (81721M109)	10/26/2012	03/19/2015	310 00	6,851 67	0 00	6,348 04	503 63
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	06/28/2013	03/19/2015	223 00	5,796 33	0 00	5,519 25	277 08
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	03/19/2015	243 00	6,118 39	0 00	6,123 60	(5 21)
TAUBMAN CENTERS, INC CONV PFD USD1 5625(6 25%) SERI (876664707)	05/22/2013	03/19/2015	93 00	2,333 56	0 00	2,408 70	(75 14)
TAUBMAN CENTERS, INC PFD USD1 6250(6 50%) SERIES J PFD 6 5 (876664608)	10/26/2012	03/19/2015	156 00	3,978 34	0 00	4,026 91	(48 57)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	06/04/2013	03/19/2015	92 00	2,398 64	0 00	2,488 60	(89 96)
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/31/2012	03/19/2015	135 00	3,425 24	0 00	3,420 75	4 49
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/28/2012	03/19/2015	101 00	2,532 28	0 00	2,565 03	(32 75)
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/31/2012	03/27/2015	127 00	3,344 87	0 00	3,335 05	9 82

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CBL & ASOCITES PROPETIES INC PFD USD1 6562(6 62%) SERIES E (124830803)	10/26/2012	03/27/2015	53 00	1,349 51	0 00	1,341 35	8 16
CBL & ASSOC PROPERTIES,INC 7 375% PFD SER D CALLABLE ON 12/13/09 (124830605)	10/26/2012	03/27/2015	128 00	3,224 58	0 00	3,267 87	(43 29)
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/21/2013	03/27/2015	80 00	2,087 37	0 00	2,063 20	24 17
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/17/2013	03/27/2015	46 00	1,194 26	0 00	1,188 99	5 27
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/18/2013	03/27/2015	122 00	3,167 39	0 00	3,147 36	20 03
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	03/25/2013	03/27/2015	118 00	3,042 28	0 00	2,950 00	92 28
DDR CORP PFD USD1 6250(6 50%) SERIES J (23317H607)	10/26/2012	03/27/2015	104 00	2,674 05	0 00	2,601 04	73 01
DIGITAL REALTY TRUST, INC CMN (253868103)	05/24/2013	03/27/2015	61 00	4,022 42	0 00	3,831 31	191 11
DIGITAL REALTY TRUST, INC PFD USD1 4688(5 88%) SERIES G (253868889)	05/03/2013	03/27/2015	277 00	6,701 23	0 00	6,925 00	(223 77)
EPR PROPERTIES CMN (26884U109)	10/26/2012	03/27/2015	101 00	5,974 30	0 00	4,211 71	1,762 59
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/18/2013	03/27/2015	197 00	5,171 64	0 00	4,219 76	951 88
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	03/27/2015	187 00	4,925 96	0 00	4,852 65	73 31
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	03/27/2015	2 00	155 40	0 00	142 87	12 53
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/12/2013	03/27/2015	21 00	1,631 73	0 00	1,271 92	359 81
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/11/2013	03/27/2015	38 00	2,952 64	0 00	2,298 16	654 48
HEALTH CARE REIT, INC PFD USD1 6250(6 50%) SERIES J - (42217K700)	10/26/2012	03/27/2015	89 00	2,390 73	0 00	2,405 60	(14 87)
HIGHWOODS PROPERTIES INC CMN (431284108)	10/26/2012	03/27/2015	92 00	4,153 96	0 00	2,880 99	1,272 97
HOSPITALITY PROPERTIES TRUST CMN (44106M102)	10/26/2012	03/27/2015	140 00	4,546 08	0 00	3,222 06	1,324 02
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	03/27/2015	95 00	2,449 29	0 00	2,655 54	(206 25)
KILROY REALTY CORP PFD USD1 7188(6 88%) SERIES G (49427F702)	10/26/2012	03/27/2015	93 00	2,394 95	0 00	2,432 88	(37 93)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KIMCO REALTY CORPORATION PFD USD1 3750(5 50%) SERIES J (49446R778)	11/27/2012	03/27/2015	19 00	466 49	0 00	474 64	(8 15)
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	03/27/2015	65 00	1,689 49	0 00	1,772 46	(82 97)
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/31/2012	03/27/2015	91 00	2,365 29	0 00	2,389 66	(24 37)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	10/26/2012	03/27/2015	47 00	1,685 51	0 00	1,641 61	43 90
LIBERTY PROPERTY TRUST SBI CMN (531172104)	04/26/2013	03/27/2015	235 00	8,427 52	0 00	9,847 98	(1,420 46)
LIBERTY PROPERTY TRUST SBI CMN (531172104) Disallowed Loss							961 07
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	03/27/2015	170 00	3,235 48	0 00	4,322 34	(1,086 86)
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	10/02/2013	03/27/2015	297 00	7,363 23	0 00	5,895 45	1,467 78
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	02/08/2013	03/27/2015	95 00	3,822 03	0 00	2,395 55	1,426 48
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 9688(7 88%) SERIES A (70509V209)	10/31/2012	03/27/2015	76 00	1,956 40	0 00	2,014 49	(58 09)
PS BUSINESS PARKS, INC PFD USD1 4375(5 75%) SERIES U (69360J669)	10/26/2012	03/27/2015	108 00	2,611 66	0 00	2,701 08	(89 42)
PS BUSINESS PARKS, INC PFD USD1 5000(6 00%) SERIES T PERPETUAL (69360J685)	10/26/2012	03/27/2015	111 00	2,757 48	0 00	2,873 81	(116 33)
REGENCY CENTERS CORPORATION PFD 6 6250 PERPETUAL SERIES 6 (758849707)	10/26/2012	03/27/2015	113 00	2,958 58	0 00	3,072 54	(113 96)
SENIOR HOUSING PROPERTIES TR CMN (81721M109)	10/26/2012	03/27/2015	235 00	5,243 34	0 00	4,812 22	431 12
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	06/28/2013	03/27/2015	169 00	4,412 95	0 00	4,182 75	230 20
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	03/27/2015	185 00	4,661 57	0 00	4,662 00	(0 43)
TAUBMAN CENTERS, INC CONV PFD USD1 5625(6 25%) SERI (876664707)	05/22/2013	03/27/2015	70 00	1,755 05	0 00	1,813 00	(57 95)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TAUBMAN CENTERS, INC PFD USD1 6250(6 50%) SERIES J PFD 6 5 (876664608)	10/26/2012	03/27/2015	118 00	3,023 40	0 00	3,045 99	(22 59)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	06/04/2013	03/27/2015	70 00	1,830 64	0 00	1,893 50	(62 86)
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/31/2012	03/27/2015	103 00	2,625 69	0 00	2,609 91	15 78
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/28/2012	03/27/2015	77 00	1,937 48	0 00	1,955 52	(18 04)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/30/2012	04/14/2015	107 00	2,697 42	0 00	2,725 38	(27 96)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/29/2012	04/14/2015	184 00	4,638 55	0 00	4,675 75	(37 20)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	11/28/2012	04/14/2015	277 00	6,983 04	0 00	7,034 77	(51 73)
WEINGARTEN REALTY INVESTORS PFD USD0 0000(0 00%) SERIES F (948741889)	02/20/2014	04/14/2015	976 00	24,604 51	0 00	23,277 60	1,326 91
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	04/23/2015	26 00	1,969 80	0 00	1,857 33	112 47
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	04/23/2015	33 00	2,493 59	0 00	2,357 38	136 21
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	04/23/2015	76 00	5,746 25	0 00	5,429 12	317 13
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	04/23/2015	76 00	5,746 85	0 00	5,429 12	317 73
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	04/23/2015	13 00	587 78	0 00	521 98	65 80
HIGHWOODS PROPERTIES INC CMN (431284108)	10/26/2012	04/23/2015	18 00	809 00	0 00	563 67	245 33
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	04/23/2015	108 00	4,860 42	0 00	4,336 43	523 99
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	04/23/2015	177 00	7,955 12	0 00	7,106 93	848 19
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	05/21/2015	138 00	5,924 11	0 00	5,538 55	385 56
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	10/18/2013	06/18/2015	62 00	1,625 15	0 00	1,328 05	297 10
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	01/02/2014	06/18/2015	214 00	5,609 38	0 00	4,514 01	1,095 37

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	06/18/2015	277 00	7,271 84	0 00	7,188 15	83 69
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	06/18/2015	276 00	7,256 60	0 00	6,955 20	301 40
BRANDYWINE REALTY TRUST PFD USD1 7250(6 90%) SERIES E (105368609)	10/31/2012	07/15/2015	473 00	12,297 77	0 00	12,421 07	(123 30)
CBL & ASOCITES PROPETIES INC PFD USD1 6562(6 62%) SERIES E (124830803)	10/26/2012	07/15/2015	196 00	4,987 13	0 00	4,960 45	26 68
CBL & ASSOC PROPERTIES,INC 7 375% PFD SER D CALLABLE ON 12/13/09 (124830605)	10/26/2012	07/15/2015	474 00	11,982 50	0 00	12,101 32	(118 82)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/22/2013	07/15/2015	9 00	233 91	0 00	232 93	0 98
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/23/2013	07/15/2015	29 00	753 70	0 00	758 28	(4 58)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/29/2013	07/15/2015	37 00	961 61	0 00	966 23	(4 62)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/31/2013	07/15/2015	37 00	961 61	0 00	965 87	(4 26)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/18/2013	07/15/2015	38 00	987 60	0 00	980 32	7 28
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/26/2013	07/15/2015	55 00	1,429 42	0 00	1,436 01	(6 59)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/30/2013	07/15/2015	62 00	1,611 35	0 00	1,619 91	(8 56)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/19/2013	07/15/2015	73 00	1,897 24	0 00	1,884 31	12 93
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/31/2013	07/15/2015	80 00	2,079 16	0 00	2,088 00	(8 84)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/25/2013	07/15/2015	97 00	2,520 98	0 00	2,527 48	(6 50)
CORPORATE OFFICE PROPERTIES TR PFD USD1 8436(7 37%) SERIES L (22002T884)	07/24/2013	07/15/2015	107 00	2,780 88	0 00	2,790 62	(9 74)
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	03/25/2013	07/15/2015	109 00	2,788 42	0 00	2,725 00	63 42
DDR CORP PFD USD1 5625(6 25%) SERIES K (23317H805)	05/23/2013	07/15/2015	330 00	8,442 00	0 00	8,312 70	129 30
DDR CORP PFD USD1 6250(6 50%) SERIES J (23317H607)	10/26/2012	07/15/2015	388 00	10,013 21	0 00	9,703 88	309 33
DIGITAL REALTY TRUST, INC CMN (253868103)	05/28/2013	07/15/2015	93 00	6,286 68	0 00	5,920 38	366 30
DIGITAL REALTY TRUST, INC CMN (253868103)	05/24/2013	07/15/2015	140 00	9,463 82	0 00	8,793 16	670 66
DIGITAL REALTY TRUST, INC PFD USD1 4688(5 88%) SERIES G (253868889)	05/03/2013	07/15/2015	1,030 00	24,714 61	0 00	25,750 00	(1,035 39)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/18/2014	07/15/2015	107 00	3,174 15	0 00	2,835 74	338 41
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/17/2014	07/15/2015	439 00	13,022 91	0 00	11,721 21	1,301 70
EPR PROPERTIES CMN (26884U109)	10/26/2012	07/15/2015	387 00	21,715 18	0 00	16,084 93	5,630 25
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	01/02/2014	07/15/2015	309 00	8,022 39	0 00	6,517 89	1,504 50
EPR PROPERTIES PFD USD1 6562(6 62%) SERIES F (26884U406)	07/03/2014	07/15/2015	373 00	9,683 98	0 00	9,231 75	452 23
EQUITY LIFESTYLE PTIES, INC PFD USD1 6875(6 75%) SERIES C (29472R405)	05/03/2013	07/15/2015	645 00	16,918 04	0 00	16,737 75	180 29
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/24/2013	07/15/2015	17 00	1,146 28	0 00	1,214 19	(67 91)
HEALTH CARE REIT INC (DEL) CMN (42217K106) Disallowed Loss							67 90
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/15/2014	07/15/2015	34 00	2,292 58	0 00	2,116 07	176 51
HEALTH CARE REIT INC (DEL) CMN (42217K106)	07/09/2014	07/15/2015	39 00	2,629 72	0 00	2,422 54	207 18
HEALTH CARE REIT INC (DEL) CMN (42217K106)	04/30/2013	07/15/2015	103 00	6,945 16	0 00	7,472 80	(527 64)
HEALTH CARE REIT INC (DEL) CMN (42217K106) Disallowed Loss							307 36
HEALTH CARE REIT, INC PFD USD1 6250(6 50%) SERIES J - (42217K700)	10/26/2012	07/15/2015	329 00	8,489 13	0 00	8,892 61	(403 48)
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	07/15/2015	269 00	11,176 74	0 00	10,796 15	380 59

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
HOSPITALITY PROPERTIES TRUST CMN (44106M102)	10/26/2012	07/15/2015	535 00	15,863 48	0 00	12,289 92	3,573 56
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	07/15/2015	352 00	9,003 99	0 00	9,839 49	(835 50)
KILROY REALTY CORP PFD USD1 7188(6 88%) SERIES G (49427F702)	10/26/2012	07/15/2015	343 00	8,939 83	0 00	8,972 88	(33 05)
KIMCO REALTY CORPORATION PFD USD1 3750(5 50%) SERIES J (49446R778)	11/27/2012	07/15/2015	70 00	1,694 67	0 00	1,748 68	(54 01)
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	07/15/2015	240 00	6,057 49	0 00	6,544 46	(486 97)
LASALLE HOTEL PROPERTIES PFD USD1 8750(7 50%) SERIES H - (517942702)	10/31/2012	07/15/2015	337 00	8,616 56	0 00	8,849 62	(233 06)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	04/30/2013	07/15/2015	213 00	7,094 90	0 00	9,034 31	(1,939 41)
LIBERTY PROPERTY TRUST SBI CMN (531172104)	04/26/2013	07/15/2015	865 00	28,812 62	0 00	36,241 68	(7,429 06)
LIBERTY PROPERTY TRUST SBI CMN (531172104) Disallowed Loss							3,658 70
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	07/15/2015	650 00	12,460 27	0 00	16,526 61	(4,066 34)
MACK-CALI REALTY CORP CMN (554489104) Disallowed Loss							262 75
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	10/02/2013	07/15/2015	1,100 00	26,751 51	0 00	21,835 00	4,916 51
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	04/23/2013	07/15/2015	53 00	1,866 62	0 00	1,691 48	175 14
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	02/08/2013	07/15/2015	129 00	4,543 30	0 00	3,241 76	1,301 54
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	02/21/2013	07/15/2015	180 00	6,339 49	0 00	4,751 04	1,588 45
PEBBLEBROOK HOTEL TRUST CONV PFD USD1 9688(7 88%) SERIES A (70509V209)	10/31/2012	07/15/2015	282 00	7,213 54	0 00	7,474 80	(261 26)
PS BUSINESS PARKS, INC PFD USD1 4375(5 75%) SERIES U (69360J669)	10/26/2012	07/15/2015	401 00	9,499 52	0 00	10,029 01	(529 49)
PS BUSINESS PARKS, INC PFD USD1 5000(6 00%) SERIES T PERPETUAL (69360J685)	10/26/2012	07/15/2015	412 00	10,275 09	0 00	10,666 76	(391 67)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
REGENCY CENTERS CORPORATION PFD 6 6250 PERPETUAL SERIES 6 (758849707)	10/26/2012	07/15/2015	421 00	10,839 12	0 00	11,447 24	(608 12)
SENIOR HOUSING PROPERTIES TR CMN (81721M109)	10/26/2012	07/15/2015	898 00	15,901 85	0 00	18,221 43	(2,319 58)
SENIOR HOUSING PROPERTIES TR CMN (81721M109) Disallowed Loss							922 15
SL GREEN REALTY CORP PFD USD1 6250(6 50%) SERIES I (78440X507)	06/28/2013	07/15/2015	629 00	16,280 11	0 00	15,567 75	712 36
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/04/2013	07/15/2015	105 00	2,697 40	0 00	2,646 00	51 40
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	07/01/2013	07/15/2015	207 00	5,317 73	0 00	4,975 06	342 67
STAG INDUSTRIAL, INC PFD USD1 6562(6 62%) SERIES B SER B (85254J300)	06/07/2013	07/15/2015	323 00	8,297 72	0 00	8,075 00	222 72
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	06/02/2014	07/15/2015	180 00	4,717 96	0 00	4,601 48	116 48
SUN COMMUNITIES, INC PFD USD1 7812(7 12%) SERIES A (866674203)	05/30/2014	07/15/2015	228 00	5,976 08	0 00	5,838 05	138 03
TAUBMAN CENTERS, INC CONV PFD USD1 5625(6 25%) SERI (876664707)	05/22/2013	07/15/2015	261 00	6,617 51	0 00	6,759 90	(142 39)
TAUBMAN CENTERS, INC PFD USD1 6250(6 50%) SERIES J PFD 6 5 (876664608)	10/26/2012	07/15/2015	441 00	11,157 09	0 00	11,383 75	(226 66)
TERRENO REALTY CORPORATION PFD USD1 9375(7 75%) SERIES A (88146M200)	06/04/2013	07/15/2015	258 00	6,759 48	0 00	6,978 90	(219 42)
VORNADO REALTY TRUST PFD USD1 6562(6 62%) SERIES G (929042802)	10/31/2012	07/15/2015	380 00	9,594 82	0 00	9,628 78	(33 96)
WP GLIMCHER INC CMN (92939N102)	06/25/2014	07/15/2015	75 00	1,051 52	0 00	1,432 88	(381 36)
WP GLIMCHER INC CMN (92939N102)	06/24/2014	07/15/2015	286 00	4,009 76	0 00	5,529 98	(1,520 22)
WP GLIMCHER INC CMN (92939N102)	06/23/2014	07/15/2015	763 00	10,697 37	0 00	14,762 98	(4,065 61)
WP GLIMCHER INC CMN (92939N102) Disallowed Loss							2,376 49
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/28/2013	07/16/2015	15 00	389 28	0 00	386 25	3 03
CORESITE REALTY CORP PFD USD1 8125(7 25%) SERIES A (21870Q204)	06/21/2013	07/16/2015	260 00	6,747 53	0 00	6,705 40	42 13
DIGITAL REALTY TRUST, INC CMN (253868103)	04/15/2014	07/20/2015	36 00	2,432 26	0 00	1,921 31	510 95

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

A

Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
DIGITAL REALTY TRUST, INC CMN (253868103)	06/12/2014	07/20/2015	208 00	14,053 05	0 00	11,783 18	2,269 87
DIGITAL REALTY TRUST, INC CMN (253868103)	05/28/2013	07/20/2015	211 00	14,255 74	0 00	13,432 26	823 48
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/18/2014	07/20/2015	1,065 00	31,725 34	0 00	28,224 84	3,500 50
HIGHWOODS PROPERTIES INC CMN (431284108)	04/15/2014	07/20/2015	119 00	4,979 07	0 00	4,552 86	426 21
HIGHWOODS PROPERTIES INC CMN (431284108)	04/23/2013	07/20/2015	190 00	7,949 78	0 00	7,625 54	324 24
HIGHWOODS PROPERTIES INC CMN (431284108)	04/30/2013	07/20/2015	401 00	16,778 21	0 00	16,366 81	411 40
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	07/20/2015	843 00	16,155 54	0 00	21,433 74	(5,278 20)
NATIONAL RETAIL PROPERTIES INC PFD USD1 4250(5 70%) SERIES E (637417809)	10/02/2013	07/23/2015	958 00	23,403 51	0 00	19,016 30	4,387 21
MACK-CALI REALTY CORP CMN (554489104)	04/25/2013	09/28/2015	90 00	1,721 85	0 00	2,400 26	(678 41)
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	09/28/2015	125 00	2,385 95	0 00	3,178 19	(792 24)
MACK-CALI REALTY CORP CMN (554489104)	04/24/2013	09/28/2015	213 00	4,065 67	0 00	5,737 31	(1,671 64)
MACK-CALI REALTY CORP CMN (554489104)	04/24/2013	09/28/2015	216 00	4,132 43	0 00	5,818 12	(1,685 69)
MACK-CALI REALTY CORP CMN (554489104)	10/26/2012	09/28/2015	274 00	5,219 60	0 00	6,966 60	(1,747 00)
MACK-CALI REALTY CORP CMN (554489104)	04/30/2013	09/29/2015	31 00	590 61	0 00	837 93	(247 32)
MACK-CALI REALTY CORP CMN (554489104)	04/25/2013	09/29/2015	455 00	8,668 59	0 00	12,134 64	(3,466 05)
MACK-CALI REALTY CORP CMN (554489104)	04/30/2013	09/30/2015	67 00	1,279 68	0 00	1,811 01	(531 33)
MACK-CALI REALTY CORP CMN (554489104)	04/30/2013	09/30/2015	158 00	2,986 50	0 00	4,270 73	(1,284 23)
MACK-CALI REALTY CORP CMN (554489104)	04/30/2013	10/01/2015	13 00	247 19	0 00	351 39	(104 20)
MACK-CALI REALTY CORP CMN (554489104)	04/15/2014	10/01/2015	31 00	590 88	0 00	629 51	(38 63)
MACK-CALI REALTY CORP CMN (554489104)	11/03/2012	10/01/2015	42 00	800 54	0 00	1,120 53	(319 99)
MACK-CALI REALTY CORP CMN (554489104)	04/15/2014	10/01/2015	83 00	1,578 22	0 00	1,685 45	(107 23)
MACK-CALI REALTY CORP CMN (554489104)	11/25/2012	10/01/2015	96 00	1,829 80	0 00	2,379 05	(549 25)
MACK-CALI REALTY CORP CMN (554489104)	04/30/2013	10/01/2015	168 00	3,195 30	0 00	4,541 03	(1,345 73)
DIGITAL REALTY TRUST, INC CMN (253868103)	07/09/2014	10/15/2015	131 00	9,300 17	0 00	7,757 82	1,542 35

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
DIGITAL REALTY TRUST, INC CMN (253868103)	06/12/2014	10/15/2015	408 00	28,965 42	0 00	23,113 16	5,852 26
WELLTOWER INC CMN (95040Q104)	07/09/2014	10/15/2015	81 00	5,525 72	0 00	5,030 41	495 31
WELLTOWER INC PFD USD1 6250(6 50%) SERIES J (95040Q302)	10/26/2012	10/23/2015	221 00	5,878 49	0 00	5,973 45	(94 96)
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/18/2014	10/27/2015	348 00	10,503 99	0 00	9,222 77	1,281 22
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/28/2015	53 00	1,603 80	0 00	1,534 21	69 59
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	06/18/2014	10/28/2015	94 00	2,844 48	0 00	2,491 21	353 27
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/29/2015	75 00	2,321 60	0 00	2,171 06	150 54
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/29/2015	159 00	5,030 67	0 00	4,602 64	428 03
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/29/2015	539 00	16,897 66	0 00	15,602 65	1,295 01
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/30/2015	26 00	819 50	0 00	752 63	66 87
DUPONT FABROS TECHNOLOGY INC CMN (26613Q106)	10/23/2014	10/30/2015	45 00	1,430 28	0 00	1,302 63	127 65
KIMCO REALTY CORPORATION PFD USD1 7250(6 90%) SERIES H (49446R828)	10/26/2012	11/25/2015	1,059 00	26,475 00	0 00	28,877 45	(2,402 45)
HUDSON PACIFIC PROPERTIES, INC PFD USD0 0000(0 00%) SERIES B (444097208)	11/05/2012	12/10/2015	1,554 00	38,850 00	0 00	43,439 12	(4,589 12)
Net NonCovered Long-Term Disallowed Losses							**9,159.39**
Net NonCovered Long-Term Gains (Losses)				**2,800,681.30**	**0.00**	**2,692,784.27**	**117,056.42**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(29 036 71)	Net Covered Long Term Gains (Losses)	(76 189 46)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	1 037 854 98		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(29,036 71)**	**Total Long-Term Gains (Losses)**	**961,665 52**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455)	02/19/2015	06/18/2015	50,607 29	500,000 00	0 00	502,024 29	(2,024 29)
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455)	02/19/2015	07/15/2015	35,425 10	350,000 00	0 00	351,417 00	(1,417 00)
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455)	02/19/2015	08/21/2015	117,948 72	1,150,000 00	0 00	1,170,051 28	(20,051 28)
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455)	02/19/2015	08/28/2015	30,800 82	300,000 00	0 00	305,544 14	(5,544 14)
Net Covered Short-Term Gains (Losses)				**2,300,000.00**	**0.00**	**2,329,036.71**	**(29,036.71)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	10/25/2012	03/17/2015	50,881 95	344,470 83	0 00	374,782 76	(30,311 93)
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	04/12/2012	03/17/2015	140,845 07	953,521 13	0 00	999,398 66	(45,877 53)
Net Covered Long-Term Gains (Losses)				**1,297,991.96**	**0.00**	**1,374,181.42**	**(76,189.46)**

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
THE GOLDMAN SACHS GROUP, INC LINKED TO MSCI EAFE UPSIDE CAPPED W BUFFER STRUCTURED NOTE DUE 01/07/2015 (38147H734)	12/21/2012	01/07/2015	1,125 00	1,236,697 25	0 00	1,125,000 00	111,697 25
THE GOLDMAN SACHS GROUP, INC LINKED TO S&P 500 INDEX UPSIDE CAPPED W BUFFER STRUCTURED NOTE DUE 01/07/2015 (38147H742)	12/21/2012	01/07/2015	1,125 00	1,321,875 00	0 00	1,125,000 00	196,875 00
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	12/01/2009	01/21/2015	163,690 48	1,100,000 00	0 00	1,116,369 05	(16,369 05)
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	04/07/2010	03/17/2015	45,070 42	305,126 76	0 00	319,807 57	(14,680 81)
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	12/01/2009	03/17/2015	102,167 40	691,673 27	0 00	696,345 43	(4,672 16)
THE GOLDMAN SACHS GROUP, INC LINKED TO EURO STOXX 50 PR UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 05/28/2015 (38147M220)	05/09/2013	05/28/2015	1,000 00	1,170,000 00	0 00	1,000,000 00	170,000 00
THE GOLDMAN SACHS GROUP, INC LINKED TO MSCI EAFE UPSIDE CAPPED W BUFFER STRUCTURED NOTE DUE 05/28/2015 (38147M212)	05/09/2013	05/28/2015	1,400 00	1,533,028 00	0 00	1,400,000 00	133,028 00
BARCLAYS BANK PLC LINKED TO EURO STOXX 50 PR UPSIDE NO CAP W BUFFER STRUCTURED NOTE DUE 11/16/2015 (06741TX44)	11/11/2013	11/16/2015	1,250,000 00	1,411,976 75	0 00	1,250,000 00	161,976 75
DEUTSCHE BANK AG-LONDON BRANCH LINKED TO MSCI EAFE UPSIDE CAPPED W BUFFER STRUCTURED NOTE DUE 11/16/2015 (25152RFP3)	11/13/2013	11/16/2015	1,250,000 00	1,250,000 00	0 00	1,250,000 00	0 00
BNP PARIBAS LNKD TO TECHNOLOGY SELECT SECT UPSIDE CAPPED W BUFFER STRUCTURED NOTE DUE 12/23/2015 (05574LSK5)	11/11/2013	12/23/2015	1,500,000 00	1,800,000 00	0 00	1,500,000 00	300,000 00
Net NonCovered Long-Term Gains (Losses)				**11,820,377.03**	**0.00**	**10,782,522.05**	**1,037,854.98**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	82 669 28	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**82,669 28**	**Total Long-Term Gains (Losses)**	**0 00**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PUT/EFA @ 61 EXP 01/17/2015 (6I7TF9)	11/18/2014	01/07/2015	164 00	(22,468 23)	0 00	0 00	(22,468 23)
PUT/EFA @ 60 EXP 01/17/2015 (6I7TD4)	10/08/2014	01/16/2015	167 00	19,538 56	0 00	668 00	18,870 56
PUT/EFA @ 58 EXP 02/13/2015 (5X5440)	01/07/2015	02/12/2015	172 00	15,135 66	0 00	344 00	14,791 66
PUT/EFA @ 62 EXP 02/20/2015 (4H4238)	11/20/2014	02/20/2015	161 00	22,780 99	0 00	322 00	22,458 99
PUT/EFA @ 60 EXP 03/20/2015 (1U9NK7)	10/21/2014	03/18/2015	167 00	35,904 20	0 00	501 00	35,403 20
PUT/EFA @ 59 EXP 03/20/2015 (1U9NF8)	12/19/2014	03/20/2015	167 00	17,033 62	0 00	0 00	17,033 62
PUT/EFA @ 61 EXP 03/20/2015 (1U9NO9)	12/04/2014	03/20/2015	1 00	109 00	0 00	0 00	109 00
PUT/EFA @ 57 EXP 04/17/2015 (9M4GC6)	01/16/2015	04/01/2015	175 00	18,024 59	0 00	875 00	17,149 59
PUT/EFA @ 60 EXP 04/17/2015 (9M4GK8)	02/12/2015	04/14/2015	167 00	11,522 74	0 00	334 00	11,188 74
PUT/EFA @ 63 5 EXP 05/01/2015 (7RQA73)	03/25/2015	04/29/2015	157 00	7,378 86	0 00	471 00	6,907 86
PUT/EFA @ 61 EXP 05/15/2015 (4FIES1)	03/18/2015	05/15/2015	164 00	10,823 79	0 00	0 00	10,823 79
PUT/EFA @ 60 EXP 06/19/2015 (66H673)	04/01/2015	06/12/2015	167 00	11,355 78	0 00	668 00	10,687 78
PUT/EFA @ 62 EXP 06/19/2015 (66H665)	02/20/2015	06/16/2015	161 00	19,802 63	0 00	644 00	19,158 63
PUT/EFA @ 63 EXP 07/17/2015 (6MQS55)	04/29/2015	07/16/2015	158 00	15,325 71	0 00	316 00	15,009 71
PUT/EFA @ 62 EXP 07/17/2015 (6MQS30)	04/14/2015	07/17/2015	161 00	14,972 72	0 00	0 00	14,972 72
PUT/EFA @ 61 EXP 07/31/2015 (1DYH93)	06/16/2015	07/30/2015	164 00	8,527 84	0 00	328 00	8,199 84

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PUT/EFA @ 64 EXP 08/21/2015 (852OA6)	05/20/2015	08/20/2015	156 00	(24,336 27)	0 00	0 00	(24,336 27)
PUT/EFA @ 62 EXP 08/21/2015 (852NY5)	06/12/2015	08/21/2015	161 00	(18,193 26)	0 00	0 00	(18,193 26)
PUT/EFA @ 61 5 EXP 09/04/2015 (4ZAKJ9)	07/24/2015	09/01/2015	163 00	(46,129 17)	0 00	0 00	(46,129 17)
PUT/EFA @ 62 EXP 09/18/2015 (68TNF8)	07/16/2015	09/14/2015	161 00	(39,445 19)	0 00	0 00	(39,445 19)
PUT/EFA @ 60 5 EXP 10/02/2015 (19CUW0)	08/20/2015	09/24/2015	165 00	(45,210 34)	0 00	0 00	(45,210 34)
PUT/EFA @ 61 EXP 10/16/2015 (9BLAH5)	07/30/2015	09/30/2015	164 00	(50,840 25)	0 00	0 00	(50,840 25)
PUT/EFA @ 55 EXP 10/30/2015 (7CB990)	09/24/2015	10/27/2015	182 00	18,563 65	0 00	364 00	18,199 65
PUT/EFA @ 55 EXP 11/20/2015 (1B10T1)	09/01/2015	11/05/2015	182 00	27,208 49	0 00	455 00	26,753 49
PUT/EFA @ 58 EXP 11/20/2015 (1BWHT5)	09/14/2015	11/20/2015	172 00	30,787 43	0 00	344 00	30,443 43
PUT/EFA @ 57 EXP 12/18/2015 (84RUE7)	08/21/2015	12/17/2015	175 00	29,346 95	0 00	245 00	29,101 95
PUT/EFA @ 59 EXP 12/18/2015 (84RUQ0)	10/27/2015	12/18/2015	169 00	11,491 78	0 00	9,464 00	2,027 78
Net Covered Short-Term Gains (Losses)				**99,012.28**	**0.00**	**16,343.00**	**82,669.28**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0 00	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	107 420 36	Net Regulated Futures Contract Long Term Gains (Losses)	161 130 54		
Total Short-Term Gains (Losses)	**107,420 36**	**Total Long-Term Gains (Losses)**	**161,130 54**	**Total Ordinary Gains (Losses)**	**0 00**

REGULATED FUTURES CONTRACTS GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Marked to Market Sold or Covered	Quantity	Market Value or sale proceeds	Cost Basis	Short-Term Gain (Loss)	Long-Term Gain (Loss)	Total Gain (Loss) [6]
Regulated Futures Contract Gains (Losses)								
PUT/SPX @ 1880 EXP 01/17/2015 (384IB5)	10/28/2014	01/09/2015	5 00	1,625 00	189 85	574 06	861 09	1,435 15
PUT/SPX @ 1980 EXP 01/17/2015 (38AYW7)	11/13/2014	01/14/2015	5 00	4,475 00	1,590 00	1,154 00	1,731 00	2,885 00
PUT/SPX @ 1990 EXP 02/20/2015 (6YZUY6)	12/23/2014	02/17/2015	5 00	13,800 00	160 00	5,456 00	8,184 00	13,640 00
PUT/SPX @ 1970 EXP 02/20/2015 (6YZV82)	11/20/2014	02/20/2015	5 00	11,900 00	0 00	4,760 00	7,140 00	11,900 00
PUT/SPX @ 1920 EXP 03/20/2015 (1TFOG3)	01/09/2015	03/06/2015	5 00	12,390 00	760 00	4,652 00	6,978 00	11,630 00
PUT/SPX @ 1960 EXP 03/20/2015 (1TFOJ7)	12/04/2014	03/20/2015	5 00	17,050 00	0 00	6,820 00	10,230 00	17,050 00
PUT/SPX @ 2020 EXP 04/02/2015 (9EI3S3)	03/06/2015	04/02/2015	5 00	7,740 00	30 00	3,084 00	4,626 00	7,710 00
PUT/SPX @ 1850 EXP 04/17/2015 (7RNV85)	01/14/2015	04/09/2015	5 00	15,630 00	55 00	6,230 00	9,345 00	15,575 00
PUT/SPX @ 1990 EXP 04/17/2015 (933O63)	02/17/2015	04/17/2015	5 00	10,340 00	0 00	4,136 00	6,204 00	10,340 00
PUT/SPX @ 2050 EXP 05/15/2015 (9TJYT9)	02/26/2015	05/13/2015	5 00	17,820 80	410 00	6,964 32	10,446 48	17,410 80
PUT/SPX @ 1990 EXP 05/15/2015 (3372D6)	03/25/2015	05/15/2015	5 00	10,424 55	0 00	4,169 82	6,254 73	10,424 55
PUT/SPX @ 1970 EXP 06/19/2015 (7U4UK7)	04/09/2015	06/17/2015	5 00	9,890 00	105 00	3,914 00	5,871 00	9,785 00
PUT/SPX @ 1940 EXP 06/19/2015 (633K14)	04/02/2015	06/19/2015	5 00	11,765 00	0 00	4,706 00	7,059 00	11,765 00
PUT/SPX @ 1990 EXP 07/17/2015 (223OD4)	05/13/2015	07/17/2015	5 00	10,040 00	0 00	4,016 00	6,024 00	10,040 00
PUT/SPX @ 2020 EXP 07/17/2015 (4PLDO3)	04/23/2015	07/17/2015	5 00	13,210 05	0 00	5,284 02	7,926 03	13,210 05
PUT/SPX @ 1990 EXP 08/21/2015 (3YYWD0)	06/17/2015	08/19/2015	5 00	9,440 00	80 00	3,744 00	5,616 00	9,360 00
PUT/SPX @ 2030 EXP 08/21/2015 (3YYWJ7)	05/20/2015	08/20/2015	5 00	14,690 00	3,010 00	4,672 00	7,008 00	11,680 00

[6] Regulated futures contract gain / loss is calculated as 60% long term capital gain or loss and 40% short term capital gain or loss

REGULATED FUTURES CONTRACTS GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Marked to Market Sold or Covered	Quantity	Market Value or sale proceeds	Cost Basis	Short-Term Gain (Loss)	Long-Term Gain (Loss)	Total Gain (Loss)[6]
Regulated Futures Contract Gains (Losses)								
PUT/SPX @ 2040 EXP 09/18/2015 (4F4UF2)	07/21/2015	09/10/2015	5 00	(37,470 00)	0 00	(14,988 00)	(22,482 00)	(37,470 00)
PUT/SPX @ 2020 EXP 09/18/2015 (4F4U88)	07/15/2015	09/15/2015	4 00	(8,156 00)	0 00	(3,262 40)	(4,893 60)	(8,156 00)
PUT/SPX @ 1980 EXP 10/02/2015 (38FJN3)	08/19/2015	09/30/2015	5 00	(24,332 20)	0 00	(9,732 88)	(14,599 32)	(24,332 20)
PUT/SPX @ 2010 EXP 10/16/2015 (4DLZN4)	07/30/2015	10/14/2015	5 00	11,740 00	8,785 00	1,182 00	1,773 00	2,955 00
PUT/SPX @ 1910 EXP 11/20/2015 (1KHV62)	09/15/2015	11/17/2015	5 00	22,115 00	208 45	8,762 62	13,143 93	21,906 55
PUT/SPX @ 1910 EXP 11/20/2015 (1KHV62)	09/15/2015	11/20/2015	2 00	8,846 00	0 00	3,538 40	5,307 60	8,846 00
PUT/SPX @ 1880 EXP 12/19/2015 (4H82D7)	09/10/2015	12/09/2015	3 00	19,974 00	441 00	7,813 20	11,719 80	19,533 00
PUT/SPX @ 1880 EXP 12/19/2015 (4H82D7)	09/10/2015	12/19/2015	5 00	33,290 00	0 00	13,316 00	19,974 00	33,290 00
PUT/SPX @ 1950 EXP 12/19/2015 (2ACQM3)	11/17/2015	12/19/2015	5 00	7,665 00	0 00	3,066 00	4,599 00	7,665 00
PUT/SPX @ 1860 EXP 01/15/2016 (6O2BF2)	09/30/2015	12/31/2015	0 00	0 00	31,765 00	12,706 00	19,059 00	31,765 00
PUT/SPX @ 1860 EXP 03/18/2016 (2WZGG2)	12/22/2015	12/31/2015	0 00	0 00	2,065 00	826 00	1,239 00	2,065 00
PUT/SPX @ 1890 EXP 02/19/2016 (9KBG99)	12/09/2015	12/31/2015	0 00	0 00	4,290 00	1,716 00	2,574 00	4,290 00
PUT/SPX @ 1900 EXP 01/15/2016 (7SCMQ8)	10/14/2015	12/31/2015	0 00	0 00	18,590 00	7,436 00	11,154 00	18,590 00
PUT/SPX @ 1900 EXP 01/15/2016 (7SCMQ8)	10/27/2015	12/31/2015	0 00	0 00	1,763 00	705 20	1,057 80	1,763 00
Net Regulated Futures Contract Gains (Losses)				**225,902.20**	**74,297.30**	**107,420.36**	**161,130.54**	**268,550.90**

[6] Regulated futures contract gain / loss is calculated as 60% long term capital gain or loss and 40% short term capital gain or loss

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	140 955 09	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**140,955 09**	**Total Long-Term Gains (Losses)**	**0 00**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CALL/EFA @ 64 EXP 01/17/2015 (7MYX50)	12/19/2014	01/08/2015	68 00	543 98	0 00	136 00	407 98
CALL/EFA @ 64 EXP 01/17/2015 (7MYX50)	10/20/2014	01/08/2015	293 00	13,184 70	0 00	586 00	12,598 70
CALL/EFA @ 66 EXP 01/17/2015 (7MYX76)	10/29/2014	01/16/2015	292 00	6,423 85	0 00	584 00	5,839 85
CALL/EFA @ 66 EXP 02/20/2015 (4H3Q26)	11/20/2014	02/03/2015	281 00	8,710 79	0 00	1,124 00	7,586 79
CALL/EFA @ 63 EXP 02/20/2015 (4H41R6)	12/15/2014	02/19/2015	291 00	(35,211 23)	0 00	0 00	(35,211 23)
CALL/EFA @ 65 EXP 02/20/2015 (4H4220)	12/22/2014	02/19/2015	145 00	2,899 93	0 00	725 00	2,174 93
CALL/EFA @ 65 EXP 03/20/2015 (1U9NZ4)	01/26/2015	03/11/2015	42 00	847 12	0 00	252 00	595 12
CALL/EFA @ 65 EXP 03/20/2015 (1U9NZ4)	01/23/2015	03/11/2015	116 00	2,040 39	0 00	696 00	1,344 39
CALL/EFA @ 67 EXP 03/20/2015 (1U9059)	11/24/2014	03/11/2015	290 00	11,889 72	0 00	580 00	11,309 72
CALL/EFA @ 63 EXP 03/20/2015 (1U9NT8)	01/08/2015	03/19/2015	366 00	(29,280 36)	0 00	0 00	(29,280 36)
CALL/EFA @ 65 EXP 03/20/2015 (1U9NZ4)	02/10/2015	03/20/2015	139 00	(7,923 08)	0 00	0 00	(7,923 08)
CALL/EFA @ 65 EXP 03/20/2015 (1U9NZ4)	01/26/2015	03/20/2015	46 00	(2,844 21)	0 00	0 00	(2,844 21)
CALL/EFA @ 64 EXP 04/17/2015 (9M4GQ5)	01/16/2015	04/15/2015	365 00	(79,205 44)	0 00	0 00	(79,205 44)
CALL/EFA @ 66 EXP 04/17/2015 (9M4GU6)	02/03/2015	04/15/2015	430 00	(17,630 35)	0 00	0 00	(17,630 35)
CALL/EFA @ 66 EXP 05/15/2015 (4FIFD3)	03/11/2015	05/14/2015	444 00	(91,464 27)	0 00	0 00	(91,464 27)
CALL/EFA @ 68 EXP 05/29/2015 (798YL6)	04/15/2015	05/28/2015	408 00	20,807 60	0 00	1,224 00	19,583 60

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CALL/EFA @ 68 EXP 06/19/2015 (66BG00)	02/19/2015	06/18/2015	429 00	25,739 51	0 00	858 00	24,881 51
CALL/EFA @ 67 EXP 06/19/2015 (66BG18)	03/20/2015	06/19/2015	109 00	12,316 77	0 00	0 00	12,316 77
CALL/EFA @ 67 EXP 06/19/2015 (66BG18)	03/19/2015	06/19/2015	356 00	21,003 60	0 00	0 00	21,003 60
CALL/EFA @ 68 EXP 07/17/2015 (6MPOE2)	06/05/2015	07/09/2015	27 00	377 99	0 00	54 00	323 99
CALL/EFA @ 68 EXP 07/17/2015 (6MPOE2)	04/15/2015	07/09/2015	437 00	37,144 29	0 00	874 00	36,270 29
CALL/EFA @ 68 5 EXP 07/31/2015 (1DYKQ1)	06/24/2015	07/17/2015	459 00	7,343 86	0 00	1,147 50	6,196 36
CALL/EFA @ 69 EXP 08/21/2015 (859T40)	06/05/2015	07/27/2015	61 00	1,341 97	0 00	183 00	1,158 97
CALL/EFA @ 69 EXP 08/21/2015 (859T40)	05/28/2015	07/27/2015	403 00	22,164 58	0 00	1,209 00	20,955 58
CALL/EFA @ 68 EXP 08/21/2015 (859T08)	06/18/2015	07/31/2015	456 00	20,519 61	0 00	912 00	19,607 61
CALL/EFA @ 65 5 EXP 08/07/2015 (6MVA53)	07/09/2015	08/07/2015	470 00	13,629 73	0 00	0 00	13,629 73
CALL/EFA @ 68 EXP 10/16/2015 (9BLA36)	07/27/2015	08/28/2015	465 00	15,344 70	0 00	1,830 15	13,514 55
CALL/EFA @ 67 EXP 09/04/2015 (4ZBBB4)	07/31/2015	09/04/2015	466 00	9,319 82	0 00	0 00	9,319 82
CALL/EFA @ 68 EXP 09/18/2015 (682JW5)	07/17/2015	09/14/2015	466 00	17,707 66	0 00	932 00	16,775 66
CALL/EFA @ 70 EXP 09/18/2015 (68LWM0)	05/14/2015	09/18/2015	426 00	40,043 25	0 00	0 00	40,043 25
CALL/EFA @ 63 EXP 10/02/2015 (1935Z1)	08/25/2015	10/01/2015	463 00	11,574 77	0 00	694 50	10,880 27
CALL/EFA @ 64 EXP 10/16/2015 (9BLAD4)	08/28/2015	10/13/2015	465 00	15,809 69	0 00	930 00	14,879 69
CALL/EFA @ 62 5 EXP 10/30/2015 (7CB9S8)	09/14/2015	10/30/2015	465 00	16,274 68	0 00	0 00	16,274 68
CALL/EFA @ 61 EXP 11/06/2015 (7AXMO6)	09/25/2015	11/06/2015	452 00	11,751 77	0 00	904 00	10,847 77
CALL/EFA @ 64 EXP 11/20/2015 (1BWH08)	09/08/2015	11/20/2015	463 00	17,130 67	0 00	926 00	16,204 67
CALL/EFA @ 62 EXP 12/18/2015 (11AOH2)	10/01/2015	12/10/2015	464 00	18,559 64	0 00	1,392 00	17,167 64
CALL/EFA @ 63 EXP 12/18/2015 (11AOG4)	11/19/2015	12/15/2015	29 00	550 98	0 00	58 00	492 98
CALL/EFA @ 63 EXP 12/18/2015 (11AOG4)	11/06/2015	12/15/2015	462 00	11,549 77	0 00	924 00	10,625 77
CALL/EFA @ 63 EXP 01/15/2016 (3HD9V1)	11/12/2015	12/29/2015	462 00	10,625 79	0 00	924 00	9,701 79
Net Covered Short-Term Gains (Losses)				**161,614.24**	**0.00**	**20,659.15**	**140,955.09**

4 Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0 00	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	212 168 71	Net Regulated Futures Contract Long Term Gains (Losses)	318 253 08		
Total Short-Term Gains (Losses)	**212,168 71**	**Total Long-Term Gains (Losses)**	**318,253 08**	**Total Ordinary Gains (Losses)**	**0 00**

REGULATED FUTURES CONTRACTS GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Marked to Market Sold or Covered	Quantity	Market Value or sale proceeds	Cost Basis	Short-Term Gain (Loss)	Long-Term Gain (Loss)	Total Gain (Loss)[6]
Regulated Futures Contract Gains (Losses)								
CALL/SPX @ 2030 EXP 01/17/2015 (580RA0)	10/10/2014	01/14/2015	13 00	58,500 00	1,976 00	22,609 60	33,914 40	56,524 00
CALL/SPX @ 2050 EXP 01/17/2015 (3TX5H9)	10/23/2014	01/14/2015	13 00	39,520 00	546 00	15,589 60	23,384 40	38,974 00
CALL/SPX @ 2150 EXP 02/20/2015 (55Q973)	12/19/2014	02/04/2015	7 00	4,515 00	224 00	1,716 40	2,574 60	4,291 00
CALL/SPX @ 2100 EXP 02/20/2015 (5563C2)	11/10/2014	02/19/2015	11 00	23,320 00	2,662 00	8,263 20	12,394 80	20,658 00
CALL/SPX @ 2120 EXP 03/20/2015 (4S1DF3)	12/16/2014	03/11/2015	13 00	31,590 00	676 00	12,365 60	18,548 40	30,914 00
CALL/SPX @ 2140 EXP 03/20/2015 (4S1DI7)	01/23/2015	03/16/2015	4 00	3,192 00	208 00	1,193 60	1,790 40	2,984 00
CALL/SPX @ 2140 EXP 03/20/2015 (4S1DI7)	12/18/2014	03/16/2015	12 00	20,700 00	624 00	8,030 40	12,045 60	20,076 00
CALL/SPX @ 2150 EXP 04/17/2015 (7RNVO0)	02/19/2015	04/07/2015	4 00	6,272 00	208 00	2,425 60	3,638 40	6,064 00
CALL/SPX @ 2150 EXP 04/17/2015 (7RNVO0)	01/21/2015	04/07/2015	12 00	12,216 00	624 00	4,636 80	6,955 20	11,592 00
CALL/SPX @ 2190 EXP 04/17/2015 (93YZH9)	02/24/2015	04/07/2015	8 00	4,944 00	128 00	1,926 40	2,889 60	4,816 00
CALL/SPX @ 2120 EXP 04/17/2015 (9360W5)	01/14/2015	04/15/2015	14 00	19,012 00	2,268 00	6,697 60	10,046 40	16,744 00
CALL/SPX @ 2160 EXP 05/15/2015 (7LKI09)	02/04/2015	05/01/2015	14 00	17,052 00	1,008 00	6,417 60	9,626 40	16,044 00
CALL/SPX @ 2180 EXP 05/15/2015 (7LKI58)	02/19/2015	05/01/2015	7 00	10,346 00	224 00	4,048 80	6,073 20	10,122 00
CALL/SPX @ 2140 EXP 05/15/2015 (7LKHX8)	03/11/2015	05/12/2015	18 00	14,724 00	378 00	5,738 40	8,607 60	14,346 00
CALL/SPX @ 2160 EXP 05/29/2015 (16C303)	04/15/2015	05/29/2015	19 00	16,141 83	0 00	6,456 73	9,685 10	16,141 83
CALL/SPX @ 2170 EXP 06/26/2015 (7BR7Y3)	05/12/2015	06/09/2015	1 00	602 85	42 00	224 34	336 51	560 85
CALL/SPX @ 2180 EXP 06/19/2015 (631HK0)	03/16/2015	06/09/2015	16 00	18,848 00	176 00	7,468 80	11,203 20	18,672 00

[6] Regulated futures contract gain / loss is calculated as 60% long term capital gain or loss and 40% short term capital gain or loss

REGULATED FUTURES CONTRACTS GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Marked to Market Sold or Covered	Quantity	Market Value or sale proceeds	Cost Basis	Short-Term Gain (Loss)	Long-Term Gain (Loss)	Total Gain (Loss) [6]
Regulated Futures Contract Gains (Losses)								
CALL/SPX @ 2170 EXP 06/26/2015 (7BR7Y3)	05/12/2015	06/23/2015	18 00	10,851 30	198 00	4,261 32	6,391 98	10,653 30
CALL/SPX @ 2190 EXP 07/17/2015 (223P43)	04/07/2015	07/17/2015	19 00	21,242 00	0 00	8,496 80	12,745 20	21,242 00
CALL/SPX @ 2200 EXP 08/21/2015 (9MO3V4)	05/01/2015	07/28/2015	1 00	1,348 00	37 00	524 40	786 60	1,311 00
CALL/SPX @ 2170 EXP 08/21/2015 (3YYY48)	06/09/2015	08/10/2015	19 00	17,442 00	513 00	6,771 60	10,157 40	16,929 00
CALL/SPX @ 2200 EXP 08/21/2015 (9MO3V4)	05/01/2015	08/18/2015	18 00	24,264 00	108 00	9,662 40	14,493 60	24,156 00
CALL/SPX @ 2210 EXP 09/18/2015 (4F4ZG5)	06/03/2015	08/18/2015	1 00	1,228 00	42 00	474 40	711 60	1,186 00
CALL/SPX @ 2210 EXP 09/18/2015 (4F4ZG5)	06/03/2015	08/25/2015	18 00	22,104 00	198 00	8,762 40	13,143 60	21,906 00
CALL/SPX @ 2220 EXP 09/30/2015 (4P73X5)	06/23/2015	08/27/2015	18 00	16,524 00	666 00	6,343 20	9,514 80	15,858 00
CALL/SPX @ 2160 EXP 09/25/2015 (75WV63)	08/10/2015	09/03/2015	19 00	14,212 00	608 00	5,441 60	8,162 40	13,604 00
CALL/SPX @ 2050 EXP 09/30/2015 (6QZUP4)	08/25/2015	09/25/2015	18 00	6,264 00	108 00	2,462 40	3,693 60	6,156 00
CALL/SPX @ 2170 EXP 10/02/2015 (6UK9K7)	08/18/2015	10/01/2015	19 00	8,227 00	114 00	3,245 20	4,867 80	8,113 00
CALL/SPX @ 2100 EXP 10/16/2015 (87SV76)	08/27/2015	10/13/2015	18 00	11,754 00	198 00	4,622 40	6,933 60	11,556 00
CALL/SPX @ 2170 EXP 10/16/2015 (4DLQU8)	07/28/2015	10/16/2015	19 00	21,432 00	0 00	8,572 80	12,859 20	21,432 00
CALL/SPX @ 2040 EXP 10/30/2015 (7D0MT4)	09/25/2015	10/29/2015	18 00	(81,846 00)	0 00	(32,738 40)	(49,107 60)	(81,846 00)
CALL/SPX @ 2080 EXP 11/13/2015 (2PIXH7)	10/13/2015	11/12/2015	19 00	9,462 00	1,558 00	3,161 60	4,742 40	7,904 00
CALL/SPX @ 2100 EXP 11/20/2015 (7RVQA8)	09/03/2015	11/19/2015	19 00	21,052 00	399 00	8,261 20	12,391 80	20,653 00
CALL/SPX @ 2050 EXP 12/19/2015 (2AD4I4)	10/01/2015	12/17/2015	19 00	22,952 00	14,858 00	3,237 60	4,856 40	8,094 00
CALL/SPX @ 2120 EXP 12/19/2015 (4H5CF7)	11/12/2015	12/19/2015	19 00	16,682 00	0 00	6,672 80	10,009 20	16,682 00
CALL/SPX @ 2140 EXP 01/29/2016 (2D3NP6)	12/17/2015	12/31/2015	0 00	0 00	8,530 81	3,412 32	5,118 49	8,530 81
CALL/SPX @ 2150 EXP 01/15/2016 (7S3710)	10/29/2015	12/31/2015	0 00	0 00	37,582 00	15,032 80	22,549 20	37,582 00
CALL/SPX @ 2160 EXP 02/19/2016 (6H0AT5)	10/29/2015	12/31/2015	0 00	0 00	39,924 00	15,969 60	23,954 40	39,924 00
CALL/SPX @ 2170 EXP 03/18/2016 (669OE6)	12/17/2015	12/31/2015	0 00	0 00	9,272 00	3,708 80	5,563 20	9,272 00
Net Regulated Futures Contract Gains (Losses)				**466,689.98**	**126,885.81**	**212,168.71**	**318,253.08**	**530,421.79**

[6] Regulated futures contract gain / loss is calculated as 60% long term capital gain or loss and 40% short term capital gain or loss

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(171 620 58)	Net Covered Long Term Gains (Losses)	(196 907 74)	Net Ordinary Gains (Losses)	(14 234 38)
Net NonCovered Short Term Gains (Losses)	(1 342 35)	Net NonCovered Long Term Gains (Losses)	(467 31)		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(172,962 93)**	**Total Long-Term Gains (Losses)**	**(197,375 05)**	**Total Ordinary Gains (Losses)**	**(14,234 38)**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ALS LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (9HH1APF69)	09/12/2014	01/23/2015	779 00	2,941 72	0 00	5,051 50	(2,109 78)
BANCO SANTANDER S A CMN (059574103)	09/12/2014	01/23/2015	10,073 00	70,753 22	0 00	99,881 84	(29,128 62)
BANCO SANTANDER S A CMN (059574103) Disallowed Loss							29,128 62
GALP ENERGIA, SGPS, S A CMN CLASS B (9EQ1BF055)	12/19/2014	01/23/2015	547 00	5,727 29	0 00	5,922 56	(195 27)
RAIFFEISEN BANK INTERNATIONAL CMN (9EQ0TNUQ2)	09/16/2014	01/23/2015	320 00	3,714 10	0 00	8,033 73	(4,319 63)
RAIFFEISEN BANK INTERNATIONAL CMN (9EQ0TNUQ2)	09/12/2014	01/23/2015	861 00	9,993 26	0 00	22,650 56	(12,657 30)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID (126170307)	09/12/2014	01/23/2015	708 00	31,215 76	0 00	39,464 25	(8,248 49)
RTS/BANCO SANTANDER S A EXP01/28/2015 (9EQ3S9RM1)	01/14/2015	01/23/2015	24,183 00	3,806 32	0 00	0 00	3,806 32
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (833990583)	09/12/2014	01/23/2015	2 00	3,638 85	0 00	4,313 11	(674 26)
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (833990583) Disallowed Loss							337 13
TREND MICRO INC CMN (894911221)	09/12/2014	01/23/2015	1,000 00	27,318 18	0 00	32,508 75	(5,190 57)
UPM-KYMMENE CORP CMN (760990119)	09/12/2014	01/23/2015	109 00	1,905 43	0 00	1,622 46	282 97
ANHEUSER-BUSCH INBEV S A CMN (9EQ00EG71)	09/12/2014	02/05/2015	287 00	35,052 07	0 00	31,800 39	3,251 68
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA (059991380)	09/12/2014	02/05/2015	5,019 00	45,864 08	0 00	62,193 35	(16,329 27)
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA (059991380) Disallowed Loss							15,587 47

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
BANKIA, S A CMN (9EQ35C8L2)	09/12/2014	02/05/2015	1,311 00	1,758 69	0 00	2,536 82	(778 13)
CAIXABANK, S A CMN (9EQ1Z3FA9)	01/23/2015	02/05/2015	6,176 00	26,475 51	0 00	28,914 16	(2,438 65)
DENSO CORP CMN (654637107)	09/12/2014	02/05/2015	300 00	13,681 12	0 00	13,299 15	381 97
DEUTSCHE BOERSE AG CMN - (9EQ00ELC4)	09/12/2014	02/05/2015	324 00	25,101 40	0 00	22,820 55	2,280 85
EISAI CO , LTD CMN (282579200)	09/12/2014	02/05/2015	400 00	19,981 77	0 00	16,001 48	3,980 29
FORTESCUE METALS GROUP LTD CMN SERIES ORD ORDINARY FULLY PAID (9HH01G0R1)	01/23/2015	02/05/2015	9,630 00	18,556 48	0 00	15,910 79	2,645 69
FUGRO NV CVA EUR0 20 (N3385Q106)	09/16/2014	02/05/2015	80 00	1,740 12	0 00	2,616 46	(876 34)
FUGRO NV CVA EUR0 20 (N3385Q106)	09/12/2014	02/05/2015	929 00	20,207 16	0 00	31,354 11	(11,146 95)
FUJI HEAVY INDS LTD CMN (359556107)	09/12/2014	02/05/2015	400 00	13,561 00	0 00	11,727 06	1,833 94
GALP ENERGIA, SGPS, S A CMN CLASS B (9EQ1BF055)	12/19/2014	02/05/2015	99 00	1,113 75	0 00	1,071 91	41 84
HERMES INTERNATIONAL EUR 1 52449 (9EQ13M7T0)	12/19/2014	02/05/2015	2 00	670 68	0 00	729 74	(59 06)
INDIVIOR PLC CMN (9EQ3Q6E35)	09/12/2014	02/05/2015	250 00	664 83	0 00	550 85	113 98
KUEHNE & NAGEL INTL AG NOM CHF 5 (H4673L111)	09/12/2014	02/05/2015	52 00	7,296 52	0 00	6,890 08	406 44
NATIXIS EUR1 6 CMN (F23625100)	09/12/2014	02/05/2015	2,740 00	17,736 88	0 00	19,850 77	(2,113 89)
NOMURA HOLDINGS, INC CMN (655361103)	09/16/2014	02/05/2015	300 00	1,574 03	0 00	1,897 18	(323 15)
NOMURA HOLDINGS, INC CMN (655361103)	09/12/2014	02/05/2015	1,500 00	7,870 16	0 00	9,527 77	(1,657 61)
NSK LTD CMN (654901107)	09/12/2014	02/05/2015	1,000 00	12,095 70	0 00	13,775 98	(1,680 28)
NSK LTD CMN (654901107) Disallowed Loss							1,680 28
OMRON CORPORATION CMN (682151105)	09/12/2014	02/05/2015	100 00	3,980 28	0 00	4,340 63	(360 35)
OMRON CORPORATION CMN (682151105) Disallowed Loss							360 35
OTSUKA CMN (9JE008AD9)	12/19/2014	02/05/2015	200 00	7,663 41	0 00	6,541 34	1,122 07
SANDVIK AB CMN (880991690)	09/12/2014	02/05/2015	654 00	6,916 94	0 00	7,599 62	(682 68)
SKF AB B SHARES CMN CLASS B (784990384)	09/12/2014	02/05/2015	157 00	3,632 61	0 00	3,408 99	223 62

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SKF AB B SHARES CMN CLASS B (784990384)	01/23/2015	02/05/2015	645 00	14,923 79	0 00	14,769 94	153 85
TELEFONICA SA ORD EUR1 (879382109)	09/12/2014	02/05/2015	3,266 00	48,208 61	0 00	50,149 11	(1,940 50)
TELEFONICA SA ORD EUR1 (879382109) Disallowed Loss							1,940 50
TOTO CMN (891515108)	09/12/2014	02/05/2015	1,000 00	12,150 11	0 00	11,568 88	581 23
TOTO CMN (891515108)	12/19/2014	02/05/2015	1,000 00	12,150 12	0 00	11,409 89	740 23
RTS/CAIXABANK, S A EXP03/17/2015 (9EQ3UVEK7)	03/03/2015	03/09/2015	11,776 00	504 13	0 00	0 00	504 13
RTS/FONCIERE DES REGIONS EXP03/12/2015 (9EQ3UU5I4)	09/16/2014	03/09/2015	41 00	47 10	0 00	0 00	47 10
RTS/FONCIERE DES REGIONS EXP03/12/2015 (9EQ3UU5I4)	09/12/2014	03/09/2015	124 00	142 44	0 00	0 00	142 44
STANDARD LIFE PLC CMN (9EQ3UU5K9)	03/16/2015	04/01/2015	13,446 00	14,553 75	0 00	14,560 92	(7 17)
PERSIMMON PUBLIC LIMITED COMPA CMN (9EQ3UV7W9)	09/16/2014	04/02/2015	78 00	109 85	0 00	0 00	109 85
PERSIMMON PUBLIC LIMITED COMPA CMN (9EQ3UV7W9)	02/05/2015	04/02/2015	165 00	232 37	0 00	0 00	232 37
PERSIMMON PUBLIC LIMITED COMPA CMN (9EQ3UV7W9)	12/19/2014	04/02/2015	446 00	628 09	0 00	0 00	628 09
PERSIMMON PUBLIC LIMITED COMPA CMN (9EQ3UV7W9)	09/12/2014	04/02/2015	1,501 00	2,113 83	0 00	0 00	2,113 83
RTS/BANCO BILBAO VIZCAYA ARGEN EXP04/14/2015 (9EQ3WJ704)	03/30/2015	04/08/2015	16,017 00	2,352 74	0 00	0 00	2,352 74
RTS/TELEFONICA S A EXP04/12/2015 (9EQ3WJ787)	09/16/2014	04/10/2015	588 00	83 54	0 00	0 00	83 54
RTS/TELEFONICA S A EXP04/12/2015 (9EQ3WJ787)	09/12/2014	04/10/2015	2,223 00	315 84	0 00	0 00	315 84
RTS/TELEFONICA S A EXP04/12/2015 (9EQ3WJ787)	01/23/2015	04/10/2015	4,227 00	600 56	0 00	0 00	600 56
RTS/BANCO SANTANDER S A EXP04/28/2015 (9EQ3X6OX0)	04/14/2015	04/23/2015	35,412 00	5,519 47	0 00	0 00	5,519 47
RANDSTAD HOLDING N V NLG0 20 CMN (752991562)	04/30/2015	04/30/2015	0 30	18 34	0 00	0 00	18 34
RTS/FERROVIAL S A EXP05/20/2015 (9EQ3XU0B1)	05/06/2015	05/13/2015	1,947 00	664 55	0 00	0 00	664 55
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853 (225990399)	05/21/2015	05/21/2015	0 54	13 15	0 00	0 00	13 15
RTS/NATIONAL AUSTRALIA BANK LI EXP05/25/2015 RTS/RIGHTS-APPSCLOSE 01JUN2015 (9HH206ST6)	09/12/2014	05/25/2015	371 00	1,300 24	0 00	0 00	1,300 24
TOLL HOLDINGS LIMITED CMN ORDINARY FULLY PAID (889991352)	09/12/2014	05/28/2015	2,363 00	16,349 04	0 00	12,726 67	3,622 37
ABB LTD RG SHS CHF 2 5 VAL 384 662 (043991678)	02/05/2015	06/04/2015	296 00	6,933 70	0 00	5,784 02	1,149 68

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ABB LTD RG SHS CHF 2 5 VAL 384 662 (043991678)	09/12/2014	06/04/2015	971 00	22,745 34	0 00	22,131 44	613 90
ABB LTD RG SHS CHF 2 5 VAL 384 662 (043991678)	01/23/2015	06/04/2015	2,193 00	51,370 28	0 00	42,698 60	8,671 68
ADIDAS AG CMN (9EQ2EN1S2)	09/12/2014	06/04/2015	212 00	17,035 87	0 00	15,649 86	1,386 01
ALFRESA HOLDINGS CMN (9JE00A4T6)	09/12/2014	06/04/2015	800 00	12,496 14	0 00	11,605 67	890 47
ALS LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (9HH1APF69)	09/16/2014	06/04/2015	728 00	3,337 36	0 00	4,500 46	(1,163 10)
ALS LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (9HH1APF69)	09/12/2014	06/04/2015	5,799 00	26,584 32	0 00	37,604 14	(11,019 82)
ASAHI GLASS CO LTD CMN (043393107)	09/12/2014	06/04/2015	1,000 00	6,463 53	0 00	5,333 83	1,129 70
ASAHI GLASS CO LTD CMN (043393107)	09/16/2014	06/04/2015	2,000 00	12,927 05	0 00	10,672 39	2,254 66
ASX LIMITED CMN ORDINARY FULLY PAID (103997813)	01/23/2015	06/04/2015	191 00	5,998 83	0 00	5,579 56	419 27
ASX LIMITED CMN ORDINARY FULLY PAID (103997813)	02/05/2015	06/04/2015	266 00	8,354 38	0 00	8,196 69	157 69
AUSTRALIA & NEW ZEALAND BK CMN ORDINARY FULLY PAID (052528106)	02/05/2015	06/04/2015	795 00	19,425 06	0 00	21,359 74	(1,934 68)
AUSTRALIA & NEW ZEALAND BK CMN ORDINARY FULLY PAID (052528106)	09/12/2014	06/04/2015	838 00	20,475 73	0 00	24,777 92	(4,302 19)
BANCO SANTANDER S A CMN (059574103)	09/16/2014	06/04/2015	641 00	4,751 21	0 00	6,274 08	(1,522 87)
BANCO SANTANDER S A CMN (059574103)	12/19/2014	06/04/2015	5,602 00	41,523 04	0 00	48,446 22	(6,923 18)
BANCO SANTANDER S A CMN (059574103)	02/05/2015	06/04/2015	6,495 00	48,142 12	0 00	44,792 24	3,349 88
BANCO SANTANDER S A CMN (059574103)	09/12/2014	06/04/2015	7,867 00	58,311 63	0 00	78,007 59	(19,695 96)
BANCO SANTANDER S A CMN (059574103)	09/25/2014	06/04/2015	10,073 00	74,662 90	0 00	98,596 25	(23,933 35)
BARCLAYS PLC ORD 25P CMN (9EQ06BM25)	09/12/2014	06/04/2015	13,109 00	53,534 89	0 00	49,222 16	4,312 73
COCA COLA AMATIL LTD ORD(AUD) CMN ORDINARY FULLY PAID (022990121)	09/12/2014	06/04/2015	4,979 00	36,767 50	0 00	40,627 53	(3,860 03)
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID (204991947)	09/12/2014	06/04/2015	1,177 00	11,439 65	0 00	12,985 62	(1,545 97)
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853 (225990399)	01/23/2015	06/04/2015	938 00	26,534 33	0 00	20,237 92	6,296 41
DENA CMN (9JE00U595)	09/12/2014	06/04/2015	200 00	4,095 17	0 00	2,438 84	1,656 33

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEUTSCHE LUFTHANSA AG REGD NPV (549991768)	09/16/2014	06/04/2015	169 00	2,379 97	0 00	2,896 02	(516 05)
DEUTSCHE LUFTHANSA AG REGD NPV (549991768)	09/12/2014	06/04/2015	372 00	5,238 74	0 00	6,497 50	(1,258 76)
DEUTSCHE TELEKOM AG CMN (D2035M102)	01/23/2015	06/04/2015	320 00	5,682 67	0 00	5,422 92	259 75
DEUTSCHE TELEKOM AG CMN (D2035M102)	12/19/2014	06/04/2015	685 00	12,164 45	0 00	11,107 59	1,056 86
ELECTROLUX-B SHS (AKTIEBOLAGET SEK25 (010198109)	12/19/2014	06/04/2015	142 00	4,400 27	0 00	4,146 65	253 62
ELEKTA SER B SEK5 CMN CLASS B (284991122)	12/19/2014	06/04/2015	506 00	3,263 84	0 00	5,254 01	(1,990 17)
ELISA OYJ CMN CLASS A (9EQ290I09)	09/12/2014	06/04/2015	1,523 00	48,201 86	0 00	40,293 40	7,908 46
FORTESCUE METALS GROUP LTD CMN SERIES ORD ORDINARY FULLY PAID (9HH01G0R1)	01/23/2015	06/04/2015	12,891 00	22,798 52	0 00	21,298 65	1,499 87
HANG SENG BANK (ORD) CMN (41043C106)	09/12/2014	06/04/2015	1,500 00	30,007 61	0 00	25,344 33	4,663 28
IIDA GROUP HOLDINGS CMN (9JE0EQ8U9)	09/16/2014	06/04/2015	200 00	3,107 96	0 00	2,465 69	642 27
IIDA GROUP HOLDINGS CMN (9JE0EQ8U9)	09/12/2014	06/04/2015	400 00	6,215 92	0 00	4,943 90	1,272 02
IIDA GROUP HOLDINGS CMN (9JE0EQ8U9)	01/23/2015	06/04/2015	600 00	9,323 86	0 00	7,287 96	2,035 90
IMPERIAL BRANDS PLC GBP0 10 (452990492)	09/12/2014	06/04/2015	2,131 00	106,791 73	0 00	96,045 68	10,746 05
LAWSON INC CMN (5209901N2)	09/12/2014	06/04/2015	100 00	6,881 56	0 00	6,814 42	67 14
MAN SE NPV (552990129)	12/19/2014	06/04/2015	72 00	7,606 65	0 00	8,089 72	(483 07)
MAN SE NPV (552990129)	09/12/2014	06/04/2015	120 00	12,677 76	0 00	14,086 86	(1,409 10)
MARUBENI CORPORATION CMN (573810108)	12/19/2014	06/04/2015	1,200 00	6,940 09	0 00	6,909 85	30 24
MARUBENI CORPORATION CMN (573810108)	09/12/2014	06/04/2015	5,600 00	32,387 08	0 00	40,447 32	(8,060 24)
MARUICHI STEEL TUBE LTD CMN (573990280)	09/16/2014	06/04/2015	100 00	2,524 31	0 00	2,527 19	(2 88)
MARUICHI STEEL TUBE LTD CMN (573990280)	01/23/2015	06/04/2015	200 00	5,048 62	0 00	4,608 74	439 88
MARUICHI STEEL TUBE LTD CMN (573990280)	09/12/2014	06/04/2015	400 00	10,097 24	0 00	10,167 37	(70 13)
MARUICHI STEEL TUBE LTD CMN (573990280)	12/19/2014	06/04/2015	700 00	17,670 18	0 00	14,861 15	2,809 03
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID (Q65336119)	09/12/2014	06/04/2015	1,795 00	45,000 86	0 00	55,370 07	(10,369 21)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
NITTO DENKO CMN (654802107)	09/12/2014	06/04/2015	100 00	7,597 05	0 00	5,261 17	2,335 88
NOKIAN RENKAA (NOKIAN TYRES) CMN (9EQ308NT2)	09/12/2014	06/04/2015	1,318 00	43,199 82	0 00	42,613 68	586 14
OMRON CORPORATION CMN (682151105)	09/12/2014	06/04/2015	100 00	4,678 81	0 00	4,340 63	338 18
OMRON CORPORATION CMN (682151105)	12/19/2014	06/04/2015	200 00	9,357 63	0 00	8,904 87	452 76
ORICA LIMITED CMN ORDINARY FULLY PAID (449990175)	09/12/2014	06/04/2015	87 00	1,446 87	0 00	1,532 63	(85 76)
PROXIMUS CMN (9EQ0JWFF4)	09/12/2014	06/04/2015	1,012 00	36,519 08	0 00	35,580 76	938 32
SANDVIK AB CMN (880991690)	09/12/2014	06/04/2015	1,594 00	19,316 67	0 00	18,522 62	794 05
SCOR CMN (9EQ1E2AB7)	12/19/2014	06/04/2015	560 00	19,617 82	0 00	16,912 91	2,704 91
SEKISUI HOUSE, LTD CMN (816078109)	09/12/2014	06/04/2015	2,500 00	42,004 86	0 00	29,140 62	12,864 24
SOUTH32 LIMITED CMN ORDINARY FULLY PAID (9HH1ZGXE5)	05/21/2015	06/04/2015	2,194 00	3,658 98	0 00	3,949 19	(290 21)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID (9HH1ZGXE5)	05/21/2015	06/04/2015	2,856 00	4,763 00	0 00	5,140 78	(377 78)
TDC A/S CMN (9EQ2DPWT2)	09/12/2014	06/04/2015	4,094 00	32,149 00	0 00	32,819 79	(670 79)
TDC A/S CMN (9EQ2DPWT2)	02/05/2015	06/04/2015	5,456 00	42,844 39	0 00	39,315 14	3,529 25
TERNA SPA CMN (9EQ0M46K1)	12/19/2014	06/04/2015	12,673 00	61,042 48	0 00	57,872 07	3,170 41
USS CO LTD CMN (903990AA7)	09/12/2014	06/04/2015	1,400 00	26,223 90	0 00	20,857 10	5,366 80
VEOLIA ENVIRONNEMENT CMN (9EQ002XA1)	09/12/2014	06/04/2015	90 00	1,919 42	0 00	1,659 88	259 54
VOLVO AB 'B' SEK5 CMN CLASS B (928856301)	09/12/2014	06/04/2015	1,280 00	16,990 26	0 00	14,403 57	2,586 69
VOLVO AB 'B' SEK5 CMN CLASS B (928856301)	01/23/2015	06/04/2015	1,472 00	19,538 79	0 00	17,393 94	2,144 85
WOODSIDE PETROLEUM LTD CMN ORDINARY FULLY PAID (9EQ26GD46)	09/16/2014	06/04/2015	139 00	3,793 11	0 00	5,207 91	(1,414 80)
WOODSIDE PETROLEUM LTD CMN ORDINARY FULLY PAID (9EQ26GD46)	09/12/2014	06/04/2015	782 00	21,339 66	0 00	29,820 00	(8,480 34)
WYNN MACAU LIMITED CMN (9HH0M8ZD9)	09/16/2014	06/04/2015	800 00	1,567 16	0 00	2,622 36	(1,055 20)
WYNN MACAU LIMITED CMN (9HH0M8ZD9)	09/12/2014	06/04/2015	13,200 00	25,858 19	0 00	45,697 28	(19,839 09)
YANGZIJIANG SHIPBUILDING (HOLD CMN (9HH08Z878)	02/05/2015	06/04/2015	2,900 00	3,065 32	0 00	2,742 28	323 04
YANGZIJIANG SHIPBUILDING (HOLD CMN (9HH08Z878)	09/12/2014	06/04/2015	24,000 00	25,368 09	0 00	22,554 16	2,813 93
YOKOHAMA RUBBER CMN (986990323)	09/12/2014	06/04/2015	1,000 00	11,102 14	0 00	8,607 69	2,494 45

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
YOKOHAMA RUBBER CMN (986990323)	01/23/2015	06/04/2015	1,000 00	11,102 15	0 00	9,809 09	1,293 06
KONINKLIJKE PHILIPS ELECTRONICS NV EUR0 20 (718991870)	06/10/2015	06/10/2015	0 13	3 45	0 00	0 00	3 45
DELTA LLOYD N V CMN 144A/REGS (9EQ2C0QC2)	06/17/2015	06/17/2015	0 97	16 64	0 00	0 00	16 64
ROYAL DUTCH SHELL PLC CMN CLASS A (9EQ0USWA2)	06/22/2015	06/22/2015	0 50	19 83	0 00	0 00	19 83
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR (9EQ0VLJV5)	06/22/2015	06/22/2015	0 85	3 56	0 00	0 00	3 56
RTS/ZARDOYA OTIS, S A EXP06/30/2015 (9EQ3ZIWV7)	06/18/2015	06/29/2015	85 00	37 41	0 00	382 82	(345 41)
RELX NV CMN (9EQ21L3P4)	09/12/2014	07/01/2015	0 26	4 23	0 00	0 00	4 23
KONINKLIJKE DSM N V CMN EUR1 5 (9EQ0WO527)	08/20/2015	08/20/2015	0 85	47 76	0 00	0 00	47 76
DELTA LLOYD N V CMN 144A/REGS (9EQ2C0QC2)	09/07/2015	09/07/2015	0 61	6 33	0 00	0 00	6 33
RTS/CAIXABANK, S A EXP09/22/2015 (9EQ43J753)	09/08/2015	09/15/2015	15,100 00	634 13	0 00	0 00	634 13
RTS/BANCO BILBAO VIZCAYA ARGEN EXP10/19/2015 (9EQ4555K0)	10/05/2015	10/12/2015	22,280 00	2,206 40	0 00	0 00	2,206 40
RTS/BANCO SANTANDER, S A EXP11/03/2015 (9EQ45XTW7)	10/20/2015	10/26/2015	4,734 00	264 91	0 00	0 00	264 91
RTS/FERROVIAL S A EXP11/17/2015 (9EQ46F907)	11/03/2015	11/10/2015	5,299 00	2,183 83	0 00	0 00	2,183 83
ADVANTEST CORP CMN (007990104)	02/05/2015	11/19/2015	500 00	4,520 51	0 00	6,271 87	(1,751 36)
BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00 (073991820)	06/04/2015	11/19/2015	7,836 00	17,316 49	0 00	13,543 55	3,772 94
COLOPLAST A/S CMN (9EQ30U8Y9)	12/19/2014	11/19/2015	81 00	6,349 08	0 00	6,835 58	(486 50)
DAIHATSU MOTOR ORD CMN (233990605)	02/05/2015	11/19/2015	500 00	6,344 99	0 00	6,923 34	(578 35)
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B' (294821202)	06/04/2015	11/19/2015	1,366 00	12,814 61	0 00	15,860 59	(3,045 98)
FORTESCUE METALS GROUP LTD CMN SERIES ORD ORDINARY FULLY PAID (9HH01G0R1)	01/23/2015	11/19/2015	8,556 00	13,452 05	0 00	14,136 31	(684 26)
GJENSIDIGE FORSIKRING ASA CMN (9EQ2EXKS9)	06/04/2015	11/19/2015	294 00	4,654 00	0 00	4,570 75	83 25
HENKEL AG & CO KGAA INHABER - CMN PREFERENCE SHARES (9FI55Y0J8)	01/23/2015	11/19/2015	318 00	36,006 43	0 00	36,143 92	(137 49)
HENKEL ORD CMN (425991015)	01/23/2015	11/19/2015	243 00	23,188 46	0 00	24,746 89	(1,558 43)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
INSURANCE AUSTRALIA GROUP LIMI CMN ORDINARY FULLY PAID (9HH00FGY2)	06/04/2015	11/19/2015	15,339 00	63,458 73	0 00	64,987 02	(1,528 29)
ISRAEL CHEMICALS SHS ILS1 (465991768)	12/22/2014	11/19/2015	6,719 00	34,133 32	0 00	49,663 64	(15,530 32)
ISUZU MOTORS LTD CMN (J24994105)	12/19/2014	11/19/2015	200 00	2,299 35	0 00	2,406 82	(107 47)
ISUZU MOTORS LTD CMN (J24994105)	01/23/2015	11/19/2015	200 00	2,299 35	0 00	2,582 32	(282 97)
ISUZU MOTORS LTD CMN (J24994105)	02/05/2015	11/19/2015	300 00	3,449 02	0 00	3,967 86	(518 84)
MARUBENI CORPORATION CMN (573810108)	12/19/2014	11/19/2015	3,200 00	18,588 96	0 00	18,426 26	162 70
MITSUI O S K LINES LTD CMN (606990430)	02/05/2015	11/19/2015	1,000 00	2,761 18	0 00	3,441 58	(680 40)
MITSUI O S K LINES LTD CMN (606990430)	01/23/2015	11/19/2015	2,000 00	5,522 35	0 00	6,749 06	(1,226 71)
MORRISON (WM)SUPERMARKETS PLC ORD GBP0 10 (618990105)	01/23/2015	11/19/2015	16,426 00	38,378 82	0 00	49,971 73	(11,592 91)
MTR CORP LTD CMN (515990208)	01/23/2015	11/19/2015	1,000 00	4,742 37	0 00	4,339 94	402 43
NOKIAN RENKAA (NOKIAN TYRES) CMN (9EQ308NT2)	12/19/2014	11/19/2015	1,082 00	38,592 56	0 00	27,355 36	11,237 20
RANDSTAD HOLDING N V NLG0 20 CMN (752991562)	04/30/2015	11/19/2015	3 00	182 40	0 00	204 81	(22 41)
RANDSTAD HOLDING N V NLG0 20 CMN (752991562)	06/04/2015	11/19/2015	77 00	4,681 51	0 00	4,543 06	138 45
RANDSTAD HOLDING N V NLG0 20 CMN (752991562)	12/19/2014	11/19/2015	141 00	8,572 64	0 00	6,695 14	1,877 50
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (833990583)	12/19/2014	11/19/2015	17 00	32,216 79	0 00	35,034 43	(2,817 64)
SNAM RETE GAS ORD CMN (9EQ053DC2)	06/04/2015	11/19/2015	7,926 00	40,107 12	0 00	39,410 21	696 91
STANDARD CHARTERED PLC CMN (9EQ00MPD0)	12/19/2014	11/19/2015	4,116 00	36,887 99	0 00	59,520 85	(22,632 86)
TERNA SPA CMN (9EQ0M46K1)	01/23/2015	11/19/2015	3,423 00	16,848 40	0 00	15,188 07	1,660 33
TERNA SPA CMN (9EQ0M46K1)	12/19/2014	11/19/2015	6,725 00	33,101 23	0 00	30,710 15	2,391 08
TOKYO GAS CO ,LTD CMN (889990396)	01/23/2015	11/19/2015	3,000 00	14,289 66	0 00	17,495 70	(3,206 04)
VEOLIA ENVIRONNEMENT CMN (9EQ002XA1)	01/23/2015	11/19/2015	64 00	1,513 56	0 00	1,174 76	338 80
VIVENDI SA ORD CMN EUR5 5 (371990128)	02/05/2015	11/19/2015	91 00	1,958 29	0 00	2,157 73	(199 44)
VIVENDI SA ORD CMN EUR5 5 (371990128)	12/19/2014	11/19/2015	153 00	3,292 50	0 00	3,778 82	(486 32)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
RTS/SANTOS LIMITED EXP11/23/2015 RTS/RIGHTS-APPSCLOSE 30NOV2015 (9HH26GDX5)	02/05/2015	11/23/2015	118 00	15 32	0 00	0 00	15 32
RTS/CREDIT SUISSE GROUP LTD EXP12/03/2015 (9EQ47DBE8)	05/21/2015	11/30/2015	81 00	48 48	0 00	0 00	48 48
RTS/CREDIT SUISSE GROUP LTD EXP12/03/2015 (9EQ47DBE8)	01/23/2015	11/30/2015	1,741 00	1,042 04	0 00	0 00	1,042 04
RTS/TELEFONICA , S A EXP12/02/2015 (9EQ477GE6)	11/18/2015	11/30/2015	15,710 00	5,902 92	0 00	5,786 86	116 06
RTS/LONMIN PUBLIC LIMITED COMP EXP12/10/2015 (9EQ46X9M0)	06/09/2015	12/02/2015	322 00	0 15	0 00	0 00	0 15
RTS/ - W/ITRANSURBAN GROUP (WHEN ISSUE) RTS/RIGHTS-APPSCLOSE 15DEC2015 (9HH26R6Y7)	02/05/2015	12/07/2015	8 00	0 61	0 00	0 00	0 61
RTS/ - W/ITRANSURBAN GROUP (WHEN ISSUE) RTS/RIGHTS-APPSCLOSE 15DEC2015 (9HH26R6Y7)	01/23/2015	12/07/2015	114 00	8 72	0 00	0 00	8 72
ANGLO AMERICAN PLC CMN (9EQ1PQRU2)	11/19/2015	12/10/2015	5,076 00	24,484 18	0 00	34,766 46	(10,282 28)
ANGLO AMERICAN PLC CMN (9EQ1PQRU2) Disallowed Loss							1,894 00
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR (9EQ0VLJV5)	12/18/2015	12/18/2015	0 68	1 74	0 00	0 00	1 74
AMEC FOSTER WHEELER PLC CMN (023990104)	11/19/2015	12/30/2015	68 00	441 19	0 00	495 13	(53 94)
ASAHI GROUP HOLDINGS LTD CMN (043990134)	01/23/2015	12/30/2015	100 00	3,190 47	0 00	3,213 03	(22 56)
BHP BILLITON LIMITED CMN ORDINARY FULLY PAID (Q18193120)	11/19/2015	12/30/2015	838 00	10,799 43	0 00	12,402 52	(1,603 09)
BHP BILLITON LIMITED CMN ORDINARY FULLY PAID (Q18193120)	06/04/2015	12/30/2015	5,616 00	72,374 31	0 00	122,328 20	(49,953 89)
BHP BILLITON PLC ORD 0 50 (090991696)	06/04/2015	12/30/2015	321 00	3,617 23	0 00	6,547 91	(2,930 68)
BHP BILLITON PLC ORD 0 50 (090991696)	01/23/2015	12/30/2015	397 00	4,473 65	0 00	8,643 98	(4,170 33)
CAIXABANK, S A CMN (9EQ1Z3FA9)	01/23/2015	12/30/2015	3,324 00	11,583 50	0 00	15,561 96	(3,978 46)
CNH INDUSTRIAL N V CMN (9EQ3AC2V0)	11/19/2015	12/30/2015	101 00	699 18	0 00	677 71	21 47
COMPAGNIE DE ST-GOBAIN EUR 4 00 (204280101)	01/23/2015	12/30/2015	164 00	7,134 90	0 00	7,136 45	(1 55)
COMPAGNIE FINANCIERE RICHEMONT CMN (9EQ39TUK8)	01/23/2015	12/30/2015	135 00	9,848 41	0 00	11,157 61	(1,309 20)
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853 (225990399)	01/23/2015	12/30/2015	949 00	20,757 39	0 00	20,475 26	282 13
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B' (294821202)	06/04/2015	12/30/2015	1,264 00	12,159 33	0 00	14,676 27	(2,516 94)
HANG SENG BANK (ORD) CMN (41043C106)	01/23/2015	12/30/2015	800 00	15,204 68	0 00	13,722 41	1,482 27

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
INPEX CORPORATION CMN (9JE01IXK5)	01/23/2015	12/30/2015	500 00	5,004 90	0 00	5,695 05	(690 15)
INPEX CORPORATION CMN (9JE01IXK5)	06/04/2015	12/30/2015	2,300 00	23,022 55	0 00	27,976 19	(4,953 64)
KOMATSU LTD CMN (500458104)	02/05/2015	12/30/2015	100 00	1,702 08	0 00	2,026 00	(323 92)
KONINKLIJKE VOPAK NV CMN (9EQ2DQSG3)	06/04/2015	12/30/2015	193 00	8,475 33	0 00	9,861 18	(1,385 85)
KUEHNE & NAGEL INTL AG NOM CHF 5 (H4673L111)	06/04/2015	12/30/2015	37 00	5,127 40	0 00	5,284 93	(157 53)
MARUICHI STEEL TUBE LTD CMN (573990280)	01/23/2015	12/30/2015	300 00	9,079 21	0 00	6,913 11	2,166 10
MITSUBISHI MATERIALS CORP CMN (606990133)	01/23/2015	12/30/2015	2,000 00	6,504 26	0 00	6,460 06	44 20
NISSAN MOTOR CO , LTD CMN (654744101)	11/19/2015	12/30/2015	1,100 00	11,907 43	0 00	11,736 64	170 79
NTT URBAN DEVELOPMENT CMN (9JE00O9S3)	01/23/2015	12/30/2015	100 00	989 16	0 00	1,004 71	(15 55)
ORION OYJ CMN CLASS (9EQ16SEZ2)	11/19/2015	12/30/2015	66 00	2,296 82	0 00	2,352 09	(55 27)
POWER ASSETS HOLDINGS LTD CMN (438580102)	01/23/2015	12/30/2015	1,500 00	13,621 95	0 00	15,460 89	(1,838 94)
SEADRILL LTD CMN (9EQ0UIVT4)	06/04/2015	12/30/2015	126 00	448 35	0 00	1,533 61	(1,085 26)
SKY PLC CMN (111990313)	01/23/2015	12/30/2015	808 00	13,370 24	0 00	11,605 07	1,765 17
SNAM RETE GAS ORD CMN (9EQ053DC2)	06/04/2015	12/30/2015	4,375 00	22,937 84	0 00	21,753 68	1,184 16
SOUTH32 LIMITED CMN (9EQ3X7H65)	05/25/2015	12/30/2015	4,689 00	3,596 04	0 00	8,440 20	(4,844 16)
SPARK NEW ZEALAND LTD CMN (879990380)	01/23/2015	12/30/2015	604 00	1,331 29	0 00	1,454 23	(122 94)
SUBSEA 7 SA CMN (861991875)	06/04/2015	12/30/2015	156 00	1,129 76	0 00	1,625 51	(495 75)
WYNN MACAU LIMITED CMN (9HH0M8ZD9)	02/05/2015	12/30/2015	4,000 00	4,623 61	0 00	11,363 44	(6,739 83)
WYNN MACAU LIMITED CMN (9HH0M8ZD9)	11/19/2015	12/30/2015	24,800 00	28,666 38	0 00	34,026 21	(5,359 83)
ZARDOYA-OTIS EURO 10 (988990289)	01/23/2015	12/30/2015	85 00	981 58	0 00	937 42	44 16
SPARK NEW ZEALAND LTD CMN (879990380)	01/23/2015	12/31/2015	3,065 00	6,704 09	0 00	7,379 49	(675 40)
Net Covered Short-Term Disallowed Losses							**50,928.35**
Net Covered Short-Term Gains (Losses)				**2,976,838.71**	**0.00**	**3,199,387.64**	**(171,620.58)**

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
NOVION PROPERTY GROUP CMN STAPLED SECURITIES (9HH1U7GP4)	12/19/2014	02/05/2015	18,835 00	36,586 70	0 00	33,607 56	2,979 14
UNIBAIL-RODAMCO SICOVAM 12471 (803592716)	01/23/2015	06/04/2015	30 00	7,815 35	0 00	8,470 92	(655 57)
UNIBAIL-RODAMCO SICOVAM 12471 (803592716)	09/12/2014	06/04/2015	49 00	12,765 08	0 00	13,118 96	(353 88)
UNIBAIL-RODAMCO SICOVAM 12471 (803592716)	12/19/2014	06/04/2015	85 00	22,143 51	0 00	21,792 15	351 36
VICINITY CENTRES CMN ORDINARY/UNITS FULLY PAID STAP (9HH25Z737)	01/23/2015	11/19/2015	6,731 00	13,801 43	0 00	14,600 88	(799 45)
VICINITY CENTRES CMN ORDINARY/UNITS FULLY PAID STAP (9HH25Z737)	12/19/2014	11/19/2015	18,778 00	38,502 96	0 00	40,737 68	(2,234 72)
ASCENDAS REAL ESTATE INVESTMEN CMN (9HH011C83)	02/05/2015	12/30/2015	300 00	473 40	0 00	556 29	(82 89)
MIRVAC GROUP CMN STAPLED SECURITIES (130992563)	02/05/2015	12/30/2015	3,189 00	4,559 79	0 00	5,106 13	(546 34)
Net NonCovered Short-Term Gains (Losses)				**136,648.22**	**0.00**	**137,990.57**	**(1,342.35)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
ADVANTEST CORP CMN (007990104)	09/12/2014	11/19/2015	600 00	5,424 60	0 00	7,448 97	(2,024 37)
AVIVA PC ORD GBP0 25 (202990149)	09/12/2014	11/19/2015	11,566 00	88,099 39	0 00	77,224 36	10,875 03
BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00 (073991820)	09/15/2014	11/19/2015	3,574 00	7,898 06	0 00	6,346 23	1,551 83
COLOPLAST A/S CMN (9EQ30U8Y9)	09/12/2014	11/19/2015	423 00	33,156 31	0 00	35,544 89	(2,388 58)
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B' (294821202)	09/12/2014	11/19/2015	755 00	7,082 75	0 00	9,618 84	(2,536 09)
GJENSIDIGE FORSIKRING ASA CMN (9EQ2EXKS9)	09/12/2014	11/19/2015	1,270 00	20,104 00	0 00	25,872 94	(5,768 94)
KUEHNE & NAGEL INTL AG NOM CHF 5 (H4673L111)	09/12/2014	11/19/2015	161 00	21,462 07	0 00	21,332 73	129 34
MORRISON (WM)SUPERMARKETS PLC ORD GBP0 10 (618990105)	09/12/2014	11/19/2015	976 00	2,280 39	0 00	2,820 17	(539 78)
MTR CORP LTD CMN (515990208)	09/12/2014	11/19/2015	7,500 00	35,567 81	0 00	30,275 67	5,292 14

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
PROXIMUS CMN (9EQ0JWFF4)	09/12/2014	11/19/2015	1,223 00	41,406 88	0 00	42,999 28	(1,592 40)
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR (9EQ0VLJV5)	09/12/2014	11/19/2015	525 00	13,330 42	0 00	20,316 42	(6,986 00)
SABMILLER PLC CMN (836990002)	09/16/2014	11/19/2015	276 00	16,758 94	0 00	16,569 23	189 71
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (833990583)	09/16/2014	11/19/2015	2 00	3,790 21	0 00	4,285 35	(495 14)
SGS SA RG SHS(NOM CHF 20) VAL 249 745 (833990583)	09/12/2014	11/19/2015	8 00	15,160 85	0 00	17,252 44	(2,091 59)
SOCIETE GENERALE EUR1 25 (833990278)	09/12/2014	11/19/2015	121 00	5,755 91	0 00	6,518 73	(762 82)
SOFTBANK GROUP CORP CMN (9EQ0HMNO0)	09/12/2014	11/19/2015	400 00	21,421 48	0 00	30,770 66	(9,349 18)
STANDARD CHARTERED PLC CMN (9EQ00MPD0)	09/16/2014	11/19/2015	361 00	3,235 31	0 00	7,268 81	(4,033 50)
STANDARD CHARTERED PLC CMN (9EQ00MPD0)	09/12/2014	11/19/2015	1,793 00	16,069 04	0 00	36,537 64	(20,468 60)
UPM-KYMMENE CORP CMN (760990119)	09/12/2014	11/19/2015	793 00	15,077 26	0 00	11,803 76	3,273 50
VEOLIA ENVIRONNEMENT CMN (9EQ002XA1)	09/12/2014	11/19/2015	777 00	18,375 51	0 00	14,330 32	4,045 19
VIVENDI SA ORD CMN EUR5 5 (371990128)	09/12/2014	11/19/2015	379 00	8,155 94	0 00	9,482 68	(1,326 74)
ANGLO AMERICAN PLC CMN (9EQ1PQRU2)	09/16/2014	12/10/2015	386 00	1,861 88	0 00	9,477 87	(7,615 99)
ANGLO AMERICAN PLC CMN (9EQ1PQRU2) Disallowed Loss							7,615 99
ANGLO AMERICAN PLC CMN (9EQ1PQRU2)	09/12/2014	12/10/2015	478 00	2,305 64	0 00	11,595 79	(9,290 15)
ANGLO AMERICAN PLC CMN (9EQ1PQRU2) Disallowed Loss							9,290 15
AIA GROUP LIMITED CMN (9HH0SOTH6)	09/12/2014	12/30/2015	1,600 00	9,567 64	0 00	8,835 66	731 98
ASAHI GROUP HOLDINGS LTD CMN (043990134)	12/19/2014	12/30/2015	100 00	3,190 46	0 00	3,207 42	(16 96)
AVIVA PC ORD GBP0 25 (202990149)	12/19/2014	12/30/2015	10 00	76 26	0 00	78 12	(1 86)
AVIVA PC ORD GBP0 25 (202990149)	09/12/2014	12/30/2015	3,313 00	25,266 49	0 00	22,120 38	3,146 11
BHP BILLITON LIMITED CMN ORDINARY FULLY PAID (Q18193120)	12/19/2014	12/30/2015	2,194 00	28,274 43	0 00	51,568 40	(23,293 97)
BHP BILLITON LIMITED CMN ORDINARY FULLY PAID (Q18193120)	09/12/2014	12/30/2015	2,856 00	36,805 74	0 00	92,059 79	(55,254 05)
BHP BILLITON PLC ORD 0 50 (090991696)	09/12/2014	12/30/2015	1,409 00	15,877 50	0 00	42,737 98	(26,860 48)
BHP BILLITON PLC ORD 0 50 (090991696)	12/19/2014	12/30/2015	2,883 00	32,487 47	0 00	61,951 22	(29,463 75)
BOUYGUES S A (ORD) EUR10 00 (101990125)	09/12/2014	12/30/2015	1,021 00	40,417 23	0 00	36,573 86	3,843 37

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
COMPAGNIE DE ST-GOBAIN EUR 4 00 (204280101)	09/12/2014	12/30/2015	92 00	4,002 50	0 00	4,440 04	(437 54)
COMPAGNIE DE ST-GOBAIN EUR 4 00 (204280101)	09/16/2014	12/30/2015	145 00	6,308 29	0 00	6,854 91	(546 62)
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID (204991947)	09/12/2014	12/30/2015	648 00	5,407 49	0 00	7,149 26	(1,741 77)
DEUTSCHE BOERSE AG CMN - (9EQ00ELC4)	09/12/2014	12/30/2015	28 00	2,467 24	0 00	1,972 15	495 09
ELISA OYJ CMN CLASS A (9EQ290I09)	09/16/2014	12/30/2015	195 00	7,428 05	0 00	5,112 11	2,315 94
ENERGIAS DE PORTUGAL SA ORDS EUR1 00 (280991605)	09/12/2014	12/30/2015	553 00	1,961 13	0 00	2,436 68	(475 55)
ENERGIAS DE PORTUGAL SA ORDS EUR1 00 (280991605)	09/16/2014	12/30/2015	2,728 00	9,674 43	0 00	11,872 80	(2,198 37)
HANG SENG BANK (ORD) CMN (41043C106)	09/12/2014	12/30/2015	600 00	11,403 51	0 00	10,137 73	1,265 78
KAO CORP LTD CMN (485537104)	09/12/2014	12/30/2015	400 00	20,904 84	0 00	16,006 99	4,897 85
KOMATSU LTD CMN (500458104)	09/12/2014	12/30/2015	600 00	10,212 54	0 00	13,918 53	(3,705 99)
KUEHNE & NAGEL INTL AG NOM CHF 5 (H4673L111)	09/12/2014	12/30/2015	24 00	3,325 89	0 00	3,180 04	145 85
KUEHNE & NAGEL INTL AG NOM CHF 5 (H4673L111)	09/16/2014	12/30/2015	52 00	7,206 08	0 00	6,967 14	238 94
LAWSON INC CMN (5209901N2)	09/12/2014	12/30/2015	600 00	49,719 55	0 00	40,886 53	8,833 02
MARUI GROUP CO LTD CMN (573814100)	12/19/2014	12/30/2015	400 00	6,595 50	0 00	3,605 23	2,990 27
NISSAN MOTOR CO , LTD CMN (654744101)	09/16/2014	12/30/2015	600 00	6,494 96	0 00	5,808 04	686 92
NISSAN MOTOR CO , LTD CMN (654744101)	09/12/2014	12/30/2015	1,700 00	18,402 41	0 00	16,493 48	1,908 93
ORION OYJ CMN CLASS (9EQ16SEZ2)	09/12/2014	12/30/2015	569 00	19,801 39	0 00	21,699 60	(1,898 21)
POWER ASSETS HOLDINGS LTD CMN (438580102)	09/12/2014	12/30/2015	2,500 00	22,703 26	0 00	22,944 91	(241 65)
PROXIMUS CMN (9EQ0JWFF4)	09/12/2014	12/30/2015	399 00	12,919 53	0 00	14,028 38	(1,108 85)
RECKITT BENCKISER GROUP PLC CMN (9EQ1X1375)	09/12/2014	12/30/2015	106 00	9,823 98	0 00	9,161 53	662 45
ROYAL DUTCH SHELL PLC CMN CLASS A SERIES EUR (9EQ0VLJV5)	09/12/2014	12/30/2015	282 00	6,507 71	0 00	10,912 82	(4,405 11)
SEADRILL LTD CMN (9EQ0UIVT4)	09/16/2014	12/30/2015	302 00	1,074 61	0 00	9,254 14	(8,179 53)
SEADRILL LTD CMN (9EQ0UIVT4)	09/12/2014	12/30/2015	1,416 00	5,038 56	0 00	44,573 69	(39,535 13)
SEKISUI CHEMICAL CO , LTD CMN (816990121)	12/19/2014	12/30/2015	300 00	4,021 66	0 00	3,567 77	453 89
SEKISUI HOUSE, LTD CMN (816078109)	09/12/2014	12/30/2015	800 00	13,718 08	0 00	9,325 00	4,393 08

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
SOCIETE GENERALE EUR1 25 (833990278)	12/19/2014	12/30/2015	308 00	14,419 28	0 00	12,951 54	1,467 74
SOCIETE GENERALE EUR1 25 (833990278)	09/12/2014	12/30/2015	466 00	21,816 19	0 00	25,105 20	(3,289 01)
UPM-KYMMENE CORP CMN (760990119)	09/12/2014	12/30/2015	873 00	16,172 97	0 00	12,994 55	3,178 42
VOESTALPINE AG NPV (928991231)	12/19/2014	12/30/2015	103 00	3,120 78	0 00	4,022 76	(901 98)
Net Covered Long-Term Disallowed Losses							**16,906.14**
Net Covered Long-Term Gains (Losses)				**918,396.28**	**0.00**	**1,132,210.16**	**(196,907.74)**
NonCovered Long-Term Gains (Losses)							
AKZO NOBEL N V NLG5 (001550102)		05/19/2015	0 00	37 38	0 00	No Cost	37 38 [8]
AKZO NOBEL N V NLG5 (001550102)		11/26/2015	0 00	56 10	0 00	No Cost	56 10 [8]
FONCIERE DES REGIONS CMN (9EQ04QEH0)	09/12/2014	12/30/2015	45 00	4,052 70	0 00	4,330 32	(277 62)
HUTCHISON PORT HOLDINGS TRUST CMN (9HH0X38P1)	09/12/2014	12/30/2015	800 00	423 69	0 00	568 30	(144 61)
UNITED URBAN INVESTMENT CORP REIT (9JE00ADP4)	09/12/2014	12/30/2015	1 00	1,386 18	0 00	1,524 74	(138 56)
Net NonCovered Long-Term Gains (Losses)				**5,956.05**	**0.00**	**6,423.36**	**(467.31)**

ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
DANISH KRONER (995500584)	01/23/2015	01/27/2015	14,529 14	2,220 81	2,194 44	26 37
EURO (995502960)	12/29/2014	01/27/2015	519 08	590 47	631 01	(40 54)
EURO (995502960)	12/31/2014	01/27/2015	619 74	704 98	738 34	(33 36)
EURO (995502960)	12/31/2014	01/27/2015	647 15	736 16	771 00	(34 84)
EURO (995502960)	01/23/2015	01/27/2015	1,042 58	1,185 98	1,172 18	13 80
EURO (995502960)	01/23/2015	01/27/2015	1,096 81	1,247 67	1,233 15	14 52

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[8] Due to incomplete cost basis gains may be incorrectly stated and should not be used for tax reporting purposes Please consult with your tax advisor

ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	01/23/2015	01/27/2015	2,237 25	2,544 96	2,515 34	29 62
EURO (995502960)	01/23/2015	01/27/2015	2,567 03	2,920 10	2,886 11	33 99
EURO (995502960)	12/19/2014	01/27/2015	2,775 08	3,156 77	3,382 88	(226 11)
EURO (995502960)	01/23/2015	01/27/2015	3,098 24	3,524 37	3,483 35	41 02
EURO (995502960)	01/23/2015	01/27/2015	4,515 79	5,136 89	5,077 10	59 79
EURO (995502960)	01/23/2015	01/27/2015	4,767 23	5,422 92	5,359 80	63 12
EURO (995502960)	01/23/2015	01/27/2015	6,183 25	7,033 69	6,951 82	81 87
EURO (995502960)	01/23/2015	01/27/2015	6,333 49	7,204 60	7,120 74	83 86
EURO (995502960)	01/23/2015	01/27/2015	7,475 43	8,503 60	8,404 62	98 98
EURO (995502960)	01/23/2015	01/27/2015	7,517 81	8,551 81	8,452 27	99 54
EURO (995502960)	01/23/2015	01/27/2015	7,913 17	9,001 55	8,896 78	104 77
EURO (995502960)	01/23/2015	01/27/2015	8,559 90	9,737 23	9,623 90	113 33
EURO (995502960)	01/23/2015	01/27/2015	9,070 29	10,317 82	10,197 73	120 09
EURO (995502960)	01/23/2015	01/27/2015	10,417 82	11,850 69	11,712 76	137 93
EURO (995502960)	01/23/2015	01/27/2015	11,310 38	12,866 01	12,716 26	149 75
EURO (995502960)	01/23/2015	01/27/2015	13,351 68	15,188 07	15,011 29	176 78
EURO (995502960)	01/23/2015	01/27/2015	13,377 39	15,217 32	15,040 20	177 12
EURO (995502960)	01/23/2015	01/27/2015	14,423 99	16,407 87	16,216 90	190 97
EURO (995502960)	01/23/2015	01/27/2015	16,609 71	18,894 21	18,674 30	219 91
EURO (995502960)	01/23/2015	01/27/2015	17,358 11	19,745 54	19,515 72	229 82
EURO (995502960)	01/23/2015	01/27/2015	20,363 51	23,164 31	22,894 70	269 61
EURO (995502960)	01/23/2015	01/27/2015	20,842 25	23,708 89	23,432 94	275 95
EURO (995502960)	01/23/2015	01/27/2015	21,685 79	24,668 45	24,381 33	287 12
EURO (995502960)	01/23/2015	01/27/2015	21,754 74	24,746 89	24,458 86	288 03
EURO (995502960)	01/23/2015	01/27/2015	31,773 76	36,143 92	35,723 24	420 68

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	01/23/2015	01/27/2015	45,169 45	51,382 06	50,784 02	598 04
EURO (995502960)	01/23/2015	01/27/2015	50,142 94	57,039 60	56,375 71	663 89
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	14,258 63	1,839 38	1,839 44	(0 06)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	30,598 80	3,947 29	3,947 42	(0 13)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	33,642 57	4,339 94	4,340 08	(0 14)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	43,854 98	5,657 36	5,657 54	(0 18)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	72,090 36	9,299 76	9,300 06	(0 30)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	106,374 09	13,722 41	13,722 85	(0 44)
HONG KONG DOLLAR (995500774)	01/23/2015	01/27/2015	119,850 53	15,460 89	15,461 39	(0 50)
SWEDISH KRONA (995500709)	01/23/2015	01/27/2015	120,765 13	14,769 94	14,532 86	237 08
SWEDISH KRONA (995500709)	01/23/2015	01/27/2015	142,220 09	17,393 94	17,114 74	279 20
SWEDISH KRONA (995500709)	01/23/2015	01/27/2015	267,032 32	32,658 85	32,134 63	524 22
SWEDISH KRONA (995500709)	01/23/2015	01/27/2015	420,016 79	51,369 31	50,544 76	824 55
SWISS FRANC (995500568)	01/23/2015	01/27/2015	1,007 28	1,121 78	1,149 47	(27 69)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	1,682 29	1,873 52	1,919 77	(46 25)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	36,438 58	40,580 65	41,582 32	(1,001 67)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	38,340 35	42,698 60	43,752 54	(1,053 94)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	51,901 31	57,801 07	59,227 79	(1,426 72)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	78,075 16	86,950 16	89,096 38	(2,146 22)
SWISS FRANC (995500568)	01/23/2015	01/27/2015	81,426 59	90,682 56	92,920 91	(2,238 35)
UK POUND STERLING (995500501)	12/19/2014	01/27/2015	19 55	29 71	30 56	(0 85)
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	2,582 92	3,926 25	3,877 23	49 02
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	2,983 16	4,534 64	4,478 02	56 62
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	4,323 34	6,571 82	6,489 76	82 06
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	5,686 53	8,643 98	8,536 05	107 93

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	7,198 66	10,942 54	10,805 91	136 63
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	7,618 08	11,580 09	11,435 50	144 59
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	7,634 51	11,605 07	11,460 17	144 90
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	8,458 29	12,857 28	12,696 74	160 54
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	9,330 07	14,182 45	14,005 36	177 09
UK POUND STERLING (995500501)	12/19/2014	01/27/2015	9,618 56	14,620 98	15,037 66	(416 68)
UK POUND STERLING (995500501)	12/19/2014	01/27/2015	10,497 77	15,957 45	16,412 21	(454 76)
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	16,905 49	25,697 70	25,376 83	320 87
UK POUND STERLING (995500501)	12/19/2014	01/27/2015	32,874 41	49,971 73	51,395 85	(1,424 12)
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	34,637 04	52,651 07	51,993 66	657 41
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	35,630 28	54,160 88	53,484 62	676 26
UK POUND STERLING (995500501)	01/23/2015	01/27/2015	55,479 23	84,332 87	83,279 87	1,053 00
EURO (995502960)	01/23/2015	01/28/2015	3,040 21	3,438 24	3,418 11	20 13
EURO (995502960)	01/23/2015	01/28/2015	103,000 00	116,484 76	115,804 03	680 73
ISRAEL SHEKEL (995500998)	12/22/2014	01/28/2015	8,904 39	2,261 83	2,281 89	(20 06)
ISRAEL SHEKEL (995500998)	01/23/2015	01/28/2015	101,000 00	25,655 28	25,176 42	478 86
JAPANESE YEN (995500527)	12/19/2014	01/28/2015	273,643 00	2,325 58	2,276 94	48 64
JAPANESE YEN (995500527)	01/23/2015	01/28/2015	48,265,000 00	410,184 45	409,932 07	252 38
NEW ZEALAND DOLLAR (995500949)	01/23/2015	01/28/2015	44,895 30	33,456 88	33,545 77	(88 89)
SINGAPORE DOLLAR (995500683)	01/23/2015	01/28/2015	86,000 00	63,607 11	63,940 52	(333 41)
AUSTRALIAN DOLLAR (995500592)	01/23/2015	01/29/2015	116,000 00	89,963 80	91,958 77	(1,994 97)
DANISH KRONER (995500584)	01/23/2015	02/09/2015	18,470 86	2,813 42	2,789 78	23 64
DANISH KRONER (995500584)	02/05/2015	02/09/2015	53,296 83	8,118 01	8,218 22	(100 21)
DANISH KRONER (995500584)	02/05/2015	02/09/2015	239,643 10	36,501 71	36,952 30	(450 59)
EURO (995502960)	01/23/2015	02/09/2015	2,772 51	3,143 14	3,135 49	7 65

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
HONG KONG DOLLAR (995500774)	01/23/2015	02/09/2015	21,330 04	2,750 90	2,751 70	(0 80)
HONG KONG DOLLAR (995500774)	02/05/2015	02/09/2015	30,478 76	3,930 79	3,931 98	(1 19)
HONG KONG DOLLAR (995500774)	02/05/2015	02/09/2015	31,767 48	4,096 99	4,098 23	(1 24)
HONG KONG DOLLAR (995500774)	02/05/2015	02/09/2015	88,110 44	11,363 44	11,366 89	(3 45)
HONG KONG DOLLAR (995500774)	02/05/2015	02/09/2015	179,395 69	23,136 34	23,143 36	(7 02)
SWEDISH KRONA (995500709)	01/23/2015	02/09/2015	22,965 67	2,746 59	2,763 69	(17 10)
SWEDISH KRONA (995500709)	02/05/2015	02/09/2015	107,058 93	12,803 75	12,987 23	(183 48)
SWISS FRANC (995500568)	02/05/2015	02/09/2015	2,200 49	2,388 41	2,386 91	1 50
SWISS FRANC (995500568)	01/23/2015	02/09/2015	3,128 44	3,395 61	3,570 06	(174 45)
SWISS FRANC (995500568)	02/05/2015	02/09/2015	11,061 69	12,006 35	11,998 79	7 56
SWISS FRANC (995500568)	02/05/2015	02/09/2015	12,136 52	13,172 97	13,164 68	8 29
UK POUND STERLING (995500501)	01/23/2015	02/09/2015	597 75	910 59	897 28	13 31
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	758 74	1,155 84	1,163 98	(8 14)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	1,615 11	2,460 41	2,477 74	(17 33)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	1,707 72	2,601 49	2,619 81	(18 32)
UK POUND STERLING (995500501)	01/23/2015	02/09/2015	1,934 65	2,947 19	2,904 10	43 09
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	2,658 63	4,050 08	4,078 61	(28 53)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	2,852 73	4,345 76	4,376 37	(30 61)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	5,707 66	8,694 88	8,756 12	(61 24)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	6,851 88	10,437 95	10,511 47	(73 52)
UK POUND STERLING (995500501)	02/05/2015	02/09/2015	7,426 30	11,313 00	11,392 68	(79 68)
AUSTRALIAN DOLLAR (995500592)	01/23/2015	02/10/2015	4,317 64	3,355 37	3,348 55	6 82
AUSTRALIAN DOLLAR (995500592)	02/05/2015	02/10/2015	33,000 00	25,645 29	25,764 85	(119 56)
EURO (995502960)	02/05/2015	02/10/2015	591 60	669 28	670 69	(1 41)
EURO (995502960)	02/05/2015	02/10/2015	3,694 43	4,179 47	4,188 30	(8 83)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	02/05/2015	02/10/2015	20,000 00	22,625 80	22,952 24	(326 44)
JAPANESE YEN (995500527)	01/23/2015	02/10/2015	316,310 00	2,648 21	2,688 19	(39 98)
JAPANESE YEN (995500527)	02/05/2015	02/10/2015	11,021,000 00	92,269 91	93,772 62	(1,502 71)
SINGAPORE DOLLAR (995500683)	01/23/2015	02/10/2015	3,714 69	2,742 28	2,747 45	(5 17)
SINGAPORE DOLLAR (995500683)	01/23/2015	02/10/2015	15,824 47	11,682 03	11,704 06	(22 03)
SINGAPORE DOLLAR (995500683)	01/23/2015	02/10/2015	16,000 00	11,811 60	11,833 88	(22 28)
SINGAPORE DOLLAR (995500683)	02/05/2015	02/10/2015	16,000 00	11,901 24	11,811 60	89 64
AUSTRALIAN DOLLAR (995500592)	02/05/2015	02/27/2015	6 00	4 69	4 66	0 03
NEW ZEALAND DOLLAR (995500949)	01/23/2015	02/27/2015	9 00	6 82	6 73	0 09
SINGAPORE DOLLAR (995500683)	01/23/2015	02/27/2015	3 00	2 20	2 22	(0 02)
EURO (995502960)	02/05/2015	03/11/2015	1,048 46	1,109 79	1,186 11	(76 32)
EURO (995502960)	03/09/2015	03/20/2015	343 86	371 20	364 44	6 76
EURO (995502960)	02/05/2015	03/20/2015	1,491 92	1,610 52	1,687 79	(77 27)
AUSTRALIAN DOLLAR (995500592)	02/05/2015	03/31/2015	7 00	5 33	5 44	(0 11)
NEW ZEALAND DOLLAR (995500949)	01/23/2015	03/31/2015	10 00	7 49	7 47	0 02
SINGAPORE DOLLAR (995500683)	01/23/2015	03/31/2015	2 00	1 46	1 48	(0 02)
AUSTRALIAN DOLLAR (995500592)	02/05/2015	04/30/2015	7 00	5 54	5 44	0 10
NEW ZEALAND DOLLAR (995500949)	01/23/2015	04/30/2015	10 00	7 63	7 47	0 16
GLENCORE PLC CMN (9EQ2GPYI1)	02/05/2015	05/21/2015	0 00	87 84	85 38	2 46
EURO (995502960)	03/11/2015	05/22/2015	102 26	112 74	107 72	5 02
EURO (995502960)	03/09/2015	05/22/2015	131 80	145 31	139 69	5 62
EURO (995502960)	03/09/2015	05/22/2015	179 94	198 38	189 54	8 84
AUSTRALIAN DOLLAR (995500592)	02/05/2015	05/29/2015	7 00	5 36	5 44	(0 08)
NEW ZEALAND DOLLAR (995500949)	01/23/2015	05/29/2015	9 00	6 40	6 73	(0 33)
EURO (995502960)	03/11/2015	06/03/2015	42 16	47 52	44 41	3 11

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	03/11/2015	06/03/2015	904 04	1,018 86	952 27	66 59
EURO (995502960)	03/20/2015	06/03/2015	1,068 84	1,204 57	1,155 51	49 06
EURO (995502960)	03/20/2015	06/05/2015	81 43	90 51	88 03	2 48
EURO (995502960)	06/05/2015	06/08/2015	81 43	91 83	90 54	1 29
EURO (995502960)	06/04/2015	06/08/2015	184 92	207 12	207 89	(0 77)
EURO (995502960)	05/22/2015	06/08/2015	414 00	466 87	457 05	9 82
EURO (995502960)	05/13/2015	06/08/2015	587 89	662 97	664 55	(1 58)
EURO (995502960)	03/20/2015	06/08/2015	685 51	773 06	741 10	31 96
EURO (995502960)	06/03/2015	06/08/2015	904 04	1,019 49	1,017 08	2 41
EURO (995502960)	04/10/2015	06/08/2015	935 89	1,055 41	999 93	55 48
EURO (995502960)	06/03/2015	06/08/2015	1,111 00	1,252 89	1,249 92	2 97
EURO (995502960)	06/04/2015	06/08/2015	1,470 59	1,658 40	1,653 24	5 16
EURO (995502960)	05/28/2015	06/08/2015	1,785 85	2,013 92	1,956 36	57 56
EURO (995502960)	04/08/2015	06/08/2015	2,225 97	2,510 25	2,352 74	157 51
EURO (995502960)	06/04/2015	06/08/2015	2,914 85	3,287 11	3,276 88	10 23
EURO (995502960)	06/04/2015	06/08/2015	2,965 28	3,343 98	3,333 57	10 41
EURO (995502960)	06/04/2015	06/08/2015	4,520 87	5,098 23	5,082 36	15 87
EURO (995502960)	06/04/2015	06/08/2015	4,571 45	5,155 27	5,139 22	16 05
EURO (995502960)	04/23/2015	06/08/2015	5,027 62	5,669 70	5,519 47	150 23
EURO (995502960)	06/04/2015	06/08/2015	5,849 10	6,596 09	6,575 56	20 53
EURO (995502960)	06/04/2015	06/08/2015	8,289 95	9,348 66	9,319 56	29 10
EURO (995502960)	06/04/2015	06/08/2015	8,744 43	9,861 18	9,830 49	30 69
EURO (995502960)	06/04/2015	06/08/2015	9,005 90	10,156 04	10,124 43	31 61
EURO (995502960)	06/04/2015	06/08/2015	11,562 53	13,039 18	12,998 59	40 59
EURO (995502960)	06/04/2015	06/08/2015	11,955 63	13,482 48	13,440 51	41 97

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	06/04/2015	06/08/2015	12,026 52	13,562 43	13,520 22	42 21
EURO (995502960)	06/04/2015	06/08/2015	14,366 86	16,201 65	16,151 22	50 43
EURO (995502960)	06/04/2015	06/08/2015	15,351 32	17,311 84	17,257 96	53 88
EURO (995502960)	06/04/2015	06/08/2015	15,808 98	17,827 95	17,772 46	55 49
EURO (995502960)	06/04/2015	06/08/2015	16,696 24	18,828 52	18,769 92	58 60
EURO (995502960)	06/04/2015	06/08/2015	17,317 70	19,529 34	19,468 55	60 79
EURO (995502960)	06/04/2015	06/08/2015	19,596 15	22,098 77	22,029 99	68 78
EURO (995502960)	06/04/2015	06/08/2015	24,296 27	27,399 15	27,313 87	85 28
EURO (995502960)	06/04/2015	06/08/2015	68,686 34	77,458 27	77,217 18	241 09
EURO (995502960)	06/04/2015	06/08/2015	72,391 92	81,637 09	81,382 99	254 10
HONG KONG DOLLAR (995500774)	02/05/2015	06/08/2015	22,247 63	2,869 94	2,870 11	(0 17)
ISRAEL SHEKEL (995500998)	01/23/2015	06/08/2015	12,833 37	3,337 16	3,259 84	77 32
ISRAEL SHEKEL (995500998)	06/04/2015	06/08/2015	130,004 37	33,806 01	33,909 18	(103 17)
ISRAEL SHEKEL (995500998)	06/04/2015	06/08/2015	212,115 51	55,157 98	55,326 31	(168 33)
NORWEGIAN KRONE (995500766)	06/04/2015	06/08/2015	11,997 30	1,533 61	1,548 22	(14 61)
NORWEGIAN KRONE (995500766)	06/04/2015	06/08/2015	12,716 22	1,625 51	1,641 00	(15 49)
NORWEGIAN KRONE (995500766)	06/04/2015	06/08/2015	35,756 66	4,570 75	4,614 30	(43 55)
SWEDISH KRONA (995500709)	02/05/2015	06/08/2015	23,941 07	2,881 60	2,904 27	(22 67)
SWEDISH KRONA (995500709)	06/04/2015	06/08/2015	408,710 06	49,193 26	49,382 58	(189 32)
SWISS FRANC (995500568)	02/05/2015	06/08/2015	3,601 30	3,875 70	3,906 39	(30 69)
SWISS FRANC (995500568)	06/04/2015	06/08/2015	12,057 30	12,976 00	12,923 15	52 85
SWISS FRANC (995500568)	06/04/2015	06/08/2015	19,239 37	20,705 31	20,620 98	84 33
UK POUND STERLING (995500501)	05/21/2015	06/08/2015	56 05	85 94	87 84	(1 90)
UK POUND STERLING (995500501)	04/02/2015	06/08/2015	2,080 50	3,189 99	3,084 13	105 86
UK POUND STERLING (995500501)	06/04/2015	06/08/2015	2,308 15	3,539 04	3,549 01	(9 97)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
UK POUND STERLING (995500501)	02/05/2015	06/08/2015	2,365 18	3,626 49	3,628 43	(1 94)
UK POUND STERLING (995500501)	04/01/2015	06/08/2015	9,815 58	15,050 04	14,553 76	496 28
UK POUND STERLING (995500501)	06/04/2015	06/08/2015	16,079 45	24,654 30	24,723 76	(69 46)
UK POUND STERLING (995500501)	06/04/2015	06/08/2015	40,323 88	61,827 80	62,002 00	(174 20)
DANISH KRONER (995500584)	02/05/2015	06/09/2015	19,060 07	2,881 60	2,939 01	(57 41)
EURO (995502960)	06/04/2015	06/09/2015	10,426 20	11,761 17	11,721 13	40 04
EURO (995502960)	06/04/2015	06/09/2015	50,000 00	56,402 00	56,210 65	191 35
JAPANESE YEN (995500527)	02/05/2015	06/09/2015	330,756 00	2,659 48	2,769 15	(109 67)
JAPANESE YEN (995500527)	06/04/2015	06/09/2015	6,979,000 00	56,115 42	56,124 15	(8 73)
NEW ZEALAND DOLLAR (995500949)	02/27/2015	06/09/2015	9 00	6 43	6 79	(0 36)
NEW ZEALAND DOLLAR (995500949)	03/31/2015	06/09/2015	10 00	7 14	7 49	(0 35)
NEW ZEALAND DOLLAR (995500949)	04/30/2015	06/09/2015	10 00	7 14	7 60	(0 46)
NEW ZEALAND DOLLAR (995500949)	01/23/2015	06/09/2015	4,066 70	2,904 97	3,038 64	(133 67)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	06/09/2015	45,000 00	32,144 85	32,032 35	112 50
SINGAPORE DOLLAR (995500683)	03/31/2015	06/09/2015	2 00	1 48	1 46	0 02
SINGAPORE DOLLAR (995500683)	02/27/2015	06/09/2015	3 00	2 22	2 21	0 01
SINGAPORE DOLLAR (995500683)	01/23/2015	06/09/2015	50,455 84	37,322 17	37,318 03	4 14
AUSTRALIAN DOLLAR (995500592)	02/27/2015	06/10/2015	6 00	4 65	4 68	(0 03)
AUSTRALIAN DOLLAR (995500592)	03/31/2015	06/10/2015	7 00	5 43	5 34	0 09
AUSTRALIAN DOLLAR (995500592)	04/30/2015	06/10/2015	7 00	5 43	5 59	(0 16)
AUSTRALIAN DOLLAR (995500592)	05/29/2015	06/10/2015	7 00	5 43	5 36	0 07
AUSTRALIAN DOLLAR (995500592)	05/25/2015	06/10/2015	1,698 88	1,318 03	1,300 24	17 79
AUSTRALIAN DOLLAR (995500592)	02/05/2015	06/10/2015	4,411 72	3,422 70	3,428 48	(5 78)
AUSTRALIAN DOLLAR (995500592)	05/28/2015	06/10/2015	21,361 52	16,572 70	16,349 04	223 66
AUSTRALIAN DOLLAR (995500592)	06/04/2015	06/10/2015	117,000 00	90,770 94	89,886 42	884 52

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
DANISH KRONER (995500584)	06/04/2015	06/10/2015	98,000 00	14,769 59	14,859 42	(89 83)
DANISH KRONER (995500584)	06/04/2015	06/10/2015	98,000 00	14,859 42	14,816 17	43 25
HONG KONG DOLLAR (995500774)	06/04/2015	06/10/2015	175,957 42	22,696 57	22,698 47	(1 90)
HONG KONG DOLLAR (995500774)	06/04/2015	06/10/2015	208,042 58	26,835 20	26,837 45	(2 25)
HONG KONG DOLLAR (995500774)	06/04/2015	06/10/2015	384,000 00	49,535 19	49,531 77	3 42
JAPANESE YEN (995500527)	06/04/2015	06/10/2015	2,176 00	17 74	17 50	0 24
EURO (995502960)	06/04/2015	06/16/2015	502 50	564 56	566 84	(2 28)
AUSTRALIAN DOLLAR (995500592)	06/04/2015	06/30/2015	19 00	14 66	14 74	(0 08)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	06/30/2015	10 00	6 78	7 14	(0 36)
EURO (995502960)	06/04/2015	07/01/2015	863 40	957 94	973 95	(16 01)
EURO (995502960)	06/04/2015	07/01/2015	2,474 56	2,745 53	2,791 40	(45 87)
EURO (995502960)	06/04/2015	07/03/2015	174 04	193 17	196 32	(3 15)
EURO (995502960)	06/04/2015	07/08/2015	119 14	131 89	134 40	(2 51)
AUSTRALIAN DOLLAR (995500592)	06/04/2015	07/31/2015	8 00	5 83	6 21	(0 38)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	07/31/2015	9 00	5 93	6 43	(0 50)
SINGAPORE DOLLAR (995500683)	06/04/2015	07/31/2015	5 00	3 65	3 70	(0 05)
EURO (995502960)	06/04/2015	08/28/2015	167 15	187 80	188 55	(0 75)
AUSTRALIAN DOLLAR (995500592)	06/04/2015	08/31/2015	7 00	4 99	5 43	(0 44)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	08/31/2015	8 00	5 07	5 72	(0 65)
EURO (995502960)	06/04/2015	09/09/2015	1,111 00	1,239 32	1,253 25	(13 93)
EURO (995502960)	06/16/2015	09/21/2015	320 34	358 46	360 06	(1 60)
EURO (995502960)	06/04/2015	09/21/2015	1,499 13	1,677 53	1,691 08	(13 55)
AUSTRALIAN DOLLAR (995500592)	06/04/2015	09/29/2015	12 72	8 88	9 87	(0 99)
AUSTRALIAN DOLLAR (995500592)	06/04/2015	09/30/2015	6 00	4 21	4 66	(0 45)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	09/30/2015	7 00	4 48	5 00	(0 52)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
AUSTRALIAN DOLLAR (995500592)	06/04/2015	10/02/2015	176 38	124 06	136 84	(12 78)
EURO (995502960)	06/29/2015	10/21/2015	33 75	38 34	37 41	0 93
EURO (995502960)	06/16/2015	10/21/2015	182 16	206 94	204 75	2 19
EURO (995502960)	07/01/2015	10/21/2015	647 49	735 55	715 32	20 23
AUSTRALIAN DOLLAR (995500592)	06/04/2015	10/30/2015	7 00	4 99	5 43	(0 44)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	10/30/2015	6 00	4 06	4 29	(0 23)
EURO (995502960)	07/03/2015	11/23/2015	3 83	4 07	4 25	(0 18)
EURO (995502960)	07/08/2015	11/23/2015	119 14	126 57	131 77	(5 20)
EURO (995502960)	08/28/2015	11/23/2015	167 15	177 57	186 92	(9 35)
EURO (995502960)	07/03/2015	11/23/2015	174 04	184 89	193 27	(8 38)
EURO (995502960)	07/01/2015	11/23/2015	215 91	229 37	238 53	(9 16)
EURO (995502960)	10/26/2015	11/23/2015	241 39	256 44	264 91	(8 47)
EURO (995502960)	07/01/2015	11/23/2015	422 02	448 34	466 23	(17 89)
EURO (995502960)	09/15/2015	11/23/2015	558 60	593 44	634 13	(40 69)
EURO (995502960)	11/19/2015	11/23/2015	846 74	899 54	909 14	(9 60)
EURO (995502960)	10/21/2015	11/23/2015	863 40	917 24	978 85	(61 61)
EURO (995502960)	09/09/2015	11/23/2015	1,111 00	1,180 28	1,243 82	(63 54)
EURO (995502960)	09/21/2015	11/23/2015	1,819 47	1,932 93	2,035 93	(103 00)
EURO (995502960)	10/12/2015	11/23/2015	1,938 02	2,058 88	2,206 40	(147 52)
EURO (995502960)	11/10/2015	11/23/2015	2,033 93	2,160 76	2,183 83	(23 07)
EURO (995502960)	07/01/2015	11/23/2015	2,052 54	2,180 53	2,267 56	(87 03)
EURO (995502960)	11/19/2015	11/23/2015	2,286 60	2,429 19	2,455 12	(25 93)
EURO (995502960)	11/19/2015	11/23/2015	7,490 08	7,957 16	8,042 10	(84 94)
EURO (995502960)	11/19/2015	11/23/2015	9,644 13	10,245 54	10,354 90	(109 36)
EURO (995502960)	11/19/2015	11/23/2015	27,276 14	28,977 08	29,286 39	(309 31)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	11/19/2015	11/23/2015	47,448 58	50,407 47	50,945 54	(538 07)
EURO (995502960)	11/19/2015	11/23/2015	53,770 95	57,124 11	57,733 87	(609 76)
EURO (995502960)	11/19/2015	11/23/2015	53,952 50	57,316 98	57,928 80	(611 82)
EURO (995502960)	11/19/2015	11/23/2015	57,242 86	60,812 53	61,461 66	(649 13)
EURO (995502960)	11/19/2015	11/23/2015	61,536 25	65,373 65	66,071 47	(697 82)
EURO (995502960)	11/19/2015	11/23/2015	85,682 33	91,025 48	91,997 12	(971 64)
EURO (995502960)	11/19/2015	11/23/2015	108,618 03	115,391 45	116,623 18	(1,231 73)
HONG KONG DOLLAR (995500774)	06/04/2015	11/23/2015	24,574 97	3,170 93	3,170 17	0 76
NORWEGIAN KRONE (995500766)	06/04/2015	11/23/2015	24,529 82	2,830 71	3,165 51	(334 80)
SWEDISH KRONA (995500709)	06/04/2015	11/23/2015	28,289 94	3,241 00	3,418 15	(177 15)
SWEDISH KRONA (995500709)	11/19/2015	11/23/2015	248,490 77	28,468 01	28,681 17	(213 16)
SWEDISH KRONA (995500709)	11/19/2015	11/23/2015	463,556 27	53,106 69	53,504 34	(397 65)
SWISS FRANC (995500568)	06/04/2015	11/23/2015	2,703 33	2,652 17	2,897 46	(245 29)
SWISS FRANC (995500568)	11/19/2015	11/23/2015	7,798 83	7,651 24	7,701 03	(49 79)
SWISS FRANC (995500568)	11/19/2015	11/23/2015	7,975 78	7,824 84	7,875 76	(50 92)
SWISS FRANC (995500568)	11/19/2015	11/23/2015	40,657 11	39,887 68	40,147 24	(259 56)
SWISS FRANC (995500568)	11/19/2015	11/23/2015	75,343 18	73,917 32	74,398 33	(481 01)
UK POUND STERLING (995500501)	06/04/2015	11/23/2015	188 01	284 20	289 08	(4 88)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	327 55	495 13	500 89	(5 76)
UK POUND STERLING (995500501)	06/04/2015	11/23/2015	2,100 51	3,175 17	3,229 74	(54 57)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	5,330 26	8,057 33	8,151 04	(93 71)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	17,496 34	26,447 82	26,755 41	(307 59)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	40,009 56	60,479 25	61,182 62	(703 37)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	51,381 82	77,669 79	78,573 08	(903 29)
UK POUND STERLING (995500501)	11/19/2015	11/23/2015	99,932 73	151,060 31	152,817 13	(1,756 82)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
AUSTRALIAN DOLLAR (995500592)	09/30/2015	11/24/2015	6 00	4 35	4 21	0 14
AUSTRALIAN DOLLAR (995500592)	08/31/2015	11/24/2015	7 00	5 08	5 01	0 07
AUSTRALIAN DOLLAR (995500592)	10/30/2015	11/24/2015	7 00	5 08	5 00	0 08
AUSTRALIAN DOLLAR (995500592)	07/31/2015	11/24/2015	8 00	5 79	5 86	(0 07)
AUSTRALIAN DOLLAR (995500592)	06/30/2015	11/24/2015	19 00	13 77	14 61	(0 84)
AUSTRALIAN DOLLAR (995500592)	10/02/2015	11/24/2015	176 38	127 81	124 06	3 75
AUSTRALIAN DOLLAR (995500592)	08/27/2015	11/24/2015	1,940 46	1,406 17	1,390 90	15 27
AUSTRALIAN DOLLAR (995500592)	06/04/2015	11/24/2015	4,671 57	3,385 30	3,624 30	(239 00)
AUSTRALIAN DOLLAR (995500592)	11/19/2015	11/24/2015	274,000 00	198,556 84	197,077 24	1,479 60
EURO (995502960)	11/19/2015	11/24/2015	3,204 81	3,415 04	3,441 00	(25 96)
EURO (995502960)	11/19/2015	11/24/2015	88,000 00	93,772 80	94,486 66	(713 86)
SINGAPORE DOLLAR (995500683)	07/31/2015	11/24/2015	5 00	3 54	3 65	(0 11)
SINGAPORE DOLLAR (995500683)	06/04/2015	11/24/2015	3,396 01	2,407 41	2,512 03	(104 62)
SINGAPORE DOLLAR (995500683)	11/19/2015	11/24/2015	110,000 00	77,978 24	77,848 05	130 19
AUSTRALIAN DOLLAR (995500592)	11/20/2015	11/25/2015	845 00	611 40	612 84	(1 44)
AUSTRALIAN DOLLAR (995500592)	11/19/2015	11/25/2015	845 00	612 84	612 34	0 50
DANISH KRONER (995500584)	06/04/2015	11/25/2015	0 45	0 06	0 07	(0 01)
DANISH KRONER (995500584)	06/04/2015	11/25/2015	207,038 55	29,461 29	31,301 22	(1,839 93)
DANISH KRONER (995500584)	11/19/2015	11/25/2015	277,403 45	39,474 11	39,505 39	(31 28)
DANISH KRONER (995500584)	11/19/2015	11/25/2015	484,442 00	69,712 87	68,935 40	777 47
EURO (995502960)	11/19/2015	11/25/2015	3,672 00	3,898 15	3,912 88	(14 73)
EURO (995502960)	11/19/2015	11/25/2015	3,672 00	3,942 72	3,898 16	44 56
ISRAEL SHEKEL (995500998)	06/04/2015	11/25/2015	11,880 12	3,063 07	3,098 70	(35 63)
ISRAEL SHEKEL (995500998)	11/19/2015	11/25/2015	96,124 08	24,783 83	24,724 86	58 97
ISRAEL SHEKEL (995500998)	11/19/2015	11/25/2015	132,701 80	34,214 73	34,133 32	81 41

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
ISRAEL SHEKEL (995500998)	11/19/2015	11/25/2015	240,706 00	62,109 18	62,061 62	47 56
JAPANESE YEN (995500527)	11/19/2015	11/25/2015	34,298 00	279 41	279 09	0 32
JAPANESE YEN (995500527)	06/04/2015	11/25/2015	50,708 00	413 09	407 72	5 37
JAPANESE YEN (995500527)	06/04/2015	11/25/2015	337,402 00	2,748 64	2,712 92	35 72
JAPANESE YEN (995500527)	11/19/2015	11/25/2015	62,712,358 00	510,884 34	510,524 07	360 27
NORWEGIAN KRONE (995500766)	11/19/2015	11/25/2015	1 60	0 18	0 19	(0 01)
NORWEGIAN KRONE (995500766)	11/19/2015	11/25/2015	170,969 00	19,753 49	19,729 59	23 90
NORWEGIAN KRONE (995500766)	11/19/2015	11/25/2015	170,969 00	19,874 59	19,753 49	121 10
SINGAPORE DOLLAR (995500683)	11/19/2015	11/25/2015	1,941 00	1,373 55	1,382 04	(8 49)
SINGAPORE DOLLAR (995500683)	11/19/2015	11/25/2015	1,941 00	1,382 04	1,375 96	6 08
SWISS FRANC (995500568)	11/19/2015	11/25/2015	1 10	1 08	1 09	(0 01)
SWISS FRANC (995500568)	11/19/2015	11/25/2015	4,224 00	4,134 09	4,171 03	(36 94)
SWISS FRANC (995500568)	11/19/2015	11/25/2015	4,224 00	4,171 25	4,134 08	37 17
UK POUND STERLING (995500501)	11/19/2015	11/25/2015	6 74	10 20	10 31	(0 11)
UK POUND STERLING (995500501)	11/19/2015	11/25/2015	2,515 00	3,804 32	3,845 94	(41 62)
UK POUND STERLING (995500501)	11/19/2015	11/25/2015	2,515 00	3,845 88	3,804 31	41 57
UK POUND STERLING (995500501)	11/19/2015	11/25/2015	2,515 00	3,845 88	3,804 31	41 57
AUSTRALIAN DOLLAR (995500592)	11/19/2015	11/30/2015	7 00	5 06	5 07	(0 01)
NEW ZEALAND DOLLAR (995500949)	06/04/2015	11/30/2015	7 00	4 61	5 00	(0 39)
EURO (995502960)	11/19/2015	12/09/2015	3 83	4 20	4 08	0 12
EURO (995502960)	11/30/2015	12/09/2015	1,107 17	1,215 12	1,214 84	0 28
EURO (995502960)	11/30/2015	12/10/2015	173 21	189 57	190 06	(0 49)
EURO (995502960)	11/30/2015	12/18/2015	92 56	100 39	101 56	(1 17)
AUSTRALIAN DOLLAR (995500592)	11/19/2015	12/31/2015	6 00	4 37	4 35	0 02
NEW ZEALAND DOLLAR (995500949)	06/04/2015	12/31/2015	6 00	4 10	4 29	(0 19)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
EURO (995502960)	12/18/2015	01/04/2016	92 56	100 22	100 57	(0 35)
EURO (995502960)	12/10/2015	01/04/2016	173 21	187 53	189 43	(1 90)
EURO (995502960)	12/09/2015	01/04/2016	1,111 00	1,202 85	1,224 93	(22 08)
EURO (995502960)	12/30/2015	01/04/2016	2,278 82	2,491 09	2,467 23	23 86
EURO (995502960)	11/30/2015	01/04/2016	3,000 00	3,248 04	3,170 06	77 98
EURO (995502960)	11/30/2015	01/04/2016	4,006 80	4,338 08	4,396 46	(58 38)
EURO (995502960)	12/30/2015	01/04/2016	5,473 18	5,983 01	5,925 70	57 31
SWISS FRANC (995500568)	11/30/2015	01/04/2016	1,111 23	1,108 82	1,090 52	18 30
SWISS FRANC (995500568)	12/30/2015	01/04/2016	4,682 85	4,746 55	4,672 71	73 84
SWISS FRANC (995500568)	12/30/2015	01/04/2016	9,869 78	10,004 05	9,848 41	155 64
SWISS FRANC (995500568)	12/30/2015	01/04/2016	15,693 35	15,906 84	15,659 37	247 47
UK POUND STERLING (995500501)	12/10/2015	01/04/2016	1,138 04	1,674 20	1,723 08	(48 88)
UK POUND STERLING (995500501)	12/02/2015	01/04/2016	3,000 00	4,413 39	4,484 85	(71 46)
UK POUND STERLING (995500501)	12/10/2015	01/04/2016	7,655 44	11,262 15	11,590 95	(328 80)
UK POUND STERLING (995500501)	12/10/2015	01/04/2016	10,130 02	14,902 58	15,337 66	(435 08)
UK POUND STERLING (995500501)	12/30/2015	01/04/2016	13,428 85	19,755 58	19,903 43	(147 85)
UK POUND STERLING (995500501)	12/30/2015	01/04/2016	36,827 15	54,177 53	54,583 00	(405 47)
AUSTRALIAN DOLLAR (995500592)	12/31/2015	01/05/2016	6 00	4 29	4 38	(0 09)
AUSTRALIAN DOLLAR (995500592)	11/30/2015	01/05/2016	7 00	5 01	5 07	(0 06)
AUSTRALIAN DOLLAR (995500592)	12/07/2015	01/05/2016	12 80	9 15	9 33	(0 18)
AUSTRALIAN DOLLAR (995500592)	11/23/2015	01/05/2016	21 20	15 16	15 32	(0 16)
AUSTRALIAN DOLLAR (995500592)	11/19/2015	01/05/2016	6,245 72	4,466 00	4,526 02	(60 02)
EURO (995502960)	12/30/2015	01/05/2016	2,340 54	2,514 73	2,534 06	(19 33)
EURO (995502960)	12/30/2015	01/05/2016	3,743 21	4,021 78	4,052 70	(30 92)
HONG KONG DOLLAR (995500774)	12/30/2015	01/05/2016	979 00	126 30	126 32	(0 02)

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ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
HONG KONG DOLLAR (995500774)	11/19/2015	01/05/2016	25,738 24	3,320 40	3,321 02	(0 62)
JAPANESE YEN (995500527)	11/19/2015	01/05/2016	3,679 00	30 52	29 97	0 55
NEW ZEALAND DOLLAR (995500949)	06/04/2015	01/05/2016	3,046 00	2,084 37	2,175 85	(91 48)
SWEDISH KRONA (995500709)	11/19/2015	01/05/2016	28,952 96	3,438 93	3,341 79	97 14
SWEDISH KRONA (995500709)	12/30/2015	01/05/2016	79,119 04	9,397 49	9,195 32	202 17
UK POUND STERLING (995500501)	12/30/2015	01/05/2016	10,502 96	15,451 22	15,401 54	49 68
Net Ordinary Gains (Losses)				**6,157,065.45**	**6,171,299.83**	**(14,234.38)**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(292 232 33)	Net Covered Long Term Gains (Losses)	22 520 93	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	(10 024 23)	Net NonCovered Long Term Gains (Losses)	(2 779 07)		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(302,256 56)**	**Total Long-Term Gains (Losses)**	**19,741 86**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
3M COMPANY CMN (88579Y101)	12/18/2014	01/13/2015	110 00	17,982 53	0 00	18,170 44	(187 91)
3M COMPANY CMN (88579Y101) Disallowed Loss							136 66
ABBOTT LABORATORIES CMN (002824100)	12/18/2014	01/13/2015	1,340 00	60,827 95	0 00	61,337 44	(509 49)
ABBVIE INC CMN (00287Y109)	12/18/2014	01/13/2015	10 00	656 45	0 00	679 09	(22 64)
ABBVIE INC CMN (00287Y109) Disallowed Loss							22 64
ABBVIE INC CMN (00287Y109)	09/15/2014	01/13/2015	50 00	3,282 27	0 00	2,895 43	386 84
ABBVIE INC CMN (00287Y109)	11/18/2014	01/13/2015	120 00	7,877 44	0 00	7,867 38	10 06
ABBVIE INC CMN (00287Y109)	09/11/2014	01/13/2015	370 00	24,288 79	0 00	21,380 42	2,908 37
ACCENTURE PLC CMN (G1151C101)	09/11/2014	01/13/2015	100 00	9,069 35	0 00	8,147 77	921 58
ADOBE SYSTEMS INC CMN (00724F101)	12/18/2014	01/13/2015	10 00	727 36	0 00	748 52	(21 16)
AETNA INC CMN (00817Y108)	12/18/2014	01/13/2015	180 00	16,526 77	0 00	16,213 24	313 53
AFLAC INCORPORATED CMN (001055102)	12/18/2014	01/13/2015	50 00	2,945 34	0 00	3,015 58	(70 24)
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	09/11/2014	01/13/2015	220 00	31,674 17	0 00	28,249 99	3,424 18
ALBEMARLE CORP CMN (012653101)	01/13/2015	01/13/2015	0 41	21 43	0 00	0 00	21 43
ALEXION PHARMACEUTICALS INC CMN (015351109)	09/11/2014	01/13/2015	10 00	1,846 45	0 00	1,669 90	176 55
ALTRIA GROUP, INC CMN (02209S103)	12/18/2014	01/13/2015	220 00	11,325 90	0 00	11,276 94	48 96

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ALTRIA GROUP, INC CMN (02209S103)	11/18/2014	01/13/2015	1,210 00	62,292 45	0 00	59,573 03	2,719 42
AMAZON COM INC CMN (023135106)	09/11/2014	01/13/2015	20 00	5,953 64	0 00	6,611 21	(657 57)
AMAZON COM INC CMN (023135106) Disallowed Loss							657 57
AMERICAN ELECTRIC POWER INC CMN (025537101)	12/18/2014	01/13/2015	280 00	17,508 23	0 00	16,796 14	712 09
AMERICAN EXPRESS CO CMN (025816109)	11/18/2014	01/13/2015	120 00	10,901 40	0 00	10,851 04	50 36
AMERICAN EXPRESS CO CMN (025816109)	09/11/2014	01/13/2015	170 00	15,443 64	0 00	15,021 85	421 79
AMERICAN INTL GROUP, INC CMN (026874784)	09/11/2014	01/13/2015	170 00	8,991 29	0 00	9,423 07	(431 78)
AMERICAN INTL GROUP, INC CMN (026874784) Disallowed Loss							76 20
AMERISOURCEBERGEN CORPORATION CMN (03073E105)	12/18/2014	01/13/2015	20 00	1,852 32	0 00	1,826 43	25 89
AT&T INC CMN (00206R102)	09/11/2014	01/13/2015	2,340 00	78,999 45	0 00	81,564 44	(2,564 99)
AT&T INC CMN (00206R102) Disallowed Loss							789 23
BANKUNITED INC CMN (06652K103)	12/18/2014	01/13/2015	210 00	5,745 95	0 00	5,994 81	(248 86)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	12/18/2014	01/13/2015	60 00	3,785 70	0 00	3,646 45	139 25
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	09/11/2014	01/13/2015	950 00	59,940 25	0 00	48,130 61	11,809 64
CA, INC CMN (12673P105)	12/18/2014	01/13/2015	220 00	6,994 02	0 00	6,717 64	276 38
CARDINAL HEALTH INC CMN (14149Y108)	12/18/2014	01/13/2015	170 00	14,286 44	0 00	14,006 69	279 75
CARDINAL HEALTH INC CMN (14149Y108)	09/11/2014	01/13/2015	220 00	18,488 34	0 00	16,557 40	1,930 94
CARNIVAL CORPORATION CMN (143658300)	12/18/2014	01/13/2015	230 00	10,731 21	0 00	10,245 36	485 85
CF INDUSTRIES HOLDINGS, INC CMN (125269100)	12/18/2014	01/13/2015	10 00	2,978 72	0 00	2,593 42	385 30
CHARLES SCHWAB CORPORATION CMN (808513105)	09/11/2014	01/13/2015	160 00	4,597 35	0 00	4,674 64	(77 29)
CISCO SYSTEMS, INC CMN (17275R102)	09/11/2014	01/13/2015	1,510 00	43,096 10	0 00	38,012 44	5,083 66
CME GROUP INC CMN CLASS A (12572Q105)	11/18/2014	01/13/2015	310 00	27,582 41	0 00	26,164 60	1,417 81
CME GROUP INC CMN CLASS A (12572Q105)	12/18/2014	01/13/2015	1,100 00	97,873 06	0 00	101,466 42	(3,593 36)
COCA-COLA ENTERPRISES, INC CMN (19122T109)	12/18/2014	01/13/2015	40 00	1,737 72	0 00	1,772 07	(34 35)
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	09/11/2014	01/13/2015	250 00	14,172 53	0 00	14,162 28	10 25

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	09/11/2014	01/13/2015	750 00	42,934 07	0 00	42,736 35	197 72
CONOCOPHILLIPS CMN (20825C104)	09/11/2014	01/13/2015	100 00	6,298 36	0 00	7,935 37	(1,637 01)
CONSOLIDATED EDISON INC CMN (209115104)	12/18/2014	01/13/2015	190 00	12,856 06	0 00	12,452 89	403 17
COVANTA HOLDING CORP CMN (22282E102)	11/18/2014	01/13/2015	410 00	8,865 27	0 00	9,905 21	(1,039 94)
COVANTA HOLDING CORP CMN (22282E102) Disallowed Loss							1,039 94
COVANTA HOLDING CORP CMN (22282E102)	12/18/2014	01/13/2015	740 00	16,000 74	0 00	16,102 59	(101 85)
COVANTA HOLDING CORP CMN (22282E102) Disallowed Loss							101 85
COVIDIEN PUBLIC LIMITED COMPAN CMN (G2554F113)	11/18/2014	01/13/2015	30 00	3,177 57	0 00	2,888 15	289 42
COVIDIEN PUBLIC LIMITED COMPAN CMN (G2554F113)	09/11/2014	01/13/2015	70 00	7,414 32	0 00	6,385 31	1,029 01
COVIDIEN PUBLIC LIMITED COMPAN CMN (G2554F113)	12/18/2014	01/13/2015	110 00	11,651 09	0 00	11,353 72	297 37
CUMMINS INC COMMON STOCK (231021106)	12/18/2014	01/13/2015	10 00	1,437 24	0 00	1,439 86	(2 62)
CUMMINS INC COMMON STOCK (231021106) Disallowed Loss							2 62
DARDEN RESTAURANTS INC CMN (237194105)	12/18/2014	01/13/2015	340 00	20,400 80	0 00	19,619 12	781 68
DARDEN RESTAURANTS INC CMN (237194105)	09/11/2014	01/13/2015	570 00	34,201 35	0 00	27,517 15	6,684 20
DEERE & COMPANY CMN (244199105)	12/18/2014	01/13/2015	40 00	3,437 11	0 00	3,582 06	(144 95)
DELTA AIR LINES, INC CMN (247361702)	12/18/2014	01/13/2015	50 00	2,354 66	0 00	2,337 28	17 38
DIAMOND OFFSHORE DRILLING, INC CMN (25271C102)	09/11/2014	01/13/2015	40 00	1,312 08	0 00	1,526 14	(214 06)
DOMTAR CORPORATION CMN CLASS (257559203)	09/11/2014	01/13/2015	590 00	22,814 67	0 00	21,877 32	937 35
DOW CHEMICAL CO CMN (260543103)	09/11/2014	01/13/2015	710 00	31,552 40	0 00	37,552 83	(6,000 43)
DOW CHEMICAL CO CMN (260543103) Disallowed Loss							6,000 43
DRESSER-RAND GROUP INC CMN (261608103)	12/18/2014	01/13/2015	50 00	4,073 33	0 00	4,043 58	29 75
DUKE ENERGY CORPORATION CMN (26441C204)	12/18/2014	01/13/2015	100 00	8,648 31	0 00	8,288 16	360 15
ELI LILLY & CO CMN (532457108)	12/18/2014	01/13/2015	230 00	16,161 60	0 00	16,666 26	(504 66)
ELI LILLY & CO CMN (532457108) Disallowed Loss							65 83
EMC CORPORATION MASS CMN (268648102)	11/18/2014	01/13/2015	760 00	22,355 57	0 00	23,091 54	(735 97)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ENTERGY CORPORATION CMN (29364G103)	12/18/2014	01/13/2015	110 00	9,728 44	0 00	9,757 18	(28 74)
ERIE INDEMNITY COMPANY CL-A CMN CLASS A (29530P102)	09/11/2014	01/13/2015	150 00	13,290 39	0 00	11,586 23	1,704 16
EXPEDIA, INC CMN (30212P303)	12/18/2014	01/13/2015	40 00	3,456 26	0 00	3,510 47	(54 21)
FIFTH THIRD BANCORP CMN (316773100)	09/11/2014	01/13/2015	1,190 00	22,545 58	0 00	24,393 22	(1,847 64)
FOOT LOCKER, INC CMN (344849104)	10/11/2014	01/13/2015	60 00	3,422 23	0 00	3,603 88	(181 65)
FRANKLIN RESOURCES INC CMN (354613101)	12/18/2014	01/13/2015	140 00	7,444 99	0 00	7,851 22	(406 23)
FREEPORT-MCMORAN INC CMN (35671D857)	09/11/2014	01/13/2015	930 00	20,483 72	0 00	32,150 66	(11,666 94)
FREEPORT-MCMORAN INC CMN (35671D857) Disallowed Loss							2,759 92
GAP INC CMN (364760108)	12/18/2014	01/13/2015	130 00	5,543 92	0 00	5,330 63	213 29
GAP INC CMN (364760108)	09/11/2014	01/13/2015	470 00	20,043 40	0 00	20,829 14	(785 74)
GENERAL DYNAMICS CORP CMN (369550108)	09/11/2014	01/13/2015	30 00	4,210 16	0 00	3,798 95	411 21
GENERAL MILLS INC CMN (370334104)	12/18/2014	01/13/2015	340 00	18,084 91	0 00	18,186 87	(101 96)
GENERAL MILLS INC CMN (370334104)	09/11/2014	01/13/2015	1,910 00	101,594 66	0 00	101,723 55	(128 89)
GOOGLE INC CMN CLASS A (38259P508)	09/11/2014	01/13/2015	10 00	5,050 40	0 00	5,905 95	(855 55)
GOOGLE INC CMN CLASS A (38259P508) Disallowed Loss							855 55
GOOGLE INC CMN CLASS C (38259P706)	09/11/2014	01/13/2015	10 00	5,019 36	0 00	5,812 47	(793 11)
GOOGLE INC CMN CLASS C (38259P706) Disallowed Loss							793 11
HARRIS CORP CMN (413875105)	12/18/2014	01/13/2015	70 00	4,883 26	0 00	5,002 94	(119 68)
HASBRO, INC CMN (418056107)	12/18/2014	01/13/2015	190 00	10,057 31	0 00	11,083 75	(1,026 44)
HOLLYFRONTIER CORP CMN (436106108)	11/18/2014	01/13/2015	40 00	1,362 94	0 00	1,727 78	(364 84)
HONEYWELL INTL INC CMN (438516106)	12/18/2014	01/13/2015	240 00	24,009 20	0 00	24,149 28	(140 08)
HONEYWELL INTL INC CMN (438516106) Disallowed Loss							35 02
ILLINOIS TOOL WORKS CMN (452308109)	09/11/2014	01/13/2015	510 00	48,082 41	0 00	45,176 00	2,906 41
INCYTE CORPORATION CMN (45337C102)	09/11/2014	01/13/2015	10 00	745 67	0 00	501 92	243 75
INTEL CORPORATION CMN (458140100)	10/11/2014	01/13/2015	70 00	2,602 14	0 00	2,623 69	(21 55)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
INTEL CORPORATION CMN (458140100) Disallowed Loss							21 55
INTL BUSINESS MACHINES CORP CMN (459200101)	09/11/2014	01/13/2015	80 00	12,656 34	0 00	15,336 69	(2,680 35)
INTL BUSINESS MACHINES CORP CMN (459200101) Disallowed Loss							2,680 35
JPMORGAN CHASE & CO CMN (46625H100)	11/18/2014	01/13/2015	630 00	37,526 00	0 00	38,017 92	(491 92)
JPMORGAN CHASE & CO CMN (46625H100)	09/11/2014	01/13/2015	880 00	52,417 27	0 00	52,560 12	(142 85)
JPMORGAN CHASE & CO CMN (46625H100) Disallowed Loss							14 61
KAR AUCTION SERVICES, INC CMN (48238T109)	12/18/2014	01/13/2015	30 00	1,044 99	0 00	1,048 85	(3 86)
KAR AUCTION SERVICES, INC CMN (48238T109) Disallowed Loss							3 86
KAR AUCTION SERVICES, INC CMN (48238T109)	09/11/2014	01/13/2015	600 00	20,899 81	0 00	18,349 14	2,550 67
KRAFT FOODS GROUP, INC CMN (50076Q106)	12/18/2014	01/13/2015	80 00	5,127 17	0 00	5,066 55	60 62
KRAFT FOODS GROUP, INC CMN (50076Q106)	09/11/2014	01/13/2015	1,340 00	85,880 17	0 00	78,224 51	7,655 66
L BRANDS, INC CMN (501797104)	12/18/2014	01/13/2015	90 00	7,764 66	0 00	7,604 24	160 42
LAMAR ADVERTISING COMPANY CMN CLASS A (512816109)	09/11/2014	01/13/2015	1,110 00	60,943 42	0 00	57,526 44	3,416 98
LANDSTAR SYSTEM INC CMN (515098101)	12/18/2014	01/13/2015	10 00	662 07	0 00	727 52	(65 45)
LAS VEGAS SANDS CORP CMN (517834107)	09/11/2014	01/13/2015	60 00	3,368 13	0 00	3,819 14	(451 01)
LAS VEGAS SANDS CORP CMN (517834107) Disallowed Loss							451 01
LEIDOS HLDGS INC CMN (525327102)	11/18/2014	01/13/2015	60 00	2,556 09	0 00	2,445 09	111 00
LEIDOS HLDGS INC CMN (525327102)	12/18/2014	01/13/2015	90 00	3,834 14	0 00	3,917 84	(83 70)
LEIDOS HLDGS INC CMN (525327102)	09/15/2014	01/13/2015	110 00	4,686 17	0 00	3,879 35	806 82
LEIDOS HLDGS INC CMN (525327102)	09/11/2014	01/13/2015	240 00	10,224 37	0 00	8,419 51	1,804 86
MASCO CORPORATION CMN (574599106)	12/18/2014	01/13/2015	250 00	6,416 50	0 00	6,267 88	148 62
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	11/18/2014	01/13/2015	20 00	1,695 16	0 00	1,669 52	25 64
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	12/18/2014	01/13/2015	40 00	3,390 32	0 00	3,475 59	(85 27)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	09/11/2014	01/13/2015	110 00	9,323 39	0 00	8,314 00	1,009 39
MAXIM INTEGRATED PRODUCTS INC CMN (57772K101)	12/18/2014	01/13/2015	230 00	7,676 77	0 00	7,170 96	505 81

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MEDTRONIC, INC CMN (585055106)	09/11/2014	01/13/2015	590 00	44,293 99	0 00	38,778 99	5,515 00
MICRON TECHNOLOGY, INC CMN (595112103)	12/18/2014	01/13/2015	90 00	2,878 68	0 00	3,099 94	(221 26)
MICRON TECHNOLOGY, INC CMN (595112103) Disallowed Loss							172 09
MONSANTO COMPANY CMN (61166W101)	09/11/2014	01/13/2015	60 00	7,199 09	0 00	6,818 09	381 00
NATIONAL OILWELL VARCO, INC COMMON STOCK CMN (637071101)	12/18/2014	01/13/2015	10 00	578 83	0 00	652 42	(73 59)
OCCIDENTAL PETROLEUM CORP CMN (674599105)	11/18/2014	01/13/2015	30 00	2,251 06	0 00	2,493 40	(242 34)
OMNICOM GROUP CMN (681919106)	12/18/2014	01/13/2015	360 00	27,068 20	0 00	27,734 95	(666 75)
ONEOK INC CMN (682680103)	09/11/2014	01/13/2015	10 00	412 99	0 00	693 22	(280 23)
ORACLE CORPORATION CMN (68389X105)	09/11/2014	01/13/2015	470 00	20,541 39	0 00	19,117 06	1,424 33
OUTFRONT MEDIA INC CMN (69007J106)	12/31/2014	01/13/2015	19 00	510 29	0 00	515 70	(5 41)
P G & E CORPORATION CMN (69331C108)	11/18/2014	01/13/2015	200 00	11,269 29	0 00	10,091 70	1,177 59
P G & E CORPORATION CMN (69331C108)	09/11/2014	01/13/2015	780 00	43,950 22	0 00	36,926 22	7,024 00
PENSKE AUTOMOTIVE GROUP, INC CMN (70959W103)	12/18/2014	01/13/2015	90 00	4,476 36	0 00	4,374 14	102 22
PENTAIR PLC CMN (G7S00T104)	12/18/2014	01/13/2015	30 00	1,967 61	0 00	1,951 55	16 06
PFIZER INC CMN (717081103)	12/18/2014	01/13/2015	670 00	22,232 51	0 00	21,420 30	812 21
PHILIP MORRIS INTL INC CMN (718172109)	09/11/2014	01/13/2015	970 00	81,387 87	0 00	81,973 83	(585 96)
PHILIP MORRIS INTL INC CMN (718172109) Disallowed Loss							585 96
PNC FINANCIAL SERVICES GROUP CMN (693475105)	09/11/2014	01/13/2015	450 00	39,079 60	0 00	38,581 34	498 26
PROASSURANCE CORP CMN (74267C106)	12/18/2014	01/13/2015	2,740 00	125,375 51	0 00	128,117 48	(2,741 97)
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	12/18/2014	01/13/2015	70 00	6,400 86	0 00	6,439 73	(38 87)
PROGRESSIVE CORPORATION (THE) CMN (743315103)	12/18/2014	01/13/2015	550 00	14,857 26	0 00	14,709 64	147 62
RANGE RESOURCES CORPORATION CMN (75281A109)	12/18/2014	01/13/2015	20 00	956 93	0 00	1,201 83	(244 90)
RAYTHEON CO CMN (755111507)	09/11/2014	01/13/2015	640 00	69,067 01	0 00	64,586 95	4,480 06
REPUBLIC SERVICES INC CMN (760759100)	09/11/2014	01/13/2015	540 00	21,920 92	0 00	21,162 76	758 16
ROCKWOOD HOLDINGS, INC CMN (774415103)	12/18/2014	01/13/2015	30 00	2,355 53	0 00	2,340 35	15 18

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ROYAL CARIBBEAN CRUISES LTD ISIN LR0008862868 (V7780T103)	09/11/2014	01/13/2015	110 00	9,278 94	0 00	7,432 87	1,846 07
SAFEWAY INC CMN (786514208)	09/15/2014	01/13/2015	70 00	2,465 94	0 00	2,412 14	53 80
SAFEWAY INC CMN (786514208)	12/18/2014	01/13/2015	300 00	10,568 31	0 00	10,488 45	79 86
SAFEWAY INC CMN (786514208)	09/11/2014	01/13/2015	380 00	13,386 52	0 00	13,144 97	241 55
ST JUDE MEDICAL INC CMN (790849103)	09/11/2014	01/13/2015	140 00	9,291 06	0 00	9,072 34	218 72
STAPLES, INC CMN (855030102)	12/18/2014	01/13/2015	320 00	5,526 34	0 00	5,640 87	(114 53)
STAPLES, INC CMN (855030102) Disallowed Loss							114 53
STAPLES, INC CMN (855030102)	09/11/2014	01/13/2015	820 00	14,161 26	0 00	10,239 59	3,921 67
SYSCO CORPORATION CMN (871829107)	11/18/2014	01/13/2015	20 00	826 41	0 00	775 83	50 58
SYSCO CORPORATION CMN (871829107)	09/15/2014	01/13/2015	120 00	4,958 46	0 00	4,534 46	424 00
SYSCO CORPORATION CMN (871829107)	12/18/2014	01/13/2015	370 00	15,288 58	0 00	15,070 66	217 92
SYSCO CORPORATION CMN (871829107)	09/11/2014	01/13/2015	1,220 00	50,411 00	0 00	46,668 17	3,742 83
TARGET CORPORATION CMN (87612E106)	12/18/2014	01/13/2015	80 00	6,207 74	0 00	5,968 19	239 55
TEXAS INSTRUMENTS INC CMN (882508104)	12/18/2014	01/13/2015	120 00	6,481 17	0 00	6,529 75	(48 58)
TEXAS INSTRUMENTS INC CMN (882508104) Disallowed Loss							44 53
THE WILLIAMS COMPANIES, INC CMN (969457100)	09/11/2014	01/13/2015	10 00	414 20	0 00	675 13	(260 93)
U S BANCORP CMN (902973304)	09/11/2014	01/13/2015	1,360 00	58,278 64	0 00	57,230 43	1,048 21
UNDER ARMOUR, INC CMN CLASS A (904311107)	10/11/2014	01/13/2015	30 00	2,030 29	0 00	2,147 89	(117 60)
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	12/18/2014	01/13/2015	210 00	23,379 65	0 00	23,274 94	104 71
UNITED TECHNOLOGIES CORP CMN (913017109)	10/11/2014	01/13/2015	170 00	19,798 08	0 00	19,985 05	(186 98)
UNITED TECHNOLOGIES CORP CMN (913017109) Disallowed Loss							22 00
VERIZON COMMUNICATIONS INC CMN (92343V104)	09/11/2014	01/13/2015	220 00	10,481 73	0 00	10,779 63	(297 90)
VERIZON COMMUNICATIONS INC CMN (92343V104) Disallowed Loss							297 90
VISA INC CMN CLASS A (92826C839)	09/11/2014	01/13/2015	20 00	5,277 81	0 00	4,299 50	978 31
WADDELL & REED FIN , INC CLASS A COMMON (930059100)	09/11/2014	01/13/2015	220 00	10,010 91	0 00	11,902 77	(1,891 86)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
WADDELL & REED FIN , INC CLASS A COMMON (930059100) Disallowed Loss							1,805 87
WALT DISNEY COMPANY (THE) CMN (254687106)	11/18/2014	01/13/2015	220 00	21,049 82	0 00	19,918 23	1,131 59
WESTERN DIGITAL CORPORATION CMN (958102105)	11/18/2014	01/13/2015	60 00	6,703 13	0 00	5,938 74	764 39
WESTERN DIGITAL CORPORATION CMN (958102105)	09/11/2014	01/13/2015	90 00	10,054 69	0 00	9,004 50	1,050 19
WHIRLPOOL CORP CMN (963320106)	12/18/2014	01/13/2015	10 00	2,034 93	0 00	1,905 02	129 91
WILLIAMS-SONOMA, INC CMN (969904101)	12/18/2014	01/13/2015	10 00	775 36	0 00	753 92	21 44
WINDSTREAM HOLDINGS INC CMN (97382A101)	12/18/2014	01/13/2015	210 00	1,779 62	0 00	1,835 42	(55 80)
WINDSTREAM HOLDINGS INC CMN (97382A101)	09/15/2014	01/13/2015	420 00	3,559 25	0 00	4,608 91	(1,049 66)
WINDSTREAM HOLDINGS INC CMN (97382A101)	11/18/2014	01/13/2015	1,870 00	15,847 15	0 00	18,239 80	(2,392 65)
WINDSTREAM HOLDINGS INC CMN (97382A101)	09/11/2014	01/13/2015	11,450 00	97,032 01	0 00	127,305 69	(30,273 68)
WINDSTREAM HOLDINGS INC CMN (97382A101) Disallowed Loss							7,905 53
XEROX CORPORATION CMN (984121103)	09/11/2014	01/13/2015	550 00	7,617 44	0 00	7,474 45	142 99
YAHOO INC CMN (984332106)	12/18/2014	01/13/2015	20 00	986 40	0 00	1,017 29	(30 89)
YAHOO INC CMN (984332106) Disallowed Loss							30 89
YAHOO INC CMN (984332106)	09/11/2014	01/13/2015	300 00	14,796 03	0 00	12,375 00	2,421 03
YUM BRANDS, INC CMN (988498101)	09/11/2014	01/13/2015	60 00	4,398 68	0 00	4,357 10	41 58
YUM BRANDS, INC CMN (988498101)	12/18/2014	01/13/2015	70 00	5,131 80	0 00	5,020 31	111 49
ALBEMARLE CORP CMN (012653101)	01/13/2015	01/22/2015	14 00	833 64	0 00	836 03	(2 39)
CA, INC CMN (12673P105)	12/18/2014	01/22/2015	920 00	28,093 86	0 00	28,091 93	1 93
CALIFORNIA RESOURCES CORP CMN (13057Q107)	11/18/2014	01/22/2015	8 00	31 41	0 00	60 02	(28 61)
CARDINAL HEALTH INC CMN (14149Y108)	09/11/2014	01/22/2015	40 00	3,356 62	0 00	3,010 44	346 18
CATERPILLAR INC (DELAWARE) CMN (149123101)	09/11/2014	01/22/2015	790 00	68,584 30	0 00	83,394 86	(14,810 56)
CATERPILLAR INC (DELAWARE) CMN (149123101) Disallowed Loss							2,062 23
CHARLES SCHWAB CORPORATION CMN (808513105)	09/11/2014	01/22/2015	10 00	276 46	0 00	292 17	(15 71)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CME GROUP INC CMN CLASS A (12572Q105)	09/11/2014	01/22/2015	70 00	6,199 58	0 00	5,427 12	772 46
CME GROUP INC CMN CLASS A (12572Q105)	11/18/2014	01/22/2015	90 00	7,970 89	0 00	7,596 17	374 72
COPA HOLDINGS, S A CMN CLASS A (P31076105)	11/18/2014	01/22/2015	20 00	2,246 10	0 00	2,233 79	12 31
COPA HOLDINGS, S A CMN CLASS A (P31076105)	12/14/2014	01/22/2015	30 00	3,369 14	0 00	3,542 07	(172 93)
CVS HEALTH CORP CMN (126650100)	12/18/2014	01/22/2015	260 00	26,071 57	0 00	24,825 69	1,245 88
DIAMOND OFFSHORE DRILLING, INC CMN (25271C102)	09/11/2014	01/22/2015	190 00	6,066 07	0 00	7,249 14	(1,183 07)
DOW CHEMICAL CO CMN (260543103)	09/11/2014	01/22/2015	60 00	2,721 38	0 00	3,173 48	(452 10)
DRESSER-RAND GROUP INC CMN (261608103)	12/18/2014	01/22/2015	30 00	2,440 37	0 00	2,426 15	14 22
GAMESTOP CORP CMN CLASS A (36467W109)	11/18/2014	01/22/2015	140 00	5,196 33	0 00	6,170 01	(973 68)
GAMESTOP CORP CMN CLASS A (36467W109) Disallowed Loss							973 68
HASBRO, INC CMN (418056107)	12/18/2014	01/22/2015	200 00	10,767 26	0 00	11,667 10	(899 84)
INCYTE CORPORATION CMN (45337C102)	09/11/2014	01/22/2015	10 00	776 06	0 00	501 92	274 14
LAMAR ADVERTISING COMPANY CMN CLASS A (512816109)	09/11/2014	01/22/2015	60 00	3,362 78	0 00	3,109 54	253 24
LAMAR ADVERTISING COMPANY CMN CLASS A (512816109)	09/15/2014	01/22/2015	80 00	4,483 70	0 00	4,082 87	400 83
LORILLARD, INC CMN (544147101)	01/13/2015	01/22/2015	570 00	37,674 73	0 00	36,781 48	893 25
LOWES COMPANIES INC CMN (548661107)	12/18/2014	01/22/2015	30 00	2,086 38	0 00	1,998 84	87 54
LOWES COMPANIES INC CMN (548661107)	09/11/2014	01/22/2015	150 00	10,431 90	0 00	7,951 64	2,480 26
MEDTRONIC, INC CMN (585055106)	01/22/2015	01/22/2015	20 00	1,539 00	0 00	1,509 65	29 35
NATIONAL OILWELL VARCO, INC COMMON STOCK CMN (637071101)	12/18/2014	01/22/2015	40 00	2,352 64	0 00	2,609 66	(257 02)
OCCIDENTAL PETROLEUM CORP CMN (674599105)	11/18/2014	01/22/2015	10 00	788 55	0 00	831 13	(42 58)
ONEOK INC CMN (682680103)	09/11/2014	01/22/2015	100 00	4,449 65	0 00	6,932 23	(2,482 58)
PANDORA MEDIA, INC CMN (698354107)	10/11/2014	01/22/2015	20 00	318 34	0 00	487 04	(168 70)
PENTAIR PLC CMN (G7S00T104)	12/18/2014	01/22/2015	40 00	2,652 24	0 00	2,602 06	50 18
PITNEY-BOWES INC CMN (724479100)	12/18/2014	01/22/2015	100 00	2,438 69	0 00	2,452 16	(13 47)
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	12/18/2014	01/22/2015	1,460 00	133,758 59	0 00	134,314 32	(555 73)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
RANGE RESOURCES CORPORATION CMN (75281A109)	12/18/2014	01/22/2015	50 00	2,451 31	0 00	3,004 58	(553 27)
REYNOLDS AMERICAN INC CMN (761713106)	01/13/2015	01/22/2015	1,330 00	92,017 33	0 00	88,580 93	3,436 40
SEAWORLD ENTERTAINMENT, INC CMN (81282V100)	10/07/2014	01/22/2015	60 00	1,015 62	0 00	1,278 08	(262 46)
ST JUDE MEDICAL INC CMN (790849103)	09/11/2014	01/22/2015	140 00	9,334 64	0 00	9,072 34	262 30
UNDER ARMOUR, INC CMN CLASS A (904311107)	10/11/2014	01/22/2015	10 00	694 15	0 00	715 97	(21 82)
VERIZON COMMUNICATIONS INC CMN (92343V104)	09/11/2014	01/22/2015	70 00	3,345 74	0 00	3,429 88	(84 14)
WADDELL & REED FIN , INC CLASS A COMMON (930059100)	09/11/2014	01/22/2015	20 00	880 13	0 00	1,082 07	(201 94)
WILLIAMS-SONOMA, INC CMN (969904101)	12/18/2014	01/22/2015	90 00	7,055 61	0 00	6,785 24	270 37
WINDSTREAM HOLDINGS INC CMN (97382A101)	09/11/2014	01/22/2015	2,990 00	24,749 17	0 00	34,038 43	(9,289 26)
YUM BRANDS, INC CMN (988498101)	12/18/2014	01/22/2015	200 00	14,757 17	0 00	14,343 73	413 44
COVIDIEN PUBLIC LIMITED COMPAN CMN (G2554F113)	09/11/2014	01/27/2015	320 00	34,730 55	0 00	29,190 00	5,540 55
MEDTRONIC PUBLIC LIMITED COMPA CMN (G5960L103)	01/27/2015	01/27/2015	0 37	70 37	0 00	0 00	70 37
MEDTRONIC, INC CMN (585055106)	09/15/2014	01/27/2015	30 00	2,308 50	0 00	1,948 86	359 64
MEDTRONIC, INC CMN (585055106)	09/11/2014	01/27/2015	290 00	22,315 50	0 00	19,060 86	3,254 64
SAFEWAY INC CMN (786514208)	01/22/2015	02/02/2015	500 00	17,991 85	0 00	17,646 26	345 59
3M COMPANY CMN (88579Y101)	12/27/2014	02/23/2015	80 00	13,503 90	0 00	13,408 06	95 84
3M COMPANY CMN (88579Y101)	12/18/2014	02/23/2015	130 00	21,943 83	0 00	21,474 16	469 67
3M COMPANY CMN (88579Y101)	11/18/2014	02/23/2015	310 00	52,327 60	0 00	49,415 25	2,912 35
ALEXION PHARMACEUTICALS INC CMN (015351109)	09/11/2014	02/23/2015	20 00	3,681 28	0 00	3,339 81	341 47
ALNYLAM PHARMACEUTICALS, INC CMN (02043Q107)	12/18/2014	02/23/2015	30 00	3,109 66	0 00	2,982 65	127 01
ALTRIA GROUP, INC CMN (02209S103)	01/22/2015	02/23/2015	420 00	23,316 12	0 00	22,958 25	357 87
AMERICAN INTL GROUP, INC CMN (026874784)	09/11/2014	02/23/2015	60 00	3,271 76	0 00	3,325 79	(54 03)
AMERIPRISE FINANCIAL, INC CMN (03076C106)	12/18/2014	02/23/2015	180 00	24,232 50	0 00	24,176 87	55 63
AMGEN INC CMN (031162100)	12/18/2014	02/23/2015	60 00	9,495 73	0 00	10,093 48	(597 75)
ARCHER DANIELS MIDLAND CO CMN (039483102)	01/22/2015	02/23/2015	190 00	9,167 27	0 00	9,135 68	31 59

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ARCHER DANIELS MIDLAND CO CMN (039483102)	01/13/2015	02/23/2015	210 00	10,132 25	0 00	10,257 73	(125 48)
ARCHER DANIELS MIDLAND CO CMN (039483102)	12/18/2014	02/23/2015	280 00	13,509 67	0 00	14,320 61	(810 94)
AVX CORPORATION NEW COMMON STOCK (002444107)	12/18/2014	02/23/2015	420 00	5,828 44	0 00	6,088 15	(259 71)
BB&T CORPORATION CMN (054937107)	01/22/2015	02/23/2015	30 00	1,139 00	0 00	1,107 38	31 62
BB&T CORPORATION CMN (054937107)	01/13/2015	02/23/2015	50 00	1,898 34	0 00	1,853 12	45 22
BB&T CORPORATION CMN (054937107)	10/11/2014	02/23/2015	220 00	8,352 70	0 00	8,551 69	(198 99)
BECTON DICKINSON & CO CMN (075887109)	01/22/2015	02/23/2015	110 00	16,162 39	0 00	15,968 98	193 41
BOEING COMPANY CMN (097023105)	12/18/2014	02/23/2015	60 00	9,280 73	0 00	7,539 97	1,740 76
BOEING COMPANY CMN (097023105)	01/22/2015	02/23/2015	120 00	18,561 45	0 00	16,277 10	2,284 35
BOEING COMPANY CMN (097023105)	09/11/2014	02/23/2015	300 00	46,403 62	0 00	38,292 93	8,110 69
BROADRIDGE FINANCIAL SOLUTIONS IN CMN (11133T103)	01/22/2015	02/23/2015	20 00	1,069 33	0 00	949 45	119 88
CA, INC CMN (12673P105)	12/18/2014	02/23/2015	850 00	27,673 61	0 00	25,954 50	1,719 11
CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM (12686C109)	01/22/2015	02/23/2015	30 00	594 27	0 00	601 28	(7 01)
CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM (12686C109)	01/13/2015	02/23/2015	70 00	1,386 62	0 00	1,398 01	(11 39)
CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM (12686C109)	12/18/2014	02/23/2015	560 00	11,093 00	0 00	11,349 02	(256 02)
CAMERON INTERNATIONAL CORP CMN (13342B105)	01/22/2015	02/23/2015	10 00	475 21	0 00	443 83	31 38
CAMERON INTERNATIONAL CORP CMN (13342B105)	12/18/2014	02/23/2015	70 00	3,326 46	0 00	3,341 91	(15 45)
CAPITAL ONE FINANCIAL CORP CMN (14040H105)	01/22/2015	02/23/2015	180 00	14,401 17	0 00	13,716 44	684 73
CAPITAL ONE FINANCIAL CORP CMN (14040H105)	12/18/2014	02/23/2015	440 00	35,202 87	0 00	36,139 10	(936 23)
CARNIVAL CORPORATION CMN (143658300)	11/18/2014	02/23/2015	550 00	23,932 58	0 00	22,968 94	963 64
CENTERPOINT ENERGY, INC CMN (15189T107)	01/22/2015	02/23/2015	140 00	3,034 50	0 00	3,204 95	(170 45)
CENTERPOINT ENERGY, INC CMN (15189T107)	12/18/2014	02/23/2015	1,980 00	42,916 50	0 00	45,534 66	(2,618 16)

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Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CENTURYLINK INC CMN (156700106)	01/22/2015	02/23/2015	730 00	26,740 57	0 00	28,741 93	(2,001 36)
CENTURYLINK INC CMN (156700106)	12/14/2014	02/23/2015	760 00	27,839 50	0 00	30,782 34	(2,942 84)
CENTURYLINK INC CMN (156700106)	01/13/2015	02/23/2015	2,800 00	102,566 59	0 00	109,986 24	(7,419 65)
CF INDUSTRIES HOLDINGS, INC CMN (125269100)	12/18/2014	02/23/2015	30 00	9,375 95	0 00	7,780 25	1,595 70
CHARLES SCHWAB CORPORATION CMN (808513105)	09/11/2014	02/23/2015	200 00	5,897 01	0 00	5,843 30	53 71
CINEMARK HOLDINGS, INC CMN (17243V102)	01/22/2015	02/23/2015	30 00	1,253 60	0 00	1,105 88	147 72
CONAGRA INC CMN (205887102)	12/18/2014	02/23/2015	260 00	8,977 68	0 00	9,508 59	(530 91)
CONAGRA INC CMN (205887102)	01/13/2015	02/23/2015	420 00	14,502 41	0 00	15,127 31	(624 90)
CONAGRA INC CMN (205887102)	01/22/2015	02/23/2015	430 00	14,847 71	0 00	15,984 18	(1,136 47)
CONSOLIDATED EDISON INC CMN (209115104)	12/18/2014	02/23/2015	10 00	642 00	0 00	655 42	(13 42)
CONTINENTAL RESOURCES, INC CMN (212015101)	01/13/2015	02/23/2015	10 00	464 67	0 00	345 78	118 89
CONTINENTAL RESOURCES, INC CMN (212015101)	01/22/2015	02/23/2015	40 00	1,858 67	0 00	1,703 30	155 37
CUMMINS INC COMMON STOCK (231021106)	12/27/2014	02/23/2015	10 00	1,414 54	0 00	1,475 95	(61 41)
CUMMINS INC COMMON STOCK (231021106)	01/22/2015	02/23/2015	20 00	2,829 08	0 00	2,946 65	(117 57)
CUMMINS INC COMMON STOCK (231021106)	09/11/2014	02/23/2015	50 00	7,072 70	0 00	6,998 83	73 87
CUMMINS INC COMMON STOCK (231021106)	12/18/2014	02/23/2015	160 00	22,632 62	0 00	23,037 74	(405 12)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	12/18/2014	02/23/2015	130 00	8,308 58	0 00	7,835 27	473 31
DIEBOLD INCORPORATED CMN (253651103)	01/13/2015	02/23/2015	200 00	7,267 36	0 00	6,469 18	798 18
DIEBOLD INCORPORATED CMN (253651103)	01/22/2015	02/23/2015	240 00	8,720 84	0 00	7,589 40	1,131 44
DIEBOLD INCORPORATED CMN (253651103)	12/18/2014	02/23/2015	450 00	16,351 57	0 00	15,805 58	545 99
DISCOVER FINANCIAL SERVICES CMN (254709108)	12/18/2014	02/23/2015	190 00	11,512 92	0 00	12,348 90	(835 98)
DUKE ENERGY CORPORATION CMN (26441C204)	01/22/2015	02/23/2015	130 00	10,298 94	0 00	11,522 23	(1,223 29)
DUKE ENERGY CORPORATION CMN (26441C204)	12/18/2014	02/23/2015	1,290 00	102,197 20	0 00	106,917 27	(4,720 07)
E I DU PONT DE NEMOURS AND CO CMN (263534109)	09/11/2014	02/23/2015	100 00	7,745 73	0 00	6,511 60	1,234 13
E I DU PONT DE NEMOURS AND CO CMN (263534109)	01/22/2015	02/23/2015	130 00	10,069 44	0 00	9,762 03	307 41

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Covered Short-Term Gains (Losses)							
E I DU PONT DE NEMOURS AND CO CMN (263534109)	12/18/2014	02/23/2015	1,090 00	84,428 42	0 00	78,739 98	5,688 44
EATON CORP PLC CMN (G29183103)	09/11/2014	02/23/2015	10 00	716 57	0 00	673 09	43 48
EATON CORP PLC CMN (G29183103)	01/22/2015	02/23/2015	200 00	14,331 23	0 00	13,536 49	794 74
EATON CORP PLC CMN (G29183103)	10/11/2014	02/23/2015	220 00	15,764 36	0 00	14,867 99	896 37
ELI LILLY & CO CMN (532457108)	12/27/2014	02/23/2015	30 00	2,133 48	0 00	2,239 71	(106 23)
ELI LILLY & CO CMN (532457108)	12/18/2014	02/23/2015	870 00	61,871 00	0 00	63,041 95	(1,170 95)
EMERSON ELECTRIC CO CMN (291011104)	10/11/2014	02/23/2015	620 00	36,415 33	0 00	38,855 25	(2,439 92)
EQT CORPORATION CMN (26884L109)	01/22/2015	02/23/2015	90 00	7,212 05	0 00	6,827 63	384 42
EQT CORPORATION CMN (26884L109)	12/18/2014	02/23/2015	130 00	10,417 40	0 00	10,724 11	(306 71)
FEDERATED INVESTORS, INC CMN CLASS B (314211103)	10/11/2014	02/23/2015	160 00	5,549 90	0 00	5,243 00	306 90
FIRST NIAGARA FINANCIAL GROUP, CMN (33582V108)	01/13/2015	02/23/2015	1,080 00	9,421 20	0 00	8,460 50	960 70
FIRST NIAGARA FINANCIAL GROUP, CMN (33582V108)	01/22/2015	02/23/2015	1,470 00	12,823 31	0 00	11,587 28	1,236 03
FIRST NIAGARA FINANCIAL GROUP, CMN (33582V108)	10/11/2014	02/23/2015	3,600 00	31,404 02	0 00	32,466 18	(1,062 16)
FORD MOTOR COMPANY CMN (345370860)	09/11/2014	02/23/2015	1,080 00	17,688 02	0 00	17,984 27	(296 25)
FREEPORT-MCMORAN INC CMN (35671D857)	09/11/2014	02/23/2015	70 00	1,439 34	0 00	2,419 94	(980 60)
FRONTIER COMMUNICATIONS CORPORATION CMN (35906A108)	01/22/2015	02/23/2015	1,150 00	9,369 45	0 00	7,880 38	1,489 07
FRONTIER COMMUNICATIONS CORPORATION CMN (35906A108)	01/13/2015	02/23/2015	4,260 00	34,707 70	0 00	29,019 98	5,687 72
GAMESTOP CORP CMN CLASS A (36467W109)	11/18/2014	02/23/2015	120 00	4,480 41	0 00	4,963 31	(482 90)
GANNETT CO INC CMN (364730101)	01/22/2015	02/23/2015	10 00	349 17	0 00	320 63	28 54
GANNETT CO INC CMN (364730101)	01/13/2015	02/23/2015	20 00	698 34	0 00	620 59	77 75
GENERAL ELECTRIC CO CMN (369604103)	09/11/2014	02/23/2015	420 00	10,563 64	0 00	10,923 15	(359 51)
GOLAR LNG LIMITED CMN (G9456A100)	01/13/2015	02/23/2015	10 00	305 27	0 00	312 11	(6 84)
GOLAR LNG LIMITED CMN (G9456A100)	01/22/2015	02/23/2015	50 00	1,526 34	0 00	1,506 13	20 21
GOOGLE INC CMN CLASS A (38259P508)	09/11/2014	02/23/2015	10 00	5,346 17	0 00	5,905 95	(559 78)
HARRIS CORP CMN (413875105)	12/18/2014	02/23/2015	190 00	14,819 25	0 00	13,579 40	1,239 85

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
HASBRO, INC CMN (418056107)	12/18/2014	02/23/2015	100 00	6,196 63	0 00	5,833 55	363 08
IAC/INTERACTIVECORP CMN (44919P508)	12/18/2014	02/23/2015	150 00	10,079 43	0 00	9,211 03	868 40
IAC/INTERACTIVECORP CMN (44919P508)	10/11/2014	02/23/2015	150 00	10,079 44	0 00	10,242 26	(162 83)
ILLUMINA, INC CMN (452327109)	11/18/2014	02/23/2015	10 00	2,008 64	0 00	1,854 32	154 32
INCYTE CORPORATION CMN (45337C102)	09/11/2014	02/23/2015	40 00	3,330 63	0 00	2,007 66	1,322 97
INTERNATIONAL PAPER CO CMN (460146103)	01/22/2015	02/23/2015	50 00	2,868 08	0 00	2,759 13	108 95
INTERNATIONAL PAPER CO CMN (460146103)	12/18/2014	02/23/2015	660 00	37,858 62	0 00	35,714 65	2,143 97
INTL BUSINESS MACHINES CORP CMN (459200101)	09/11/2014	02/23/2015	80 00	13,027 96	0 00	15,289 13	(2,261 17)
INTL BUSINESS MACHINES CORP CMN (459200101)	09/11/2014	02/23/2015	210 00	34,198 40	0 00	40,258 81	(6,060 41)
INTL BUSINESS MACHINES CORP CMN (459200101)	12/18/2014	02/23/2015	240 00	39,083 88	0 00	37,826 34	1,257 54
INTL BUSINESS MACHINES CORP CMN (459200101)	10/11/2014	02/23/2015	290 00	47,226 36	0 00	53,812 50	(6,586 14)
INVESCO LTD CMN (G491BT108)	09/11/2014	02/23/2015	310 00	12,314 89	0 00	12,617 47	(302 58)
INVESCO LTD CMN (G491BT108)	12/18/2014	02/23/2015	780 00	30,985 86	0 00	31,570 35	(584 49)
JOHNSON & JOHNSON CMN (478160104)	11/18/2014	02/23/2015	310 00	31,051 35	0 00	33,698 83	(2,647 48)
JOHNSON & JOHNSON CMN (478160104)	12/14/2014	02/23/2015	310 00	31,051 35	0 00	33,502 62	(2,451 27)
MAXIM INTEGRATED PRODUCTS INC CMN (57772K101)	12/18/2014	02/23/2015	780 00	26,877 83	0 00	24,318 92	2,558 91
MCGRAW-HILL COMPANIES INC CMN (580645109)	01/22/2015	02/23/2015	30 00	3,121 04	0 00	2,750 48	370 56
MCGRAW-HILL COMPANIES INC CMN (580645109)	01/13/2015	02/23/2015	230 00	23,928 00	0 00	20,175 03	3,752 97
MCKESSON CORPORATION CMN (58155Q103)	01/22/2015	02/23/2015	50 00	11,493 15	0 00	10,944 63	548 52
MEADWESTVACO CORPORATION CMN (583334107)	11/18/2014	02/23/2015	170 00	9,304 79	0 00	7,575 22	1,729 57
MEADWESTVACO CORPORATION CMN (583334107)	09/11/2014	02/23/2015	220 00	12,041 49	0 00	9,395 01	2,646 48
METLIFE, INC CMN (59156R108)	09/11/2014	02/23/2015	660 00	33,559 52	0 00	36,107 94	(2,548 42)
METLIFE, INC CMN (59156R108)	12/18/2014	02/23/2015	730 00	37,118 86	0 00	39,435 91	(2,317 05)
MICROCHIP TECHNOLOGY CMN (595017104)	01/13/2015	02/23/2015	40 00	2,023 63	0 00	1,788 44	235 19
MICROCHIP TECHNOLOGY CMN (595017104)	12/18/2014	02/23/2015	320 00	16,189 04	0 00	14,332 92	1,856 12

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MICROCHIP TECHNOLOGY CMN (595017104)	11/18/2014	02/23/2015	950 00	48,061 23	0 00	40,734 48	7,326 75
MOODYS CORP CMN (615369105)	01/22/2015	02/23/2015	40 00	3,869 83	0 00	3,774 50	95 33
MOODYS CORP CMN (615369105)	12/18/2014	02/23/2015	50 00	4,837 28	0 00	4,888 08	(50 80)
MOODYS CORP CMN (615369105)	01/13/2015	02/23/2015	200 00	19,349 14	0 00	18,921 20	427 94
MORGAN STANLEY CMN (617446448)	12/18/2014	02/23/2015	20 00	725 04	0 00	762 03	(36 99)
MORGAN STANLEY CMN (617446448)	09/11/2014	02/23/2015	760 00	27,551 69	0 00	26,392 00	1,159 69
NEWFIELD EXPLORATION CO CMN (651290108)	01/22/2015	02/23/2015	50 00	1,583 84	0 00	1,426 63	157 21
NEWMONT MINING CORPORATION CMN (651639106)	01/22/2015	02/23/2015	80 00	2,074 56	0 00	1,943 40	131 16
NORFOLK SOUTHERN CORPORATION CMN (655844108)	12/18/2014	02/23/2015	380 00	42,151 25	0 00	41,356 73	794 52
NU SKIN ENTERPRISES INC CMN CLASS A (67018T105)	01/22/2015	02/23/2015	10 00	548 86	0 00	450 63	98 23
NU SKIN ENTERPRISES INC CMN CLASS A (67018T105)	12/18/2014	02/23/2015	140 00	7,684 10	0 00	5,808 81	1,875 29
OASIS PETROLEUM INC CMN (674215108)	12/18/2014	02/23/2015	10 00	162 37	0 00	162 52	(0 15)
OASIS PETROLEUM INC CMN (674215108)	01/13/2015	02/23/2015	120 00	1,948 46	0 00	1,584 22	364 24
ONEOK INC CMN (682680103)	09/11/2014	02/23/2015	30 00	1,421 29	0 00	2,079 67	(658 38)
PACWEST BANCORP CMN (695263103)	12/18/2014	02/23/2015	30 00	1,366 99	0 00	1,381 23	(14 24)
PANDORA MEDIA, INC CMN (698354107)	10/11/2014	02/23/2015	100 00	1,489 40	0 00	2,435 20	(945 80)
PARKER-HANNIFIN CORP CMN (701094104)	12/18/2014	02/23/2015	20 00	2,461 10	0 00	2,532 63	(71 53)
PAYCHEX, INC CMN (704326107)	01/22/2015	02/23/2015	130 00	6,439 09	0 00	6,235 13	203 96
PAYCHEX, INC CMN (704326107)	12/18/2014	02/23/2015	1,700 00	84,203 53	0 00	81,086 10	3,117 43
PENTAIR PLC CMN (G7S00T104)	12/18/2014	02/23/2015	50 00	3,346 30	0 00	3,252 58	93 72
PEOPLES UNITED FINANCIAL INC CMN (712704105)	10/11/2014	02/23/2015	1,400 00	21,010 11	0 00	21,169 30	(159 19)
PFIZER INC CMN (717081103)	01/22/2015	02/23/2015	940 00	32,283 61	0 00	30,843 75	1,439 86
PFIZER INC CMN (717081103)	12/18/2014	02/23/2015	1,350 00	46,364 76	0 00	43,160 31	3,204 45
PITNEY-BOWES INC CMN (724479100)	12/18/2014	02/23/2015	90 00	2,082 33	0 00	2,206 94	(124 61)
PROGRESSIVE CORPORATION (THE) CMN (743315103)	01/22/2015	02/23/2015	370 00	9,827 17	0 00	9,876 23	(49 06)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PROGRESSIVE CORPORATION (THE) CMN (743315103)	12/18/2014	02/23/2015	3,280 00	87,116 50	0 00	87,722 95	(606 45)
PRUDENTIAL FINANCIAL INC CMN (744320102)	01/13/2015	02/23/2015	330 00	26,534 08	0 00	28,259 37	(1,725 29)
R R DONNELLEY & SONS CO CMN (257867101)	01/22/2015	02/23/2015	580 00	10,567 29	0 00	9,565 65	1,001 64
R R DONNELLEY & SONS CO CMN (257867101)	09/11/2014	02/23/2015	1,640 00	29,879 93	0 00	28,423 83	1,456 10
RANGE RESOURCES CORPORATION CMN (75281A109)	12/18/2014	02/23/2015	30 00	1,541 59	0 00	1,802 75	(261 16)
REGENERON PHARMACEUTICAL INC CMN (75886F107)	01/22/2015	02/23/2015	10 00	4,248 39	0 00	4,208 12	40 27
REGIONS FINANCIAL CORPORATION CMN (7591EP100)	01/22/2015	02/23/2015	20 00	190 94	0 00	183 85	7 09
REYNOLDS AMERICAN INC CMN (761713106)	01/13/2015	02/23/2015	300 00	22,417 83	0 00	19,980 66	2,437 17
ROCKWELL AUTOMATION INC CMN (773903109)	12/18/2014	02/23/2015	70 00	8,230 96	0 00	7,800 22	430 74
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	12/18/2014	02/23/2015	20 00	1,239 12	0 00	1,350 23	(111 11)
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	01/13/2015	02/23/2015	720 00	34,574 77	0 00	31,733 78	2,840 99
SPLUNK INC CMN (848637104)	09/11/2014	02/23/2015	10 00	685 07	0 00	604 82	80 25
SPLUNK INC CMN (848637104)	09/15/2014	02/23/2015	20 00	1,370 12	0 00	1,113 23	256 89
STARBUCKS CORP CMN (855244109)	12/18/2014	02/23/2015	350 00	32,736 49	0 00	27,968 90	4,767 59
TARGET CORPORATION CMN (87612E106)	01/22/2015	02/23/2015	20 00	1,533 70	0 00	1,515 45	18 25
TARGET CORPORATION CMN (87612E106)	12/18/2014	02/23/2015	720 00	55,213 05	0 00	53,713 74	1,499 31
TD AMERITRADE HOLDING CORP CMN (87236Y108)	01/13/2015	02/23/2015	90 00	3,234 31	0 00	3,117 14	117 17
TECO ENERGY INC CMN (872375100)	01/13/2015	02/23/2015	30 00	603 21	0 00	623 81	(20 60)
TECO ENERGY INC CMN (872375100)	01/22/2015	02/23/2015	450 00	9,048 21	0 00	9,698 63	(650 42)
TECO ENERGY INC CMN (872375100)	12/18/2014	02/23/2015	5,290 00	106,366 71	0 00	104,939 32	1,427 39
TESORO CORPORATION CMN (881609101)	12/18/2014	02/23/2015	10 00	915 86	0 00	713 72	202 14
TESORO CORPORATION CMN (881609101)	01/22/2015	02/23/2015	20 00	1,831 71	0 00	1,531 25	300 46
TEXAS INSTRUMENTS INC CMN (882508104)	12/27/2014	02/23/2015	110 00	6,403 88	0 00	6,091 51	312 37
TEXAS INSTRUMENTS INC CMN (882508104)	12/18/2014	02/23/2015	560 00	32,601 59	0 00	30,472 19	2,129 40
THE SOUTHERN CO CMN (842587107)	12/18/2014	02/23/2015	3,060 00	142,125 20	0 00	149,926 23	(7,801 03)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
THOMSON REUTERS CORPORATION CMN (884903105)	01/22/2015	02/23/2015	200 00	7,949 75	0 00	7,964 50	(14 75)
THOMSON REUTERS CORPORATION CMN (884903105)	12/18/2014	02/23/2015	370 00	14,707 04	0 00	14,706 69	0 35
TIMKEN CO CMN (887389104)	01/22/2015	02/23/2015	60 00	2,526 40	0 00	2,521 95	4 45
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	12/18/2014	02/23/2015	20 00	706 93	0 00	754 63	(47 70)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	01/13/2015	02/23/2015	70 00	2,474 24	0 00	2,516 31	(42 07)
UNDER ARMOUR, INC CMN CLASS A (904311107)	12/18/2014	02/23/2015	40 00	3,033 84	0 00	2,837 66	196 17
UNDER ARMOUR, INC CMN CLASS A (904311107)	10/11/2014	02/23/2015	40 00	3,033 84	0 00	2,863 86	169 99
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	12/18/2014	02/23/2015	220 00	22,385 68	0 00	24,383 27	(1,997 59)
UNITED TECHNOLOGIES CORP CMN (913017109)	10/20/2014	02/23/2015	20 00	2,474 10	0 00	2,431 05	43 05
UNITED TECHNOLOGIES CORP CMN (913017109)	10/11/2014	02/23/2015	90 00	11,133 46	0 00	10,580 32	553 14
VISA INC CMN CLASS A (92826C839)	01/22/2015	02/23/2015	30 00	8,187 67	0 00	7,728 08	459 59
WALGREENS BOOTS ALLIANCE, INC CMN (931427108)	09/11/2014	02/23/2015	10 00	785 23	0 00	634 29	150 94
WALGREENS BOOTS ALLIANCE, INC CMN (931427108)	01/22/2015	02/23/2015	110 00	8,637 51	0 00	8,362 48	275 03
WALGREENS BOOTS ALLIANCE, INC CMN (931427108)	12/18/2014	02/23/2015	260 00	20,415 94	0 00	19,332 62	1,083 32
WELLS FARGO & CO (NEW) CMN (949746101)	01/13/2015	02/23/2015	230 00	12,666 81	0 00	12,042 92	623 89
WELLS FARGO & CO (NEW) CMN (949746101)	01/22/2015	02/23/2015	440 00	24,232 16	0 00	23,659 90	572 26
WELLS FARGO & CO (NEW) CMN (949746101)	12/18/2014	02/23/2015	820 00	45,159 93	0 00	45,262 94	(103 01)
WHITING PETROLEUM CORPORATION CMN (966387102)	01/22/2015	02/23/2015	70 00	2,653 47	0 00	1,976 98	676 49
WPX ENERGY, INC CMN (98212B103)	01/22/2015	02/23/2015	10 00	118 46	0 00	111 13	7 33
WYNN RESORTS, LIMITED CMN (983134107)	01/13/2015	02/23/2015	20 00	3,080 61	0 00	3,020 12	60 49
WYNN RESORTS, LIMITED CMN (983134107)	01/22/2015	02/23/2015	20 00	3,080 61	0 00	2,944 65	135 96
WYNN RESORTS, LIMITED CMN (983134107)	09/11/2014	02/23/2015	50 00	7,701 52	0 00	9,300 65	(1,599 13)
WYNN RESORTS, LIMITED CMN (983134107)	10/11/2014	02/23/2015	70 00	10,782 13	0 00	10,501 18	280 95
XILINX INCORPORATED CMN (983919101)	12/18/2014	02/23/2015	330 00	13,609 99	0 00	14,416 95	(806 96)
YELP INC CMN (985817105)	12/18/2014	02/23/2015	50 00	2,365 64	0 00	2,625 08	(259 44)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TALEN ENERGY CORPORATION CMN (87422J105)	01/13/2015	06/02/2015	0 78	7 78	0 00	0 00	7 78
3M COMPANY CMN (88579Y101)	11/18/2014	06/12/2015	230 00	36,465 23	0 00	36,662 93	(197 70)
ABBVIE INC CMN (00287Y109)	12/27/2014	06/12/2015	10 00	671 01	0 00	652 47	18 54
ABBVIE INC CMN (00287Y109)	02/23/2015	06/12/2015	110 00	7,381 10	0 00	6,656 49	724 61
ABBVIE INC CMN (00287Y109)	01/22/2015	06/12/2015	150 00	10,065 12	0 00	9,447 37	617 75
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	01/22/2015	06/12/2015	10 00	224 80	0 00	270 93	(46 13)
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	01/13/2015	06/12/2015	40 00	899 18	0 00	1,148 66	(249 48)
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	02/23/2015	06/12/2015	310 00	6,968 66	0 00	7,966 79	(998 13)
ACCENTURE PLC CMN (G1151C101)	02/23/2015	06/12/2015	1,810 00	174,103 94	0 00	163,897 14	10,206 80
ACTIVISION BLIZZARD INC CMN (00507V109)	01/13/2015	06/12/2015	230 00	5,785 47	0 00	4,387 28	1,398 19
ACTIVISION BLIZZARD INC CMN (00507V109)	02/23/2015	06/12/2015	300 00	7,546 27	0 00	7,008 75	537 52
ALTRIA GROUP, INC CMN (02209S103)	01/22/2015	06/12/2015	480 00	22,808 26	0 00	26,238 00	(3,429 74)
ALTRIA GROUP, INC CMN (02209S103)	11/18/2014	06/12/2015	490 00	23,283 43	0 00	24,124 61	(841 18)
AMEREN CORPORATION CMN (023608102)	02/23/2015	06/12/2015	2,000 00	76,236 37	0 00	86,259 20	(10,022 83)
AMERICAN INTL GROUP, INC CMN (026874784)	09/20/2014	06/12/2015	30 00	1,854 25	0 00	1,644 68	209 57
AMERICAN INTL GROUP, INC CMN (026874784)	09/11/2014	06/12/2015	390 00	24,105 26	0 00	21,617 62	2,487 64
ANALOG DEVICES, INC CMN (032654105)	01/22/2015	06/12/2015	210 00	13,927 80	0 00	11,498 03	2,429 77
ANALOG DEVICES, INC CMN (032654105)	01/13/2015	06/12/2015	490 00	32,498 21	0 00	27,148 65	5,349 56
ANALOG DEVICES, INC CMN (032654105)	02/23/2015	06/12/2015	2,120 00	140,604 50	0 00	125,000 08	15,604 42
ANTHEM, INC CMN (036752103)	01/22/2015	06/12/2015	30 00	4,900 49	0 00	4,285 88	614 61
ANTHEM, INC CMN (036752103)	02/23/2015	06/12/2015	290 00	47,371 35	0 00	42,737 51	4,633 84
ARTHUR J GALLAGHER & CO CMN (363576109)	01/13/2015	06/12/2015	40 00	1,942 09	0 00	1,918 16	23 93
ARTHUR J GALLAGHER & CO CMN (363576109)	01/22/2015	06/12/2015	150 00	7,282 85	0 00	6,925 88	356 97
ARTHUR J GALLAGHER & CO CMN (363576109)	12/14/2014	06/12/2015	330 00	16,022 26	0 00	15,954 37	67 89
ARTHUR J GALLAGHER & CO CMN (363576109)	02/23/2015	06/12/2015	530 00	25,732 72	0 00	25,367 13	365 59

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
AUTOMATIC DATA PROCESSING INC CMN (053015103)	01/22/2015	06/12/2015	210 00	17,616 03	0 00	18,188 62	(572 59)
AUTOMATIC DATA PROCESSING INC CMN (053015103)	02/23/2015	06/12/2015	380 00	31,876 62	0 00	33,880 08	(2,003 46)
AUTOMATIC DATA PROCESSING INC CMN (053015103)	01/13/2015	06/12/2015	630 00	52,848 09	0 00	53,750 66	(902 57)
AVAGO TECHNOLOGIES LTD CMN (Y0486S104)	02/23/2015	06/12/2015	140 00	19,715 07	0 00	15,796 70	3,918 37
AVX CORPORATION NEW COMMON STOCK (002444107)	12/18/2014	06/12/2015	20 00	280 96	0 00	289 91	(8 95)
AVX CORPORATION NEW COMMON STOCK (002444107)	01/13/2015	06/12/2015	90 00	1,264 32	0 00	1,203 07	61 25
AVX CORPORATION NEW COMMON STOCK (002444107)	01/22/2015	06/12/2015	130 00	1,826 24	0 00	1,691 63	134 61
BAKER HUGHES INC CMN (057224107)	02/23/2015	06/12/2015	530 00	34,034 10	0 00	33,313 85	720 25
BANK OF AMERICA CORP CMN (060505104)	09/11/2014	06/12/2015	120 00	2,091 87	0 00	1,987 76	104 11
BANK OF AMERICA CORP CMN (060505104)	11/18/2014	06/12/2015	1,120 00	19,524 15	0 00	19,166 79	357 36
BANK OF HAWAII CORPORATION CMN (062540109)	02/23/2015	06/12/2015	60 00	4,004 81	0 00	3,607 95	396 86
BANK OF HAWAII CORPORATION CMN (062540109)	01/13/2015	06/12/2015	100 00	6,674 69	0 00	5,637 52	1,037 17
BAXTER INTERNATIONAL INC CMN (071813109)	02/23/2015	06/12/2015	160 00	10,959 68	0 00	10,985 52	(25 84)
BAXTER INTERNATIONAL INC CMN (071813109)	01/22/2015	06/12/2015	270 00	18,494 47	0 00	19,510 89	(1,016 42)
BAXTER INTERNATIONAL INC CMN (071813109)	11/18/2014	06/12/2015	380 00	26,029 25	0 00	27,391 27	(1,362 02)
BAXTER INTERNATIONAL INC CMN (071813109)	01/13/2015	06/12/2015	910 00	62,333 21	0 00	67,188 95	(4,855 74)
BLACKROCK, INC CMN (09247X101)	01/13/2015	06/12/2015	30 00	10,626 23	0 00	10,580 41	45 82
BLACKROCK, INC CMN (09247X101)	02/23/2015	06/12/2015	90 00	31,878 66	0 00	33,857 11	(1,978 45)
BLACKROCK, INC CMN (09247X101)	01/22/2015	06/12/2015	110 00	38,962 81	0 00	39,687 18	(724 37)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	02/23/2015	06/12/2015	300 00	19,575 34	0 00	18,381 72	1,193 62
CABOT OIL & GAS CORPORATION CMN (127097103)	12/18/2014	06/12/2015	310 00	10,461 06	0 00	10,053 77	407 29
CATERPILLAR INC (DELAWARE) CMN (149123101)	12/18/2014	06/12/2015	40 00	3,520 99	0 00	3,667 66	(146 67)
CATERPILLAR INC (DELAWARE) CMN (149123101)	09/11/2014	06/12/2015	110 00	9,682 72	0 00	11,651 86	(1,969 14)
CATERPILLAR INC (DELAWARE) CMN (149123101)	11/18/2014	06/12/2015	130 00	11,443 22	0 00	13,277 15	(1,833 93)
CATERPILLAR INC (DELAWARE) CMN (149123101)	09/11/2014	06/12/2015	160 00	14,083 96	0 00	16,890 10	(2,806 14)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CATERPILLAR INC (DELAWARE) CMN (149123101)	02/23/2015	06/12/2015	160 00	14,083 96	0 00	13,357 82	726 14
CENTURYLINK INC CMN (156700106)	01/13/2015	06/12/2015	450 00	14,775 82	0 00	17,676 36	(2,900 54)
CHENIERE ENERGY INC CMN (16411R208)	02/23/2015	06/12/2015	30 00	2,167 98	0 00	2,209 88	(41 90)
CINEMARK HOLDINGS, INC CMN (17243V102)	01/22/2015	06/12/2015	130 00	5,306 48	0 00	4,792 13	514 35
CINEMARK HOLDINGS, INC CMN (17243V102)	01/13/2015	06/12/2015	610 00	24,899 62	0 00	22,214 13	2,685 49
CME GROUP INC CMN CLASS A (12572Q105)	02/23/2015	06/12/2015	390 00	38,252 32	0 00	37,044 62	1,207 70
COCA-COLA COMPANY (THE) CMN (191216100)	01/13/2015	06/12/2015	230 00	9,197 21	0 00	9,931 26	(734 05)
COCA-COLA COMPANY (THE) CMN (191216100)	09/11/2014	06/12/2015	530 00	21,193 56	0 00	22,224 12	(1,030 56)
COCA-COLA COMPANY (THE) CMN (191216100)	11/18/2014	06/12/2015	960 00	38,388 34	0 00	41,183 43	(2,795 09)
COCA-COLA COMPANY (THE) CMN (191216100)	01/22/2015	06/12/2015	1,100 00	43,986 64	0 00	48,160 74	(4,174 10)
COCA-COLA COMPANY (THE) CMN (191216100)	12/14/2014	06/12/2015	1,170 00	46,785 79	0 00	51,165 79	(4,380 00)
CONCHO RESOURCES INC CMN (20605P101)	02/23/2015	06/12/2015	160 00	19,739 73	0 00	18,722 74	1,016 99
CONOCOPHILLIPS CMN (20825C104)	09/11/2014	06/12/2015	210 00	13,318 13	0 00	16,664 28	(3,346 15)
COPA HOLDINGS, S A CMN CLASS A (P31076105)	12/14/2014	06/12/2015	100 00	8,745 57	0 00	11,806 91	(3,061 34)
CORNING INCORPORATED CMN (219350105)	01/22/2015	06/12/2015	360 00	7,444 62	0 00	8,540 10	(1,095 48)
CORNING INCORPORATED CMN (219350105)	01/13/2015	06/12/2015	420 00	8,685 39	0 00	9,897 09	(1,211 70)
CORNING INCORPORATED CMN (219350105)	02/23/2015	06/12/2015	520 00	10,753 34	0 00	12,886 90	(2,133 56)
CULLEN FROST BANKERS INC CMN (229899109)	01/22/2015	06/12/2015	180 00	13,837 52	0 00	11,576 25	2,261 27
CULLEN FROST BANKERS INC CMN (229899109)	02/23/2015	06/12/2015	360 00	27,675 03	0 00	24,659 71	3,015 32
CULLEN FROST BANKERS INC CMN (229899109)	01/13/2015	06/12/2015	520 00	39,975 04	0 00	33,030 50	6,944 54
DOMINION RESOURCES, INC CMN (25746U109)	02/23/2015	06/12/2015	1,330 00	89,309 97	0 00	98,295 78	(8,985 81)
DOW CHEMICAL CO CMN (260543103)	09/11/2014	06/12/2015	1,130 00	58,553 82	0 00	59,767 18	(1,213 36)
EQUINIX, INC REIT (29444U700)	02/23/2015	06/12/2015	30 00	7,819 87	0 00	6,985 58	834 29
EXXON MOBIL CORPORATION CMN (30231G102)	09/11/2014	06/12/2015	310 00	26,086 72	0 00	30,059 90	(3,973 18)
FIDELITY NATL INFO SVCS INC CMN (31620M106)	02/23/2015	06/12/2015	100 00	6,359 96	0 00	6,818 25	(458 29)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
FIFTH THIRD BANCORP CMN (316773100)	02/23/2015	06/12/2015	960 00	20,315 33	0 00	18,514 37	1,800 96
FREEPORT-MCMORAN INC CMN (35671D857)	11/18/2014	06/12/2015	500 00	9,843 97	0 00	14,198 66	(4,354 69)
FREEPORT-MCMORAN INC CMN (35671D857)	09/11/2014	06/12/2015	1,310 00	25,791 19	0 00	45,287 49	(19,496 30)
FRONTIER COMMUNICATIONS CORPORATION CMN (35906A108)	01/13/2015	06/12/2015	4,200 00	20,885 78	0 00	27,729 24	(6,843 46)
GAMESTOP CORP CMN CLASS A (36467W109)	11/18/2014	06/12/2015	20 00	861 73	0 00	827 22	34 51
GAMESTOP CORP CMN CLASS A (36467W109)	01/13/2015	06/12/2015	210 00	9,048 20	0 00	7,225 28	1,822 92
GANNETT CO INC CMN (364730101)	01/13/2015	06/12/2015	430 00	15,379 04	0 00	13,342 59	2,036 45
GARMIN LTD CMN (H2906T109)	01/22/2015	06/12/2015	100 00	4,538 95	0 00	5,314 25	(775 30)
GARMIN LTD CMN (H2906T109)	11/18/2014	06/12/2015	130 00	5,900 64	0 00	7,316 51	(1,415 87)
GENERAL MOTORS COMPANY CMN (37045V100)	12/14/2014	06/12/2015	190 00	6,800 68	0 00	7,020 75	(220 07)
GENERAL MOTORS COMPANY CMN (37045V100)	02/23/2015	06/12/2015	1,720 00	61,564 01	0 00	64,838 15	(3,274 14)
GENUINE PARTS CO CMN (372460105)	01/13/2015	06/12/2015	60 00	5,422 57	0 00	5,900 65	(478 08)
GENUINE PARTS CO CMN (372460105)	01/22/2015	06/12/2015	260 00	23,497 79	0 00	25,631 45	(2,133 66)
GENUINE PARTS CO CMN (372460105)	02/23/2015	06/12/2015	420 00	37,957 96	0 00	40,483 59	(2,525 63)
GILEAD SCIENCES CMN (375558103)	09/11/2014	06/12/2015	290 00	34,104 79	0 00	30,827 78	3,277 01
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/23/2015	06/12/2015	100 00	4,444 61	0 00	4,307 25	137 36
H & R BLOCK INC CMN (093671105)	01/22/2015	06/12/2015	30 00	921 96	0 00	1,020 08	(98 12)
H & R BLOCK INC CMN (093671105)	01/13/2015	06/12/2015	90 00	2,765 89	0 00	2,981 59	(215 70)
HESS CORPORATION CMN (42809H107)	02/23/2015	06/12/2015	80 00	5,433 47	0 00	6,064 71	(631 24)
HEWLETT-PACKARD CO CMN (428236103)	01/22/2015	06/12/2015	40 00	1,303 33	0 00	1,602 50	(299 17)
HONEYWELL INTL INC CMN (438516106)	12/27/2014	06/12/2015	60 00	6,242 88	0 00	5,998 56	244 32
HONEYWELL INTL INC CMN (438516106)	02/23/2015	06/12/2015	220 00	22,890 57	0 00	22,953 26	(62 69)
HONEYWELL INTL INC CMN (438516106)	12/18/2014	06/12/2015	470 00	48,902 59	0 00	47,292 35	1,610 24
ILLINOIS TOOL WORKS CMN (452308109)	02/23/2015	06/12/2015	90 00	8,461 70	0 00	8,932 57	(470 87)
ILLUMINA, INC CMN (452327109)	11/18/2014	06/12/2015	30 00	6,446 81	0 00	5,562 95	883 86

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
INTEGRYS HOLDING, INC CMN (45822P105)	02/23/2015	06/12/2015	60 00	4,184 17	0 00	4,667 55	(483 38)
INTERCONTINENTAL EXCHANGE INC CMN (45866F104)	01/13/2015	06/12/2015	20 00	4,790 26	0 00	4,382 63	407 63
INTERNATIONAL PAPER CO CMN (460146103)	12/18/2014	06/12/2015	140 00	7,193 30	0 00	7,575 83	(382 53)
INTERPUBLIC GROUP COS CMN (460690100)	02/23/2015	06/12/2015	40 00	803 31	0 00	900 87	(97 56)
JOHNSON & JOHNSON CMN (478160104)	12/14/2014	06/12/2015	260 00	25,587 19	0 00	28,098 97	(2,511 78)
JOHNSON CONTROLS INC CMN (478366107)	01/22/2015	06/12/2015	40 00	2,092 51	0 00	1,921 30	171 21
JOHNSON CONTROLS INC CMN (478366107)	01/13/2015	06/12/2015	90 00	4,708 16	0 00	4,219 35	488 81
JPMORGAN CHASE & CO CMN (46625H100)	09/11/2014	06/12/2015	920 00	62,554 15	0 00	54,949 21	7,604 94
KAR AUCTION SERVICES, INC CMN (48238T109)	02/23/2015	06/12/2015	390 00	14,912 65	0 00	14,420 33	492 32
KELLOGG COMPANY CMN (487836108)	01/13/2015	06/12/2015	600 00	37,163 97	0 00	39,806 84	(2,642 87)
KIMBERLY CLARK CORP CMN (494368103)	02/23/2015	06/12/2015	200 00	21,313 32	0 00	22,204 94	(891 62)
KIMBERLY CLARK CORP CMN (494368103)	01/13/2015	06/12/2015	450 00	47,954 98	0 00	52,667 29	(4,712 31)
KIMBERLY CLARK CORP CMN (494368103)	01/22/2015	06/12/2015	550 00	58,611 64	0 00	65,440 39	(6,828 75)
KRAFT FOODS GROUP, INC CMN (50076Q106)	09/11/2014	06/12/2015	350 00	29,758 21	0 00	20,431 78	9,326 43
KRAFT FOODS GROUP, INC CMN (50076Q106)	01/22/2015	06/12/2015	810 00	68,868 98	0 00	54,466 43	14,402 55
KRAFT FOODS GROUP, INC CMN (50076Q106)	02/23/2015	06/12/2015	890 00	75,670 85	0 00	56,939 54	18,731 31
L BRANDS, INC CMN (501797104)	02/23/2015	06/12/2015	70 00	5,901 41	0 00	6,405 88	(504 47)
LEGGETT & PLATT INC CMN (524660107)	01/22/2015	06/12/2015	140 00	6,865 12	0 00	6,228 95	636 17
LEGGETT & PLATT INC CMN (524660107)	01/13/2015	06/12/2015	330 00	16,182 08	0 00	14,952 01	1,230 07
LEGGETT & PLATT INC CMN (524660107)	02/23/2015	06/12/2015	750 00	36,777 44	0 00	33,785 86	2,991 58
LEXMARK INTERNATIONAL INC CMN CLASS A (529771107)	01/13/2015	06/12/2015	110 00	4,994 18	0 00	4,579 02	415 16
LEXMARK INTERNATIONAL INC CMN CLASS A (529771107)	01/22/2015	06/12/2015	110 00	4,994 18	0 00	4,372 78	621 40
LINKEDIN CORP CMN CLASS A (53578A108)	02/23/2015	06/12/2015	10 00	2,159 93	0 00	2,641 33	(481 40)
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/22/2015	06/12/2015	140 00	26,752 79	0 00	27,732 95	(980 16)
LOCKHEED MARTIN CORPORATION CMN (539830109)	02/23/2015	06/12/2015	180 00	34,396 44	0 00	37,003 59	(2,607 15)

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Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/13/2015	06/12/2015	290 00	55,416 49	0 00	57,299 91	(1,883 42)
LORILLARD, INC CMN (544147101)	01/13/2015	06/12/2015	170 00	12,120 35	0 00	10,969 91	1,150 44
LYONDELLBASELL INDUSTRIES N V CMN CLASS A (N53745100)	02/23/2015	06/12/2015	190 00	19,789 69	0 00	17,395 93	2,393 76
LYONDELLBASELL INDUSTRIES N V CMN CLASS A (N53745100)	09/11/2014	06/12/2015	250 00	26,039 07	0 00	30,765 47	(4,726 40)
LYONDELLBASELL INDUSTRIES N V CMN CLASS A (N53745100)	11/18/2014	06/12/2015	300 00	31,246 88	0 00	26,745 51	4,501 37
MACY'S INC CMN (55616P104)	09/15/2014	06/12/2015	30 00	2,069 93	0 00	1,788 65	281 28
MACY'S INC CMN (55616P104)	01/22/2015	06/12/2015	30 00	2,069 93	0 00	1,965 08	104 85
MACY'S INC CMN (55616P104)	01/13/2015	06/12/2015	70 00	4,829 83	0 00	4,695 01	134 82
MACY'S INC CMN (55616P104)	09/11/2014	06/12/2015	120 00	8,279 70	0 00	7,174 56	1,105 14
MACY'S INC CMN (55616P104)	02/23/2015	06/12/2015	380 00	26,219 06	0 00	24,369 10	1,849 96
MATTEL, INC CMN (577081102)	11/18/2014	06/12/2015	280 00	7,343 03	0 00	8,353 10	(1,010 07)
MATTEL, INC CMN (577081102)	09/11/2014	06/12/2015	810 00	21,242 34	0 00	26,688 63	(5,446 29)
MAXIM INTEGRATED PRODUCTS INC CMN (57772K101)	12/18/2014	06/12/2015	1,190 00	40,452 69	0 00	37,101 94	3,350 75
MC DONALDS CORP CMN (580135101)	11/18/2014	06/12/2015	260 00	24,798 81	0 00	24,806 76	(7 95)
MC DONALDS CORP CMN (580135101)	01/13/2015	06/12/2015	270 00	25,752 61	0 00	25,464 19	288 42
MC DONALDS CORP CMN (580135101)	09/11/2014	06/12/2015	420 00	40,059 61	0 00	39,043 16	1,016 45
MC DONALDS CORP CMN (580135101)	02/23/2015	06/12/2015	610 00	58,181 82	0 00	57,541 37	640 45
MC DONALDS CORP CMN (580135101)	12/14/2014	06/12/2015	980 00	93,472 43	0 00	94,179 46	(707 03)
MERCK & CO , INC CMN (58933Y105)	09/15/2014	06/12/2015	80 00	4,654 49	0 00	4,764 87	(110 38)
MERCK & CO , INC CMN (58933Y105)	11/18/2014	06/12/2015	150 00	8,727 17	0 00	8,933 84	(206 67)
MERCK & CO , INC CMN (58933Y105)	09/11/2014	06/12/2015	330 00	19,199 77	0 00	19,829 27	(629 50)
MERCK & CO , INC CMN (58933Y105)	01/13/2015	06/12/2015	880 00	51,199 39	0 00	55,815 79	(4,616 40)
MERCK & CO , INC CMN (58933Y105)	01/22/2015	06/12/2015	950 00	55,272 07	0 00	59,462 88	(4,190 81)
MERCK & CO , INC CMN (58933Y105)	09/11/2014	06/12/2015	1,420 00	82,617 20	0 00	86,182 80	(3,565 60)
MERCURY GENERAL CORPORATION CMN (589400100)	01/22/2015	06/12/2015	80 00	4,420 56	0 00	4,644 20	(223 64)

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Covered Short-Term Gains (Losses)							
MERCURY GENERAL CORPORATION CMN (589400100)	11/18/2014	06/12/2015	150 00	8,288 55	0 00	8,144 36	144 19
MERCURY GENERAL CORPORATION CMN (589400100)	02/23/2015	06/12/2015	720 00	39,785 02	0 00	39,028 83	756 19
MERCURY GENERAL CORPORATION CMN (589400100)	01/13/2015	06/12/2015	900 00	49,731 28	0 00	51,825 33	(2,094 05)
MICRON TECHNOLOGY, INC CMN (595112103)	12/27/2014	06/12/2015	70 00	1,763 88	0 00	2,334 57	(570 69)
MICRON TECHNOLOGY, INC CMN (595112103)	11/18/2014	06/12/2015	130 00	3,275 78	0 00	4,217 92	(942 14)
MICRON TECHNOLOGY, INC CMN (595112103)	02/23/2015	06/12/2015	140 00	3,527 76	0 00	4,395 75	(867 99)
MICROSOFT CORPORATION CMN (594918104)	11/18/2014	06/12/2015	380 00	17,587 10	0 00	18,693 15	(1,106 05)
NABORS INDUSTRIES LTD CMN (G6359F103)	12/18/2014	06/12/2015	70 00	1,036 95	0 00	832 41	204 54
NABORS INDUSTRIES LTD CMN (G6359F103)	01/22/2015	06/12/2015	190 00	2,814 57	0 00	2,084 78	729 79
NAVIENT CORPORATION CMN (63938C108)	02/23/2015	06/12/2015	980 00	19,002 62	0 00	21,371 45	(2,368 83)
NIKE CLASS-B CMN CLASS B (654106103)	09/11/2014	06/12/2015	20 00	2,074 48	0 00	1,635 39	439 09
NIKE CLASS-B CMN CLASS B (654106103)	01/22/2015	06/12/2015	30 00	3,111 73	0 00	2,875 58	236 15
NIKE CLASS-B CMN CLASS B (654106103)	02/23/2015	06/12/2015	70 00	7,260 69	0 00	6,648 08	612 61
OLD REPUBLIC INTL CORP CMN (680223104)	09/11/2014	06/12/2015	650 00	10,132 27	0 00	9,707 95	424 32
OLD REPUBLIC INTL CORP CMN (680223104)	11/18/2014	06/12/2015	800 00	12,470 49	0 00	12,164 24	306 25
OLD REPUBLIC INTL CORP CMN (680223104)	12/14/2014	06/12/2015	2,340 00	36,476 18	0 00	36,049 86	426 32
OLD REPUBLIC INTL CORP CMN (680223104)	02/23/2015	06/12/2015	3,170 00	49,414 32	0 00	47,556 98	1,857 34
P G & E CORPORATION CMN (69331C108)	02/23/2015	06/12/2015	760 00	38,298 03	0 00	41,998 13	(3,700 10)
PACWEST BANCORP CMN (695263103)	11/18/2014	06/12/2015	390 00	18,379 00	0 00	17,696 02	682 98
PACWEST BANCORP CMN (695263103)	12/18/2014	06/12/2015	990 00	46,654 37	0 00	45,580 69	1,073 68
PEPCO HOLDINGS, INC CMN (713291102)	01/22/2015	06/12/2015	150 00	4,007 16	0 00	4,113 38	(106 22)
PEPCO HOLDINGS, INC CMN (713291102)	12/14/2014	06/12/2015	750 00	20,035 80	0 00	20,537 64	(501 84)
PEPCO HOLDINGS, INC CMN (713291102)	02/23/2015	06/12/2015	2,640 00	70,526 03	0 00	72,157 80	(1,631 77)
PEPSICO INC CMN (713448108)	11/18/2014	06/12/2015	70 00	6,553 79	0 00	6,858 53	(304 74)
PEPSICO INC CMN (713448108)	01/22/2015	06/12/2015	370 00	34,641 45	0 00	36,593 92	(1,952 47)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PEPSICO INC CMN (713448108)	12/14/2014	06/12/2015	490 00	45,876 52	0 00	48,788 64	(2,912 12)
PPL CORPORATION CMN (69351T106)	01/22/2015	06/12/2015	430 00	13,003 48	0 00	14,298 93	(1,295 45)
PPL CORPORATION CMN (69351T106)	01/13/2015	06/12/2015	1,660 00	50,199 46	0 00	55,040 47	(4,841 01)
PPL CORPORATION CMN (69351T106)	02/23/2015	06/12/2015	3,750 00	113,402 40	0 00	122,813 83	(9,411 43)
PRICE T ROWE GROUP INC CMN (74144T108)	02/23/2015	06/12/2015	1,350 00	105,877 45	0 00	112,089 97	(6,212 52)
PRICELINE GROUP INC/THE CMN (741503403)	09/11/2014	06/12/2015	20 00	23,496 91	0 00	23,577 42	(80 51)
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	12/14/2014	06/12/2015	470 00	24,730 38	0 00	24,323 81	406 57
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	02/23/2015	06/12/2015	1,580 00	83,136 17	0 00	81,011 66	2,124 51
PRUDENTIAL FINANCIAL INC CMN (744320102)	11/18/2014	06/12/2015	140 00	12,501 46	0 00	11,808 58	692 88
PRUDENTIAL FINANCIAL INC CMN (744320102)	01/13/2015	06/12/2015	310 00	27,681 80	0 00	26,546 68	1,135 12
PRUDENTIAL FINANCIAL INC CMN (744320102)	01/22/2015	06/12/2015	360 00	32,146 61	0 00	29,600 10	2,546 51
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	02/23/2015	06/12/2015	1,180 00	47,306 83	0 00	50,270 95	(2,964 12)
QUALCOMM INC CMN (747525103)	10/07/2014	06/12/2015	30 00	2,016 88	0 00	2,325 55	(308 67)
QUALCOMM INC CMN (747525103)	01/13/2015	06/12/2015	310 00	20,841 10	0 00	23,148 48	(2,307 38)
QUALCOMM INC CMN (747525103)	09/11/2014	06/12/2015	640 00	43,026 78	0 00	48,686 60	(5,659 82)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	02/23/2015	06/12/2015	890 00	17,937 34	0 00	21,228 73	(3,291 39)
REPUBLIC SERVICES INC CMN (760759100)	02/23/2015	06/12/2015	240 00	9,709 79	0 00	9,802 20	(92 41)
REYNOLDS AMERICAN INC CMN (761713106)	06/12/2015	06/12/2015	0 45	38 94	0 00	0 00	38 94
SALESFORCE COM, INC CMN (79466L302)	09/11/2014	06/12/2015	10 00	719 67	0 00	612 22	107 45
SALESFORCE COM, INC CMN (79466L302)	02/23/2015	06/12/2015	40 00	2,878 64	0 00	2,498 90	379 74
SCANA CORP CMN (80589M102)	02/23/2015	06/12/2015	90 00	4,553 78	0 00	5,297 63	(743 85)
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	01/22/2015	06/12/2015	30 00	1,436 90	0 00	1,303 88	133 02
STANLEY BLACK & DECKER INC CMN (854502101)	02/23/2015	06/12/2015	70 00	7,443 57	0 00	6,903 58	539 99
STANLEY BLACK & DECKER INC CMN (854502101)	01/22/2015	06/12/2015	120 00	12,760 41	0 00	11,264 71	1,495 70
STANLEY BLACK & DECKER INC CMN (854502101)	01/13/2015	06/12/2015	150 00	15,950 51	0 00	14,266 74	1,683 77

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SYMANTEC CORP CMN (871503108)	01/22/2015	06/12/2015	360 00	8,551 89	0 00	9,609 31	(1,057 42)
SYMANTEC CORP CMN (871503108)	01/13/2015	06/12/2015	470 00	11,164 97	0 00	12,185 84	(1,020 87)
TALEN ENERGY CORPORATION CMN (87422J105)	01/22/2015	06/12/2015	54 00	990 11	0 00	1,053 15	(63 04)
TALEN ENERGY CORPORATION CMN (87422J105)	01/13/2015	06/12/2015	207 00	3,795 45	0 00	4,053 87	(258 42)
TALEN ENERGY CORPORATION CMN (87422J105)	02/23/2015	06/12/2015	468 00	8,581 02	0 00	9,045 55	(464 53)
TARGA RESOURCES CORP CMN (87612G101)	12/18/2014	06/12/2015	40 00	3,545 35	0 00	4,069 26	(523 91)
TARGA RESOURCES CORP CMN (87612G101)	02/23/2015	06/12/2015	90 00	7,977 05	0 00	8,712 55	(735 50)
TE CONNECTIVITY LTD CMN (H84989104)	01/22/2015	06/12/2015	70 00	4,812 23	0 00	4,396 19	416 04
TEEKAY CORPORATION CMN (Y8564W103)	01/13/2015	06/12/2015	40 00	1,759 10	0 00	1,793 85	(34 75)
TEEKAY CORPORATION CMN (Y8564W103)	12/18/2014	06/12/2015	50 00	2,198 87	0 00	2,530 08	(331 21)
TESORO CORPORATION CMN (881609101)	12/18/2014	06/12/2015	10 00	835 56	0 00	713 72	121 84
THE HOME DEPOT, INC CMN (437076102)	01/22/2015	06/12/2015	10 00	1,114 35	0 00	1,060 73	53 62
THOMSON REUTERS CORPORATION CMN (884903105)	12/18/2014	06/12/2015	290 00	11,339 02	0 00	11,526 86	(187 84)
TIME WARNER CABLE INC CMN (88732J207)	01/13/2015	06/12/2015	40 00	7,149 26	0 00	5,974 88	1,174 38
TIME WARNER CABLE INC CMN (88732J207)	09/11/2014	06/12/2015	170 00	30,384 32	0 00	26,221 06	4,163 26
TIME WARNER INC CMN (887317303)	01/13/2015	06/12/2015	70 00	6,023 89	0 00	5,978 89	45 00
TIME WARNER INC CMN (887317303)	01/22/2015	06/12/2015	70 00	6,023 90	0 00	5,720 58	303 32
TIME WARNER INC CMN (887317303)	02/23/2015	06/12/2015	400 00	34,422 24	0 00	33,498 76	923 48
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	01/13/2015	06/12/2015	250 00	8,158 06	0 00	8,986 83	(828 77)
U S BANCORP CMN (902973304)	02/23/2015	06/12/2015	470 00	20,991 83	0 00	20,913 03	78 80
UNION PACIFIC CORP CMN (907818108)	11/18/2014	06/12/2015	160 00	16,150 90	0 00	19,306 39	(3,155 49)
UNION PACIFIC CORP CMN (907818108)	02/23/2015	06/12/2015	510 00	51,480 99	0 00	63,082 21	(11,601 22)
VF CORP CMN (918204108)	01/13/2015	06/12/2015	80 00	5,539 44	0 00	6,139 32	(599 88)
VF CORP CMN (918204108)	09/11/2014	06/12/2015	110 00	7,616 73	0 00	7,104 87	511 86
VF CORP CMN (918204108)	01/22/2015	06/12/2015	180 00	12,463 74	0 00	12,985 66	(521 92)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
VF CORP CMN (918204108)	02/23/2015	06/12/2015	200 00	13,848 60	0 00	15,234 94	(1,386 34)
WASTE MANAGEMENT INC CMN (94106L109)	02/23/2015	06/12/2015	410 00	19,815 57	0 00	22,366 00	(2,550 43)
WEATHERFORD INTERNATIONAL PLC CMN (G48833100)	12/18/2014	06/12/2015	80 00	1,103 62	0 00	935 24	168 38
WEATHERFORD INTERNATIONAL PLC CMN (G48833100)	01/13/2015	06/12/2015	220 00	3,034 95	0 00	2,196 52	838 43
WEATHERFORD INTERNATIONAL PLC CMN (G48833100)	01/22/2015	06/12/2015	290 00	4,000 62	0 00	3,124 03	876 59
WESTERN UNION COMPANY (THE) CMN (959802109)	01/13/2015	06/12/2015	60 00	1,290 52	0 00	1,082 39	208 13
WESTERN UNION COMPANY (THE) CMN (959802109)	01/22/2015	06/12/2015	270 00	5,807 32	0 00	4,752 68	1,054 64
WESTERN UNION COMPANY (THE) CMN (959802109)	02/23/2015	06/12/2015	2,040 00	43,877 55	0 00	39,309 98	4,567 57
WYNN RESORTS, LIMITED CMN (983134107)	10/11/2014	06/12/2015	10 00	1,029 70	0 00	1,500 17	(470 47)
XCEL ENERGY INC CMN (98389B100)	02/23/2015	06/12/2015	640 00	20,972 07	0 00	23,291 20	(2,319 13)
KRAFT FOODS GROUP, INC CMN (50076Q106)	09/15/2014	07/06/2015	50 00	825 00	0 00	0 00	825 00
KRAFT FOODS GROUP, INC CMN (50076Q106)	11/18/2014	07/06/2015	100 00	1,650 00	0 00	0 00	1,650 00
KRAFT FOODS GROUP, INC CMN (50076Q106)	09/11/2014	07/06/2015	830 00	13,695 00	0 00	0 00	13,695 00
3M COMPANY CMN (88579Y101)	11/18/2014	08/24/2015	90 00	12,624 12	0 00	14,346 36	(1,722 24)
3M COMPANY CMN (88579Y101)	09/11/2014	08/24/2015	160 00	22,442 89	0 00	23,094 33	(651 44)
ABBVIE INC CMN (00287Y109)	02/23/2015	08/24/2015	80 00	5,098 75	0 00	4,841 08	257 67
ALEXION PHARMACEUTICALS INC CMN (015351109)	09/11/2014	08/24/2015	20 00	3,385 95	0 00	3,339 81	46 14
AMERICAN AIRLINES GROUP INC CMN (02376R102)	06/12/2015	08/24/2015	310 00	12,039 98	0 00	12,572 22	(532 24)
AMERIPRISE FINANCIAL, INC CMN (03076C106)	01/13/2015	08/24/2015	20 00	2,233 03	0 00	2,573 81	(340 78)
AMERIPRISE FINANCIAL, INC CMN (03076C106)	01/22/2015	08/24/2015	70 00	7,815 61	0 00	9,116 28	(1,300 67)
AMERIPRISE FINANCIAL, INC CMN (03076C106)	12/18/2014	08/24/2015	120 00	13,398 18	0 00	16,117 91	(2,719 73)
AMERIPRISE FINANCIAL, INC CMN (03076C106)	06/12/2015	08/24/2015	250 00	27,912 88	0 00	32,105 00	(4,192 12)
AMGEN INC CMN (031162100)	01/13/2015	08/24/2015	130 00	19,741 20	0 00	20,675 99	(934 79)
AMGEN INC CMN (031162100)	12/18/2014	08/24/2015	160 00	24,296 86	0 00	26,915 95	(2,619 09)
AMGEN INC CMN (031162100)	01/22/2015	08/24/2015	160 00	24,296 86	0 00	25,531 60	(1,234 74)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
APPLE, INC CMN (037833100)	02/23/2015	08/24/2015	250 00	26,647 90	0 00	33,241 20	(6,593 30)
ARTISAN PARTNERS ASSET MGMT IN CMN (04316A108)	01/13/2015	08/24/2015	20 00	828 86	0 00	947 51	(118 65)
ARTISAN PARTNERS ASSET MGMT IN CMN (04316A108)	01/22/2015	08/24/2015	30 00	1,243 28	0 00	1,414 57	(171 29)
ARTISAN PARTNERS ASSET MGMT IN CMN (04316A108)	09/11/2014	08/24/2015	330 00	13,676 14	0 00	16,912 00	(3,235 86)
ARTISAN PARTNERS ASSET MGMT IN CMN (04316A108)	10/11/2014	08/24/2015	510 00	21,135 84	0 00	24,749 60	(3,613 76)
BAKER HUGHES INC CMN (057224107)	02/23/2015	08/24/2015	10 00	479 12	0 00	628 56	(149 44)
BAXTER INTERNATIONAL INC CMN (071813109)	02/23/2015	08/24/2015	250 00	9,250 26	0 00	9,475 01	(224 75)
BB&T CORPORATION CMN (054937107)	06/12/2015	08/24/2015	2,010 00	72,820 94	0 00	82,093 03	(9,272 09)
BOEING COMPANY CMN (097023105)	06/12/2015	08/24/2015	730 00	93,625 14	0 00	103,614 69	(9,989 55)
BROADRIDGE FINANCIAL SOLUTIONS IN CMN (11133T103)	01/22/2015	08/24/2015	50 00	2,587 32	0 00	2,373 63	213 69
CABOT OIL & GAS CORPORATION CMN (127097103)	12/18/2014	08/24/2015	30 00	687 42	0 00	972 95	(285 53)
CENTERPOINT ENERGY, INC CMN (15189T107)	06/12/2015	08/24/2015	4,570 00	86,424 40	0 00	88,478 87	(2,054 47)
CF INDUSTRIES HOLDINGS, INC CMN (125269100)	06/12/2015	08/24/2015	50 00	2,915 66	0 00	3,172 93	(257 27)
CHEMOURS COMPANY (THE) CMN (163851108)	06/12/2015	08/24/2015	506 00	4,600 95	0 00	8,911 47	(4,310 52)
CHENIERE ENERGY INC CMN (16411R208)	02/23/2015	08/24/2015	20 00	1,225 92	0 00	1,473 25	(247 33)
CHEVRON CORPORATION CMN (166764100)	09/15/2014	08/24/2015	100 00	7,347 88	0 00	12,433 71	(5,085 83)
CHUBB LIMITED CMN (H0023R105)	06/12/2015	08/24/2015	60 00	6,137 90	0 00	6,345 49	(207 59)
CINCINNATI FINANCIAL CRP CMN (172062101)	02/23/2015	08/24/2015	840 00	43,828 96	0 00	44,127 81	(298 85)
CISCO SYSTEMS, INC CMN (17275R102)	02/23/2015	08/24/2015	420 00	10,757 30	0 00	12,437 92	(1,680 62)
CLOROX CO (THE) (DELAWARE) CMN (189054109)	06/12/2015	08/24/2015	230 00	25,494 08	0 00	24,184 53	1,309 55
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	02/23/2015	08/24/2015	10 00	555 84	0 00	582 43	(26 59)
CONAGRA INC CMN (205887102)	06/12/2015	08/24/2015	160 00	6,680 30	0 00	6,076 13	604 17
CONCHO RESOURCES INC CMN (20605P101)	02/23/2015	08/24/2015	10 00	970 22	0 00	1,170 17	(199 95)
CONOCOPHILLIPS CMN (20825C104)	09/11/2014	08/24/2015	320 00	13,889 94	0 00	25,393 18	(11,503 24)
DARDEN RESTAURANTS INC CMN (237194105)	06/12/2015	08/24/2015	10 00	691 80	0 00	683 38	8 42

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Covered Short-Term Gains (Losses)							
DARDEN RESTAURANTS INC CMN (237194105)	02/23/2015	08/24/2015	320 00	22,137 63	0 00	20,020 51	2,117 12
DELTA AIR LINES, INC CMN (247361702)	06/12/2015	08/24/2015	60 00	2,566 33	0 00	2,479 46	86 87
DELTA AIR LINES, INC CMN (247361702)	12/18/2014	08/24/2015	70 00	2,994 06	0 00	3,272 19	(278 13)
DELTA AIR LINES, INC CMN (247361702)	01/22/2015	08/24/2015	80 00	3,421 77	0 00	4,056 20	(634 43)
DISCOVER FINANCIAL SERVICES CMN (254709108)	12/18/2014	08/24/2015	100 00	5,280 93	0 00	6,499 42	(1,218 49)
DISCOVER FINANCIAL SERVICES CMN (254709108)	01/22/2015	08/24/2015	150 00	7,921 40	0 00	8,598 38	(676 98)
DISCOVER FINANCIAL SERVICES CMN (254709108)	06/12/2015	08/24/2015	300 00	15,842 79	0 00	17,677 92	(1,835 13)
DSW INC CMN CLASS A (23334L102)	06/12/2015	08/24/2015	80 00	2,493 35	0 00	2,775 17	(281 82)
DUKE ENERGY CORPORATION CMN (26441C204)	12/18/2014	08/24/2015	400 00	29,701 01	0 00	33,152 64	(3,451 63)
DUKE ENERGY CORPORATION CMN (26441C204)	06/12/2015	08/24/2015	2,310 00	171,523 34	0 00	168,536 01	2,987 33
E I DU PONT DE NEMOURS AND CO CMN (263534109)	06/12/2015	08/24/2015	2,530 00	126,898 41	0 00	166,338 61	(39,440 20)
EATON CORP PLC CMN (G29183103)	06/12/2015	08/24/2015	680 00	37,297 65	0 00	48,448 58	(11,150 93)
EATON VANCE CORP (NON-VTG) CMN (278265103)	06/12/2015	08/24/2015	420 00	14,711 48	0 00	16,757 24	(2,045 76)
ELI LILLY & CO CMN (532457108)	12/18/2014	08/24/2015	260 00	21,238 04	0 00	18,840 12	2,397 92
ELI LILLY & CO CMN (532457108)	06/12/2015	08/24/2015	270 00	22,054 89	0 00	22,680 28	(625 39)
EMERSON ELECTRIC CO CMN (291011104)	10/11/2014	08/24/2015	190 00	8,914 04	0 00	11,907 25	(2,993 21)
EMERSON ELECTRIC CO CMN (291011104)	01/22/2015	08/24/2015	200 00	9,383 21	0 00	11,962 50	(2,579 29)
EMERSON ELECTRIC CO CMN (291011104)	12/18/2014	08/24/2015	230 00	10,790 69	0 00	14,256 07	(3,465 38)
EMERSON ELECTRIC CO CMN (291011104)	06/12/2015	08/24/2015	320 00	15,013 13	0 00	19,131 12	(4,117 99)
ENTERGY CORPORATION CMN (29364G103)	06/12/2015	08/24/2015	530 00	35,963 26	0 00	37,875 57	(1,912 31)
EQT CORPORATION CMN (26884L109)	01/22/2015	08/24/2015	20 00	1,468 52	0 00	1,517 25	(48 73)
EQT CORPORATION CMN (26884L109)	01/13/2015	08/24/2015	40 00	2,937 04	0 00	2,914 24	22 80
FEDERATED INVESTORS, INC CMN CLASS B (314211103)	01/22/2015	08/24/2015	90 00	2,754 65	0 00	2,912 63	(157 98)
FEDERATED INVESTORS, INC CMN CLASS B (314211103)	10/11/2014	08/24/2015	150 00	4,591 09	0 00	4,915 31	(324 22)
FEDERATED INVESTORS, INC CMN CLASS B (314211103)	12/18/2014	08/24/2015	220 00	6,733 59	0 00	7,207 36	(473 77)

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Covered Short-Term Gains (Losses)							
FEDERATED INVESTORS, INC CMN CLASS B (314211103)	06/12/2015	08/24/2015	730 00	22,343 28	0 00	25,362 91	(3,019 63)
FIRST NIAGARA FINANCIAL GROUP, CMN (33582V108)	01/13/2015	08/24/2015	1,420 00	12,701 67	0 00	11,124 00	1,577 67
FIRST NIAGARA FINANCIAL GROUP, CMN (33582V108)	06/12/2015	08/24/2015	1,630 00	14,580 08	0 00	15,607 58	(1,027 50)
FORD MOTOR COMPANY CMN (345370860)	01/13/2015	08/24/2015	1,790 00	23,552 38	0 00	27,635 46	(4,083 08)
FORD MOTOR COMPANY CMN (345370860)	09/11/2014	08/24/2015	1,960 00	25,789 20	0 00	32,638 12	(6,848 92)
FORD MOTOR COMPANY CMN (345370860)	06/12/2015	08/24/2015	4,690 00	61,709 88	0 00	71,783 29	(10,073 41)
FREEPORT-MCMORAN INC CMN (35671D857)	09/11/2014	08/24/2015	60 00	537 03	0 00	2,122 39	(1,585 36)
FREEPORT-MCMORAN INC CMN (35671D857)	09/20/2014	08/24/2015	160 00	1,432 08	0 00	5,210 82	(3,778 74)
FREEPORT-MCMORAN INC CMN (35671D857)	11/18/2014	08/24/2015	620 00	5,549 32	0 00	17,606 33	(12,057 01)
GAP INC CMN (364760108)	06/12/2015	08/24/2015	70 00	2,237 25	0 00	2,680 75	(443 50)
GAP INC CMN (364760108)	02/23/2015	08/24/2015	470 00	15,021 57	0 00	18,941 01	(3,919 44)
GENERAL MILLS INC CMN (370334104)	06/12/2015	08/24/2015	660 00	36,313 77	0 00	36,170 05	143 72
GREIF INC CMN CLASS A (397624107)	06/12/2015	08/24/2015	60 00	1,786 98	0 00	2,355 94	(568 96)
GREIF INC CMN CLASS A (397624107)	01/22/2015	08/24/2015	300 00	8,934 88	0 00	12,207 75	(3,272 87)
GREIF INC CMN CLASS A (397624107)	02/23/2015	08/24/2015	970 00	28,889 46	0 00	41,163 51	(12,274 05)
HESS CORPORATION CMN (42809H107)	01/22/2015	08/24/2015	120 00	6,303 44	0 00	8,648 70	(2,345 26)
IAC/INTERACTIVECORP CMN (44919P508)	06/12/2015	08/24/2015	190 00	13,103 04	0 00	14,481 84	(1,378 80)
ILLUMINA, INC CMN (452327109)	11/18/2014	08/24/2015	10 00	1,947 84	0 00	1,854 32	93 52
INTEL CORPORATION CMN (458140100)	10/20/2014	08/24/2015	70 00	1,857 73	0 00	2,605 43	(747 70)
INTEL CORPORATION CMN (458140100)	10/11/2014	08/24/2015	350 00	9,288 65	0 00	13,118 46	(3,829 81)
INTEL CORPORATION CMN (458140100)	12/18/2014	08/24/2015	430 00	11,411 78	0 00	15,903 30	(4,491 52)
INTEL CORPORATION CMN (458140100)	01/22/2015	08/24/2015	550 00	14,596 46	0 00	20,301 88	(5,705 42)
INTEL CORPORATION CMN (458140100)	09/11/2014	08/24/2015	810 00	21,496 60	0 00	28,338 50	(6,841 90)
INTERCONTINENTAL EXCHANGE INC CMN (45866F104)	01/13/2015	08/24/2015	10 00	2,300 73	0 00	2,191 32	109 41
INTERCONTINENTAL EXCHANGE INC CMN (45866F104)	01/22/2015	08/24/2015	10 00	2,300 74	0 00	2,141 93	158 81

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
INTL BUSINESS MACHINES CORP CMN (459200101)	06/12/2015	08/24/2015	630 00	91,808 02	0 00	105,424 10	(13,616 08)
INVESCO LTD CMN (G491BT108)	01/13/2015	08/24/2015	50 00	1,682 48	0 00	1,899 83	(217 35)
INVESCO LTD CMN (G491BT108)	01/22/2015	08/24/2015	150 00	5,047 43	0 00	5,598 37	(550 94)
INVESCO LTD CMN (G491BT108)	12/18/2014	08/24/2015	990 00	33,313 08	0 00	40,070 06	(6,756 98)
INVESCO LTD CMN (G491BT108)	06/12/2015	08/24/2015	1,560 00	52,493 34	0 00	61,010 52	(8,517 18)
JOHNSON & JOHNSON CMN (478160104)	12/14/2014	08/24/2015	190 00	17,692 37	0 00	20,533 87	(2,841 50)
KEURIG GREEN MOUNTAIN, INC CMN (49271M100)	12/18/2014	08/24/2015	10 00	498 69	0 00	1,373 62	(874 93)
KLA-TENCOR CORPORATION CMN (482480100)	02/23/2015	08/24/2015	50 00	2,370 83	0 00	3,199 38	(828 55)
KLA-TENCOR CORPORATION CMN (482480100)	01/22/2015	08/24/2015	110 00	5,215 83	0 00	7,702 48	(2,486 65)
KLA-TENCOR CORPORATION CMN (482480100)	01/13/2015	08/24/2015	310 00	14,699 15	0 00	20,848 96	(6,149 81)
KLA-TENCOR CORPORATION CMN (482480100)	06/12/2015	08/24/2015	590 00	27,975 81	0 00	32,860 72	(4,884 91)
L BRANDS, INC CMN (501797104)	11/18/2014	08/24/2015	20 00	1,571 45	0 00	1,550 43	21 02
L BRANDS, INC CMN (501797104)	02/23/2015	08/24/2015	30 00	2,357 17	0 00	2,745 38	(388 21)
L BRANDS, INC CMN (501797104)	01/22/2015	08/24/2015	50 00	3,928 61	0 00	4,196 12	(267 51)
L BRANDS, INC CMN (501797104)	12/18/2014	08/24/2015	80 00	6,285 78	0 00	6,759 32	(473 54)
L BRANDS, INC CMN (501797104)	09/11/2014	08/24/2015	150 00	11,785 83	0 00	9,752 22	2,033 61
LEIDOS HLDGS INC CMN (525327102)	02/23/2015	08/24/2015	90 00	3,797 60	0 00	4,095 23	(297 63)
LINEAR TECHNOLOGY CORP CMN (535678106)	06/12/2015	08/24/2015	590 00	22,686 31	0 00	27,060 24	(4,373 93)
LINKEDIN CORP CMN CLASS A (53578A108)	02/23/2015	08/24/2015	10 00	1,759 03	0 00	2,641 33	(882 30)
LOWES COMPANIES INC CMN (548661107)	06/12/2015	08/24/2015	110 00	7,590 40	0 00	7,647 61	(57 21)
LOWES COMPANIES INC CMN (548661107)	02/23/2015	08/24/2015	270 00	18,630 97	0 00	19,905 27	(1,274 30)
MARSH & MCLENNAN CO INC CMN (571748102)	06/12/2015	08/24/2015	230 00	12,379 61	0 00	13,595 76	(1,216 15)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	06/12/2015	08/24/2015	30 00	2,683 23	0 00	2,811 28	(128 05)
MATTEL, INC CMN (577081102)	11/18/2014	08/24/2015	470 00	10,096 59	0 00	13,851 61	(3,755 02)
MATTEL, INC CMN (577081102)	01/22/2015	08/24/2015	1,170 00	25,134 05	0 00	31,975 52	(6,841 47)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MATTEL, INC CMN (577081102)	01/13/2015	08/24/2015	2,130 00	45,756 87	0 00	59,528 82	(13,771 95)
MAXIM INTEGRATED PRODUCTS INC CMN (57772K101)	12/18/2014	08/24/2015	10 00	314 95	0 00	311 78	3 17
METLIFE, INC CMN (59156R108)	06/12/2015	08/24/2015	2,090 00	100,561 41	0 00	116,661 51	(16,100 10)
MICROSOFT CORPORATION CMN (594918104)	01/13/2015	08/24/2015	10 00	426 38	0 00	477 91	(51 53)
MICROSOFT CORPORATION CMN (594918104)	12/18/2014	08/24/2015	370 00	15,776 21	0 00	17,562 24	(1,786 03)
MICROSOFT CORPORATION CMN (594918104)	11/18/2014	08/24/2015	500 00	21,319 21	0 00	24,596 26	(3,277 05)
MORGAN STANLEY CMN (617446448)	06/12/2015	08/24/2015	270 00	8,854 92	0 00	10,703 88	(1,848 96)
NABORS INDUSTRIES LTD CMN (G6359F103)	01/13/2015	08/24/2015	60 00	567 78	0 00	621 22	(53 44)
NABORS INDUSTRIES LTD CMN (G6359F103)	01/22/2015	08/24/2015	210 00	1,987 23	0 00	2,304 23	(317 00)
NATIONAL INSTRUMENTS CORP CMN (636518102)	02/23/2015	08/24/2015	420 00	11,729 50	0 00	13,125 84	(1,396 34)
NATIONAL INSTRUMENTS CORP CMN (636518102)	06/12/2015	08/24/2015	750 00	20,945 53	0 00	23,243 18	(2,297 65)
NEW YORK COMMUNITY BANCORP, IN CMN (649445103)	02/23/2015	08/24/2015	560 00	9,588 42	0 00	9,179 18	409 24
NEW YORK COMMUNITY BANCORP, IN CMN (649445103)	09/11/2014	08/24/2015	1,880 00	32,189 71	0 00	30,409 00	1,780 71
NORFOLK SOUTHERN CORPORATION CMN (655844108)	06/12/2015	08/24/2015	830 00	63,225 65	0 00	76,290 97	(13,065 32)
ORACLE CORPORATION CMN (68389X105)	06/12/2015	08/24/2015	340 00	12,461 72	0 00	15,041 87	(2,580 15)
PACWEST BANCORP CMN (695263103)	11/18/2014	08/24/2015	70 00	2,908 54	0 00	3,176 21	(267 67)
PATTERSON-UTI ENERGY, INC ORD CMN (703481101)	01/22/2015	08/24/2015	240 00	3,330 08	0 00	3,826 21	(496 13)
PATTERSON-UTI ENERGY, INC ORD CMN (703481101)	02/23/2015	08/24/2015	360 00	4,995 12	0 00	6,340 50	(1,345 38)
PAYCHEX, INC CMN (704326107)	12/18/2014	08/24/2015	300 00	13,397 99	0 00	14,309 31	(911 32)
PAYCHEX, INC CMN (704326107)	06/12/2015	08/24/2015	2,940 00	131,300 33	0 00	141,273 48	(9,973 15)
PENSKE AUTOMOTIVE GROUP, INC CMN (70959W103)	06/12/2015	08/24/2015	20 00	962 13	0 00	1,046 65	(84 52)
PEOPLES UNITED FINANCIAL INC CMN (712704105)	06/12/2015	08/24/2015	7,170 00	110,328 48	0 00	114,832 58	(4,504 10)
PFIZER INC CMN (717081103)	06/12/2015	08/24/2015	3,500 00	114,370 19	0 00	119,869 06	(5,498 87)
PHILIP MORRIS INTL INC CMN (718172109)	09/20/2014	08/24/2015	580 00	45,447 54	0 00	49,744 62	(4,297 08)
PIONEER NATURAL RESOURCES CO CMN (723787107)	01/22/2015	08/24/2015	20 00	2,317 85	0 00	3,049 25	(731 40)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PIONEER NATURAL RESOURCES CO CMN (723787107)	02/23/2015	08/24/2015	40 00	4,635 70	0 00	6,243 70	(1,608 00)
PRICELINE GROUP INC/THE CMN (741503403)	09/11/2014	08/24/2015	20 00	23,958 31	0 00	23,577 42	380 89
PRUDENTIAL FINANCIAL INC CMN (744320102)	01/22/2015	08/24/2015	20 00	1,564 70	0 00	1,644 45	(79 75)
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	06/12/2015	08/24/2015	10 00	679 05	0 00	740 79	(61 74)
R R DONNELLEY & SONS CO CMN (257867101)	10/11/2014	08/24/2015	110 00	1,679 22	0 00	1,841 95	(162 73)
R R DONNELLEY & SONS CO CMN (257867101)	01/22/2015	08/24/2015	120 00	1,831 87	0 00	1,979 10	(147 23)
R R DONNELLEY & SONS CO CMN (257867101)	06/12/2015	08/24/2015	1,410 00	21,524 52	0 00	26,556 93	(5,032 41)
RAYTHEON CO CMN (755111507)	02/23/2015	08/24/2015	290 00	29,828 44	0 00	31,805 84	(1,977 40)
REPUBLIC SERVICES INC CMN (760759100)	02/23/2015	08/24/2015	530 00	21,761 86	0 00	21,646 53	115 33
ROYAL CARIBBEAN CRUISES LTD ISIN LR0008862868 (V7780T103)	09/11/2014	08/24/2015	20 00	1,704 33	0 00	1,351 43	352 90
ROYAL CARIBBEAN CRUISES LTD ISIN LR0008862868 (V7780T103)	01/22/2015	08/24/2015	50 00	4,260 83	0 00	4,256 63	4 20
ROYAL CARIBBEAN CRUISES LTD ISIN LR0008862868 (V7780T103)	02/23/2015	08/24/2015	50 00	4,260 83	0 00	3,840 13	420 70
ROYAL GOLD, INC CMN (780287108)	09/11/2014	08/24/2015	10 00	538 96	0 00	731 47	(192 51)
SANDISK CORP CMN (80004C101)	02/23/2015	08/24/2015	210 00	10,350 72	0 00	17,086 55	(6,735 83)
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	06/12/2015	08/24/2015	10 00	486 10	0 00	538 51	(52 41)
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	01/22/2015	08/24/2015	160 00	7,777 65	0 00	10,230 80	(2,453 15)
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	12/18/2014	08/24/2015	220 00	10,694 27	0 00	14,852 52	(4,158 25)
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	09/11/2014	08/24/2015	390 00	18,958 02	0 00	23,710 88	(4,752 86)
SEAWORLD ENTERTAINMENT, INC CMN (81282V100)	10/07/2014	08/24/2015	20 00	353 71	0 00	420 83	(67 12)
SEAWORLD ENTERTAINMENT, INC CMN (81282V100)	06/12/2015	08/24/2015	40 00	707 41	0 00	825 07	(117 66)
SEAWORLD ENTERTAINMENT, INC CMN (81282V100)	02/23/2015	08/24/2015	1,110 00	19,630 64	0 00	22,243 63	(2,612 99)
SONOCO PRODUCTS CO CMN (835495102)	06/12/2015	08/24/2015	620 00	24,383 34	0 00	28,128 22	(3,744 88)
SOUTHWEST AIRLINES CO CMN (844741108)	06/12/2015	08/24/2015	50 00	1,867 12	0 00	1,743 95	123 17
SOUTHWEST AIRLINES CO CMN (844741108)	11/18/2014	08/24/2015	80 00	2,987 38	0 00	3,136 93	(149 55)
SOUTHWEST AIRLINES CO CMN (844741108)	02/23/2015	08/24/2015	120 00	4,481 07	0 00	5,361 90	(880 83)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SOUTHWEST AIRLINES CO CMN (844741108)	01/22/2015	08/24/2015	220 00	8,215 30	0 00	9,977 54	(1,762 24)
SPLUNK INC CMN (848637104)	06/12/2015	08/24/2015	70 00	4,249 40	0 00	4,799 57	(550 17)
STARBUCKS CORP CMN (855244109)	06/12/2015	08/24/2015	610 00	31,378 85	0 00	32,121 32	(742 47)
SYMANTEC CORP CMN (871503108)	11/18/2014	08/24/2015	160 00	3,243 68	0 00	4,100 80	(857 12)
SYMANTEC CORP CMN (871503108)	01/13/2015	08/24/2015	240 00	4,865 52	0 00	6,222 55	(1,357 03)
SYMANTEC CORP CMN (871503108)	02/23/2015	08/24/2015	1,030 00	20,881 20	0 00	26,193 72	(5,312 52)
SYSCO CORPORATION CMN (871829107)	02/23/2015	08/24/2015	1,160 00	45,829 13	0 00	45,949 69	(120 56)
TARGA RESOURCES CORP CMN (87612G101)	02/23/2015	08/24/2015	100 00	6,078 87	0 00	9,680 61	(3,601 74)
TARGET CORPORATION CMN (87612E106)	06/12/2015	08/24/2015	320 00	24,579 35	0 00	25,595 75	(1,016 40)
TECO ENERGY INC CMN (872375100)	12/18/2014	08/24/2015	1,130 00	24,232 52	0 00	22,416 15	1,816 37
TECO ENERGY INC CMN (872375100)	06/12/2015	08/24/2015	10,090 00	216,377 07	0 00	180,120 63	36,256 44
TESORO CORPORATION CMN (881609101)	12/18/2014	08/24/2015	30 00	2,770 61	0 00	2,141 15	629 46
TEXAS INSTRUMENTS INC CMN (882508104)	12/18/2014	08/24/2015	50 00	2,301 14	0 00	2,720 73	(419 59)
TEXAS INSTRUMENTS INC CMN (882508104)	09/11/2014	08/24/2015	260 00	11,965 91	0 00	12,516 87	(550 96)
TEXAS INSTRUMENTS INC CMN (882508104)	06/12/2015	08/24/2015	2,000 00	92,045 50	0 00	106,520 82	(14,475 32)
THE SOUTHERN CO CMN (842587107)	12/18/2014	08/24/2015	580 00	25,817 30	0 00	28,417 39	(2,600 09)
THE SOUTHERN CO CMN (842587107)	06/12/2015	08/24/2015	5,100 00	227,014 15	0 00	217,203 92	9,810 23
THOMSON REUTERS CORPORATION CMN (884903105)	01/13/2015	08/24/2015	240 00	9,141 33	0 00	9,474 96	(333 63)
THOMSON REUTERS CORPORATION CMN (884903105)	12/18/2014	08/24/2015	810 00	30,852 00	0 00	32,195 72	(1,343 72)
TIFFANY & CO CMN (886547108)	01/22/2015	08/24/2015	50 00	4,166 28	0 00	4,548 63	(382 35)
TIME WARNER CABLE INC CMN (88732J207)	02/23/2015	08/24/2015	10 00	1,842 43	0 00	1,490 23	352 20
TIME WARNER CABLE INC CMN (88732J207)	01/13/2015	08/24/2015	110 00	20,266 70	0 00	16,430 91	3,835 79
TRIPADVISOR, INC CMN (896945201)	01/13/2015	08/24/2015	10 00	678 88	0 00	730 87	(51 99)
TRIPADVISOR, INC CMN (896945201)	10/15/2014	08/24/2015	30 00	2,036 65	0 00	3,044 02	(1,007 37)
TWITTER, INC CMN (90184L102)	06/12/2015	08/24/2015	20 00	500 34	0 00	724 05	(223 71)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	12/18/2014	08/24/2015	40 00	3,836 63	0 00	4,433 32	(596 69)
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	09/15/2014	08/24/2015	290 00	27,815 56	0 00	28,301 45	(485 89)
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	06/12/2015	08/24/2015	1,320 00	126,608 76	0 00	132,442 73	(5,833 97)
UNITED TECHNOLOGIES CORP CMN (913017109)	06/12/2015	08/24/2015	390 00	35,651 77	0 00	45,854 68	(10,202 91)
VERIZON COMMUNICATIONS INC CMN (92343V104)	09/11/2014	08/24/2015	90 00	4,087 88	0 00	4,409 85	(321 97)
VISA INC CMN CLASS A (92826C839)	09/11/2014	08/24/2015	40 00	2,794 48	0 00	2,149 75	644 73
VISA INC CMN CLASS A (92826C839)	01/22/2015	08/24/2015	120 00	8,383 45	0 00	7,728 08	655 37
VISA INC CMN CLASS A (92826C839)	06/12/2015	08/24/2015	150 00	10,479 30	0 00	10,404 93	74 37
WAL MART STORES INC CMN (931142103)	06/12/2015	08/24/2015	150 00	9,820 96	0 00	10,904 48	(1,083 52)
WAL MART STORES INC CMN (931142103)	11/18/2014	08/24/2015	190 00	12,439 89	0 00	15,872 57	(3,432 68)
WAL MART STORES INC CMN (931142103)	01/13/2015	08/24/2015	650 00	42,557 51	0 00	59,073 38	(16,515 87)
WAL MART STORES INC CMN (931142103)	01/22/2015	08/24/2015	660 00	43,212 24	0 00	58,279 66	(15,067 42)
WELLS FARGO & CO (NEW) CMN (949746101)	01/13/2015	08/24/2015	340 00	17,757 43	0 00	17,802 57	(45 14)
WELLS FARGO & CO (NEW) CMN (949746101)	06/12/2015	08/24/2015	1,720 00	89,831 71	0 00	97,943 36	(8,111 65)
WESTERN DIGITAL CORPORATION CMN (958102105)	02/23/2015	08/24/2015	30 00	2,373 61	0 00	3,332 82	(959 21)
WHIRLPOOL CORP CMN (963320106)	06/12/2015	08/24/2015	40 00	6,775 29	0 00	7,444 11	(668 82)
WHIRLPOOL CORP CMN (963320106)	12/18/2014	08/24/2015	60 00	10,162 94	0 00	11,430 09	(1,267 15)
WILLIAMS-SONOMA, INC CMN (969904101)	02/23/2015	08/24/2015	80 00	6,528 47	0 00	6,421 80	106 67
WYNN RESORTS, LIMITED CMN (983134107)	10/11/2014	08/24/2015	120 00	9,628 09	0 00	18,002 03	(8,373 94)
WYNN RESORTS, LIMITED CMN (983134107)	12/18/2014	08/24/2015	180 00	14,442 14	0 00	26,132 35	(11,690 21)
XEROX CORPORATION CMN (984121103)	06/12/2015	08/24/2015	870 00	8,815 27	0 00	9,769 49	(954 22)
XILINX INCORPORATED CMN (983919101)	06/12/2015	08/24/2015	700 00	28,172 23	0 00	32,775 82	(4,603 59)
YAHOO INC CMN (984332106)	12/27/2014	08/24/2015	20 00	629 42	0 00	1,008 74	(379 32)
YAHOO INC CMN (984332106)	02/23/2015	08/24/2015	110 00	3,461 83	0 00	4,787 20	(1,325 37)
YAHOO INC CMN (984332106)	01/22/2015	08/24/2015	120 00	3,776 55	0 00	5,867 10	(2,090 55)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
YELP INC CMN (985817105)	06/12/2015	08/24/2015	60 00	1,378 62	0 00	2,633 55	(1,254 93)
RECEPTOS, INC CMN (756207106)	08/24/2015	09/03/2015	10 00	2,320 00	0 00	2,318 03	1 97
EQUINIX, INC REIT (29444U700)	11/10/2015	11/10/2015	0 44	130 76	0 00	0 00	130 76
OLIN CORPORATION CMN (680665205)	12/16/2015	12/16/2015	0 00	19 10	0 00	0 00	19 10
ACCENTURE PLC CMN (G1151C101)	08/24/2015	12/24/2015	1,100 00	115,050 84	0 00	104,481 32	10,569 52
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	02/23/2015	12/24/2015	20 00	2,674 71	0 00	3,121 05	(446 34)
AIR PRODUCTS & CHEMICALS INC CMN (009158106)	06/12/2015	12/24/2015	120 00	16,048 29	0 00	17,433 75	(1,385 46)
ALNYLAM PHARMACEUTICALS, INC CMN (02043Q107)	06/12/2015	12/24/2015	30 00	2,710 07	0 00	3,866 03	(1,155 96)
AMEREN CORPORATION CMN (023608102)	08/24/2015	12/24/2015	1,750 00	76,363 16	0 00	73,040 46	3,322 70
AMERICAN AIRLINES GROUP INC CMN (02376R102)	06/12/2015	12/24/2015	210 00	9,231 15	0 00	8,516 67	714 48
AMERICAN EXPRESS CO CMN (025816109)	02/23/2015	12/24/2015	20 00	1,402 52	0 00	1,605 83	(203 31)
AMERICAN INTL GROUP, INC CMN (026874784)	08/24/2015	12/24/2015	730 00	44,893 43	0 00	42,355 47	2,537 96
AMERICAN NATL INS CO CMN (028591105)	08/24/2015	12/24/2015	80 00	8,185 49	0 00	7,902 77	282 72
ANALOG DEVICES, INC CMN (032654105)	08/24/2015	12/24/2015	1,180 00	67,101 69	0 00	62,610 46	4,491 23
ANTHEM, INC CMN (036752103)	08/24/2015	12/24/2015	60 00	8,464 42	0 00	8,611 11	(146 69)
ARTHUR J GALLAGHER & CO CMN (363576109)	08/24/2015	12/24/2015	630 00	25,743 21	0 00	27,523 07	(1,779 86)
AUTOMATIC DATA PROCESSING INC CMN (053015103)	01/13/2015	12/24/2015	410 00	35,203 10	0 00	34,980 59	222 51
AUTOMATIC DATA PROCESSING INC CMN (053015103)	08/24/2015	12/24/2015	680 00	58,385 62	0 00	52,216 65	6,168 97
AVAGO TECHNOLOGIES LTD CMN (Y0486S104)	01/22/2015	12/24/2015	60 00	8,802 81	0 00	6,312 15	2,490 66
AVAGO TECHNOLOGIES LTD CMN (Y0486S104)	02/23/2015	12/24/2015	180 00	26,408 43	0 00	20,310 05	6,098 38
BAKER HUGHES INC CMN (057224107)	02/23/2015	12/24/2015	20 00	948 93	0 00	1,257 13	(308 20)
BANK OF AMERICA CORP CMN (060505104)	01/22/2015	12/24/2015	1,020 00	17,595 39	0 00	16,414 35	1,181 04
BAXALTA INCORPORATED CMN (07177M103)	08/24/2015	12/24/2015	120 00	4,687 06	0 00	4,239 27	447 79
BECTON DICKINSON & CO CMN (075887109)	08/24/2015	12/24/2015	140 00	21,827 11	0 00	19,596 53	2,230 58
BEST BUY CO INC CMN SERIES (086516101)	01/13/2015	12/24/2015	150 00	4,596 08	0 00	5,926 98	(1,330 90)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
BIOGEN INC CMN (09062X103)	01/22/2015	12/24/2015	10 00	3,013 50	0 00	3,536 53	(523 03)
BIOGEN INC CMN (09062X103)	06/12/2015	12/24/2015	10 00	3,013 50	0 00	3,888 03	(874 53)
BLACKROCK, INC CMN (09247X101)	01/13/2015	12/24/2015	100 00	33,609 93	0 00	35,268 02	(1,658 09)
BLACKROCK, INC CMN (09247X101)	08/24/2015	12/24/2015	140 00	47,053 89	0 00	41,888 35	5,165 54
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	02/23/2015	12/24/2015	580 00	39,721 07	0 00	35,537 99	4,183 08
BROADRIDGE FINANCIAL SOLUTIONS IN CMN (11133T103)	01/22/2015	12/24/2015	160 00	8,735 16	0 00	7,595 60	1,139 56
BROADRIDGE FINANCIAL SOLUTIONS IN CMN (11133T103)	01/13/2015	12/24/2015	300 00	16,378 43	0 00	14,235 46	2,142 97
CA, INC CMN (12673P105)	06/12/2015	12/24/2015	390 00	11,296 56	0 00	11,822 46	(525 90)
CABOT OIL & GAS CORPORATION CMN (127097103)	01/22/2015	12/24/2015	30 00	523 91	0 00	857 48	(333 57)
CABOT OIL & GAS CORPORATION CMN (127097103)	02/23/2015	12/24/2015	60 00	1,047 82	0 00	1,653 20	(605 38)
CATERPILLAR INC (DELAWARE) CMN (149123101)	02/23/2015	12/24/2015	920 00	63,757 75	0 00	76,807 49	(13,049 74)
CELGENE CORPORATION CMN (151020104)	01/22/2015	12/24/2015	20 00	2,412 91	0 00	2,474 25	(61 34)
CINCINNATI FINANCIAL CRP CMN (172062101)	02/23/2015	12/24/2015	670 00	39,833 11	0 00	35,197 18	4,635 93
CINCINNATI FINANCIAL CRP CMN (172062101)	06/12/2015	12/24/2015	2,530 00	150,414 57	0 00	129,703 49	20,711 08
CINEMARK HOLDINGS, INC CMN (17243V102)	08/24/2015	12/24/2015	20 00	645 98	0 00	736 24	(90 26)
CME GROUP INC CMN CLASS A (12572Q105)	02/23/2015	12/24/2015	120 00	11,014 84	0 00	11,398 34	(383 50)
COACH INC CMN (189754104)	01/22/2015	12/24/2015	60 00	1,988 07	0 00	2,295 15	(307 08)
COACH INC CMN (189754104)	01/13/2015	12/24/2015	430 00	14,247 87	0 00	16,736 55	(2,488 68)
COACH INC CMN (189754104)	08/24/2015	12/24/2015	470 00	15,573 26	0 00	13,844 99	1,728 27
COCA-COLA COMPANY (THE) CMN (191216100)	08/24/2015	12/24/2015	340 00	14,835 80	0 00	13,027 99	1,807 81
COCA-COLA COMPANY (THE) CMN (191216100)	02/23/2015	12/24/2015	1,620 00	70,688 20	0 00	67,792 14	2,896 06
COMPASS MINERALS INTL, INC CMN (20451N101)	08/24/2015	12/24/2015	50 00	3,765 30	0 00	4,138 63	(373 33)
COPA HOLDINGS, S A CMN CLASS A (P31076105)	08/24/2015	12/24/2015	630 00	33,254 92	0 00	33,710 93	(456 01)
CORNING INCORPORATED CMN (219350105)	08/24/2015	12/24/2015	350 00	6,512 50	0 00	5,782 63	729 87
CORNING INCORPORATED CMN (219350105)	01/13/2015	12/24/2015	430 00	8,001 07	0 00	10,132 74	(2,131 67)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DARDEN RESTAURANTS INC CMN (237194105)	02/23/2015	12/24/2015	340 00	22,000 61	0 00	19,014 86	2,985 75
DELTA AIR LINES, INC CMN (247361702)	06/12/2015	12/24/2015	160 00	8,382 68	0 00	6,611 90	1,770 78
DOW CHEMICAL CO CMN (260543103)	02/23/2015	12/24/2015	710 00	37,173 19	0 00	35,136 48	2,036 71
DSW INC CMN CLASS A (23334L102)	06/12/2015	12/24/2015	200 00	4,846 20	0 00	6,937 92	(2,091 72)
DTE ENERGY COMPANY CMN (233331107)	08/24/2015	12/24/2015	230 00	18,352 76	0 00	18,714 46	(361 70)
ERIE INDEMNITY COMPANY CL-A CMN CLASS A (29530P102)	02/23/2015	12/24/2015	20 00	1,929 83	0 00	1,858 85	70 98
GANNETT CO, INC CMN (36473H104)	08/24/2015	12/24/2015	570 00	9,310 76	0 00	7,277 25	2,033 51
GARMIN LTD CMN (H2906T109)	01/13/2015	12/24/2015	130 00	4,805 63	0 00	6,808 21	(2,002 57)
GARMIN LTD CMN (H2906T109)	02/23/2015	12/24/2015	190 00	7,023 62	0 00	9,386 42	(2,362 80)
GARMIN LTD CMN (H2906T109)	08/24/2015	12/24/2015	530 00	19,592 20	0 00	19,896 42	(304 22)
GENERAL MILLS INC CMN (370334104)	06/12/2015	12/24/2015	10 00	587 89	0 00	548 03	39 86
GENERAL MOTORS COMPANY CMN (37045V100)	01/13/2015	12/24/2015	160 00	5,525 93	0 00	5,802 28	(276 36)
GENERAL MOTORS COMPANY CMN (37045V100)	01/22/2015	12/24/2015	540 00	18,650 01	0 00	18,264 15	385 86
GENERAL MOTORS COMPANY CMN (37045V100)	08/24/2015	12/24/2015	1,150 00	39,717 62	0 00	32,341 79	7,375 83
GENUINE PARTS CO CMN (372460105)	08/24/2015	12/24/2015	640 00	55,106 35	0 00	52,253 70	2,852 65
GULFPORT ENERGY CORP (NEW) CMN (402635304)	02/23/2015	12/24/2015	10 00	237 75	0 00	430 73	(192 98)
H & R BLOCK INC CMN (093671105)	01/13/2015	12/24/2015	20 00	667 37	0 00	662 58	4 79
H & R BLOCK INC CMN (093671105)	08/24/2015	12/24/2015	40 00	1,334 72	0 00	1,302 50	32 22
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	08/24/2015	12/24/2015	40 00	1,739 06	0 00	1,814 91	(75 85)
HEWLETT PACKARD ENTERPRISE CO CMN (42824C109)	02/23/2015	12/24/2015	110 00	1,634 21	0 00	2,220 57	(586 36)
HEWLETT PACKARD ENTERPRISE CO CMN (42824C109)	01/22/2015	12/24/2015	270 00	4,011 25	0 00	5,716 72	(1,705 47)
ILLINOIS TOOL WORKS CMN (452308109)	02/23/2015	12/24/2015	100 00	9,424 58	0 00	9,925 08	(500 50)
INTERPUBLIC GROUP COS CMN (460690100)	02/23/2015	12/24/2015	370 00	8,715 88	0 00	8,333 03	382 85
IONIS PHARMACEUTICALS, INC CMN (462222100)	06/12/2015	12/24/2015	140 00	8,396 56	0 00	9,354 93	(958 37)
JOHNSON CONTROLS INC CMN (478366107)	08/24/2015	12/24/2015	500 00	20,283 26	0 00	20,627 06	(343 80)

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Covered Short-Term Gains (Losses)							
JPMORGAN CHASE & CO CMN (46625H100)	08/24/2015	12/24/2015	380 00	25,234 58	0 00	23,402 35	1,832 23
KAR AUCTION SERVICES, INC CMN (48238T109)	12/27/2014	12/24/2015	30 00	1,106 73	0 00	1,041 94	64 79
KAR AUCTION SERVICES, INC CMN (48238T109)	02/23/2015	12/24/2015	360 00	13,280 76	0 00	13,311 08	(30 32)
KAR AUCTION SERVICES, INC CMN (48238T109)	01/22/2015	12/24/2015	570 00	21,027 87	0 00	19,723 43	1,304 44
KELLOGG COMPANY CMN (487836108)	08/24/2015	12/24/2015	460 00	33,499 93	0 00	30,571 01	2,928 92
KEYCORP CMN (493267108)	08/24/2015	12/24/2015	80 00	1,065 10	0 00	1,058 30	6 80
KIMBERLY CLARK CORP CMN (494368103)	08/24/2015	12/24/2015	490 00	62,161 71	0 00	52,908 74	9,252 97
KINDER MORGAN INC CMN CLASS P (49456B101)	01/22/2015	12/24/2015	90 00	1,445 03	0 00	3,787 43	(2,342 40)
KLA-TENCOR CORPORATION CMN (482480100)	06/12/2015	12/24/2015	210 00	14,570 49	0 00	11,696 19	2,874 30
KOHL'S CORP (WISCONSIN) CMN (500255104)	06/12/2015	12/24/2015	270 00	12,781 75	0 00	16,881 72	(4,099 97)
KOHL'S CORP (WISCONSIN) CMN (500255104)	08/24/2015	12/24/2015	330 00	15,622 13	0 00	16,971 54	(1,349 41)
LAS VEGAS SANDS CORP CMN (517834107)	02/23/2015	12/24/2015	690 00	30,215 02	0 00	40,535 23	(10,320 21)
LEGGETT & PLATT INC CMN (524660107)	08/24/2015	12/24/2015	120 00	5,129 28	0 00	5,540 70	(411 42)
LEIDOS HLDGS INC CMN (525327102)	02/23/2015	12/24/2015	50 00	2,854 69	0 00	2,275 13	579 56
LEIDOS HLDGS INC CMN (525327102)	06/12/2015	12/24/2015	570 00	32,543 43	0 00	24,232 70	8,310 73
LINKEDIN CORP CMN CLASS A (53578A108)	01/22/2015	12/24/2015	10 00	2,290 53	0 00	2,249 43	41 10
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/13/2015	12/24/2015	260 00	56,793 85	0 00	51,372 34	5,421 51
LOCKHEED MARTIN CORPORATION CMN (539830109)	08/24/2015	12/24/2015	370 00	80,822 01	0 00	74,610 58	6,211 43
LOWES COMPANIES INC CMN (548661107)	06/12/2015	12/24/2015	70 00	5,314 88	0 00	4,866 66	448 22
MARATHON PETROLEUM CORPORATION CMN (56585A102)	02/23/2015	12/24/2015	60 00	3,140 62	0 00	3,187 58	(46 96)
MC DONALDS CORP CMN (580135101)	08/24/2015	12/24/2015	1,830 00	217,132 06	0 00	172,777 07	44,354 99
MEDTRONIC PUBLIC LIMITED COMPA CMN (G5960L103)	02/23/2015	12/24/2015	990 00	76,873 86	0 00	78,488 99	(1,615 13)
MERCK & CO , INC CMN (58933Y105)	02/23/2015	12/24/2015	920 00	48,601 87	0 00	53,664 52	(5,062 65)
MERCURY GENERAL CORPORATION CMN (589400100)	02/23/2015	12/24/2015	350 00	16,475 69	0 00	18,972 35	(2,496 66)
MICROCHIP TECHNOLOGY CMN (595017104)	08/24/2015	12/24/2015	710 00	33,676 72	0 00	28,817 03	4,859 69

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Covered Short-Term Gains (Losses)							
MONSANTO COMPANY CMN (61166W101)	08/24/2015	12/24/2015	20 00	1,979 16	0 00	1,917 94	61 22
NASDAQ INC CMN (631103108)	08/24/2015	12/24/2015	50 00	2,900 74	0 00	2,546 49	354 25
NASDAQ INC CMN (631103108)	06/12/2015	12/24/2015	140 00	8,122 06	0 00	7,123 55	998 51
NAVIENT CORPORATION CMN (63938C108)	01/22/2015	12/24/2015	220 00	2,729 15	0 00	4,332 35	(1,603 20)
NAVIENT CORPORATION CMN (63938C108)	01/13/2015	12/24/2015	680 00	8,435 57	0 00	13,817 80	(5,382 23)
NAVIENT CORPORATION CMN (63938C108)	02/23/2015	12/24/2015	770 00	9,552 05	0 00	16,791 85	(7,239 80)
NORTHROP GRUMMAN CORP CMN (666807102)	08/24/2015	12/24/2015	150 00	28,427 53	0 00	24,543 87	3,883 66
NUCOR CORPORATION CMN (670346105)	02/23/2015	12/24/2015	360 00	14,709 10	0 00	17,268 91	(2,559 81)
OLD REPUBLIC INTL CORP CMN (680223104)	01/22/2015	12/24/2015	1,180 00	22,103 47	0 00	16,971 35	5,132 12
OLD REPUBLIC INTL CORP CMN (680223104)	01/13/2015	12/24/2015	1,690 00	31,656 66	0 00	24,590 01	7,066 65
OLD REPUBLIC INTL CORP CMN (680223104)	08/24/2015	12/24/2015	3,170 00	59,379 66	0 00	49,044 34	10,335 32
P G & E CORPORATION CMN (69331C108)	08/24/2015	12/24/2015	370 00	19,962 01	0 00	19,200 23	761 78
PACKAGING CORP OF AMERICA COMMON STOCK (695156109)	08/24/2015	12/24/2015	540 00	34,619 53	0 00	36,760 01	(2,140 48)
PEPSICO INC CMN (713448108)	08/24/2015	12/24/2015	760 00	76,613 42	0 00	70,607 27	6,006 15
PHILIP MORRIS INTL INC CMN (718172109)	01/22/2015	12/24/2015	510 00	45,371 72	0 00	43,432 88	1,938 84
PNC FINANCIAL SERVICES GROUP CMN (693475105)	06/12/2015	12/24/2015	30 00	2,884 67	0 00	2,959 88	(75 21)
PNC FINANCIAL SERVICES GROUP CMN (693475105)	08/24/2015	12/24/2015	460 00	44,231 66	0 00	41,110 03	3,121 63
PPL CORPORATION CMN (69351T106)	08/24/2015	12/24/2015	6,370 00	217,525 12	0 00	205,512 13	12,012 99
PRICE T ROWE GROUP INC CMN (74144T108)	08/24/2015	12/24/2015	840 00	60,839 99	0 00	59,800 53	1,039 46
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	01/22/2015	12/24/2015	260 00	11,855 57	0 00	12,823 86	(968 29)
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	08/24/2015	12/24/2015	580 00	26,447 04	0 00	29,912 94	(3,465 90)
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/24/2015	12/24/2015	1,280 00	49,400 17	0 00	53,366 02	(3,965 85)
QUALCOMM INC CMN (747525103)	01/13/2015	12/24/2015	100 00	4,966 32	0 00	7,467 25	(2,500 93)
QUALCOMM INC CMN (747525103)	02/23/2015	12/24/2015	290 00	14,402 34	0 00	20,579 96	(6,177 62)
QUALCOMM INC CMN (747525103)	01/22/2015	12/24/2015	320 00	15,892 25	0 00	23,010 40	(7,118 15)

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Covered Short-Term Gains (Losses)							
R R DONNELLEY & SONS CO CMN (257867101)	01/13/2015	12/24/2015	380 00	5,636 70	0 00	6,146 39	(509 69)
RAYTHEON CO CMN (755111507)	02/23/2015	12/24/2015	220 00	27,810 78	0 00	24,128 57	3,682 21
RAYTHEON CO CMN (755111507)	06/12/2015	12/24/2015	510 00	64,470 45	0 00	51,821 51	12,648 94
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	02/23/2015	12/24/2015	80 00	1,456 28	0 00	1,908 20	(451 92)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	01/22/2015	12/24/2015	180 00	3,276 64	0 00	3,737 25	(460 61)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	08/24/2015	12/24/2015	920 00	16,747 28	0 00	17,116 05	(368 77)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	01/13/2015	12/24/2015	1,670 00	30,399 94	0 00	35,677 21	(5,277 27)
REGIONS FINANCIAL CORPORATION CMN (7591EP100)	08/24/2015	12/24/2015	410 00	3,978 10	0 00	3,783 08	195 02
ROYAL GOLD, INC CMN (780287108)	06/12/2015	12/24/2015	10 00	378 45	0 00	633 53	(255 08)
ROYAL GOLD, INC CMN (780287108)	02/23/2015	12/24/2015	70 00	2,649 17	0 00	4,934 48	(2,285 31)
SCANA CORP CMN (80589M102)	08/24/2015	12/24/2015	670 00	40,689 82	0 00	37,054 96	3,634 86
SEAGATE TECHNOLOGY PLC CMN (G7945M107)	06/12/2015	12/24/2015	580 00	21,442 49	0 00	31,233 84	(9,791 35)
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	01/22/2015	12/24/2015	90 00	4,898 59	0 00	3,911 63	986 96
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	08/24/2015	12/24/2015	1,120 00	60,960 22	0 00	48,419 17	12,541 05
SM ENERGY COMPANY CMN (78454L100)	06/12/2015	12/24/2015	10 00	210 36	0 00	457 53	(247 17)
SOUTHWEST AIRLINES CO CMN (844741108)	06/12/2015	12/24/2015	160 00	7,083 44	0 00	5,580 63	1,502 81
SPLUNK INC CMN (848637104)	06/12/2015	12/24/2015	50 00	2,823 33	0 00	3,428 27	(604 94)
STANLEY BLACK & DECKER INC CMN (854502101)	08/24/2015	12/24/2015	60 00	6,398 13	0 00	5,895 51	502 62
STAPLES, INC CMN (855030102)	01/22/2015	12/24/2015	10 00	96 27	0 00	169 08	(72 81)
STAPLES, INC CMN (855030102)	12/27/2014	12/24/2015	320 00	3,080 54	0 00	5,524 93	(2,444 39)
SUNTRUST BANKS INC CMN (867914103)	08/24/2015	12/24/2015	880 00	38,125 71	0 00	34,437 57	3,688 14
SYNCHRONY FINANCIAL CMN (87165B103)	06/12/2015	12/24/2015	2,857 00	87,059 18	0 00	74,430 08	12,629 10
TEGNA INC CMN (87901J105)	01/13/2015	12/24/2015	140 00	3,639 92	0 00	3,550 95	88 97
TERRAFORM POWER, INC CMN (88104R100)	08/24/2015	12/24/2015	1,110 00	13,494 78	0 00	24,599 60	(11,104 82)
THE HOME DEPOT, INC CMN (437076102)	08/24/2015	12/24/2015	220 00	29,217 21	0 00	25,187 84	4,029 37

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
THE HOME DEPOT, INC CMN (437076102)	01/22/2015	12/24/2015	340 00	45,153 88	0 00	36,064 65	9,089 23
THE KRAFT HEINZ CO CMN (500754106)	08/24/2015	12/24/2015	230 00	17,074 91	0 00	16,268 98	805 93
TUPPERWARE BRANDS CORPORATION CMN (899896104)	02/23/2015	12/24/2015	90 00	5,040 25	0 00	6,496 43	(1,456 18)
TUPPERWARE BRANDS CORPORATION CMN (899896104)	01/22/2015	12/24/2015	340 00	19,040 93	0 00	21,325 66	(2,284 73)
TUPPERWARE BRANDS CORPORATION CMN (899896104)	06/12/2015	12/24/2015	360 00	20,160 99	0 00	24,050 02	(3,889 03)
UNION PACIFIC CORP CMN (907818108)	01/22/2015	12/24/2015	40 00	3,147 43	0 00	4,793 30	(1,645 87)
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	01/22/2015	12/24/2015	10 00	1,189 32	0 00	1,138 53	50 79
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/23/2015	12/24/2015	110 00	13,082 42	0 00	12,800 98	281 44
VALERO ENERGY CORPORATION CMN (91913Y100)	06/12/2015	12/24/2015	110 00	7,836 53	0 00	6,479 53	1,357 00
VERIZON COMMUNICATIONS INC CMN (92343V104)	02/23/2015	12/24/2015	740 00	34,532 79	0 00	36,075 15	(1,542 36)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	01/22/2015	12/24/2015	10 00	1,245 34	0 00	1,273 03	(27 69)
VIACOM INC CMN CLASS A (92553P102)	08/24/2015	12/24/2015	30 00	1,297 37	0 00	1,223 97	73 40
VIACOM INC CMN CLASS B (92553P201)	08/24/2015	12/24/2015	1,520 00	62,506 25	0 00	59,687 52	2,818 73
WASTE MANAGEMENT INC CMN (94106L109)	08/24/2015	12/24/2015	440 00	23,434 39	0 00	22,114 37	1,320 02
WESTAR ENERGY, INC CMN (95709T100)	08/24/2015	12/24/2015	610 00	26,014 06	0 00	23,080 45	2,933 61
WESTERN UNION COMPANY (THE) CMN (959802109)	08/24/2015	12/24/2015	1,360 00	25,305 04	0 00	24,307 56	997 48
XCEL ENERGY INC CMN (98389B100)	08/24/2015	12/24/2015	1,320 00	47,011 85	0 00	46,150 10	861 75
YAHOO INC CMN (984332106)	02/23/2015	12/24/2015	70 00	2,396 37	0 00	3,046 40	(650 03)
Net Covered Short-Term Disallowed Losses							**30,523.16**
Net Covered Short-Term Gains (Losses)				**19,605,785.71**	**0.00**	**19,928,541.18**	**(292,232.33)**
NonCovered Short-Term Gains (Losses)							
EQUITY RESIDENTIAL CMN (29476L107)	12/18/2014	01/13/2015	30 00	2,326 99	0 00	2,188 85	138 14
SIMON PROPERTY GROUP INC CMN (828806109)	09/11/2014	01/13/2015	80 00	15,760 95	0 00	13,600 51	2,160 44
WEYERHAEUSER COMPANY CMN (962166104)	12/18/2014	01/13/2015	30 00	1,104 82	0 00	1,058 06	46 76

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
BOSTON PROPERTIES INC COMMON STOCK (101121101)	01/13/2015	02/23/2015	20 00	2,814 06	0 00	2,784 29	29 77
BOSTON PROPERTIES INC COMMON STOCK (101121101)	09/11/2014	02/23/2015	40 00	5,628 12	0 00	4,770 23	857 89
BOSTON PROPERTIES INC COMMON STOCK (101121101)	01/22/2015	02/23/2015	60 00	8,442 18	0 00	8,589 75	(147 57)
BOSTON PROPERTIES INC COMMON STOCK (101121101)	12/18/2014	02/23/2015	150 00	21,105 45	0 00	20,113 74	991 71
HOST HOTELS & RESORTS INC CMN (44107P104)	01/22/2015	02/23/2015	20 00	431 84	0 00	482 25	(50 41)
SIMON PROPERTY GROUP INC CMN (828806109)	01/22/2015	02/23/2015	20 00	3,874 67	0 00	4,080 65	(205 98)
SIMON PROPERTY GROUP INC CMN (828806109)	09/11/2014	02/23/2015	20 00	3,874 68	0 00	3,400 13	474 55
VENTAS, INC CMN (92276F100)	01/13/2015	02/23/2015	10 00	774 55	0 00	768 01	6 54
AMERICAN TOWER CORPORATION CMN (03027X100)	09/11/2014	06/12/2015	140 00	13,051 46	0 00	13,694 68	(643 22)
CROWN CASTLE INTL CORP CMN (22822V101)	01/22/2015	06/12/2015	10 00	826 82	0 00	852 53	(25 71)
CROWN CASTLE INTL CORP CMN (22822V101)	01/13/2015	06/12/2015	40 00	3,307 28	0 00	3,273 97	33 31
CROWN CASTLE INTL CORP CMN (22822V101)	02/23/2015	06/12/2015	150 00	12,402 30	0 00	13,186 88	(784 58)
CROWN CASTLE INTL CORP CMN (22822V101)	09/11/2014	06/12/2015	170 00	14,055 95	0 00	13,670 81	385 14
HOST HOTELS & RESORTS INC CMN (44107P104)	01/22/2015	06/12/2015	160 00	3,193 09	0 00	3,858 00	(664 91)
PROLOGIS INC CMN (74340W103)	01/13/2015	06/12/2015	60 00	2,376 26	0 00	2,671 89	(295 63)
PROLOGIS INC CMN (74340W103)	01/22/2015	06/12/2015	70 00	2,772 31	0 00	3,158 58	(386 27)
AMERICAN TOWER CORPORATION CMN (03027X100)	09/11/2014	08/24/2015	30 00	2,832 87	0 00	2,934 57	(101 70)
EQUITY RESIDENTIAL CMN (29476L107)	02/23/2015	08/24/2015	80 00	5,841 06	0 00	6,396 63	(555 57)
HEALTH CARE REIT INC (DEL) CMN (42217K106)	01/13/2015	08/24/2015	100 00	6,753 08	0 00	8,060 21	(1,307 13)
HEALTH CARE REIT INC (DEL) CMN (42217K106)	01/22/2015	08/24/2015	220 00	14,856 76	0 00	18,250 05	(3,393 29)
HEALTH CARE REIT INC (DEL) CMN (42217K106)	02/23/2015	08/24/2015	250 00	16,882 69	0 00	19,668 77	(2,786 08)
HOST HOTELS & RESORTS INC CMN (44107P104)	01/22/2015	08/24/2015	150 00	2,696 88	0 00	3,616 88	(920 00)
HOST HOTELS & RESORTS INC CMN (44107P104)	09/11/2014	08/24/2015	270 00	4,854 37	0 00	6,030 23	(1,175 86)
OMEGA HEALTHCARE INVESTORS INC CMN (681936100)	06/12/2015	08/24/2015	130 00	4,625 79	0 00	4,677 74	(51 95)
PROLOGIS INC CMN (74340W103)	01/13/2015	08/24/2015	10 00	394 58	0 00	445 32	(50 74)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
PROLOGIS INC CMN (74340W103)	12/18/2014	08/24/2015	30 00	1,183 73	0 00	1,280 00	(96 27)
PROLOGIS INC CMN (74340W103)	09/11/2014	08/24/2015	300 00	11,837 35	0 00	12,122 64	(285 29)
SL GREEN REALTY CORP CMN (78440X101)	06/12/2015	08/24/2015	10 00	1,090 23	0 00	1,159 93	(69 70)
SL GREEN REALTY CORP CMN (78440X101)	02/23/2015	08/24/2015	40 00	4,360 90	0 00	5,190 10	(829 20)
WEYERHAEUSER COMPANY CMN (962166104)	12/18/2014	08/24/2015	220 00	6,303 20	0 00	7,759 14	(1,455 94)
FOUR CORNERS PROPERTY TRUST IN CMN (35086T109)	02/23/2015	12/24/2015	320 00	7,507 05	0 00	6,372 53	1,134 52
Net NonCovered Short-Term Gains (Losses)				**210,144.32**	**0.00**	**220,168.55**	**(10,024.23)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds 5	Total accretion (Amortization)	Cost Basis 4	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
AT&T INC CMN (00206R102)	09/11/2014	12/24/2015	240 00	8,301 94	0 00	8,365 58	(63 64)
AUTOMATIC DATA PROCESSING INC CMN (053015103)	11/18/2014	12/24/2015	250 00	21,465 30	0 00	21,238 80	226 50
BANK OF AMERICA CORP CMN (060505104)	09/11/2014	12/24/2015	2,980 00	51,406 14	0 00	49,362 82	2,043 32
BEST BUY CO INC CMN SERIES (086516101)	12/18/2014	12/24/2015	20 00	612 81	0 00	769 63	(156 82)
BEST BUY CO INC CMN SERIES (086516101)	11/18/2014	12/24/2015	80 00	2,451 24	0 00	2,807 32	(356 08)
BIOGEN INC CMN (09062X103)	09/11/2014	12/24/2015	60 00	18,080 98	0 00	19,618 89	(1,537 91)
BLACKROCK, INC CMN (09247X101)	09/11/2014	12/24/2015	100 00	33,609 93	0 00	32,860 83	749 10
CA, INC CMN (12673P105)	12/18/2014	12/24/2015	840 00	24,331 05	0 00	25,649 15	(1,318 10)
CABOT OIL & GAS CORPORATION CMN (127097103)	12/18/2014	12/24/2015	150 00	2,619 54	0 00	4,864 73	(2,245 19)
COACH INC CMN (189754104)	09/11/2014	12/24/2015	120 00	3,976 15	0 00	4,351 84	(375 69)
COACH INC CMN (189754104)	11/18/2014	12/24/2015	460 00	15,241 90	0 00	16,253 08	(1,011 18)
COCA-COLA COMPANY (THE) CMN (191216100)	09/11/2014	12/24/2015	770 00	33,598 71	0 00	32,287 87	1,310 84
GARMIN LTD CMN (H2906T109)	12/14/2014	12/24/2015	330 00	12,198 92	0 00	17,941 20	(5,742 29)

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
GENERAL ELECTRIC CO CMN (369604103)	09/11/2014	12/24/2015	3,530 00	108,501 38	0 00	91,806 48	16,694 90
GENERAL MOTORS COMPANY CMN (37045V100)	12/14/2014	12/24/2015	90 00	3,108 33	0 00	3,325 62	(217 28)
GENERAL MOTORS COMPANY CMN (37045V100)	11/18/2014	12/24/2015	390 00	13,469 46	0 00	12,642 59	826 86
GENERAL MOTORS COMPANY CMN (37045V100)	09/11/2014	12/24/2015	1,470 00	50,769 48	0 00	50,393 97	375 52
GILEAD SCIENCES CMN (375558103)	09/11/2014	12/24/2015	370 00	38,340 01	0 00	39,332 00	(991 99)
HEWLETT PACKARD ENTERPRISE CO CMN (42824C109)	11/18/2014	12/24/2015	290 00	4,308 38	0 00	5,772 19	(1,463 81)
JPMORGAN CHASE & CO CMN (46625H100)	09/11/2014	12/24/2015	510 00	33,867 46	0 00	30,460 98	3,406 48
LAS VEGAS SANDS CORP CMN (517834107)	09/11/2014	12/24/2015	200 00	8,757 98	0 00	12,730 48	(3,972 50)
LINKEDIN CORP CMN CLASS A (53578A108)	11/18/2014	12/24/2015	20 00	4,581 06	0 00	4,442 03	139 03
LOCKHEED MARTIN CORPORATION CMN (539830109)	09/11/2014	12/24/2015	20 00	4,368 76	0 00	3,482 40	886 36
LOCKHEED MARTIN CORPORATION CMN (539830109)	11/18/2014	12/24/2015	240 00	52,425 09	0 00	44,476 92	7,948 17
MERCK & CO , INC CMN (58933Y105)	11/18/2014	12/24/2015	600 00	31,696 87	0 00	35,735 34	(4,038 47)
OLD REPUBLIC INTL CORP CMN (680223104)	12/14/2014	12/24/2015	660 00	12,362 96	0 00	10,167 91	2,195 05
OLIN CORPORATION CMN (680665205)	09/11/2014	12/24/2015	20 00	375 94	0 00	412 74	(36 80)
PEPSICO INC CMN (713448108)	12/14/2014	12/24/2015	490 00	49,395 50	0 00	48,788 64	606 86
PHILIP MORRIS INTL INC CMN (718172109)	09/11/2014	12/24/2015	240 00	21,351 39	0 00	20,282 18	1,069 21
PHILIP MORRIS INTL INC CMN (718172109)	09/20/2014	12/24/2015	270 00	24,020 33	0 00	23,156 98	863 34
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	12/14/2014	12/24/2015	260 00	11,855 57	0 00	13,455 72	(1,600 15)
R R DONNELLEY & SONS CO CMN (257867101)	12/18/2014	12/24/2015	1,200 00	17,800 11	0 00	19,716 60	(1,916 49)
R R DONNELLEY & SONS CO CMN (257867101)	10/11/2014	12/24/2015	1,860 00	27,590 17	0 00	31,145 67	(3,555 50)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	12/14/2014	12/24/2015	160 00	2,912 57	0 00	3,651 98	(739 41)
REGAL ENTERTAINMENT GROUP CMN CLASS A (758766109)	11/18/2014	12/24/2015	280 00	5,096 99	0 00	6,175 18	(1,078 19)
ROYAL GOLD, INC CMN (780287108)	10/11/2014	12/24/2015	20 00	756 91	0 00	1,364 03	(607 12)
ROYAL GOLD, INC CMN (780287108)	09/11/2014	12/24/2015	90 00	3,406 08	0 00	6,583 19	(3,177 11)
SALESFORCE COM, INC CMN (79466L302)	09/11/2014	12/24/2015	40 00	3,108 37	0 00	2,448 86	659 51

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
SCHLUMBERGER LTD CMN (806857108)	12/18/2014	12/24/2015	170 00	12,007 72	0 00	14,314 77	(2,307 05)
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	09/11/2014	12/24/2015	100 00	5,442 88	0 00	3,549 47	1,893 41
SIX FLAGS ENTERTAINMENT CORPOR CMN (83001A102)	11/18/2014	12/24/2015	170 00	9,252 89	0 00	6,902 34	2,350 55
SYNCHRONY FINANCIAL CMN (87165B103)	09/11/2014	12/24/2015	3,173 00	96,688 41	0 00	78,568 66	18,119 75
THE KRAFT HEINZ CO CMN (500754106)	09/11/2014	12/24/2015	160 00	11,878 20	0 00	9,340 24	2,537 96
UNION PACIFIC CORP CMN (907818108)	11/18/2014	12/24/2015	10 00	786 86	0 00	1,206 65	(419 79)
VERIZON COMMUNICATIONS INC CMN (92343V104)	09/11/2014	12/24/2015	1,270 00	59,265 74	0 00	62,227 84	(2,962 10)
YAHOO INC CMN (984332106)	09/11/2014	12/24/2015	70 00	2,396 37	0 00	2,887 50	(491 13)
Net Covered Long-Term Gains (Losses)				**959,840.83**	**0.00**	**937,319.89**	**22,520.93**
NonCovered Long-Term Gains (Losses)							
OUTFRONT MEDIA INC CMN (69007J106)		01/21/2015	0 00	12 31	0 00	No Cost	12 31 [8]
MEDTRONIC PUBLIC LIMITED COMPA CMN (G5960L103)		03/09/2015	0 00	70 37	0 00	No Cost	70 37 [8]
GOOGLE INC CMN CLASS C (38259P706)		05/04/2015	0 00	259 84	0 00	No Cost	259 84 [8]
SYNCHRONY FINANCIAL CMN (87165B103)		11/23/2015	0 00	29 16	0 00	No Cost	29 16 [8]
HOST HOTELS & RESORTS INC CMN (44107P104)	09/15/2014	12/24/2015	240 00	3,828 91	0 00	5,193 14	(1,364 23)
HOST HOTELS & RESORTS INC CMN (44107P104)	09/11/2014	12/24/2015	280 00	4,467 06	0 00	6,253 58	(1,786 52)
Net NonCovered Long-Term Gains (Losses)				**8,667.65**	**0.00**	**11,446.72**	**(2,779.07)**

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

[8] Due to incomplete cost basis gains may be incorrectly stated and should not be used for tax reporting purposes Please consult with your tax advisor

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(5 383 17)	Net Covered Long Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(5,383 17)**	**Total Long-Term Gains (Losses)**	**0 00**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
VANGUARD SHORT-TERM BOND ETF (921937827)	06/03/2015	06/11/2015	10,011 00	799,764 06	0 00	802,065 30	(2,301 24)
VANGUARD SHORT-TERM BOND ETF (921937827)	06/03/2015	06/15/2015	14,071 00	1,124,796 74	0 00	1,127,346 01	(2,549 27)
VANGUARD SHORT-TERM BOND ETF (921937827)	06/03/2015	06/18/2015	7,133 00	570,951 89	0 00	571,484 55	(532 66)
Net Covered Short-Term Gains (Losses)				**2,495,512.69**	**0.00**	**2,500,895.86**	**(5,383.17)**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment