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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

OMB No 1545-0052

2015

Open to Public Inspection

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

For calendar year 2015 or tax year beginning , and ending

Name of foundation MICHAEL E HORN FAMILY FOUNDATION INC			A Employer identification number 26-1375584	
Number and street (or P O box number if mail is not delivered to street address) P.O. BOX 1944		Room/suite	B Telephone number (see instructions) (270) 313-0245	
City or town OWENSBORO	State KY	ZIP code 42302		
Foreign country name	Foreign province/state/county	Foreign postal code	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) ► \$ 11,041,243		J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)				
	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)	96,000			
2 Check ☐ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	405,082	405,082		
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	171,817			
b Gross sales price for all assets on line 6a 3,882,306				
7 Capital gain net income (from Part IV, line 2)		171,817		
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)	24,271			
12 Total. Add lines 1 through 11	697,170	576,899	0	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.	89,622	1,792		87,830
14 Other employee salaries and wages				
15 Pension plans, employee benefits	6,856	137		6,719
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule)	3,975			3,975
c Other professional fees (attach schedule)	101,031	101,031		
17 Interest				
18 Taxes (attach schedule) (see instructions)	5,818	1,300		35
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings	5,594			5,594
22 Printing and publications				
23 Other expenses (attach schedule)	29,051	728		28,323
24 Total operating and administrative expenses. Add lines 13 through 23	241,947	104,988	0	132,476
25 Contributions, gifts, grants paid	631,750			631,750
26 Total expenses and disbursements. Add lines 24 and 25	873,697	104,988	0	764,226
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	-176,527			
b Net investment income (if negative, enter -0-)		471,911		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

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Form **990-PF** (2015)

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Part II Balance Sheets		Beginning of year (a) Book Value	End of year	
			(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	94,479	53,841	53,841
	2 Savings and temporary cash investments	435,907	579,463	579,463
	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)	691,299	587,249	627,022
	b Investments—corporate stock (attach schedule)	4,060,375	3,489,787	4,715,315
	c Investments—corporate bonds (attach schedule)	1,049,055	718,657	731,903
	11 Investments—land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	3,716,562	4,415,273	4,333,699
	14 Land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	10,047,677	9,844,270	11,041,243
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	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	10,047,677	9,844,270	
	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)	10,047,677	9,844,270	
	31 Total liabilities and net assets/fund balances (see instructions)	10,047,677	9,844,270	

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	10,047,677
2 Enter amount from Part I, line 27a	2	-176,527
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	9,871,150
5 Decreases not included in line 2 (itemize) ▶ DIFFERENCE IN FMV & COST OF DONATED SECURITIES	5	26,880
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	9,844,270

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 Various securities (see attached)		P	1/1/2014	12/31/2015
b				
c				
d				
e Capital Gains Distributions				
(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 3,877,186		3,710,489	166,697	
b				
c				
d				
e			5,120	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis 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			166,697	
b				
c				
d				
e			5,120	
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	171,817
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	0

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

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

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

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

☐ Yes ☒ No

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

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries				
(a) Base period years 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	481,527	8,869,059	0.054293	
2013	445,548	8,590,663	0.051864	
2012	511,961	8,463,060	0.060494	
2011	406,304	8,896,621	0.045669	
2010	408,820	8,549,864	0.047816	
2 Total of line 1, column (d)			2	0.260136
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	0.052027
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5			4	11,484,202
5 Multiply line 4 by line 3			5	597,489
6 Enter 1% of net investment income (1% of Part I, line 27b)			6	4,719
7 Add lines 5 and 6			7	602,208
8 Enter qualifying distributions from Part XII, line 4 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			8	764,226

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	4,719	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0	
3	Add lines 1 and 2	3	4,719	
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	4,719	
6	Credits/Payments:			
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	3,500	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	3,500	
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	1,219	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0	
11	Enter the amount of line 10 to be Credited to 2016 estimated tax ☐ Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ► WWW.HORNFAMILYFOUNDATION.ORG				
14	The books are in care of ► ORACLE CAPITAL STRATEGIES, LLC Telephone no ► (410) 878-7002			
Located at ► 2330 W. JOPPA ROAD, SUITE 107-A LUTHERVILLE MD ZIP+4 ► 21093				
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		
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	Yes	No
See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►				

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b	X
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	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).		
a At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015?	☐ Yes ☒ No	
If "Yes," list the years ► 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	N/A
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	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4b	X

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

- 5a** During the year did the foundation pay or incur any amount to:
- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☒ Yes ☐ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No
- b** If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ No
- 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? ☐ Yes ☒ 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? ☐ Yes ☒ No

5b		X
6b		X
7b	N/A	

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	.00	0		
	.00	0		
	.00	0		
	.00	0		
	.00	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	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

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

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

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

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

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

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions	
3	
Total. Add lines 1 through 3	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	11,380,135
b	Average of monthly cash balances	1b	278,953
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	11,659,088
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	
3	Subtract line 2 from line 1d	3	11,659,088
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	174,886
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	11,484,202
6	Minimum investment return. Enter 5% of line 5	6	574,210

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	574,210
2a	Tax on investment income for 2015 from Part VI, line 5	2a	4,719
b	Income tax for 2015 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	4,719
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	569,491
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	569,491
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	569,491

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	764,226
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	764,226
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	4,719
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	759,507

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				569,491
2 Undistributed income, if any, as of the end of 2015:				
a Enter amount for 2014 only			0	
b Total for prior years. 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2015:				
a From 2010				
b From 2011				
c From 2012	85,807			
d From 2013	20,905			
e From 2014	45,040			
f Total of lines 3a through e	151,752			
4 Qualifying distributions for 2015 from Part XII, line 4: \$ 764,226				
a Applied to 2014, but not more than line 2a				
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				569,491
e Remaining amount distributed out of corpus	194,735			
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	346,487			
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				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount—see instructions			0	
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
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	346,487			
10 Analysis of line 9:				
a Excess from 2011				
b Excess from 2012	85,807			
c Excess from 2013	20,905			
d Excess from 2014	45,040			
e Excess from 2015	194,735			

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

N/A

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

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

Tax year	Prior 3 years			(e) Total
(a) 2015	(b) 2014	(c) 2013	(d) 2012	
				0
b 85% of line 2a				0
c Qualifying distributions from Part XII, line 4 for each year listed				0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c				0
3 Complete 3a, b, or c for the alternative test relied upon:				
a "Assets" alternative test—enter:				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				0
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)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

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

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

NONE

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

NONE

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

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

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

KATHRYN CROWE P.O. BOX 1944 OWENSBORO, KY 42302 (270) 313-0245

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

GRANT AND SCHOLARSHIP APPLICATIONS - SPECIFIC INFORMATION TO INCLUDE IS STATED IN THE APPLICATION

- c** Any submission deadlines.

SCHOLARSHIP APPLICATION DEADLINE IS MARCH 1ST, FOUNDATION GRANT DEADLINE IS OCTOBER 15TH

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

SEE ATTACHED STATEMENT

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SCHOLARSHIPS (SEE ATTACHED)			SEE ATTACHED	55,000
GRANT ALLOCATIONS (SEE ATTACHED)			SE ATTACHED	576,750
Total			▶ 3a	631,750
b <i>Approved for future payment</i>				
Total			▶ 3b	0

Enter gross amounts unless otherwise indicated.

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

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.)

Form **990-PF** (2015)

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

- 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

(2) Other assets

b Other transactions.

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

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.

	Yes	No
		
1a(1)		X
1a(2)		X
		
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

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

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

**Sign
Here**

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

Signature of officer or trustee: Kathryn Crowe Date: 5/12/14 Title: Exec Director

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

**Paid
Preparer
Use Only**

Pnn/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
Janet B Casey	Janet B Casey	5/15/2016		P00629699
Firm's name ▶	ORACLE CAPITAL STRATEGIES, LLC		Firm's EIN ▶	26-2913689
Firm's address ▶	2330 W JOPPA RD. SUITE 107-A, LUTHERVILLE, MD 21093		Phone no	(410) 878-7002

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

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

OMB No 1545-0047

2015

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

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

Name of the organization

MICHAEL E HORN FAMILY FOUNDATION INC

Employer identification number

26-1375584

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

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

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

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

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

☐ 501(c)(3) taxable private foundation

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

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

General Rule

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

Special Rules

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

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

Name of organization

MICHAEL E HORN FAMILY FOUNDATION INC

Employer identification number

26-1375584

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	MICHAEL E. HORN P.O. BOX 1944 OWENSBORO KY 42302 Foreign State or Province: _____ Foreign Country: _____	\$ 96,000	Person ☒ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ _____	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)

Name of organization MICHAEL E HORN FAMILY FOUNDATION INC	Employer identification number 26-1375584
--	--

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.) ► \$ 0

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
	----- ----- -----		----- ----- -----
	For. Prov.	Country	
(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
	----- ----- -----		----- ----- -----
	For. Prov.	Country	
(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
	----- ----- -----		----- ----- -----
	For. Prov.	Country	
(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
	----- ----- -----		----- ----- -----
	For. Prov.	Country	

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Description	CUSIP #	Check "X" to include in Part IV	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Totals.			Net Gain or Loss
								Cost or Other Basis	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	
Long Term CG Distributions	5,120						Capital Gains/Losses	3,882,306		3,710,489	171,817
Short Term CG Distributions	0						Other sales	0		0	0
								Cost or Other Basis	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1 VARIOUS SECURITIES (SEE A		X		P	11/12/2014	12/31/2015	3,877,186	3,710,489			166,697

Part I, Line 11 (990-PF) - Other Income

		24,271	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	NONDIVIDEND DISTRIBUTIONS	14,374	0	
2	MISCELLANEOUS INCOME	9,897	0	

Part I, Line 16b (990-PF) - Accounting Fees

		3,975	0	0	3,975
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ORACLE CAPITAL STRATEGIES, LLC	3,975			3,975

Part I, Line 16c (990-PF) - Other Professional Fees

		101,031	101,031	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ROCHDALE INVESTMENT MANAGEMENT	101,031	101,031		0

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

		5,818	1,300	0	35
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FEDERAL INCOME TAX	4,483			
2	FOREIGN TAX WITHHELD	1,300	1,300		
3	KENTUCKY FILING REPORT	35			35

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

		29,051	728	0	28,323
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	BANK FEES	103	0		103
2	BOARD MEETING EXPENSES	839	0		839
3	DUES & SUBSCRIPTIONS	2,850	0		2,850
4	INSURANCE	18,491	0		18,491
5	WEBSITE	72	0		72
6	SUPPLIES	4,215	0		4,215
7	TELEPHONE	1,443	0		1,443
8	INVESTMENT EXPENSES	728	728		
9	POSTAGE	310	0		310

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

		Federal		State/Local							
		324,779		264,236		354,199		286,106			
		366,520		323,013		386,268		340,916			
		Num. Shares/ Face Value	Book Value Beg. of Year	Book Value End of Year	FMV Beg. of Year	FMV End of Year	State/Local Obligation				
			324,779	264,236	354,199	286,106					
			366,520	323,013	386,268	340,916					

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

		4,060,375		3,489,787		5,734,667		4,715,315	
		Book Value		Book Value		FMV		FMV	
		Beg. of Year		End of Year		Beg. of Year		End of Year	
1	DESCRIPTION	4,060,375		3,489,787		5,734,667		4,715,315	

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

Description		Interest Rate	Maturity Date	Book Value Beg. of Year	Book Value End of Year	FMV Beg. of Year	FMV End of Year
1	CORPORATE BONDS			1,049,055	718,657	1,079,087	731,903

Part II, Line 13 (990-PF) - Investments - Other

Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	MUTUAL FUNDS	AT COST	3,716,562	4,415,273	4,333,699

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

		Amount																			
Long Term CG Distributions		5,120																			
Short Term CG Distributions		0																			
1	Description of Property Sold Various securities (see attached)	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses	0	0	0	0	0	0	166,697
			P	1/1/2014	12/31/2015	3,877,186			3,710,489	166,697											166,697

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

89,622 . 0 0												
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense- Account
1	MICHAEL E. HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1.00	0		
2	PAULA K. HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1.00	0		
3	MICHAEL ANDREW HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1.00	0		
4	KAYLA HORN WALKER		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	20.00	35,022		
5	KATHRYN R. CROWE		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	40.00	54,600		

MICHAEL E. HORN FAMILY FOUNDATION, INC
Balance Sheet
Source - Portfolio Appraisal 31-Dec-15
December 31, 2015

	Cost	FMV
U S OBLIGATIONS	264,236	286,106
STATE OBLIGATIONS	323,013	340,916
CORPORATE STOCK	3,489,787	4,715,315
CORPORATE BONDS	718,657	731,903
MUTUAL FUNDS	4,415,273	4,333,699
	9,210,966	10,407,940

Quantity	Security	Security Symbol	Unit Cost	Total Cost	Price	Market Value
-----	-----	-----	-----	-----	-----	-----
COMMON STOCK						

High Dividend Income						
1250	AGL RES INC COM	gas	48 81	61009 8	63 81	79762 5
76	AIRCASTLE LTD COM	ayr	14 2	1079 16	20 89	1587 64
2340	ALTRIA GROUP INC COM	mo	26 03	60921 2	58 21	136211 4
1600	AMERICAN ELEC PWR INC COM	aep	47 17	75476 59	58 27	93232
2779	AT&T INC COM	t	30 2	83939 22	34 41	95625 39
851	ATMOS ENERGY CORP COM	ato	34 96	29747 3	63 04	53647 04
1220	AVANGRID INC COM	agr	33 26	40576 24	38 4	46848
1932	B & G FOODS INC NEW COM	bgs	30 93	59757 3	35 02	67658 64
1460	BRISTOL MYERS SQUIBB CO COM	brmy	26 73	39023 9	68 79	100433 4
550	BROOKFIELD INFRAST PARTNERS LP LP INT UNIT	bip	43 75	24060 52	37 91	20850 5
145	CARE CAP PPTYS INC COM	ccp	23 27	3373 46	30 57	4432 65
750	CINCINNATI FINL CORP COM	cinf	35 52	26640	59 17	44377 5
2800	CONSOLIDATED COMM HLDGS INC COM	cnsi	17 13	47961 58	20 95	58660
640	DOMINION RES INC VA NEW COM	d	41 38	26481 98	67 64	43289 6
700	DR PEPPER SNAPPLE GROUP INC COM	dps	38 38	26864 46	93 2	65240
24	DTE ENERGY CO COM	dte	77 11	1850 56	80 19	1924 56
1003	DUKE ENERGY CORP NEW COM NEW	duk	51 53	51687 97	71 39	71604 17
590	EPR PPTYS COM SH BEN INT	epr	46 28	27307 21	58 45	34485 5
1845	EVERSOURCE ENERGY COM	es	33 19	61240 99	51 07	94224 15
20	FEDERATED INVS INC PA CL B	fii	17 38	347 58	28 65	573
65	FIRSTMERIT CORP COM	fmer	17 21	1118 39	18 65	1212 25
770	GALLAGHER ARTHUR J & CO COM	ajg	34 21	26341 7	40 94	31523 8
450	GENERAL MLS INC COM	gis	56 41	25382 7	57 66	25947
10749	GRAMERCY PPTY TR COM	gpt	7 37	79193 42	7 72	82982 28
1184	HASBRO INC COM	has	63 22	74848 88	67 36	79754 24
840	HAWAIIAN ELEC INDUSTRIES COM	he	22 31	18739 73	28 95	24318
2260	HEALTHCARE TR AMER INC CL A NEW	hta	27 46	62052 59	26 97	60952 2
1170	KIMBERLY CLARK CORP COM	kmb	64 88	75904 61	127 3	148941
990	LAMAR ADVERTISING CO NEW CL A	lamr	59 65	59054 59	59 98	59380 2
2572	LIBERTY PPTY TR	lpt	34 45	88608 54	31 05	79860 6
1380	LTC PPTYS INC COM	ltc	35 79	49396 6	43 14	59533 2
24	MEREDITH CORP COM	mdp	34 84	836 27	43 25	1038
3070	NATIONAL RETAIL PPTYS INC COM	nnn	26 35	80893 42	40 05	122953 5
9	NBT BANCORP INC COM	nbtb	22 43	201 87	27 88	250 92
760	NORTHWESTERN CORP COM NEW	nwe	35 57	27032 74	54 25	41230
860	PAYCHEX INC COM	payx	31 22	26847 65	52 89	45485 4
61	PENNSYLVANIA RL ESTATE INVT TR SH BEN INT	pei	14 26	869 83	21 87	1334 07
790	PHILIP MORRIS INTL INC COM	pm	60 85	48075 19	87 91	69448 9
69	PORTLAND GEN ELEC CO COM NEW	por	26 76	1846 19	36 37	2509 53
4063	POWERSHARES ETF TR II PFD PORTFOLIO	pgx	14 56	59163 66	14 95	60741 85
1540	PPL CORP COM	ppl	23 36	35970 37	34 13	52560 2
132	PROCTER & GAMBLE CO COM	pg	83 02	10958 49	79 41	10482 12
1030	PUBLIC SVC ENTERPRISE GROUP COM	peg	31 45	32394 22	38 69	39850 7
600	SCANA CORP NEW COM	scg	44 71	26825 1	60 49	36294
12	SOVRAN SELF STORAGE INC COM	sss	76 81	921 77	107 31	1287 72
1640	SYS CO CORP COM	syy	32 51	53321 79	41	67240
115	TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR	tsm	14 09	1619 83	22 75	2616 25
48	TECO ENERGY INC COM	te	15 25	731 97	26 65	1279 2
1470	UGI CORP NEW COM	ugi	18 29	26879 73	33 76	49627 2
16	UMPQUA HLDGS CORP COM	umpq	12 52	200 32	15 9	254 4
1575	VECTOR GROUP LTD COM	vgr	21 7	34182 15	23 59	37154 25
1030	VECTREN CORP COM	vvc	25 08	25831 37	42 42	43692 6
582	VENTAS INC COM	vtr	39 1	22754 6	56 43	32842 26
1272	VERIZON COMMUNICATIONS INC COM	vz	36 47	46388 68	46 22	58791 84

1350 W P CAREY INC COM	wpc	59 86	80807 76	59	79650
800 WELLTOWER INC COM	hcn	52 06	41651 22	68 03	54424
1670 WESTAR ENERGY INC COM	wr	28 69	47909 8	42 41	70824 7
1170 XCEL ENERGY INC COM	xel	23 27	27223 21	35 91	42014 7

2072327 96

2794950 72

Core Equity

264 ABBOTT LABS COM	abt	36 75	9701 26	44 91	11856 24
91 ABBVIE INC COM	abbv	47 12	4287 73	59 24	5390 84
160 ACE LTD SHS	ace	78 32	12531 17	116 85	18696
389 ADOBE SYS INC COM	adbe	83 69	32553 59	93 94	36542 66
68 ALPHABET INC CAP STOCK CLASS A	googl	388 71	26432 01	778 01	52904 68
70 ALPHABET INC CAP STOCK CLASS C SHARES	goog	390 3	27320 7	758 88	53121 6
470 AMERICAN WTR WKS CO INC NEW COM	awk	50 46	23716 2	59 75	28082 5
1044 APPLE INC COM	aapl	63 72	66522 03	105 26	109891 44
118 ARM HLDGS PLC SPONSORED ADR	armh	42 11	4968 82	45 24	5338 32
190 ASTELLAS PHARMA INC ADR	alpm	10 99	2088 78	14 39	2734 86
800 BANKUNITED INC COM	bku	36 67	29332	36 06	28848
28 BAYER A G SPONSORED ADR	bayr	82 44	2308 25	124 84	3495 38
50 BLACKROCK INC COM	blk	343 88	17194	340 52	17026
164 BOEING CO COM	ba	114 88	18841 04	144 59	23712 76
134 BT GROUP PLC ADR	bt	31 16	4175 77	34 61	4637 74
9 CAMERON INTERNATIONAL CORP COM	cam	36 17	325 52	63 2	568 8
454 CELGENE CORP COM	celg	34 18	15516 88	119 76	54371 04
360 CERNER CORP COM	cern	69 29	24943 36	60 17	21661 2
296 CK HUTCHISON HLDGS LTD ADR	ckhuy	8 46	2505 22	13 44	3978 24
890 COMCAST CORP NEW CL A	cmcsa	54 1	48149 34	56 43	50222 7
78 COSTCO WHSL CORP NEW COM	cost	121 97	9513 57	161 5	12597
590 CVS HEALTH CORPORATION	cvs	74 4	43894 97	97 77	57684 3
242 DISNEY WALT CO COM DISNEY	dis	57 54	13923 6	105 08	25429 36
492 E M C CORP MASS COM	emc	22 1	10874 31	25 68	12634 56
620 EDWARDS LIFESCIENCES CORP COM	ew	62 61	38816 59	78 98	48967 6
240 EOG RES INC COM	eog	70 91	17019 12	70 79	16989 6
197 EXPERIAN PLC SPONSORED ADR	expgy	15 85	3122 45	17 7	3487 29
700 EXXON MOBIL CORP COM	xom	82 15	57506 16	77 95	54565
440 FACEBOOK INC CL A	fb	78 66	34608 9	104 66	46050 4
300 GILEAD SCIENCES INC COM	gild	55 77	16729 71	101 19	30357
342 HCA HOLDINGS INC COM	hca	69 86	23891 81	67 63	23129 46
591 HEXCEL CORP NEW COM	hxl	46 03	27203 14	46 45	27451 95
380 HOME DEPOT INC COM	hd	75 04	28514 06	132 25	50255
345 HONEYWELL INTL INC COM	hon	95 13	32819 89	103 57	35731 65
220 INFOSYS LTD SPONSORED ADR	infy	14 52	3194 23	16 75	3685
17 INGERSOLL-RAND PLC SHS	ir	44 1	749 78	55 29	939 93
662 JPMORGAN CHASE & CO COM	jpm	45 16	29895 53	66 03	43711 86
138 KOREA ELECTRIC PWR SPONSORED ADR	kep	13 8	1904 57	21 17	2921 46
480 LOWES COS INC COM	low	46 8	22462 75	76 04	36499 2
440 MAGNA INTL INC COM	mga	28 62	12591 06	40 56	17846 4
14 MALLINCKRODT PUB LTD CO SHS	mnk	57 67	807 38	74 63	1044 82
530 MASTERCARD INC CL A	ma	61 65	32673 45	97 36	51600 8
354 MICROSOFT CORP COM	msft	45 72	16183 63	55 48	19639 92
109 NEXTERA ENERGY INC COM	nee	81 31	8862 46	103 89	11324 01
229 NISSAN MOTORS SPONSORED ADR	nsany	18 75	4294 67	21 27	4871 52
494 NXP SEMICONDUCTORS N V COM	nxp	89 96	44438 88	84 25	41619 5
264 ORACLE CORP COM	orcl	32 3	8526 59	36 53	9643 92
106 PEPSICO INC COM	pep	82 71	8767 25	99 92	10591 52
450 PG&E CORP COM	pcg	53 13	23906 7	53 19	23935 5
430 PRUDENTIAL FINL INC COM	pru	62 29	26783 79	81 41	35006 3
100 PRUDENTIAL PLC ADR	puk	31 94	3193 75	45 08	4508
1550 PULTE GROUP INC COM	phm	19 07	29558 79	17 82	27621
9 RALPH LAUREN CORP CL A	rl	93 31	839 77	111 48	1003 32
132 ROCHE HLDG LTD SPONSORED ADR	rhhby	24 22	3196 6	34 47	4550 04
379 SCHLUMBERGER LTD COM	slb	71 24	26998 79	69 75	26435 25
1798 SCHWAB CHARLES CORP NEW COM	schw	31 21	56111 68	32 93	59208 14
25 SHIRE PLC SPONSORED ADR	shpg	195 72	4893 1	205	5125
134 SK TELECOM LTD SPONSORED ADR	skm	21 22	2843 4	20 15	2700 1
680 STARBUCKS CORP COM	sbux	28 58	19436 57	60 03	40820 4
880 SYNCHRONY FINL COM	syf	30 1	26486 33	30 41	26760 8
370 TEXTRON INC COM	txt	30 98	11464 38	42 01	15543 7
582 THERMO FISHER SCIENTIFIC INC COM	tmo	44 72	26029 23	141 85	82556 7
353 TIME WARNER INC COM NEW	twx	35 85	12654 52	64 67	22828 51
453 UBS GROUP AG SHS	ubs	17 43	7895 25	19 37	8774 61
228 UNILEVER N V N Y SHS NEW	un	39 42	8987 03	43 32	9876 96
287 UNITED TECHNOLOGIES CORP COM	utx	81 47	23380 97	96 07	27572 09
170 V F CORP COM	vfc	47	7989 55	62 25	10582 5
106 VALEANT PHARMACEUTICALS INTL I COM	vrx	90 69	9613 35	101 65	10774 9

700 VISA INC COM CL A	v	30 16	21111 83	77 55	54285
580 WABTEC CORP COM	wab	56 17	32575 82	71 12	41249 6
620 WELLS FARGO & CO NEW COM	wfc	33 96	21053 96	54 36	33703 2
34 XL GROUP PLC SHS	xl	33 16	1127 34	39 18	1332 12

1335336 68	1811104 77
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Mid Cap Equity

9 ACUITY BRANDS INC COM	ayi	111 05	999 48	233 8	2104 2
57 ALLIED WRLD ASSUR COM HLDG AG SHS	awh	28 14	1604 26	37 19	2119 83
216 ANALOG DEVICES INC COM	adi	41 4	8942 4	55 32	11949 12
31 ASPEN INSURANCE HOLDINGS LTD SHS	ahl	28 08	870 62	48 3	1497 3
159 BIOMED REALTY TRUST INC COM	bmr	19 23	3057 91	23 69	3766 71
77 BRANDYWINE RLTY TR SH BEN INT NEW	bdn	9 23	710 34	13 66	1051 82
106 CBRE GROUP INC CL A	cbg	30 38	3220 65	34 58	3665 48
31 CHECK POINT SOFTWARE TECH LTD ORD	chkp	74 66	2314 4	81 38	2522 78
102 DUPONT FABROS TECHNOLOGY INC COM	dft	25 15	2565.1	31 79	3242 58
14 ENDURANCE SPECIALTY HLDGS LTD SHS	enh	38 8	543 22	63 99	895 86
16 EXTRA SPACE STORAGE INC COM	exr	53 67	858 76	88 21	1411 36
28 FISERV INC COM	fisv	46 97	1315 15	91 46	2560 88
48 FOOT LOCKER INC COM	fl	52 11	2501 35	65 09	3124 32
254 HAIN CELESTIAL GROUP INC COM	hain	34 58	8783 34	40 39	10259 06
40 HOSPITALITY PPTYS TR COM SH BEN INT	hpt	21 33	853 2	26 15	1046
44 INGRAM MICRO INC CL A	im	18 5	814	30 38	1336 72
22 INTERXION HOLDING N V SHS	inxn	18	396	30 15	663 3
16 IONIS PHARMACEUTICALS INC COM	ions	48 99	783 81	61 93	990 88
26 MAXIMUS INC COM	mms	37 1	964 54	56 25	1462 5
11 MEDNAX INC COM	md	63 97	703 63	71 66	788 26
168 MICROSEMI CORP COM	mssc	18 48	3103 92	32 59	5475 12
38 OM ASSET MGMT PLC SHS ISIN#GB00BQVC8B38	omam	13 8	524 26	15 33	582 54
27 OMEGA HEALTHCARE INVS INC COM	ohi	22 06	595 74	34 98	944 46
12 ORBITAL ATK INC COM	oa	37 07	444 87	89 34	1072 08
23 PLANTRONICS INC NEW COM	plt	29 78	684 89	47 42	1090 66
69 RAYMOND JAMES FINANCIAL INC COM	rjf	53 25	3673 91	57 97	3999 93
30 RMR GROUP INC CL A	rmr	12 45	373 35	14 41	432 3
19 RYDER SYS INC COM	r	44 32	842 1	56 83	1079 77
149 SEKISUI HOUSE LTD SPONSORED ADR	skhsy	15 02	2238 1	17 01	2534 79
158 SENSATA TECHNOLOGIES HLDG BV A SHS	st	37 14	5868 04	46 06	7277 48
129 SMITH & NEPHEW PLC SPDN ADR NEW	snn	31 13	4015 7	35 6	4592 4
22 TCF FINL CORP COM	tcb	9 63	211 86	14 12	310 64
14 TECH DATA CORP COM	tecd	52 21	730 89	66 38	929 32
243 TECHTRONIC INDS LTD SPONSORED ADR	ttndy	12 03	2924 14	20 39	4954 04
114 UNITED RENTALS INC COM	uri	54 19	6177 66	72 54	8269 56
17 UNIVERSAL HLTH SVCS INC CL B	uhs	96 38	1638 43	119 49	2031 33
24 VISTA OUTDOOR INC COM	vsto	21 99	527 65	44 51	1068 24
8 WILEY JOHN & SONS INC CL A	jw a	44 58	356 62	45 03	360 24

77734 29	103463 86
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Small Cap Equity

49 DBV TECHNOLOGIES SA SPONSORED ADR ISIN#US23306J1016	dbvt	26 69	1308 01	36 31	1779 19
12 FLEETMATICS GROUP PLC COM	ftx	36 64	439 68	50 79	609 48

1747 69	2388 67
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3487146 63	4711908 02
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FOREIGN STOCKS

International Developed Equity

13 ICON PLC SHS	iclr	40 87	531 33	77 7	1010 1
118 LENOVO GROUP LTD SPONSORED ADR	lnvgy	17 87	2108 66	20 31	2396 46

2639 99	3406 56
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2639 99	3406 56
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EXCHANGE TRADED FUNDS

Core Equity

1792 POWERSHARES QQQ TRUST UNIT SER 1	qqq	84 59	151586 31	111 86	200453 12
1060 SELECT SECTOR SPDR TR SBI HEALTHCARE	xlw	67 86	71931 28	72 03	76351 8
1176 SELECT SECTOR SPDR TR SBI INT-INDS	xli	36 94	43436 6	53 01	62339 76
317 VANGUARD INDEX FDS GROWTH ETF	vug	105 56	33462 49	106 39	33725 63
472 VANGUARD WORLD FDS INF TECH ETF	vgt	96 59	45590 48	108 29	51112 88

			346007 16		423983 19
Core Fixed Income Taxable					
7000 ISHARES 1-3 YR CR BD ETF	csj	104 41	730874 2	104 6	732200
			1076881 36		1156183 19
CLOSED-END MUTUAL FUNDS					
Core Equity					
1578 VANGUARD INDEX FDS TOTAL STK MKT	vti	76 39	120539 05	104 3	164585 4
			120539 05		164585 4
CITY NATIONAL ROCHESTER FUNDS					
International Emerging Equity					
11468 483 CITY NATL ROCHESTER FDS EMKTS FD CL N	rimix	34 23	392601 49	38 25	438669 47
Opportunistic Income Taxable					
105200 702 CITY NATL ROCHESTER FDS FXD INC OPP FD N	rimox	26 86	2825251 02	24 47	2574261 18
			3217852 51		3012930 65
CORPORATE BONDS					
Core Fixed Income Taxable					
15000 JOHNSON CTLS INC	478366ar8	105 59	15838 9	100 11	15016 2
5 500% Due 01-15-16					
10000 CISCO SYS INC	17275rac6	103 2	10319 9	100 64	10063 8
5 500% Due 02-22-16					
75000 BANK AMER CHRLT NC MTN	06050tjp8	108 05	81038 25	102 14	76601 25
6 000% Due 06-15-16					
75000 WHIRLPOOL CORP	963320an6	111 02	83265	102 15	76611 75
6 500% Due 06-15-16					
25000 BANK OF AMERICA CORPORATION	060505cl6	102 13	25532 75	102 45	25612 75
5 750% Due 08-15-16					
100000 WESTERN UN CO	959802ab5	110 2	110202	103 18	103175
5 930% Due 10-01-16					
45000 VALERO ENERGY CORP NEW	91913yam2	114 72	51623 3	105 29	47378 7
6 125% Due 06-15-17					
15000 BLACKROCK INC	09247xac5	103 48	15521 7	108 07	16209 9
6 250% Due 09-15-17					
15000 GENERAL ELEC CAP CORP MTN BE	36962g3h5	93 76	14064 6	106 63	15994 05
5 625% Due 09-15-17					
20000 VERIZON COMMUNICATIONS INC	92343val8	93 59	18717 05	107 73	21545 8
5 500% Due 02-15-18					
20000 ORACLE CORP	68389xac9	99 95	19990 6	109 11	21822 6
5 750% Due 04-15-18					
15000 AT&T INC	00206rar3	107 18	16076 55	110 33	16548 75
5 800% Due 02-15-19					
10000 GENERAL MLS INC	370334bh6	101 56	10155 85	109 75	10975 1
5 650% Due 02-15-19					
15000 METLIFE INC	59156rat5	102 39	15358 4	116 18	17427 15
7 717% Due 02-15-19					
15000 PEPSICO INC	713448bn7	99 85	14977 65	108 61	16291 35
4 500% Due 01-15-20					
15000 SIMON PPTY GROUP LP	828807cd7	99 62	14943 15	112 07	16810 8
5 650% Due 02-01-20					
15000 KRAFT FOODS INC	50075nba1	110 41	16561 2	111 09	16663 05
5 375% Due 02-10-20					
15000 GOLDMAN SACHS GROUP INC	38141gfd1	94 61	14192 1	116 89	17534 1
6 750% Due 10-01-37					
Accrued Interest					6537 72
			548378 95		548819 82
			548378 95		548819 82
FOREIGN CORPORATE BONDS					
Core Fixed Income Taxable					
25000 BARCLAYS BK PLC	06739fgf2	99 87	24967 75	102 57	25641 5
5 000% Due 09-22-16					
20000 ONTARIO PROV CDA	6832348d3	99 83	19965 6	107 13	21425 8
4 000% Due 10-07-19					

Accrued Interest					530 42
			44933 35		47597.72
			44933 35		47597.72
GOVERNMENT BONDS					
Core Fixed Income Taxable					
35000 UNITED STATES TREAS NTS	912828je1	99 19	34717 92	103 53	36235 5
1 375% Due 07-15-18					
15000 UNITED STATES TREAS BDS	912810qh4	107 43	16114 12	125 83	18874 2
4 375% Due 05-15-40					
Accrued Interest					307 05
			50832 04		55416 75
			50832 04		55416 75
TREASURY NOTES					
Core Fixed Income Taxable					
20000 UNITED STATES TREAS NTS	912828nr7	103 38	20675	102 11	20421 8
2 375% Due 07-31-17					
5000 UNITED STATES TREAS NTS	912828kq2	105 82	5290 84	105 5	5274 8
3 125% Due 05-15-19					
60000 UNITED STATES TREAS NTS	912828mp2	100 73	60436 18	107 86	64715 4
3 625% Due 02-15-20					
25000 UNITED STATES TREAS NTS	912828nd8	105 94	26484 09	107 51	26877
3 500% Due 05-15-20					
10000 UNITED STATES TREAS NTS	912828nt3	101 21	10121 13	103 88	10387 9
2 625% Due 08-15-20					
5000 UNITED STATES TREAS BDS	912810eq7	119 54	5977 15	129 07	6453 5
6 250% Due 08-15-23					
Accrued Interest					1370 66
			128984 39		135501 06
			128984 39		135501 06
TIPS					
Core Fixed Income Taxable					
30000 UNITED STATES TREAS NTS	912828gd6	98 49	34846 07	102 47	36255 63
2 375% Due 01-15-17					
Inflation factor 1 17939					
15000 UNITED STATES TREAS NTS	912828mf4	93 79	15473 39	103 95	17149 57
1 375% Due 01-15-20					
Inflation factor 1 09986					
30000 UNITED STATES TREAS BDS	912810ps1	96 38	34100 07	115 6	40902 31
2 375% Due 01-15-27					
Inflation factor 1 17939					
Accrued Interest					881 16
			84419 53		95188 66
			84419 53		95188 66
MUNICIPAL BONDS					
Core Fixed Income Tax-Exempt					
15000 WASHINGTON ST	93974bkv3	102 77	15415 1	100	15000
5 000% Due 01-01-16					
10000 TEXAS TRANSN COMMN ST HWY FD R	88283lee2	103 43	10342 67	101 14	10113 5
5 000% Due 04-01-16					
10000 KENTUCKY ST TPK AUTH ECONOMIC	491552rn7	109 21	10920 9	102 33	10232 6
5 000% Due 07-01-16					
10000 WASHINGTON ST	93974cq5	100	10000	103 51	10350 9
3 547% Due 08-01-17					
10000 ANCHORAGE ALASKA	033161ty6	111 77	11177 3	106 9	10689 7
5 000% Due 09-01-17					
15000 VIRGINIA ST RES AUTH INFRASTRU	92817qb68	107 42	16112 45	107 63	16144 95
5 000% Due 11-01-17					
15000 SEATTLE WASH DRAIN & WASTEWATE	812631fb0	102 99	15447 88	104 56	15684 3
5 000% Due 02-01-19					
10000 KANSAS ST DEPT TRANSN HWY REV	485424kn4	125 06	12506	113 88	11388

5 500% Due 03-01-19					
15000 WISCONSIN ST	97705luc9	105 65	15847	109 32	16398 6
5 000% Due 05-01-19					
10000 FLORIDA ST BRD ED PUB ED	34153pue6	113 46	11346 2	116 22	11622 4
5 000% Due 06-01-20					
10000 BROWARD CNTY FLA	114889vv7	117 25	11725	117 75	11774 9
5 000% Due 01-01-21					
10000 ALASKA MUN BD BK ALASKA MUN B	01179p6t9	117 86	11785 5	117 75	11774 8
5 000% Due 07-01-21					
15000 HARRIS CNTY TEX	414005gz5	111 62	16742 85	116 12	17418 45
5 000% Due 10-01-22					
15000 SPOKANE CNTY WASH	848644w71	116 14	17420 36	121 57	18236 1
5 000% Due 12-01-23					
10000 FORT WORTH TEX WTR & SWR REV	349515rn8	117 65	11765 3	121 74	12173 7
5 000% Due 02-15-25					
15000 PASADENA TEX INDPST SCH DIST FO	702334an3	120 78	18116 96	121 1	18164 25
5 000% Due 02-15-25					
15000 SOUTH CAROLINA ST	83710d5q7	105 31	15797 1	116 28	17442 3
5 000% Due 03-01-25					
10000 MILWAUKEE WIS	602366qr0	122 58	12257 6	117 76	11776 1
5 000% Due 05-01-25					
15000 NEW YORK N Y	64966h4l1	100	15000	110 28	16542 45
5 817% Due 10-01-31					
20000 WASHINGTON ST	93974bws7	108 92	21784 26	104 37	20874
5 000% Due 01-01-32					
10000 CHICAGO ILL MET WTR RECLAMATIO	167560lt6	112 56	11255 5	104 12	10411 9
5 000% Due 12-01-33					
30000 CALIFORNIA ST	13063a7d0	100 82	30246 9	139 96	41987 7
7 300% Due 10-01-39					
Accrued Interest					4714 82
			323012 83		340916 42
			323012 83		340916 42

GNMA, FNMA, FHLMC POOLS

Core Fixed Income Taxable

5166 GNMA PASS-THRU X PLATINUM 30YR	36241kks6	99 59	5145 09	111 47	5758 87
5 000% Due 03-15-36					
Accrued Interest					21 53
			5145 09		5780 4
			5145 09		5780 4

FNMA

Core Fixed Income Taxable

1704 FNMA PASS-THRU INT 15 YEAR	31410fyk5	100 03	1704 52	106 55	1815 65
5 000% Due 03-01-21					
2553 FNMA PASS-THRU INT 15 YEAR	31414crw0	102 92	2627 09	106 1	2708 14
4 500% Due 03-01-23					
1325 FNMA PASS-THRU INT 15 YEAR	31410g7c1	103 73	1374 42	107 6	1425 59
5 000% Due 04-01-23					
599 FNMA PASS-THRU INT 15 YEAR	31415rvf8	105 62	633 04	107 21	642 54
5 000% Due 07-01-23					
1543 FNMA PASS-THRU INT 15 YEAR	31412pey3	101 84	1571 21	105 76	1631 69
4 000% Due 04-01-24					
3635 FNMA PASS-THRU INT 15 YEAR	31416rrq8	103 98	3780 04	107 75	3917 02
4 500% Due 07-01-24					
4096 FNMA PASS-THRU INT 15 YEAR	31417kvn4	101 5	4157 16	106	4341 51
4 000% Due 09-01-24					
2202 FNMA PASS-THRU INT 15 YEAR	31417vrs4	101 9	2243 88	105 83	2330 48
4 000% Due 01-01-25					
997 FNMA PASS-THRU LNG 30 YEAR	31410f2l8	100 25	999 59	108 6	1082 82
4 500% Due 01-01-36					
3418 FNMA PASS-THRU LNG 30 YEAR	31403dwh8	109 44	3741 01	114 29	3906 51
6 500% Due 10-01-36					
469 FNMA PASS-THRU ARM MN SRV 30	31411x5d3	98 8	463 66	105 81	496 55
5 908% Due 05-01-37					
1414 FNMA PASS-THRU LNG 30 YEAR	31410grk1	110 03	1555 79	114 29	1615 92
6 500% Due 10-01-37					
15429 FNMA PASS-THRU LNG 30 YEAR	31410gty9	103 49	15966 89	114 97	17737 58
6 000% Due 12-01-37					
11192 FNMA PASS-THRU LNG 30 YEAR	31414hkv8	100 08	11201 14	112 24	12561 8

5 500% Due 02-01-38					
12810 FNMA PASS-THRU LNG 30 YEAR	31414cgl6	99 77	12780 69	112 14	14364 46
5 500% Due 03-01-38					
2878 FNMA PASS-THRU LNG 30 YEAR	31410kmr2	99 98	2876 96	113 17	3256 42
6 000% Due 06-01-38					
6735 FNMA PASS-THRU LNG 30 YEAR	31412pg96	100 69	6781 2	108 11	7280 87
4 500% Due 04-01-39					
3087 FNMA PASS-THRU LNG 30 YEAR	31416skb6	98 11	3028 72	109 15	3369 56
4 500% Due 06-01-39					
4654 FNMA PASS-THRU LNG 30 YEAR	31418tjs7	101 07	4704 19	108 24	5038 09
4 500% Due 05-01-40					
Accrued Interest					352 51

82191 2	89875 71
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82191 2	89875 71
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FEDERAL HOME LOAN MORTGAGE

Core Fixed Income Taxable

503 FHLMC PC GOLD COMB 15	3128m1bf5	99 77	501 86	104 12	523 74
4 500% Due 03-01-21					
1937 FHLMC PC GOLD COMB 15	3128mbee3	106 22	2057 33	107 06	2073 68
5 000% Due 04-01-22					
1592 FHLMC PC GOLD CASH 20	3128p7kf9	99 21	1579 6	109 09	1736 95
5 000% Due 07-01-28					
601 FHLMC PC GOLD COMB 30	3128l1kb5	102 17	614 37	114 02	685 64
6 000% Due 12-01-37					
944 FHLMC PC GOLD COMB 30	3128m6ha9	103 53	976 95	112 88	1065 22
6.000% Due 05-01-38					
2493 FHLMC PC GOLD COMB 30	3128m7q90	106 62	2657 61	114 58	2855 89
6 500% Due 04-01-39					
1209 FHLMC PC GOLD COMB 30	3128m7n28	103 99	1257 46	112 63	1361 96
6 000% Due 06-01-39					
5438 FHLMC PC GOLD COMB 30	312938nj8	104 13	5662 82	110 83	6027 24
5 000% Due 12-01-39					
12873 FHLMC PC GOLD COMB 30	312941d20	106 19	13669 07	109 81	14135 83
5 000% Due 07-01-40					
8399 FHLMC PC GOLD COMB 30	312941j99	107 54	9031 62	109 64	9208 24
5 000% Due 07-01-40					
Accrued Interest					155 15

38008 69	39829 54
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38008 69	39829 54
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City National Rochdale
REALIZED GAINS AND LOSSES
MICHAEL E. HORN FAMILY FOUNDATION, INC.
xxx-xxx056
From 01-01-15 To 12-31-15

3,710,489.55 3,877,186.24 166,696.69

Open Date	Close Date	Quantity	Security	Cost Basis		Gain(Loss)
11-03-10	01-02-15	15,000.000	ILLINOIS ST (4521518v8) 4.421% Due 01-01-15	15,000.00	15,000.00	-
12-30-14	01-02-15	0.250	QORVO INC COM (qrvo)	-	-	-
06-01-12	01-15-15	320.000	CITIGROUP INC COM NEW (c)	8,135.20	15,295.56	7,160.36
01-14-14	01-15-15	540.000	CITIGROUP INC COM NEW (c)	29,098.66	25,811.27	(3,287.39)
11-04-10	01-15-15	87.560	FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	86.87	87.56	0.69
11-04-10	01-15-15	83.710	FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	88.92	83.71	(5.21)
11-04-10	01-15-15	16.670	FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	16.63	16.67	0.04
11-04-10	01-15-15	95.200	FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	98.56	95.20	(3.36)
11-04-10	01-15-15	39.460	FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	41.03	39.46	(1.57)
11-04-10	01-15-15	58.220	FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	62.08	58.22	(3.86)
11-04-10	01-15-15	2.670	FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	2.73	2.67	(0.06)
11-04-10	01-15-15	197.040	FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	205.18	197.04	(8.14)
11-04-10	01-15-15	284.430	FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	302.03	284.43	(17.60)
11-04-10	01-15-15	332.290	FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	357.34	332.29	(25.05)
11-15-10	01-15-15	91.490	GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	91.12	91.49	0.37
11-03-10	01-15-15	15,000.000	TELEFONICA EMISIONES S A U (87938waj2) 4.949% Due 01-15-15	15,179.50	15,000.00	(179.50)
11-04-10	01-26-15	6.300	FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	6.22	6.30	0.08
11-04-10	01-26-15	34.790	FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	35.43	34.79	(0.64)
11-04-10	01-26-15	43.940	FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	45.58	43.94	(1.64)
11-04-10	01-26-15	37.710	FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	38.81	37.71	(1.10)
11-04-10	01-26-15	44.980	FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	44.99	44.98	(0.01)
11-04-10	01-26-15	195.700	FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	198.64	195.70	(2.94)
11-04-10	01-26-15	63.090	FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	64.29	63.09	(1.20)
11-04-10	01-26-15	34.640	FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	36.59	34.64	(1.95)
11-04-10	01-26-15	161.050	FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	167.46	161.05	(6.41)
11-04-10	01-26-15	10.650	FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	10.45	10.65	0.20
11-04-10	01-26-15	133.220	FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	134.65	133.22	(1.43)
11-04-10	01-26-15	9.730	FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	9.75	9.73	(0.02)
11-04-10	01-26-15	51.420	FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	56.58	51.42	(5.16)
11-04-10	01-26-15	346.180	FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	358.26	346.18	(12.08)
11-04-10	01-26-15	117.820	FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	128.95	117.82	(11.13)
11-04-10	01-26-15	416.260	FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	416.58	416.26	(0.32)
11-04-10	01-26-15	35.580	FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	35.57	35.58	0.01
11-04-10	01-26-15	71.510	FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	72.00	71.51	(0.49)
11-04-10	01-26-15	1,576.280	FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	1,572.73	1,576.28	3.55
03-16-12	01-27-15	310.000	COVALON TECHNOLOGIES LTD COM NEW (cov)	15,278.86	33,169.98	17,891.12
01-27-15	01-27-15	0.360	MEDTRONIC PLC SHS (mdt)	27.04	27.12	0.08
08-07-09	02-03-15	17.000	PROTECTIVE LIFE CORP COM (pl)	301.90	1,190.00	888.10

02-11-11	02-03-15	7 000 PROTECTIVE LIFE CORP COM (pl)	203 49	490.00	286 51
10-07-09	02-05-15	1 000 PRICELINE GRP INC COM NEW (pcln)	173 40	1,044 97	871.57
05-10-10	02-05-15	3 000 PRICELINE GRP INC COM NEW (pcln)	735 55	3,134.89	2,399.34
11-17-14	02-09-15	13 000 TRIUMPH GROUP INC NEW COM (tgi)	878 11	739.55	(138.56)
07-10-14	02-17-15	14.000 AMERICAN AIRLS GROUP INC COM (aal)	601 42	680.67	79 25
11-28-14	02-17-15	19.000 AMERICAN AIRLS GROUP INC COM (aal)	918 38	923.76	5.38
10-21-14	02-17-15	10.000 BARRACUDA NETWORKS INC COM (cuda)	299.87	364.59	64.72
08-22-14	02-17-15	33.000 BLUE HILLS BANCORP INC COM (bhbkc)	426 28	427.01	0.73
08-17-09	02-17-15	20.000 BRINKS CO COM (bco)	520 38	517.99	(2.39)
08-13-13	02-17-15	18.000 BRINKS CO COM (bco)	510 12	466.19	(43 93)
08-22-13	02-17-15	9.000 CELLDEX THERAPEUTICS INC NEW COM (cldx)	209 61	192.42	(17 19)
12-09-13	02-17-15	25.000 CELLDEX THERAPEUTICS INC NEW COM (cldx)	620.25	534.48	(85.77)
01-23-14	02-17-15	24.000 CELLDEX THERAPEUTICS INC NEW COM (cldx)	689.98	513.11	(176.87)
11-21-12	02-17-15	13.000 CHEMTURA CORP COM NEW (chmt)	253 89	325.77	71.88
04-08-14	02-17-15	27.000 CHEMTURA CORP COM NEW (chmt)	674 90	676.61	1.71
07-24-14	02-17-15	19.000 CIT GROUP INC COM NEW (cit)	928.99	876.64	(52.35)
08-12-14	02-17-15	19.000 CIT GROUP INC COM NEW (cit)	922 26	876.64	(45.62)
12-12-11	02-17-15	12.000 CORNERSTONE ONDEMAND INC COM (csod)	216 81	426.83	210.02
08-09-12	02-17-15	10.000 CORNERSTONE ONDEMAND INC COM (csod)	254 60	355.69	101 09
05-28-13	02-17-15	11.000 CORNERSTONE ONDEMAND INC COM (csod)	457.49	391.26	(66.23)
08-09-13	02-17-15	15.000 CORNERSTONE ONDEMAND INC COM (csod)	784 35	533.54	(250.81)
12-12-14	02-17-15	68.000 DENBURY RES INC COM NEW (dnr)	447.98	597.70	149.72
12-16-14	02-17-15	5.000 DIAMONDBACK ENERGY INC COM (fang)	282.84	370 14	87.30
01-08-13	02-17-15	7.000 EAGLE MATERIALS INC COM (exp)	450.42	566.85	116 43
04-08-13	02-17-15	11.000 EAGLE MATERIALS INC COM (exp)	737 33	890.76	153.43
09-24-13	02-17-15	2 000 EAGLE MATERIALS INC COM (exp)	144.00	161.96	17.96
06-07-10	02-17-15	22 000 EXPRESS SCRIPTS HLDG CO COM (esrx)	1,151.16	1,876.02	724.86
06-15-10	02-17-15	63.000 EXPRESS SCRIPTS HLDG CO COM (esrx)	3,354.26	5,372 22	2,017.96
08-12-13	02-17-15	3 000 EXPRESS SCRIPTS HLDG CO COM (esrx)	195.46	255.82	60 36
10-01-13	02-17-15	38 000 EXPRESS SCRIPTS HLDG CO COM (esrx)	2,371.31	3,240.39	869 08
04-28-14	02-17-15	46 000 EXPRESS SCRIPTS HLDG CO COM (esrx)	3,235.10	3,922 58	687.48
11-04-10	02-17-15	10 990 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	10.90	10.99	0.09
11-04-10	02-17-15	75 190 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	79.87	75.19	(4.68)
11-04-10	02-17-15	19 180 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	19.14	19.18	0 04
11-04-10	02-17-15	104 890 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	108 59	104.89	(3.70)
11-04-10	02-17-15	29.870 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	31 06	29.87	(1.19)
11-04-10	02-17-15	75 420 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	80.42	75.42	(5.00)
11-04-10	02-17-15	104.300 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	108 61	104.30	(4.31)
11-04-10	02-17-15	323.160 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	343 15	323.16	(19.99)
11-04-10	02-17-15	24 130 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	25.95	24.13	(1.82)
11-04-10	02-17-15	2 730 FHLMC PC GOLD COMB 30 (3128l1kb5) 6 000% Due 12-01-37	2.79	2.73	(0.06)
09-17-12	02-17-15	82 000 FIRST HORIZON NATL CORP COM (fhn)	827.37	1,182.41	355 04
12-20-12	02-17-15	102.000 FIRST NIAGARA FINL GP INC COM (fnfg)	806 81	898.09	91.28
07-23-12	02-17-15	8.000 FIVE BELOW INC COM (five)	222 96	262.07	39.11
09-18-12	02-17-15	14.000 FIVE BELOW INC COM (five)	494 20	458.63	(35.57)
11-15-10	02-17-15	146.010 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	145 41	146.01	0.60
03-17-14	02-17-15	8.000 H & E EQUIPMENT SERVICES INC COM (hees)	305 00	192.15	(112.85)
06-26-14	02-17-15	17.000 H & E EQUIPMENT SERVICES INC COM (hees)	607.11	408.33	(198.78)
02-17-11	02-17-15	18.000 HANCOCK HLDG CO COM (hbhc)	624 72	540.17	(84.55)
05-13-13	02-17-15	20.000 HANCOCK HLDG CO COM (hbhc)	571.00	600.18	29 18

02-17-11	02-17-15	20.000 HEALTHSOUTH CORP COM NEW (hls)	488.13	901.98	413.85
03-28-14	02-17-15	17.000 HEALTHSOUTH CORP COM NEW (hls)	597.18	766.68	169.50
12-16-14	02-17-15	22.000 HORTONWORKS INC COM (hdp)	540.19	487.29	(52.90)
12-17-14	02-17-15	9.000 HORTONWORKS INC COM (hdp)	221.88	199.34	(22.54)
10-05-11	02-17-15	16 000 INTERNATIONAL BANCSHARES CORP COM (iboc)	241.88	394 23	152.35
08-13-14	02-17-15	33.000 KB HOME COM (kbh)	537.80	470 57	(67.23)
11-24-14	02-17-15	4.000 KEURIG GREEN MTN COFFEE INC (gmcr)	551 60	472.23	(79 37)
04-19-12	02-17-15	6.000 KOPPERS HOLDINGS INC COM (kop)	219 54	126.11	(93.43)
08-08-14	02-17-15	8.000 MASTEC INC COM (mtz)	215.68	165.75	(49.93)
09-08-14	02-17-15	22.000 MASTEC INC COM (mtz)	671.44	455 83	(215.61)
06-14-13	02-17-15	27 000 MGM RESORTS INTERNATIONAL COM (mgm)	398.99	596 69	197.70
06-28-13	02-17-15	51.000 MGM RESORTS INTERNATIONAL COM (mgm)	753.13	1,127.07	373.94
05-15-14	02-17-15	60 000 NEURALSTEM INC COM (cur)	202 68	212.39	9.71
11-10-14	02-17-15	11 000 NEVRO CORP COM (nvro)	282 45	475.63	193 18
09-25-12	02-17-15	16.000 ON ASSIGNMENT INC COM (asgn)	324.93	604.79	279.86
03-06-13	02-17-15	23 000 ON ASSIGNMENT INC COM (asgn)	558 90	869.38	310.48
03-06-13	02-17-15	56.000 OREXIGEN THERAPEUTICS INC COM (orex)	366 23	318.07	(48.16)
01-28-14	02-17-15	6.000 PDC ENERGY INC COM (pdce)	303 95	294.95	(9 00)
05-20-14	02-17-15	9.000 PDC ENERGY INC COM (pdce)	539.97	442.43	(97.54)
07-28-14	02-17-15	17.000 PDC ENERGY INC COM (pdce)	871.54	835.70	(35 84)
12-09-14	02-17-15	27.000 PDC ENERGY INC COM (pdce)	926.01	1,327 30	401 29
11-20-14	02-17-15	2.000 RECEPTOS INC COM (rcpt)	234.81	237 05	2.24
07-18-13	02-17-15	93.000 RITE AID CORP COM (rad)	278.07	762 00	483.93
07-18-13	02-17-15	54.000 RITE AID CORP COM (rad)	161.46	442.45	280.99
12-08-14	02-17-15	232.000 RITE AID CORP COM (rad)	1,303.38	1,900.90	597.52
06-05-12	02-17-15	10.000 SCHULMAN A INC COM (shlm)	210.20	400.29	190.09
10-07-14	02-17-15	5.000 SHUTTERSTOCK INC COM (sstk)	349.54	284.99	(64 55)
10-20-14	02-17-15	7.000 SHUTTERSTOCK INC COM (sstk)	493.84	398.99	(94 85)
10-14-13	02-17-15	75.000 SPLUNK INC COM (splk)	4,448.56	4,759.41	310.85
12-04-14	02-17-15	20.000 TRAVELCENTERS OF AMER COM (ta)	207.00	266 79	59 79
05-14-14	02-17-15	13.000 TRIPADVISOR INC COM (trp)	1,097.33	1,094 96	(2.37)
04-25-14	02-17-15	8.000 U S SILICA HLDGS INC COM (slca)	323.07	247 92	(75.15)
08-25-14	02-17-15	8.000 U S SILICA HLDGS INC COM (slca)	528.56	247.91	(280 65)
09-26-13	02-17-15	26.000 ULTRA PETROLEUM CORP COM (upl)	534.82	389 99	(144 83)
04-03-14	02-17-15	20.000 ULTRA PETROLEUM CORP COM (upl)	567.37	299.99	(267.38)
09-23-14	02-17-15	12 000 US ECOLOGY INC COM (ecol)	531.49	540.83	9.34
08-13-13	02-17-15	220 000 VERISK ANALYTICS INC CL A (vrsk)	13,902.37	14,904.72	1,002.35
07-02-14	02-17-15	15 000 VERISK ANALYTICS INC CL A (vrsk)	905.85	1,016.23	110.38
01-08-13	02-17-15	44 000 WISDOMTREE INVTS INC COM (wetf)	329.34	823.00	493.66
11-03-14	02-17-15	75.000 WISDOMTREE INVTS INC COM (wetf)	1,138.14	1,402.85	264.71
05-06-11	02-17-15	24.000 WORTHINGTON INDS INC COM (wor)	491.46	745.66	254.20
10-27-14	02-24-15	8.000 NPS PHARMACEUTICALS INC COM (npsp)	216.13	368.00	151.87
11-04-10	02-25-15	5.720 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	5.65	5.72	0.07
11-04-10	02-25-15	53.750 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4 000% Due 04-01-24	54.74	53 75	(0 99)
11-04-10	02-25-15	36 150 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4 500% Due 03-01-23	37.21	36.15	(1 06)
11-04-10	02-25-15	17 130 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5 000% Due 07-01-23	18 09	17.13	(0.96)
11-04-10	02-25-15	181.040 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	188 25	181.04	(7.21)
11-04-10	02-25-15	36.470 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	37 83	36.47	(1.36)
11-04-10	02-25-15	66.380 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	66 40	66.38	(0.02)
11-04-10	02-25-15	169.800 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	172 35	169.80	(2 55)

11-04-10	02-25-15	56.380 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	57.45	56.38	(1.07)
11-04-10	02-25-15	90.440 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	91.41	90.44	(0.97)
11-04-10	02-25-15	67.580 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	73.96	67.58	(6.38)
11-04-10	02-25-15	28.110 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	28.18	28.11	(0.07)
11-04-10	02-25-15	35.310 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	38.85	35.31	(3.54)
11-04-10	02-25-15	264.720 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	273.96	264.72	(9.24)
11-04-10	02-25-15	53.730 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	53.72	53.73	0.01
11-04-10	02-25-15	10.780 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	10.58	10.78	0.20
11-04-10	02-25-15	384.340 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	384.64	384.34	(0.30)
11-04-10	02-25-15	85.220 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	85.81	85.22	(0.59)
11-04-10	02-25-15	32.870 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	32.80	32.87	0.07
03-06-12	03-02-15	240.000 AMERICAN EXPRESS CO COM (axp)	12,423.36	19,640.44	7,217.08
02-19-14	03-02-15	180.000 AMERICAN EXPRESS CO COM (axp)	16,148.79	14,730.33	(1,418.46)
04-03-13	03-02-15	410.000 MYLAN INC COM (628530107)	11,618.05	23,657.98	12,039.93
02-20-14	03-03-15	76.000 ALCOA INC COM (aa)	893.64	1,158.60	264.96
03-24-14	03-03-15	88.000 ALCOA INC COM (aa)	1,056.75	1,341.53	284.78
05-13-14	03-03-15	99.000 ALCOA INC COM (aa)	1,363.03	1,509.23	146.20
09-04-14	03-03-15	54.000 AMERICAN EAGLE OUTFITTERS NEW COM (aeo)	777.45	802.15	24.70
09-26-14	03-03-15	66.000 AMERICAN EAGLE OUTFITTERS NEW COM (aeo)	958.80	980.41	21.61
08-28-13	03-03-15	10.000 BIG LOTS INC COM (big)	342.77	479.79	137.02
11-06-14	03-03-15	12.000 BLOOMIN BRANDS INC COM (blmn)	261.69	309.77	48.08
11-17-14	03-03-15	29.000 BLOOMIN BRANDS INC COM (blmn)	639.66	748.62	108.96
11-18-14	03-03-15	41.000 BLOOMIN BRANDS INC COM (blmn)	900.25	1,058.40	158.15
12-18-14	03-03-15	44.000 BLOOMIN BRANDS INC COM (blmn)	1,035.47	1,135.84	100.37
12-09-13	03-03-15	10.000 BLUEBIRD BIO INC COM (blue)	216.60	977.58	760.98
08-11-14	03-03-15	3.000 BOSTON BEER INC CL A (sam)	695.92	776.74	80.82
08-01-12	03-03-15	28.000 BRADY CORP CL A (brc)	750.85	765.78	14.93
02-03-12	03-03-15	23.000 FIRST MIDWEST BANCORP DEL COM (fmdbi)	266.80	396.97	130.17
01-07-14	03-03-15	3.000 INTERCEPT PHARMACEUTICALS INC COM (icpt)	199.77	733.03	533.26
08-01-12	03-03-15	8.000 KATE SPADE & CO COM (kate)	88.07	275.11	187.04
08-01-12	03-03-15	24.000 KATE SPADE & CO COM (kate)	264.23	825.34	561.11
08-06-12	03-03-15	22.000 KATE SPADE & CO COM (kate)	259.92	756.57	496.65
08-06-12	03-03-15	9.000 KATE SPADE & CO COM (kate)	106.33	309.50	203.17
08-06-12	03-03-15	16.000 KATE SPADE & CO COM (kate)	189.03	550.23	361.20
12-21-12	03-03-15	5.000 KATE SPADE & CO COM (kate)	62.05	171.95	109.90
04-02-14	03-03-15	9.000 MILLER HERMAN INC COM (mlhr)	290.35	267.74	(22.61)
07-01-14	03-03-15	20.000 MILLER HERMAN INC COM (mlhr)	622.25	594.99	(27.26)
09-03-14	03-03-15	30.000 MILLER HERMAN INC COM (mlhr)	916.66	892.48	(24.18)
10-30-14	03-03-15	28.000 NEWFIELD EXPL CO COM (nfx)	878.93	920.62	41.69
08-09-11	03-03-15	30.000 OLIN CORP COM PAR \$1 (olin)	564.57	844.48	279.91
12-15-10	03-03-15	10.000 PROSPERITY BANCSHARES INC COM (pb)	382.29	521.19	138.90
02-04-11	03-03-15	5.000 PROSPERITY BANCSHARES INC COM (pb)	204.05	260.59	56.54
10-14-13	03-03-15	40.000 RESTORATION HARDWARE HLDGS INC COM (rh)	2,538.61	3,552.33	1,013.72
09-16-14	03-03-15	48.000 RESTORATION HARDWARE HLDGS INC COM (rh)	3,689.56	4,262.80	573.24
12-08-14	03-03-15	4.000 RESTORATION HARDWARE HLDGS INC COM (rh)	344.20	355.24	11.04
12-18-14	03-03-15	5.000 RESTORATION HARDWARE HLDGS INC COM (rh)	499.75	444.04	(55.71)
09-26-14	03-03-15	40.000 SMART & FINAL STORES INC COM (sfs)	515.93	594.38	78.45
07-21-14	03-03-15	22.000 UNISYS CORP COM NEW (uis)	533.25	505.99	(27.26)
07-30-14	03-03-15	15.000 UNISYS CORP COM NEW (uis)	316.26	344.99	28.73
05-30-13	03-03-15	21.000 UNIT CORP COM (unt)	963.73	628.93	(334.80)

06-24-13	03-04-15	8.000 DEMANDWARE INC COM (dwre)	309.53	505.59	196.06
01-06-14	03-04-15	8.000 DEMANDWARE INC COM (dwre)	537.20	505.59	(31.61)
04-24-14	03-04-15	9.000 DEMANDWARE INC COM (dwre)	458.60	568.79	110.19
09-24-13	03-05-15	18 000 AEGION CORP COM (aegn)	428.76	320.21	(108.55)
07-11-14	03-05-15	13 000 ANTHEM INC COM (antm)	1,436.50	1,912.65	476.15
11-12-14	03-05-15	11.000 ANTHEM INC COM (antm)	1,397.77	1,618.40	220.63
10-27-14	03-05-15	8 000 BANK OF THE OZARKS INC COM (ozrk)	270.52	292.07	21.55
10-15-14	03-05-15	249.000 BB&T CORP COM (bbt)	8,952.06	9,425.34	473.28
06-18-14	03-05-15	24 000 BURLINGTON STORES INC COM (burl)	739.95	1,363.65	623.70
08-24-11	03-05-15	17.000 CABOT CORP COM (cbt)	534.71	775.69	240.98
02-18-14	03-05-15	13.000 CALGON CARBON CORP COM (ccc)	273.25	269.09	(4.16)
03-10-14	03-05-15	27.000 CALGON CARBON CORP COM (ccc)	565.87	558.89	(6.98)
12-05-14	03-05-15	8 000 CONSTANT CONTACT INC COM (ctct)	277.73	340.79	63.06
11-17-14	03-05-15	10 000 FINISH LINE INC CL A (finl)	275.32	236.59	(38.73)
11-26-14	03-05-15	21 000 FINISH LINE INC CL A (finl)	595.67	496.85	(98.82)
02-21-14	03-05-15	16 000 GLOBAL BRASS & COPPER HLDGS INC COM (brss)	272.16	223.03	(49.13)
04-14-14	03-05-15	27 000 GRAPHIC PACKAGING HLDG CO COM (gpk)	266.73	395.54	128.81
05-01-14	03-05-15	49 000 GRAPHIC PACKAGING HLDG CO COM (gpk)	501.17	717.83	216.66
08-06-12	03-05-15	6.000 JONES LANG LASALLE INC COM (jll)	403.87	956.50	552.63
05-05-11	03-05-15	16.000 LAUDER ESTEE COS INC CL A (el)	777.23	1,330.21	552.98
05-12-11	03-05-15	63.000 LAUDER ESTEE COS INC CL A (el)	3,191.53	5,237.72	2,046.19
11-03-10	03-05-15	390 000 MCKESSON CORP COM (mck)	19,796.70	89,262.72	69,466.02
02-27-14	03-05-15	11 000 MEAD JOHNSON NUTRITION CO COM (mjn)	894.98	1,132.09	237.11
05-20-14	03-05-15	28 000 MOLSON COORS BREWING CO CL B (tap)	1,810.38	2,084.84	274.46
01-14-14	03-05-15	24 000 NCI BUILDING SYS INC COM NEW (ncs)	462.36	403.67	(58.69)
06-30-14	03-05-15	33.000 NCI BUILDING SYS INC COM NEW (ncs)	635.73	555.05	(80.68)
11-18-14	03-05-15	75.000 OLD NATL BANCORP IND COM (onb)	1,110.69	1,036.48	(74.21)
10-27-14	03-05-15	24.000 ORASURE TECHNOLOGIES COM (osur)	201.54	170.87	(30.67)
01-08-14	03-05-15	40 000 PBF ENERGY INC CL A (pbf)	1,143.53	1,232.38	88.85
04-10-14	03-05-15	40 000 PBF ENERGY INC CL A (pbf)	1,074.78	1,232.37	157.59
06-11-14	03-05-15	24 000 PINNACLE FOODS INC DEL COM (pf)	761.03	890.38	129.35
10-09-12	03-05-15	23.000 PRECISION CASTPARTS CORP COM (pcp)	3,734.50	4,960.78	1,226.28
10-11-13	03-05-15	14.000 PRECISION CASTPARTS CORP COM (pcp)	3,354.09	3,019.60	(334.49)
12-16-14	03-05-15	8.000 RANGE RES CORP COM (rrc)	476.63	399.35	(77.28)
03-19-10	03-05-15	2.000 SOTHEBYS COM (bid)	59.36	83.20	23.84
06-13-11	03-05-15	7.000 SOTHEBYS COM (bid)	265.92	291.19	25.27
10-10-14	03-05-15	14.000 SPARTANNASH CO COM (sptn)	284.84	385.69	100.85
11-24-14	03-05-15	20.000 SUNEDISON INC COM (sune)	456.56	463.59	7.03
03-19-10	03-05-15	12.000 SUNTRUST BKS INC COM (sti)	328.02	492.87	164.85
03-19-10	03-05-15	41.000 SUNTRUST BKS INC COM (sti)	1,120.77	1,683.98	563.21
10-21-11	03-05-15	197.000 SUNTRUST BKS INC COM (sti)	3,667.07	8,091.33	4,424.26
02-05-14	03-05-15	23.000 SUNTRUST BKS INC COM (sti)	849.58	944.67	95.09
03-07-14	03-05-15	23.000 SUNTRUST BKS INC COM (sti)	911.26	944.67	33.41
12-08-14	03-05-15	31 000 SUNTRUST BKS INC COM (sti)	1,277.20	1,273.26	(3.94)
11-06-13	03-05-15	18.000 TENET HEALTHCARE CORP COM NEW (thc)	775.44	874.78	99.34
07-01-14	03-05-15	30.000 TENET HEALTHCARE CORP COM NEW (thc)	1,413.60	1,457.97	44.37
12-01-14	03-05-15	29.000 TYCO INTL LTD SHS ISIN#IE00BQRXQ92 (tyc)	1,244.35	1,236.53	(7.82)
09-06-12	03-05-15	81.000 WALGREENS BOOTS ALLIANCE INC COM (wba)	2,838.02	6,724.49	3,886.47
11-16-12	03-05-15	12.000 WHOLE FOODS MKT INC COM (wfm)	541.56	675.83	134.27
11-07-14	03-05-15	13.000 WHOLE FOODS MKT INC COM (wfm)	616.53	732.14	115.61

11-27-13	03-05-15	10.000 WORKDAY INC CL A (wday)	825 30	835.38	10.08
04-01-14	03-05-15	9.000 WORKDAY INC CL A (wday)	853 11	751.85	(101.26)
03-30-12	03-11-15	210 000 NATIONAL OILWELL VARCO INC COM (nov)	14,997.42	10,583.00	(4,414 42)
06-16-11	03-12-15	330 000 ACCENTURE PLC IRELAND SHS CLASS A (acn)	18,092.94	29,002.17	10,909.23
03-15-13	03-12-15	90.000 CUMMINS INC COM (cmi)	10,551.49	12,548.35	1,996.86
12-13-13	03-12-15	90.000 CUMMINS INC COM (cmi)	11,723 40	12,548.35	824.95
11-04-10	03-16-15	50.790 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	50 39	50.79	0.40
11-04-10	03-16-15	70.980 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	75 39	70.98	(4 41)
11-04-10	03-16-15	14.910 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	14 88	14.91	0.03
11-04-10	03-16-15	97.290 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	100.72	97.29	(3.43)
11-04-10	03-16-15	27.840 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	28.95	27.84	(1 11)
11-04-10	03-16-15	53.230 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	56.76	53.23	(3 53)
11-04-10	03-16-15	13.600 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	14 16	13.60	(0 56)
11-04-10	03-16-15	207.550 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	220.39	207.55	(12.84)
11-04-10	03-16-15	340.830 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	366.52	340.83	(25 69)
11-04-10	03-16-15	2.770 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	2 83	2.77	(0.06)
11-15-10	03-16-15	92 720 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	92 34	92.72	0.38
11-03-10	03-16-15	15,000 000 ROYAL BK SCOTLAND PLC (78010xac5) 4 875% Due 03-16-15	14,991.85	15,000.00	8.15
05-01-14	03-16-15	38.000 SUNSTONE HOTEL INVS INC NEW COM (sho)	547.58	632.83	85.25
07-23-14	03-16-15	93.000 SUNSTONE HOTEL INVS INC NEW COM (sho)	1,399.48	1,548 77	149.29
10-03-14	03-16-15	66 000 SUNSTONE HOTEL INVS INC NEW COM (sho)	908.81	1,099.13	190.32
01-30-15	03-16-15	1.000 SUNSTONE HOTEL INVS INC NEW COM (sho)	31.52	16.65	(14.87)
11-04-10	03-25-15	2.530 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5 908% Due 05-01-	2.50	2 53	0.03
11-04-10	03-25-15	78.410 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	79.86	78 41	(1 45)
11-04-10	03-25-15	37.750 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5 000% Due 04-01-23	39.16	37.75	(1.41)
11-04-10	03-25-15	201.930 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	204.96	201.93	(3.03)
11-04-10	03-25-15	78.250 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	79.74	78 25	(1.49)
11-04-10	03-25-15	530.050 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	545 54	530 05	(15.49)
11-04-10	03-25-15	18.440 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5 000% Due 07-01-23	19 48	18.44	(1.04)
11-04-10	03-25-15	59.590 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	61 96	59.59	(2.37)
11-04-10	03-25-15	100.360 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	100.39	100.36	(0.03)
11-04-10	03-25-15	29.580 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4 500% Due 01-01-36	29.65	29.58	(0.07)
11-04-10	03-25-15	43.260 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6 500% Due 10-01-37	47.60	43 26	(4.34)
11-04-10	03-25-15	232.320 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	240.43	232 32	(8.11)
11-04-10	03-25-15	140.300 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	153 55	140.30	(13 25)
11-04-10	03-25-15	11.040 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4 500% Due 06-01-39	10 83	11.04	0.21
11-04-10	03-25-15	417.940 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5 500% Due 02-01-38	418.27	417.94	(0 33)
11-04-10	03-25-15	160.040 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4 500% Due 05-01-40	161.75	160 04	(1.71)
11-04-10	03-25-15	107.440 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	107.42	107.44	0.02
11-04-10	03-25-15	61.660 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	62.08	61.66	(0.42)
11-04-10	03-25-15	363.750 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	362.93	363.75	0.82
11-29-10	03-26-15	440.000 KRAFT FOODS GROUP INC COM (krft)	13,750.12	36,993.98	23,243.86
11-03-10	04-01-15	10,000.000 SOUTHERN CALIF EDISON CO (842400eu3) 4.650% Due 04-01-15	9,947.00	10,000 00	53.00
09-06-07	04-06-15	0.400 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	4.12	3.95	(0 17)
04-12-13	04-08-15	8.000 AARONS INC COM PAR \$0.50 (aan)	229 76	226.87	(2.89)
07-23-13	04-08-15	21.000 AARONS INC COM PAR \$0.50 (aan)	614 46	595 55	(18 91)
05-23-13	04-08-15	24 000 ACADIA PHARMACEUTICALS INC COM (acad)	330 24	807.58	477.34
07-15-14	04-08-15	13.000 AOL INC COM (aol)	527 15	510.11	(17.04)
05-10-11	04-08-15	51.000 ASSOCIATED BANC CORP COM (asb)	740 01	951 64	211.63
02-26-13	04-08-15	46.000 ASSOCIATED BANC CORP COM (asb)	655.04	858 34	203.30

08-17-09	04-08-15	14 000 ATWOOD OCEANICS INC COM (atw)	379.88	431.05	51.17
08-30-13	04-08-15	10 000 ATWOOD OCEANICS INC COM (atw)	556.30	307.89	(248.41)
04-23-14	04-08-15	15.000 CELANESE CORP DEL COM SER A (ce)	893.21	855.43	(37.78)
10-23-14	04-08-15	20.000 CELANESE CORP DEL COM SER A (ce)	1,160.76	1,140.58	(20.18)
01-18-12	04-08-15	11.000 CHEMICAL FINL CORP COM (chfc)	240.35	339.78	99.43
11-07-11	04-08-15	4.000 CYTEC INDS INC COM (cyt)	88.84	214.52	125.68
02-15-12	04-08-15	12.000 CYTEC INDS INC COM (cyt)	341.55	643.54	301.99
05-13-14	04-08-15	8.000 DECKERS OUTDOOR CORP COM (deck)	648.43	611.03	(37.40)
10-02-14	04-08-15	10.000 DECKERS OUTDOOR CORP COM (deck)	926.60	763.78	(162.82)
02-07-14	04-08-15	9.000 FIESTA RESTAURANT GROUP INC COM (frgi)	389.81	562.85	173.04
06-09-14	04-08-15	13.000 FIESTA RESTAURANT GROUP INC COM (frgi)	557.31	813.00	255.69
03-08-10	04-08-15	40.000 FULTON FINL CORP PA COM (fult)	379.99	496.39	116.40
02-11-11	04-08-15	37.000 FULTON FINL CORP PA COM (fult)	412.91	459.16	46.25
07-25-13	04-08-15	5 000 FULTON FINL CORP PA COM (fult)	63.00	62.05	(0.95)
09-24-14	04-08-15	9 000 GRUBHUB INC COM (grub)	323.87	408.32	84.45
10-14-14	04-08-15	11 000 GRUBHUB INC COM (grub)	396.00	499.06	103.06
12-19-14	04-08-15	9 000 GRUBHUB INC COM (grub)	323.64	408.32	84.68
12-19-14	04-08-15	20 000 GRUBHUB INC COM (grub)	719.20	907.38	188.18
08-04-14	04-08-15	18.000 HEALTHEQUITY INC COM (hgy)	303.64	431.27	127.63
12-14-12	04-08-15	16.000 HMS HLDGS CORP COM (hmsy)	411.52	251.35	(160.17)
08-21-14	04-08-15	23.000 HMS HLDGS CORP COM (hmsy)	536.31	361.32	(174.99)
07-15-13	04-08-15	91.000 JANUS CAP GROUP INC COM (jns)	878.14	1,578.82	700.68
11-05-14	04-08-15	37.000 KROGER CO COM (kr)	2,123.06	2,833.03	709.97
06-23-14	04-08-15	5.000 LITHIA MTRS INC CL A (lad)	466.06	502.64	36.58
07-30-14	04-08-15	6.000 LITHIA MTRS INC CL A (lad)	547.50	603.16	55.66
07-28-14	04-08-15	6.000 MARTIN MARIETTA MATLS INC COM (mlm)	775.94	810.58	34.64
01-14-14	04-08-15	15.000 NEUROCRINE BIOSCIENCES INC COM ISIN#US64125C1099 (nbix)	285.68	618.58	332.90
06-18-14	04-08-15	10.000 NIMBLE STORAGE INC COM (nmbi)	301.70	233.09	(68.61)
10-15-14	04-08-15	17.000 NIMBLE STORAGE INC COM (nmbi)	412.10	396.26	(15.84)
06-07-10	04-08-15	56.000 PIONEER NAT RES CO COM (pxd)	3,581.58	9,548.38	5,966.80
11-28-14	04-08-15	18.000 PIONEER NAT RES CO COM (pxd)	2,579.72	3,069.12	489.40
01-07-14	04-08-15	37 000 PITNEY BOWES INC COM (pbi)	877.99	863.56	(14.43)
06-26-12	04-08-15	36 000 POLYONE CORP COM (pol)	463.32	1,311.81	848.49
10-13-14	04-08-15	15 000 POLYONE CORP COM (pol)	491.36	546.59	55.23
12-20-13	04-08-15	10.000 PROOFPOINT INC COM (pfpt)	295.01	600.88	305.87
09-23-14	04-08-15	10 000 RENTRAK CORP COM (rent)	544.92	501.09	(43.83)
11-06-14	04-08-15	21.000 ROCK-TENN CO CL A (rkt)	1,146.90	1,338.30	191.40
01-28-14	04-08-15	15.000 ROYAL CARIBBEAN CRUISES LTD COM (rcl)	744.95	1,216.93	471.98
02-26-14	04-08-15	19.000 ROYAL CARIBBEAN CRUISES LTD COM (rcl)	1,010.03	1,541.44	531.41
06-19-14	04-08-15	27.000 ROYAL CARIBBEAN CRUISES LTD COM (rcl)	1,502.27	2,190.47	688.20
06-25-14	04-08-15	21.000 ROYAL CARIBBEAN CRUISES LTD COM (rcl)	1,186.64	1,703.69	517.05
03-28-14	04-08-15	11.000 SPIRIT AIRLS INC COM (save)	640.39	822.34	181.95
10-29-14	04-08-15	7.000 SPIRIT AIRLS INC COM (save)	498.75	523.31	24.56
07-17-13	04-08-15	24.000 SWIFT TRANSN CO CL A (swft)	399.09	606.94	207.85
04-22-13	04-08-15	11.000 SYNCHRONOSS TECHNOLOGIES INC COM (snr)	292.82	525.35	232.53
07-31-13	04-08-15	9.000 SYNCHRONOSS TECHNOLOGIES INC COM (snr)	310.86	429.83	118.97
11-18-13	04-08-15	27.000 SYNCHRONOSS TECHNOLOGIES INC COM (snr)	887.49	1,289.49	402.00
10-24-14	04-08-15	14.000 TD AMERITRADE HLDG CORP COM (amtd)	437.75	514.49	76.74
12-15-14	04-08-15	28.000 TD AMERITRADE HLDG CORP COM (amtd)	966.78	1,028.98	62.20
10-25-13	04-08-15	49.000 TIVO INC COM (tivo)	669.74	539.23	(130.51)

11-27-13	04-08-15	81.000 TIVO INC COM (tivo)	1,010.75	891.39	(119.36)
08-17-09	04-08-15	20.000 TUTOR PERINI CORP COM (tpc)	365.97	475.19	109.22
02-11-11	04-08-15	17.000 TUTOR PERINI CORP COM (tpc)	416.84	403.91	(12.93)
12-10-14	04-08-15	6.000 ULTRAGENYX PHARMACEUTICAL INC COM (rare)	238.78	358.79	120.01
08-04-14	04-08-15	12.000 UNITED CONTL HLDGS INC COM (ual)	544.20	730.31	186.11
10-15-14	04-08-15	20 000 UNITED CONTL HLDGS INC COM (ual)	829.86	1,217.17	387.31
07-16-10	04-08-15	9 000 UNITED NAT FOODS INC COM (unfi)	289.34	671.12	381.78
02-04-11	04-08-15	4.000 UNITED NAT FOODS INC COM (unfi)	151.71	298.27	146.56
12-01-14	04-08-15	14.000 URBAN OUTFITTERS INC COM (urbn)	437.78	613.18	175.40
07-09-14	04-08-15	7.000 WEBMD HEALTH CORP COM (wbmd)	362.29	330.74	(31.55)
10-24-11	04-08-15	14.000 WEBSTER FINL CORP CONN COM (wbs)	275.24	509.52	234.28
10-23-13	04-08-15	18.000 WEBSTER FINL CORP CONN COM (wbs)	513.36	655.10	141.74
12-03-13	04-08-15	41.000 WEBSTER FINL CORP CONN COM (wbs)	1,194.33	1,492.17	297.84
01-30-14	04-08-15	34.000 WEBSTER FINL CORP CONN COM (wbs)	1,040.41	1,237.40	196.99
09-30-14	04-08-15	37.000 WEBSTER FINL CORP CONN COM (wbs)	1,085.06	1,346.59	261.53
01-08-13	04-08-15	9.000 WESBANCO INC COM (wsbc)	203.22	293.03	89.81
02-17-11	04-08-15	18.000 WINTRUST FINL CORP COM (wtfc)	606.69	868.12	261.43
04-18-13	04-14-15	30.000 AAR CORP (air)	500.46	909.88	409.42
08-13-12	04-14-15	24.000 ABM INDS INC COM (abm)	455.19	769.42	314.23
05-09-14	04-14-15	17.000 ACADIA HEALTHCARE COMPANY INC COM (achc)	722.44	1,224.66	502.22
07-31-14	04-14-15	11.000 ACADIA HEALTHCARE COMPANY INC COM (achc)	527.05	792.42	265.37
07-08-14	04-14-15	39.000 ACTIVISION BLIZZARD INC COM (atvi)	871.26	884.50	13.24
09-20-13	04-14-15	19.000 AMEREN CORP COM (aee)	658.72	797.22	138.50
09-26-13	04-14-15	32.000 AMEREN CORP COM (aee)	1,124.32	1,342.70	218.38
10-16-13	04-14-15	5.000 AMEREN CORP COM (aee)	175.69	209.80	34.11
04-10-14	04-14-15	30 000 AMEREN CORP COM (aee)	1,200.26	1,258.77	58.51
03-03-11	04-14-15	69.000 AMERICAN AXLE & MFG HLDGS INC COM (axl)	933.06	1,768.09	835.03
08-13-12	04-14-15	28.000 AMERICAN AXLE & MFG HLDGS INC COM (axl)	307.41	717.49	410.08
11-03-14	04-14-15	27.000 AMERICAN AXLE & MFG HLDGS INC COM (axl)	533.52	691.86	158.34
08-06-14	04-14-15	9 000 AMERICAN EQTY INVT LIFE HLD CO COM (ael)	203.87	260.00	56.13
10-16-14	04-14-15	22.000 AMERICAN EQTY INVT LIFE HLD CO COM (ael)	508.57	635.57	127.00
12-11-14	04-14-15	7.000 ARISTA NETWORKS INC COM (anet)	463.12	466.89	3.77
10-08-14	04-14-15	9.000 ASHLAND INC NEW COM (ash)	893.40	1,163.85	270.45
09-25-12	04-14-15	24.000 ASPEN TECHNOLOGY INC COM (azpn)	615.84	956.38	340.54
10-29-14	04-14-15	23.000 ASPEN TECHNOLOGY INC COM (azpn)	816.70	916.53	99.83
06-18-14	04-14-15	15.000 BLACKHAWK NETWORK HLDGS, INC (hawk)	382.61	554.53	171.92
04-02-14	04-14-15	25.000 CLIFTON BANCORP INC COM (csbk)	289.55	346.99	57.44
01-14-09	04-14-15	20.000 CMS ENERGY CORP COM (cms)	213.97	697.19	483.22
12-13-13	04-14-15	41.000 CMS ENERGY CORP COM (cms)	1,072.04	1,429.23	357.19
05-29-14	04-14-15	20.000 CON-WAY INC COM (cnw)	922.40	840.18	(82.22)
02-13-14	04-14-15	18 000 CST BRANDS INC COM (cst)	543.58	798.11	254.53
04-22-14	04-14-15	18 000 CST BRANDS INC COM (cst)	564.31	798.10	233.79
02-27-12	04-14-15	17.000 DEALERTRACK TECHNOLOGIES INC COM (trak)	494.70	645.64	150.94
05-10-12	04-14-15	2 000 DEALERTRACK TECHNOLOGIES INC COM (trak)	63.48	75.96	12.48
07-09-14	04-14-15	21 000 DELTA AIR LINES INC DEL COM NEW (dal)	774.01	899.41	125.40
11-24-14	04-14-15	28.000 DYNEGY INC NEW DEL COM (dyn)	948.56	862.10	(86.46)
12-19-13	04-14-15	31.000 ELECTRONIC ARTS INC COM (ea)	727.57	1,770.38	1,042.81
02-04-14	04-14-15	1.000 ELECTRONIC ARTS INC COM (ea)	26.30	57.11	30.81
10-20-14	04-14-15	30 000 ELECTRONIC ARTS INC COM (ea)	1,044.84	1,713.26	668.42
10-30-14	04-14-15	5 000 EURONET WORLDWIDE INC COM (eeft)	268.62	282.89	14.27

12-12-14	04-14-15	10 000 EURONET WORLDWIDE INC COM (eef)	568.85	565.79	(3.06)
04-28-14	04-14-15	7.000 EVERCORE PARTNERS INC CLASS A (evr)	362.96	335.85	(27.11)
08-07-14	04-14-15	11 000 EXPEDIA INC DEL COM NEW (expe)	923.59	1,082.37	158.78
08-15-14	04-14-15	2.000 EXPEDIA INC DEL COM NEW (expe)	169.34	196.80	27.46
10-04-11	04-14-15	41 000 FLUOR CORP NEW COM (flr)	1,919.48	2,411.57	492.09
01-28-14	04-14-15	7.000 FOUNDATION MEDICINE INC COM (fmi)	218.89	350.00	131.11
07-23-13	04-14-15	8.000 GRAND CANYON ED INC COM (lope)	286.88	343.43	56.55
08-07-13	04-14-15	15.000 GRAND CANYON ED INC COM (lope)	536.10	643.94	107.84
05-01-14	04-14-15	21.000 HARTFORD FINL SVCS GROUP INC COM (hig)	751.73	897.81	146.08
07-03-14	04-14-15	27 000 HARTFORD FINL SVCS GROUP INC COM (hig)	993.47	1,154.32	160.85
10-10-14	04-14-15	28 000 HARTFORD FINL SVCS GROUP INC COM (hig)	1,020.83	1,197.07	176.24
11-05-14	04-14-15	22 000 HARTFORD FINL SVCS GROUP INC COM (hig)	876.48	940.56	64.08
11-20-14	04-14-15	49 000 HARTFORD FINL SVCS GROUP INC COM (hig)	2,000.16	2,094.88	94.72
03-16-12	04-14-15	2 000 HYSTER-YALE MATLS HANDLING INC CL A (hy)	73.87	148.68	74.81
03-16-12	04-14-15	2.000 HYSTER-YALE MATLS HANDLING INC CL A (hy)	73.87	148.67	74.80
08-17-09	04-14-15	10 000 IDACORP INC COM (ida)	280.76	622.99	342.23
02-11-11	04-14-15	11.000 IDACORP INC COM (ida)	421.08	685.28	264.20
06-03-14	04-14-15	39.000 INVESTORS BANCORP INC COM (isbc)	422.37	461.75	39.38
07-01-14	04-14-15	29.000 IPC HEALTHCARE, INC (ipcm)	1,298.24	1,479.84	181.60
07-11-14	04-14-15	13.000 IPC HEALTHCARE, INC. (ipcm)	597.97	663.38	65.41
02-14-14	04-14-15	24.000 IRONWOOD PHARMACEUTICALS INC COM CL A (irwd)	334.27	365.75	31.48
06-26-14	04-14-15	41.000 IRONWOOD PHARMACEUTICALS INC COM CL A (irwd)	629.76	624.83	(4.93)
12-04-14	04-14-15	17 000 LA QUINTA HLDGS INC COM (lq)	372.61	383.51	10.90
12-18-14	04-14-15	16.000 LA QUINTA HLDGS INC COM (lq)	342.35	360.95	18.60
12-18-14	04-14-15	17.000 LA QUINTA HLDGS INC COM (lq)	363.73	383.51	19.78
03-07-14	04-14-15	15 000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	563.66	792.96	229.30
03-25-14	04-14-15	38 000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	1,483.67	2,008.84	525.17
04-17-14	04-14-15	30.000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	1,162.14	1,585.93	423.79
06-19-14	04-14-15	31.000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	1,391.20	1,638.79	247.59
07-02-14	04-14-15	23.000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	1,011.91	1,215.87	203.96
07-15-14	04-14-15	4.000 LEVEL 3 COMMUNICATIONS INC COM NEW (lvt)	181.52	211.46	29.94
04-14-11	04-14-15	13.000 LIFE TIME FITNESS INC COM (ltm)	472.82	928.18	455.36
11-10-14	04-14-15	10 000 LIFE TIME FITNESS INC COM (ltm)	569.90	713.98	144.08
10-18-11	04-14-15	38 000 LINCOLN NATL CORP IND COM (lnc)	699.52	2,158.74	1,459.22
10-18-11	04-14-15	12.000 LINCOLN NATL CORP IND COM (lnc)	220.91	681.71	460.80
01-19-12	04-14-15	4.000 LINCOLN NATL CORP IND COM (lnc)	88.99	227.24	138.25
03-20-14	04-14-15	9.000 LINCOLN NATL CORP IND COM (lnc)	468.15	511.28	43.13
05-02-14	04-14-15	19.000 LINCOLN NATL CORP IND COM (lnc)	934.76	1,079.36	144.60
02-08-13	04-14-15	8.000 MATTHEWS INTL CORP CL A (matw)	255.44	404.95	149.51
07-08-14	04-14-15	9.000 MEDIVATION INC COM (mdvn)	672.48	1,183.56	511.08
07-29-14	04-14-15	24.000 NRG ENERGY INC COM NEW (nrg)	753.35	584.39	(168.96)
11-10-14	04-14-15	39 000 NRG ENERGY INC COM NEW (nrg)	1,305.64	949.63	(356.01)
10-15-14	04-14-15	19 000 OWENS CORNING NEW COM (oc)	543.33	798.17	254.84
07-24-14	04-14-15	21 000 PAPA JOHNS INTL INC COM (pzza)	936.90	1,292.31	355.41
10-13-14	04-14-15	13.000 PEBBLEBROOK HOTEL TR COM (peb)	496.55	585.63	89.08
04-14-14	04-14-15	5.000 POPEYES LA KITCHEN INC COM (plki)	208.45	299.14	90.69
07-21-14	04-14-15	13.000 POPEYES LA KITCHEN INC COM (plki)	524.60	777.78	253.18
06-24-13	04-14-15	6.000 PRA GROUP, INC. (praa)	312.46	335.33	22.87
10-07-14	04-14-15	10.000 PRA GROUP, INC. (praa)	566.98	558.89	(8.09)
12-20-13	04-14-15	4.000 PUMA BIOTECHNOLOGY INC COM (pbyi)	408.98	942.18	533.20

02-04-14	04-14-15	13.000 REXNORD CORP NEW COM (rxn)	337.47	332.01	(5.46)
09-23-14	04-14-15	21.000 REXNORD CORP NEW COM (rxn)	607.71	536.33	(71.38)
04-06-11	04-14-15	1.000 ROBERT HALF INTL INC COM (rhi)	31.46	59.05	27.59
09-10-12	04-14-15	29.000 ROBERT HALF INTL INC COM (rhi)	789.38	1,712.41	923.03
12-05-14	04-14-15	5 000 SAIA INC COM (saia)	281.99	206.99	(75.00)
12-17-14	04-14-15	10 000 SAIA INC COM (saia)	525.41	413.99	(111.42)
10-03-14	04-14-15	8.000 SBA COMMUNICATIONS CORP COM (sbac)	884.57	951.98	67.41
10-10-14	04-14-15	8.000 SBA COMMUNICATIONS CORP COM (sbac)	870.88	951.98	81.10
10-24-14	04-14-15	8.000 SBA COMMUNICATIONS CORP COM (sbac)	892.48	951.98	59.50
02-08-13	04-14-15	36.000 SELECT MED HLDGS CORP COM (sem)	358.49	528.83	170.34
05-27-14	04-14-15	37.000 SELECT MED HLDGS CORP COM (sem)	556.85	543.52	(13.33)
07-29-13	04-14-15	11.000 SERVICENOW INC COM (now)	481.32	880.97	399.65
08-06-13	04-14-15	19.000 SERVICENOW INC COM (now)	801.90	1,521.68	719.78
06-30-14	04-14-15	6 000 SIGNATURE BK NEW YORK N Y COM (sbny)	754.26	781.36	27.10
10-11-13	04-14-15	4.000 SPS COMM INC COM (spsc)	285.48	271.27	(14.21)
02-10-14	04-14-15	9 000 SPS COMM INC COM (spsc)	593.37	610.37	17.00
06-12-13	04-14-15	61.000 STARWOOD HOTELS&RESORTS WRDLWD COM (hot)	4,029.77	5,085.69	1,055.92
12-03-13	04-14-15	65 000 STARWOOD HOTELS&RESORTS WRDLWD COM (hot)	4,828.56	5,419.17	590.61
07-17-14	04-14-15	13.000 SUPER MICRO COMPUTER INC COM (smci)	316.46	460.45	143.99
09-15-14	04-14-15	20 000 SUPER MICRO COMPUTER INC COM (smci)	515.23	708.38	193.15
02-13-12	04-14-15	21.000 SYMETRA FINL CORP COM (sya)	207.48	511.34	303.86
07-22-14	04-14-15	21 000 TERRAFORM PWR INC CL A COM (terp)	698.66	849.85	151.19
07-23-14	04-14-15	7 000 TERRAFORM PWR INC CL A COM (terp)	231.42	283.28	51.86
06-18-14	04-14-15	8.000 TESARO INC COM (tsro)	236.05	464.79	228.74
10-14-13	04-14-15	3.000 TESLA MTRS INC COM (tsla)	544.14	621.49	77.35
06-25-14	04-14-15	5.000 TYLER TECHNOLOGIES INC COM (tyl)	445.92	619.74	173.82
08-07-14	04-14-15	7.000 TYLER TECHNOLOGIES INC COM (tyl)	633.13	867.63	234.50
01-10-14	04-14-15	1.000 ULTA SALON COSMETCS & FRAG INC COM (ulta)	92.28	153.28	61.00
04-15-14	04-14-15	9.000 ULTA SALON COSMETCS & FRAG INC COM (ulta)	797.76	1,379.49	581.73
08-17-09	04-14-15	22.000 WASHINGTON FED INC COM (wafd)	316.97	476.73	159.76
02-04-11	04-14-15	31.000 WASHINGTON FED INC COM (wafd)	543.11	671.75	128.64
07-16-14	04-14-15	19.000 WELLCARE HEALTH PLANS INC COM (wcg)	1,387.40	1,689.25	301.85
08-01-14	04-14-15	7.000 WELLCARE HEALTH PLANS INC COM (wcg)	435.85	622.36	186.51
11-29-11	04-14-15	24.000 WRIGHT MED GROUP INC COM (wmgi)	337.45	632.86	295.41
07-02-14	04-14-15	20.000 WRIGHT MED GROUP INC COM (wmgi)	632.40	527.39	(105.01)
11-04-10	04-15-15	9.550 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	9.47	9.55	0.08
11-04-10	04-15-15	70.660 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	75.05	70.66	(4.39)
11-04-10	04-15-15	18.560 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	18.52	18.56	0.04
11-04-10	04-15-15	1.910 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	1.98	1.91	(0.07)
11-04-10	04-15-15	41.520 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	43.18	41.52	(1.66)
11-04-10	04-15-15	89.580 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	95.51	89.58	(5.93)
11-04-10	04-15-15	217.930 FHLMC PC GOLD COMB 30 (312938nj8) 5 000% Due 12-01-39	226.93	217.93	(9.00)
11-04-10	04-15-15	205.980 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	218.72	205.98	(12.74)
11-04-10	04-15-15	398.760 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	428.82	398.76	(30.06)
11-04-10	04-15-15	2.770 FHLMC PC GOLD COMB 30 (3128l1kb5) 6 000% Due 12-01-37	2.83	2.77	(0.06)
11-15-10	04-15-15	100.950 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	100.54	100.95	0.41
11-04-10	04-15-15	10,000.000 UNITED STATES TREAS NTS (912828my3) 0.500% Due 04-15-15	10,126.73	10,806.10	679.37
10-22-09	04-27-15	29.000 AMERIPRISE FINL INC COM (amp)	1,093.20	3,698.97	2,605.77
10-22-09	04-27-15	7.000 AMERIPRISE FINL INC COM (amp)	263.88	892.85	628.97
11-05-09	04-27-15	26.000 AMERIPRISE FINL INC COM (amp)	960.96	3,316.32	2,355.36

06-07-10	04-27-15	10 000 AMERIPRISE FINL INC COM (amp)	383.36	1,275.51	892.15
07-18-13	04-27-15	12.000 AMERIPRISE FINL INC COM (amp)	1,043.61	1,530.61	487.00
04-04-14	04-27-15	38 000 AMERIPRISE FINL INC COM (amp)	4,247.11	4,846.92	599.81
08-17-09	04-27-15	22.000 BARNES GROUP INC COM (b)	314.43	900.44	586.01
11-29-10	04-27-15	1.000 BARNES GROUP INC COM (b)	19.40	40.93	21.53
10-23-14	04-27-15	85.000 BOSTON SCIENTIFIC CORP COM (bsx)	1,067.37	1,535.50	468.13
11-21-14	04-27-15	94.000 BOSTON SCIENTIFIC CORP COM (bsx)	1,222.41	1,698.08	475.67
12-02-11	04-27-15	1.000 BRINKER INTL INC COM (eat)	24.08	57.48	33.40
12-02-11	04-27-15	22.000 BRINKER INTL INC COM (eat)	529.95	1,264.53	734.58
01-27-12	04-27-15	7.000 BRINKER INTL INC COM (eat)	183.54	402.35	218.81
12-18-14	04-27-15	10.000 BRINKER INTL INC COM (eat)	570.70	574.79	4.09
05-19-14	04-27-15	12.000 CALAMP CORP COM (camp)	212.51	244.07	31.56
08-06-14	04-27-15	28.000 CALAMP CORP COM (camp)	510.78	569.51	58.73
12-04-14	04-27-15	43 000 CYPRESS SEMICONDUCTOR CORP COM (cy)	532.75	552.96	20.21
06-07-10	04-27-15	108.000 DANAHER CORP DEL COM (dhr)	4,169.22	9,030.25	4,861.03
11-04-14	04-27-15	24 000 DOLLAR TREE INC COM (dltr)	1,459.20	1,947.32	488.12
06-07-10	04-27-15	105 000 FLOWSERVE CORP COM (fls)	2,978.04	6,080.75	3,102.71
06-07-10	04-27-15	12.000 FLOWSERVE CORP COM (fls)	340.35	694.94	354.59
02-05-14	04-27-15	174.000 FMC TECHNOLOGIES INC COM (fti)	8,583.96	7,070.36	(1,513.60)
10-08-14	04-27-15	20.000 FMC TECHNOLOGIES INC COM (fti)	1,040.40	812.68	(227.72)
11-04-10	04-27-15	6.960 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	6.88	6.96	0.08
11-04-10	04-27-15	43.560 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	44.36	43.56	(0.80)
11-04-10	04-27-15	53.700 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	55.71	53.70	(2.01)
11-04-10	04-27-15	32 340 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	33.28	32.34	(0.94)
11-04-10	04-27-15	20.100 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5 000% Due 07-01-23	21.23	20.10	(1.13)
11-04-10	04-27-15	188.410 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4 500% Due 07-01-24	195.91	188.41	(7.50)
11-04-10	04-27-15	65.790 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5 000% Due 03-01-21	65.81	65.79	(0.02)
11-04-10	04-27-15	104.980 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	106.55	104.98	(1.57)
11-04-10	04-27-15	68.610 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	69.91	68.61	(1.30)
11-04-10	04-27-15	208.640 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	210.87	208.64	(2.23)
11-04-10	04-27-15	32.350 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	32.43	32.35	(0.08)
11-04-10	04-27-15	50.930 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	56.04	50.93	(5.11)
11-04-10	04-27-15	366 880 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	379.68	366.88	(12.80)
11-04-10	04-27-15	110.790 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	121.25	110.79	(10.46)
11-04-10	04-27-15	90 290 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	88.58	90.29	1.71
11-04-10	04-27-15	26.190 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	26.21	26.19	(0.02)
11-04-10	04-27-15	70.410 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	70.40	70.41	0.01
11-04-10	04-27-15	196.980 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4 500% Due 04-01-39	198.33	196.98	(1.35)
11-04-10	04-27-15	797.340 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5 500% Due 03-01-38	795.55	797.34	1.79
12-03-13	04-27-15	5.000 FOSTER L B CO COM (fstr)	221.80	226.04	4.24
03-07-14	04-27-15	7.000 G-III APPAREL GROUP LTD COM (giii)	516.68	824.09	307.41
05-14-14	04-27-15	8.000 G-III APPAREL GROUP LTD COM (giii)	578.27	941.82	363.55
08-17-09	04-27-15	9.000 HANOVER INS GROUP INC COM (thg)	352.15	623.69	271.54
09-04-12	04-27-15	14.000 HANOVER INS GROUP INC COM (thg)	501.48	970.18	468.70
02-15-13	04-27-15	7.000 HUBBELL INC CL B (hub b)	656.11	764.94	108.83
06-20-13	04-27-15	31.000 INVESCO LTD SHS (ivz)	1,016.43	1,262.60	246.17
08-05-13	04-27-15	25.000 INVESCO LTD SHS (ivz)	828.43	1,018.23	189.80
11-11-13	04-27-15	28 000 INVESCO LTD SHS (ivz)	944.44	1,140.42	195.98
11-19-12	04-27-15	5 000 LINKEDIN CORP COM CL A (lnkd)	523.55	1,305.68	782.13
09-06-13	04-27-15	9.000 LINKEDIN CORP COM CL A (lnkd)	2,271.35	2,350.21	78.86

11-07-13	04-27-15	10.000 LINKEDIN CORP COM CL A (lnkd)	2,153.60	2,611.35	457.75
02-13-14	04-27-15	7.000 LINKEDIN CORP COM CL A (lnkd)	1,334.41	1,827.95	498.54
03-20-14	04-27-15	3.000 LINKEDIN CORP COM CL A (lnkd)	617.40	783.40	166.00
08-04-14	04-27-15	5.000 LINKEDIN CORP COM CL A (lnkd)	1,012.35	1,305.68	293.33
10-10-14	04-27-15	5.000 LINKEDIN CORP COM CL A (lnkd)	994.65	1,305.67	311.02
03-08-13	04-27-15	32.000 MICRON TECHNOLOGY INC COM (mu)	289.27	947.18	657.91
03-08-13	04-27-15	26.000 MICRON TECHNOLOGY INC COM (mu)	235.04	769.59	534.55
04-01-13	04-27-15	27.000 MICRON TECHNOLOGY INC COM (mu)	255.10	799.18	544.08
01-24-13	04-27-15	6.000 MIDDLEBY CORP COM (midd)	281.72	619.25	337.53
04-08-13	04-27-15	3.000 MIDDLEBY CORP COM (midd)	145.75	309.62	163.87
11-09-12	04-27-15	10 000 MOLINA HEALTHCARE INC COM (moh)	273.79	627.09	353.30
09-30-13	04-27-15	18 000 MOLINA HEALTHCARE INC COM (moh)	637.71	1,128.75	491.04
04-03-12	04-27-15	15 000 MOODYS CORP COM (mco)	641.80	1,615.02	973.22
03-08-13	04-27-15	9.000 NELNET INC CL A (nni)	311.22	409.67	98.45
11-03-10	04-27-15	340.000 NORFOLK SOUTHERN CORP COM (nsc)	16,846.46	35,751.36	18,904.90
04-29-13	04-27-15	160.000 NORTHERN TR CORP COM (ntrs)	8,508.78	11,768.58	3,259.80
06-23-14	04-27-15	4.000 PACIRA PHARMACEUTICALS INC COM (pcrx)	355.60	331.11	(24.49)
09-18-14	04-27-15	5.000 PACIRA PHARMACEUTICALS INC COM (pcrx)	534.30	413.89	(120.41)
05-28-13	04-27-15	13.000 PORTOLA PHARMACEUTICALS INC COM (ptla)	239.40	482.55	243.15
05-31-13	04-27-15	47 000 PORTOLA PHARMACEUTICALS INC COM (ptla)	855.57	1,744.60	889.03
05-22-14	04-27-15	14 000 PTC INC COM (ptc)	511.24	515.33	4.09
09-24-13	04-27-15	94.000 QLOGIC CORP COM (qlgc)	1,062.01	1,417.49	355.48
10-09-14	04-27-15	12.000 ROSS STORES INC COM (rost)	916.62	1,241.37	324.75
11-20-14	04-27-15	3.000 SEMGROUP CORP CL A (semg)	241.59	252.68	11.09
09-26-14	04-27-15	10.000 SKECHERS U S A INC CL A (skx)	541.16	907.88	366.72
10-17-13	04-27-15	10.000 TENNECO INC COM (ten)	526.50	583.48	56.98
01-04-13	04-27-15	14.000 TRACTOR SUPPLY CO COM (tsco)	642.60	1,267.81	625.21
03-14-13	04-27-15	2.000 TRACTOR SUPPLY CO COM (tsco)	102.39	181.12	78.73
09-25-13	04-27-15	18.000 TRIPLE S MGMT CORP CL B (gts)	344.23	342.17	(2.06)
04-29-13	04-27-15	99.000 UNITED PARCEL SERVICE INC CL B (ups)	8,553.60	9,662.22	1,108.62
10-15-14	04-27-15	5.000 VERINT SYS INC COM (vrnt)	256.42	315.29	58.87
07-23-13	04-27-15	29.000 VOYA FINL INC COM (voya)	873.31	1,234.80	361.49
11-04-13	04-27-15	37.000 VOYA FINL INC COM (voya)	1,149.48	1,575.43	425.95
11-22-13	04-27-15	25 000 VOYA FINL INC COM (voya)	868.65	1,064.48	195.83
03-20-14	04-27-15	5.000 VOYA FINL INC COM (voya)	182.65	212.89	30.24
02-17-11	04-28-15	23.000 ALIGN TECHNOLOGY INC COM (algn)	479.37	1,362.95	883.58
01-31-13	04-28-15	4.000 ALLIANCE DATA SYSTEMS CORP COM (ads)	630.76	1,205.82	575.06
04-26-13	04-28-15	5.000 ALLIANCE DATA SYSTEMS CORP COM (ads)	831.65	1,507.27	675.62
02-27-14	04-28-15	30.000 ALLISON TRANSMISSION HLDGS INC COM (alsn)	893.21	917.83	24.62
04-22-14	04-28-15	37.000 ALLISON TRANSMISSION HLDGS INC COM (alsn)	1,109.59	1,131.99	22.40
06-12-14	04-28-15	62.000 ALLISON TRANSMISSION HLDGS INC COM (alsn)	1,870.93	1,896.85	25.92
07-02-14	04-28-15	31.000 ALLISON TRANSMISSION HLDGS INC COM (alsn)	972.68	948.43	(24.25)
02-09-11	04-28-15	19.000 AMAZON COM INC COM (amzn)	3,524.74	8,225.13	4,700.39
02-12-08	04-28-15	305 000 APACHE CORP COM (apa)	29,777.09	20,408.54	(9,368.55)
04-29-13	04-28-15	121.000 BAXTER INTL INC COM (bax)	8,541.33	8,504.33	(37.00)
11-10-14	04-28-15	8.000 BED BATH & BEYOND INC COM (bbby)	555.68	569.26	13.58
07-08-10	04-28-15	184.000 BORGWARNER INC COM (bwa)	3,531.88	11,221.03	7,689.15
07-08-10	04-28-15	18.000 BORGWARNER INC COM (bwa)	345.51	1,097.71	752.20
06-05-13	04-28-15	16.000 BORGWARNER INC COM (bwa)	633.41	975.74	342.33
07-22-13	04-28-15	2.000 BORGWARNER INC COM (bwa)	91.24	121.97	30.73

11-03-14	04-28-15	22.000 BROADCOM CORP CL A (brcm)	922.64	983.38	60 74
11-14-14	04-28-15	22.000 BROADCOM CORP CL A (brcm)	927.70	983.38	55.68
03-03-11	04-28-15	22 000 BRUNSWICK CORP COM (bc)	509.26	1,204.47	695.21
05-28-14	04-28-15	19.000 BRUNSWICK CORP COM (bc)	834.62	1,040.23	205.61
08-13-14	04-28-15	16.000 CATAMARAN CORP COM (ctrx)	719.04	951.18	232 14
06-04-14	04-28-15	1.000 CHIPOTLE MEXICAN GRILL INC COM (cmg)	557 27	636.53	79.26
11-03-10	04-28-15	310.000 CIGNA CORPORATION COM (ci)	7,575 69	40,836.32	33,260.63
04-29-13	04-28-15	96.000 CIGNA CORPORATION COM (ci)	6,339.82	12,646.09	6,306.27
03-20-14	04-28-15	29.000 CIGNA CORPORATION COM (ci)	2,396.94	3,820.17	1,423.23
04-14-14	04-28-15	13.000 CIGNA CORPORATION COM (ci)	1,004.80	1,712.49	707 69
11-20-13	04-28-15	23 000 COOPER TIRE & RUBR CO COM (ctb)	551 98	978.40	426 42
06-21-12	04-28-15	5 000 COSTAR GROUP INC COM (csgp)	385.20	1,001.53	616.33
07-03-14	04-28-15	6.000 COSTAR GROUP INC COM (csgp)	952.56	1,201.83	249.27
03-31-14	04-28-15	17.000 DISCOVER FINL SVCS COM (dfs)	990.74	1,001.62	10.88
08-13-14	04-28-15	13 000 DISCOVER FINL SVCS COM (dfs)	791.01	765.94	(25 07)
10-17-14	04-28-15	19 000 DISCOVER FINL SVCS COM (dfs)	1,199.40	1,119 46	(79.94)
10-24-14	04-28-15	20.000 DOLLAR GEN CORP NEW COM (dg)	1,240.36	1,501.37	261.01
01-28-14	04-28-15	56.000 EOG RES INC COM (eog)	4,660.94	5,527.65	866.71
02-04-14	04-28-15	22.000 EOG RES INC COM (eog)	1,837.09	2,171.58	334.49
02-24-12	04-28-15	12.000 GOLDMAN SACHS GROUP INC COM (gs)	1,394.83	2,362.04	967.21
06-20-13	04-28-15	40.000 GOLDMAN SACHS GROUP INC COM (gs)	6,222.70	7,873.45	1,650 75
12-31-13	04-28-15	13 000 GOLDMAN SACHS GROUP INC COM (gs)	2,301.96	2,558.87	256.91
08-07-14	04-28-15	20 000 HD SUPPLY HLDGS INC COM (hds)	517.47	669.49	152.02
09-17-14	04-28-15	36 000 HD SUPPLY HLDGS INC COM (hds)	1,021.56	1,205.08	183.52
10-14-14	04-28-15	192 000 HD SUPPLY HLDGS INC COM (hds)	4,702.83	6,427.08	1,724.25
11-28-14	04-28-15	73.000 HD SUPPLY HLDGS INC COM (hds)	2,127.13	2,443.63	316.50
12-17-14	04-28-15	104.000 HD SUPPLY HLDGS INC COM (hds)	2,844.14	3,481.33	637.19
12-01-14	04-28-15	4.000 JACK IN THE BOX INC COM (jack)	299.73	373.47	73.74
11-30-11	04-28-15	5.000 L BRANDS INC COM (lb)	208.44	450 79	242.35
05-22-14	04-28-15	17 000 L BRANDS INC COM (lb)	949.96	1,532 69	582.73
12-10-14	04-28-15	18.000 LIVE NATION ENTERTAINMENT INC COM (lyv)	468.15	458 81	(9.34)
08-16-13	04-28-15	10.000 MACYS INC COM (m)	451.28	657.89	206 61
01-28-14	04-28-15	13 000 MACYS INC COM (m)	710.17	855.25	145 08
12-19-14	04-28-15	116 000 MARRIOTT INTL INC NEW CL A (mar)	8,959.19	9,412.06	452.87
09-23-14	04-28-15	9.000 POOL CORPORATION COM (pool)	494 82	608.65	113 83
11-17-14	04-28-15	16.000 PRA HEALTH SCIENCES INC COM (prah)	324.03	453.91	129.88
02-25-13	04-28-15	50.000 SANMINA CORPORATION COM (sanm)	510.73	1,045.98	535.25
08-07-14	04-28-15	8.000 SS&C TECHNOLOGIES HLDGS INC COM (ssnc)	342.17	473.43	131.26
12-05-14	04-28-15	32.000 SYNCHRONY FINL COM (syf)	929.54	977.90	48.36
05-22-14	04-28-15	15.000 TOLL BROTHERS INC COM (tol)	524.25	553.49	29 24
11-24-14	04-28-15	31.000 TOLL BROTHERS INC COM (tol)	1,088.35	1,143.87	55 52
04-29-13	04-28-15	125 000 TRW AUTOMOTIVE HLDGS CORP COM (trw)	7,359.98	13,140 38	5,780 40
09-06-07	04-28-15	9.000 WEX INC COM (wex)	328.67	1,015 90	687 23
10-01-14	04-28-15	4.000 WEX INC COM (wex)	431.28	451 51	20 23
11-03-10	04-28-15	587.000 ZOETIS INC CL A (zts)	8,777.75	26,956.48	18,178 73
02-16-11	05-01-15	15,000.000 CONNECTICUT ST (20772gxg8) 5.000% Due 05-01-15	16,813.05	15,000.00	(1,813.05)
04-13-15	05-01-15	2.000 TATA MTRS LTD RT PUR ADR EXP 04/27/2015 ISIN#US8765681221	-	13.46	13.46
09-06-07	05-04-15	0 192 ALPHABET INC CAP STOCK CLASS C SHARES (goog)	50 17	107.00	56.83
12-27-13	05-05-15	70 000 BIOGEN INC COM (biib)	19,419.87	26,990 95	7,571.08
06-07-10	05-05-15	40.000 CELGENE CORP COM (celg)	1,082 11	4,305 53	3,223.42

01-17-14	05-08-15	49.000 HOME LN SERVICING SOLUTIONS LTD ORD SHS	1,104.09	33.11	(1,070.98)
07-18-14	05-08-15	9.000 AMC NETWORKS INC CL A (amcx)	583.59	683.44	99.85
11-28-14	05-08-15	14 000 AMC NETWORKS INC CL A (amcx)	907.76	1,063.14	155.38
07-20-12	05-08-15	50 000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	3,884.44	6,124.64	2,240.20
07-20-12	05-08-15	26.000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	2,019.92	3,184.81	1,164.89
07-20-12	05-08-15	12 000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	932.27	1,469.91	537.64
03-06-14	05-08-15	44.000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	4,608.09	5,389.68	781.59
03-14-14	05-08-15	26.000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	2,618.49	3,184.81	566.32
06-27-14	05-08-15	37.000 ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR (bud)	4,250.26	4,532.24	281.98
10-18-10	05-08-15	29.000 ARRIS GROUP INC NEW COM (04270V106)	285.35	970.76	685.41
07-12-13	05-08-15	30.000 ARRIS GROUP INC NEW COM (04270V106)	463.80	1,004.23	540.43
10-31-13	05-08-15	34.000 ARRIS GROUP INC NEW COM (04270V106)	583.10	1,138.13	555.03
02-13-14	05-08-15	20.000 ARRIS GROUP INC NEW COM (04270V106)	557.40	669.48	112.08
07-31-14	05-08-15	21.000 ARRIS GROUP INC NEW COM (04270V106)	727.53	702.96	(24.57)
09-06-07	05-08-15	0.487 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	5.01	5.15	0.14
10-27-08	05-08-15	35.233 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	198.63	372.94	174.31
10-27-08	05-08-15	8.400 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	47.36	88.91	41.55
10-27-08	05-08-15	77.113 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	434.74	816.22	381.48
10-27-08	05-08-15	0.767 BANCO BRADESCO S A SP ADR PFD NEW (bbd)	4.32	8.12	3.80
09-10-14	05-08-15	62.000 BANCO LATINOAMERICANO DE COME SHS E (blx)	2,126.97	1,969.08	(157.89)
12-12-14	05-08-15	37.000 BANCO LATINOAMERICANO DE COME SHS E (blx)	1,155.85	1,175.10	19.25
05-06-13	05-08-15	234 000 BANK OF CHINA ADR (bachy)	2,779.92	3,912.41	1,132.49
07-29-14	05-08-15	188 000 BANK OF CHINA ADR (bachy)	2,272.66	3,143.30	870.64
05-06-13	05-08-15	71.000 BAYERISCHE MOTOREN WERKE A G ADR (bamxy)	2,213.78	2,901.00	687.22
01-14-14	05-08-15	38.000 BELLATRIX EXPLORATION LTD COM (bxex)	296.24	111.91	(184.33)
03-31-14	05-08-15	67 000 BELLATRIX EXPLORATION LTD COM (bxex)	565.35	197.32	(368.03)
11-14-14	05-08-15	28 000 BOOZ ALLEN HAMILTON HLDG CORP CL A (bah)	742.94	780.62	37.68
05-07-12	05-08-15	3.000 BRITISH AMERN TOB PLC SPONSORED ADR (bti)	310.77	337.73	26.96
05-07-12	05-08-15	13.000 BRITISH AMERN TOB PLC SPONSORED ADR (bti)	1,346.70	1,463.51	116.81
10-26-12	05-08-15	10.000 BRITISH AMERN TOB PLC SPONSORED ADR (bti)	1,009.50	1,125.78	116.28
01-22-13	05-08-15	10.000 BRITISH AMERN TOB PLC SPONSORED ADR (bti)	1,022.96	1,125.78	102.82
05-05-14	05-08-15	13.000 BRITISH AMERN TOB PLC SPONSORED ADR (bti)	1,496.50	1,463.51	(32.99)
10-15-14	05-08-15	5.000 CAVIUM INC COM (cavm)	209.70	323.54	113.84
12-09-14	05-08-15	9.000 CAVIUM INC COM (cavm)	547.02	582.38	35.36
08-22-14	05-08-15	24.000 CENTENE CORP DEL COM (cnc)	907.67	1,568.85	661.18
11-24-14	05-08-15	28.000 CORELOGIC INC COM (clgx)	933.10	1,096.45	163.35
06-21-12	05-08-15	5.000 CRANE CO COM (cr)	183.53	300.04	116.51
03-12-13	05-08-15	10.000 CRANE CO COM (cr)	554.00	600.09	46.09
04-09-13	05-08-15	10.000 CSG SYS INTL INC COM (csgs)	202.50	305.39	102.89
04-21-14	05-08-15	57.000 CTC MEDIA INC COM (ctcm)	546.39	189.80	(356.59)
05-05-11	05-08-15	20.000 DIAGEO P L C SPON ADR NEW (deo)	1,628.53	2,218.96	590.43
04-29-13	05-08-15	22.000 DIAGEO P L C SPON ADR NEW (deo)	2,671.67	2,440.85	(230.82)
12-14-12	05-08-15	13.000 EMCOR GROUP INC COM (eme)	435.54	591.61	156.07
06-01-09	05-08-15	6.000 ESTERLINE TECHNOLOGIES CORP COM (esl)	166.26	661.60	495.34
04-23-14	05-08-15	15 000 FORTUNE BRANDS HOME & SEC INC COM (fbhs)	620.04	673.33	53.29
01-09-13	05-08-15	7.000 GANNETT INC COM (364730101)	132.29	244.29	112.00
01-09-13	05-08-15	31.000 GANNETT INC COM (364730101)	585.89	1,081.88	495.99
03-13-13	05-08-15	5 000 GANNETT INC COM (364730101)	108.64	174.50	65.86
02-25-14	05-08-15	36.000 GANNETT INC COM (364730101)	1,065.53	1,256.37	190.84
02-24-14	05-08-15	12 000 GATX CORP COM (gmt)	773.20	675.47	(97.73)

03-10-14	05-08-15	16.000 GATX CORP COM (gmt)	1,047.44	900 62	(146.82)
11-16-10	05-08-15	36.000 HALYARD HEALTH INC COM (hyh)	728.39	1,621.41	893.02
11-09-11	05-08-15	61 250 HALYARD HEALTH INC COM (hyh)	1,412.99	2,758.65	1,345.66
11-21-11	05-08-15	48 750 HALYARD HEALTH INC COM (hyh)	1,117.93	2,195 66	1,077.73
11-22-13	05-08-15	12 000 HANESBRANDS INC COM (hbi)	210.48	382.25	171.77
12-27-13	05-08-15	52.000 HANESBRANDS INC COM (hbi)	904.15	1,656 43	752 28
07-15-14	05-08-15	36 000 HANESBRANDS INC COM (hbi)	874.17	1,146 76	272.59
10-13-14	05-08-15	36.000 HANESBRANDS INC COM (hbi)	952.47	1,146.76	194 29
11-05-14	05-08-15	22 000 HARLEY DAVIDSON INC COM (hog)	1,417.15	1,260.13	(157.02)
08-17-09	05-08-15	13.000 HELEN OF TROY CORP LTD COM (hele)	257.27	1,162.30	905.03
12-12-14	05-08-15	29.000 HENKEL AG & CO KGAA SPON ADR PFD (henoy)	3,242.78	3,434.40	191.62
07-25-12	05-08-15	21.000 HILL ROM HLDGS INC COM (hrc)	663.48	1,060.69	397.21
05-24-12	05-08-15	16.000 HILLENBRAND INC COM (hi)	300.09	461.91	161.82
05-08-14	05-08-15	48.000 HOLOGIC INC COM (holx)	1,169.88	1,626.69	456.81
10-29-14	05-08-15	51.000 HOLOGIC INC COM (holx)	1,306.55	1,728.35	421.80
09-27-13	05-08-15	177.000 ING GROEP N V SPONSORED ADR (ing)	2,017.78	2,829.29	811.51
02-08-13	05-08-15	14.000 INTEGRA LIFESCIENCES HLDGS CP COM NEW (iart)	590.51	908.72	318 21
06-23-14	05-08-15	37.000 INTEGRATED DEVICE TECHNOLOGY COM (idti)	560.50	755 89	195.39
11-03-14	05-08-15	16.000 INTEGRATED SILICON SOLUTION COM (issi)	217.31	300.15	82.84
06-19-14	05-08-15	93.000 INTESA SANPAOLO S P A SPON ADR (isnpy)	1,845.12	1,965.05	119.93
11-14-12	05-08-15	15.000 ITRON INC COM (itrn)	583.80	539.39	(44.41)
11-26-13	05-08-15	21.000 ITT CORP NEW COM NEW (itt)	871 71	869.17	(2 54)
02-18-14	05-08-15	21.000 ITT CORP NEW COM NEW (itt)	897 21	869.17	(28 04)
11-03-14	05-08-15	19.000 IXYS CORP DEL COM (ixys)	217 61	222.10	4.49
12-12-14	05-08-15	212.000 JAPAN TOB INC ADR ISIN#US4711052054 (japay)	3,089 07	3,781.10	692.03
09-06-13	05-08-15	34.000 JARDEN CORP COM (jah)	1,077.79	1,778.16	700.37
10-08-13	05-08-15	24.000 JARDEN CORP COM (jah)	764.16	1,255.18	491.02
11-28-12	05-08-15	41.000 KULICKE & SOFFA INDS INC COM (klic)	468.97	551.85	82.88
04-23-14	05-08-15	44.000 KULICKE & SOFFA INDS INC COM (klic)	585.96	592.22	6.26
12-28-12	05-08-15	30.000 MENTOR GRAPHICS CORP COM (ment)	436.66	730.78	294.12
12-08-14	05-08-15	28 000 MENTOR GRAPHICS CORP COM (ment)	616.56	682.07	65.51
12-22-11	05-08-15	14.000 MICHAEL KORS HLDGS LTD SHS (kors)	381.64	874.64	493.00
05-18-12	05-08-15	95.000 MICHAEL KORS HLDGS LTD SHS (kors)	3,602.32	5,935.02	2,332.70
08-17-12	05-08-15	5.000 MICHAEL KORS HLDGS LTD SHS (kors)	259.44	312.37	52.93
05-06-13	05-08-15	349.000 MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR (mtu)	2,387.16	2,601.75	214.59
04-17-14	05-08-15	68.000 PALO ALTO NETWORKS INC COM (panw)	4,765.26	10,285.49	5,520.23
05-05-14	05-08-15	133 000 PANDORA A/S ADR ISIN#US6983411041 (pndzy)	2,256.48	3,478.68	1,222.20
06-19-14	05-08-15	136.000 PT ASTRA INTL TBK ADR (ptayr)	1,645.87	1,518.14	(127.73)
12-30-14	05-08-15	28 000 QORVO INC COM (qrvo)	-	2,162.12	2,162.12
05-06-13	05-08-15	152 000 SEVEN & I HLDGS CO LTD ADR (svndy)	2,867 10	3,287.69	420.59
03-10-14	05-08-15	9 000 SIGNET JEWELERS LIMITED SHS (sig)	879 80	1,240.98	361.18
04-11-14	05-08-15	8 000 SIGNET JEWELERS LIMITED SHS (sig)	811.68	1,103.10	291.42
09-26-14	05-08-15	8 000 SIGNET JEWELERS LIMITED SHS (sig)	919.28	1,103.10	183.82
06-23-14	05-08-15	12.000 SKYWORKS SOLUTIONS INC COM (swks)	575 76	1,175.38	599.62
08-19-14	05-08-15	17.000 SKYWORKS SOLUTIONS INC COM (swks)	937.55	1,665.11	727.56
03-31-14	05-08-15	23.000 STARZ COM SER A (strza)	745.86	880 65	134.79
07-12-13	05-08-15	17.000 SYKES ENTERPRISES INC COM (syke)	285.35	417 68	132 33
07-29-14	05-08-15	48 000 TATA MTRS LTD SPONSORED ADR (ttm)	1,928.28	2,050 04	121 76
08-13-12	05-08-15	15 000 TEAM HEALTH HOLDINGS INC COM (tmh)	418.95	881 23	462 28
02-14-13	05-08-15	4 000 TEAM HEALTH HOLDINGS INC COM (tmh)	133.19	234.99	101 80

02-05-14	05-08-15	8.000 UNDER ARMOUR INC CL A (ua)	421.20	635.41	214.21
06-24-14	05-08-15	15.000 UNDER ARMOUR INC CL A (ua)	873.30	1,191.38	318.08
01-31-14	05-08-15	6.000 VERTEX PHARMACEUTICALS INC COM (vrtx)	477.32	778.73	301.41
04-02-14	05-08-15	14.000 VERTEX PHARMACEUTICALS INC COM (vrtx)	1,010.29	1,817.02	806.73
02-13-14	05-08-15	8.000 WABCO HLDGS INC COM (wbc)	759.84	1,014.46	254.62
06-23-14	05-08-15	8 000 WABCO HLDGS INC COM (wbc)	885.84	1,014.46	128.62
09-09-14	05-08-15	438 000 WESTERN UN CO COM (wu)	7,587.21	9,607.35	2,020.14
09-22-14	05-08-15	61.000 WESTERN UN CO COM (wu)	1,013.57	1,338.01	324.44
05-11-15	05-11-15	448.000 BANCO SANTANDER S A RTS EXP 04/28/2015 ISIN#ES06139009M8	72.80	67.49	(5.31)
11-04-10	05-15-15	10.320 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	10.24	10.32	0.08
11-04-10	05-15-15	55.990 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	59.47	55.99	(3.48)
11-04-10	05-15-15	19.420 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	19.38	19.42	0.04
11-04-10	05-15-15	57 510 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	59.54	57.51	(2.03)
11-04-10	05-15-15	49.580 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	51.56	49.58	(1.98)
11-04-10	05-15-15	96 870 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	103.29	96.87	(6.42)
11-04-10	05-15-15	124 900 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	130.06	124.90	(5.16)
11-04-10	05-15-15	208.990 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	221.92	208.99	(12.93)
11-04-10	05-15-15	412 590 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	443.69	412.59	(31.10)
11-04-10	05-15-15	2 550 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	2.61	2.55	(0.06)
11-15-10	05-15-15	131.380 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	130.84	131.38	0.54
11-04-10	05-26-15	6.080 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	6.01	6.08	0.07
11-04-10	05-26-15	32 570 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	33.17	32.57	(0.60)
11-04-10	05-26-15	160 380 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	165.07	160.38	(4.69)
11-04-10	05-26-15	8.260 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	8.72	8.26	(0.46)
11-04-10	05-26-15	191 360 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	198.98	191.36	(7.62)
11-04-10	05-26-15	48 550 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	50.36	48.55	(1.81)
11-04-10	05-26-15	45 040 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	45.05	45.04	(0.01)
11-04-10	05-26-15	202.630 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	205.67	202.63	(3.04)
11-04-10	05-26-15	53.380 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	54.39	53.38	(1.01)
11-04-10	05-26-15	220.610 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	222.97	220.61	(2.36)
11-04-10	05-26-15	26.080 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	26.14	26.08	(0.06)
11-04-10	05-26-15	38.500 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	42.36	38.50	(3.86)
11-04-10	05-26-15	409.080 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	423.35	409.08	(14.27)
11-04-10	05-26-15	159.320 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	159.29	159.32	0.03
11-04-10	05-26-15	86.160 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	84.53	86.16	1.63
11-04-10	05-26-15	29.510 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	29.53	29.51	(0.02)
11-04-10	05-26-15	230.390 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	231.97	230.39	(1.58)
11-04-10	05-26-15	416.950 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	416.01	416.95	0.94
11-04-10	05-26-15	99.490 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	108.88	99.49	(9.39)
11-25-13	05-26-15	7.000 PHARMACYCLICS INC COM (pcyc)	875.15	1,828.75	953.60
02-07-14	05-26-15	7.000 PHARMACYCLICS INC COM (pcyc)	922.81	1,828.75	905.94
09-10-13	05-27-15	5.000 BELDEN INC COM (bdc)	316.30	427.04	110.74
10-15-14	05-27-15	9.000 BELDEN INC COM (bdc)	526.05	768.67	242.62
02-11-13	05-27-15	11.000 BIOMARIN PHARMACEUTICAL INC COM (bmm)	614.90	1,431.62	816.72
09-05-13	05-27-15	4.000 BIOMARIN PHARMACEUTICAL INC COM (bmm)	279.41	520.59	241.18
01-29-13	05-27-15	17.000 BLACKROCK INC COM (blk)	4,030.59	6,277.30	2,246.71
06-04-13	05-27-15	5.000 BLACKROCK INC COM (blk)	1,377.70	1,846.27	468.57
10-11-13	05-27-15	14.000 BLACKROCK INC COM (blk)	3,933.16	5,169.54	1,236.38
02-08-12	05-27-15	27.000 BROCADE COMMUNICATIONS SYS INC COM NEW (brcd)	164.43	331.69	167.26
02-26-13	05-27-15	91.000 BROCADE COMMUNICATIONS SYS INC COM NEW (brcd)	502.98	1,117.91	614.93

09-19-11	05-27-15	9.000 CEPHEID COM (cphd)	340.90	500.57	159.67
01-07-13	05-27-15	17.000 CEPHEID COM (cphd)	557.91	945.52	387.61
06-07-10	05-27-15	86.000 CERNER CORP COM (cern)	1,734.30	5,876.62	4,142.32
09-10-12	05-27-15	14.000 CERNER CORP COM (cern)	521.18	956.66	435.48
06-24-13	05-27-15	16.000 CERNER CORP COM (cern)	758.75	1,093.32	334.57
04-14-14	05-27-15	58.000 CERNER CORP COM (cern)	3,053.51	3,963.30	909.79
06-25-13	05-27-15	13.000 CHARLES RIV LABS INTL INC COM (crl)	535.86	943.13	407.27
04-24-14	05-27-15	100.000 CHUBB CORP COM (171232101)	9,187.69	9,798.16	610.47
08-09-11	05-27-15	2.000 COGNEX CORP COM (cgnx)	31.20	98.96	67.76
08-09-11	05-27-15	14.000 COGNEX CORP COM (cgnx)	218.45	692.70	474.25
08-17-09	05-27-15	10.000 DST SYS INC DEL COM (dst)	451.26	1,192.18	740.92
02-11-11	05-27-15	2 000 DST SYS INC DEL COM (dst)	100.93	238.43	137.50
07-14-14	05-27-15	5 000 ELECTRONICS FOR IMAGING INC COM (efii)	222.80	215.85	(6.95)
09-08-14	05-27-15	15 000 ELECTRONICS FOR IMAGING INC COM (efii)	659.42	647.53	(11.89)
01-05-10	05-27-15	1.000 ENERSYS COM (ens)	22.59	67.94	45.35
07-26-13	05-27-15	11.000 ENERSYS COM (ens)	575.85	747.32	171.47
11-29-13	05-27-15	10.000 F5 NETWORKS INC COM (ffiv)	822.27	1,251.98	429.71
12-19-13	05-27-15	6.000 F5 NETWORKS INC COM (ffiv)	512.58	751.18	238.60
10-16-14	05-27-15	29 000 FAIRCHILD SEMICONDUCTOR INTL COM (fcs)	387.99	575.63	187.64
06-24-13	05-27-15	3 000 FEI CO COM (feic)	221.04	242.78	21.74
08-05-13	05-27-15	7 000 FEI CO COM (feic)	530.53	566.50	35.97
04-29-13	05-27-15	162 000 FRANKLIN RES INC COM (ben)	8,377.55	8,312.71	(64.84)
07-21-14	05-27-15	7 000 GRACO INC COM (ggg)	523.69	512.04	(11.65)
08-22-14	05-27-15	14 000 GRACO INC COM (ggg)	1,083.41	1,024.08	(59.33)
04-29-13	05-27-15	66.000 HUNTINGTON INGALLS INDS INC COM (hii)	3,488.76	8,120.48	4,631.72
01-02-14	05-27-15	10.000 HUNTINGTON INGALLS INDS INC COM (hii)	876.64	1,230.38	353.74
09-08-14	05-27-15	8.000 LABORATORY CORP AMER HLDGS COM NEW (lh)	864.35	958.22	93.87
07-22-13	05-27-15	7.000 LENNOX INTL INC COM (lii)	508.83	806.24	297.41
08-20-13	05-27-15	11.000 LENNOX INTL INC COM (lii)	764.72	1,266.96	502.24
01-27-15	05-27-15	296.000 MEDTRONIC PLC SHS (mdt)	22,234.04	22,780.92	546.88
10-24-14	05-27-15	8.000 MONOLITHIC PWR SYS INC COM (mpwr)	321.61	432.23	110.62
08-21-12	05-27-15	42.000 MONSANTO CO NEW COM (mon)	3,712.35	4,979.42	1,267.07
09-06-13	05-27-15	2.000 MONSANTO CO NEW COM (mon)	201.35	237.12	35.77
09-06-07	05-27-15	0.500 OWENS & MINOR INC NEW COM (omi)	12.68	16.87	4.19
06-01-09	05-27-15	9.500 OWENS & MINOR INC NEW COM (omi)	235.53	320.62	85.09
02-11-11	05-27-15	15.000 OWENS & MINOR INC NEW COM (omi)	457.50	506.24	48.74
11-03-10	05-27-15	1,866.000 PFIZER INC COM (pfe)	27,618.76	64,159.54	36,540.78
04-15-14	05-27-15	17.000 QUINTILES TRANSNATIO HLDGS INC COM (q)	850.14	1,186.92	336.78
05-05-14	05-27-15	20.000 QUINTILES TRANSNATIO HLDGS INC COM (q)	941.71	1,396.37	454.66
01-25-13	05-27-15	7.000 SANDISK CORP COM (sndk)	347.34	476.83	129.49
06-07-10	05-27-15	62.000 SCHEIN HENRY INC COM (hsic)	3,404.54	8,784.61	5,380.07
03-11-14	05-27-15	15 000 SCIENCE APPLICATNS INTL CP NEW COM (saic)	554.77	786.73	231.96
11-04-13	05-27-15	3.000 SHERWIN WILLIAMS CO COM (shw)	558.30	872.14	313.84
12-10-13	05-27-15	5.000 SHERWIN WILLIAMS CO COM (shw)	931.30	1,453.58	522.28
02-28-14	05-27-15	1.000 SHERWIN WILLIAMS CO COM (shw)	200.17	290.71	90.54
12-19-12	05-27-15	16.000 SMITH A O COM (aos)	509.92	1,134.86	624.94
09-05-13	05-27-15	12 000 SMITH A O COM (aos)	516.24	851.14	334.90
08-05-14	05-27-15	9 000 STANLEY BLACK & DECKER INC COM (swk)	782.82	926.08	143.26
04-29-13	05-27-15	183 000 TEXAS INSTRS INC COM (txn)	6,606.12	10,098.48	3,492.36
03-14-13	05-27-15	7 000 TRANSDIGM GROUP INC COM (tdg)	1,053.92	1,601.71	547.79

12-18-14	05-27-15	12.000 VCA, INC (woof)	585.97	627.22	41.25
11-20-13	05-27-15	85.000 VISHAY INTERTECHNOLOGY INC COM (vsh)	1,049.74	1,084.58	34.84
11-11-14	05-27-15	7 000 WATSCO INC COM (wso)	716.00	881.63	165.63
07-18-13	05-27-15	6 000 WATTS WATER TECHNOLOGIES INC CL A (wts)	310.21	324.95	14.74
08-13-13	05-27-15	11.000 WATTS WATER TECHNOLOGIES INC CL A (wts)	598.29	595.75	(2.54)
04-28-14	05-27-15	9.000 ZIMMER HLDGS INC COM (zmh)	880.33	1,024.09	143.76
05-01-14	05-27-15	9 000 ZIMMER HLDGS INC COM (zmh)	880.71	1,024.09	143.38
06-02-14	05-27-15	3.000 ZIMMER HLDGS INC COM (zmh)	314.40	341.36	26.96
12-08-10	06-05-15	0.346 TALEN ENERGY CORP COM (tln)	5.02	6.78	1.76
08-01-12	06-09-15	27 000 CELESTICA INC SUB VTG SHS (cls)	199.53	359.10	159.57
12-08-10	06-09-15	192.000 TALEN ENERGY CORP COM (tln)	2,784.41	3,551.20	766.79
11-04-10	06-15-15	91.070 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	90.35	91.07	0.72
11-04-10	06-15-15	60.620 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	64.39	60.62	(3.77)
11-04-10	06-15-15	21.540 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	21.49	21.54	0.05
11-04-10	06-15-15	1 840 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	1.90	1.84	(0.06)
11-04-10	06-15-15	37.140 FHLMC PC GOLD COMB 30 (3128m7n28) 6 000% Due 06-01-39	38.62	37.14	(1.48)
11-04-10	06-15-15	72.330 FHLMC PC GOLD COMB 30 (3128m7q90) 6 500% Due 04-01-39	77.12	72.33	(4.79)
11-04-10	06-15-15	12.490 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	13.01	12.49	(0.52)
11-04-10	06-15-15	244 060 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	259.16	244.06	(15.10)
11-04-10	06-15-15	466 530 FHLMC PC GOLD COMB 30 (312941j99) 5 000% Due 07-01-40	501.70	466.53	(35.17)
11-04-10	06-15-15	2.530 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	2.58	2.53	(0.05)
11-15-10	06-15-15	89.040 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	88.68	89.04	0.36
07-15-13	06-19-15	0.856 CK HUTCHISON HLDGS LTD ADR (ckhuy)	13.76	20.37	6.61
11-04-10	06-25-15	5.900 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	5.83	5.90	0.07
11-04-10	06-25-15	52 200 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	53.16	52.20	(0.96)
11-04-10	06-25-15	23 880 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	24.77	23.88	(0.89)
11-04-10	06-25-15	147 640 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4 000% Due 09-01-24	149.85	147.64	(2.21)
11-04-10	06-25-15	77 910 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	79.39	77.91	(1.48)
11-04-10	06-25-15	65 280 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4 500% Due 03-01-23	67.19	65.28	(1.91)
11-04-10	06-25-15	31 100 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	32.85	31.10	(1.75)
11-04-10	06-25-15	44.560 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	46.33	44.56	(1.77)
11-04-10	06-25-15	46 450 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	46.46	46.45	(0.01)
11-04-10	06-25-15	42 950 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4 500% Due 01-01-36	43.06	42.95	(0.11)
11-04-10	06-25-15	32 850 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	36.15	32.85	(3.30)
11-04-10	06-25-15	289 760 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	299.87	289.76	(10.11)
11-04-10	06-25-15	54 560 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	59.71	54.56	(5.15)
11-04-10	06-25-15	334 350 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4 500% Due 06-01-39	328.03	334.35	6.32
11-04-10	06-25-15	25 350 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5 500% Due 02-01-38	25.37	25.35	(0.02)
11-04-10	06-25-15	310 260 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4 500% Due 05-01-40	313.58	310.26	(3.32)
11-04-10	06-25-15	41 820 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6 000% Due 06-01-38	41.81	41.82	0.01
11-04-10	06-25-15	164 790 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	165.92	164.79	(1.13)
11-04-10	06-25-15	1,206.160 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5 500% Due 03-01-38	1,203.45	1,206.16	2.71
11-03-10	06-29-15	15,000.000 COMCAST CORP NEW (20030nal5) 5.900% Due 03-15-16	15,008.70	15,583.50	574.80
11-03-10	06-30-15	15,000 000 HSBC FINANCE CORP (40429ccs9) 5.000% Due 06-30-15	14,622.45	15,000.00	377.55
12-19-13	07-01-15	23 000 AVAGO TECHNOLOGIES LTD SHS (Y0486S104)	1,189.75	3,107.70	1,917.95
10-13-14	07-01-15	13.000 AVAGO TECHNOLOGIES LTD SHS (Y0486S104)	929.50	1,756.53	827.03
04-26-12	07-01-15	8.000 DELPHI AUTOMOTIVE PLC SHS (dlph)	245.82	687.35	441.53
04-26-12	07-01-15	10.000 DELPHI AUTOMOTIVE PLC SHS (dlph)	307.28	859.18	551.90
10-18-13	07-01-15	50 000 INTUITIVE SURGICAL INC COM NEW (isrg)	18,915.19	24,227.89	5,312.70
11-09-09	07-01-15	3.000 LAM RESEARCH CORP COM (lrcx)	55.81	245.76	189.95

11-09-09	07-01-15	17.727 LAM RESEARCH CORP COM (lrcx)	329.80	1,452.19	1,122.39
06-02-10	07-01-15	1.273 LAM RESEARCH CORP COM (lrcx)	29.77	104.26	74.49
06-02-10	07-01-15	0.909 LAM RESEARCH CORP COM (lrcx)	21.26	74.47	53.21
02-04-11	07-01-15	1.091 LAM RESEARCH CORP COM (lrcx)	38.29	89.36	51.07
05-18-12	07-01-15	7.000 LAM RESEARCH CORP COM (lrcx)	264.15	573.43	309.28
06-26-13	07-01-15	18.000 LAM RESEARCH CORP COM (lrcx)	805.14	1,474.53	669.39
03-14-12	07-01-15	21.000 MONTPELIER RE HOLDINGS LTD SHS (mrh)	403.83	866.44	462.61
07-15-13	07-01-15	16.000 NETEASE INC SPONSORED ADR (ntes)	1,042.40	2,290.67	1,248.27
11-03-10	07-01-15	225.000 PHILLIPS 66 COM (psx)	7,499.42	18,290.70	10,791.28
05-06-13	07-01-15	180.000 TENCENT HLDGS LTD ADR (tcehy)	1,281.35	3,589.13	2,307.78
11-03-10	07-01-15	25.000 TIME INC NEW COM (time)	164.04	579.98	415.94
11-03-10	07-07-15	0.200 CHEMOURS CO COM (cc)	1.29	3.21	1.92
11-04-10	07-15-15	91.300 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	90.58	91.30	0.72
11-04-10	07-15-15	66.820 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	70.98	66.82	(4.16)
11-04-10	07-15-15	22.080 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	22.03	22.08	0.05
11-04-10	07-15-15	1.850 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	1.92	1.85	(0.07)
11-04-10	07-15-15	51.340 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	53.39	51.34	(2.05)
11-04-10	07-15-15	89.660 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	95.60	89.66	(5.94)
11-04-10	07-15-15	48.040 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	50.02	48.04	(1.98)
11-04-10	07-15-15	250.680 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	266.19	250.68	(15.51)
11-04-10	07-15-15	342.580 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	368.40	342.58	(25.82)
11-04-10	07-15-15	293.020 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	299.38	293.02	(6.36)
11-15-10	07-15-15	207.370 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	206.52	207.37	0.85
11-03-10	07-15-15	10,000.000 TIME WARNER INC (887317aj4) 3.150% Due 07-15-15	10,016.60	10,000.00	(16.60)
02-13-13	07-23-15	33.000 HUNTSMAN CORP COM (hun)	573.53	659.43	85.90
04-07-14	07-23-15	52.000 HUNTSMAN CORP COM (hun)	1,281.20	1,039.11	(242.09)
12-19-14	07-24-15	955.000 BLDRS INDEX FDS TR DEVELOPED MKTS 100 ADR INDEX FD (adrd)	21,811.96	22,537.58	725.62
06-24-14	07-24-15	436.000 ISHARES MSCI AC ASIA ETF (aaxj)	27,393.75	26,181.32	(1,212.43)
10-08-14	07-24-15	447.000 ISHARES MSCI AC ASIA ETF (aaxj)	27,092.67	26,841.85	(250.82)
09-24-10	07-24-15	265.000 SPDR SERIES TRUST BRC HGH YLD BD (jnk)	10,504.58	10,019.47	(485.11)
10-20-10	07-24-15	261.000 SPDR SERIES TRUST BRC HGH YLD BD (jnk)	10,539.17	9,868.23	(670.94)
12-10-10	07-24-15	541.000 SPDR SERIES TRUST BRC HGH YLD BD (jnk)	21,666.54	20,454.83	(1,211.71)
08-05-11	07-24-15	826.000 SPDR SERIES TRUST BRC HGH YLD BD (jnk)	31,833.78	31,230.48	(603.30)
09-24-14	07-24-15	374.000 SPDR SERIES TRUST BRC HGH YLD BD (jnk)	15,094.64	14,140.68	(953.96)
12-30-14	07-27-15	0.720 ASHFORD HOSPITALITY PRIME INC COM (ahp)	-	11.79	11.79
11-04-10	07-27-15	6.090 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	6.02	6.09	0.07
11-04-10	07-27-15	41.520 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	42.29	41.52	(0.77)
11-04-10	07-27-15	58.050 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	58.07	58.05	(0.02)
11-04-10	07-27-15	49.180 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	49.92	49.18	(0.74)
11-04-10	07-27-15	65.410 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	66.65	65.41	(1.24)
11-04-10	07-27-15	41.920 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	43.49	41.92	(1.57)
11-04-10	07-27-15	31.250 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	32.16	31.25	(0.91)
11-04-10	07-27-15	8.380 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	8.85	8.38	(0.47)
11-04-10	07-27-15	52.840 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	54.94	52.84	(2.10)
11-04-10	07-27-15	166.170 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	163.03	166.17	3.14
11-04-10	07-27-15	370.890 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	371.18	370.89	(0.29)
11-04-10	07-27-15	37.180 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	37.17	37.18	0.01
11-04-10	07-27-15	126.010 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	127.36	126.01	(1.35)
11-04-10	07-27-15	23.380 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	23.44	23.38	(0.06)
11-04-10	07-27-15	46.060 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	50.68	46.06	(4.62)

11-04-10	07-27-15	307.080 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	317.79	307.08	(10.71)
11-04-10	07-27-15	191.920 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	193.24	191.92	(1.32)
11-04-10	07-27-15	360.530 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	359.72	360.53	0.81
11-04-10	07-27-15	99.700 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	109.11	99.70	(9.41)
11-04-10	07-31-15	50,000.000 UNITED STATES TREAS NTS (912828np1) 1.750% Due 07-31-15	50,416.31	50,000.00	(416.31)
08-15-11	08-03-15	10,000.000 MASSACHUSETTS ST G O (57582nxd2) 5.250% Due 08-01-15	11,694.40	10,000.00	(1,694.40)
08-21-14	08-05-15	1,080.000 APPLIED MATLS INC COM (amat)	23,772.20	18,400.05	(5,372.15)
06-01-12	08-05-15	150.000 QUALCOMM INC COM (qcom)	8,279.40	9,592.14	1,312.74
08-07-12	08-05-15	35.000 QUALCOMM INC COM (qcom)	2,143.91	2,238.17	94.26
08-07-12	08-05-15	28.000 QUALCOMM INC COM (qcom)	1,715.13	1,790.53	75.40
04-29-13	08-05-15	101.000 QUALCOMM INC COM (qcom)	6,262.00	6,458.71	196.71
04-17-13	08-05-15	220.000 STATE STR CORP COM (stt)	12,594.60	17,214.46	4,619.86
03-15-13	08-07-15	11.000 ASSOCIATED ESTATES RLTY CORP COM (aec)	201.30	316.25	114.95
12-12-14	08-11-15	0.428 BANCO DE CHILE SPON ADR (bch)	28.59	27.47	(1.12)
11-04-10	08-17-15	9.490 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	9.42	9.49	0.07
11-04-10	08-17-15	66.530 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	70.67	66.53	(4.14)
11-04-10	08-17-15	22.270 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	22.22	22.27	0.05
11-04-10	08-17-15	53.020 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	54.89	53.02	(1.87)
11-04-10	08-17-15	60.900 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	63.33	60.90	(2.43)
11-04-10	08-17-15	58.070 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	61.92	58.07	(3.85)
11-04-10	08-17-15	125.430 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	128.15	125.43	(2.72)
11-04-10	08-17-15	12.600 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	13.12	12.60	(0.52)
11-04-10	08-17-15	426.100 FHLMC PC GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	452.46	426.10	(26.36)
11-04-10	08-17-15	573.880 FHLMC PC GOLD COMB 30 (312941j99) 5.000% Due 07-01-40	617.14	573.88	(43.26)
11-15-10	08-17-15	79.240 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	78.92	79.24	0.32
12-08-10	08-21-15	0.500 CARE CAP PPTYS INC COM (ccp)	11.63	17.70	6.07
11-04-10	08-25-15	4.840 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	4.78	4.84	0.06
11-04-10	08-25-15	79.010 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	80.47	79.01	(1.46)
11-04-10	08-25-15	37.550 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	38.95	37.55	(1.40)
11-04-10	08-25-15	59.070 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	59.09	59.07	(0.02)
11-04-10	08-25-15	90.890 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	92.25	90.89	(1.36)
11-04-10	08-25-15	53.450 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	54.47	53.45	(1.02)
11-04-10	08-25-15	31.590 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	32.51	31.59	(0.92)
11-04-10	08-25-15	18.710 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	19.76	18.71	(1.05)
11-04-10	08-25-15	310.520 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	322.88	310.52	(12.36)
11-04-10	08-25-15	8.630 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	8.47	8.63	0.16
11-04-10	08-25-15	381.550 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	381.85	381.55	(0.30)
11-04-10	08-25-15	91.550 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	92.53	91.55	(0.98)
11-04-10	08-25-15	33.430 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	33.51	33.43	(0.08)
11-04-10	08-25-15	37.530 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	41.30	37.53	(3.77)
11-04-10	08-25-15	236.580 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	244.83	236.58	(8.25)
11-04-10	08-25-15	89.450 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	97.90	89.45	(8.45)
11-04-10	08-25-15	41.370 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	41.36	41.37	0.01
11-04-10	08-25-15	95.620 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	96.28	95.62	(0.66)
11-04-10	08-25-15	28.620 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	28.56	28.62	0.06
02-17-12	08-26-15	38.000 CABOT OIL & GAS CORP COM (cog)	704.90	806.32	101.42
01-14-14	08-26-15	470.000 CABOT OIL & GAS CORP COM (cog)	17,463.18	9,972.88	(7,490.30)
02-21-14	08-26-15	180.000 CABOT OIL & GAS CORP COM (cog)	6,510.44	3,819.41	(2,691.03)
08-05-14	08-26-15	25.000 CABOT OIL & GAS CORP COM (cog)	846.00	530.47	(315.53)
03-30-12	08-26-15	180.000 OCCIDENTAL PETE CORP DEL COM (oxy)	16,531.38	11,874.97	(4,656.41)

11-25-14	08-27-15	9.000 AERIE PHARMACEUTICALS INC COM (aen)	242.68	146.33	(96.35)
12-27-13	08-27-15	20.000 BIOGEN INC COM (biib)	5,548.53	6,101.89	553.36
04-30-14	08-27-15	16.000 BIOGEN INC COM (biib)	4,595.69	4,881.51	285.82
07-15-14	08-27-15	15.000 BIOGEN INC COM (biib)	4,713.60	4,576.42	(137.18)
11-05-14	08-27-15	8 000 BIOGEN INC COM (biib)	2,555.36	2,440.75	(114.61)
10-17-11	08-27-15	51.000 BP PLC SPONSORED ADR (bp)	2,052.66	1,671.94	(380.72)
07-30-12	08-27-15	9 000 BP PLC SPONSORED ADR (bp)	377.19	295.05	(82.14)
06-19-14	08-27-15	23.000 BP PLC SPONSORED ADR (bp)	1,211.87	754.01	(457.86)
12-06-13	08-27-15	36.000 DONNELLEY R R & SONS CO COM (rrd)	691.16	565.18	(125.98)
11-17-14	08-27-15	34 000 DONNELLEY R R & SONS CO COM (rrd)	574.26	533.79	(40.47)
11-03-10	08-27-15	250 000 DU PONT E I DE NEMOURS & CO COM (dd)	6,328.89	12,988.51	6,659.62
02-16-12	08-27-15	290 000 DU PONT E I DE NEMOURS & CO COM (dd)	13,909.07	15,066.67	1,157.60
11-29-13	08-27-15	121.000 DU PONT E I DE NEMOURS & CO COM (dd)	7,108.67	6,286.44	(822.23)
12-09-08	08-27-15	28.000 INSULET CORP COM (podd)	222.94	827.10	604.16
07-01-14	08-27-15	22 000 INSULET CORP COM (podd)	898.34	649.87	(248.47)
08-08-14	08-27-15	29 000 INSULET CORP COM (podd)	1,020.91	856.64	(164.27)
11-03-10	09-11-15	1.000 MOTOROLA SOLUTIONS INC COM NEW (msi)	32.32	66.50	34.18
11-04-10	09-15-15	8.440 FHLMC PC GOLD CASH 20 (3128p7kf9) 5 000% Due 07-01-28	8.37	8.44	0.07
11-04-10	09-15-15	53.120 FHLMC PC GOLD COMB 15 (3128mbee3) 5 000% Due 04-01-22	56.42	53.12	(3.30)
11-04-10	09-15-15	19.670 FHLMC PC GOLD COMB 15 (3128m1bf5) 4 500% Due 03-01-21	19.62	19.67	0.05
11-04-10	09-15-15	2.210 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	2.29	2.21	(0.08)
11-04-10	09-15-15	74.830 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	77.82	74.83	(2.99)
11-04-10	09-15-15	65.000 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	69.31	65.00	(4.31)
11-04-10	09-15-15	110.060 FHLMC PC GOLD COMB 30 (312938nj8) 5 000% Due 12-01-39	114.61	110.06	(4.55)
11-04-10	09-15-15	340.790 FHLMC PC GOLD COMB 30 (312941d20) 5 000% Due 07-01-40	361.87	340.79	(21.08)
11-04-10	09-15-15	539.430 FHLMC PC GOLD COMB 30 (312941j99) 5 000% Due 07-01-40	580.09	539.43	(40.66)
11-04-10	09-15-15	1.800 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	1.84	1.80	(0.04)
11-15-10	09-15-15	127.020 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	126.50	127.02	0.52
11-03-10	09-17-15	10,000.000 PRUDENTIAL FINL INC MTNS BOOK (74432qbj3) 4.750% Due 09-17-15	9,976.70	10,000.00	23.30
11-04-10	09-25-15	5 300 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	5.24	5.30	0.06
11-04-10	09-25-15	48 360 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4 000% Due 04-01-24	49.25	48.36	(0.89)
11-04-10	09-25-15	61.430 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5 000% Due 04-01-23	63.72	61.43	(2.29)
11-04-10	09-25-15	73 600 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	75.75	73.60	(2.15)
11-04-10	09-25-15	42 950 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4 000% Due 09-01-24	43.59	42.95	(0.64)
11-04-10	09-25-15	61 450 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4 000% Due 01-01-25	62.62	61.45	(1.17)
11-04-10	09-25-15	30 930 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5 000% Due 07-01-23	32.67	30.93	(1.74)
11-04-10	09-25-15	186 110 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	193.52	186.11	(7.41)
11-04-10	09-25-15	74 590 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	74.61	74.59	(0.02)
11-04-10	09-25-15	11.500 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	11.53	11.50	(0.03)
11-04-10	09-25-15	38.800 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6 500% Due 10-01-37	42.69	38.80	(3.89)
11-04-10	09-25-15	222.450 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6 000% Due 12-01-37	230.21	222.45	(7.76)
11-04-10	09-25-15	143 010 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6 500% Due 10-01-36	156.51	143.01	(13.50)
11-04-10	09-25-15	10 140 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	9.95	10.14	0.19
11-04-10	09-25-15	77.210 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4 500% Due 05-01-40	78.04	77.21	(0.83)
11-04-10	09-25-15	84.950 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	85.02	84.95	(0.07)
11-04-10	09-25-15	90.030 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	90.01	90.03	0.02
11-04-10	09-25-15	170.970 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	172.14	170.97	(1.17)
11-04-10	09-25-15	28.400 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	28.34	28.40	0.06
03-30-12	10-05-15	72.000 CALIFORNIA RES CORP COM (crc)	597.17	249.43	(347.74)
02-17-15	10-08-15	600.000 HOME PROPERTIES INC COM (hme)	40,891.86	45,138.00	4,246.14

11-03-10	10-13-15	15,000 000 21ST CENTY FOX AMER INC (90131haj4) 7.600% Due 10-11-15	17,019.15	15,000.00	(2,019.15)
11-04-10	10-15-15	38 960 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	38.65	38.96	0.31
11-04-10	10-15-15	92.180 FHLMC PC GOLD COMB 15 (3128mbee3) 5 000% Due 04-01-22	97.91	92.18	(5.73)
11-04-10	10-15-15	13 370 FHLMC PC GOLD COMB 15 (3128m1bf5) 4 500% Due 03-01-21	13.34	13.37	0.03
11-04-10	10-15-15	9 280 FHLMC PC GOLD COMB 30 (3128m6ha9) 6 000% Due 05-01-38	9.61	9.28	(0.33)
11-04-10	10-15-15	37.060 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	38 54	37.06	(1.48)
11-04-10	10-15-15	47.880 FHLMC PC GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	51 05	47.88	(3.17)
11-04-10	10-15-15	1.810 FHLMC PC GOLD COMB 30 (3128l1kb5) 6.000% Due 12-01-37	1.85	1.81	(0.04)
11-04-10	10-15-15	229.910 FHLMC PC GOLD COMB 30 (312938nj8) 5.000% Due 12-01-39	239 41	229.91	(9.50)
11-04-10	10-15-15	313 280 FHLMC PC GOLD COMB 30 (312941d20) 5 000% Due 07-01-40	332 66	313.28	(19 38)
11-04-10	10-15-15	340.610 FHLMC PC GOLD COMB 30 (312941j99) 5 000% Due 07-01-40	366.29	340.61	(25.68)
11-15-10	10-15-15	82 630 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	82 29	82.63	0.34
11-03-10	10-15-15	20,000.000 TYCO INTL GROUP S A (902118bn7) 3.375% Due 10-15-15	19,935 20	20,000.00	64.80
11-04-10	10-26-15	3.750 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	3 70	3.75	0.05
11-04-10	10-26-15	22.550 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4 000% Due 04-01-24	22 97	22.55	(0.42)
11-04-10	10-26-15	52.630 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	54 60	52.63	(1 97)
11-04-10	10-26-15	60.590 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	62 36	60.59	(1.77)
11-04-10	10-26-15	50.770 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	51 53	50.77	(0.76)
11-04-10	10-26-15	53.530 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	54 55	53.53	(1 02)
11-04-10	10-26-15	52.690 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	52.71	52.69	(0 02)
11-04-10	10-26-15	20.050 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	21.18	20.05	(1.13)
11-04-10	10-26-15	41.500 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4 500% Due 07-01-24	43.15	41.50	(1.65)
11-04-10	10-26-15	9.090 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	8.92	9.09	0.17
11-04-10	10-26-15	25.760 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	25.82	25.76	(0.06)
11-04-10	10-26-15	24.870 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	27.37	24.87	(2.50)
11-04-10	10-26-15	305.590 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	316.25	305 59	(10 66)
11-04-10	10-26-15	66.770 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6 500% Due 10-01-36	73.08	66 77	(6 31)
11-04-10	10-26-15	142.170 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4 500% Due 05-01-40	143.69	142.17	(1 52)
11-04-10	10-26-15	25.150 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	25.17	25.15	(0.02)
11-04-10	10-26-15	86.820 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	86.80	86 82	0.02
11-04-10	10-26-15	103.440 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	104.15	103 44	(0.71)
11-04-10	10-26-15	825.940 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	824.08	825.94	1.86
10-09-13	10-26-15	16.000 ROYAL BK CDA MONTREAL QUE COM (ry)	1,025.60	913.43	(112.17)
10-29-13	10-26-15	17.000 ROYAL BK CDA MONTREAL QUE COM (ry)	1,137.47	970 52	(166.95)
07-29-14	10-26-15	15.000 ROYAL BK CDA MONTREAL QUE COM (ry)	1,106.93	856.35	(250 58)
11-27-12	10-27-15	34.000 TYSON FOODS INC CL A (tsn)	652.43	1,520.91	868.48
01-24-13	10-27-15	13.000 TYSON FOODS INC CL A (tsn)	290.29	581 52	291.23
12-04-14	10-27-15	32.000 TYSON FOODS INC CL A (tsn)	1,302.00	1,431 45	129.45
11-03-10	11-03-15	10,000.000 NEWS AMER INC GTD (90131hbk0) 6.150% Due 03-01-37	9,372.60	11,352.90	1,980.30
09-27-13	11-16-15	297.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	119.63	15.28	(104.35)
02-12-14	11-16-15	6.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	2.02	0 31	(1.71)
05-22-14	11-16-15	6.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	2.84	0 31	(2.53)
08-11-14	11-16-15	6.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	2.89	0 31	(2.58)
11-14-14	11-16-15	6.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	2.53	0.31	(2.22)
12-12-14	11-16-15	127.000 BANCO SANTANDER SA OPTION RIGHT 20 10 2015-03 11 2015	52.21	6.53	(45.68)
11-04-10	11-16-15	8.390 FHLMC PC GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	8.32	8 39	0.07
11-04-10	11-16-15	52.070 FHLMC PC GOLD COMB 15 (3128mbee3) 5.000% Due 04-01-22	55.31	52.07	(3.24)
11-04-10	11-16-15	13.430 FHLMC PC GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	13.40	13 43	0.03
11-04-10	11-16-15	1.740 FHLMC PC GOLD COMB 30 (3128m6ha9) 6.000% Due 05-01-38	1.80	1.74	(0.06)
11-04-10	11-16-15	36.300 FHLMC PC GOLD COMB 30 (3128m7n28) 6.000% Due 06-01-39	37.75	36.30	(1.45)

11-04-10	11-16-15	76 680 FHLMC PC	GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	81.76	76.68	(5 08)
11-04-10	11-16-15	124.450 FHLMC PC	GOLD COMB 30 (312938nj8) 5 000% Due 12-01-39	129.59	124.45	(5.14)
11-04-10	11-16-15	291 590 FHLMC PC	GOLD COMB 30 (312941d20) 5.000% Due 07-01-40	309 63	291.59	(18 04)
11-04-10	11-16-15	219.790 FHLMC PC	GOLD COMB 30 (312941j99) 5 000% Due 07-01-40	236 36	219.79	(16 57)
11-04-10	11-16-15	1.820 FHLMC PC	GOLD COMB 30 (312811kb5) 6.000% Due 12-01-37	1 86	1.82	(0.04)
11-15-10	11-16-15	86.210 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-		85.86	86 21	0.35
06-24-14	11-23-15	680.000 LIONS GATE ENTMTNT CORP COM NEW (lgf)		19,053.80	24,034.01	4,980.21
11-04-10	11-25-15	421.940 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-		416.88	421.94	5.06
11-04-10	11-25-15	46.760 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24		47.62	46.76	(0.86)
11-04-10	11-25-15	30.660 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23		31.56	30.66	(0.90)
11-04-10	11-25-15	21.400 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23		22.60	21 40	(1.20)
11-04-10	11-25-15	40.190 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24		41.79	40.19	(1 60)
11-04-10	11-25-15	24 190 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5 000% Due 04-01-23		25.09	24 19	(0.90)
11-04-10	11-25-15	67.810 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21		67.83	67.81	(0 02)
11-04-10	11-25-15	119.750 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24		121.55	119.75	(1.80)
11-04-10	11-25-15	41 350 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25		42.14	41.35	(0 79)
11-04-10	11-25-15	79 310 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40		80.16	79.31	(0.85)
11-04-10	11-25-15	27.360 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36		27.43	27.36	(0.07)
11-04-10	11-25-15	40.210 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37		44.24	40.21	(4 03)
11-04-10	11-25-15	257.020 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37		265.99	257.02	(8 97)
11-04-10	11-25-15	31.080 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38		31.07	31.08	0.01
11-04-10	11-25-15	9.420 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39		9.24	9.42	0.18
11-04-10	11-25-15	419.420 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38		419.75	419 42	(0 33)
11-04-10	11-25-15	114.280 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4 500% Due 04-01-39		115.07	114 28	(0 79)
11-04-10	11-25-15	397.060 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5 500% Due 03-01-38		396.17	397 06	0.89
11-04-10	11-25-15	114.860 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36		125.71	114 86	(10.85)
11-16-10	12-01-15	700.000 GOVERNMENT PPTYS INCOME TR COM SHS BEN INT (gov)		17,906.63	11,800.52	(6,106.11)
02-16-12	12-01-15	450.000 GOVERNMENT PPTYS INCOME TR COM SHS BEN INT (gov)		10,670.58	7,586.05	(3,084.53)
04-27-15	12-01-15	3,000.000 GOVERNMENT PPTYS INCOME TR COM SHS BEN INT (gov)		66,173.40	50,573.67	(15,599.73)
06-06-13	12-01-15	2,230 000 SELECT INCOME REIT COM SH BEN INT (sir)		61,952.52	45,663.75	(16,288.77)
09-24-13	12-01-15	300 000 SELECT INCOME REIT COM SH BEN INT (sir)		7,769.58	6,143.11	(1,626.47)
04-10-14	12-08-15	2,010 000 KINDER MORGAN INC DEL COM (kmi)		65,661.88	31,411.69	(34,250.19)
07-31-15	12-08-15	290.000 KINDER MORGAN INC DEL COM (kmi)		10,105.05	4,532.04	(5,573 01)
11-18-10	12-08-15	530 000 TRANSCANADA CORP COM (trp)		18,623.78	15,998 18	(2,625 60)
09-22-11	12-08-15	130.000 TRANSCANADA CORP COM (trp)		5,175.24	3,924.08	(1,251.16)
04-10-14	12-08-15	280.000 TRANSCANADA CORP COM (trp)		13,130.68	8,451.87	(4,678.81)
01-06-15	12-08-15	250.000 TRANSCANADA CORP COM (trp)		11,419.35	7,546.31	(3,873.04)
03-03-15	12-08-15	170.000 TRANSCANADA CORP COM (trp)		7,513.15	5,131 49	(2,381.66)
11-03-10	12-10-15	10,000.000 CITIGROUP INC (172967em9) 6.125% Due 11-21-17		10,289.30	10,901 80	612.50
03-27-13	12-10-15	107,360.000 CITIGROUP INC (172967em9) 6.125% Due 11-21-17		127,426.66	117,041 72	(10,384.94)
03-27-13	12-10-15	12,640.000 CITIGROUP INC (172967em9) 6.125% Due 11-21-17		15,002.54	13,779.88	(1,222.66)
06-19-14	12-11-15	50.000 WUXI PHARMATECH CAYMAN INC SPONS ADR SHS (wx)		1,645.69	2,300.00	654 31
02-20-14	12-15-15	120.000 AFFILIATED MANAGERS GROUP COM (amg)		22,543.24	18,091.84	(4,451.40)
11-03-10	12-15-15	450.000 CONOCOPHILLIPS COM (cop)		23,783.75	22,765.08	(1,018.67)
11-04-10	12-15-15	66.560 FHLMC PC	GOLD CASH 20 (3128p7kf9) 5.000% Due 07-01-28	66.03	66.56	0.53
11-04-10	12-15-15	53 840 FHLMC PC	GOLD COMB 15 (3128mbee3) 5 000% Due 04-01-22	57.19	53 84	(3.35)
11-04-10	12-15-15	13 340 FHLMC PC	GOLD COMB 15 (3128m1bf5) 4.500% Due 03-01-21	13.31	13 34	0.03
11-04-10	12-15-15	1 740 FHLMC PC	GOLD COMB 30 (3128m6ha9) 6 000% Due 05-01-38	1.80	1 74	(0.06)
11-04-10	12-15-15	36 820 FHLMC PC	GOLD COMB 30 (3128m7n28) 6 000% Due 06-01-39	38.29	36.82	(1 47)
11-04-10	12-15-15	34.810 FHLMC PC	GOLD COMB 30 (3128m7q90) 6.500% Due 04-01-39	37.12	34.81	(2 31)

11-04-10	12-15-15	1.840 FHLMC PC	GOLD COMB 30 (31281kb5) 6.000% Due 12-01-37	1.88	1.84	(0.04)
11-04-10	12-15-15	16.540 FHLMC PC	GOLD COMB 30 (312938nj8) 5 000% Due 12-01-39	17.22	16.54	(0.68)
11-04-10	12-15-15	147.590 FHLMC PC	GOLD COMB 30 (312941d20) 5 000% Due 07-01-40	156.72	147.59	(9.13)
11-04-10	12-15-15	83.100 FHLMC PC	GOLD COMB 30 (312941j99) 5 000% Due 07-01-40	89.36	83 10	(6.26)
11-15-10	12-15-15	90 790 GNMA PASS-THRU X PLATINUM 30YR (36241kks6) 5.000% Due 03-15-	90.42	90 79	0.37	
09-12-12	12-15-15	1.000 ISHARES RUSSELL 2000 ETF (iwm)	84.27	112 65	28.38	
11-21-12	12-15-15	23 000 ISHARES RUSSELL 2000 ETF (iwm)	1,829.42	2,591.02	761.60	
08-05-13	12-15-15	841.000 SPDR SERIES TRUST S&P REGL BKG (kre)	31,503 86	35,783.97	4,280.11	
01-15-14	12-15-15	548.000 SPDR SERIES TRUST S&P REGL BKG (kre)	22,106.32	23,317.03	1,210.71	
04-06-11	12-15-15	1,080.000 SPECTRA ENERGY CORP COM (se)	29,244.02	25,092.58	(4,151.44)	
01-06-15	12-15-15	443.000 SPECTRA ENERGY CORP COM (se)	15,067.14	10,292.60	(4,774.54)	
03-03-15	12-15-15	180.000 SPECTRA ENERGY CORP COM (se)	6,360.30	4,182.10	(2,178.20)	
12-08-14	12-15-15	1,411.000 UBS AG JERSEY BRH ALERIAN INFRST (mlpi)	56,538.77	31,239.10	(25,299.67)	
12-19-14	12-15-15	22.000 VANGUARD INDEX FDS MCAP GR IDXVIP (vot)	2,260 28	2,194.45	(65.83)	
12-19-14	12-15-15	71.000 VANGUARD INDEX FDS MCAP VL IDXVIP (voe)	6,452.48	6,093.11	(359.37)	
08-15-14	12-16-15	16.000 AERCAP HOLDINGS NV SHS (aer)	753.79	646.54	(107.25)	
11-06-14	12-16-15	25.000 AERCAP HOLDINGS NV SHS (aer)	1,112 92	1,010 23	(102.69)	
09-23-14	12-16-15	58 000 ALIBABA GRP SHS ADR (baba)	5,087.67	4,866.11	(221.56)	
10-24-14	12-16-15	5.000 ALIBABA GRP SHS ADR (baba)	484.99	419.49	(65 50)	
06-07-10	12-16-15	61.000 ANADARKO PETE CORP COM (apc)	2,792.94	2,925.99	133.05	
06-07-10	12-16-15	12.000 ANADARKO PETE CORP COM (apc)	549.43	575.61	26.18	
10-07-14	12-16-15	28 000 ANADARKO PETE CORP COM (apc)	2,725.36	1,343.08	(1,382.28)	
11-28-14	12-16-15	33 000 ANADARKO PETE CORP COM (apc)	2,636.22	1,582 91	(1,053.31)	
06-19-14	12-16-15	34.000 APOLLO RESIDENTIAL MTG INC COM (amtg)	578.34	418.53	(159.81)	
01-22-14	12-16-15	139.000 ASHAI KASEI CORP ADR (ahksy)	2,204 54	1,780.55	(423.99)	
03-28-13	12-16-15	16.000 ASHFORD HOSPITALITY TR COM SHS (aht)	199 68	105 28	(94.40)	
02-19-14	12-16-15	52 000 ASHFORD HOSPITALITY TR COM SHS (aht)	550.06	342.15	(207.91)	
12-12-14	12-16-15	10.000 BAIDU INC SPON ADR REP A (bidu)	2,299 21	1,986 86	(312.35)	
12-12-14	12-16-15	19.000 BANCO DE CHILE SPON ADR (bch)	1,270 76	1,121 54	(149.22)	
09-27-13	12-16-15	297.000 BANCO SANTANDER SA ADR (san)	2,321 71	1,512.76	(808.95)	
02-12-14	12-16-15	6.000 BANCO SANTANDER SA ADR (san)	39 12	30.56	(8.56)	
05-22-14	12-16-15	6.000 BANCO SANTANDER SA ADR (san)	55 20	30.56	(24.64)	
08-11-14	12-16-15	6.000 BANCO SANTANDER SA ADR (san)	56 00	30.56	(25.44)	
11-14-14	12-16-15	6.000 BANCO SANTANDER SA ADR (san)	49.19	30.56	(18.63)	
12-12-14	12-16-15	127.000 BANCO SANTANDER SA ADR (san)	1,013.32	646.88	(366.44)	
07-29-14	12-16-15	22.000 BASF SE SPONSORED ADR (basfy)	2,401.74	1,696.82	(704.92)	
09-10-14	12-16-15	31.000 CANADIAN NATL RY CO COM (cni)	2,265.70	1,707.14	(558.56)	
12-12-14	12-16-15	37.000 CANADIAN NATL RY CO COM (cni)	2,376.77	2,037.55	(339.22)	
01-12-10	12-16-15	29.000 CBL & ASSOC PPTYS INC COM (cbl)	294.63	367.13	72.50	
03-18-11	12-16-15	36.000 CBL & ASSOC PPTYS INC COM (cbl)	627.71	455 75	(171.96)	
11-03-10	12-16-15	49.800 CHEMOURS CO COM (cc)	320.04	286 99	(33.05)	
02-16-12	12-16-15	58.000 CHEMOURS CO COM (cc)	706 18	334.25	(371.93)	
11-29-13	12-16-15	24.200 CHEMOURS CO COM (cc)	360.92	139.46	(221.46)	
10-21-14	12-16-15	830.000 CREDIT SUISSE NASSAU BRH INVRS VIX STERM (xiv)	26,867.10	22,029.87	(4,837.23)	
12-15-14	12-16-15	505.000 CREDIT SUISSE NASSAU BRH INVRS VIX STERM (xiv)	15,660 00	13,403 71	(2,256.29)	
12-12-14	12-16-15	359 000 ELECTRICITE DE FRANCE ADR (ecrfy)	2,045 62	983.64	(1,061.98)	
05-05-14	12-16-15	64.000 EMBRAER S A SP ADR REP 4 COM (erj)	2,206 08	1,910 36	(295.72)	
10-27-14	12-16-15	30 000 EXELON CORP COM (exc)	1,057.17	783 58	(273.59)	
11-07-14	12-16-15	34.000 EXELON CORP COM (exc)	1,279 39	888.06	(391.33)	
01-28-14	12-16-15	2.000 FOUNDATION MEDICINE INC COM (fmi)	62 54	36 45	(26.09)	

06-09-14	12-16-15	24.000 GEO GROUP INC NEW (geo)	821.04	661.42	(159.62)
01-14-14	12-16-15	77.000 GRAN TIERRA ENERGY INC COM (gte)	534.58	160.92	(373.66)
11-05-14	12-16-15	82.000 HILTON WORLDWIDE HLDGS INC COM (hlt)	2,046.71	1,803.96	(242.75)
01-22-14	12-16-15	27.000 HITACHI LTD ADR 10 COM (hthy)	2,231.01	1,545.18	(685.83)
05-05-14	12-16-15	102.000 HOLLYSYS AUTOMATION TECHNOLOGI SHS (holi)	2,232.99	2,295.46	62.47
05-27-15	12-16-15	1,250.000 HOST HOTELS & RESORTS INC COM (hst)	25,257.38	19,777.38	(5,480.00)
07-31-15	12-16-15	360.000 HOST HOTELS & RESORTS INC COM (hst)	6,946.20	5,695.89	(1,250.31)
06-13-12	12-16-15	5,000.000 I D SYSTEMS INC COM (idsy)	21,705.00	18,957.15	(2,747.85)
10-08-13	12-16-15	5,000.000 I D SYSTEMS INC COM (idsy)	27,160.00	18,957.15	(8,202.85)
05-20-14	12-16-15	5,000.000 I D SYSTEMS INC COM (idsy)	20,255.00	18,957.15	(1,297.85)
12-12-14	12-16-15	51.000 IMPERIAL OIL LTD COM NEW (imo)	2,116.68	1,558.02	(558.66)
06-02-14	12-16-15	183.000 ISHARES TRANS AVG ETF (iyt)	26,697.87	25,101.61	(1,596.26)
12-15-14	12-16-15	186.000 ISHARES TRANS AVG ETF (iyt)	29,639.10	25,513.11	(4,125.99)
05-06-13	12-16-15	79.000 ITOCHU CORP ADR (itocy)	1,942.61	1,937.07	(5.54)
07-15-13	12-16-15	41.000 ITOCHU CORP ADR (itocy)	1,029.92	1,005.32	(24.60)
03-20-14	12-16-15	6.000 JAZZ PHARMACEUTICALS PLC SHS USD (jazz)	901.14	841.18	(59.96)
01-06-15	12-16-15	344.000 JPMORGAN CHASE & CO ALERIAN ML ETN (amj)	15,163.42	8,909.85	(6,253.57)
03-03-15	12-16-15	450.000 JPMORGAN CHASE & CO ALERIAN ML ETN (amj)	20,002.46	11,655.32	(8,347.14)
04-08-15	12-16-15	1,290.000 JPMORGAN CHASE & CO ALERIAN ML ETN (amj)	55,986.52	33,411.93	(22,574.59)
07-29-14	12-16-15	62.000 KASIKORNBANK PUB CO LTD ADR (kpcpy)	1,606.42	1,052.24	(554.18)
10-22-13	12-16-15	1,860.000 KAYNE ANDERSON MLP INVT CO COM (kyn)	67,291.64	25,521.71	(41,769.93)
10-03-14	12-16-15	81.000 KERING S A ADR (ppruy)	1,534.14	1,383.05	(151.09)
06-19-14	12-16-15	76.000 KOC HLDG ADR (kholy)	1,856.68	1,443.97	(412.71)
12-02-14	12-16-15	19.000 LAZARD LTD SHS A (laz)	961.43	870.56	(90.87)
09-10-14	12-16-15	139.000 LG DISPLAY CO LTD SPONS ADR REP (lpl)	2,282.50	1,444.88	(837.62)
12-12-14	12-16-15	147.000 LINDE AG SPONSORED ADR LE (lnegy)	2,725.38	2,102.80	(622.58)
05-06-13	12-16-15	88.000 LVMH MOET HENNESSY LOU VUITTON ADR (lvmy)	3,097.60	2,871.73	(225.87)
05-30-13	12-16-15	35.000 MACK CALI RLTY CORP COM (cli)	937.14	796.23	(140.91)
03-02-15	12-16-15	410.000 MYLAN N V SHS EURO (myl)	23,657.98	22,156.81	(1,501.17)
08-20-14	12-16-15	34.000 NABORS INDUSTRIES LTD SHS (nbr)	874.75	304.97	(569.78)
08-26-14	12-16-15	19.000 NETAPP INC COM (ntap)	790.02	547.75	(242.27)
11-22-13	12-16-15	37.000 NEW RESIDENTIAL INVT CORP COM NEW (nrz)	441.84	434.00	(7.84)
12-24-13	12-16-15	42.000 NEW RESIDENTIAL INVT CORP COM NEW (nrz)	587.15	492.65	(94.50)
06-19-14	12-16-15	193.000 NOMURA HLDGS INC SPONSORED ADR (nmr)	1,401.00	1,131.92	(269.08)
11-14-12	12-16-15	33.000 PAN AMERICAN SILVER CORP COM (paas)	614.63	222.41	(392.22)
12-30-14	12-16-15	9.000 PAN AMERICAN SILVER CORP COM (paas)	-	60.66	60.66
12-27-13	12-16-15	180.000 POLARIS INDS INC COM (pi)	25,829.37	17,116.78	(8,712.59)
03-08-13	12-16-15	28.000 PROSPECT CAPITAL CORPORATION COM (psec)	312.20	182.83	(129.37)
05-05-14	12-16-15	157.000 PT BK MANDIRI PERSERO TBK ADR (ppery)	1,347.06	990.65	(356.41)
05-05-14	12-16-15	77.000 PT BK RAKYAT ADR SHS B (bkrky)	1,334.41	1,247.37	(87.04)
05-24-13	12-16-15	800.000 QUANTA SVCS INC COM (pwr)	23,066.40	16,442.49	(6,623.91)
02-06-14	12-16-15	123.000 RAIT FINANCIAL TRUST COM NEW (ras)	1,036.67	333.63	(703.04)
05-24-13	12-16-15	610.000 REALTY INCOME CORP COM (o)	30,655.73	30,853.23	197.50
01-22-14	12-16-15	190.000 RICOH LTD ADR NEW (rcoy)	2,243.14	1,917.92	(325.22)
07-29-14	12-16-15	200.000 SANLAM LTD SPONSORED ADR (slldy)	2,373.60	1,384.97	(988.63)
02-06-14	12-16-15	23.000 SASOL LTD SPONSORED ADR (ssl)	1,111.14	581.88	(529.26)
01-06-15	12-16-15	662.000 SENIOR HSG PPTYS TR SH BEN INT (snh)	14,974.44	9,452.79	(5,521.65)
04-08-15	12-16-15	2,060.000 SENIOR HSG PPTYS TR SH BEN INT (snh)	45,082.28	29,415.02	(15,667.26)
05-05-14	12-16-15	135.000 SODEXO SPONSORED ADR (sdxy)	2,926.53	2,667.55	(258.98)
09-10-14	12-16-15	49.000 SOFTBANK CORP ADR (stbby)	1,849.75	1,234.77	(614.98)

12-12-14	12-16-15	40 000 SOFTBANK CORP ADR (sftby)	1,234.40	1,007.98	(226.42)
05-06-13	12-16-15	87.000 SWEDBANK A B SPD ADR (swdby)	2,153.25	1,904.04	(249.21)
12-12-14	12-16-15	62.000 SWEDBANK A B SPD ADR (swdby)	1,592.49	1,356.90	(235.59)
10-13-14	12-16-15	11.000 TAUBMAN CTRS INC COM (tco)	815.25	818.38	3.13
07-29-14	12-16-15	152 000 TENAGA NASIONAL BERHAD SPONSORED ADR (tnaby)	2,400.08	1,827.00	(573.08)
03-18-14	12-16-15	7,728.890 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	204,583.72	196,391.09	(8,192.63)
07-16-14	12-16-15	11,242 697 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	313,783.67	285,676.93	(28,106.74)
12-30-14	12-16-15	239 138 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	6,260.62	6,076.50	(184.12)
12-30-14	12-16-15	102.177 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	2,674.99	2,596.32	(78.67)
12-30-14	12-16-15	373 200 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	9,770.37	9,483.01	(287.36)
01-23-15	12-16-15	458 015 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,638.16	(361.84)
02-06-15	12-16-15	453 343 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,519.45	(480.55)
02-20-15	12-16-15	450 113 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,437.37	(562.63)
03-06-15	12-16-15	447.928 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,381.85	(618.15)
03-20-15	12-16-15	441.989 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,230.94	(769.06)
04-06-15	12-16-15	441 014 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,206.17	(793.83)
04-17-15	12-16-15	436.205 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,083.97	(916.03)
05-01-15	12-16-15	437.477 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,116.29	(883.71)
05-15-15	12-16-15	436 364 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,088.01	(911.99)
05-29-15	12-16-15	440 044 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	12,000.00	11,181.52	(818.48)
07-24-15	12-16-15	1,498.127 TWEEDY BROWNE FD INC GLOBAL VALUE (tbgvx)	40,000.00	38,067.40	(1,932.60)
08-18-11	12-16-15	560.000 UIL HLDG CORP COM (uil)	-	5,880.00	5,880.00
09-22-11	12-16-15	280.000 UIL HLDG CORP COM (uil)	-	2,940.00	2,940.00
04-10-14	12-16-15	380.000 UIL HLDG CORP COM (uil)	-	3,990.00	3,990.00
05-06-13	12-16-15	42.000 UNITED OVERSEAS BK LTD SPONSORED ADR (uovey)	1,478.75	1,128.41	(350.34)
12-19-14	12-16-15	10.000 VANGUARD INDEX FDS SM CP VAL ETF (vbr)	1,066.60	995.48	(71.12)
12-19-14	12-16-15	9.000 VANGUARD INDEX FDS SML CP GRW ETF (vbk)	1,142.57	1,098.24	(44.33)
12-19-14	12-16-15	215.000 VANGUARD INDEX FDS VALUE ETF (vtv)	18,376.03	17,714.68	(661.35)
07-03-13	12-16-15	9.000 WESTERN DIGITAL CORP COM (wdc)	572.91	547.19	(25.72)
11-07-13	12-16-15	3.000 WESTERN DIGITAL CORP COM (wdc)	210.00	182.40	(27.60)
02-05-14	12-16-15	18.000 WESTERN DIGITAL CORP COM (wdc)	1,477.74	1,094.37	(383.37)
07-10-14	12-16-15	10.000 WESTERN DIGITAL CORP COM (wdc)	958.54	607.99	(350.55)
07-17-14	12-16-15	7.000 WILLIAMS SONOMA INC COM (wsm)	485.59	428.53	(57.06)
09-19-14	12-16-15	14.000 WILLIAMS SONOMA INC COM (wsm)	953.26	857.06	(96.20)
12-30-14	12-18-15	2.280 ASHFORD HOSPITALITY PRIME INC COM (ahp)	-	33.37	33.37
07-27-15	12-18-15	2.720 ASHFORD HOSPITALITY PRIME INC COM (ahp)	40.94	39.82	(1.12)
12-15-15	12-18-15	0.626 GRAMERCY PPTY TR COM (gpt)	4.61	4.85	0.24
12-15-15	12-18-15	0.299 RMR GROUP INC CL A (rmr)	3.72	4.31	0.59
12-15-15	12-18-15	0.365 RMR GROUP INC CL A (rmr)	4.55	5.26	0.71
12-15-15	12-18-15	0.214 RMR GROUP INC CL A (rmr)	2.67	3.09	0.42
02-26-10	12-23-15	20.000 UNION PAC CORP COM (unp)	677.00	1,574.89	897.89
05-06-10	12-23-15	76.000 UNION PAC CORP COM (unp)	2,717.20	5,984.58	3,267.38
05-21-12	12-23-15	24.000 UNION PAC CORP COM (unp)	1,317.83	1,889.87	572.04
03-01-13	12-23-15	160.000 UNION PAC CORP COM (unp)	10,939.59	12,599.11	1,659.52
01-14-14	12-23-15	160.000 UNION PAC CORP COM (unp)	13,505.65	12,599.11	(906.54)
11-04-10	12-28-15	3.650 FNMA PASS-THRU ARM MN SRV 30 (31411x5d3) 5.908% Due 05-01-	3.61	3.65	0.04
11-04-10	12-28-15	58.740 FNMA PASS-THRU INT 15 YEAR (31412pey3) 4.000% Due 04-01-24	59.82	58.74	(1.08)
11-04-10	12-28-15	36.790 FNMA PASS-THRU INT 15 YEAR (31410g7c1) 5.000% Due 04-01-23	38.16	36.79	(1.37)
11-04-10	12-28-15	30.640 FNMA PASS-THRU INT 15 YEAR (31414crw0) 4.500% Due 03-01-23	31.54	30.64	(0.90)
11-04-10	12-28-15	42.900 FNMA PASS-THRU INT 15 YEAR (31410fyk5) 5.000% Due 03-01-21	42.91	42.90	(0.01)

11-04-10	12-28-15	16.290 FNMA PASS-THRU INT 15 YEAR (31415rvf8) 5.000% Due 07-01-23	17.21	16.29	(0.92)
11-04-10	12-28-15	48.050 FNMA PASS-THRU INT 15 YEAR (31416rrq8) 4.500% Due 07-01-24	49.96	48.05	(1.91)
11-04-10	12-28-15	100.960 FNMA PASS-THRU INT 15 YEAR (31417kvn4) 4.000% Due 09-01-24	102.47	100.96	(1.51)
11-04-10	12-28-15	53.520 FNMA PASS-THRU INT 15 YEAR (31417vrs4) 4.000% Due 01-01-25	54.54	53.52	(1.02)
11-04-10	12-28-15	121.710 FNMA PASS-THRU LNG 30 YEAR (31418tjs7) 4.500% Due 05-01-40	123.01	121.71	(1.30)
11-04-10	12-28-15	83.280 FNMA PASS-THRU LNG 30 YEAR (31416skb6) 4.500% Due 06-01-39	81.71	83.28	1.57
11-04-10	12-28-15	26.020 FNMA PASS-THRU LNG 30 YEAR (31410f2l8) 4.500% Due 01-01-36	26.08	26.02	(0.06)
11-04-10	12-28-15	36.230 FNMA PASS-THRU LNG 30 YEAR (31410grk1) 6.500% Due 10-01-37	39.86	36.23	(3.63)
11-04-10	12-28-15	273.940 FNMA PASS-THRU LNG 30 YEAR (31410gty9) 6.000% Due 12-01-37	283.50	273.94	(9.56)
11-04-10	12-28-15	73.180 FNMA PASS-THRU LNG 30 YEAR (31403dwh8) 6.500% Due 10-01-36	80.09	73.18	(6.91)
11-04-10	12-28-15	376.150 FNMA PASS-THRU LNG 30 YEAR (31414hkv8) 5.500% Due 02-01-38	376.44	376.15	(0.29)
11-04-10	12-28-15	36.880 FNMA PASS-THRU LNG 30 YEAR (31410kmr2) 6.000% Due 06-01-38	36.87	36.88	0.01
11-04-10	12-28-15	156.790 FNMA PASS-THRU LNG 30 YEAR (31412pg96) 4.500% Due 04-01-39	157.87	156.79	(1.08)
11-04-10	12-28-15	26.740 FNMA PASS-THRU LNG 30 YEAR (31414cgl6) 5.500% Due 03-01-38	26.68	26.74	0.06
Adjustment				558.94	558.94

TOTAL GAINS
TOTAL LOSSES

3,710,489.55 3,877,186.24 166,696.69

Recipient Name	Grant Amt	Purpose
Blessed Mother Youth Group 601 E. 23rd Street Owensboro, KY 42303 Attention: Christina Bernard Tax ID # 53-0196617	2,500.00	World Youth Day Program
Carenet Pregnancy Center of Owensboro 922 Triplett Street Owensboro, KY. 42303 Attention: Donna Flashpoeler Tax ID# 20-073619	10,000.00	Application, Classes, Ads
Carmel Home -Carmelite Sisters DCJ 2501 Old Hartford Rd. Owensboro, KY. 42303 Attention: Sister M. Francis Teresa, DCJ Tax ID # 61-0487564	10,000.00	Capital Building Project
Casting A Net 50 Brooks School House Road Spur Calhoun, KY 42327 Attention: Ryan Thompson Tax ID #46-2373489	3,000.00	Designing Building Water Pumps
Catholic Men's Conference of Western KY PO Box 727 Owensboro, KY. 42302-0727 Attn: Randy Clemens Tax ID # 45-2583711	3,000.00	Mens Conferences
Chaplin Ministry (Hospital) for Diocese of Owensboro 610 Locust St Owensboro, KY. 42301 Attention: Fr. Richard Cash Tax ID # 53-0196617 (US Catholic Conf. of Bishops)	10,000.00	Education Materials
Cliff Hagan Boys & Girls Club, Inc. 3415 Buckland Square Owensboro, KY. 42301 Tax ID # 61-0663746	79,000.00	Operating Expenses Wightman Unit Mike Horn Unit
Community Dental Clinic 2315 Mayfair Dr Owensboro, KY. 42301 Attention: Brandon Taylor, DMD Tax ID # 26-2343126	30,000.00	Purchase Dental Chairs
CRU-Campus Crusade for Christ, Inc. P.O. Box 628222	5,000.00	Mission Trip Donation Students

Orlando, Florida 32862-822
Attention: Ben Grames, Don. Services
Tax ID # 95-6006173

Daviess Co Public Schools Foundation
1622 Southeastern Pkwy
Owensboro, KY. 42303
Attention: Wendy Morgan, RN
Tax ID # 61-1346930

Diocese of Owensboro-Youth Ministry
610 Locust St.
Owensboro, KY. 42301
Attention: Melinda Prunity
Tax ID # 53-0196617 (US Catholic Conf. of Bishops)

Diocese of Owensboro-Gospel Of Life
610 Locust St.
Owensboro, KY. 42301
Attention: Richard Murphy
Tax ID # 53-0196617 (US Catholic Conf. of Bishops)

Diocese of Owensboro Jail Ministry
610 Locust St.
Owensboro, KY. 42301
Attention: Fr. Ray Clark
Tax ID# 53-0196617

Dream Riders of Kentucky, Inc.
P.O. Box 172
Philpot, KY. 42366
Attention: Suzy Higdon
Tax ID# 01-0802025

Eden Foundation of Ky, Inc.
105 East 20th Street
Owensboro, KY. 42303
Attention: Fr. John Meredith
Tax ID# 47-3475213

Exponent Philanthropy
1720 N Street, NW
Washington, DC 20036
Tax ID# 65-0617866

Fathers Of Mercy
806 Shaker Museum Rd.
Auburn, KY 42206

6,000.00 Ed Materials/Conferences
Supplies

5,000.00 Dioceses Conference for
Youth

11,000.00 Bus Trip for Students to
Washington

500.00 Ed Materials

2,500.00 Fan Equipment

5,000.00 Operating Expenses

550.00 small foundation assoc

5,500.00 Mission Trips / Students

Attention: Fr. Ken Geraci
Tax ID# 14-1414738

Fellowship Of Christian Athletes
3000 Frederica St.
Owensboro, KY. 42301
Attention: Rusty Tichenor
Tax ID # 44-0610626

4,000.00 Ed Materials/Devotionals

Franciscan Univ Steubenville
1235 University Boulevard
Steubenville, Ohio 43952-1763
Tax ID# 34-0714818

10,000.00 Scholarships/Fin Aid

Green River Area Down Syndrome Assoc
P.O. Box 2031
Owensboro, KY. 42302
Attention: Carla Renfrow
Tax ID# 61-1312541

5,500.00 Ed Programing

International Bluegrass Music Museum
207 East Second Street
Owensboro, KY 42303
Attention: Chris Joslin
Tax ID# 61-1229037

20,000.00 Bluegrass in Schools/
Romp

Imagination Library
c/o Audubon Area Services
1800 West Fourth Street
Owensboro, KY. 42301
Attention: Amanda Payne
Tax ID# 23-7364935

1,000.00 Books for Newborns-5 y/o

Marian Shrine/Youth 2000
2502 Fairview Dr.
Owensboro, KY. 42303
Attention: Lisa Bivins
Tax ID # 53-0196617 (US Catholic Conf. of Bishops)

5,500.00 Youth Programming

Mary Carrico School
9546 Highway 144
Philpot, KY. 42366
Attention: Martha Warren
Tax ID # 61-0967217

1,500.00 Technology Update

Maximilian Montessori Academy
1401 B Spring Bank Dr.
Owensboro, KY. 42303
Attention: Amy Kemper
Tax ID # 26-2559147

14,700.00 Tuition Assistance/Books

Mentor Kids Kentucky 2815 Veach Road Owensboro, KY. 42303 Attention: Matt Woodfall Tax ID # 61-1222299	5,000.00	Programming
New Life Church 400 Crabtree Avenue Owensboro, KY. 42301 Attention: Todd Camp Tax ID#61-0549873	17,500.00	Construction for classroom for adult GED classes
Owensboro Area Shelter, Information & Services, Inc. (P.O. Box 315 Owensboro, KY. 42302 Attention: Jill Faulkner Tax ID# 61-0995748	7,500.00	Security Update
Owensboro Catholic Consolidated Schools 1524 West Parrish Avenue (School Health Program) Owensboro, KY. 42301 Attention: Sherry Krampee, RN, BSN Tax ID # 53-0196617	2,000.00	Health Supplies- Ed Materials
Owensboro Health Foundation, Inc. P O. Box 22505 Owensboro, KY. 42302 Attention: Pat Sercey Tax ID# 61-1251763	27,500.00	LifeSprings Programming
Owensboro Museum of Fine Arts 901 Frederica St. Owensboro, KY. 42301 Attention: Mary Bryan Hood Tax ID# 31-0896672	20,000.00	ArtLand
Pleasant Valley Community Church 800 Pleasant Valley Rd. Owensboro, KY. 42303 Attention: Jamus Edwards Tax ID # 31-1571467	45,000.00	Education Programmin Youth Projects
Puzzle Pieces, Inc. 1512 Frederica Street Owensboro, KY. 42301 Attention: Amanda Owen Tax ID# 45-3042804	16,500.00	Building & Programming
Right to Life of Owensboro Ed Program 1115 Tamarack Rd. Suite 200 Owensboro, KY. 42301	5,000.00	Educational Programming

Attention: Robin Beatty
Tax ID# 30-0007710

River Park Center
101 Daviess Street
Owensboro, KY. 42301
Attention: Faith Halley
Tax ID# 61-1147328

St. Alphonsus Catholic Church
7925 Highway 56
Owensboro, KY. 42301
Attention: Susan O'Bryan
Tax ID# 53-0196617

St. Benedict's Shelter
1001 West 7th Street
Owensboro, KY. 42301
Attention: Harry Pedigo
Tax ID# 47-4852450

St. Bernard Preparatory School, Inc.
1600 St. Bernard Drive SE
Cullman, AL 35055
Attention: Fr. Marcus J. Voss, OSB
Tax ID# 53-0196617

St Mary of the Woods Catholic School
10521 Franklin Street
Whitesville, KY. 42378
Attention: Sr. Suzanne Sims
Tax ID # 53-0196617

St. Stephen Cathedral Preschool
610 Locust Street
Owensboro, KY 42301-2130
Attention: Pam Weafer
Tax ID # 53-0196617

Theatre Workshop Of Owensboro
P.O. Box 644
Owensboro, KY. 42302-0644
Attention: Todd Reynolds
Tax ID#61-0968600

The Family "Y"
900 Kentucky Parkway
Owensboro, KY. 42301
Attention: Isaac Coffey
Tax ID# 61-0561344

2,500.00 Scholarships for Children
Programs

5,000.00 Technology Equipment

4,500.00 Operating Expenses

5,000.00 Security Equipment

5,000.00 Tuition Suppliment

3,000.00 Playground Renovation

35,000.00 Renovation Projects

2,500.00 Scholarship/Fin Assistance

Trinity High School
10510 Main Cross Street
Whitesville, KY. 42378
Attn: Ronald Williams
Tax ID# 53-0196617

10,000.00 Tuition Assistance

Ursuline Sisters of Mount St. Joseph
8001 Cummings Road
Maple Mount, KY. 42356-9999
Attention: Sr. Amelia Stenger, OSU
Tax ID# 53-0196617

7,500.00 Tech Update-
Mission Support

Kentucky Wesleyan College
3000 Frederica Street
Owensboro, KY. 42301
Tax ID # 61-0466713

100,000.00 General Fund

Total Grant Dollars for 2015

576,750.00

Michael E Horn Family Foundation, Inc. Scholarships for 2015

Name	SS#	Address	Amount		College
			Jan-15	Jul-15	
Derek Austin	xxx-xx-8210	10709 US Hwy 431 Utica, KY 42376	1,000.00	1,000.00	Brescia University
Daniel Best	xxx-xx-8237	3306 Placid Pl Owensboro, KY 42303	1,000.00	1,000.00	Murray State University
Phillip Blair	xxx-xx-1760	2200 Locust St Owensboro, KY 42301	1,000.00	1,000.00	University of Kentucky
Hannah Bland	xxx-xx-6618	PO Box 71 Whitesville, KY 42378	0	1,000.00	Brescia University
Seth Bland	xxx-xx-1794	9954 State Rt. 764 Whitesville, KY 42378	1,000.00	1,000.00	Western KY University
Emily Castlen	xxx-xx-4356	2573 Wrights Landing Rd Owensboro, KY 42303	1,000.00	2,000.00	Western KY University
Meagan Cook	xxx-xx-3616	4519 Honeysuckle Ln Owensboro, KY 42303	1,000.00	1,000.00	Kentucky Wesleyan College
Evan Joseph Ehrenheim	xxx-xx-1082	4427 Taylor Drive Owensboro, KY 42303	1,000.00	1,000.00	Southern Illinois University
Marissa Elder	xxx-xx-1217	2428 Hayden Bridge Rd. Owensboro, KY. 42301	-	1,000.00	Western KY University
Catherine Marie Gerteisen	xxx-xx-7507	7800 Knottsville Mt-Zion Rd Philpot, KY. 42366	1,000.00	-	Eastern Ky University
Alexandria Girten	xxx-xx-1732	2017 Center Street Owensboro, KY 42301	-	1,000.00	Kentucky Wesleyan College
Cole S Hamilton	xxx-xx-8513	3649 Hayden Rd, Owensboro, KY. 42303	1,000.00	1,000.00	Owensboro Community & Technical College
Chanelle Hanger	xxx-xx-9694	3312 Camanche Pl Owensboro, KY 42301	-	1,000.00	Kentucky Wesleyan College
Taryn Lewis	xxx-xx-8666	2419 Reigh Count Drive Owensboro, KY. 42301	1,000.00	1,000.00	Kentucky Wesleyan College
Alfred Mattingly	xxx-xx-1656	4387 Ireland Dr. Owensboro, KY 42303	1,000.00	1,000.00	Asbury University
Georgia McMaster	xxx-xx-8316	7173 St Road 56 Owensboro, KY 42301	0.00	1,000.00	Western KY University
Emily McNeil	xxx-xx-8830	116 Santa Maria Drive Owensboro, KY 42301	1,000.00	1,000.00	Kentucky Wesleyan College
Erin McNeil	xxx-xx-8831	116 Santa Maria Drive Owensboro, KY 42301	1,000.00	2,000.00	Western KY University
Morgan Miller	xxx-xx-2556	521 Stockton Dr Owensboro, KY 42303	1,000.00	1,000.00	Murray State University
Isaac O'Bryan	xxx-xx-1589	4075 Pine Lake Ct Owensboro, KY 42303	1,000.00	1,000.00	Miami of Ohio
Katelyn Orth	xxx-xx-4391	201 E. 24th St. Owensboro, KY 42301	1,000.00	1,000.00	University of Kentucky
Allison Payne	xxx-xx-3519	2304 Woodland Dr Owensboro, KY 42301	1,000.00	1,000.00	Western KY University
Jordan Roberts	xxx-xx-1678	2239 Becklynn Dr. Owensboro, Ky 42303	1,000.00	-	Kentucky Wesleyan College
Sean Allen Southard	xxx-xx-1776	1534 Hickory Lane Owensboro, KY. 42303	1,000.00	-	University of Louisville
Madison Stallings	xxx-xx-1860	2775 South Hampton Rd Owensboro, KY 42303	0.00	1,000.00	Murray State University
Amie Stevens	xxx-xx-6532	3917 E 4th St Owensboro, KY 42303	4,000.00	4,000.00	Franciscan Univ of Steubenville
Kalie Winkler	xxx-xx-3543	10509 Main Cross Street Whitesville, KY 42378	1,000.00	1,000.00	Lindsey Wilson College
Samantha Wright	xxx-xx-8867	12200 Floral Rd , Hawesville, KY. 42348	1,000.00	1,000.00	Murray State University

25,000.00 30,000.00

TOTAL SCHOLARSHIPS PAID IN 2015

55,000.00