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## Return of Private Foundation

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

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Information about Form 990-PF and its separate instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf)

2015

Open to Public Inspection

For calendar year 2015 or tax year beginning

, and ending

|                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                                                  |                                                                                                                  |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------------------------|-----------------------------------------|-----------------------------------------|--------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Name of foundation<br><b>SEGAL FAMILY FOUNDATION INC.</b>                                                                                                                                                                                                                                                                                                                                                        |                                                                                                                                                  | A Employer identification number<br><b>56-2446941</b>                                                            |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| Number and street (or P.O. box number if mail is not delivered to street address)<br><b>776 MOUNTAIN BLVD, STE 202</b>                                                                                                                                                                                                                                                                                           | Room/suite                                                                                                                                       | B Telephone number<br><b>908-279-7881</b>                                                                        |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| City or town, state or province, country, and ZIP or foreign postal code<br><b>WATCHUNG, NJ 07069</b>                                                                                                                                                                                                                                                                                                            |                                                                                                                                                  | C If exemption application is pending, check here <input type="checkbox"/>                                       |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| G Check all that apply: <table border="0"> <tr> <td><input type="checkbox"/> Initial return</td> <td><input type="checkbox"/> Initial return of a former public charity</td> </tr> <tr> <td><input type="checkbox"/> Final return</td> <td><input type="checkbox"/> Amended return</td> </tr> <tr> <td><input type="checkbox"/> Address change</td> <td><input type="checkbox"/> Name change</td> </tr> </table> |                                                                                                                                                  | <input type="checkbox"/> Initial return                                                                          | <input type="checkbox"/> Initial return of a former public charity | <input type="checkbox"/> Final return | <input type="checkbox"/> Amended return | <input type="checkbox"/> Address change | <input type="checkbox"/> Name change | D 1 Foreign organizations, check here <input type="checkbox"/><br>2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> |
| <input type="checkbox"/> Initial return                                                                                                                                                                                                                                                                                                                                                                          | <input type="checkbox"/> Initial return of a former public charity                                                                               |                                                                                                                  |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| <input type="checkbox"/> Final return                                                                                                                                                                                                                                                                                                                                                                            | <input type="checkbox"/> Amended return                                                                                                          |                                                                                                                  |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| <input type="checkbox"/> Address change                                                                                                                                                                                                                                                                                                                                                                          | <input type="checkbox"/> Name change                                                                                                             |                                                                                                                  |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation<br><input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation                                                                                                                                                                |                                                                                                                                                  | E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>    |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |
| I Fair market value of all assets at end of year (from Part II, col (c), line 16)<br><b>\$ 132,774,400.</b>                                                                                                                                                                                                                                                                                                      | J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual<br><input type="checkbox"/> Other (specify) _____ | F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/> |                                                                    |                                       |                                         |                                         |                                      |                                                                                                                                                                            |

| Part I Analysis of Revenue and Expenses<br>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a)) |  | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|----------------------------------------------------------------------------------------------------------------------------------------------------|--|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| 1 Contributions, gifts, grants, etc., received                                                                                                     |  | 0.                                 |                           | N/A                     |                                                             |
| 2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B                                                     |  |                                    |                           |                         |                                                             |
| 3 Interest on savings and temporary cash investments                                                                                               |  |                                    |                           |                         |                                                             |
| 4 Dividends and interest from securities                                                                                                           |  | 980,781.                           | 980,781.                  |                         | STATEMENT 1                                                 |
| 5a Gross rents                                                                                                                                     |  | 7,012,449.                         | 7,012,449.                |                         | STATEMENT 2                                                 |
| b Net rental income or (loss) <b>2,865,952.</b>                                                                                                    |  |                                    |                           |                         | STATEMENT 3                                                 |
| 6a Net gain or (loss) from sale of assets not on line 10                                                                                           |  | 4,640,935.                         |                           |                         |                                                             |
| b Gross sales price for all assets on line 6a <b>51,821,145.</b>                                                                                   |  |                                    |                           |                         |                                                             |
| 7 Capital gain net income (from Part IV, line 2)                                                                                                   |  |                                    | 4,640,935.                |                         |                                                             |
| 8 Net short-term capital gain                                                                                                                      |  |                                    |                           |                         |                                                             |
| 9 Income modifications                                                                                                                             |  |                                    |                           |                         |                                                             |
| 10a Gross sales less returns and allowances                                                                                                        |  |                                    |                           |                         |                                                             |
| b Less Cost of goods sold                                                                                                                          |  |                                    |                           |                         |                                                             |
| c Gross profit or (loss)                                                                                                                           |  |                                    |                           |                         |                                                             |
| 11 Other income                                                                                                                                    |  | 949,651.                           | 391,123.                  |                         | STATEMENT 4                                                 |
| 12 Total Add lines 1 through 11                                                                                                                    |  | 13,583,816.                        | 13,025,288.               |                         |                                                             |
| 13 Compensation of officers, directors, trustees, etc                                                                                              |  | 120,000.                           | 12,000.                   |                         | 108,000.                                                    |
| 14 Other employee salaries and wages                                                                                                               |  | 487,723.                           | 0.                        |                         | 487,723.                                                    |
| 15 Pension plans, employee benefits                                                                                                                |  | 67,774.                            | 0.                        |                         | 67,774.                                                     |
| 16a Legal fees                                                                                                                                     |  |                                    |                           |                         |                                                             |
| b Accounting fees                                                                                                                                  |  | 21,700.                            | 0.                        |                         | 21,700.                                                     |
| c Other professional fees                                                                                                                          |  | 180,955.                           | 0.                        |                         | 180,955.                                                    |
| 17 Interest                                                                                                                                        |  | 412,492.                           | 412,492.                  |                         | 0.                                                          |
| 18 Taxes                                                                                                                                           |  | 1,012,240.                         | 760,730.                  |                         | 62,485.                                                     |
| 19 Depreciation and depletion                                                                                                                      |  | 2,631,187.                         | 2,631,187.                |                         |                                                             |
| 20 Occupancy                                                                                                                                       |  | 49,500.                            | 0.                        |                         | 49,500.                                                     |
| 21 Travel, conferences, and meetings                                                                                                               |  | 326,477.                           | 0.                        |                         | 326,477.                                                    |
| 22 Printing and publications                                                                                                                       |  |                                    |                           |                         |                                                             |
| 23 Other expenses                                                                                                                                  |  | 1,184,537.                         | 658,295.                  |                         | 327,233.                                                    |
| 24 Total operating and administrative expenses. Add lines 13 through 23                                                                            |  | 6,494,585.                         | 4,474,704.                |                         | 1,631,847.                                                  |
| 25 Contributions, gifts, grants paid                                                                                                               |  | 9,675,045.                         |                           |                         | 9,675,045.                                                  |
| 26 Total expenses and disbursements Add lines 24 and 25                                                                                            |  | 16,169,630.                        | 4,474,704.                |                         | 11,306,892.                                                 |
| 27 Subtract line 26 from line 12:                                                                                                                  |  |                                    |                           |                         |                                                             |
| a Excess of revenue over expenses and disbursements                                                                                                |  | <2,585,814.>                       |                           |                         |                                                             |
| b Net investment income (if negative, enter -0-)                                                                                                   |  |                                    | 8,550,584.                |                         |                                                             |
| c Adjusted net income (if negative, enter -0-)                                                                                                     |  |                                    |                           | N/A                     |                                                             |

**Part II Balance Sheets**

Attached schedules and amounts in the description column should be for end-of-year amounts only

|                                                                                                         |                                                                                                  | Beginning of year                                                   | End of year    |                       |  |
|---------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------|-----------------------|--|
|                                                                                                         |                                                                                                  | (a) Book Value                                                      | (b) Book Value | (c) Fair Market Value |  |
| <b>Assets</b>                                                                                           | 1 Cash - non-interest-bearing                                                                    | 700,833.                                                            | 1,960,679.     | 1,960,679.            |  |
|                                                                                                         | 2 Savings and temporary cash investments                                                         |                                                                     |                |                       |  |
|                                                                                                         | 3 Accounts receivable ▶ 6,911.                                                                   |                                                                     |                |                       |  |
|                                                                                                         | Less: allowance for doubtful accounts ▶                                                          | 63,943.                                                             | 6,911.         | 6,911.                |  |
|                                                                                                         | 4 Pledges receivable ▶                                                                           |                                                                     |                |                       |  |
|                                                                                                         | Less: allowance for doubtful accounts ▶                                                          |                                                                     |                |                       |  |
|                                                                                                         | 5 Grants receivable                                                                              |                                                                     |                |                       |  |
|                                                                                                         | 6 Receivables due from officers, directors, trustees, and other disqualified persons             |                                                                     |                |                       |  |
|                                                                                                         | 7 Other notes and loans receivable ▶ 3,838,701.                                                  |                                                                     |                |                       |  |
|                                                                                                         | Less: allowance for doubtful accounts ▶ 0.                                                       | 582,733.                                                            | 3,838,701.     | 3,838,701.            |  |
|                                                                                                         | 8 Inventories for sale or use                                                                    |                                                                     |                |                       |  |
|                                                                                                         | 9 Prepaid expenses and deferred charges                                                          | 156,915.                                                            | 343,464.       | 343,464.              |  |
|                                                                                                         | 10a Investments - U.S. and state government obligations                                          |                                                                     |                |                       |  |
|                                                                                                         | b Investments - corporate stock STMT 10                                                          | 56,825,922.                                                         | 46,133,355.    | 51,195,456.           |  |
|                                                                                                         | c Investments - corporate bonds                                                                  |                                                                     |                |                       |  |
|                                                                                                         | <b>Liabilities</b>                                                                               | 11 Investments - land, buildings, and equipment basis ▶             |                |                       |  |
| Less: accumulated depreciation ▶                                                                        |                                                                                                  |                                                                     |                |                       |  |
| 12 Investments - mortgage loans                                                                         |                                                                                                  |                                                                     |                |                       |  |
| 13 Investments - other STMT 11                                                                          |                                                                                                  | 8,136,821.                                                          | 9,323,353.     | 9,296,353.            |  |
| 14 Land, buildings, and equipment: basis ▶ 64,000,339.                                                  |                                                                                                  |                                                                     |                |                       |  |
| Less: accumulated depreciation ▶ 6,473,476.                                                             |                                                                                                  | 46,715,145.                                                         | 57,526,863.    | 65,652,750.           |  |
| 15 Other assets (describe ▶ STATEMENT 12)                                                               |                                                                                                  | 328,932.                                                            | 480,086.       | 480,086.              |  |
| 16 <b>Total assets</b> (to be completed by all filers - see the instructions. Also, see page 1, item I) |                                                                                                  | 113,511,244.                                                        | 119,613,412.   | 132,774,400.          |  |
| 17 Accounts payable and accrued expenses                                                                |                                                                                                  | 288,847.                                                            | 307,633.       |                       |  |
| 18 Grants payable                                                                                       |                                                                                                  |                                                                     |                |                       |  |
| <b>Net Assets or Fund Balances</b>                                                                      | 19 Deferred revenue                                                                              |                                                                     | 435,750.       |                       |  |
|                                                                                                         | 20 Loans from officers, directors, trustees, and other disqualified persons                      |                                                                     |                |                       |  |
|                                                                                                         | 21 Mortgages and other notes payable                                                             | 9,242,920.                                                          | 17,261,489.    |                       |  |
|                                                                                                         | 22 Other liabilities (describe ▶ SECURITY DEPOSITS)                                              | 221,125.                                                            | 278,287.       |                       |  |
|                                                                                                         | 23 <b>Total liabilities</b> (add lines 17 through 22)                                            | 9,752,892.                                                          | 18,283,159.    |                       |  |
| <b>Foundations that follow SFAS 117, check here</b> ▶ <input type="checkbox"/>                          | 24 Unrestricted                                                                                  |                                                                     |                |                       |  |
|                                                                                                         | 25 Temporarily restricted                                                                        |                                                                     |                |                       |  |
|                                                                                                         | 26 Permanently restricted                                                                        |                                                                     |                |                       |  |
|                                                                                                         | <b>Foundations that do not follow SFAS 117, check here</b> ▶ <input checked="" type="checkbox"/> | 27 Capital stock, trust principal, or current funds                 | 0.             | 0.                    |  |
|                                                                                                         |                                                                                                  | 28 Paid-in or capital surplus, or land, bldg., and equipment fund   | 0.             | 0.                    |  |
|                                                                                                         |                                                                                                  | 29 Retained earnings, accumulated income, endowment, or other funds | 103,758,352.   | 101,330,253.          |  |
|                                                                                                         |                                                                                                  | 30 <b>Total net assets or fund balances</b>                         | 103,758,352.   | 101,330,253.          |  |
| 31 <b>Total liabilities and net assets/fund balances</b>                                                | 113,511,244.                                                                                     | 119,613,412.                                                        |                |                       |  |

**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<br>(must agree with end-of-year figure reported on prior year's return) | 1 | 103,758,352. |
| 2 Enter amount from Part I, line 27a                                                                                                                            | 2 | <2,585,814.> |
| 3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9                                                                                            | 3 | 157,715.     |
| 4 Add lines 1, 2, and 3                                                                                                                                         | 4 | 101,330,253. |
| 5 Decreases not included in line 2 (itemize) ▶                                                                                                                  | 5 | 0.           |
| 6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30                                                         | 6 | 101,330,253. |

**Part IV Capital Gains and Losses for Tax on Investment Income****SEE ATTACHED STATEMENTS**

| (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<br>P - Purchase<br>D - Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|------------------------------------------------------------------------------------------------------------------------------------|--|--------------------------------------------------|--------------------------------------|----------------------------------|
| <b>1a</b>                                                                                                                          |  |                                                  |                                      |                                  |
| <b>b</b>                                                                                                                           |  |                                                  |                                      |                                  |
| <b>c</b>                                                                                                                           |  |                                                  |                                      |                                  |
| <b>d</b>                                                                                                                           |  |                                                  |                                      |                                  |
| <b>e</b>                                                                                                                           |  |                                                  |                                      |                                  |

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| <b>a</b>              |                                            |                                                 |                                              |
| <b>b</b>              |                                            |                                                 |                                              |
| <b>c</b>              |                                            |                                                 |                                              |
| <b>d</b>              |                                            |                                                 |                                              |
| <b>e</b> 51,821,145.  |                                            | 48,988,301.                                     | 4,640,935.                                   |

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

| (i) F.M.V. as of 12/31/69 | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any | (l) Gains (Col. (h) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |
|---------------------------|--------------------------------------|-------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <b>a</b>                  |                                      |                                                 |                                                                                                 |
| <b>b</b>                  |                                      |                                                 |                                                                                                 |
| <b>c</b>                  |                                      |                                                 |                                                                                                 |
| <b>d</b>                  |                                      |                                                 |                                                                                                 |
| <b>e</b>                  |                                      |                                                 | 4,640,935.                                                                                      |

|                                                                                                                                                                                          |  |          |            |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|----------|------------|
| <b>2</b> Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7 }                                               |  | <b>2</b> | 4,640,935. |
| <b>3</b> Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c).<br>If (loss), enter -0- in Part I, line 8 } |  | <b>3</b> | N/A        |

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

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

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

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

☐ Yes ☒ No

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

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

| (a) Base period years<br>Calendar year (or tax year beginning in) | (b) Adjusted qualifying distributions | (c) Net value of noncharitable-use assets | (d) Distribution ratio<br>(col. (b) divided by col. (c)) |
|-------------------------------------------------------------------|---------------------------------------|-------------------------------------------|----------------------------------------------------------|
| 2014                                                              | 10,302,650.                           | 127,955,631.                              | .080517                                                  |
| 2013                                                              | 7,879,415.                            | 120,748,487.                              | .065255                                                  |
| 2012                                                              | 6,743,022.                            | 110,588,027.                              | .060974                                                  |
| 2011                                                              | 4,395,103.                            | 50,422,734.                               | .087165                                                  |
| 2010                                                              | 3,050,577.                            | 27,587,630.                               | .110578                                                  |

|                                                                                                                                                                                       |          |              |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--------------|
| <b>2</b> Total of line 1, column (d)                                                                                                                                                  | <b>2</b> | .404489      |
| <b>3</b> 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 | <b>3</b> | .080898      |
| <b>4</b> Enter the net value of noncharitable-use assets for 2015 from Part X, line 5                                                                                                 | <b>4</b> | 136,199,941. |
| <b>5</b> Multiply line 4 by line 3                                                                                                                                                    | <b>5</b> | 11,018,303.  |
| <b>6</b> Enter 1% of net investment income (1% of Part I, line 27b)                                                                                                                   | <b>6</b> | 85,506.      |
| <b>7</b> Add lines 5 and 6                                                                                                                                                            | <b>7</b> | 11,103,809.  |
| <b>8</b> Enter qualifying distributions from Part XII, line 4                                                                                                                         | <b>8</b> | 11,306,892.  |

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

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

|                                                                                                                                                                                                                                        |    |          |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|----------|---------|
| 1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1.<br>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 <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b                                                                           |    | 1        | 85,506. |
| 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        | 85,506. |
| 4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)                                                                                                                          |    | 4        | 0.      |
| 5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-                                                                                                                                              |    | 5        | 85,506. |
| 6 Credits/Payments:                                                                                                                                                                                                                    |    |          |         |
| a 2015 estimated tax payments and 2014 overpayment credited to 2015                                                                                                                                                                    | 6a | 150,000. |         |
| 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  | 150,000. |         |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached                                                                                                                    | 8  |          |         |
| 9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed                                                                                                                                                        | 9  |          |         |
| 10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid                                                                                                                                           | 10 | 64,494.  |         |
| 11 Enter the amount of line 10 to be: Credited to 2016 estimated tax <input checked="" type="checkbox"/> 64,494. Refunded <input type="checkbox"/>                                                                                     | 11 | 0.       |         |

**Part VII-A Statements Regarding Activities**

|                                                                                                                                                                                                                                                                                                                                               | Yes | No |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?                                                                                                                                                                       |     | X  |
| 1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)?<br>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities |     | X  |
| 1c Did the foundation file Form 1120-POL for this year?                                                                                                                                                                                                                                                                                       |     | X  |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.                                                                                                                                                                        |     |    |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.                                                                                                                                                                                                 |     |    |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?<br>If "Yes," attach a detailed description of the activities.                                                                                                                                                                               |     | X  |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes                                                                                                                  |     | X  |
| 4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?                                                                                                                                                                                                                                                | X   |    |
| 4b If "Yes," has it filed a tax return on Form 990-T for this year?                                                                                                                                                                                                                                                                           | X   |    |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?<br>If "Yes," attach the statement required by General Instruction T                                                                                                                                                                          |     | X  |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?          | X   |    |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV                                                                                                                                                                                                            | X   |    |
| 8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>NJ</u>                                                                                                                                                                                                                               |     |    |
| b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation                                                                                                                                 | X   |    |
| 9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? If "Yes," complete Part XIV                                                                                        |     | X  |
| 10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses                                                                                                                                                                                                         | X   |    |

Form 990-PF (2015)

**Part VII-A** Statements Regarding Activities (continued)

|                                                                                                                                                                                                                                                                                                                                    | Yes | No |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)                                                                                                                                         | 11  | 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?<br>Website address ► <b>SEGALFAMILYFOUNDATION.ORG</b>                                                                                                                                                       | 13  | X  |
| 14 The books are in care of ► <b>MARTIN SEGAL</b> Telephone no. ► <b>908-279-7881</b><br>Located at ► <b>776 MOUNTAIN BLVD - SUITE 202, WATCHUNG, NJ</b> ZIP+4 ► <b>07069</b>                                                                                                                                                      |     |    |
| 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<br>► <b>15</b> N/A                                                                                                                          |     |    |
| 16 At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?<br>See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ► | 16  | X  |

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

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | Yes | No |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1a During the year did the foundation (either directly or indirectly):<br>(1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>(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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>(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.) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)?<br>Organizations relying on a current notice regarding disaster assistance check here<br>► <input type="checkbox"/> N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 1b  |    |
| c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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)):<br>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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," list the years ► _____<br>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.) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.<br>► _____                                                                                                                                                                                                                                                                                                                                  | 2b  |    |
| 3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 3b  |    |
| 4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?<br>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?                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 4a  | X  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 4b  | X  |

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

N/A

► ☐

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

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

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

☐ Yes ☒ No

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

N/A

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

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

| (a) Name and address | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| SEE STATEMENT 13     |                                                           | 111,200.                                  | 8,800.                                                                | 0.                                    |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |

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

| (a) Name and address of each employee paid more than \$50,000        | (b) Title, and average hours per week devoted to position | (c) Compensation | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------------------------------------------------------|-----------------------------------------------------------|------------------|-----------------------------------------------------------------------|---------------------------------------|
| ANDREW BRYANT - 155 WASHINGTON ST<br>APT 2411, JERSEY CITY, NJ 07302 | EMPLOYEE<br>40.00                                         | 207,300.         | 18,000.                                                               | 0.                                    |
| KATHERINE ANDERSON - 117 VOSE AVE<br>APT 32, SOUTH ORANGE, NJ 07079  | EMPLOYEE<br>40.00                                         | 74,200.          | 8,101.                                                                | 0.                                    |
| ASHLEY ROGERS<br>1062 S BUTTE LANE, GILBERT, AZ 85296                | EMPLOYEE<br>40.00                                         | 76,913.          | 3,846.                                                                | 0.                                    |
| DENISE STRIPLING - 1412 SYLVAN LANE,<br>SCOTCH PLAINS, NJ 07076      | EMPLOYEE<br>40.00                                         | 70,920.          | 3,546.                                                                | 0.                                    |
| SARAH C GIOE<br>412 MORRIS AVE, SUMMIT, NJ 07901                     | EMPLOYEE<br>40.00                                         | 35,473.          | 267.                                                                  | 0.                                    |
| Total number of other employees paid over \$50,000                   |                                                           |                  | 0                                                                     | 0                                     |

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

|          |                                                                                                             |                        |
|----------|-------------------------------------------------------------------------------------------------------------|------------------------|
| <b>1</b> | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes: |                        |
| <b>a</b> | Average monthly fair market value of securities                                                             | <b>1a</b> 61,499,029.  |
| <b>b</b> | Average of monthly cash balances                                                                            | <b>1b</b> 909,102.     |
| <b>c</b> | Fair market value of all other assets                                                                       | <b>1c</b> 75,865,921.  |
| <b>d</b> | <b>Total</b> (add lines 1a, b, and c)                                                                       | <b>1d</b> 138,274,052. |
| <b>e</b> | Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)   | <b>1e</b> 0.           |
| <b>2</b> | Acquisition indebtedness applicable to line 1 assets                                                        | <b>2</b> 0.            |
| <b>3</b> | Subtract line 2 from line 1d                                                                                | <b>3</b> 138,274,052.  |
| <b>4</b> | Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)   | <b>4</b> 2,074,111.    |
| <b>5</b> | <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4 | <b>5</b> 136,199,941.  |
| <b>6</b> | <b>Minimum investment return.</b> Enter 5% of line 5                                                        | <b>6</b> 6,809,997.    |

**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.)

|           |                                                                                                           |                     |
|-----------|-----------------------------------------------------------------------------------------------------------|---------------------|
| <b>1</b>  | Minimum investment return from Part X, line 6                                                             | <b>1</b> 6,809,997. |
| <b>2a</b> | Tax on investment income for 2015 from Part VI, line 5                                                    | <b>2a</b> 85,506.   |
| <b>b</b>  | Income tax for 2015. (This does not include the tax from Part VI.)                                        | <b>2b</b> 11,434.   |
| <b>c</b>  | Add lines 2a and 2b                                                                                       | <b>2c</b> 96,940.   |
| <b>3</b>  | Distributable amount before adjustments. Subtract line 2c from line 1                                     | <b>3</b> 6,713,057. |
| <b>4</b>  | Recoveries of amounts treated as qualifying distributions                                                 | <b>4</b> 0.         |
| <b>5</b>  | Add lines 3 and 4                                                                                         | <b>5</b> 6,713,057. |
| <b>6</b>  | Deduction from distributable amount (see instructions)                                                    | <b>6</b> 0.         |
| <b>7</b>  | <b>Distributable amount</b> as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | <b>7</b> 6,713,057. |

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

|          |                                                                                                                                   |                       |
|----------|-----------------------------------------------------------------------------------------------------------------------------------|-----------------------|
| <b>1</b> | Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:                                        |                       |
| <b>a</b> | Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26                                                     | <b>1a</b> 11,306,892. |
| <b>b</b> | Program-related investments - total from Part IX-B                                                                                | <b>1b</b> 0.          |
| <b>2</b> | Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                         | <b>2</b>              |
| <b>3</b> | Amounts set aside for specific charitable projects that satisfy the:                                                              |                       |
| <b>a</b> | Suitability test (prior IRS approval required)                                                                                    | <b>3a</b>             |
| <b>b</b> | Cash distribution test (attach the required schedule)                                                                             | <b>3b</b>             |
| <b>4</b> | <b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4                 | <b>4</b> 11,306,892.  |
| <b>5</b> | Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b | <b>5</b> 85,506.      |
| <b>6</b> | <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4                                                             | <b>6</b> 11,221,386.  |

**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)<br>Corpus | (b)<br>Years prior to 2014 | (c)<br>2014 | (d)<br>2015 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| 1 Distributable amount for 2015 from Part XI, line 7                                                                                                                       |               |                            |             | 6,713,057.  |
| 2 Undistributed income, if any, as of the end of 2015                                                                                                                      |               |                            | 0.          |             |
| a Enter amount for 2014 only                                                                                                                                               |               |                            |             |             |
| b Total for prior years:                                                                                                                                                   |               | 0.                         |             |             |
| 3 Excess distributions carryover, if any, to 2015:                                                                                                                         |               |                            |             |             |
| a From 2010                                                                                                                                                                | 1,745,943.    |                            |             |             |
| b From 2011                                                                                                                                                                | 1,915,939.    |                            |             |             |
| c From 2012                                                                                                                                                                | 1,272,400.    |                            |             |             |
| d From 2013                                                                                                                                                                | 3,559,699.    |                            |             |             |
| e From 2014                                                                                                                                                                | 4,101,713.    |                            |             |             |
| f Total of lines 3a through e                                                                                                                                              | 12,595,694.   |                            |             |             |
| 4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 11,306,892.                                                                                                |               |                            | 0.          |             |
| a Applied to 2014, but not more than line 2a                                                                                                                               |               |                            |             |             |
| b Applied to undistributed income of prior years (Election required - see instructions)                                                                                    |               | 0.                         |             |             |
| c Treated as distributions out of corpus (Election required - see instructions)                                                                                            | 0.            |                            |             |             |
| d Applied to 2015 distributable amount                                                                                                                                     |               |                            |             | 6,713,057.  |
| e Remaining amount distributed out of corpus                                                                                                                               | 4,593,835.    |                            |             |             |
| 5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a))                                         | 0.            |                            |             | 0.          |
| 6 Enter the net total of each column as indicated below:                                                                                                                   |               |                            |             |             |
| a Corpus Add lines 3f, 4c, and 4e Subtract line 5                                                                                                                          | 17,189,529.   |                            |             |             |
| b Prior years' undistributed income. Subtract line 4b from line 2b                                                                                                         |               | 0.                         |             |             |
| c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed |               | 0.                         |             |             |
| d Subtract line 6c from line 6b. Taxable amount - see instructions                                                                                                         |               | 0.                         |             |             |
| e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount - see instr.                                                                                |               |                            | 0.          |             |
| f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016                                                              |               |                            |             | 0.          |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)       | 0.            |                            |             |             |
| 8 Excess distributions carryover from 2010 not applied on line 5 or line 7                                                                                                 | 1,745,943.    |                            |             |             |
| 9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a                                                                                              | 15,443,586.   |                            |             |             |
| 10 Analysis of line 9:                                                                                                                                                     |               |                            |             |             |
| a Excess from 2011                                                                                                                                                         | 1,915,939.    |                            |             |             |
| b Excess from 2012                                                                                                                                                         | 1,272,400.    |                            |             |             |
| c Excess from 2013                                                                                                                                                         | 3,559,699.    |                            |             |             |
| d Excess from 2014                                                                                                                                                         | 4,101,713.    |                            |             |             |
| e Excess from 2015                                                                                                                                                         | 4,593,835.    |                            |             |             |

N/A

- b** Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(1)(3) or ☐ 4942(1)(5)

- [illegible]

### 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).)

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

**NONE**

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

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

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

SEE STATEMENT 14

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

- c** Any submission deadlines:

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

**Part XV** Supplementary Information (continued)

| <b>3 Grants and Contributions Paid During the Year or Approved for Future Payment</b> |                                                                                                           |                                |                                  |            |
|---------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|--------------------------------|----------------------------------|------------|
| Recipient                                                                             | 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     |
| Name and address (home or business)                                                   |                                                                                                           |                                |                                  |            |
| <b>a</b> Paid during the year                                                         |                                                                                                           |                                |                                  |            |
| SEE ATTACHED                                                                          | NONE                                                                                                      | 501(C)(3)                      | SOCIAL WELFARE                   | 9,675,045. |
|                                                                                       |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
| <b>Total</b>                                                                          |                                                                                                           |                                | <b>3a</b>                        | 9,675,045. |
| <b>b</b> Approved for future payment                                                  |                                                                                                           |                                |                                  |            |
| NONE                                                                                  |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
|                                                                                       |                                                                                                           |                                |                                  |            |
| <b>Total</b>                                                                          |                                                                                                           |                                | <b>3b</b>                        | 0.         |





**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,<br>2-story brick warehouse; or common stock, 200 shs. MLC Co. |                                                   | (b) How acquired<br>P - Purchase<br>D - Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|--------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------|--------------------------------------|----------------------------------|
| 1a                                                                                                                                   | CAPITAL GAIN THRU ALPHA KEYS EUROPEAN REAL ESTATE | P                                                | VARIOUS                              | 12/31/15                         |
| b                                                                                                                                    | CAPITAL GAIN THRU ALPHA KEYS EUROPEAN REAL ESTATE | P                                                | VARIOUS                              | 12/31/15                         |
| c                                                                                                                                    | CAPITAL GAIN THRU ALPHA KEYS REAL ESTATE OPPORTUN | P                                                | VARIOUS                              | 12/31/15                         |
| d                                                                                                                                    | CAPITAL GAIN THRU ALPHA KEYS REAL ESTATE OPPORTUN | P                                                | VARIOUS                              | 12/31/15                         |
| e                                                                                                                                    | CAPITAL GAIN THRU APOLLO GLOBAL MANAGEMENT        | P                                                | VARIOUS                              | 12/31/15                         |
| f                                                                                                                                    | CAPITAL GAIN THRU APOLLO GLOBAL MANAGEMENT        | P                                                | VARIOUS                              | 12/31/15                         |
| g                                                                                                                                    | CAPITAL GAIN THRU LYRICAL LONG-ONLY PARTNERS      | P                                                | VARIOUS                              | 12/31/15                         |
| h                                                                                                                                    | CAPITAL GAIN THRU LYRICAL LONG-ONLY PARTNERS      | P                                                | VARIOUS                              | 12/31/15                         |
| i                                                                                                                                    | CAPITAL GAIN THRU THE BLACKSTONE GROUP LP         | P                                                | VARIOUS                              | 12/31/15                         |
| j                                                                                                                                    | CAPITAL GAIN THRU THE BLACKSTONE GROUP LP         | P                                                | VARIOUS                              | 12/31/15                         |
| k                                                                                                                                    | GAIN ON DISPOSITION - ENTERPRISE PRODUCTS PARTNER | P                                                | VARIOUS                              | 12/31/15                         |
| l                                                                                                                                    | GAIN ON DISPOSITION - SUNOCO LOGISTICS PARTNERS   | P                                                | VARIOUS                              | 12/31/15                         |
| m                                                                                                                                    | GAIN ON DISPOSITION THE BLACKSTONE GROUP LP       | P                                                | VARIOUS                              | 12/31/15                         |
| n                                                                                                                                    | LOSS ON DISPOSITION MAGELLAN MIDSTREAM PARTNERS   | P                                                | VARIOUS                              | 12/31/15                         |
| o                                                                                                                                    | PUBLICLY TRADED SECURITIES - DEUTSCHE BANK 045928 | P                                                | VARIOUS                              | 12/31/15                         |

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| a                     |                                            |                                                 | <226.>                                       |
| b                     |                                            |                                                 | <54.>                                        |
| c                     |                                            |                                                 | 28.                                          |
| d                     |                                            |                                                 | 30,557.                                      |
| e                     |                                            |                                                 | 2,827.                                       |
| f                     |                                            |                                                 | 17.                                          |
| g                     |                                            |                                                 | 17,733.                                      |
| h                     |                                            |                                                 | 12,754.                                      |
| i                     |                                            |                                                 | <8.>                                         |
| j                     |                                            |                                                 | 1,663.                                       |
| k                     |                                            |                                                 | 1,604.                                       |
| l                     |                                            |                                                 | 2,035.                                       |
| m                     |                                            |                                                 | 997.                                         |
| n                     |                                            |                                                 | <1,103.>                                     |
| o                     | 41,278.                                    | 67,422.                                         | <26,144.>                                    |

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

| (i) F.M.V. as of 12/31/69 | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any | (l) Losses (from col. (h))<br>Gains (excess of col. (h) gain over col. (k),<br>but not less than "-0-") |
|---------------------------|--------------------------------------|-------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| a                         |                                      |                                                 | <226.>                                                                                                  |
| b                         |                                      |                                                 | <54.>                                                                                                   |
| c                         |                                      |                                                 | 28.                                                                                                     |
| d                         |                                      |                                                 | 30,557.                                                                                                 |
| e                         |                                      |                                                 | 2,827.                                                                                                  |
| f                         |                                      |                                                 | 17.                                                                                                     |
| g                         |                                      |                                                 | 17,733.                                                                                                 |
| h                         |                                      |                                                 | 12,754.                                                                                                 |
| i                         |                                      |                                                 | <8.>                                                                                                    |
| j                         |                                      |                                                 | 1,663.                                                                                                  |
| k                         |                                      |                                                 | 1,604.                                                                                                  |
| l                         |                                      |                                                 | 2,035.                                                                                                  |
| m                         |                                      |                                                 | 997.                                                                                                    |
| n                         |                                      |                                                 | <1,103.>                                                                                                |
| o                         |                                      |                                                 | <26,144.>                                                                                               |

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

**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,<br>2-story brick warehouse; or common stock, 200 shs. MLC Co. |                                                   | (b) How acquired<br>P - Purchase<br>D - Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|--------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------|--------------------------------------|----------------------------------|
| 1a                                                                                                                                   | PUBLICLY TRADED SECURITIES - DEUTSCHE BANK 871620 | P                                                | VARIOUS                              | 12/31/15                         |
| b                                                                                                                                    | PUBLICLY TRADED SECURITIES - DEUTSCHE BANK 871620 | P                                                | VARIOUS                              | 12/31/15                         |
| c                                                                                                                                    | PUBLICLY TRADED SECURITIES - ETRADE 5875          | P                                                | VARIOUS                              | 12/31/15                         |
| d                                                                                                                                    | PUBLICLY TRADED SECURITIES - ETRADE 5875          | P                                                | VARIOUS                              | 12/31/15                         |
| e                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 2224              | P                                                | VARIOUS                              | 12/31/15                         |
| f                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 2615              | P                                                | VARIOUS                              | 12/31/15                         |
| g                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 2615              | P                                                | VARIOUS                              | 12/31/15                         |
| h                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 8636              | P                                                | VARIOUS                              | 12/31/15                         |
| i                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 8636              | P                                                | VARIOUS                              | 12/31/15                         |
| j                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 8644 OPTION PREMI | P                                                | VARIOUS                              | 12/31/15                         |
| k                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 9958              | P                                                | VARIOUS                              | 12/31/15                         |
| l                                                                                                                                    | PUBLICLY TRADED SECURITIES - GS 9958              | P                                                | VARIOUS                              | 12/31/15                         |
| m                                                                                                                                    | PUBLICLY TRADED SECURITIES - MITTLEMAN 700182     | P                                                | VARIOUS                              | 12/31/15                         |
| n                                                                                                                                    | PUBLICLY TRADED SECURITIES - MITTLEMAN 700182     | P                                                | VARIOUS                              | 12/31/15                         |
| o                                                                                                                                    | PUBLICLY TRADED SECURITIES - TD AMERITRADE 115664 | P                                                | VARIOUS                              | 12/31/15                         |

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| a 6,224,128.          |                                            | 5,472,704.                                      | 751,424.                                     |
| b 3,445,074.          |                                            | 3,911,504.                                      | <466,430.>                                   |
| c 158,402.            |                                            | 137,777.                                        | 20,625.                                      |
| d 1,212,831.          |                                            | 1,204,797.                                      | 8,034.                                       |
| e 2,940,295.          |                                            | 2,921,741.                                      | 18,554.                                      |
| f 1,972,482.          |                                            | 1,600,000.                                      | 372,482.                                     |
| g 257,602.            |                                            | 249,731.                                        | 7,871.                                       |
| h 448,611.            |                                            | 363,294.                                        | 85,317.                                      |
| i 188,960.            |                                            | 206,425.                                        | <17,465.>                                    |
| j                     |                                            |                                                 | 214,766.                                     |
| k 427,437.            |                                            | 429,964.                                        | <2,527.>                                     |
| l 424,192.            |                                            | 379,687.                                        | 44,505.                                      |
| m 277,910.            |                                            | 305,239.                                        | <27,329.>                                    |
| n 1,964,017.          |                                            | 1,988,948.                                      | <24,931.>                                    |
| o 549,783.            |                                            | 424,570.                                        | 125,213.                                     |

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

| (i) F.M.V. as of 12/31/69 | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any | (l) Losses (from col. (h))<br>Gains (excess of col. (h) gain over col. (k),<br>but not less than "-0-") |
|---------------------------|--------------------------------------|-------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| a                         |                                      |                                                 | 751,424.                                                                                                |
| b                         |                                      |                                                 | <466,430.>                                                                                              |
| c                         |                                      |                                                 | 20,625.                                                                                                 |
| d                         |                                      |                                                 | 8,034.                                                                                                  |
| e                         |                                      |                                                 | 18,554.                                                                                                 |
| f                         |                                      |                                                 | 372,482.                                                                                                |
| g                         |                                      |                                                 | 7,871.                                                                                                  |
| h                         |                                      |                                                 | 85,317.                                                                                                 |
| i                         |                                      |                                                 | <17,465.>                                                                                               |
| j                         |                                      |                                                 | 214,766.                                                                                                |
| k                         |                                      |                                                 | <2,527.>                                                                                                |
| l                         |                                      |                                                 | 44,505.                                                                                                 |
| m                         |                                      |                                                 | <27,329.>                                                                                               |
| n                         |                                      |                                                 | <24,931.>                                                                                               |
| o                         |                                      |                                                 | 125,213.                                                                                                |

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

2

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):  
If gain, also enter in Part I, line 8, column (c).  
If (loss), enter "-0-" in Part I, line 8

3

**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<br>P - Purchase<br>D - Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|-----------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------|--------------------------------------|----------------------------------|
| 1a                                                                                                                                | PUBLICLY TRADED SECURITIES - TD AMERITRADE 146881 | P                                                | VARIOUS                              | 12/31/15                         |
| b                                                                                                                                 | PUBLICLY TRADED SECURITIES - TD AMERITRADE 146881 | P                                                | VARIOUS                              | 12/31/15                         |
| c                                                                                                                                 | PUBLICLY TRADED SECURITIES - TD AMERITRADE 335458 | P                                                | VARIOUS                              | 12/31/15                         |
| d                                                                                                                                 | PUBLICLY TRADED SECURITIES - TD AMERITRADE 490813 | P                                                | VARIOUS                              | 12/31/15                         |
| e                                                                                                                                 | PUBLICLY TRADED SECURITIES - TD AMERITRADE 490813 | P                                                | VARIOUS                              | 12/31/15                         |
| f                                                                                                                                 | PUBLICLY TRADED SECURITIES - UBS 36252            | P                                                | VARIOUS                              | 12/31/15                         |
| g                                                                                                                                 | PUBLICLY TRADED SECURITIES - UBS 6981             | P                                                | VARIOUS                              | 12/31/15                         |
| h                                                                                                                                 | PUBLICLY TRADED SECURITIES - UBS 7281             | P                                                | VARIOUS                              | 12/31/15                         |
| i                                                                                                                                 | PUBLICLY TRADED SECURITIES - UBS 7281             | P                                                | VARIOUS                              | 12/31/15                         |
| j                                                                                                                                 | WASH SALE LOSS DISALLOWED -GS 9958                | P                                                | VARIOUS                              | 12/31/15                         |
| k                                                                                                                                 | WASH SALE LOSS DISALLOWED -GS 9958                | P                                                | VARIOUS                              | 12/31/15                         |
| l                                                                                                                                 | WASH SALE LOSS DISALLOWED -GS 8636                | P                                                | VARIOUS                              | 12/31/15                         |
| m                                                                                                                                 | PUBLICLY TRADED SECURITIES - GS 8628              | P                                                | VARIOUS                              | 12/31/15                         |
| n                                                                                                                                 | PUBLICLY TRADED SECURITIES - GS 8628              | P                                                | VARIOUS                              | 12/31/15                         |
| o                                                                                                                                 | PUBLICLY TRADED SECURITIES - GS 8610              | P                                                | VARIOUS                              | 12/31/15                         |

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| a 17,055,640.         |                                            | 16,878,756.                                     | 176,884.                                     |
| b 2,613,854.          |                                            | 2,181,553.                                      | 432,301.                                     |
| c 5,551,452.          |                                            | 4,485,114.                                      | 1,066,338.                                   |
| d 16,110.             |                                            | 12,248.                                         | 3,862.                                       |
| e 42,923.             |                                            | 41,101.                                         | 1,822.                                       |
| f 1,500,000.          |                                            | 1,500,000.                                      | 0.                                           |
| g 29,117.             |                                            | 28,123.                                         | 994.                                         |
| h 711,755.            |                                            | 622,798.                                        | 88,957.                                      |
| i 160,597.            |                                            | 114,860.                                        | 45,737.                                      |
| j                     |                                            |                                                 | 7,085.                                       |
| k                     |                                            |                                                 | 2,195.                                       |
| l                     |                                            |                                                 | 3,985.                                       |
| m 131,462.            |                                            | 155,316.                                        | <23,854.>                                    |
| n 199,622.            |                                            | 176,484.                                        | 23,138.                                      |
| o 1,448,235.          |                                            | 1,538,526.                                      | <90,291.>                                    |

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

| (i) F.M.V. as of 12/31/69 | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any | (l) Losses (from col. (h))<br>Gains (excess of col. (h) gain over col. (k),<br>but not less than "-0-") |
|---------------------------|--------------------------------------|-------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| a                         |                                      |                                                 | 176,884.                                                                                                |
| b                         |                                      |                                                 | 432,301.                                                                                                |
| c                         |                                      |                                                 | 1,066,338.                                                                                              |
| d                         |                                      |                                                 | 3,862.                                                                                                  |
| e                         |                                      |                                                 | 1,822.                                                                                                  |
| f                         |                                      |                                                 | 0.                                                                                                      |
| g                         |                                      |                                                 | 994.                                                                                                    |
| h                         |                                      |                                                 | 88,957.                                                                                                 |
| i                         |                                      |                                                 | 45,737.                                                                                                 |
| j                         |                                      |                                                 | 7,085.                                                                                                  |
| k                         |                                      |                                                 | 2,195.                                                                                                  |
| l                         |                                      |                                                 | 3,985.                                                                                                  |
| m                         |                                      |                                                 | <23,854.>                                                                                               |
| n                         |                                      |                                                 | 23,138.                                                                                                 |
| o                         |                                      |                                                 | <90,291.>                                                                                               |

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

2

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):  
If gain, also enter in Part I, line 8, column (c).  
If (loss), enter "-0-" in Part I, line 8

3

**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<br>P - Purchase<br>D - Donation | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|-----------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------|--------------------------------------|----------------------------------|
| 1a                                                                                                                                | PUBLICLY TRADED SECURITIES - GS 8610            | P                                                | VARIOUS                              | 12/31/15                         |
| b                                                                                                                                 | WASH SALE LOSS DISALLOWED -GS 8610              | P                                                | VARIOUS                              | 12/31/15                         |
| c                                                                                                                                 | SALE OF 834 LANE AVENUE NORTH, JACKSONVILLE, FL | P                                                | VARIOUS                              | 07/13/15                         |
| d                                                                                                                                 | CAPITAL GAINS DIVIDENDS                         |                                                  |                                      |                                  |
| e                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| f                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| g                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| h                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| i                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| j                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| k                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| l                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| m                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| n                                                                                                                                 |                                                 |                                                  |                                      |                                  |
| o                                                                                                                                 |                                                 |                                                  |                                      |                                  |

| (e) Gross sales price | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g) |
|-----------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------|
| a 1,718,155.          |                                            | 1,589,619.                                      | 128,536.                                     |
| b                     |                                            |                                                 | 115.                                         |
| c                     |                                            |                                                 | 1,511,121.                                   |
| d 109,221.            |                                            |                                                 | 109,221.                                     |
| e                     |                                            |                                                 |                                              |
| f                     |                                            |                                                 |                                              |
| g                     |                                            |                                                 |                                              |
| h                     |                                            |                                                 |                                              |
| i                     |                                            |                                                 |                                              |
| j                     |                                            |                                                 |                                              |
| k                     |                                            |                                                 |                                              |
| l                     |                                            |                                                 |                                              |
| m                     |                                            |                                                 |                                              |
| n                     |                                            |                                                 |                                              |
| o                     |                                            |                                                 |                                              |

| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69 |                                      |                                                 | (l) Losses (from col. (h))<br>Gains (excess of col. (h) gain over col. (k),<br>but not less than "-0-") |
|---------------------------------------------------------------------------------------------|--------------------------------------|-------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| (i) F.M.V. as of 12/31/69                                                                   | (j) Adjusted basis<br>as of 12/31/69 | (k) Excess of col. (i)<br>over col. (j), if any |                                                                                                         |
| a                                                                                           |                                      |                                                 | 128,536.                                                                                                |
| b                                                                                           |                                      |                                                 | 115.                                                                                                    |
| c                                                                                           |                                      |                                                 | 1,511,121.                                                                                              |
| d                                                                                           |                                      |                                                 | 109,221.                                                                                                |
| e                                                                                           |                                      |                                                 |                                                                                                         |
| f                                                                                           |                                      |                                                 |                                                                                                         |
| g                                                                                           |                                      |                                                 |                                                                                                         |
| h                                                                                           |                                      |                                                 |                                                                                                         |
| i                                                                                           |                                      |                                                 |                                                                                                         |
| j                                                                                           |                                      |                                                 |                                                                                                         |
| k                                                                                           |                                      |                                                 |                                                                                                         |
| l                                                                                           |                                      |                                                 |                                                                                                         |
| m                                                                                           |                                      |                                                 |                                                                                                         |
| n                                                                                           |                                      |                                                 |                                                                                                         |
| o                                                                                           |                                      |                                                 |                                                                                                         |

|                                                                                                                                                                                     |   |            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|------------|
| 2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter "-0-" in Part I, line 7 }                                               | 2 | 4,640,935. |
| 3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c).<br>If (loss), enter "-0-" in Part I, line 8 } | 3 | N/A        |

FORM 990-PF

DIVIDENDS AND INTEREST FROM SECURITIES

STATEMENT 1

| SOURCE                      | GROSS<br>AMOUNT | CAPITAL<br>GAINS<br>DIVIDENDS | (A)<br>REVENUE<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME |
|-----------------------------|-----------------|-------------------------------|-----------------------------|-----------------------------------|-------------------------------|
| DEUTSCHE BANK               |                 |                               |                             |                                   |                               |
| 045928                      | 8,356.          | 0.                            | 8,356.                      | 8,356.                            |                               |
| ETRADE 0291                 | 151.            | 0.                            | 151.                        | 151.                              |                               |
| ETRADE 5875                 | 11,011.         | 0.                            | 11,011.                     | 11,011.                           |                               |
| GOLDMAN 2224                | 180.            | 0.                            | 180.                        | 180.                              |                               |
| GOLDMAN 2615                | 30.             | 0.                            | 30.                         | 30.                               |                               |
| GOLDMAN 8610                | 185,436.        | 34,475.                       | 150,961.                    | 150,961.                          |                               |
| GOLDMAN 8628                | 7,529.          | 0.                            | 7,529.                      | 7,529.                            |                               |
| GOLDMAN 8636                | 14,009.         | 0.                            | 14,009.                     | 14,009.                           |                               |
| GOLDMAN 8636 -TAX<br>EXEMPT | 3.              | 0.                            | 3.                          | 3.                                |                               |
| GOLDMAN 8644                | 17.             | 17.                           | 0.                          | 0.                                |                               |
| GOLDMAN 8644 -TAX<br>EXEMPT | 24.             | 0.                            | 24.                         | 24.                               |                               |
| GOLDMAN 9758                | 1.              | 0.                            | 1.                          | 1.                                |                               |
| GOLDMAN 9958                | 13,261.         | 0.                            | 13,261.                     | 13,261.                           |                               |
| GOLDMAN 9958 -TAX<br>EXEMPT | 1.              | 0.                            | 1.                          | 1.                                |                               |
| MITTLEMAN INVEST            |                 |                               |                             |                                   |                               |
| 700182                      | 59,543.         | 0.                            | 59,543.                     | 59,543.                           |                               |
| TD AMERITRADE               |                 |                               |                             |                                   |                               |
| 115664                      | 63,484.         | 1,334.                        | 62,150.                     | 62,150.                           |                               |
| TD AMERITRADE               |                 |                               |                             |                                   |                               |
| 146881                      | 40,788.         | 939.                          | 39,849.                     | 39,849.                           |                               |
| TD AMERITRADE               |                 |                               |                             |                                   |                               |
| 270777                      | 444.            | 444.                          | 0.                          | 0.                                |                               |
| TD AMERITRADE               |                 |                               |                             |                                   |                               |
| 335458                      | 304,473.        | 72,012.                       | 232,461.                    | 232,461.                          |                               |
| TD AMERITRADE               |                 |                               |                             |                                   |                               |
| 490813                      | 114.            | 0.                            | 114.                        | 114.                              |                               |
| THRU JUSTWIDE LLC           | 264,976.        | 0.                            | 264,976.                    | 264,976.                          |                               |
| THRU LANE AVE               | 20,624.         | 0.                            | 20,624.                     | 20,624.                           |                               |
| UBS JG 36252                | 68.             | 0.                            | 68.                         | 68.                               |                               |
| UBS JG 45969                | 66,985.         | 0.                            | 66,985.                     | 66,985.                           |                               |
| WELLS FARGO 6921            | 3,330.          | 0.                            | 3,330.                      | 3,330.                            |                               |
| WELLS FARGO 7281            | 25,164.         | 0.                            | 25,164.                     | 25,164.                           |                               |
| TO PART I, LINE 4           | 1,090,002.      | 109,221.                      | 980,781.                    | 980,781.                          |                               |

| FORM 990-PF                           | RENTAL INCOME      | STATEMENT 2            |
|---------------------------------------|--------------------|------------------------|
| KIND AND LOCATION OF PROPERTY         | ACTIVITY<br>NUMBER | GROSS<br>RENTAL INCOME |
| RENTAL PROPERTY                       | 1                  | 7,012,449.             |
| TOTAL TO FORM 990-PF, PART I, LINE 5A |                    | 7,012,449.             |

| FORM 990-PF                                       | RENTAL EXPENSES    |            | STATEMENT 3 |
|---------------------------------------------------|--------------------|------------|-------------|
| DESCRIPTION                                       | ACTIVITY<br>NUMBER | AMOUNT     | TOTAL       |
| GENERAL OFFICE & ADMINISTRATIVE<br>EXPENSE        |                    | 189,786.   |             |
| MAINTENANCE & UTILITIES                           |                    | 197,270.   |             |
| PROPERTY TAXES                                    |                    | 742,249.   |             |
| DEPRECIATION & AMORTIZATION EXPENSE               |                    | 2,631,187. |             |
| INTEREST EXPENSE                                  |                    | 386,005.   |             |
| - SUBTOTAL -                                      | 1                  |            | 4,146,497.  |
| TOTAL RENTAL EXPENSES                             |                    |            | 4,146,497.  |
| NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B |                    |            | 2,865,952.  |

FORM 990-PF

OTHER INCOME

STATEMENT 4

| DESCRIPTION                                                          | (A)<br>REVENUE<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME |
|----------------------------------------------------------------------|-----------------------------|-----------------------------------|-------------------------------|
| ALPHAKEYS EUROPEAN REAL ESTATE<br>OPPORTUNITIES FUND PASSTHRU        | <6,210.>                    | <6,210.>                          |                               |
| APOLLO GLOBAL MANAGEMENT PASSTHRU                                    | 2,684.                      | 2,684.                            |                               |
| THE BLACKSTONE GROUP PASSTHRU                                        | 847.                        | 847.                              |                               |
| CHANNEL DAVENPORT LLC                                                | 2,072.                      | 2,072.                            |                               |
| DROP VOLLEY LLC PASSTHRU                                             | 66,798.                     | 66,798.                           |                               |
| GOLDMAN 5454- PAYMENTS IN LIEU OF<br>DIVS                            | 115.                        | 115.                              |                               |
| GOLDMAN 8628- PAYMENTS IN LIEU OF<br>DIVS                            | 421.                        | 421.                              |                               |
| GOLDMAN 8644- PAYMENTS IN LIEU OF<br>DIVS                            | 347.                        | 347.                              |                               |
| KNIGHTBRIDGE SPECIAL SITUATIONS<br>PASSTHRU                          | 210,257.                    | 210,257.                          |                               |
| LYRICAL LONG-ONLY PARTNERS LP<br>PASSTHRU                            | 12,726.                     | 12,726.                           |                               |
| MAGELLAN MIDSTREAM PARTNERS<br>PASSTHRU                              | 1.                          | 1.                                |                               |
| RETURN OF CAPITAL                                                    | 495,153.                    | 0.                                |                               |
| SUNOCO LOGISTICS PARTNERS PASSTHRU                                   | 18.                         | 18.                               |                               |
| TAXED ON 990-T; ALPHAKEYS EUROPEAN<br>REAL ESTATE OPPORTUNITIES FUND | 10,176.                     | 0.                                |                               |
| TAXED ON 990-T; APOLLO GLOBAL<br>MANAGEMENT                          | <55.>                       | 0.                                |                               |
| TAXED ON 990-T; THE BLACKSTONE<br>GROUP                              | 302.                        | 0.                                |                               |
| TAXED ON 990-T; ENTERPRISE PRODUCTS<br>PARTNERS                      | 5,134.                      | 0.                                |                               |
| TAXED ON 990-T; MAGELLAN MIDSTREAM<br>PARTNERS                       | 4,612.                      | 0.                                |                               |
| TAXED ON 990-T; SUNOCO LOGISTICS<br>PARTNERS                         | 802.                        | 0.                                |                               |
| TAXED ON 990-T; ALPHAKEYS REAL<br>ESTATE OPPORTUNITY FUND IV         | 42,404.                     | 0.                                |                               |
| UBS 36252 - PAYMENTS IN LIEU OF<br>DIVS                              | 109,500.                    | 109,500.                          |                               |
| ALPHAKEYS REAL ESTATE OPPORTUNITY<br>FUND IV PASSTHRU                | <3,728.>                    | <3,728.>                          |                               |
| JUSTWIDE LLC -OTHER INCOME                                           | <4,725.>                    | <4,725.>                          |                               |
| TOTAL TO FORM 990-PF, PART I, LINE 11                                | 949,651.                    | 391,123.                          |                               |

| FORM 990-PF                  | ACCOUNTING FEES              |                                   |                               | STATEMENT 5                   |
|------------------------------|------------------------------|-----------------------------------|-------------------------------|-------------------------------|
| DESCRIPTION                  | (A)<br>EXPENSES<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME | (D)<br>CHARITABLE<br>PURPOSES |
| COHNREZNICK LLP              | 21,700.                      | 0.                                |                               | 21,700.                       |
| TO FORM 990-PF, PG 1, LN 16B | 21,700.                      | 0.                                |                               | 21,700.                       |

| FORM 990-PF                  | OTHER PROFESSIONAL FEES      |                                   |                               | STATEMENT 6                   |
|------------------------------|------------------------------|-----------------------------------|-------------------------------|-------------------------------|
| DESCRIPTION                  | (A)<br>EXPENSES<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME | (D)<br>CHARITABLE<br>PURPOSES |
| CONSULTING FEES              | 180,955.                     | 0.                                |                               | 180,955.                      |
| TO FORM 990-PF, PG 1, LN 16C | 180,955.                     | 0.                                |                               | 180,955.                      |

| FORM 990-PF                 | TAXES                        |                                   |                               | STATEMENT 7                   |
|-----------------------------|------------------------------|-----------------------------------|-------------------------------|-------------------------------|
| DESCRIPTION                 | (A)<br>EXPENSES<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME | (D)<br>CHARITABLE<br>PURPOSES |
| FOREIGN TAXES PAID          | 18,481.                      | 18,481.                           |                               | 0.                            |
| PAYROLL TAXES               | 62,485.                      | 0.                                |                               | 62,485.                       |
| FEDERAL EXCISE TAX          | 189,025.                     | 0.                                |                               | 0.                            |
| PROPERTY TAXES              | 742,249.                     | 742,249.                          |                               | 0.                            |
| TO FORM 990-PF, PG 1, LN 18 | 1,012,240.                   | 760,730.                          |                               | 62,485.                       |

## FORM 990-PF

## OTHER EXPENSES

## STATEMENT 8

| DESCRIPTION                                | (A)<br>EXPENSES<br>PER BOOKS | (B)<br>NET INVEST-<br>MENT INCOME | (C)<br>ADJUSTED<br>NET INCOME | (D)<br>CHARITABLE<br>PURPOSES |
|--------------------------------------------|------------------------------|-----------------------------------|-------------------------------|-------------------------------|
| BANK CHARGES                               | 4,506.                       | 4,506.                            |                               | 0.                            |
| CHARITABLE EVENT EXPENSES                  | 305,072.                     | 0.                                |                               | 106,611.                      |
| WEB DESIGN                                 | 1,550.                       | 0.                                |                               | 1,550.                        |
| FILING FEES                                | 548.                         | 0.                                |                               | 0.                            |
| INSURANCE EXPENSE                          | 11,027.                      | 0.                                |                               | 11,027.                       |
| INVESTMENT PROGRAM FEES                    | 266,733.                     | 266,733.                          |                               | 0.                            |
| MEALS & ENTERTAINMENT                      | 22,151.                      | 0.                                |                               | 22,151.                       |
| MEMBERSHIP & SUBSCRIPTION<br>DUES          | 75,856.                      | 0.                                |                               | 75,856.                       |
| MISCELLANEOUS                              | 631.                         | 0.                                |                               | 631.                          |
| OFFICE EXPENSE                             | 12,698.                      | 0.                                |                               | 12,698.                       |
| OPEN RESOURCES                             | 77,556.                      | 0.                                |                               | 77,556.                       |
| PAYROLL PROCESSING                         | 2,250.                       | 0.                                |                               | 2,250.                        |
| POSTAGE AND DELIVERY                       | 253.                         | 0.                                |                               | 253.                          |
| PRINTING                                   | 984.                         | 0.                                |                               | 984.                          |
| SOCIAL IMPACT INCUBATOR                    | 15,666.                      | 0.                                |                               | 15,666.                       |
| GENERAL OFFICE &<br>ADMINISTRATIVE EXPENSE | 189,786.                     | 189,786.                          |                               | 0.                            |
| MAINTENANCE & UTILITIES                    | 197,270.                     | 197,270.                          |                               | 0.                            |
| TO FORM 990-PF, PG 1, LN 23                | 1,184,537.                   | 658,295.                          |                               | 327,233.                      |

## FORM 990-PF

## OTHER INCREASES IN NET ASSETS OR FUND BALANCES

## STATEMENT 9

## DESCRIPTION

## AMOUNT

|                                        |          |
|----------------------------------------|----------|
| ADJUST MARKETABLE SECURITIES TO COST   | 71,076.  |
| TAXABLE INCOME NOT ON BOOKS            | 86,639.  |
| TOTAL TO FORM 990-PF, PART III, LINE 3 | 157,715. |

## FORM 990-PF

## CORPORATE STOCK

## STATEMENT 10

| DESCRIPTION                             | BOOK VALUE   | FAIR MARKET VALUE |
|-----------------------------------------|--------------|-------------------|
| DEUTSCHE BANK 045928                    | 121,478.     | 180,933.          |
| DEUTSCHE BANK 871620                    | 6,513,129.   | 7,589,899.        |
| ETRADE 0291                             | 253,879.     | 203,478.          |
| ETRADE 5875                             | 689,841.     | 819,153.          |
| GOLDMAN SACHS 2224                      | 67,058.      | 74,357.           |
| GOLDMAN SACHS 2615                      | 3,734,918.   | 3,958,210.        |
| GOLDMAN SACHS 5454                      | 2,432,722.   | 3,043,678.        |
| GOLDMAN SACHS 8610                      | 5,483,227.   | 5,094,199.        |
| GOLDMAN SACHS 8628                      | 540,000.     | 507,533.          |
| GOLDMAN SACHS 8636                      | 341,662.     | 346,386.          |
| GOLDMAN SACHS 8644                      | 400,211.     | 416,846.          |
| GOLDMAN SACHS 9758                      | <1,608,944.> | <1,608,944.>      |
| GOLDMAN SACHS 9958                      | 282,807.     | 253,715.          |
| MITTLEMAN INVEST 700182                 | 2,151,046.   | 1,416,191.        |
| PEOPLE'S UNITED BANK                    | 0.           | 0.                |
| TD AMERITRADE 0777                      | 795,418.     | 601,738.          |
| TD AMERITRADE 0813                      | 0.           | 2,350.            |
| TD AMERITRADE 1642                      | 0.           | 0.                |
| TD AMERITRADE 5458                      | 10,276,735.  | 11,324,151.       |
| TD AMERITRADE 5664                      | 2,090,631.   | 2,906,015.        |
| TD AMERITRADE 6881                      | 4,061,984.   | 3,598,906.        |
| UBS JG 362525A                          | 1,938,844.   | 5,153,091.        |
| UBS JG 45969                            | 3,069,829.   | 3,056,004.        |
| WELLS FARGO 6981                        | 601,118.     | 601,118.          |
| WELLS FARGO 7281                        | 1,895,762.   | 1,656,449.        |
| TOTAL TO FORM 990-PF, PART II, LINE 10B | 46,133,355.  | 51,195,456.       |

FORM 990-PF

OTHER INVESTMENTS

STATEMENT 11

| DESCRIPTION                            | VALUATION<br>METHOD | BOOK VALUE | FAIR MARKET<br>VALUE |
|----------------------------------------|---------------------|------------|----------------------|
| 3700 GLOVER ROAD LLC                   | COST                | 0.         | 0.                   |
| ACCESS ENERGY                          | COST                | 30,000.    | 3,000.               |
| AFRI-PADS                              | COST                | 125,000.   | 125,000.             |
| CAREGO INTERNATIONAL                   | COST                | 25,000.    | 25,000.              |
| CHANNEL DAVENPORT                      | COST                | 100,000.   | 100,000.             |
| DROP VOLLEY                            | COST                | 400,000.   | 400,000.             |
| INDUSTRIOUS                            | COST                | 400,000.   | 400,000.             |
| KLEIN GROUP                            | COST                | 350,000.   | 350,000.             |
| KNIGHTHEAD                             | COST                | 1,701,291. | 1,701,291.           |
| LYRICAL PARTNERS                       | COST                | 2,604,240. | 2,604,240.           |
| MAGNOLIA                               | COST                | 0.         | 0.                   |
| NILE GLOBAL FRONT                      | COST                | 1,139,913. | 1,139,913.           |
| OFF GRID ELECTRIC                      | COST                | 350,000.   | 350,000.             |
| TUGENDE                                | COST                | 125,000.   | 125,000.             |
| NEW 261 INVESTORS LLC                  | COST                | 100,000.   | 100,000.             |
| SK IRVINGTON INVESTORS LLC             | COST                | 550,000.   | 550,000.             |
| EDIFIS PALMER, LTD.                    | COST                | 1,322,909. | 1,322,909.           |
| TOTAL TO FORM 990-PF, PART II, LINE 13 |                     | 9,323,353. | 9,296,353.           |

FORM 990-PF

OTHER ASSETS

STATEMENT 12

| DESCRIPTION                      | BEGINNING OF<br>YR BOOK VALUE | END OF YEAR<br>BOOK VALUE | FAIR MARKET<br>VALUE |
|----------------------------------|-------------------------------|---------------------------|----------------------|
| OTHER RECEIVABLES                | 47,132.                       | 46,560.                   | 46,560.              |
| ESCROW DEPOSIT                   | 281,800.                      | 363,827.                  | 363,827.             |
| OTHER LONG TERM ASSETS           | 0.                            | 69,699.                   | 69,699.              |
| TO FORM 990-PF, PART II, LINE 15 | 328,932.                      | 480,086.                  | 480,086.             |

FORM 990-PF

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

STATEMENT 13

| NAME AND ADDRESS                                                         | TITLE AND<br>AVRG HRS/WK | COMPEN-<br>SATION | EMPLOYEE<br>BEN PLAN CONTRIB | EXPENSE<br>ACCOUNT |
|--------------------------------------------------------------------------|--------------------------|-------------------|------------------------------|--------------------|
| BARRY SEGAL<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | PRESIDENT<br>10.00       | 0.                | 0.                           | 0.                 |
| BRADLEY SEGAL<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069     | VICE-PRESIDENT<br>2.00   | 0.                | 0.                           | 0.                 |
| JANIS SIMON<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | SECRETARY<br>2.00        | 0.                | 0.                           | 0.                 |
| DOLLY SEGAL<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |
| MARTIN SEGAL<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069      | DIRECTOR<br>25.00        | 111,200.          | 8,800.                       | 0.                 |
| RICHARD SEGAL<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069     | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |
| MAJORA CARTER<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069     | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |
| MICHELLE THOMPSON<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069 | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |
| PATTI R. BECKER<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069   | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |
| JENNA ARNOLD<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069      | DIRECTOR<br>2.00         | 0.                | 0.                           | 0.                 |

SEGAL FAMILY FOUNDATION INC.

56-2446941

|                                                                              |                  |    |    |    |
|------------------------------------------------------------------------------|------------------|----|----|----|
| MACDELLA COOPER<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| CLET NIYIKIZA<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069         | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| FLORIANE ROBINS-BROWN<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069 | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| ELIZABETH SCHARPF<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069     | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| ANTOINE CHIQUET<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| DAVE HARRISON<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069         | DIRECTOR<br>2.00 | 0. | 0. | 0. |
| JEREMY GOLDBERG<br>776 MOUNTAIN BLVD - SUITE 202<br>WATCHUNG, NJ 07069       | DIRECTOR<br>2.00 | 0. | 0. | 0. |

TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII

111,200.

8,800.

0.

FORM 990-PF

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

STATEMENT 14

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

SEGAL FAMILY FOUNDATION  
776 MOUNTAIN BLVD. STE. 202  
WATCHUNG, NJ 07069

TELEPHONE NUMBER

908-279-7881

EMAIL ADDRESS

SEGALFAMILYFOUNDATION.O

FORM AND CONTENT OF APPLICATIONS

NAME OF ORGANIZATION AND PROJECT  
EXPLANATION OF WHAT THE PROJECT DOES  
EXPLANATION OF WHY THESE EFFORTS REFLECT THE MISSION OF THE SEGAL FAMILY  
FOUNDATION  
EXPLANATION OF HOW RESOURCES WILL BE SPECIFICALLY USED  
DESCRIPTION OF HOW YOU FOUND OUT ABOUT THE SEGAL FAMILY FOUNDATION  
WHO TO CONTACT FOR MORE INFORMATION  
(IT WOULD BE NICE IF REQUESTS ARE TWO PAGES OR LESS)

ANY SUBMISSION DEADLINES

N/A

RESTRICTIONS AND LIMITATIONS ON AWARDS

N/A

SEAL FAMILY FOUNDATION  
FORM 990-PF (2015)  
PART XV - SUPPLEMENTARY INFORMATION

| Name                                    | Amount     | Address                                                                           |
|-----------------------------------------|------------|-----------------------------------------------------------------------------------|
| A Child For All                         | 32,500 00  | 21 Arbor Ln Stafford, VA 22554                                                    |
| ACODEV                                  | 100,000 00 | P O Box 22234 Kampala, Uganda                                                     |
| AFFCAD                                  | 13,334 00  | Nabweru Rd off Kazo Rd, Plot 322 Mukalazi Rd, Bwaise P O Box 21809 Kampala Uganda |
| Africa Yoga                             | 30,000 00  | P O Box 69 Woodstock, NY 12498                                                    |
| AfricaAid Tanzania                      | 87,500 00  | 1031 33rd Street, Suite 174, Denver, CO 80205                                     |
| African Entrepreneurs Collective        | 25,000 00  | 6287 Hinman Dr Clinton, WA 98236                                                  |
| AGE Africa                              | 69,500 00  | PO Box 15298, 921 Pennsylvania Ave SE Suite #312 Washington, DC 20003             |
| Akilah Institute for Women              | 100,000 00 | 109 N Brush Street, Suite 300 Tampa, Florida 33602                                |
| Akili Dada                              | 40,000 00  | C/O One World Children's Fund 1016 Lincoln Boulevard San Francisco, CA 94129      |
| Alfalit International                   | 12,500 00  | 3026 NW 79th Ave, Doral, FL 33122                                                 |
| Amani Global Works                      | 80,000 00  | 245 Fort Washington Ave #4A, New York, NY 10032                                   |
| American Friends of ZanaAfrica          | 18,750 00  | 2450 Virginia Ave NW Ste E309 Washington, DC 20037-2653                           |
| Anza TEACH                              | 50,000 00  | PO Box 377 Moshi, Kilimanjaro Tanzania                                            |
| Art & Global Health Centre Africa       | 15,000 00  | Livingstone Road P O Box 607 Zomba, Malawi                                        |
| Ashoka                                  | 100,000 00 | 1700 North Moore Street, Suite 2000 (20th Floor), Arlington, VA 22209             |
| BEADS for Education, Inc                | 70,000 00  | 5501 Ventnor Ave Ventnor, NJ 08406                                                |
| BESO-Foundation                         | 57,333 00  | P o Box 11348 Kampala-Uganda                                                      |
| BRAC USA                                | 200,000 00 | 110 William Street 29th Floor New York, NY 10038                                  |
| Build Africa Inc                        | 35,000 00  | 1000 N West St, Suite 1200 Wilmington, Delaware 19801                             |
| Building Tomorrow, Inc                  | 120,000 00 | 407 Fulton Street Indianapolis, Indiana 46202                                     |
| Carolina for Kibera                     | 30,000 00  | 301 Pittsboro St Ste 3002, Campus Box 5145, Chapel Hill, NC 27599                 |
| Change A Life Uganda                    | 86,666 00  | 46 Oakmont Lane Jackson, NJ 08527                                                 |
| Clinton Health Access Initiative, Inc   | 50,000 00  | 383 Dorchester Avenue, Suite 400 Boston, MA 02127                                 |
| Congo Leadership Initiative             | 10,000 00  | 24 Briar Hill Rd Orchard Park, New York 14127                                     |
| Crossroads Springs Africa Inc           | 40,000 00  | P O Box 242 East Aurora, NY 14052                                                 |
| CYEC - Kenya                            | 40,000 00  | CYEC 571 Foxwood Lane Paoli, PA 19301                                             |
| D-Prize                                 | 54,167 00  | c/o Global Distribution Fund Inc 2711 Centerville Rd Ste 400 Wilmington DE 19808  |
| Dandelion Africa                        | 2,500 00   | P O Box 13226 20100 Nakuru                                                        |
| Digital Divide Data                     | 66,667 00  | 115 West 30th Street Suite 400 New York, New York 10001                           |
| Dikembe Mutombo Foundation              | 120,000 00 | c/o Preet Singh 5335 Wisconsin Avenue NW Suite 850                                |
| Eastern Congo Initiative                | 80,000 00  | 3417 Fremont Avenue Suite 400 Seattle, Washington 98103                           |
| Echoing Green                           | 62,500 00  | 494 Eighth Avenue 2nd Fl New York, New York 10001                                 |
| Educate!                                | 150,000 00 | P O Box 12302, Denver, CO 80212                                                   |
| Education For All Children              | 50,000 00  | 11 Heather Drive Rye, New Hampshire 03870                                         |
| En Classe Foundation                    | 27,500 00  | 31 E 32 St New York NY 10016                                                      |
| Fame Medical                            | 100,000 00 | 4545 Southeastern Ave, Indianapolis, IN 46203                                     |
| Foi En Action                           | 11,667 00  | PO Box 7404 Gihosha Bujumbura, Burundi                                            |
| Foundation for Community Development    | 55,000 00  | PO Box 6560, Ketchum, ID 83340                                                    |
| Foundation Rwanda                       | 40,000 00  | 75 Varick Street Floor 5 New York, NY 10013-1917                                  |
| Fountain of Life Limited                | 10,000 00  | PO Box 1993 Lilongwe, Central Region 12345 Malawi                                 |
| Future First Global                     | 5,000 00   | ACWICT, Makeni Road, Off Othaya Road, Nairobi, Kenya                              |
| FVS Amade                               | 100,000 00 | Rohero I, Avenue Rutana No 2 Bujumbura Burundi                                    |
| Gardens for Health International        | 162,500 00 | 71 Joy Street Apt 3 Boston, MA 02114                                              |
| Gbowee Peace Africa                     | 50,000 00  | 25 East 21st Street, 7th New York, NY 10010                                       |
| Generation Rwanda                       | 63,333 00  | 16 Highland St Cambridge, MA 02138                                                |
| Georgie Badiel Foundation               | 10,000 00  |                                                                                   |
| Global Grass Roots                      | 30,000 00  | 45 Lyme Road, Suite 206 Hanover, NH 03755                                         |
| Global Health Corps Inc                 | 189,583 00 | 5 Penn Plaza - 2nd Floor New York, NY 10001                                       |
| Global Minimum Inc                      | 37,500 00  | (Innovate Salone) 73 Prince Street Cambridge, MA 02139                            |
| GlobeMed                                | 25,000 00  | P O Box 292 Evanston, IL 60204-0292                                               |
| Goods4Good                              | 5,000 00   | 45 Main Street, Suite 518, Brooklyn, NY 11201                                     |
| Grace Project                           | 17,000 00  | 7406 Route 487 Middletown, PA 18632                                               |
| Habitat for Humanity                    | 150,000 00 | Attn Katie Dickerson 121 Habitat Street Americus, GA 31709-3498                   |
| Harvest For Christ                      | 50,000 00  | 7486 Bankhead Hwy, Douglasville, GA 30134                                         |
| Hatua Likoni Organization               | 46,667 00  | PO Box 96690 Likoni, Mombasa 80110 Kenya                                          |
| Health Builders                         | 100,000 00 | PO Box 250782 New York, New York 10025                                            |
| Heart (Health Ed Africa Resource Team)  | 80,000 00  | P O Box 631964 Highlands Ranch, CO 80163                                          |
| Heartt                                  | 6,250 00   | 15 Davis Rd Oxford, CT 06478                                                      |
| HELGA                                   | 25,000 00  | Aimee Karani P O Box 2082 Kirkland, WA 98083                                      |
| Hoima                                   | 10,000 00  |                                                                                   |
| Hope Through Health Inc                 | 50,000 00  | PO Box 605 Medway, MA 02053                                                       |
| Imbuto Foundation                       | 100,000 00 | Radegonde Ndejuru PO Box 7141 Kigali Rwanda                                       |
| INDEGO AFRICA PROJECT                   | 20,000 00  | 507 Archwood Trail Houston, TX 77007                                              |
| Indigenous Education Foundation of IPAS | 70,000 00  | P O Box 300067, Jamaica Plain, MA 02130                                           |
| IPROSARUDE                              | 50,000 00  | P O Box 9990 Chapel Hill, NC 27515                                                |
| JeCCDO                                  | 32,500 00  | BUJUMBURA, Avenue de l'Eucalyptus, KIKINA HO BUJUMBURA Capital, BURUNDI           |
| Jifundishe                              | 23,750 00  | P O Box 41742, Addis Ababa, Ethiopia                                              |
| Jitegemee, Inc                          | 40,000 00  | 411A Highland Avenue Somerville, MA 02144-2516                                    |
| Kabubbu Development Project             | 27,500 00  | West End, Herstmonceux Hailsham, East Sussex BN27 4JJ, United Kingdom             |
| Kakenya Center for Excellence           | 7,500 00   | 1717 K St NW #1050, Washington, DC 20006                                          |
| Kazozah Art                             | 75,000 00  | 5 Ave de La Justice, Bujumbura, Burundi                                           |
| Kenya Education Fund                    | 90,000 00  | P O Box 7015, McLean, VA 22106-7015                                               |
| Kesho Organization                      | 15,000 00  | Jacob's Building, 2nd Floor, road, Kilifi, Kenya                                  |
| KINDLE Orphan Outreach                  | 45,500 00  | Box 311 Salima, MALAWI                                                            |
| Kip Keino Foundation                    | 150,590 21 | P O BOX Eldoret Uasin Gishu 30100 Kenya                                           |

SEAL FAMILY FOUNDATION  
FORM 990-PF (2015)  
PART XV - SUPPLEMENTARY INFORMATION

| Name                                      | Amount     | Address                                                                             |
|-------------------------------------------|------------|-------------------------------------------------------------------------------------|
| Kitovu Mobile Aids Organization           | 60,500 00  | P O Box 207 Masaka Kampala, Masaka 256 Uganda                                       |
| Komera, Inc                               | 30,000 00  | P O Box 430 New York, New York 10018                                                |
| Komo Learning Centres                     | 175,000 00 | 3151 North Hill Farm Drive Tucson, Arizona 85712                                    |
| Kyetume Community Based Health Care       | 50,000 00  | P O BOX 166 Mukono, Uganda                                                          |
| Last Mile Health                          | 112,500 00 | DBA, Tiyatien Health 2 Atlantic Avenue 4th Floor                                    |
| LifeNet International                     | 50,440 00  | 3815 Silver Star Road Orlando, Florida 32808                                        |
| Lift Up Africa                            | 7,500 00   | P O Box 2082 Kirkland, WA 98083                                                     |
| Livelihoods                               | 40,000 00  | 1313 Innes Place Venice, CA 90291                                                   |
| Living Goods                              | 40,000 00  | 220 Halleck Street, Suite 200 San Francisco, CA 94129                               |
| Lwala Community Alliance                  | 207,500 00 | PO Box 60688 Nashville, TN 37206                                                    |
| Madieu Williams Foundation                | 27,500 00  | 6411 Baltimore Avenue Suite 3A Riverdale, MD 20737                                  |
| Maison Shalom                             | 97,500 00  | Q SANZU, Ruyigi BUJUMBURA, RUYIGI 2533 Burundi                                      |
| Malaika Foundation                        | 120,000 00 | 1332 17th Avenue Central City NE 68826                                              |
| Maranyundo Initiative                     | 37,500 00  | 2 Atlantic Avenue, 4th Floor Boston, MA 02110                                       |
| Mane Stopes Uganda                        | 100,000 00 | PO Box 10431 Kisoro-Muyenga Kampala, Uganda 256                                     |
| Microclinic International                 | 80,000 00  | 388 Market Street Suite 1300 San Francisco, CA 94111                                |
| Mission Restore                           | 15,625 00  | 120 E 87th St, New York, NY 10128                                                   |
| MIT                                       | 50,000 00  | Office of the Dean of Engineering 77 Massachusetts Avenue, Bldg 1-203               |
| More Than Me                              | 50,000 00  | Capitol Hill Monrovia, Montserrat County NA Liberia                                 |
| Mother Health International               | 44,750 00  | 8004 Trevor Place Vienna, VA 22182                                                  |
| Mothers 2 Mothers International           | 100,000 00 | 7441 W Sunset Blvd, Suite 205, Los Angeles, CA 90046                                |
| Moving the Goal Posts Kilifi              | 20,000 00  | Off Malindi Road, Kilifi, Kenya                                                     |
| Muso, Inc                                 | 93,333 00  | 1380 Monroe Street, NW P O Box 309 Washington, DC 20010                             |
| myAgro                                    | 66,667 00  | Po Box 292131 Los Angeles CA 90029                                                  |
| New Sight Eye Center                      | 27,083 00  | c/o The Rotary Club of Newtown PO Box 263 Newtown, CT 06470                         |
| NIBAKURE CHILDREN'S VILLAGE               | 30,000 00  | 275 East 4th Street Suite 450 St Paul, MN 55101                                     |
| North Star Alliance East Africa           | 41,667 00  | PO Box 165, 00202 Nairobi, Kenya                                                    |
| Nurture Africa                            | 15,000 00  |                                                                                     |
| Nyaka AIDS Orphans School                 | 225,000 00 | PO Box 339 East Lansing, MI 48826                                                   |
| Nyansakia Church of Christ - Orphans      | 4,000 00   | Pastor Mark Orwell Okenda P O Box 171 Gucha Kenya                                   |
| One Acre Fund                             | 100,000 00 | 2355 Fairview Avenue # 140 Roseville, MN 55113                                      |
| One World Children's Fund                 | 37,500 00  | 1016 Lincoln Blvd San Francisco, CA 94129                                           |
| PARJE                                     | 17,500 00  | Emile Uwezowamungu ROHERO Bujumbura, Burundi 5355                                   |
| Partners in Health                        | 100,000 00 | 888 Commonwealth Ave, 3rd Fl Boston, MA 02215                                       |
| Peace for Africa & Economic Development   | 65,000 00  | PO Box 4778-00100 Chaka Court A5 Argwings Kodhek Road, Hurlingham                   |
| PEAS                                      | 37,500 00  | 54 Pembroke Rd, Dublin 4, Ireland                                                   |
| PeerLink Initiative Uganda                | 2,500 00   | P O BOX 34625 Kampala, Kampala, Uganda                                              |
| Penda Health                              | 33,750 00  | Betty's Business Centre Namanga Road Kitengela Kenya                                |
| Peripheral Vision International           | 25,000 00  | 55 Meadow St Suite 205 Brooklyn, NY 11206                                           |
| Planned Parenthood Federation of America  | 125,000 00 | Federation of America, Inc 434 W 33rd Street New York, NY 10001                     |
| Population Services International         | 84,257 00  | 1120 19th Street, NW, Suite 600 Washington, DC 20036                                |
| Powering Potential                        | 116,000 00 | PO Box 230913 New York, NY 10023                                                    |
| Princeton in Africa                       | 48,333 00  | 194 Nassau Street Suite 219 Princeton, NJ 08542                                     |
| Rafiki Wa Maendeleo Trust                 | 100,000 00 | PO Box 1546-00502, Karen, Nairobi, Kenya                                            |
| Raising The Village                       | 45,000 00  | 215 Spadina Avenue, Suite 412, Toronto, ON M5T 2C7                                  |
| Reach A Hand Uganda                       | 35,000 00  | Plot 556, Kigowa Road Ntinda P O Box 21288 Kampala, Uganda                          |
| Resonate                                  | 13,750 00  | P O Box 582 Albion, CA 95410                                                        |
| Restless Development Uganda               | 68,750 00  | 99 Park Avenue Suite 2200 New York, NY 10016                                        |
| Rwanda Girls Initiative                   | 42,500 00  | PO Box 325 Medina, WA 98039                                                         |
| Rwanda School Project                     | 30,000 00  | 1300 St Francis Road Santa Rosa, CA 95409                                           |
| S O U L Foundation                        | 54,800 00  | PO Box 404 Suffern, NY 10901                                                        |
| SACODE                                    | 50,000 00  | Avenue Rukonwe, 3 Kabondo, Bujumbura                                                |
| Sanergy, Inc                              | 100,000 00 | P O Box 550288 Atlanta, GA 30355-0288                                               |
| Save Life Give Hope                       | 10,000 00  | 2445 SW Crestdale Dr Portland, OR 97225                                             |
| SAVIC                                     | 5,000 00   | Kakuma Refugee Camp Nairobi, Turkana West 43801, 00100 Kenya                        |
| Schools & Teachers Innovating for Results | 81,250 00  | 65 Kingsway, 6th Floor London, London WC2B 6 TD GB                                  |
| Scientific Roets (PTY) Ltd                | 30,000 00  | P O Box 461 Kokstad, 4700 South Africa                                              |
| SCOPE International                       | 15,000 00  | Ngong Road, Adams Arcade Building, Nairobi, Kenya                                   |
| SEGA Girls School (Nurturing Minds)       | 32,500 00  | PO Box 144 61 Oakwood Ln Valley Forge, PA 19481                                     |
| Service Yezu Mwiza                        | 63,750 00  | Yamuremye Desire Rohero 1, Bubanza avenue, n°11 Bujumbura, Burundi BP 509 Bujumbura |
| Set Her Free                              | 36,000 00  | 41 Linden Lane Chatham, NJ 07928                                                    |
| Shared Value Africa                       | 60,000 00  | Post Net No 800, Private Bag E891, Manda Hill                                       |
| Shining Hope for Communities              | 90,000 00  | 175 Vanck St 6th Floor, New York, NY 10014                                          |
| Small Loan Association Zambia             | 12,000 00  | Chindwin Home Based Care SLA                                                        |
| Soft Power Health                         | 143,750 00 | 2887 Purchase Street Purchase, NY 10577                                             |
| Sparks Micro GRants                       | 125,475 00 | 575 Main Street #N1909, New York, NY 10044                                          |
| Straight Talk Foundation                  | 110,000 00 | P O Box 22366 Kampala / Plot 4 4 Kololo Hill Dr, Kampala, Uganda                    |
| Support for International Change          | 30,000 00  | Lindsay Whiddon 17822 Bishop Circle Villa Park, CA 92861                            |
| Sustainable Health-SHE (Donations)        | 20,000 00  | c/o WeWork 175 Vanck Street 6th Floor                                               |
| Taia Peace Foundation                     | 41,667 00  | 45 Main Street Suite 1008 Brooklyn, NY 11201                                        |
| Tanzania Education Corp                   | 17,500 00  | Carol Hall 6 Norfolk Road Chestnut Hill, MA 02467                                   |
| Tevel bTzelek                             | 20,000 00  | Micha Odenheimer P O Box 53026 Jerusalem, NA 91530 Israel                           |
| The African SOUP                          | 15,000 00  | P O Box 50050 Atlanta, GA 30302                                                     |
| The Boma Project                          | 66,667 00  | PO Box 456 115 Pauls Way, Barn Dorset, VT 05251                                     |
| The Cries of a Child                      | 16,667 00  | P O Box 1349 St Charles, MO 63301                                                   |
| The END Fund                              | 50,000 00  | 41 East 11th Street 11th Floor, New York, NY 10003                                  |

SEGL FAMILY FOUNDATION  
FORM 990-PF (2015)  
PART XV - SUPPLEMENTARY INFORMATION

| Name                                          | Amount              | Address                                                                       |
|-----------------------------------------------|---------------------|-------------------------------------------------------------------------------|
| The Girls Foundation of Tanzania              | 21,667 00           | PO Box 11224 Portland, ME 04104                                               |
| THE MARANYUNDO INITIATIVE                     | 12,500 00           | P O Box #1342 Mansfield, MA 02048                                             |
| The Niapale Project                           | 14,000 00           | 3371 Glendale Blvd , Unit 227 Los Angeles, CA 90039                           |
| The Way Forward Foundation                    | 2,500 00            | Box 15086 Arusha, Arusha 255 Tanzania                                         |
| These Numbers Have Faces                      | 45,000 00           | 537 SE Ash Street, Suite 204 Portland, Oregon 97214                           |
| Ttagya Schools                                | 16,000 00           | 1675 York Avenue, #4C New York, NY 10128                                      |
| Top Ride Academy                              | 10,000 00           | Kajiado North, Isinya, Kajiado, Kenya                                         |
| Tostan                                        | 75,000 00           | 641 S St NW 3rd Floor, Washington, DC 20001                                   |
| Tugende LTD                                   | 7,500 00            | PO Box 3304 Kampala Uganda                                                    |
| UCBUM                                         | 15,000 00           |                                                                               |
| UGEAFI                                        | 7,500 00            |                                                                               |
| Umoja Tanzania Incorporated                   | 25,000 00           | Caroline Goody PO Box 16706 Arusha, Arusha 0000 Tanzania                      |
| Unreasonable East Africa                      | 40,000 00           | 3rd Floor Ham Towers Makerere Hill Road Kampala, Kampala Central 00256 Uganda |
| Urukundo Foundation (Hope Made Real)          | 31,667 00           | B P 179 Muhanga, South Province Rwanda                                        |
| Village Enterprise Fund                       | 40,000 00           | 751 Laurel Street PMB 222 San Carlos, CA 94070                                |
| Village Health Works                          | 150,440 00          | 45 West 36th Street 8th Floor New York, New York 10018                        |
| Village Hope Core                             | 17,500 00           | 10100 Trinity Parkway, Suite 310, Stockton, CA 95219                          |
| Vital Health Africa                           | 25,000 00           | 5330 Chamberlin Ave, Chevy Chase, MD 20815                                    |
| WE Can Lead                                   | 10,000 00           | 191 Peachtree St NE Suite 3300 Atlanta, GA 30303                              |
| WAVE                                          | 47,500 00           | Misan Rewane 3 Spencer Street Yaba Lagos, Nigeria                             |
| We Care Solar                                 | 45,833 00           | We Care Solar P O Box 5765 Berkeley, CA 94705                                 |
| WISER International                           | 65,000 00           | P O Box 3186 Durham, NC 27715                                                 |
| Women In Technology Uganda                    | 3,750 00            | Plot 18 Kanjokya Street, Uganda                                               |
| Women Win Foundation, Inc                     | 7,500 00            | 591 Northampton Holyoke, MA 01040                                             |
| YONECO                                        | 37,500 00           | P O Box 471 Zomba, Malawi                                                     |
| Young Love                                    | 37,500 00           | 520 Eighth Avenue 20th Floor New York, New York 10018                         |
| Youth For Christ                              | 7,500 00            | 7670 S Vaughn Ct, Englewood, CO 80112                                         |
| Zambian Institute for Sustainable Development | 20,000 00           |                                                                               |
| Zamcog                                        | 40,000 00           | Rock View, Chiddingstone Hoath Kent TNB 7BT                                   |
|                                               | <u>9,675,045.21</u> |                                                                               |

## TD AMERITRADE CLEARING INC

## Proceeds Not Reported to the IRS

Account 785146881

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                       | Quantity  | Shown (G)ross (N)et acquired | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-------------------------------------------------------------|-----------|------------------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ANI PHARMACEUTICALS INC COM / CUSIP 00182C103 / Symbol ANIP |           |                              |                        |                     |                                 |                                       |                         |
| 04/28/15                                                    | 1,000,000 | 66,733.77                    | 04/28/15               | 64,482.60           |                                 | 2,251.17                              | Sale                    |
| 06/15/15                                                    | 1,000,000 | 57,203.94                    | 04/30/15               | 63,465.00           | 6,261.06 W                      | 0.00                                  | Sale                    |
| 08/04/15                                                    | 1,500,000 | 96,088.22                    | Various                | 93,562.50           |                                 | 2,525.72                              | Total of 2 transactions |
| 08/04/15                                                    | 500,000   | 31,004.92                    | 05/04/15               | 31,337.50           | 332.58 W                        | 0.00                                  | Sale                    |
| 08/05/15                                                    | 1,000,000 | 57,869.93                    | 05/05/15               | 54,165.00           |                                 | 3,704.93                              | Sale                    |
| 08/11/15                                                    | 999,000   | 54,094.41                    | Various                | 52,420.93           |                                 | 1,673.48                              | Total of 6 transactions |
| 08/11/15                                                    | 1,000     | 50.08                        | 05/06/15               | 52.47               | 2.39 W                          | 0.00                                  | Sale                    |
| 08/14/15                                                    | 500,000   | 27,144.50                    | 05/19/15               | 29,638.31           | 2,493.81 W                      | 0.00                                  | Sale                    |
| 10/15/15                                                    | 1,000,000 | 39,174.27                    | 08/05/15               | 61,707.86           |                                 | -22,533.59                            | Sale                    |
| 10/15/15                                                    | 1,000,000 | 39,109.27                    | Various                | 59,576.83           | 20,467.56                       | 0.00                                  | Total of 2 transactions |
| 10/26/15                                                    | 1,000,000 | 41,384.23                    | 08/05/15               | 59,511.64           | ...                             | -18,127.41                            | Sale                    |
| Security total                                              |           | 509,857.54                   |                        | 569,920.64          | 29,557.40 W                     | -30,505.70                            |                         |
| AIR LEASE CORP COM / CUSIP 00912X302 / Symbol AL            |           |                              |                        |                     |                                 |                                       |                         |
| 11/16/15                                                    | 1,000,000 | 32,736.39                    | 11/16/15               | 32,789.90           | ...                             | -53.51                                | Sale                    |
| AKAMAI TECHNOLOGIES COM / CUSIP 00971T101 / Symbol AKAM     |           |                              |                        |                     |                                 |                                       |                         |
| 11/25/15                                                    | 500,000   | 28,835.56                    | 11/25/15               | 28,555.00           | ...                             | 280.56                                | Sale                    |
| 11/30/15                                                    | 900,000   | 51,690.04                    | 11/25/15               | 51,452.48           |                                 | 237.56                                | Sale                    |
| 12/03/15                                                    | 500,000   | 27,351.99                    | VARIOUS                | 28,752.34           | 1,400.35 W                      | 0.00                                  | Sale                    |
| 12/09/15                                                    | 500,000   | 27,204.59                    | 12/09/15               | 26,714.95           | ...                             | 489.64                                | Sale                    |
| 12/11/15                                                    | 500,000   | 26,320.01                    | 12/02/15               | 29,039.50           | 2,719.49 W                      | 0.00                                  | Note 26<br>Sale         |
| 12/15/15                                                    | 1,000,000 | 51,834.14                    | 12/02/15               | 61,033.12           | 9,198.98 W                      | 0.00                                  | Sale                    |
| 12/17/15                                                    | 1,000,000 | 53,618.71                    | VARIOUS                | 62,251.23           | 8,632.52 W                      | 0.00                                  | Sale                    |
| Security total                                              |           | 266,855.04                   |                        | 287,798.62          | 21,951.34 W                     | 1,007.76                              |                         |
| ALIBABA GROUP HLDG LTD ADR / CUSIP 01609W102 / Symbol BABA  |           |                              |                        |                     |                                 |                                       |                         |
| 01/23/15                                                    | 900,000   | 92,857.82                    | Various                | 86,735.15           | ...                             | 6,122.67                              | Total of 2 transactions |
| 01/27/15                                                    | 800,000   | 82,217.26                    | VARIOUS                | 81,049.84           | ...                             | 1,167.42                              | Sale                    |
| 01/28/15                                                    | 1,100,000 | 110,179.56                   | VARIOUS                | 110,615.87          | 436.31 W                        | 0.00                                  | Sale                    |

\*\* D = adjustment amount is market discount. W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

# Proceeds Not Reported to the IRS (continued)

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                               | Quantity  | Shown (Gross (Net) acquired | Proceeds Date | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|---------------------------------------------------------------------|-----------|-----------------------------|---------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ALIBABA GROUP HLDG LTD ADR / CUSIP 01609W102 / Symbol BABA (cont'd) |           |                             |               |                     |                                 |                                       |                         |
| 03/03/15                                                            | 500 000   | 40,491.49                   | Various       | 49,985.12           | 9,493.63                        | 0.00                                  | Total of 2 transactions |
| 05/18/15                                                            | 500 000   | 43,505.29                   | 01/28/15      | 49,622.04           | 5,505.08 W                      | -611.67                               | Sale                    |
| 05/20/15                                                            | 500 000   | 43,949.19                   | 01/30/15      | 45,514.18           |                                 | -1,564.99                             | Sale                    |
| 06/26/15                                                            | 500 000   | 41,641.33                   | 02/10/15      | 53,003.63           |                                 | -11,362.30                            | Sale                    |
| 08/21/15                                                            | 1,000 000 | 68,459.74                   | VARIOUS       | 87,187.71           | 18,727.97 W                     | 0.00                                  | Sale                    |
| 08/24/15                                                            | 1,500 000 | 95,817.93                   | Various       | 117,843.76          | 22,025.83                       | 0.00                                  | Total of 3 transactions |
| 09/09/15                                                            | 2,400 000 | 153,211.67                  | Various       | 185,455.22          | 32,279.73                       | 36.18                                 | Total of 3 transactions |
| 09/21/15                                                            | 1,900 000 | 122,137.04                  | Various       | 151,827.08          | 29,690.04                       | 0.00                                  | Total of 2 transactions |
| 09/24/15                                                            | 700 000   | 41,363.23                   | Various       | 56,027.21           | 14,663.98                       | 0.00                                  | Total of 2 transactions |
| 10/02/15                                                            | 1,000 000 | 58,971.91                   | VARIOUS       | 75,832.65           | ..                              | -16,860.74                            | Sale                    |
| Security total                                                      |           | 994,803.46                  |               | 1,150,699.46        | 132,822.57 W                    | -23,073.43                            |                         |
| ALNYLAM PHARMACEUTICALS INC COM / CUSIP 02043Q107 / Symbol ALNY     |           |                             |               |                     |                                 |                                       |                         |
| 01/28/15                                                            | 600 000   | 55,398.28                   | Various       | 53,615.70           |                                 | 1,782.58                              | Total of 2 transactions |
| 11/19/15                                                            | 1,000 000 | 105,983.04                  | VARIOUS       | 97,448.50           | ..                              | 8,534.54                              | Sale                    |
| 11/20/15                                                            | 1,000 000 | 103,143.10                  | VARIOUS       | 95,697.96           | 3,219.43 W                      | 10,664.57                             | Sale                    |
| 11/23/15                                                            | 1,000 000 | 104,272.07                  | Various       | 105,364.43          | 2,156.12                        | 1,063.76                              | Total of 2 transactions |
| Security total                                                      |           | 368,796.49                  |               | 352,126.59          | 5,375.55 W                      | 22,045.45                             |                         |
| ALPHABET INC CLASS C / CUSIP 02079K107 / Symbol GOOG                |           |                             |               |                     |                                 |                                       |                         |
| 10/15/15                                                            | 200 000   | 131,495.42                  | Various       | 130,975.89          | ...                             | 519.53                                | Total of 2 transactions |
| 10/16/15                                                            | 100 000   | 66,429.77                   | 10/15/15      | 65,703.07           |                                 | 726.70                                | Sale                    |
| 10/23/15                                                            | 50 000    | 35,681.09                   | 10/16/15      | 33,131.00           |                                 | 2,550.09                              | Sale                    |
| 10/26/15                                                            | 250 000   | 176,651.74                  | Various       | 166,727.00          |                                 | 9,924.74                              | Total of 2 transactions |
| Security total                                                      |           | 410,258.02                  |               | 396,536.96          |                                 | 13,721.06                             |                         |

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## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                              | Quantity  | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|--------------------------------------------------------------------|-----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| AMAZON.COM INC COM / CUSIP 023135106 / Symbol AMZN                 |           |                     |                        |                     |                                 |                                       |                         |
| 01/05/15                                                           | 300 000   | 90,763 51           | 12/23/14               | 91,887 20           | 374.56 W                        | -749 13                               | Sale                    |
| 01/21/15                                                           | 100 000   | 29,644.90           | 01/15/15               | 29,723 56           | ..                              | -78.66                                | Sale                    |
| Security total                                                     |           | 120,408.41          |                        | 121,610 76          | 374.56 W                        | -827.79                               |                         |
| AMERICAN AIRLINES GROUP INC COM / CUSIP 02376R102 / Symbol AAL     |           |                     |                        |                     |                                 |                                       |                         |
| 01/28/15                                                           | 1,000 000 | 52,463 84           | 01/13/15               | 50,165 00           | ..                              | 2,298.84                              | Sale                    |
| 05/08/15                                                           | 1,500 000 | 74,000 03           | 05/07/15               | 71,562 30           | ..                              | 2,437 73                              | Sale                    |
| 08/24/15                                                           | 3,000 000 | 112,373 23          | VARIOUS                | 134,735.97          | ..                              | -22,362.74                            | Sale                    |
| 10/08/15                                                           | 1,000 000 | 39,678 16           | 10/01/15               | 38,112 40           | ..                              | 1,565.76                              | Sale                    |
| 10/09/15                                                           | 1,000 000 | 41,384 33           | 10/01/15               | 38,112 40           | ..                              | 3,271 93                              | Sale                    |
| 10/26/15                                                           | 4,000 000 | 182,530.81          | Various                | 153,069 80          | ..                              | 29,461 01                             | Total of 5 transactions |
| 12/02/15                                                           | 1,000 000 | 44,176 38           | 11/16/15               | 42,639 71           | ..                              | 1,536.67                              | Sale                    |
| Security total                                                     |           | 546,606.78          |                        | 528,397.58          | ..                              | 18,209.20                             |                         |
| AMTRUST FINANCIAL SERVICES INC COM / CUSIP 032359309 / Symbol AFSI |           |                     |                        |                     |                                 |                                       |                         |
| 06/11/15                                                           | 1,000 000 | 61,879 13           | Various                | 42,091.67           | ..                              | 19,787 46                             | Total of 6 transactions |
| APOLLO GLOBAL MANAGEMENT COM / CUSIP 037612306 / Symbol APO        |           |                     |                        |                     |                                 |                                       |                         |
| 01/30/15                                                           | 1,000 000 | 24,776 85           | 10/17/14               | 22,652 40           | ..                              | 2,124 45                              | Sale                    |
| 04/20/15                                                           | 5,000 000 | 110,551.46          | VARIOUS                | 115,126.31          | 4,574.85 W                      | 0.00                                  | Sale                    |
| 04/27/15                                                           | 5,000 000 | 110,692 96          | 04/21/15               | 110,069 90          | 487.31 W                        | 1,110 37                              | Sale                    |
| 05/01/15                                                           | 4,000 000 | 91,442.91           | VARIOUS                | 89,801 94           | 15 91 W                         | 1,656.88                              | Note 26                 |
| 06/03/15                                                           | 3,000 000 | 68,577 63           | VARIOUS                | 66,751.03           | ..                              | 1,826.60                              | Sale                    |
| 06/23/15                                                           | 1,000 000 | 22,307 38           | 05/11/15               | 21,893.22           | ..                              | 414.16                                | Sale                    |
| 06/24/15                                                           | 1,000 000 | 22,627 38           | 05/11/15               | 21,875 75           | ..                              | 751 63                                | Sale                    |
| 07/07/15                                                           | 1,100 000 | 23,615 19           | Various                | 24,058.95           | 443.76                          | 0.00                                  | Total of 2 transactions |
| 07/28/15                                                           | 4,000 000 | 81,353 50           | VARIOUS                | 86,864.04           | 2,824 86 W                      | -2,685.68                             | Sale                    |
| 08/24/15                                                           | 3,000 000 | 55,497 46           | Various                | 63,863.73           | ..                              | -8,366.27                             | Total of 3 transactions |

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## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                                 | Quantity       | Shown (G)ross (N)et acquired | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-----------------------------------------------------------------------|----------------|------------------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| APOLLO GLOBAL MANAGEMENT COM / CUSIP: 037612306 / Symbol APO (cont'd) |                |                              |                        |                     |                                 |                                       |                         |
| 08/24/15                                                              | 3,000,000      | 55,553.97                    | VARIOUS                | 67,491.28           | 11,937.31 W                     | 0.00                                  | Sale                    |
| 10/05/15                                                              | 1,000,000      | 18,034.66                    | 09/03/15               | 22,908.68           | 4,874.02 W                      | 0.00                                  | Sale                    |
| 10/12/15                                                              | 1,000,000      | 18,634.75                    | 09/03/15               | 22,908.67           | 4,273.92 W                      | 0.00                                  | Sale                    |
| 10/26/15                                                              | 3,000,000      | 55,493.97                    | VARIOUS                | 64,236.26           | 9,410.78 W                      | 668.49                                | Sale                    |
| 11/02/15                                                              | 4,000,000      | 74,514.02                    | 09/24/15               | 73,244.18           | 2,231.88 W                      | 3,501.72                              | Sale                    |
|                                                                       | Security total | 833,674.09                   |                        | 873,746.34          | 41,074.60 W                     | 1,002.35                              |                         |
| AVIS BUDGET GROUP INC COM / CUSIP: 053774105 / Symbol CAR             |                |                              |                        |                     |                                 |                                       |                         |
| 12/17/15                                                              | 1,000,000      | 35,427.19                    | Various                | 36,556.00           | 1,128.81                        | 0.00                                  | Total of 2 transactions |
| BANK OF AMERICA CORP COM / CUSIP: 060505104 / Symbol BAC              |                |                              |                        |                     |                                 |                                       |                         |
| 03/20/15                                                              | 3,000,000      | 47,550.12                    | 03/19/15               | 47,104.70           | ...                             | 445.42                                | Sale                    |
| BIOGEN INC COM / CUSIP: 09062X103 / Symbol BIIB                       |                |                              |                        |                     |                                 |                                       |                         |
| 03/12/15                                                              | 260,000        | 105,764.26                   | 06/18/14               | 81,501.10           | .                               | 24,263.16                             | Sale                    |
| 05/04/15                                                              | 300,000        | 117,061.87                   | 04/28/15               | 114,404.00          | ...                             | 2,657.87                              | Sale                    |
| 11/09/15                                                              | 600,000        | 175,946.80                   | VARIOUS                | 163,578.61          | ...                             | 12,368.19                             | Sale                    |
|                                                                       | Security total | 398,772.93                   |                        | 359,483.71          | ...                             | 39,289.22                             |                         |
| BLUELIX HOLDINGS COM / CUSIP: 09624H109 / Symbol BXC                  |                |                              |                        |                     |                                 |                                       |                         |
| 09/30/15                                                              | 10,000,000     | 7,094.86                     | 09/29/15               | 6,705.00            | ..                              | 389.86                                | Sale Note 26            |
| BOEING CO COM / CUSIP: 097023105 / Symbol BA                          |                |                              |                        |                     |                                 |                                       |                         |
| 03/19/15                                                              | 400,000        | 61,953.85                    | 03/18/15               | 61,482.92           | ...                             | 470.93                                | Sale                    |
| 03/20/15                                                              | 400,000        | 62,121.85                    | 03/19/15               | 61,649.00           | ...                             | 472.85                                | Sale                    |
| 03/24/15                                                              | 400,000        | 60,623.96                    | 03/24/15               | 60,699.84           | 75.88 W                         | 0.00                                  | Sale Note 26            |
| 04/10/15                                                              | 500,000        | 76,913.58                    | VARIOUS                | 77,162.63           | 598.02 W                        | 348.97                                | Sale                    |
| 05/11/15                                                              | 750,000        | 109,800.47                   | VARIOUS                | 110,274.57          | 962.71 W                        | 488.61                                | Sale                    |
| 05/14/15                                                              | 400,000        | 59,093.43                    | 05/12/15               | 58,964.37           | 18.85 W                         | 147.91                                | Sale                    |
| 05/19/15                                                              | 400,000        | 58,960.95                    | VARIOUS                | 58,873.63           | 34.70 W                         | 122.02                                | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                                           | Quantity       | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|---------------------------------------------------------------------------------|----------------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| BOEING CO COM / CUSIP 097023105 / Symbol BA (cont'd)                            |                |                     |                        |                     |                                 |                                       |                         |
| 06/23/15                                                                        | 100,000        | 14,572.88           | 05/15/15               | 14,695.40           | ..                              | -122.52                               | Sale                    |
| 07/08/15                                                                        | 500,000        | 71,242.78           | 05/20/15               | 73,319.70           | .                               | -2,076.92                             | Sale                    |
|                                                                                 | Security total | 575,283.75          |                        | 577,122.06          | 1,690.16 W                      | -148.15                               |                         |
| BRAZIL FAST FOOD CORP CSH MGR \$18.30/SH 5/6/15 / CUSIP 105755201 / Symbol BOBS |                |                     |                        |                     |                                 |                                       |                         |
| 01/14/15                                                                        | 25,000         | 399.99              | 11/18/14               | 325.25              | .                               | 74.74                                 | Sale                    |
| 01/14/15                                                                        | 500,000        | 7,114.84            | VARIOUS                | 7,413.45            | 420.58 W                        | 121.97                                | Sale                    |
| 04/16/15                                                                        | 1,000,000      | 18,094.66           | VARIOUS                | 12,964.36           | ...                             | 5,130.30                              | Sale                    |
| 05/06/15                                                                        | 4,000,000      | 73,200.00           | VARIOUS                | 57,484.20           | .                               | 15,715.80                             | Merger                  |
|                                                                                 | Security total | 98,809.49           |                        | 78,187.26           | 420.58 W                        | 21,042.81                             |                         |
| CSX CORP COM / CUSIP 126408103 / Symbol CSX                                     |                |                     |                        |                     |                                 |                                       |                         |
| 01/20/15                                                                        | 4,000,000      | 138,792.32          | Various                | 108,823.30          | ..                              | 29,969.02                             | Total of 2 transactions |
| CTC MEDIA COM / CUSIP 12642X106 / Symbol CTCM                                   |                |                     |                        |                     |                                 |                                       |                         |
| 05/19/15                                                                        | 7,000,000      | 23,461.92           | Various                | 26,171.60           | ..                              | -2,709.68                             | Total of 3 transactions |
| CANADIAN SOLAR INC COM / CUSIP 136635109 / Symbol CSIQ                          |                |                     |                        |                     |                                 |                                       |                         |
| 12/21/15                                                                        | 500,000        | 13,975.26           | Various                | 13,708.44           | ...                             | 266.82                                | Total of 4 transactions |
| 12/24/15                                                                        | 500,000        | 14,479.73           | 12/22/15               | 13,922.33           | ...                             | 557.40                                | Sale                    |
| 12/28/15                                                                        | 400,000        | 11,740.98           | VARIOUS                | 11,462.54           | ...                             | 278.44                                | Sale                    |
| 12/29/15                                                                        | 600,000        | 17,261.96           | VARIOUS                | 17,423.29           | ...                             | -161.33                               | Sale                    |
|                                                                                 | Security total | 57,457.93           |                        | 56,516.60           | ...                             | 941.33                                |                         |
| CELGENE CORP COM / CUSIP 151020104 / Symbol CELG                                |                |                     |                        |                     |                                 |                                       |                         |
| 04/09/15                                                                        | 500,000        | 58,213.92           | 04/08/15               | 57,135.85           | ..                              | 1,078.07                              | Sale                    |
| 05/19/15                                                                        | 1,000,000      | 116,684.85          | VARIOUS                | 115,894.50          | ...                             | 790.35                                | Sale                    |
| 09/30/15                                                                        | 900,000        | 96,239.22           | 09/28/15               | 94,858.20           | ...                             | 1,381.02                              | Sale                    |
| 10/01/15                                                                        | 900,000        | 97,090.61           | VARIOUS                | 96,675.80           | .                               | 414.81                                | Sale                    |

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## TD AMERITRADE CLEARING INC

# Proceeds Not Reported to the IRS (continued)

Account 785146881

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                       | Quantity  | Shown (G) / Gross (N) / Symbol | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional information  |
|-------------------------------------------------------------|-----------|--------------------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| CELGENE CORP COM / CUSIP 151020104 / Symbol CELG (cont'd)   |           |                                |                        |                     |                                 |                                       |                         |
| 10/05/15                                                    | 500 000   | 57,930.33                      | Various                | 55,967.00           | .                               | 1,963.33                              | Total of 2 transactions |
| 10/07/15                                                    | 400,000   | 46,725.90                      | 10/06/15               | 46,149.00           | .                               | 576.90                                | Sale                    |
| 10/08/15                                                    | 400 000   | 46,686.14                      | 10/08/15               | 46,148.00           | ...                             | 538.14                                | Sale                    |
| 10/12/15                                                    | 1,500 000 | 177,513.72                     | Various                | 175,435.00          | .                               | 2,078.72                              | Total of 3 transactions |
| 10/16/15                                                    | 1,400,000 | 165,309.95                     | Various                | 164,578.00          |                                 | 731.95                                | Total of 3 transactions |
| 10/19/15                                                    | 700 000   | 82,816.63                      | Various                | 82,070.60           | ...                             | 746.03                                | Total of 2 transactions |
| 10/19/15                                                    | 700 000   | 82,474.48                      | 10/19/15               | 82,462.00           | 78.93 W                         | 91.41                                 | Sale                    |
| 10/23/15                                                    | 1,700,000 | 202,946.26                     | Various                | 200,250.67          | ..                              | 2,695.59                              | Total of 2 transactions |
| 10/26/15                                                    | 1,200 000 | 145,176.97                     | Various                | 143,037.50          |                                 | 2,139.47                              | Total of 2 transactions |
| 10/28/15                                                    | 400,000   | 50,166.07                      | VARIOUS                | 49,215.75           | .                               | 950.32                                | Sale                    |
| 10/29/15                                                    | 500,000   | 64,028.82                      | VARIOUS                | 62,096.25           | ...                             | 1,932.57                              | Sale                    |
| 11/02/15                                                    | 100 000   | 12,569.26                      | 10/28/15               | 12,457.00           | ..                              | 112.26                                | Sale                    |
| 11/02/15                                                    | 800 000   | 100,558.22                     | VARIOUS                | 101,234.33          | 852.33 W                        | 176.22                                | Sale                    |
| 11/04/15                                                    | 300 000   | 37,755.29                      | Various                | 37,534.50           |                                 | 220.79                                | Total of 2 transactions |
| 11/04/15                                                    | 700,000   | 88,084.37                      | Various                | 88,403.00           | 390.90                          | 72.27                                 | Total of 2 transactions |
| 11/19/15                                                    | 900,000   | 102,476.11                     | VARIOUS                | 109,459.70          | 6,983.59 W                      | 0.00                                  | Sale                    |
| Security total                                              |           | 1,831,447.12                   |                        | 1,821,062.65        | 8,305.75 W                      | 18,690.22                             |                         |
| CHEVRON CORP COM / CUSIP 166764100 / Symbol CVX             |           |                                |                        |                     |                                 |                                       |                         |
| 01/08/15                                                    | 500 000   | 54,513.79                      | 12/23/14               | 56,402.50           | 1,888.71 W                      | 0.00                                  | Sale                    |
| 01/22/15                                                    | 1,000 000 | 107,069.03                     | 01/15/15               | 104,919.16          |                                 | 2,149.87                              | Sale                    |
| Security total                                              |           | 161,582.82                     |                        | 161,321.66          | 1,888.71 W                      | 2,149.87                              |                         |
| CHICAGO BRIDGE & IRON CO COM / CUSIP 167250109 / Symbol CBI |           |                                |                        |                     |                                 |                                       |                         |
| 05/19/15                                                    | 2,000,000 | 113,271.10                     | Various                | 96,690.00           | ..                              | 16,581.10                             | Total of 2 transactions |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets

TD AMERITRADE CLEARING INC

# Proceeds Not Reported to the IRS (continued)

Account 785146881

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

### Description of property

| Date sold or disposed                                                       | Quantity       | Shown      | Proceeds (G)ross (N)et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-----------------------------------------------------------------------------|----------------|------------|---------------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| DIREXION SHARES TRUST 1 10 R/S 10/1/15 25490K570 / CUSIP 25459Y389 / Symbol |                |            |                                 |                     |                                 |                                       |                         |
| 01/05/15                                                                    | 2,000,000      | 24,656.85  | 12/11/14                        | 25,318.40           | .                               | -661.55                               | Sale                    |
| 02/13/15                                                                    | 1,000,000      | 15,738.11  | 02/11/15                        | 14,945.00           | ...                             | 793.11                                | Sale                    |
| 02/26/15                                                                    | 900,000        | 13,526.16  | 02/20/15                        | 12,991.50           | ...                             | 534.66                                | Sale                    |
| 02/27/15                                                                    | 100,000        | 1,539.95   | 02/20/15                        | 1,443.50            | ...                             | 96.45                                 | Sale                    |
| 04/28/15                                                                    | 500,000        | 6,356.88   | 03/03/15                        | 6,900.05            | 543.17 W                        | 0.00                                  | Sale                    |
| 04/29/15                                                                    | 900,000        | 12,264.29  | VARIOUS                         | 11,198.09           | 86.56 W                         | 1,152.76                              | Sale                    |
| 05/13/15                                                                    | 1,400,000      | 18,618.45  | Various                         | 18,975.96           | 661.24                          | 303.73                                | Total of 2 transactions |
| 05/15/15                                                                    | 1,800,000      | 23,885.42  | VARIOUS                         | 23,472.08           | 78.29 W                         | 491.63                                | Sale                    |
| 07/13/15                                                                    | 1,000,000      | 6,350.48   | VARIOUS                         | 12,750.23           | 6,399.75 W                      | 0.00                                  | Sale                    |
| 07/17/15                                                                    | 2,000,000      | 10,818.00  | VARIOUS                         | 23,072.90           | 12,254.90 W                     | 0.00                                  | Sale                    |
| 08/03/15                                                                    | 3,000,000      | 9,357.52   | 07/24/15                        | 29,728.75           | ..                              | -20,371.23                            | Sale                    |
|                                                                             | Security total | 143,112.11 |                                 | 180,796.46          | 20,023.91 W                     | -17,660.44                            |                         |
| DIREXION SHS DLY GLD MNERS IDX BULL 3X SHRS / CUSIP 25490K570 / Symbol NUGT |                |            |                                 |                     |                                 |                                       |                         |
| 11/06/15                                                                    | 100,000        | 2,526.53   | 11/02/15                        | 3,546.06            | 1,019.53 W                      | 0.00                                  | Sale                    |
| 11/18/15                                                                    | 200,000        | 4,594.91   | 11/02/15                        | 7,092.12            | 2,497.21 W                      | 0.00                                  | Sale                    |
| 11/27/15                                                                    | 100,000        | 2,370.50   | 11/02/15                        | 3,546.06            | 1,175.56 W                      | 0.00                                  | Sale                    |
| 11/30/15                                                                    | 100,000        | 2,516.35   | 11/02/15                        | 3,546.06            | 1,029.71 W                      | 0.00                                  | Sale                    |
| 12/01/15                                                                    | 100,000        | 2,581.31   | 11/02/15                        | 3,561.78            | ...                             | -980.47                               | Sale                    |
| 12/07/15                                                                    | 500,000        | 14,687.22  | 11/02/15                        | 23,530.93           | ...                             | -8,843.71                             | Sale                    |
|                                                                             | Security total | 29,276.82  |                                 | 44,823.01           | 5,722.01 W                      | -9,824.18                             |                         |
| DOLLAR GENERAL CORP COM / CUSIP 256677105 / Symbol DG                       |                |            |                                 |                     |                                 |                                       |                         |
| 03/12/15                                                                    | 500,000        | 36,892.02  | 03/05/15                        | 36,031.67           | .                               | 860.35                                | Sale                    |
| 03/18/15                                                                    | 1,000,000      | 74,584.02  | 03/05/15                        | 72,063.33           | .                               | 2,520.69                              | Sale                    |
| 05/18/15                                                                    | 1,000,000      | 74,293.43  | 05/06/15                        | 73,494.90           | ...                             | 798.53                                | Sale                    |
|                                                                             | Security total | 185,769.47 |                                 | 181,589.90          |                                 | 4,179.57                              |                         |

\*\* D = adjustment amount is market discount. W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

# Proceeds Not Reported to the IRS (continued)

Account 785146881

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                | Quantity  | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|------------------------------------------------------|-----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| DOLLAR TREE INC COM / CUSIP 256746108 / Symbol DLTR  |           |                     |                        |                     |                                 |                                       |                         |
| 11/09/15                                             | 1,500,000 | 100,315.64          | Various                | 92,749.95           | ...                             | 7,565.69                              | Total of 2 transactions |
| 11/17/15                                             | 1,000,000 | 63,753.82           | 11/16/15               | 61,494.90           | ...                             | 2,258.92                              | Sale                    |
| 11/27/15                                             | 500,000   | 37,544.30           | 11/16/15               | 31,147.50           | ...                             | 6,396.80                              | Sale                    |
| 11/30/15                                             | 500,000   | 37,004.31           | 11/16/15               | 31,147.50           | ..                              | 5,856.81                              | Sale                    |
| 12/18/15                                             | 400,000   | 30,352.64           | 12/18/15               | 30,135.20           | ...                             | 217.44                                | Sale                    |
| 12/21/15                                             | 800,000   | 61,289.87           | 12/18/15               | 60,786.62           | ..                              | 503.25                                | Sale                    |
| 12/23/15                                             | 900,000   | 70,166.70           | VARIOUS                | 68,663.91           | ..                              | 1,502.79                              | Sale                    |
| Security total                                       |           | 400,427.28          |                        | 376,125.58          | .                               | 24,301.70                             |                         |
| EQT CORPORATION COM / CUSIP 26884L109 / Symbol EQT   |           |                     |                        |                     |                                 |                                       |                         |
| 03/27/15                                             | 1,000,000 | 79,747.33           | 12/09/14               | 80,279.53           | ...                             | -532.20                               | Sale                    |
| FEDEX CORPORATION COM / CUSIP 31428X106 / Symbol FDX |           |                     |                        |                     |                                 |                                       |                         |
| 02/19/15                                             | 500,000   | 89,643.30           | 01/26/15               | 88,274.15           |                                 | 1,369.15                              | Sale                    |
| 04/14/15                                             | 500,000   | 85,928.41           | 01/27/15               | 87,465.40           | 1,536.99 W                      | 0.00                                  | Sale                    |
| 05/11/15                                             | 500,000   | 87,159.69           | VARIOUS                | 88,736.30           | 1,576.61 W                      | 0.00                                  | Sale                    |
| 05/12/15                                             | 1,000,000 | 173,251.81          | 04/14/15               | 174,988.60          | ..                              | -1,736.79                             | Sale                    |
| 10/08/15                                             | 500,000   | 76,838.63           | 09/03/15               | 75,969.40           |                                 | 869.23                                | Sale                    |
| 12/17/15                                             | 1,000,000 | 151,740.20          | 12/08/15               | 151,001.80          | ...                             | 738.40                                | Sale                    |
| Security total                                       |           | 664,562.04          |                        | 666,435.65          | 3,113.60 W                      | 1,239.99                              |                         |
| F5 NETWORKS INC COM / CUSIP 315616102 / Symbol FFIV  |           |                     |                        |                     |                                 |                                       |                         |
| 09/22/15                                             | 1,000,000 | 111,529.34          | 09/22/15               | 112,141.70          | 183.71 W                        | -428.65                               | Sale                    |
| 10/09/15                                             | 300,000   | 35,484.01           | VARIOUS                | 34,614.66           | ...                             | 869.35                                | Sale                    |
| Security total                                       |           | 147,013.35          |                        | 146,756.36          | 183.71 W                        | 440.70                                |                         |
| FITBIT INC COM CL A / CUSIP 33812L102 / Symbol FIT   |           |                     |                        |                     |                                 |                                       |                         |
| 12/03/15                                             | 1,000,000 | 30,036.64           | 11/20/15               | 28,103.00           |                                 | 1,933.64                              | Sale                    |

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## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                        | Quantity        | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information |
|--------------------------------------------------------------|-----------------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
| FLY LEASING LTD COM / CUSIP 34407D109 / Symbol FLY           |                 |                     |                        |                     |                                 |                                       |                        |
| 07/31/15                                                     | 2,000,000       | 29,614 65           | 07/29/15               | 28,110.00           | .                               | 1,504 65                              | Sale                   |
| 08/06/15                                                     | 2,000,000       | 28,818 96           | 08/03/15               | 29,025.00           | ..                              | -206.04                               | Sale                   |
|                                                              | Security total. | 58,433 61           |                        | 57,135.00           | .                               | 1,298.61                              |                        |
| FORD MOTOR COM / CUSIP 345370860 / Symbol F                  |                 |                     |                        |                     |                                 |                                       |                        |
| 08/27/15                                                     | 3,000,000       | 40,435.15           | 08/27/15               | 40,202 00           | ...                             | 233 15                                | Sale                   |
| FORTINET INC COM / CUSIP 34959E109 / Symbol FTNT             |                 |                     |                        |                     |                                 |                                       |                        |
| 12/11/15                                                     | 500,000         | 15,499 76           | VARIOUS                | 17,246.53           | 1,746 77 W                      | 0 00                                  | Sale                   |
| 12/14/15                                                     | 500,000         | 15,130.72           | 10/27/15               | 17,230.48           | 2,099 76 W                      | 0 00                                  | Sale                   |
| 12/15/15                                                     | 500,000         | 15,226 76           | 10/28/15               | 17,141.15           | 1,914.39 W                      | 0 00                                  | Sale                   |
| 12/17/15                                                     | 1,000,000       | 31,895.81           | VARIOUS                | 34,180.72           | 2,284.91 W                      | 0 00                                  | Sale                   |
|                                                              | Security total. | 77,753.05           |                        | 85,798 88           | 8,045 83 W                      | 0.00                                  |                        |
| OAO GAZPROM SPONS ADR / CUSIP 368287207 / Symbol OGZPY       |                 |                     |                        |                     |                                 |                                       |                        |
| 03/13/15                                                     | 1,000,000       | 4,598.91            | 06/25/14               | 8,862.50            | ..                              | -4,263 59                             | Sale                   |
| GENERAL MOTORS COMPANY COM / CUSIP 37045V100 / Symbol GM     |                 |                     |                        |                     |                                 |                                       |                        |
| 11/12/15                                                     | 1,000,000       | 35,314.35           | 11/12/15               | 35,300.00           | .                               | 14 35                                 | Sale                   |
| 12/10/15                                                     | 1,000,000       | 35,474 44           | 11/10/15               | 35,548 00           | 73.56 W                         | 0.00                                  | Note 26                |
| 12/11/15                                                     | 1,000,000       | 35,174 35           | 11/10/15               | 35,654 76           | 480.41 W                        | 0 00                                  | Sale                   |
|                                                              | Security total  | 105,963 14          |                        | 106,502 76          | 553.97 W                        | 14 35                                 |                        |
| GOOGLE INC N/C 10/05/15 02079K107 / CUSIP 38259P706 / Symbol |                 |                     |                        |                     |                                 |                                       |                        |
| 01/09/15                                                     | 200 000         | 100,944.76          | 01/08/15               | 99,872 50           | ...                             | 1,072 26                              | Sale                   |
| 01/13/15                                                     | 200 000         | 100,154 46          | 01/09/15               | 100,405.00          | ...                             | -250.54                               | Sale                   |
|                                                              | Security total  | 201,099 22          |                        | 200,277 50          | .                               | 821.72                                |                        |

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## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                                  | Quantity  | Shown (Gross (N)et acquired | Proceeds (Gross (N)et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|------------------------------------------------------------------------|-----------|-----------------------------|--------------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| GREEN DOT CORP CL A / CUSIP: 39304D102 / Symbol: GDOT                  |           |                             |                                |                     |                                 |                                       |                         |
| 06/24/15                                                               | 2,000,000 |                             | 41,369.03                      | 29,317.80           | ..                              | 12,051.23                             | Total of 2 transactions |
| 06/25/15                                                               | 1,000,000 |                             | 20,144.72                      | 14,645.10           | .                               | 5,499.62                              | Sale                    |
| 07/02/15                                                               | 1,000,000 |                             | 19,125.04                      | 18,875.00           | ..                              | 250.04                                | Sale                    |
| Security total                                                         |           |                             | 80,638.79                      | 62,837.90           | ...                             | 17,800.89                             |                         |
| HDFC BANK LTD ADR / CUSIP: 40415F101 / Symbol: HDB                     |           |                             |                                |                     |                                 |                                       |                         |
| 09/17/15                                                               | 1,000,000 |                             | 59,208.71                      | 57,201.30           | ...                             | 2,007.41                              | Sale                    |
| 09/23/15                                                               | 900,000   |                             | 53,310.51                      | 52,454.09           | .                               | 856.42                                | Total of 2 transactions |
| 09/24/15                                                               | 600,000   |                             | 34,901.57                      | 35,184.74           | 10.31 W                         | -272.86                               | Sale                    |
| 09/25/15                                                               | 400,000   |                             | 24,091.73                      | 23,486.00           | ...                             | 605.73                                | Total of 4 transactions |
| 10/01/15                                                               | 100,000   |                             | 6,112.88                       | 5,881.81            | .                               | 231.07                                | Sale                    |
| Security total                                                         |           |                             | 177,625.40                     | 174,207.94          | 10.31 W                         | 3,427.77                              |                         |
| HOVNANIAN ENTERPRISES INC CLASS A NEW / CUSIP: 442487203 / Symbol: HOV |           |                             |                                |                     |                                 |                                       |                         |
| 03/19/15                                                               | 300,000   |                             | 996.98                         | 1,005.27            | 8.29 W                          | 0.00                                  | Sale                    |
| 03/20/15                                                               | 700,000   |                             | 2,374.95                       | 2,345.63            | ...                             | 29.32                                 | Sale                    |
| 03/25/15                                                               | 4,000,000 |                             | 14,114.74                      | 13,403.60           | ...                             | 711.14                                | Sale                    |
| 03/27/15                                                               | 5,000,000 |                             | 17,744.67                      | 16,679.91           | .                               | 1,064.76                              | Sale                    |
| Security total                                                         |           |                             | 35,231.34                      | 33,434.41           | 8.29 W                          | 1,805.22                              |                         |
| HURON CONSULTING GROUP INC COM / CUSIP: 447462102 / Symbol: HURN       |           |                             |                                |                     |                                 |                                       |                         |
| 11/16/15                                                               | 500,000   |                             | 26,456.91                      | 23,548.59           | .                               | 2,908.32                              | Sale                    |
| 12/08/15                                                               | 2,000,000 |                             | 103,715.89                     | 93,639.54           | .                               | 10,076.35                             | Sale                    |
| Security total                                                         |           |                             | 130,172.80                     | 117,188.13          | ...                             | 12,984.67                             |                         |
| ICICI BANK LTD COM / CUSIP: 45104G104 / Symbol: IBN                    |           |                             |                                |                     |                                 |                                       |                         |
| 09/21/15                                                               | 5,000,000 |                             | 43,044.70                      | 54,388.20           | 11,343.50 W                     | 0.00                                  | Sale                    |
| 09/25/15                                                               | 5,000,000 |                             | 42,694.21                      | 53,696.00           | 11,001.79 W                     | 0.00                                  | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets

TD AMERITRADE CLEARING INC

Account 785146881

# Proceeds Not Reported to the IRS (continued)

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

### Description of property

| Date sold or disposed                                      | Quantity       | Shown (G)ross (N)et acquired | Proceeds Date | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|------------------------------------------------------------|----------------|------------------------------|---------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ICICI BANK LTD COM / CUSIP 45104G104 / Symbol IBN (cont'd) |                |                              |               |                     |                                 |                                       |                         |
| 11/06/15                                                   | 10,000,000     | 82,442.98                    | Various       | 95,111.79           | 12,668.81                       | 0.00                                  | Total of 2 transactions |
| 11/30/15                                                   | 5,000,000      | 41,494.73                    | 11/24/15      | 51,367.05           | 9,872.32 W                      | 0.00                                  | Sale                    |
|                                                            | Security total | 209,676.62                   |               | 254,563.04          | 44,886.42 W                     | 0.00                                  |                         |
| INTEL CORP COM / CUSIP 458140100 / Symbol INTC             |                |                              |               |                     |                                 |                                       |                         |
| 02/03/15                                                   | 3,000,000      | 101,694.33                   | Various       | 102,541.70          | ...                             | -847.37                               | Total of 2 transactions |
| 04/02/15                                                   | 3,000,000      | 93,353.58                    | 03/12/15      | 93,301.40           | .                               | 52.18                                 | Sale                    |
|                                                            | Security total | 195,047.91                   |               | 195,843.10          | ...                             | -795.19                               |                         |
| INTL BUSINESS MACHINES COM / CUSIP 459200101 / Symbol IBM  |                |                              |               |                     |                                 |                                       |                         |
| 02/26/15                                                   | 1,000,000      | 161,021.93                   | VARIOUS       | 161,220.50          |                                 | -198.57                               | Sale                    |
| 11/23/15                                                   | 1,000,000      | 137,899.25                   | Various       | 135,534.90          | ...                             | 2,364.35                              | Total of 3 transactions |
| 11/27/15                                                   | 1,000,000      | 138,422.55                   | 11/09/15      | 135,617.48          | ..                              | 2,805.07                              | Sale                    |
| 12/09/15                                                   | 500,000        | 69,663.11                    | 11/25/15      | 68,716.40           | ...                             | 946.71                                | Sale                    |
| 12/14/15                                                   | 1,000,000      | 134,142.53                   | VARIOUS       | 137,853.85          | 3,711.32 W                      | 0.00                                  | Sale                    |
| 12/15/15                                                   | 1,000,000      | 138,593.04                   | VARIOUS       | 141,708.77          | 3,115.73 W                      | 0.00                                  | Sale                    |
| 12/16/15                                                   | 1,700,000      | 236,568.92                   | Various       | 240,579.60          | 4,010.68                        | 0.00                                  | Total of 2 transactions |
|                                                            | Security total | 1,016,311.33                 |               | 1,021,231.50        | 10,837.73 W                     | 5,917.56                              |                         |
| ISHARES MSCI TURKEY ETF / CUSIP 464286715 / Symbol TUR     |                |                              |               |                     |                                 |                                       |                         |
| 02/13/15                                                   | 1,000,000      | 51,934.04                    | 02/05/15      | 51,814.90           | .                               | 119.14                                | Sale                    |
| 02/19/15                                                   | 1,000,000      | 51,904.04                    | 02/11/15      | 49,464.90           | ..                              | 2,439.14                              | Sale                    |
| 02/25/15                                                   | 1,000,000      | 51,868.83                    | Various       | 51,185.00           |                                 | 683.83                                | Total of 2 transactions |
| 10/26/15                                                   | 1,500,000      | 61,493.86                    | VARIOUS       | 77,337.50           | ...                             | -15,843.64                            | Sale                    |
|                                                            | Security total | 217,200.77                   |               | 229,802.30          | .                               | -12,601.53                            |                         |

\*\* D = adjustment amount is market discount. W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets

## TD AMERITRADE CLEARING INC

# Proceeds Not Reported to the IRS (continued)

Account 785146881

2015

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8849, Part I, with Box C checked

## Description of property

| Date sold or disposed                                                        | Quantity  | Shown (G/gross) (N/net) | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|------------------------------------------------------------------------------|-----------|-------------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ISHARES MSCI GERMANY ETF / CUSIP 464286806 / Symbol EWG                      |           |                         |                        |                     |                                 |                                       |                         |
| 05/28/15                                                                     | 2,000 000 | 59,165.47               | Various                | 55,498.00           |                                 | 3,667.47                              | Total of 2 transactions |
| JP MORGAN CHASE & CO COM / CUSIP 46625H100 / Symbol JPM                      |           |                         |                        |                     |                                 |                                       |                         |
| 01/30/15                                                                     | 1,000 000 | 54,846.98               | 12/18/14               | 60,623.00           |                                 | -5,776.02                             | Sale                    |
| KEURIG GREEN MOUNTAIN INC COM / CUSIP 49271M100 / Symbol GMCR                |           |                         |                        |                     |                                 |                                       |                         |
| 08/06/15                                                                     | 500,000   | 27,034.55               | Various                | 48,242.50           | 21,207.95                       | 0.00                                  | Total of 2 transactions |
| 08/10/15                                                                     | 500,000   | 27,468.84               | 05/15/15               | 48,242.50           | ..                              | -20,773.66                            | Sale                    |
| 09/24/15                                                                     | 1,500 000 | 81,915.08               | Various                | 139,493.35          | ..                              | -57,578.27                            | Total of 2 transactions |
| 09/24/15                                                                     | 1,000 000 | 54,573.99               | VARIOUS                | 84,135.00           | 17,721.40 W                     | -11,839.61                            | Sale                    |
| 12/07/15                                                                     | 2,000 000 | 178,259.36              | Various                | 102,688.40          |                                 | 75,570.96                             | Total of 4 transactions |
| Security total                                                               |           | 369,251.82              |                        | 422,801.75          | 38,929.35 W                     | -14,620.58                            |                         |
| KROGER CO COM / CUSIP 501044101 / Symbol KR                                  |           |                         |                        |                     |                                 |                                       |                         |
| 05/19/15                                                                     | 1,500,000 | 110,562.01              | 04/28/15               | 104,678.00          | ..                              | 5,884.01                              | Sale                    |
| 09/10/15                                                                     | 1,000 000 | 35,017.35               | 09/02/15               | 34,422.00           |                                 | 595.35                                | Sale                    |
| Security total                                                               |           | 145,579.36              |                        | 139,100.00          | ..                              | 6,479.36                              |                         |
| LOEWS CORP COM / CUSIP 540424108 / Symbol L                                  |           |                         |                        |                     |                                 |                                       |                         |
| 06/23/15                                                                     | 1,000 000 | 39,652.67               | 06/16/15               | 39,674.00           |                                 | -21.33                                | Sale                    |
| MARKET VECTORS GOLD MINERS ETF / CUSIP 57060U100 / Symbol GDV                |           |                         |                        |                     |                                 |                                       |                         |
| 03/03/15                                                                     | 1,000 000 | 21,008.11               | 02/18/15               | 20,484.90           | ..                              | 523.21                                | Sale                    |
| MATTHEWS INTL FDS ASIA SMALL COMPANIES FUND / CUSIP 577125206 / Symbol MSMLX |           |                         |                        |                     |                                 |                                       |                         |
| 09/14/15                                                                     | 4,643 114 | 87,336.97               | VARIOUS                | 100,383.58          |                                 | -13,046.61                            | Sale                    |
| MCKESSON CORP COM / CUSIP 58155Q103 / Symbol MCK                             |           |                         |                        |                     |                                 |                                       |                         |
| 08/06/15                                                                     | 300 000   | 66,036.56               | 08/03/15               | 66,371.00           |                                 | -334.44                               | Sale                    |

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## TD AMERITRADE CLEARING INC

## Proceeds Not Reported to the IRS

(continued)

Account 785146881

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                       | Quantity   | Shown (Gross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-------------------------------------------------------------|------------|--------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| MICROSOFT CORP COM / CUSIP 594918104 / Symbol MSFT          |            |                    |                        |                     |                                 |                                       |                         |
| 02/11/15                                                    | 1,000.000  | 42,484.31          | 02/03/15               | 41,518.00           |                                 | 966.31                                | Sale                    |
| MICRON TECHNOLOGY INC COM / CUSIP 595112103 / Symbol MU     |            |                    |                        |                     |                                 |                                       |                         |
| 04/22/15                                                    | 2,500.000  | 71,793.92          | 03/26/15               | 67,080.00           |                                 | 4,713.92                              | Sale                    |
| MSIF GROWTH PORTFOLIO A / CUSIP 61744J564 / Symbol MSEGX    |            |                    |                        |                     |                                 |                                       |                         |
| 09/14/15                                                    | 2,635.267  | 105,964.09         | VARIOUS                | 105,616.14          |                                 | 347.95                                | Sale                    |
| NETFLIX COM INC COM / CUSIP 64110L106 / Symbol NFLX         |            |                    |                        |                     |                                 |                                       |                         |
| 01/21/15                                                    | 500.000    | 203,818.01         | Various                | 166,748.60          | ...                             | 37,069.41                             | Total of 2 transactions |
| NIKE INC CL B / CUSIP 654106103 / Symbol NKE                |            |                    |                        |                     |                                 |                                       |                         |
| 02/20/15                                                    | 1,000.000  | 93,633.27          | 02/18/15               | 91,819.50           | ...                             | 1,813.77                              | Sale                    |
| OWENS CORNING COM / CUSIP 690742101 / Symbol OC             |            |                    |                        |                     |                                 |                                       |                         |
| 05/27/15                                                    | 2,000.000  | 83,493.66          | 05/11/15               | 80,572.20           | ..                              | 2,921.46                              | Sale                    |
| 06/10/15                                                    | 2,000.000  | 81,053.50          | 06/08/15               | 79,805.00           |                                 | 1,248.50                              | Sale                    |
| 06/11/15                                                    | 1,900.000  | 77,398.78          | Various                | 77,030.75           |                                 | 368.03                                | Total of 2 transactions |
| 06/16/15                                                    | 1,000.000  | 40,574.25          | VARIOUS                | 40,414.84           | .                               | 159.41                                | Sale                    |
| Security total                                              |            | 282,520.19         |                        | 277,822.79          |                                 | 4,697.40                              |                         |
| PTC THERAPEUTICS INC COM / CUSIP 69366J200 / Symbol PTCT    |            |                    |                        |                     |                                 |                                       |                         |
| 06/23/15                                                    | 500.000    | 25,919.57          | 06/16/15               | 23,815.00           | ...                             | 2,104.57                              | Sale                    |
| 12/09/15                                                    | 1,000.000  | 27,774.48          | 10/20/15               | 28,894.90           | 1,120.42 W                      | 0.00                                  | Sale                    |
| 12/17/15                                                    | 1,000.000  | 32,794.39          | VARIOUS                | 26,871.25           |                                 | 5,923.14                              | Sale                    |
| 12/22/15                                                    | 1,000.000  | 32,851.89          | 11/09/15               | 29,479.89           |                                 | 3,372.00                              | Sale                    |
| Security total                                              |            | 119,340.33         |                        | 109,061.04          | 1,120.42 W                      | 11,399.71                             |                         |
| PALATIN TECHNOLOGIES INC COM / CUSIP 696077403 / Symbol PTN |            |                    |                        |                     |                                 |                                       |                         |
| 06/01/15                                                    | 10,000.000 | 8,889.20           | Various                | 10,951.00           |                                 | -2,061.80                             | Total of 2 transactions |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                                  | Quantity   | Shown (Gross (N)et / Symbol | Proceeds (N)et / Symbol | Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|------------------------------------------------------------------------|------------|-----------------------------|-------------------------|---------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| PALO ALTO NETWORKS COM / CUSIP 697435105 / Symbol PANW                 | 500.000    | 88,658.36                   | VARIOUS                 |               | 88,369.33           | ...                             | 289.03                                | Sale                    |
| PAYPAL HLDGS INC COM / CUSIP 70450Y103 / Symbol PYPL                   | 2,000.000  | 75,993.60                   | 08/12/15                |               | 75,854.90           | ...                             | 138.70                                | Sale                    |
| 08/17/15                                                               | 2,000.000  | 76,838.58                   | Various                 |               | 76,084.58           | ...                             | 754.00                                | Total of 2 transactions |
| 08/26/15                                                               | 1,000.000  | 32,539.40                   | 08/18/15                |               | 38,192.10           | 5,652.70 W                      | 0.00                                  | Sale                    |
| 08/27/15                                                               | 1,000.000  | 33,286.38                   | VARIOUS                 |               | 39,563.05           | ...                             | -6,276.67                             | Sale                    |
| Security total                                                         |            | 218,657.96                  |                         |               | 229,694.63          | 5,652.70 W                      | -5,383.97                             |                         |
| PENN VIRGINIA CORP COM / CUSIP 707882106 / Symbol PVA                  | 1,000.000  | 4,608.09                    | 11/28/14                |               | 5,831.40            | ...                             | -1,223.31                             | Sale                    |
| 02/11/15                                                               | 4,000.000  | 27,074.50                   | VARIOUS                 |               | 21,607.10           | .                               | 5,467.40                              | Sale                    |
| 05/19/15                                                               | 2,000.000  | 10,217.21                   | 05/11/15                |               | 11,404.80           |                                 | -1,187.59                             | Sale                    |
| 07/16/15                                                               | 4,000.000  | 11,556.78                   | 07/16/15                |               | 13,741.42           | ..                              | -2,184.64                             | Sale                    |
| 07/16/15                                                               | 10,000.000 | 31,949.70                   | Various                 |               | 31,861.45           | 1,024.57                        | 1,112.82                              | Total of 2 transactions |
| Security total                                                         |            | 85,406.28                   |                         |               | 84,446.17           | 1,024.57 W                      | 1,984.68                              |                         |
| POWERSHARES QQQ / CUSIP 7335A104 / Symbol QQQ                          | 1,000.000  | 100,723.77                  | 01/06/15                |               | 100,252.20          | ..                              | 471.57                                | Sale                    |
| SPDR TR S&P 500 ETF TR / CUSIP 78462F103 / Symbol SPY                  | 500.000    | 102,162.74                  | 02/03/15                |               | 102,230.00          |                                 | -67.26                                | Sale                    |
| SPDR DOW JONES INDUSTRIAL AVE ETF TRUST / CUSIP 78467X109 / Symbol DIA | 200.000    | 32,870.79                   | 08/26/15                |               | 31,866.14           | .                               | 1,004.65                              | Sale                    |
| 08/28/15                                                               | 300.000    | 49,726.34                   | 08/26/15                |               | 47,799.21           | .                               | 1,927.13                              | Sale                    |
| Security total                                                         |            | 82,597.13                   |                         |               | 79,665.35           |                                 | 2,931.78                              |                         |

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## TD AMERITRADE CLEARING INC

Account 785146881

# Proceeds Not Reported to the IRS (continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                                  | Quantity  | Shown (Gross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional information  |
|------------------------------------------------------------------------|-----------|--------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| SBERBANK OF RUSSIA ADR / CUSIP 80585Y308 / Symbol SBRCY                |           |                    |                        |                     |                                 |                                       |                         |
| 01/29/15                                                               | 1,000.000 | 3,828.91           | 06/25/14               | 10,291.50           | .                               | -8,462.59                             | Sale                    |
| 03/13/15                                                               | 1,000.000 | 4,544.91           | 06/26/14               | 10,262.50           | .                               | -5,717.59                             | Sale                    |
| Security total                                                         |           | 8,373.82           |                        | 20,554.00           | ...                             | -12,180.18                            |                         |
| STARBUCKS CORP COM / CUSIP 855244109 / Symbol SBUX                     |           |                    |                        |                     |                                 |                                       |                         |
| 09/02/15                                                               | 1,000.000 | 54,067.20          | 09/01/15               | 53,531.81           | ...                             | 535.39                                | Sale                    |
| SUPER MICRO COMPUTER INC COM / CUSIP 86800U104 / Symbol SMCI           |           |                    |                        |                     |                                 |                                       |                         |
| 08/24/15                                                               | 1,000.000 | 25,127.53          | 07/10/15               | 25,613.80           | .                               | -486.27                               | Sale                    |
| SYNCHRONOSS TECH INC COM / CUSIP 87157B103 / Symbol SNCR               |           |                    |                        |                     |                                 |                                       |                         |
| 08/03/15                                                               | 1,000.000 | 47,081.13          | 07/28/15               | 43,378.80           | ...                             | 3,702.33                              | Sale                    |
| 08/06/15                                                               | 1,000.000 | 48,145.71          | 07/28/15               | 43,625.70           | .                               | 4,520.01                              | Sale                    |
| Security total                                                         |           | 95,226.84          |                        | 87,004.50           |                                 | 8,222.34                              |                         |
| ULTIMUS MGRS TR LYRICAL US VALUE EQ I / CUSIP 90386H404 / Symbol LYRIX |           |                    |                        |                     |                                 |                                       |                         |
| 09/14/15                                                               | 417.772   | 6,287.08           | VARIOUS                | 6,607.19            | .                               | -320.11                               | Sale                    |
| UNDER ARMOUR INC COM CLASS A / CUSIP 904311107 / Symbol UA             |           |                    |                        |                     |                                 |                                       |                         |
| 01/07/15                                                               | 700.000   | 45,616.42          | Various                | 45,069.43           | .                               | 546.99                                | Total of 4 transactions |
| 01/09/15                                                               | 400.000   | 26,958.56          | VARIOUS                | 26,034.47           | ...                             | 924.09                                | Sale                    |
| 11/16/15                                                               | 900.000   | 79,463.62          | 11/16/15               | 77,944.41           | .                               | 1,519.21                              | Sale                    |
| 11/25/15                                                               | 500.000   | 46,019.20          | VARIOUS                | 42,632.29           | ...                             | 3,386.91                              | Sale                    |
| 12/03/15                                                               | 900.000   | 78,179.26          | 11/30/15               | 77,570.33           |                                 | 608.93                                | Sale                    |
| 12/08/15                                                               | 500.000   | 43,588.59          | VARIOUS                | 42,889.55           | ...                             | 699.04                                | Sale                    |
| Security total                                                         |           | 319,825.65         |                        | 312,140.48          | ..                              | 7,685.17                              |                         |
| VALE S.A. ADR / CUSIP 91912E105 / Symbol VALE                          |           |                    |                        |                     |                                 |                                       |                         |
| 04/28/15                                                               | 1,000.000 | 7,749.75           | 03/05/15               | 6,681.00            |                                 | 1,068.75                              | Sale                    |
| 05/01/15                                                               | 3,000.000 | 23,912.35          | 03/05/15               | 20,043.00           | ...                             | 3,869.35                              | Sale                    |
| 05/06/15                                                               | 5,000.000 | 43,394.70          | VARIOUS                | 34,563.80           | ..                              | 8,830.90                              | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                                      | Quantity   | Shown (Gross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|----------------------------------------------------------------------------|------------|--------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| VALE S.A. ADR / CUSIP 91912E105 / Symbol VALE (cont'd)                     |            |                    |                        |                     |                                 |                                       |                         |
| 08/24/15                                                                   | 15,000,000 | 65,852.28          | Various                | 105,660.90          | ...                             | -39,808.62                            | Total of 8 transactions |
| Security total                                                             |            | 140,909.08         |                        | 166,948.70          | ...                             | -26,039.62                            |                         |
| VALLEY NATL BANCORP COM / CUSIP 919794107 / Symbol VLY                     |            |                    |                        |                     |                                 |                                       |                         |
| 01/26/15                                                                   | 5,000,000  | 46,593.97          | 01/21/15               | 45,350.00           | ...                             | 1,243.97                              | Sale                    |
| 01/28/15                                                                   | 5,000,000  | 46,493.97          | 01/21/15               | 45,305.00           | ...                             | 1,188.97                              | Sale                    |
| Security total                                                             |            | 93,087.94          |                        | 90,655.00           | ...                             | 2,432.94                              |                         |
| WESTERN DIGITAL CORP COM / CUSIP 958102105 / Symbol WDC                    |            |                    |                        |                     |                                 |                                       |                         |
| 11/30/15                                                                   | 1,800,000  | 112,659.00         | Various                | 111,611.95          | ...                             | 1,047.05                              | Total of 2 transactions |
| 12/01/15                                                                   | 900,000    | 56,549.95          | 11/30/15               | 56,094.88           | ...                             | 455.07                                | Sale                    |
| 12/03/15                                                                   | 300,000    | 18,834.65          | 11/30/15               | 18,716.52           | ...                             | 118.13                                | Sale                    |
| Security total                                                             |            | 188,043.60         |                        | 186,423.35          | ...                             | 1,620.25                              |                         |
| WISDOMTREE INDIA EARNINGS FUND / CUSIP 97717W422 / Symbol EPI              |            |                    |                        |                     |                                 |                                       |                         |
| 10/08/15                                                                   | 7,000,000  | 143,797.54         | Various                | 155,803.90          | ...                             | -12,006.36                            | Total of 3 transactions |
| WISDOMTREE TRUST EUROPE HEDGED EQUITY FUND / CUSIP 97717X701 / Symbol HEDJ |            |                    |                        |                     |                                 |                                       |                         |
| 05/18/15                                                                   | 1,000,000  | 65,228.69          | 05/08/15               | 65,322.30           | 93.61 W                         | 0.00                                  | Sale                    |
| 05/19/15                                                                   | 2,000,000  | 131,980.57         | 05/12/15               | 129,618.61          | ...                             | 2,361.96                              | Sale                    |
| Security total                                                             |            | 197,209.26         |                        | 194,940.91          | 93.61 W                         | 2,361.96                              |                         |
| XPO LOGISTICS INC COM / CUSIP 983793100 / Symbol XPO                       |            |                    |                        |                     |                                 |                                       |                         |
| 09/24/15                                                                   | 1,000,000  | 27,138.50          | Various                | 41,626.30           | 14,487.80                       | 0.00                                  | Total of 2 transactions |
| 11/12/15                                                                   | 1,000,000  | 31,874.91          | 08/07/15               | 40,269.20           | ...                             | -8,394.29                             | Sale                    |
| 12/21/15                                                                   | 2,000,000  | 51,331.24          | Various                | 73,730.35           | ...                             | -22,399.11                            | Total of 2 transactions |
| Security total                                                             |            | 110,344.65         |                        | 155,625.85          | 14,487.80 W                     | -30,793.40                            |                         |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                                        | Quantity   | Shown (G)/ross (N)/et acquired | Proceeds Date | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional information  |
|------------------------------------------------------------------------------|------------|--------------------------------|---------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| AFRICAN MINERALS LIMITED COM / CUSIP 00114P100 / Symbol AMLZF                | 39,000,000 | 386.09                         | VARIOUS       | 35,070.00           | ..                              | -34,683.91                            | Sale                    |
| 03/13/15                                                                     |            |                                |               |                     |                                 |                                       |                         |
| ALLERGAN PLC COM / CUSIP 00177J108 / Symbol AGN                              | 50,000     | 13,213.79                      | 09/30/15      | 13,258.91           | 45.12 W                         | 0.00                                  | Sale                    |
| 10/20/15                                                                     |            |                                |               |                     |                                 |                                       |                         |
| 10/26/15                                                                     | 200,000    | 52,901.02                      | VARIOUS       | 54,254.88           | ..                              | -1,353.86                             | Sale                    |
| 10/26/15                                                                     | 100,000    | 26,454.01                      | 09/30/15      | 26,517.82           | 63.81 W                         | 0.00                                  | Sale                    |
| Security total                                                               |            | 92,568.82                      |               | 94,031.61           | 108.93 W                        | -1,353.86                             |                         |
| AMIRA NATURE FOODS LTD ORD ISIN VGG0335L1022 / CUSIP G0335L102 / Symbol ANFI | 3,000,000  | 26,274.51                      | 02/10/15      | 24,860.40           | ..                              | 1,414.11                              | Sale                    |
| 02/11/15                                                                     |            |                                |               |                     |                                 |                                       |                         |
| 08/03/15                                                                     | 1,000,000  | 10,085.41                      | 08/03/15      | 10,733.00           | 647.59 W                        | 0.00                                  | Sale                    |
| 08/05/15                                                                     | 2,000,000  | 20,414.62                      | Various       | 19,419.97           | .                               | 994.65                                | Total of 2 transactions |
| 08/05/15                                                                     | 1,000,000  | 10,297.91                      | 08/04/15      | 10,194.84           | 169.87 W                        | 272.94                                | Sale                    |
| 08/11/15                                                                     | 2,000,000  | 19,621.62                      | Various       | 19,264.90           | .                               | 356.72                                | Total of 3 transactions |
| 08/18/15                                                                     | 4,000,000  | 22,555.46                      | Various       | 33,361.56           | 10,806.10                       | 0.00                                  | Total of 4 transactions |
| 08/28/15                                                                     | 1,000,000  | 3,994.92                       | 08/18/15      | 5,581.00            | 1,586.08 W                      | 0.00                                  | Sale                    |
| 09/02/15                                                                     | 2,000,000  | 8,513.44                       | Various       | 11,162.00           | 2,648.56                        | 0.00                                  | Total of 2 transactions |
| 09/17/15                                                                     | 2,000,000  | 8,826.83                       | Various       | 8,545.59            |                                 | 281.24                                | Total of 2 transactions |
| 09/17/15                                                                     | 3,000,000  | 12,730.27                      | Various       | 19,141.92           | 6,411.65                        | 0.00                                  | Total of 3 transactions |
| 09/21/15                                                                     | 901,000    | 3,915.57                       | Various       | 3,067.23            | ...                             | 848.34                                | Total of 2 transactions |
| 09/21/15                                                                     | 5,100,000  | 21,625.59                      | Various       | 22,679.15           | 3,827.64                        | 2,774.08                              | Total of 2 transactions |
| 09/22/15                                                                     | 2,100,000  | 8,898.83                       | VARIOUS       | 11,413.36           | 2,807.68 W                      | 293.15                                | Sale                    |
| 09/24/15                                                                     | 3,000,000  | 13,225.75                      | Various       | 17,815.26           | 4,721.47                        | 131.96                                | Total of 3 transactions |
| 10/02/15                                                                     | 1,000,000  | 5,995.88                       | 09/08/15      | 4,001.57            | .                               | 1,994.31                              | Sale                    |
| 10/02/15                                                                     | 1,000,000  | 5,634.89                       | VARIOUS       | 6,099.72            | 629.79 W                        | 164.96                                | Sale                    |
| 10/19/15                                                                     | 1,000,000  | 5,774.89                       | 09/08/15      | 4,237.42            | 56.75 W                         | 1,594.22                              | Sale                    |

\*\* D = adjustment amount is market discount. W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                                                 | Quantity  | Shown (Gross (N)et | Proceeds (N)et acquired | Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|---------------------------------------------------------------------------------------|-----------|--------------------|-------------------------|---------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| AMIRA NATURE FOODS LTD ORD ISIN VGG0335L1022 / CUSIP G0335L102 / Symbol ANFI (cont'd) |           |                    |                         |               |                     |                                 |                                       |                         |
| 10/20/15                                                                              | 1,000,000 | 5,974.88           | VARIOUS                 |               | 4,635.48            | ...                             | 1,339.40                              | Sale                    |
| 11/12/15                                                                              | 1,000,000 | 7,286.87           | Various                 |               | 4,042.50            |                                 | 3,244.37                              | Total of 2 transactions |
| 11/23/15                                                                              | 1,000,000 | 8,764.93           | VARIOUS                 |               | 4,037.37            |                                 | 4,727.56                              | Sale                    |
| 11/27/15                                                                              | 1,000,000 | 10,464.80          | 09/16/15                |               | 3,991.67            | ...                             | 6,473.13                              | Sale                    |
| 11/30/15                                                                              | 2,000,000 | 20,302.91          | Various                 |               | 8,006.65            | ...                             | 12,296.26                             | Total of 3 transactions |
| 12/09/15                                                                              | 1,000,000 | 8,654.84           | 09/21/15                |               | 4,222.50            | .                               | 4,432.34                              | Sale                    |
| 12/17/15                                                                              | 1,000,000 | 7,984.45           | 09/21/15                |               | 4,272.09            | ...                             | 3,712.36                              | Sale                    |
| 12/23/15                                                                              | 1,000,000 | 9,354.82           | 09/21/15                |               | 4,151.66            | ...                             | 5,203.16                              | Sale                    |
| 12/28/15                                                                              | 1,000,000 | 9,054.83           | 09/21/15                |               | 4,151.67            | ..                              | 4,903.16                              | Sale                    |
| 12/29/15                                                                              | 1,000,000 | 9,034.83           | VARIOUS                 |               | 4,151.75            | ...                             | 4,883.08                              | Sale                    |
| 12/31/15                                                                              | 2,000,000 | 19,271.75          | Various                 |               | 8,301.20            | .                               | 10,970.55                             | Total of 3 transactions |
| Security total                                                                        |           |                    |                         |               | 285,543.43          | 34,313.18 W                     | 73,306.05                             |                         |
| EROS INTERNATIONAL PLC ORD / CUSIP G3788M114 / Symbol EROS                            |           |                    |                         |               |                     |                                 |                                       |                         |
| 07/24/15                                                                              | 1,000,000 | 35,334.34          | 07/22/15                |               | 35,004.90           | ..                              | 329.44                                | Sale                    |
| HORIZON PHARMA PLC COM / CUSIP G4617B105 / Symbol HZNP                                |           |                    |                         |               |                     |                                 |                                       |                         |
| 12/09/15                                                                              | 2,000,000 | 40,934.24          | 10/20/15                |               | 30,859.80           |                                 | 10,074.44                             | Sale                    |
| INTL GAME TECH PLC COM / CUSIP G4863A108 / Symbol IGT                                 |           |                    |                         |               |                     |                                 |                                       |                         |
| 08/24/15                                                                              | 2,000,000 | 31,985.40          | Various                 |               | 42,145.00           | ..                              | -10,159.60                            | Total of 2 transactions |
| MICHAEL KORS HOLDINGS COM / CUSIP G60754101 / Symbol KORS                             |           |                    |                         |               |                     |                                 |                                       |                         |
| 08/24/15                                                                              | 1,500,000 | 59,126.90          | Various                 |               | 72,190.60           | ..                              | -13,063.70                            | Total of 2 transactions |
| YANDEX NV COM / CUSIP N97284108 / Symbol YNDX                                         |           |                    |                         |               |                     |                                 |                                       |                         |
| 01/14/15                                                                              | 3,000,000 | 54,329.19          | VARIOUS                 |               | 75,004.27           | 20,675.08 W                     | 0.00                                  | Sale                    |
| 01/29/15                                                                              | 1,000,000 | 15,161.06          | 12/08/14                |               | 20,909.19           | 5,748.13 W                      | 0.00                                  | Sale                    |
| 04/17/15                                                                              | 2,000,000 | 40,419.25          | 12/08/14                |               | 40,401.13           | ...                             | 18.12                                 | Sale                    |
| 04/17/15                                                                              | 1,000,000 | 20,178.12          | 12/08/14                |               | 20,200.57           | 22.45 W                         | 0.00                                  | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

TD AMERITRADE CLEARING INC

Account 785148881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed                                          | Quantity       | Shown (G/gross (N)/net | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|----------------------------------------------------------------|----------------|------------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| YANDEX NV COM / CUSIP N97284108 / Symbol YNDX (cont'd)         |                |                        |                        |                     |                                 |                                       |                         |
| 04/27/15                                                       | 2,000,000      | 40,534 86              | Various                | 38,801 13           | ...                             | 1,733.73                              | Total of 2 transactions |
| 05/06/15                                                       | 2,500,000      | 49,745 88              | Various                | 49,173 00           | .                               | 572.88                                | Total of 2 transactions |
| 09/09/15                                                       | 2,000,000      | 23,534 56              | 12/09/14               | 39,075.47           | 15,540.91 W                     | 0.00                                  | Sale                    |
| 09/16/15                                                       | 3,000,000      | 39,913 26              | Various                | 73,181.48           | 33,268.22                       | 0.00                                  | Total of 2 transactions |
| 10/09/15                                                       | 1,000,000      | 12,297 07              | 01/20/15               | 22,129 53           | 9,832 46 W                      | 0.00                                  | Sale                    |
| 10/14/15                                                       | 1,000,000      | 13,257 54              | Various                | 16,244.14           | 2,986.60                        | 0.00                                  | Total of 3 transactions |
| 10/27/15                                                       | 2,000,000      | 29,095 26              | VARIOUS                | 35,607 60           | 6,512.34 W                      | 0.00                                  | Sale                    |
| 10/28/15                                                       | 2,000,000      | 31,074 55              | Various                | 37,483.85           | 6,409.30                        | 0.00                                  | Total of 2 transactions |
| 10/30/15                                                       | 1,000,000      | 15,745.71              | 06/01/15               | 18,092.50           | 2,346.79 W                      | 0.00                                  | Sale                    |
| 11/16/15                                                       | 6,000,000      | 91,900.64              | Various                | 108,058.38          |                                 | -16,157 74                            | Total of 2 transactions |
| 11/16/15                                                       | 5,000,000      | 76,393 59              | VARIOUS                | 89,120.95           | 12,727 36 W                     | 0.00                                  | Sale                    |
| 11/18/15                                                       | 1,000,000      | 17,174 78              | 10/01/15               | 12,372.92           | ...                             | 4,801.86                              | Sale                    |
| 11/20/15                                                       | 1,000,000      | 17,314.68              | 10/01/15               | 15,413.17           | ..                              | 1,901 51                              | Sale                    |
| 11/24/15                                                       | 2,000,000      | 33,194 38              | VARIOUS                | 30,249 58           | .                               | 2,944.80                              | Sale                    |
|                                                                | Security total | 621,264 38             |                        | 741,518.86          | 116,069 64 W                    | -4,184.84                             |                         |
| ROYAL CARIBBEAN CRUISES LTD COM / CUSIP V7780T103 / Symbol RCL |                |                        |                        |                     |                                 |                                       |                         |
| 03/25/15                                                       | 1,000,000      | 76,653 68              | 01/30/15               | 76,127.25           | ..                              | 526.43                                | Sale                    |
| 04/22/15                                                       | 1,000,000      | 73,527 05              | Various                | 72,619.44           | ..                              | 907.61                                | Total of 2 transactions |
|                                                                | Security total | 150,180 73             |                        | 148,746 69          | ..                              | 1,434 04                              |                         |
| MANILA WATER COMPANY INC COM / CUSIP Y56999108 / Symbol MWTCF  |                |                        |                        |                     |                                 |                                       |                         |
| 10/14/15                                                       | 500,000        | 245.04                 | 03/16/15               | 310.13              | ..                              | -65.09                                | Sale                    |
| 10/16/15                                                       | 4,500,000      | 2,289 95               | 03/16/15               | 2,791 12            |                                 | -501 17                               | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked

## Description of property

| Date sold or disposed | Quantity | Shown (Gross) (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information |
|-----------------------|----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
|-----------------------|----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|

MANILA WATER COMPANY INC COM / CUSIP Y56999108 / Symbol MWTCF (cont'd)

|                |  |          |  |          |  |         |  |
|----------------|--|----------|--|----------|--|---------|--|
| Security total |  | 2,534.99 |  | 3,101.25 |  | -566.26 |  |
|----------------|--|----------|--|----------|--|---------|--|

|         |  |               |  |               |              |            |  |
|---------|--|---------------|--|---------------|--------------|------------|--|
| Totals: |  | 17,055,639.86 |  | 17,428,532.12 | 549,776.01 W | 176,883.75 |  |
|---------|--|---------------|--|---------------|--------------|------------|--|

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked.

## Description of property

| Date sold or disposed | Quantity | Shown (Gross) (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information |
|-----------------------|----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
|-----------------------|----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|

ANI PHARMACEUTICALS INC COM / CUSIP 00182C103 / Symbol ANIP

|                |           |            |          |           |     |            |      |
|----------------|-----------|------------|----------|-----------|-----|------------|------|
| 04/07/15       | 500.000   | 33,719.37  | 01/21/14 | 12,031.25 |     | 21,688.12  | Sale |
| 04/08/15       | 500.000   | 33,359.38  | 01/21/14 | 12,031.25 | ... | 21,328.13  | Sale |
| 04/09/15       | 500.000   | 34,509.36  | 01/22/14 | 11,957.50 | ... | 22,551.86  | Sale |
| 04/10/15       | 500.000   | 34,014.37  | 01/22/14 | 11,957.50 |     | 22,056.87  | Sale |
| 04/27/15       | 2,000.000 | 132,432.56 | VARIOUS  | 41,454.00 | ..  | 90,978.56  | Sale |
| Security total |           | 268,035.04 |          | 89,431.50 | ... | 178,603.54 |      |

ALNYLAM PHARMACEUTICALS INC COM / CUSIP 02043Q107 / Symbol ALNY

|                |           |            |         |            |     |           |      |
|----------------|-----------|------------|---------|------------|-----|-----------|------|
| 11/17/15       | 1,000.000 | 100,804.74 | VARIOUS | 68,459.85  | ... | 32,344.89 | Sale |
| 11/18/15       | 1,000.000 | 107,133.02 | VARIOUS | 82,911.35  | ..  | 24,221.67 | Sale |
| Security total |           | 207,937.76 |         | 151,371.20 | .   | 56,566.56 |      |

AMTRUST FINANCIAL SERVICES INC COM / CUSIP 032359309 / Symbol AFSI

|          |           |            |          |           |     |           |      |
|----------|-----------|------------|----------|-----------|-----|-----------|------|
| 09/30/15 | 2,000.000 | 125,810.68 | 06/19/14 | 84,183.33 | ... | 41,627.35 | Sale |
|----------|-----------|------------|----------|-----------|-----|-----------|------|

BIOGEN INC COM / CUSIP 09062X103 / Symbol BIIB

|          |        |           |          |           |     |          |      |
|----------|--------|-----------|----------|-----------|-----|----------|------|
| 03/12/15 | 40.000 | 16,271.43 | 06/18/14 | 13,384.93 | ... | 2,886.50 | Sale |
|----------|--------|-----------|----------|-----------|-----|----------|------|

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked

## Description of property

| Date sold or disposed                                                           | Quantity       | Shown (G/ross (N)et | Proceeds (N)et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|---------------------------------------------------------------------------------|----------------|---------------------|-------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| BLUELINX HOLDINGS COM / CUSIP 09624H109 / Symbol BXC                            |                |                     |                         |                     |                                 |                                       |                         |
| 05/20/15                                                                        | 200 000        | 224.99              | 09/09/13                | 408.32              | 183.33 W                        | 0.00                                  | Sale                    |
| 05/21/15                                                                        | 1,500,000      | 1,719.96            | 09/09/13                | 3,044.53            | 1,324.57 W                      | 0.00                                  | Sale                    |
| 05/28/15                                                                        | 388,000        | 426.91              | 09/09/13                | 780.65              | 353.74 W                        | 0.00                                  | Sale                    |
| 07/28/15                                                                        | 104,000        | 100.03              | 09/09/13                | 208.93              | 108.90 W                        | 0.00                                  | Sale                    |
| 10/02/15                                                                        | 5,000,000      | 3,944.92            | VARIOUS                 | 8,565.42            | 4,620.50 W                      | 0.00                                  | Sale                    |
| 10/07/15                                                                        | 100,000        | 74.99               | 11/08/13                | 170.00              | 95.01 W                         | 0.00                                  | Sale                    |
| 10/09/15                                                                        | 4,900,000      | 3,865.92            | VARIOUS                 | 9,956.59            | 6,090.67 W                      | 0.00                                  | Sale                    |
| 10/21/15                                                                        | 500,000        | 354.99              | VARIOUS                 | 1,043.77            | 688.78 W                        | 0.00                                  | Sale                    |
| 10/22/15                                                                        | 3,500,000      | 2,514.95            | VARIOUS                 | 4,673.77            | 2,158.82 W                      | 0.00                                  | Sale                    |
| 10/26/15                                                                        | 401,000        | 283.71              | 08/11/14                | 513.48              | 229.77 W                        | 0.00                                  | Sale                    |
| 10/30/15                                                                        | 100,000        | 68.99               | 08/11/14                | 128.05              | 59.06 W                         | 0.00                                  | Sale                    |
| 12/08/15                                                                        | 5,000,000      | 2,694.95            | 08/11/14                | 6,402.50            | 3,707.55 W                      | 0.00                                  | Sale                    |
| 12/09/15                                                                        | 5,000,000      | 2,744.94            | VARIOUS                 | 6,402.50            | 3,657.56 W                      | 0.00                                  | Sale                    |
| 12/10/15                                                                        | 5,000,000      | 2,794.94            | 08/12/14                | 6,402.50            |                                 | -3,607.56                             | Sale                    |
| 12/11/15                                                                        | 5,000,000      | 3,044.94            | VARIOUS                 | 9,583.56            |                                 | -6,538.62                             | Sale                    |
|                                                                                 | Security total | 24,860.13           |                         | 58,284.57           | 23,278.26 W                     | -10,146.18                            |                         |
| BONANZA CREEK ENERGY CORP COM / CUSIP 097793103 / Symbol BCEI                   |                |                     |                         |                     |                                 |                                       |                         |
| 08/03/15                                                                        | 1,000,000      | 7,565.06            | Various                 | 38,897.14           |                                 | -31,332.08                            | Total of 2 transactions |
| 08/03/15                                                                        | 1,500,000      | 11,394.94           | VARIOUS                 | 56,562.00           | 15,101.69 W                     | -30,065.37                            | Sale                    |
|                                                                                 | Security total | 18,960.00           |                         | 95,459.14           | 15,101.69 W                     | -61,397.45                            |                         |
| BRAZIL FAST FOOD CORP CSH MGR \$18.30/SH 5/6/15 / CUSIP 105755201 / Symbol BOBS |                |                     |                         |                     |                                 |                                       |                         |
| 05/06/15                                                                        | 28,000,000     | 512,400.00          | VARIOUS                 | 334,472.49          | ...                             | 177,927.51                            | Merger                  |
| CANADIAN NATURAL RESOURCES LTD COM / CUSIP 136385101 / Symbol CNQ               |                |                     |                         |                     |                                 |                                       |                         |
| 10/26/15                                                                        | 1,500,000      | 35,349.34           | 12/09/13                | 48,814.18           | ...                             | -13,464.84                            | Sale                    |
| 11/04/15                                                                        | 1,500,000      | 36,054.48           | VARIOUS                 | 48,826.43           |                                 | -12,771.95                            | Sale                    |
|                                                                                 | Security total | 71,403.82           |                         | 97,640.61           |                                 | -26,236.79                            |                         |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets.

## TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## LONG TERM TRANSACTIONS

Report on Form 8849, Part II, with Box F checked

## Description of property

| Date sold or disposed                                                      | Quantity   | Shown (Gross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|----------------------------------------------------------------------------|------------|--------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| COMCAST CORP COM CL A / CUSIP 20030N101 / Symbol CMCSA                     |            |                    |                        |                     |                                 |                                       |                         |
| 10/02/15                                                                   | 3,000,000  | 170,145.85         | Various                | 142,927.41          | ..                              | 27,218.44                             | Total of 3 transactions |
| GABELLI EQUITY SER FDS INC SMALL CAP GRWT / CUSIP 36239T103 / Symbol GABSX |            |                    |                        |                     |                                 |                                       |                         |
| 09/14/15                                                                   | 3,486,587  | 163,520.93         | VARIOUS                | 153,364.95          |                                 | 10,155.98                             | Sale                    |
| QAO GAZPROM SPONS ADR / CUSIP 368287207 / Symbol OGZPY                     |            |                    |                        |                     |                                 |                                       |                         |
| 11/12/15                                                                   | 1,000,000  | 4,074.92           | 06/25/14               | 8,862.50            |                                 | -4,787.58                             | Sale                    |
| ISHARES MSCI PHILIPPINES ETF / CUSIP 46429B408 / Symbol EPHE               |            |                    |                        |                     |                                 |                                       |                         |
| 12/03/15                                                                   | 1,000,000  | 34,104.37          | 08/28/13               | 29,414.60           |                                 | 4,689.77                              | Sale                    |
| STRYKER CORP COM / CUSIP 863667101 / Symbol SYK                            |            |                    |                        |                     |                                 |                                       |                         |
| 09/03/15                                                                   | 1,000,000  | 97,549.46          | Various                | 78,092.98           | ..                              | 19,456.48                             | Total of 2 transactions |
| 09/04/15                                                                   | 500,000    | 47,857.96          | VARIOUS                | 40,649.72           |                                 | 7,208.24                              | Sale                    |
| Security total                                                             |            | 145,407.42         |                        | 118,742.70          | ...                             | 26,664.72                             |                         |
| TATA MOTORS LTD COM / CUSIP 876568502 / Symbol TTM                         |            |                    |                        |                     |                                 |                                       |                         |
| 02/10/15                                                                   | 3,000,000  | 142,281.85         | VARIOUS                | 84,292.65           |                                 | 57,989.20                             | Sale                    |
| US SILICA HOLDINGS COM / CUSIP 90346E103 / Symbol SLCA                     |            |                    |                        |                     |                                 |                                       |                         |
| 10/16/15                                                                   | 1,000,000  | 17,138.38          | Various                | 21,387.30           |                                 | -4,248.92                             | Total of 2 transactions |
| 10/19/15                                                                   | 1,000,000  | 17,004.78          | 06/28/13               | 20,160.00           |                                 | -3,155.22                             | Sale                    |
| Security total                                                             |            | 34,143.16          |                        | 41,547.30           | .                               | -7,404.14                             |                         |
| ULTIMUS MGRS TR LYRICAL US VALUE EQ I / CUSIP 90386H404 / Symbol LYRIX     |            |                    |                        |                     |                                 |                                       |                         |
| 09/14/15                                                                   | 18,711,654 | 281,592.79         | VARIOUS                | 300,053.97          | ...                             | -18,461.18                            | Sale                    |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

TD AMERITRADE CLEARING INC

Account 785146881

## Proceeds Not Reported to the IRS

(continued)

02/15/2016

2015

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked.

## Description of property

| Date sold or disposed                                                               | Quantity   | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-------------------------------------------------------------------------------------|------------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| VESTAS WIND SYSTEMS ADR / CUSIP 925458101 / Symbol VWDRY                            |            |                     |                        |                     |                                 |                                       |                         |
| 10/15/15                                                                            | 2,000,000  | 37,859.30           | Various                | 33,586.71           | ..                              | 4,272.59                              | Total of 2 transactions |
| 10/16/15                                                                            | 1,000,000  | 18,887.65           | Various                | 13,642.00           | ..                              | 5,245.65                              | Total of 2 transactions |
| 10/22/15                                                                            | 221,000    | 4,224.86            | 09/02/14               | 3,014.88            | ..                              | 1,209.98                              | Sale                    |
| 10/23/15                                                                            | 5,779,000  | 110,888.59          | Various                | 71,903.12           | ..                              | 38,985.47                             | Total of 3 transactions |
| Security total.                                                                     |            |                     |                        |                     |                                 |                                       |                         |
|                                                                                     |            | 171,860.40          |                        | 122,146.71          | .                               | 49,713.69                             |                         |
| AFRICAN MINERALS LIMITED COM / CUSIP G0114P100 / Symbol AMLZF                       |            |                     |                        |                     |                                 |                                       |                         |
| 03/13/15                                                                            | 11,000,000 | 108.90              | VARIOUS                | 32,425.00           | ..                              | -32,316.10                            | Sale                    |
| JARDINE STRATEGIC HLDGS FD 05SGD PAR ORD HONG KONG / CUSIP G50764102 / Symbol JDSHF |            |                     |                        |                     |                                 |                                       |                         |
| 08/24/15                                                                            | 1,000,000  | 26,484.51           | 06/25/14               | 36,525.00           | ..                              | -10,040.49                            | Sale                    |
| 09/16/15                                                                            | 1,000,000  | 26,924.50           | 06/27/14               | 36,745.00           | ..                              | -9,820.50                             | Sale                    |
| 09/17/15                                                                            | 1,000,000  | 27,334.49           | 07/10/14               | 36,855.00           | .                               | -9,520.51                             | Sale                    |
| Security total                                                                      |            |                     |                        |                     |                                 |                                       |                         |
|                                                                                     |            | 80,743.50           |                        | 110,125.00          |                                 | -29,381.50                            |                         |
| YANDEX NV COM / CUSIP N97284108 / Symbol YNDX                                       |            |                     |                        |                     |                                 |                                       |                         |
| 11/16/15                                                                            | 1,000,000  | 15,297.58           | Various                | 29,150.91           | ..                              | -13,853.33                            | Total of 2 transactions |
| 11/16/15                                                                            | 5,000,000  | 76,293.59           | VARIOUS                | 182,351.40          | 106,057.81 W                    | 0.00                                  | Sale                    |
| 11/24/15                                                                            | 1,000,000  | 16,689.59           | 10/01/15               | 14,447.01           | .                               | 2,242.58                              | Sale                    |
| 12/23/15                                                                            | 1,000,000  | 15,975.70           | 12/03/15               | 36,080.68           | 20,104.98 W                     | 0.00                                  | Sale                    |
| 12/29/15                                                                            | 1,000,000  | 15,934.70           | 12/07/15               | 37,617.42           | 21,682.72 W                     | 0.00                                  | Sale                    |
| Security total                                                                      |            |                     |                        |                     |                                 |                                       |                         |
|                                                                                     |            | 140,191.16          |                        | 299,647.42          | 147,845.51 W                    | -11,610.75                            |                         |
| Totals:                                                                             |            |                     |                        |                     |                                 |                                       |                         |
|                                                                                     |            | 2,613,854.11        |                        | 2,367,777.98        | 186,225.46 W                    | 432,301.59                            |                         |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss. C = proceeds amount is from collectible assets

## TD AMERITRADE CLEARING INC

Account 862115664

## Proceeds Not Reported to the IRS

2015

02/08/2016

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked

## Description of property

| Date sold or disposed                                                             | Quantity  | Shown (G)ross (N)et | Proceeds (N)et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-----------------------------------------------------------------------------------|-----------|---------------------|-------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ALTRIA GROUP INC COM / CUSIP 02209S103 / Symbol MO                                | 3,140,000 | 165,878.14          | Various                 | 82,035.61           | .                               | 83,842.53                             | Total of 2 transactions |
| GOOGLE INC N/C 10/05/15 02079K107 / CUSIP 38259P706 / Symbol                      | 0.110     | 61.17               | 03/04/14                | 66.22               |                                 | -5.05                                 | Sale                    |
| LORILLARD INC CSH&STK \$50.50/SH & 2909-1 / CUSIP- 544147101 / Symbol             | 1,600,000 | 114,381.50          | Various                 | 58,419.27           | ...                             | 55,962.23                             | Total of 2 transactions |
| MWI VETERINARY SUPPLY INC CSH MGR \$190/SH 2/25/15 / CUSIP 55402X105 / Symbol MWV | 1,000     | 190.00              | 01/10/12                | 66.01               | ...                             | 123.99                                | Merger                  |
| MTN GROUP LTD ADR / CUSIP 62474M108 / Symbol MTNOY                                | 1,500,000 | 19,749.63           | 01/21/14                | 29,480.00           | ..                              | -9,730.37                             | Sale                    |
| ORACLE CORP COM / CUSIP 68389X105 / Symbol ORCL                                   | 2,000,000 | 73,714.04           | VARIOUS                 | 64,815.00           | ...                             | 8,899.04                              | Sale                    |
| PPL CORPORATION COM / CUSIP 69351T106 / Symbol PPL                                | 1,800,000 | 56,838.49           | VARIOUS                 | 49,911.26           | ..                              | 6,927.23                              | Sale                    |
| REYNOLDS AMERICAN INC COM / CUSIP 761713106 / Symbol RAI                          | 0.440     | 32.99               | 01/17/12                | 18.29               |                                 | 14.70                                 | Sale                    |
| TAL INTERNATIONAL GROUP INC COM / CUSIP 874083108 / Symbol TAL                    | 1,500,000 | 25,104.68           | VARIOUS                 | 42,459.00           | .                               | -17,354.32                            | Sale                    |
| TALEN ENERGY CORP COM / CUSIP 87422J105 / Symbol TLN                              | 0.831     | 15.60               | 06/08/12                | 12.75               | ...                             | 2.85                                  | Sale                    |
|                                                                                   | 224,000   | 3,095.10            | VARIOUS                 | 3,663.89            | ...                             | -568.79                               | Sale                    |
| Security total                                                                    |           | 3,110.70            |                         | 3,676.64            | ...                             | -565.94                               |                         |
| VOLKSWAGEN A G SPONS ADR / CUSIP 928662303 / Symbol VLKAY                         | 1,000,000 | 38,094.29           | 04/22/13                | 35,872.50           |                                 | 2,221.79                              | Sale                    |
|                                                                                   | 1,000,000 | 25,104.53           | 04/22/13                | 35,872.50           | .                               | -10,767.97                            | Sale                    |
| Security total                                                                    |           | 63,198.82           |                         | 71,745.00           | ...                             | -8,546.18                             |                         |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

TD AMERITRADE CLEARING INC

Account 862115664

## Proceeds Not Reported to the IRS

(continued)

02/08/2016

2015

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked

## Description of property

| Date sold or disposed                            | Quantity | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information |
|--------------------------------------------------|----------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
| BAYERISCHE MOTOREN WERKE AG ORD / CUSIP 08/26/15 | 300.000  | 27,522.49           | 01/13/12               | 21,878.05           | .                               | 5,644.44                              | Sale                   |
| Totals:                                          |          | 549,782.65          |                        | 424,570.35          | ..                              | 125,212.30                            |                        |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets.

TD AMERITRADE CLEARING INC

## Proceeds Not Reported to the IRS

Account 866335458

02/08/2016

2015

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked

## Description of property

| Date sold or disposed                                           | Quantity   | Shown (G)ross (N)et | Proceeds Date acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional Information  |
|-----------------------------------------------------------------|------------|---------------------|------------------------|---------------------|---------------------------------|---------------------------------------|-------------------------|
| ARTISAN INTL FD / CUSIP 04314H204 / Symbol ARTIX                |            |                     |                        |                     |                                 |                                       |                         |
| 05/08/15                                                        | 4,684 572  | 150,000.00          | 09/06/13               | 128,310.42          | ...                             | 21,689 58                             | Sale                    |
| POWERSHARES QQQ / CUSIP 73935A104 / Symbol QQQ                  |            |                     |                        |                     |                                 |                                       |                         |
| 03/26/15                                                        | 2,850 000  | 300,493 47          | 04/22/13               | 195,056.85          | ...                             | 105,436.62                            | Sale                    |
| 04/23/15                                                        | 2,500.000  | 273,015 77          | Various                | 174,464 57          | ...                             | 98,551.20                             | Total of 2 transactions |
| 05/08/15                                                        | 1,500 000  | 162,891.80          | Various                | 106,795 93          | ...                             | 56,095 87                             | Total of 2 transactions |
| 08/27/15                                                        | 1,250 000  | 131,142.58          | 05/03/13               | 90,263.75           | ...                             | 40,878.83                             | Sale                    |
| Security total                                                  |            | 867,543 62          |                        | 566,581 10          | ...                             | 300,962.52                            |                         |
| SPDR TR S&P 500 ETF TR / CUSIP 78462F103 / Symbol SPY           |            |                     |                        |                     |                                 |                                       |                         |
| 03/26/15                                                        | 2,425 000  | 499,439.05          | VARIOUS                | 394,947 78          | ...                             | 104,491.27                            | Sale                    |
| 04/23/15                                                        | 1,500.000  | 317,524.30          | VARIOUS                | 242,991.58          | ...                             | 74,532.72                             | Sale                    |
| 05/08/15                                                        | 1,250 000  | 264,370.12          | Various                | 196,370.06          | ...                             | 68,000 06                             | Total of 2 transactions |
| 07/01/15                                                        | 1,500 000  | 310,294.29          | VARIOUS                | 239,677.52          | ...                             | 70,616 77                             | Sale                    |
| 10/30/15                                                        | 4,000.000  | 833,740.15          | Various                | 652,966.39          | ...                             | 180,773.76                            | Total of 2 transactions |
| Security total                                                  |            | 2,225,367.91        |                        | 1,726,953.33        | ...                             | 498,414 58                            |                         |
| SPDR EURO STOXX 50 FUND / CUSIP 78463X202 / Symbol FEZ          |            |                     |                        |                     |                                 |                                       |                         |
| 11/17/15                                                        | 20,000 000 | 718,181.78          | VARIOUS                | 719,633 30          | ..                              | -1,451 52                             | Sale                    |
| VANGUARD HIGH DIVIDEND YIELD ETF / CUSIP 921946406 / Symbol VYM |            |                     |                        |                     |                                 |                                       |                         |
| 04/23/15                                                        | 6,000.000  | 419,087.63          | Various                | 338,862.00          | ...                             | 80,225.63                             | Total of 2 transactions |
| 05/08/15                                                        | 5,250 000  | 368,040.72          | Various                | 298,567.50          | ...                             | 69,473.22                             | Total of 2 transactions |
| 08/27/15                                                        | 12,500 000 | 803,230.22          | VARIOUS                | 706,206.15          | ...                             | 97,024.07                             | Sale                    |
| Security total                                                  |            | 1,590,358.57        |                        | 1,343,635.65        | ...                             | 246,722.92                            |                         |
| <b>Totals:</b>                                                  |            | <b>5,551,451.88</b> |                        | <b>4,485,113.80</b> | ...                             | <b>1,066,338.08</b>                   |                         |

\*\* D = adjustment amount is market discount W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets

## TD AMERITRADE CLEARING INC

## Proceeds Not Reported to the IRS

Account 866490813

2015

02/08/2016

## SHORT TERM TRANSACTIONS

Report on Form 8949, Part I, with Box C checked.

## Description of property

| Date sold or disposed                                                      | Quantity | Shown (G)/gross (N)/et acquired | Proceeds (N)/et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional information |
|----------------------------------------------------------------------------|----------|---------------------------------|--------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
| INTL BUSINESS MACHINES COM / CUSIP 459200101 / Symbol IBM                  |          |                                 |                          |                     |                                 |                                       |                        |
| 04/15/15                                                                   | 70 000   | 11,379.59                       | 12/17/14                 | 10,615.60           |                                 | 763.99                                | Sale                   |
| POWERSHARES QQQ / CUSIP 73935A104 / Symbol QQQ                             |          |                                 |                          |                     |                                 |                                       |                        |
| 01/20/15                                                                   | 50 000   | 5,066.88                        | 01/09/15                 | 5,136.58            |                                 | -69.70                                | Sale                   |
| 04/21/15                                                                   | 150 000  | 16,213.30                       | 01/09/15                 | 15,409.72           | ..                              | 803.58                                | Sale                   |
| Security total                                                             |          | 21,280.18                       |                          | 20,546.30           |                                 | 733.88                                |                        |
| WISDOMTREE TRUST EUROPE HEDGED EQUITY FUND / CUSIP 97717X701 / Symbol HEDJ |          |                                 |                          |                     |                                 |                                       |                        |
| 04/15/15                                                                   | 150,000  | 10,263.81                       | 03/25/15                 | 9,939.19            | ..                              | 324.62                                | Sale                   |
| <b>Totals:</b>                                                             |          | <b>42,923.58</b>                |                          | <b>41,101.09</b>    | ..                              | <b>1,822.49</b>                       |                        |

## LONG TERM TRANSACTIONS

Report on Form 8949, Part II, with Box F checked.

## Description of property

| Date sold or disposed                                                           | Quantity | Shown (G)/gross (N)/et acquired | Proceeds (N)/et acquired | Cost or other basis | Adjustments & Code(s), if any** | Gain or loss(-) & Loss not allowed(X) | Additional information |
|---------------------------------------------------------------------------------|----------|---------------------------------|--------------------------|---------------------|---------------------------------|---------------------------------------|------------------------|
| BRAZIL FAST FOOD CORP CSH MGR \$18 30/SH 5/6/15 / CUSIP 105755201 / Symbol BOBS |          |                                 |                          |                     |                                 |                                       |                        |
| 01/09/15                                                                        | 500,000  | 7,389.83                        | VARIOUS                  | 6,017.16            | ..                              | 1,372.67                              | Sale                   |
| 03/25/15                                                                        | 500 000  | 8,719.83                        | 03/29/11                 | 6,230.83            | ..                              | 2,489.00                              | Sale                   |
| Security total                                                                  |          | 16,109.66                       |                          | 12,247.99           | ..                              | 3,861.67                              |                        |
| <b>Totals:</b>                                                                  |          | <b>16,109.66</b>                |                          | <b>12,247.99</b>    | ..                              | <b>3,861.67</b>                       |                        |

\*\* D = adjustment amount is market discount. W = adjustment amount is a non-deductible wash sale loss C = proceeds amount is from collectible assets

Account: Etrade 35215875

Start Date 01/01 End Date 12/31/2015

Total Long-Term Gain/(Loss) 20625 02

Total Short-Term Gain/(Loss) 8033 69

Total Commissions/Fees: 786 0

| Symbol           | Qty     | Opening Date | Opening Price | Opening Net Amount | Order | Closing Date | Closing Price | Closing Net Amount | Gain (Loss) | Term  |
|------------------|---------|--------------|---------------|--------------------|-------|--------------|---------------|--------------------|-------------|-------|
| ABBV             | 108     | 04/25/2014   | 49 38         | 5,334 10           | S     | 10/23/2015   | 49 00         | 5,286 90           | (47 20)     | Long  |
| ABBV             | 292     | 04/25/2014   | 49 38         | 14,421.81          | S     | 10/23/2015   | 49 00         | 14,307 75          | (114 07)    | Long  |
| AGN              | 25      | 01/17/2014   | 120 44        | 3,011 57           | S     | 03/17/2015   | 129 22        | 3,230 50           | 218 93      | Long  |
| BX               | 375     | 02/12/2014   | 31.86         | 11,949 59          | S     | 08/20/2015   | 35 95         | 13,481 00          | 1,531 40    | Long  |
| BX               | 125     | 03/14/2014   | 33 64         | 4,205 65           | S     | 08/20/2015   | 35 95         | 4,493 67           | 288 02      | Long  |
| BX               | 250     | 02/12/2014   | 31 86         | 7,966 40           | S     | 08/20/2015   | 35 97         | 8,987 33           | 1,020.93    | Long  |
| BX               | 375     | 03/14/2014   | 33.64         | 12,616 94          | S     | 12/29/2015   | 30 00         | 11,248 66          | (1,368 28)  | Long  |
| BX               | 325     | 05/28/2014   | 31 07         | 10,101 44          | S     | 12/29/2015   | 30 00         | 9,748 84           | (352 60)    | Long  |
| FL               | 468     | 01/08/2014   | 40 93         | 19,160 77          | S     | 01/16/2015   | 51 35         | 24,027 58          | 4,866 81    | Long  |
| JWN              | 100     | 01/06/2014   | 61 40         | 6,142 48           | S     | 09/02/2015   | 71 97         | 7,196 87           | 1,054 39    | Long  |
| JWN              | 300     | 03/14/2014   | 61 67         | 18,506 83          | S     | 09/02/2015   | 71 97         | 21,590 60          | 3,083 77    | Long  |
| JWN              | 75      | 01/06/2014   | 61 40         | 4,606 86           | S     | 09/02/2015   | 71 98         | 5,394 65           | 787 79      | Long  |
| JWN              | 25      | 01/06/2014   | 61 27         | 1,532 21           | S     | 09/02/2015   | 71 98         | 1,798 22           | 266 01      | Long  |
| LULU             | 75      | 03/27/2014   | 50 10         | 3,757 50           | S     | 04/20/2015   | 65 83         | 4,935 93           | 1,178 43    | Long  |
| NKE              | 150     | 08/29/2014   | 78.63         | 11,797 67          | S     | 10/05/2015   | 124 80        | 18,714 66          | 6,916 99    | Long  |
| UNH              | 35      | 01/08/2014   | 76 12         | 2,664 72           | S     | 11/09/2015   | 113 24        | 3,958 42           | 1,293 70    | Long  |
| Total Short Term |         |              |               | 137,776 54         |       |              |               | 158,401 58         | 20,625 02   |       |
| ABBV             | 8       | 06/05/2015   | 67 50         | 541 42             | S     | 10/23/2015   | 49 00         | 391 99             | (149 43)    | Short |
| ACT              | 9 2075  | 03/17/2015   | -             | -                  | S     | 04/20/2015   | 296 71        | 2,731 35           | 2,731 35    | Short |
| ACT              | 54 3775 | 03/17/2015   | -             | -                  | S     | 04/20/2015   | 296 71        | 16,130 75          | 16,130 75   | Short |
| ACT              | 18 415  | 03/17/2015   | -             | -                  | S     | 04/20/2015   | 296 71        | 5,462.69           | 5,462 69    | Short |
| AGN              | 150     | 03/28/2014   | 123 37        | 18,510 58          | S     | 03/17/2015   | 129 22        | 19,383 00          | 872 42      | Short |
| AGN              | 50      | 01/09/2015   | 216 69        | 10,839 48          | S     | 03/17/2015   | 129 22        | 6,461 00           | (4,378 49)  | Short |
| ALGT             | 200     | 04/02/2015   | 180 87        | 36,178 99          | S     | 04/02/2015   | 178 99        | 35,792.37          | (386 62)    | Short |
| ALKS             | 300     | 01/21/2015   | 69 26         | 20,782 96          | S     | 01/23/2015   | 69 22         | 20,760 55          | (22 41)     | Short |
| ALNY             | 150     | 01/16/2015   | 100 11        | 15,021 19          | S     | 01/21/2015   | 91 51         | 13,721 20          | (1,299 99)  | Short |
| ALNY             | 200     | 01/23/2015   | 94 92         | 18,988 97          | S     | 08/10/2015   | 104 84        | 20,964 39          | 1,975 42    | Short |
| ALNY             | 100     | 01/23/2015   | 93 24         | 9,328 95           | S     | 08/10/2015   | 104 84        | 10,482 19          | 1,153 24    | Short |
| ALXN             | 110     | 09/10/2014   | 161 95        | 17,819 49          | S     | 02/12/2015   | 173 28        | 19,055 12          | 1,235 63    | Short |
| AMC              | 100     | 01/21/2015   | 27 27         | 2,727 68           | S     | 06/05/2015   | 27 89         | 2,788 74           | 61 06       | Short |
| AMC              | 100     | 01/21/2015   | 27 27         | 2,727 68           | S     | 06/05/2015   | 27 89         | 2,788 94           | 61 26       | Short |
| AMC              | 800     | 01/21/2015   | 27 27         | 21,821 43          | S     | 06/05/2015   | 27 96         | 22,358 59          | 537 16      | Short |
| AMC              | 90      | 03/06/2015   | 34 29         | 3,091 08           | S     | 06/10/2015   | 28 29         | 2,545 02           | (546 06)    | Short |
| AMC              | 200     | 02/12/2015   | 30 41         | 6,087 95           | S     | 06/10/2015   | 28 29         | 5,655 60           | (432 35)    | Short |
| AMC              | 300     | 02/09/2015   | 29 72         | 8,921 11           | S     | 06/10/2015   | 28 29         | 8,483 41           | (437 70)    | Short |
| APC              | 150     | 08/13/2015   | 76 18         | 11,429 49          | S     | 08/24/2015   | 66 73         | 10,004 53          | (1,424 96)  | Short |
| APC              | 150     | 08/13/2015   | 76 18         | 11,429 49          | S     | 09/30/2015   | 59 83         | 8,968 74           | (2,460 75)  | Short |
| APC              | 275     | 10/07/2015   | 70 38         | 19,360 59          | S     | 12/09/2015   | 51 68         | 14,207 07          | (5,153 52)  | Short |
| BAC              | 140     | 06/06/2014   | 15 62         | 2,186 10           | S     | 04/20/2015   | 15 58         | 2,180 54           | (5 56)      | Short |
| BAC              | 160     | 06/06/2014   | 15 62         | 2,499 87           | S     | 04/20/2015   | 15 58         | 2,492 04           | (7 83)      | Short |
| BAC              | 800     | 11/24/2014   | 17 25         | 13,804 91          | S     | 04/20/2015   | 15 58         | 12,460 22          | (1,344 69)  | Short |
| BBY              | 400     | 03/20/2015   | 40 73         | 16,295 71          | S     | 04/24/2015   | 35 70         | 14,274 74          | (2,020 97)  | Short |
| BLK              | 80      | 10/05/2015   | 310 86        | 24,873 59          | S     | 10/05/2015   | 310 48        | 24,833 15          | (40 44)     | Short |
| BMV              | 400     | 09/11/2015   | 58.83         | 23,537 87          | S     | 09/11/2015   | 58 67         | 23,463 33          | (74 54)     | Short |
| BMV              | 50      | 09/11/2015   | 58 74         | 2,937 62           | S     | 09/21/2015   | 63 95         | 3,192 45           | 254 83      | Short |
| BMV              | 100     | 09/11/2015   | 58 74         | 5,875 24           | S     | 09/21/2015   | 63 94         | 6,393 88           | 518 64      | Short |
| BMV              | 150     | 09/21/2015   | 63 98         | 9,601 98           | S     | 09/21/2015   | 63 92         | 9,582 53           | (19 44)     | Short |
| BNFT             | 100     | 08/12/2015   | 39 12         | 3,912 00           | S     | 08/17/2015   | 38 02         | 3,801 93           | (110 07)    | Short |
| BNFT             | 100     | 08/12/2015   | 39 09         | 3,913.99           | S     | 08/17/2015   | 38 01         | 3,800 93           | (113 06)    | Short |
| BNFT             | 100     | 08/12/2015   | 39 12         | 3,912 00           | S     | 08/17/2015   | 38 01         | 3,800 93           | (111 07)    | Short |
| BNFT             | 350     | 08/12/2015   | 39 13         | 13,695 50          | S     | 08/17/2015   | 38 01         | 13,303 25          | (392 25)    | Short |
| BNFT             | 100     | 08/12/2015   | 39 10         | 3,910 00           | S     | 08/17/2015   | 38 07         | 3,801 93           | (108 07)    | Short |
| BNFT             | 250     | 08/17/2015   | 38 88         | 9,724 99           | S     | 08/26/2015   | 34 61         | 8,652 34           | (1,072 65)  | Short |
| BNFT             | 350     | 08/17/2015   | 38 64         | 13,526 90          | S     | 08/26/2015   | 34 61         | 12,113 27          | (1,413 63)  | Short |
| BNFT             | 111     | 08/17/2015   | 38 64         | 4,289 96           | S     | 08/26/2015   | 34 78         | 3,860 50           | (429 46)    | Short |
| BNFT             | 39      | 08/17/2015   | 38 64         | 1,507 28           | S     | 08/26/2015   | 34 83         | 1,353 35           | (153 93)    | Short |
| BP               | 250     | 04/20/2015   | 43 16         | 10,794 96          | S     | 08/03/2015   | 36 51         | 9,125 67           | (1,669 30)  | Short |
| BP               | 500     | 04/20/2015   | 43 13         | 21,568 69          | S     | 08/03/2015   | 36 51         | 18,251 33          | (3,317 36)  | Short |
| BX               | 300     | 08/24/2015   | 34 23         | 10,273 45          | S     | 12/29/2015   | 30 00         | 8,998 93           | (1,274 52)  | Short |
| CELG             | 100     | 01/14/2015   | 120 20        | 12,025 23          | S     | 01/14/2015   | 119 46        | 11,940 74          | (84 49)     | Short |
| CELG             | 20      | 10/14/2014   | 88 00         | 1,762 50           | S     | 09/11/2015   | 122 12        | 2,441 49           | 678 99      | Short |

Total Long-Term Gain/(Loss) 20625.02  
Total Short-Term Gain/(Loss) 8033 69  
Total Commissions/Fees 786 0

| Symbol | Qty   | Opening Date | Opening Price | Opening Net Amount | Order | Closing Date | Closing Price | Closing Net Amount | Gain (Loss) | Term  |
|--------|-------|--------------|---------------|--------------------|-------|--------------|---------------|--------------------|-------------|-------|
| CELG   | 95    | 12/24/2014   | 108 52        | 10,313.84          | S     | 09/11/2015   | 122 12        | 11,597 06          | 1,283 23    | Short |
| CELG   | 50    | 10/14/2014   | 87 91         | 4,400 49           | S     | 09/11/2015   | 122 25        | 6,109 89           | 1,709 40    | Short |
| CELG   | 50    | 10/14/2014   | 87 94         | 4,397 00           | S     | 09/11/2015   | 122 25        | 6,109 89           | 1,712.89    | Short |
| CELG   | 50    | 10/14/2014   | 87 94         | 4,397 00           | S     | 09/11/2015   | 122 43        | 6,121 36           | 1,724 36    | Short |
| CELG   | 20    | 10/14/2014   | 88 00         | 1,762 50           | S     | 09/11/2015   | 122 43        | 2,448.54           | 686 05      | Short |
| CMG    | 50    | 05/28/2014   | 532 89        | 26,649 49          | S     | 02/04/2015   | 672 54        | 33,622 81          | 6,973 32    | Short |
| CMG    | 20    | 05/28/2014   | 537 00        | 10,744 99          | S     | 02/04/2015   | 672 54        | 13,449 12          | 2,704 13    | Short |
| COST   | 95    | 08/26/2015   | 135.00        | 12,827 56          | S     | 11/18/2015   | 157 89        | 14,994 52          | 2,166 96    | Short |
| COST   | 90    | 08/26/2015   | 135 00        | 12,152 43          | S     | 12/09/2015   | 158 50        | 14,259 97          | 2,107 54    | Short |
| DIS    | 64    | 01/07/2015   | 92 63         | 5,931 82           | S     | 08/20/2015   | 103 74        | 6,639 24           | 707 42      | Short |
| DIS    | 50    | 08/07/2015   | 108 22        | 5,413 34           | S     | 08/20/2015   | 103 74        | 5,186 90           | (226 44)    | Short |
| DIS    | 50    | 11/05/2014   | 90 60         | 4,531.66           | S     | 08/20/2015   | 103 75        | 5,186 35           | 654 68      | Short |
| DIS    | 150   | 12/22/2014   | 93 66         | 14,053 51          | S     | 08/20/2015   | 103 75        | 15,559 94          | 1,505 53    | Short |
| DIS    | 36    | 01/07/2015   | 92 63         | 3,336 65           | S     | 08/20/2015   | 103 75        | 3,734 17           | 397 52      | Short |
| DIS    | 100   | 11/05/2014   | 90 60         | 9,063 33           | S     | 08/20/2015   | 103 77        | 10,376 80          | 1,313 47    | Short |
| DIS    | 200   | 12/18/2015   | 108 90        | 21,785 31          | S     | 12/18/2015   | 108 54        | 21,702 19          | (83 12)     | Short |
| EA     | 250   | 12/09/2015   | 70 36         | 17,593 74          | S     | 10/14/2015   | 69 36         | 17,336 11          | (257 63)    | Short |
| EA     | 100   | 12/09/2015   | 70 15         | 7,019 79           | S     | 12/09/2015   | 69 36         | 6,934 44           | (85 35)     | Short |
| GLD    | 250   | 06/29/2015   | 112 75        | 28,191 64          | S     | 07/01/2015   | 112 02        | 27,999 49          | (192 15)    | Short |
| GSK    | 300   | 02/09/2015   | 46 44         | 13,936 15          | S     | 02/10/2015   | 46 22         | 13,859 20          | (76 95)     | Short |
| HAL    | 250   | 08/31/2015   | 39 39         | 9,849 12           | S     | 09/02/2015   | 37 83         | 9,457 32           | (391 80)    | Short |
| HAL    | 250   | 08/31/2015   | 39 28         | 9,824 99           | S     | 09/02/2015   | 37 83         | 9,457 32           | (367 67)    | Short |
| HAL    | 250   | 08/31/2015   | 39 39         | 9,849 12           | S     | 09/02/2015   | 37 82         | 9,449 83           | (399 29)    | Short |
| JPM    | 150   | 12/17/2014   | 59 26         | 8,893 42           | S     | 10/14/2015   | 60 02         | 9,001 13           | 107 71      | Short |
| JPM    | 35    | 12/18/2014   | 60 64         | 2,127 39           | S     | 10/14/2015   | 60 02         | 2,100.26           | (27 13)     | Short |
| JPM    | 140   | 12/22/2014   | 62 14         | 8,701 95           | S     | 10/14/2015   | 60 02         | 8,401 06           | (300 89)    | Short |
| KO     | 400   | 04/07/2014   | 38 77         | 15,511 19          | S     | 03/11/2015   | 40 45         | 16,179 67          | 668 48      | Short |
| KO     | 100   | 04/07/2014   | 38 77         | 3,877 80           | S     | 03/11/2015   | 40 46         | 4,040 43           | 162 63      | Short |
| LGF    | 800   | 12/24/2014   | 32 09         | 25,675 39          | S     | 02/06/2015   | 28 94         | 23,146 47          | (2,528 92)  | Short |
| LULU   | 250   | 06/06/2014   | 44 17         | 11,046 34          | S     | 04/20/2015   | 65 83         | 16,453 10          | 5,406 76    | Short |
| LULU   | 300   | 07/31/2015   | 63 44         | 19,036 99          | S     | 07/31/2015   | 63 17         | 18,946 98          | (90 01)     | Short |
| LULU   | 100   | 08/04/2015   | 62 92         | 6,294 48           | S     | 10/05/2015   | 50 94         | 5,088 99           | (1,205 50)  | Short |
| LULU   | 100   | 08/04/2015   | 62 92         | 6,294 48           | S     | 11/16/2015   | 44 89         | 4,487 17           | (1,807 32)  | Short |
| LULU   | 200   | 08/12/2015   | 62 32         | 12,469 23          | S     | 11/16/2015   | 44 89         | 8,974 34           | (3,494 90)  | Short |
| LULU   | 100   | 09/09/2015   | 65 05         | 6,510 11           | S     | 11/16/2015   | 44 89         | 4,487 17           | (2,022 94)  | Short |
| LUV    | 500   | 03/23/2015   | 45 57         | 22,789 99          | S     | 06/10/2015   | 34 43         | 17,211 44          | (5,578 55)  | Short |
| MAR    | 250   | 01/13/2015   | 78 93         | 19,737 74          | S     | 08/13/2015   | 71 99         | 17,993 17          | (1,744 57)  | Short |
| MBLY   | 200   | 10/09/2015   | 49 76         | 9,956 19           | S     | 10/09/2015   | 49 00         | 9,794 82           | (161 37)    | Short |
| MSFT   | 500   | 01/02/2015   | 46 77         | 23,388 84          | S     | 01/28/2015   | 42 27         | 21,131 46          | (2,257 38)  | Short |
| MSFT   | 200   | 01/08/2015   | 47 55         | 9,514 97           | S     | 01/28/2015   | 42 27         | 8,452 59           | (1,062.38)  | Short |
| NTDOY  | 650   | 09/03/2015   | 24 72         | 16,072 99          | S     | 09/03/2015   | 24 65         | 16,017 21          | (55 78)     | Short |
| PANW   | 100   | 07/22/2015   | 192 44        | 19,248 55          | S     | 07/22/2015   | 192 07        | 19,201 81          | (46 74)     | Short |
| PANW   | 50    | 07/22/2015   | 192 94        | 9,649 28           | S     | 10/29/2015   | 160 94        | 8,042 06           | (1,607 22)  | Short |
| PANW   | 50    | 07/22/2015   | 192 94        | 9,649 28           | S     | 12/29/2015   | 176 26        | 8,807 96           | (841 31)    | Short |
| PJT    | 9 375 | 10/01/2015   | 3 81          | 35 77              | S     | 11/23/2015   | 22 02         | 204 58             | 168 81      | Short |
| PJT    | 8 125 | 10/01/2015   | 3 81          | 31 03              | S     | 11/23/2015   | 22 02         | 177 30             | 146 27      | Short |
| PJT    | 7 5   | 10/01/2015   | 3.81          | 28 65              | S     | 11/23/2015   | 22 02         | 163 67             | 135 01      | Short |
| PNRA   | 30    | 10/19/2015   | 189 88        | 5,697 92           | S     | 11/16/2015   | 166 75        | 4,997 41           | (700 51)    | Short |
| PNRA   | 70    | 10/19/2015   | 189 88        | 13,295 14          | S     | 11/17/2015   | 166 78        | 11,669 57          | (1,625 58)  | Short |
| RCL    | 250   | 10/20/2014   | 59 66         | 14,919 96          | S     | 03/25/2015   | 76 42         | 19,099 72          | 4,179 76    | Short |
| RCL    | 60    | 10/22/2014   | 63.82         | 3,834 19           | S     | 03/25/2015   | 76 42         | 4,583 93           | 749 74      | Short |
| RHHBY  | 125   | 08/24/2015   | 34 49         | 4,311 25           | S     | 11/02/2015   | 33 79         | 4,222.20           | (89 05)     | Short |
| RHHBY  | 300   | 08/24/2015   | 34 56         | 10,372 99          | S     | 11/02/2015   | 33 79         | 10,133 29          | (239 70)    | Short |
| SBUX   | 300   | 02/11/2015   | 45 49         | 13,652 98          | S     | 12/15/2015   | 60 09         | 18,022 93          | 4,369 95    | Short |
| SBUX   | 175   | 03/23/2015   | 48 50         | 8,489 25           | S     | 12/29/2015   | 60 99         | 10,668 06          | 2,178 81    | Short |
| SLB    | 150   | 12/03/2014   | 86 51         | 12,982 15          | S     | 01/13/2015   | 77 85         | 11,673 67          | (1,308 48)  | Short |
| SLB    | 60    | 12/19/2014   | 84 83         | 5,094 79           | S     | 01/13/2015   | 77 85         | 4,669 47           | (425 32)    | Short |
| VA     | 500   | 11/21/2014   | 34 35         | 17,178 99          | S     | 02/12/2015   | 32 90         | 16,446 06          | (732 93)    | Short |
| VA     | 200   | 11/24/2014   | 35 49         | 7,102 39           | S     | 02/12/2015   | 32 90         | 6,578 42           | (523 97)    | Short |
| VA     | 100   | 03/11/2015   | 33 83         | 3,383 43           | S     | 03/20/2015   | 32 16         | 3,215 94           | (167 49)    | Short |
| VA     | 400   | 03/12/2015   | 34 34         | 13,740 99          | S     | 03/20/2015   | 32 16         | 12,863 76          | (877 23)    | Short |
| VA     | 500   | 03/11/2015   | 33 83         | 16,917 16          | S     | 03/20/2015   | 32 17         | 16,079 71          | (837 45)    | Short |
| VA     | 100   | 08/26/2015   | 31 27         | 3,127 62           | S     | 08/26/2015   | 31 01         | 3,100 94           | (26 68)     | Short |
| VA     | 600   | 08/26/2015   | 31 27         | 18,765 74          | S     | 08/26/2015   | 31 05         | 18,629 64          | (136 10)    | Short |
| VA     | 100   | 08/26/2015   | 31 27         | 3,127 62           | S     | 08/26/2015   | 31 05         | 3,099 96           | (27 66)     | Short |
| VMC    | 250   | 04/15/2015   | 84 42         | 21,110 49          | S     | 04/15/2015   | 84 04         | 21,005 12          | (105 37)    | Short |

Total Long-Term Gain/(Loss) 20625 02  
Total Short-Term Gain/(Loss) 8033 69  
Total Commissions/Fees 786 0

| Symbol          | Qty | Opening Date | Opening Price | Opening Net Amount | Order | Closing Date | Closing Price | Closing Net Amount | Gain (Loss) | Term  |
|-----------------|-----|--------------|---------------|--------------------|-------|--------------|---------------|--------------------|-------------|-------|
| VXX             | 388 | 09/02/2015   | 29 62         | 11,497 40          | S     | 09/03/2015   | 26 30         | 10,204 19          | (1,293 21)  | Short |
| VXX             | 250 | 09/02/2015   | 29 63         | 7,407 47           | S     | 09/03/2015   | 26 30         | 6,574 87           | (832 61)    | Short |
| VXX             | 12  | 09/02/2015   | 29 62         | 355 59             | S     | 09/03/2015   | 26 35         | 311 14             | (44 45)     | Short |
| WFM             | 400 | 02/12/2015   | 54 55         | 21,824 99          | S     | 03/11/2015   | 54 08         | 21,627 49          | (197 50)    | Short |
| Total Long Term |     |              |               | 1,204,796 89       |       |              |               | 1,212,830 60       | 8,033 66    |       |
| Total           |     |              |               | 1,342,573.43       |       |              |               | 1,371,232.18       | 28,658.68   |       |



# GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN

## Realized Gains and Losses

Period Ended December 31, 2015

### YEAR TO DATE GAINS AND LOSSES

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|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ALBEMARLE CORP CMN                 | Jan 13 2015                    | Jan 13 2015             | 0.61     | 31.75         | 0.00       | 0.00           | 31.75              | 31.75             | ST                |
| ROCKWOOD HOLDINGS, INC. CMN        | Oct 21 2014                    | Jan 13 2015             | 20.00    | 1,550.45      | 1,458.88   | 0.00           | 91.57              | 91.57             | ST                |
| COVIDIEN PUBLIC LIMITED COMPAN CMN | Sep 20 2013                    | Jan 27 2015             | 90.00    | 9,784.80      | 5,663.44   | 0.00           | 4,121.36           | 4,121.36          | LT                |
| MEDTRONIC PUBLIC LIMITED COMPA CMN | Jan 27 2015                    | Jan 27 2015             | 0.06     | 3.06          | 0.00       | 0.00           | 3.06               | 3.06              | ST                |
| MEDTRONIC, INC. CMN                | Apr 19 2013                    | Jan 27 2015             | 80.00    | 6,156.00      | 3,684.92   | 0.00           | 2,471.08           | 2,471.08          | LT                |
| ALBEMARLE CORP CMN                 | Jan 13 2015                    | Mar 11 2015             | 9.00     | 487.67        | 537.45     | 0.00           | (49.78)            | (49.78)           | ST                |
| AMAZON COM INC CMN                 | May 16 2013                    | Mar 11 2015             | 10.00    | 3,705.07      | 2,642.97   | 0.00           | 1,062.10           | 1,062.10          | LT                |
| AMERICAN EXPRESS CO CMN            | May 16 2013                    | Mar 11 2015             | 20.00    | 1,593.19      | 1,444.84   | 0.00           | 148.35             | 148.35            | LT                |
| AMERICAN INTL GROUP, INC CMN       | May 16 2013                    | Mar 11 2015             | 80.00    | 4,358.78      | 3,592.74   | 0.00           | 766.04             | 766.04            | LT                |
|                                    | Feb 19 2014                    | Mar 11 2015             | 40.00    | 2,179.39      | 1,992.65   | 0.00           | 186.74             | 186.74            | LT                |
| AMERICAN TOWER CORPORATION CMN     | Dec 23 2014                    | Mar 11 2015             | 10.00    | 946.02        | 1,008.94   | 0.00           | (62.92)            | (62.92)           | ST                |
| APACHE CORP. CMN                   | Dec 23 2014                    | Mar 11 2015             | 40.00    | 2,416.12      | 2,604.61   | 0.00           | (188.49)           | (188.49)          | ST                |
| ARCHER DANIELS MIDLAND CO CMN      | Oct 21 2014                    | Mar 11 2015             | 80.00    | 3,628.27      | 3,660.84   | 0.00           | (32.57)            | (32.57)           | ST                |
| BANK OF AMERICA CORP CMN           | Aug 20 2014                    | Mar 11 2015             | 690.00   | 11,035.17     | 10,678.86  | 0.00           | 356.31             | 356.31            | ST                |
|                                    | Oct 21 2014                    | Mar 11 2015             | 10.00    | 159.93        | 164.39     | 0.00           | (4.46)             | (4.46)            | ST                |
| BB&T CORPORATION CMN               | Oct 21 2014                    | Mar 11 2015             | 20.00    | 756.72        | 717.66     | 0.00           | 39.06              | 39.06             | ST                |
| BOSTON PROPERTIES INC COMMON STOCK | Dec 23 2014                    | Mar 11 2015             | 10.00    | 1,347.49      | 1,357.80   | 0.00           | (10.31)            | (10.31)           | ST                |
| CAMERON INTERNATIONAL CORP CMN     | Dec 23 2014                    | Mar 11 2015             | 30.00    | 1,339.32      | 1,501.39   | 0.00           | (162.07)           | (162.07)          | ST                |
| CAPITAL ONE FINANCIAL CORP CMN     | Oct 21 2014                    | Mar 11 2015             | 60.00    | 4,688.02      | 4,651.21   | 0.00           | 36.81              | 36.81             | ST                |
| CENTURYLINK INC CMN                | Apr 16 2014                    | Mar 11 2015             | 120.00   | 4,228.25      | 4,167.30   | 0.00           | 60.95              | 60.95             | ST                |
| CHESAPEAKE ENERGY CORPORATION CMN  | Dec 23 2014                    | Mar 11 2015             | 20.00    | 281.88        | 391.60     | 0.00           | (109.72)           | (109.72)          | ST                |
| CITIGROUP INC. CMN                 | Apr 19 2013                    | Mar 11 2015             | 20.00    | 1,041.50      | 900.75     | 0.00           | 140.75             | 140.75            | LT                |
| CUMMINS INC COMMON STOCK           | Oct 21 2014                    | Mar 11 2015             | 40.00    | 5,486.75      | 5,341.58   | 0.00           | 145.17             | 145.17            | ST                |
| CVR ENERGY, INC. CMN               | Sep 19 2013                    | Mar 11 2015             | 40.00    | 1,552.84      | 1,588.53   | 0.00           | (35.69)            | (35.69)           | LT                |
|                                    | Sep 20 2013                    | Mar 11 2015             | 60.00    | 2,329.27      | 2,335.27   | 0.00           | (6.00)             | (6.00)            | LT                |
|                                    | Oct 21 2014                    | Mar 11 2015             | 20.00    | 776.43        | 886.67     | 0.00           | (110.24)           | (110.24)          | ST                |

# GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                       | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|---------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| DEVON ENERGY CORPORATION (NEW) CMN    | Dec 23 2014                    | Mar 11 2015             | 40.00    | 2,318.41      | 2,442.98   | 0.00           | (124.57)           | (124.57)          | ST                |
| DIAMOND OFFSHORE DRILLING, INC CMN    | Oct 21 2014                    | Mar 11 2015             | 210.00   | 5,569.86      | 7,755.66   | 0.00           | (2,185.80)         | (2,185.80)        | ST                |
| DISCOVER FINANCIAL SERVICES CMN       | Oct 21 2014                    | Mar 11 2015             | 30.00    | 1,743.45      | 1,908.73   | 0.00           | (165.28)           | (165.28)          | ST                |
| DOMINION RESOURCES, INC CMN           | Aug 20 2014                    | Mar 11 2015             | 80.00    | 5,538.63      | 5,557.69   | 0.00           | (19.06)            | (19.06)           | ST                |
| DUKE ENERGY CORPORATION CMN           | Oct 21 2014                    | Mar 11 2015             | 130.00   | 9,673.17      | 10,318.41  | 0.00           | (645.24)           | (645.24)          | ST                |
| EATON CORP PLC CMN                    | May 16 2013                    | Mar 11 2015             | 50.00    | 3,344.03      | 3,167.42   | 0.00           | 176.61             | 176.61            | LT                |
| EMERSON ELECTRIC CO CMN               | Oct 21 2014                    | Mar 11 2015             | 80.00    | 4,466.46      | 4,979.92   | 0.00           | (513.46)           | (513.46)          | ST                |
| EQT CORPORATION CMN                   | Dec 23 2014                    | Mar 11 2015             | 40.00    | 3,039.19      | 3,135.13   | 0.00           | (95.94)            | (95.94)           | ST                |
| EXXON MOBIL CORPORATION CMN           | Dec 23 2014                    | Mar 11 2015             | 130.00   | 10,965.66     | 12,255.00  | 0.00           | (1,289.34)         | (1,289.34)        | ST                |
| FACEBOOK, INC CMN CLASS A             | Oct 21 2014                    | Mar 11 2015             | 30.00    | 2,338.78      | 2,324.71   | 0.00           | 14.07              | 14.07             | ST                |
| FREEMPORT-MCMORAN INC CMN             | Apr 19 2013                    | Mar 11 2015             | 120.00   | 2,221.47      | 3,382.78   | 0.00           | (1,161.31)         | (1,161.31)        | LT                |
| H & R BLOCK INC CMN                   | Jul 18 2013                    | Mar 11 2015             | 160.00   | 2,961.96      | 4,518.18   | 0.00           | (1,556.22)         | (1,556.22)        | LT                |
| H & R BLOCK INC CMN                   | Dec 23 2014                    | Mar 11 2015             | 520.00   | 9,626.37      | 11,929.32  | 0.00           | (2,302.95)         | (2,302.95)        | ST                |
| H & R BLOCK INC CMN                   | Oct 21 2014                    | Mar 11 2015             | 50.00    | 1,589.09      | 1,530.55   | 0.00           | 58.54              | 58.54             | ST                |
| HALYARD HEALTH, INC CMN               | Sep 20 2013                    | Mar 11 2015             | 2.00     | 92.42         | 80.01      | 0.00           | 12.41              | 12.41             | LT                |
| HEALTH CARE REIT INC (DEL) CMN        | Dec 23 2014                    | Mar 11 2015             | 20.00    | 1,488.32      | 1,547.96   | 0.00           | (59.64)            | (59.64)           | ST                |
| HESS CORPORATION CMN                  | Dec 23 2014                    | Mar 11 2015             | 30.00    | 2,091.14      | 2,246.68   | 0.00           | (155.54)           | (155.54)          | ST                |
| INGERSOLL-RAND PLC CMN                | Aug 20 2014                    | Mar 11 2015             | 20.00    | 1,319.92      | 1,239.43   | 0.00           | 80.49              | 80.49             | ST                |
| INTEL CORPORATION CMN                 | Oct 21 2014                    | Mar 11 2015             | 10.00    | 327.99        | 321.48     | 0.00           | 6.51               | 6.51              | ST                |
| JOHNSON & JOHNSON CMN                 | Dec 23 2014                    | Mar 11 2015             | 30.00    | 2,963.44      | 3,138.67   | 0.00           | (175.23)           | (175.23)          | ST                |
| KELLOGG COMPANY CMN                   | Feb 19 2014                    | Mar 11 2015             | 20.00    | 1,241.14      | 1,203.14   | 0.00           | 38.00              | 38.00             | LT                |
| KELLOGG COMPANY CMN                   | Aug 20 2014                    | Mar 11 2015             | 20.00    | 1,241.14      | 1,298.19   | 0.00           | (57.05)            | (57.05)           | ST                |
| KELLOGG COMPANY CMN                   | Oct 21 2014                    | Mar 11 2015             | 60.00    | 3,723.41      | 3,703.73   | 0.00           | 19.68              | 19.68             | ST                |
| KLA-TENCOR CORPORATION CMN            | Jun 19 2014                    | Mar 11 2015             | 20.00    | 1,209.60      | 1,287.93   | 0.00           | (78.33)            | (78.33)           | ST                |
| KLA-TENCOR CORPORATION CMN            | Oct 21 2014                    | Mar 11 2015             | 60.00    | 3,628.79      | 3,962.47   | 0.00           | (333.68)           | (333.68)          | ST                |
| LAMAR ADVERTISING COMPANY CMN CLASS A | Dec 23 2014                    | Mar 11 2015             | 60.00    | 3,434.82      | 3,266.95   | 0.00           | 167.87             | 167.87            | ST                |
| LPL FINL HLDGS INC CMN                | Oct 21 2014                    | Mar 11 2015             | 30.00    | 1,357.99      | 1,292.95   | 0.00           | 65.04              | 65.04             | ST                |
| MACY'S INC CMN                        | Aug 20 2014                    | Mar 11 2015             | 50.00    | 3,123.51      | 2,982.81   | 0.00           | 140.70             | 140.70            | ST                |
| MARATHON OIL CORPORATION CMN          | Dec 23 2014                    | Mar 11 2015             | 60.00    | 1,567.65      | 1,712.31   | 0.00           | (144.66)           | (144.66)          | ST                |
| MEDTRONIC PUBLIC LIMITED COMPA CMN    | Jan 27 2015                    | Mar 11 2015             | 80.00    | 6,119.35      | 6,156.00   | 0.00           | (36.65)            | (36.65)           | ST                |
| MEDTRONIC PUBLIC LIMITED COMPA CMN    | Jan 27 2015                    | Mar 11 2015             | 80.00    | 6,119.35      | 6,156.00   | 0.00           | (36.65)            | (36.65)           | ST                |
| MERCK & CO, INC CMN                   | Apr 16 2014                    | Mar 11 2015             | 40.00    | 2,253.96      | 2,248.26   | 0.00           | 5.70               | 5.70              | ST                |
| METLIFE, INC CMN                      | Apr 16 2014                    | Mar 11 2015             | 70.00    | 3,543.84      | 3,534.29   | 0.00           | 9.55               | 9.55              | ST                |
| MICROSOFT CORPORATION CMN             | Oct 21 2014                    | Mar 11 2015             | 370.00   | 15,587.81     | 16,487.39  | 0.00           | (899.58)           | (899.58)          | ST                |



Statement Detail

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                 | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| MORGAN STANLEY CMN                              | Jun 19 2014                    | Mar 11 2015             | 10.00    | 349.88        | 323.52     | 0.00           | 26.36              | 26.36             | ST                |
|                                                 | Oct 21 2014                    | Mar 11 2015             | 60.00    | 2,099.25      | 2,032.73   | 0.00           | 66.52              | 66.52             | ST                |
| NATIONAL OILWELL VARCO, INC COMMON<br>STOCK CMN | Dec 23 2014                    | Mar 11 2015             | 10.00    | 499.99        | 667.68     | 0.00           | (167.69)           | (167.69)          | ST                |
| NETSUITE INC CMN                                | Jun 19 2014                    | Mar 11 2015             | 10.00    | 914.95        | 842.12     | 0.00           | 72.83              | 72.83             | ST                |
| NIKE CLASS-B CMN CLASS B                        | Oct 21 2014                    | Mar 11 2015             | 50.00    | 4,830.03      | 4,488.37   | 0.00           | 341.66             | 341.66            | ST                |
| NOBLE ENERGY INC CMN                            | Dec 23 2014                    | Mar 11 2015             | 20.00    | 888.19        | 978.65     | 0.00           | (90.46)            | (90.46)           | ST                |
| NORFOLK SOUTHERN CORPORATION CMN                | Oct 21 2014                    | Mar 11 2015             | 20.00    | 2,164.26      | 2,180.38   | 0.00           | (16.12)            | (16.12)           | ST                |
| OASIS PETROLEUM INC CMN                         | Dec 23 2014                    | Mar 11 2015             | 60.00    | 846.09        | 1,041.88   | 0.00           | (195.79)           | (195.79)          | ST                |
| OCCIDENTAL PETROLEUM CORP CMN                   | Dec 23 2014                    | Mar 11 2015             | 50.00    | 3,713.13      | 4,090.02   | 0.00           | (376.89)           | (376.89)          | ST                |
| ORACLE CORPORATION CMN                          | Dec 23 2014                    | Mar 11 2015             | 60.00    | 2,509.58      | 2,760.32   | 0.00           | (250.74)           | (250.74)          | ST                |
| PENTAIR PLC CMN                                 | Oct 21 2014                    | Mar 11 2015             | 30.00    | 1,881.30      | 1,965.16   | 0.00           | (83.86)            | (83.86)           | ST                |
| PEOPLES UNITED FINANCIAL INC CMN                | Dec 23 2014                    | Mar 11 2015             | 60.00    | 893.01        | 913.32     | 0.00           | (20.31)            | (20.31)           | ST                |
| PEPSICO INC CMN                                 | Oct 21 2014                    | Mar 11 2015             | 20.00    | 1,869.38      | 1,866.15   | 0.00           | 3.23               | 3.23              | ST                |
| PPL CORPORATION CMN                             | Aug 20 2014                    | Mar 11 2015             | 320.00   | 10,078.91     | 10,890.94  | 0.00           | (812.03)           | (812.03)          | ST                |
|                                                 | Oct 21 2014                    | Mar 11 2015             | 60.00    | 1,889.80      | 2,037.36   | 0.00           | (147.56)           | (147.56)          | ST                |
| PROASSURANCE CORP CMN                           | Dec 23 2014                    | Mar 11 2015             | 50.00    | 2,241.10      | 2,369.58   | 0.00           | (128.48)           | (128.48)          | ST                |
| PROCTER & GAMBLE COMPANY (THE) CMN              | Aug 20 2014                    | Mar 11 2015             | 100.00   | 8,099.77      | 8,266.22   | 0.00           | (166.45)           | (166.45)          | ST                |
| PRUDENTIAL FINANCIAL INC CMN                    | Apr 16 2014                    | Mar 11 2015             | 70.00    | 5,620.06      | 5,604.77   | 0.00           | 15.29              | 15.29             | ST                |
| PUBLIC STORAGE CMN                              | Feb 19 2014                    | Mar 11 2015             | 30.00    | 5,611.31      | 5,021.69   | 0.00           | 589.62             | 589.62            | LT                |
| RANGE RESOURCES CORPORATION CMN                 | Dec 23 2014                    | Mar 11 2015             | 20.00    | 930.29        | 1,152.38   | 0.00           | (222.09)           | (222.09)          | ST                |
| REGIONS FINANCIAL CORPORATION CMN               | Oct 21 2014                    | Mar 11 2015             | 220.00   | 2,106.00      | 2,064.17   | 0.00           | 41.83              | 41.83             | ST                |
| REYNOLDS AMERICAN INC CMN                       | Feb 19 2014                    | Mar 11 2015             | 10.00    | 699.25        | 477.57     | 0.00           | 221.68             | 221.68            | LT                |
| SCHLUMBERGER LTD CMN                            | Dec 23 2014                    | Mar 11 2015             | 120.00   | 9,789.35      | 10,448.56  | 0.00           | (659.21)           | (659.21)          | ST                |
| SOUTHWESTERN ENERGY CO CMN                      | Dec 23 2014                    | Mar 11 2015             | 50.00    | 1,082.28      | 1,433.87   | 0.00           | (351.59)           | (351.59)          | ST                |
| SYMANTEC CORP CMN                               | Aug 20 2014                    | Mar 11 2015             | 50.00    | 1,190.74      | 1,212.15   | 0.00           | (21.41)            | (21.41)           | ST                |
| TECO ENERGY INC. CMN                            | Dec 23 2014                    | Mar 11 2015             | 870.00   | 16,312.71     | 17,516.06  | 0.00           | (1,203.35)         | (1,203.35)        | ST                |
| TIME WARNER CABLE INC. CMN                      | Feb 19 2014                    | Mar 11 2015             | 20.00    | 3,091.81      | 2,841.43   | 0.00           | 250.38             | 250.38            | LT                |
|                                                 | Jun 19 2014                    | Mar 11 2015             | 10.00    | 1,545.90      | 1,429.82   | 0.00           | 116.08             | 116.08            | ST                |
| TIMKEN CO CMN                                   | Oct 21 2014                    | Mar 11 2015             | 30.00    | 1,259.89      | 1,219.09   | 0.00           | 40.80              | 40.80             | ST                |

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                        | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss)  | Holding<br>Period |
|----------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|--------------------|-------------------|
| UNITED PARCEL SERVICE, INC. CLASS B    | Sep 19 2013                    | Mar 11 2015             | 20.00    | 1,989.35      | 1,834.51   | 0.00           | 154.84             | 154.84             | LT                |
| COMMON STOCK                           | Sep 20 2013                    | Mar 11 2015             | 50.00    | 4,973.39      | 4,582.54   | 0.00           | 390.85             | 390.85             | LT                |
| VERIZON COMMUNICATIONS INC CMN         | Feb 19 2014                    | Mar 11 2015             | 310.00   | 14,775.00     | 14,302.78  | 0.00           | 472.22             | 472.22             | LT                |
| WINDSTREAM HOLDINGS INC. CMN           | Dec 19 2013                    | Mar 11 2015             | 1,720.00 | 12,992.81     | 12,789.92  | 0.00           | 202.89             | 202.89             | LT                |
|                                        | Dec 23 2014                    | Mar 11 2015             | 360.00   | 2,719.43      | 3,222.36   | 0.00           | (502.93)           | (502.93)           | ST                |
| WPX ENERGY, INC. CMN                   | Dec 23 2014                    | Mar 11 2015             | 20.00    | 218.64        | 239.85     | 0.00           | (21.21)            | (21.21)            | ST                |
| WYNN RESORTS, LIMITED CMN              | Sep 20 2013                    | Mar 11 2015             | 20.00    | 2,576.55      | 3,100.80   | 0.00           | (524.25)           | (524.25)           | LT                |
|                                        | Dec 23 2014                    | Mar 11 2015             | 40.00    | 5,153.09      | 6,073.37   | 0.00           | (920.28)           | (920.28)           | ST                |
| XILINX INCORPORATED CMN                | Oct 21 2014                    | Mar 11 2015             | 80.00    | 3,191.96      | 3,386.62   | 0.00           | (194.66)           | (194.66)           | ST                |
| WINDSTREAM HOLDINGS INC CMN            | Dec 19 2013                    | Apr 30 2015             | 0.08     | 5.08          | 0.00       | 0.00           | 5.08               | 5.08               | LT                |
| GOOGLE INC. CMN CLASS C                | Jan 01 1910                    | May 04 2015             | 0.00     | 30.57         | No Cost    | 0.00           | 30.57              | 30.57 <sup>5</sup> | LT                |
| TALEN ENERGY CORPORATION CMN           | Feb 19 2014                    | Jun 02 2015             | 0.06     | 17.06         | 0.00       | 0.00           | 17.06              | 17.06              | LT                |
| ALEXION PHARMACEUTICALS INC CMN        | Apr 16 2014                    | Jun 10 2015             | 30.00    | 4,932.66      | 4,475.16   | 0.00           | 457.50             | 457.50             | LT                |
| AMEREN CORPORATION CMN                 | Aug 20 2014                    | Jun 10 2015             | 90.00    | 3,436.01      | 3,545.42   | 0.00           | (109.41)           | (109.41)           | ST                |
| ANADARKO PETROLEUM CORP CMN            | Dec 23 2014                    | Jun 10 2015             | 10.00    | 841.69        | 845.50     | 0.00           | (3.81)             | (3.81)             | ST                |
| ARTISAN PARTNERS ASSET MGMT IN CMN     | Dec 23 2014                    | Jun 10 2015             | 110.00   | 5,035.99      | 5,503.51   | 0.00           | (467.52)           | (467.52)           | ST                |
| BAXTER INTERNATIONAL INC CMN           | Feb 19 2014                    | Jun 10 2015             | 60.00    | 3,906.83      | 4,170.37   | 0.00           | (263.54)           | (263.54)           | LT                |
|                                        | Oct 21 2014                    | Jun 10 2015             | 70.00    | 4,557.97      | 4,761.67   | 0.00           | (203.70)           | (203.70)           | ST                |
|                                        | Mar 11 2015                    | Jun 10 2015             | 120.00   | 7,813.66      | 8,120.58   | 0.00           | (306.92)           | (306.92)           | ST                |
| CATERPILLAR INC (DELAWARE) CMN         | Sep 20 2013                    | Jun 10 2015             | 40.00    | 3,521.68      | 3,407.39   | 0.00           | 114.29             | 114.29             | LT                |
|                                        | Dec 23 2014                    | Jun 10 2015             | 70.00    | 6,162.95      | 6,557.94   | 0.00           | (394.99)           | (394.99)           | ST                |
| CENTERPOINT ENERGY, INC. CMN           | Mar 11 2015                    | Jun 10 2015             | 400.00   | 7,816.09      | 8,233.96   | 0.00           | (417.87)           | (417.87)           | ST                |
| CENTURYLINK INC CMN                    | Dec 19 2013                    | Jun 10 2015             | 20.00    | 645.19        | 622.17     | 0.00           | 23.02              | 23.02              | LT                |
| CHEVRON CORPORATION CMN                | Apr 19 2013                    | Jun 10 2015             | 60.00    | 6,109.99      | 6,962.01   | 0.00           | (852.02)           | (852.02)           | LT                |
|                                        | Oct 21 2014                    | Jun 10 2015             | 120.00   | 12,219.98     | 13,585.50  | 0.00           | (1,365.52)         | (1,365.52)         | ST                |
| COCA-COLA COMPANY (THE) CMN            | Aug 20 2014                    | Jun 10 2015             | 190.00   | 7,677.56      | 7,830.68   | 0.00           | (153.12)           | (153.12)           | ST                |
| COMMUNICATIONS SALES & LEASING INC CMN | Dec 19 2013                    | Jun 10 2015             | 32.00    | 814.48        | 900.53     | 0.00           | (86.05)            | (86.05)            | LT                |
|                                        | Feb 19 2014                    | Jun 10 2015             | 252.00   | 6,414.03      | 7,018.61   | 0.00           | (604.58)           | (604.58)           | LT                |
| E I DU PONT DE NEMOURS AND CO CMN      | Oct 21 2014                    | Jun 10 2015             | 210.00   | 14,632.32     | 14,426.86  | 0.00           | 205.46             | 205.46             | ST                |
| ENERGY CORPORATION CMN                 | Mar 11 2015                    | Jun 10 2015             | 310.00   | 21,957.48     | 23,167.14  | 0.00           | (1,209.66)         | (1,209.66)         | ST                |
| EOG RESOURCES INC CMN                  | Dec 23 2014                    | Jun 10 2015             | 90.00    | 8,082.56      | 8,566.54   | 0.00           | (483.98)           | (483.98)           | ST                |
| FIRSTENERGY CORP CMN                   | Mar 11 2015                    | Jun 10 2015             | 110.00   | 3,793.72      | 3,766.75   | 0.00           | 26.97              | 26.97              | ST                |

<sup>5</sup> Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.

# GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                            | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| FRONTIER COMMUNICATIONS CORPORATION<br>CMN | Apr 19 2013                    | Jun 10 2015             | 480.00   | 2,382.86      | 1,626.89   | 0.00           | 755.97             | 755.97            | LT                |
| HESS CORPORATION CMN                       | Dec 23 2014                    | Jun 10 2015             | 30.00    | 1,978.68      | 2,246.68   | 0.00           | (268.00)           | (268.00)          | ST                |
| INTERNATIONAL PAPER CO. CMN                | Oct 21 2014                    | Jun 10 2015             | 10.00    | 510.15        | 493.96     | 0.00           | 16.19              | 16.19             | ST                |
| JOHNSON & JOHNSON CMN                      | Apr 19 2013                    | Jun 10 2015             | 20.00    | 1,980.24      | 1,686.59   | 0.00           | 293.65             | 293.65            | LT                |
| KEURIG GREEN MTN INC CMN                   | Aug 20 2014                    | Jun 10 2015             | 10.00    | 844.77        | 1,171.42   | 0.00           | (326.65)           | (326.65)          | ST                |
| MATTEL, INC. CMN                           | Dec 23 2014                    | Jun 10 2015             | 580.00   | 15,319.02     | 17,695.34  | 0.00           | (2,376.32)         | (2,376.32)        | ST                |
| MERCURY GENERAL CORPORATION CMN            | Mar 11 2015                    | Jun 10 2015             | 70.00    | 3,884.70      | 3,807.40   | 0.00           | 77.30              | 77.30             | ST                |
| OLD REPUBLIC INTL CORP CMN                 | Mar 11 2015                    | Jun 10 2015             | 110.00   | 1,673.69      | 1,605.96   | 0.00           | 67.73              | 67.73             | ST                |
| PRIZER INC. CMN                            | Sep 20 2013                    | Jun 10 2015             | 110.00   | 3,765.03      | 3,187.58   | 0.00           | 577.45             | 577.45            | LT                |
| PIONEER NATURAL RESOURCES CO CMN           | Dec 23 2014                    | Jun 10 2015             | 20.00    | 3,004.30      | 3,048.45   | 0.00           | (44.15)            | (44.15)           | ST                |
|                                            | Mar 11 2015                    | Jun 10 2015             | 10.00    | 1,502.15      | 1,547.40   | 0.00           | (45.25)            | (45.25)           | ST                |
| PPL CORPORATION CMN                        | Feb 19 2014                    | Jun 10 2015             | 120.00   | 3,639.63      | 3,548.79   | 0.00           | 90.84              | 90.84             | LT                |
| QEP RESOURCES, INC. CMN                    | Dec 23 2014                    | Jun 10 2015             | 10.00    | 189.53        | 200.85     | 0.00           | (11.32)            | (11.32)           | ST                |
| RPC INC. CMN                               | Mar 11 2015                    | Jun 10 2015             | 10.00    | 150.86        | 125.17     | 0.00           | 25.69              | 25.69             | ST                |
| THE SOUTHERN CO. CMN                       | Mar 11 2015                    | Jun 10 2015             | 40.00    | 1,700.70      | 1,755.43   | 0.00           | (54.73)            | (54.73)           | ST                |
| UNION PACIFIC CORP. CMN                    | Aug 20 2014                    | Jun 10 2015             | 180.00   | 17,918.77     | 18,971.71  | 0.00           | (1,052.94)         | (1,052.94)        | ST                |
|                                            | Oct 21 2014                    | Jun 10 2015             | 10.00    | 995.49        | 1,077.36   | 0.00           | (81.87)            | (81.87)           | ST                |
| WADDELL & REED FIN., INC. CLASS A COMMON   | Dec 23 2014                    | Jun 10 2015             | 50.00    | 2,474.44      | 2,484.96   | 0.00           | (10.52)            | (10.52)           | ST                |
| WAL MART STORES INC. CMN                   | Oct 21 2014                    | Jun 10 2015             | 260.00   | 18,970.71     | 19,590.93  | 0.00           | (620.22)           | (620.22)          | ST                |
| WEYERHAEUSER COMPANY CMN                   | Jun 19 2014                    | Jun 10 2015             | 30.00    | 957.06        | 925.08     | 0.00           | 31.98              | 31.98             | ST                |
| WINDSTREAM HOLDINGS INC. CMN               | Dec 19 2013                    | Jun 10 2015             | 27.00    | 202.35        | 289.23     | 0.00           | (86.88)            | (86.88)           | LT                |
|                                            | Feb 19 2014                    | Jun 10 2015             | 209.00   | 1,566.38      | 2,254.23   | 0.00           | (687.85)           | (687.85)          | LT                |
| WYNN RESORTS, LIMITED CMN                  | Apr 19 2013                    | Jun 10 2015             | 20.00    | 2,050.18      | 2,556.63   | 0.00           | (506.45)           | (506.45)          | LT                |
| XEROX CORPORATION CMN                      | Jun 19 2014                    | Jun 10 2015             | 80.00    | 901.10        | 995.98     | 0.00           | (94.88)            | (94.88)           | ST                |
| KRAFT FOODS GROUP, INC. CMN                | Apr 19 2013                    | Jul 06 2015             | 80.00    | 1,320.00      | 0.00       | 0.00           | 1,320.00           | 1,320.00          | LT                |
|                                            | Sep 20 2013                    | Jul 06 2015             | 10.00    | 165.00        | 0.00       | 0.00           | 165.00             | 165.00            | LT                |
|                                            | Dec 19 2013                    | Jul 06 2015             | 200.00   | 3,300.00      | 0.00       | 0.00           | 3,300.00           | 3,300.00          | LT                |
|                                            | Mar 11 2015                    | Jul 06 2015             | 230.00   | 3,795.00      | 0.00       | 0.00           | 3,795.00           | 3,795.00          | ST                |
| ANTERO RESOURCES CORPORATION CMN           | Mar 11 2015                    | Aug 18 2015             | 10.00    | 272.02        | 360.43     | 0.00           | (88.41)            | (88.41)           | ST                |

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ARTISAN PARTNERS ASSET MGMT IN CMN | Dec 23 2014                    | Aug 18 2015             | 60.00    | 2,775.29      | 3,001.92   | 0.00           | (226.63)           | (226.63)          | ST                |
| BAKER HUGHES INC CMN               | Mar 11 2015                    | Aug 18 2015             | 130.00   | 7,409.09      | 7,801.75   | 0.00           | (392.66)           | (392.66)          | ST                |
| CABOT OIL & GAS CORPORATION CMN    | Dec 23 2014                    | Aug 18 2015             | 90.00    | 2,386.15      | 2,783.96   | 0.00           | (397.81)           | (397.81)          | ST                |
|                                    | Mar 11 2015                    | Aug 18 2015             | 30.00    | 795.38        | 823.52     | 0.00           | (28.14)            | (28.14)           | ST                |
| CENTURYLINK INC CMN                | Dec 19 2013                    | Aug 18 2015             | 80.00    | 2,250.83      | 2,488.69   | 0.00           | (237.86)           | (237.86)          | LT                |
|                                    | Feb 19 2014                    | Aug 18 2015             | 620.00   | 17,443.93     | 19,206.67  | 0.00           | (1,762.74)         | (1,762.74)        | LT                |
| CHEMOURS COMPANY (THE) CMN         | Apr 19 2013                    | Aug 18 2015             | 22.00    | 230.05        | 274.30     | 0.00           | (44.25)            | (44.25)           | LT                |
| CHESAPEAKE ENERGY CORPORATION CMN  | Jun 10 2015                    | Aug 18 2015             | 20.00    | 155.77        | 264.65     | 0.00           | (108.88)           | (108.88)          | ST                |
| CONOCOPHILLIPS CMN                 | Apr 19 2013                    | Aug 18 2015             | 190.00   | 9,395.11      | 10,884.06  | 0.00           | (1,488.95)         | (1,488.95)        | LT                |
| CONTINENTAL RESOURCES, INC CMN     | Dec 23 2014                    | Aug 18 2015             | 10.00    | 329.53        | 387.38     | 0.00           | (57.85)            | (57.85)           | ST                |
|                                    | Mar 11 2015                    | Aug 18 2015             | 30.00    | 988.60        | 1,319.56   | 0.00           | (330.96)           | (330.96)          | ST                |
|                                    | Jun 10 2015                    | Aug 18 2015             | 10.00    | 329.53        | 473.67     | 0.00           | (144.14)           | (144.14)          | ST                |
| CSX CORPORATION CMN                | Aug 20 2014                    | Aug 18 2015             | 90.00    | 2,663.68      | 2,774.98   | 0.00           | (111.30)           | (111.30)          | ST                |
| DEVON ENERGY CORPORATION (NEW) CMN | Jun 10 2015                    | Aug 18 2015             | 70.00    | 3,233.61      | 4,408.43   | 0.00           | (1,174.82)         | (1,174.82)        | ST                |
| DIEBOLD INCORPORATED CMN           | Mar 11 2015                    | Aug 18 2015             | 10.00    | 344.19        | 339.65     | 0.00           | 4.54               | 4.54              | ST                |
| DOW CHEMICAL CO CMN                | Mar 11 2015                    | Aug 18 2015             | 170.00   | 7,595.68      | 8,020.91   | 0.00           | (425.23)           | (425.23)          | ST                |
| EATON CORP PLC CMN                 | May 16 2013                    | Aug 18 2015             | 30.00    | 1,794.00      | 1,900.45   | 0.00           | (106.45)           | (106.45)          | LT                |
|                                    | Oct 21 2014                    | Aug 18 2015             | 170.00   | 10,166.01     | 10,547.26  | 0.00           | (381.25)           | (381.25)          | ST                |
| EMERSON ELECTRIC CO. CMN           | Apr 19 2013                    | Aug 18 2015             | 20.00    | 999.37        | 1,066.23   | 0.00           | (66.86)            | (66.86)           | LT                |
| EXXON MOBIL CORPORATION CMN        | Sep 19 2013                    | Aug 18 2015             | 80.00    | 6,225.19      | 7,146.42   | 0.00           | (921.23)           | (921.23)          | LT                |
|                                    | Sep 20 2013                    | Aug 18 2015             | 100.00   | 7,781.48      | 8,877.54   | 0.00           | (1,096.06)         | (1,096.06)        | LT                |
|                                    | Oct 21 2014                    | Aug 18 2015             | 70.00    | 5,447.04      | 6,483.12   | 0.00           | (1,036.08)         | (1,036.08)        | ST                |
|                                    | Dec 23 2014                    | Aug 18 2015             | 60.00    | 4,668.89      | 5,656.15   | 0.00           | (987.26)           | (987.26)          | ST                |
| FIRSTENERGY CORP CMN               | Mar 11 2015                    | Aug 18 2015             | 90.00    | 3,111.76      | 3,081.88   | 0.00           | 29.88              | 29.88             | ST                |
| FORD MOTOR COMPANY CMN             | Dec 23 2014                    | Aug 18 2015             | 440.00   | 6,521.91      | 6,766.19   | 0.00           | (244.28)           | (244.28)          | ST                |
|                                    | Mar 11 2015                    | Aug 18 2015             | 480.00   | 7,114.81      | 7,605.26   | 0.00           | (490.45)           | (490.45)          | ST                |
|                                    | Jun 10 2015                    | Aug 18 2015             | 610.00   | 9,041.74      | 9,168.55   | 0.00           | (126.81)           | (126.81)          | ST                |
| FREEPORT-MCMORAN INC CMN           | Jun 10 2015                    | Aug 18 2015             | 210.00   | 2,095.78      | 4,332.54   | 0.00           | (2,246.76)         | (2,246.76)        | ST                |
| GARMIN LTD CMN                     | Mar 11 2015                    | Aug 18 2015             | 30.00    | 1,208.44      | 1,489.38   | 0.00           | (280.94)           | (280.94)          | ST                |
|                                    | Jun 10 2015                    | Aug 18 2015             | 160.00   | 6,445.00      | 7,429.47   | 0.00           | (984.47)           | (984.47)          | ST                |
| GREIF INC CMN CLASS A              | Mar 11 2015                    | Aug 18 2015             | 110.00   | 3,690.60      | 3,976.82   | 0.00           | (286.22)           | (286.22)          | ST                |
|                                    | Jun 10 2015                    | Aug 18 2015             | 50.00    | 1,677.54      | 1,936.89   | 0.00           | (259.35)           | (259.35)          | ST                |
| GULFPORT ENERGY CORP (NEW) CMN     | Dec 23 2014                    | Aug 18 2015             | 20.00    | 720.87        | 838.89     | 0.00           | (118.02)           | (118.02)          | ST                |
|                                    | Mar 11 2015                    | Aug 18 2015             | 70.00    | 2,523.03      | 3,011.83   | 0.00           | (488.80)           | (488.80)          | ST                |

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                       | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|---------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| INTEL CORPORATION CMN                 | Jun 10 2015                    | Aug 18 2015             | 90.00    | 2,601.52      | 2,878.13   | 0.00           | (276.61)           | (276.61)          | ST                |
| INTERNATIONAL PAPER CO. CMN           | Oct 21 2014                    | Aug 18 2015             | 210.00   | 9,993.60      | 10,373.07  | 0.00           | (379.47)           | (379.47)          | ST                |
| INTL BUSINESS MACHINES CORP CMN       | Oct 21 2014                    | Aug 18 2015             | 20.00    | 3,117.64      | 3,258.05   | 0.00           | (140.41)           | (140.41)          | ST                |
|                                       | Jun 10 2015                    | Aug 18 2015             | 100.00   | 15,588.22     | 16,840.29  | 0.00           | (1,252.07)         | (1,252.07)        | ST                |
| INVESCO LTD CMN                       | Jun 19 2014                    | Aug 18 2015             | 130.00   | 4,822.09      | 4,834.77   | 0.00           | (12.68)            | (12.68)           | LT                |
| KINDER MORGAN INC CMN CLASS P         | Apr 16 2014                    | Aug 18 2015             | 150.00   | 5,062.08      | 4,986.00   | 0.00           | 76.08              | 76.08             | LT                |
| KLA-TENCOR CORPORATION CMN            | Jun 10 2015                    | Aug 18 2015             | 40.00    | 2,035.63      | 2,257.25   | 0.00           | (221.62)           | (221.62)          | ST                |
| LAMAR ADVERTISING COMPANY CMN CLASS A | Jun 19 2014                    | Aug 18 2015             | 70.00    | 4,026.91      | 3,569.81   | 0.00           | 457.10             | 457.10            | LT                |
| LAREDO PETROLEUM INC CMN              | Dec 23 2014                    | Aug 18 2015             | 10.00    | 97.36         | 107.39     | 0.00           | (10.03)            | (10.03)           | ST                |
|                                       | Jun 10 2015                    | Aug 18 2015             | 40.00    | 389.42        | 599.84     | 0.00           | (210.42)           | (210.42)          | ST                |
| LAS VEGAS SANDS CORP CMN              | Apr 19 2013                    | Aug 18 2015             | 20.00    | 1,039.02      | 1,051.57   | 0.00           | (12.55)            | (12.55)           | LT                |
|                                       | Mar 11 2015                    | Aug 18 2015             | 10.00    | 519.51        | 525.41     | 0.00           | (5.90)             | (5.90)            | ST                |
| MARATHON OIL CORPORATION CMN          | Jun 10 2015                    | Aug 18 2015             | 80.00    | 1,393.75      | 2,160.11   | 0.00           | (766.36)           | (766.36)          | ST                |
| MATTEL INC CMN                        | Mar 11 2015                    | Aug 18 2015             | 680.00   | 15,177.28     | 16,416.05  | 0.00           | (1,238.77)         | (1,238.77)        | ST                |
| NABORS INDUSTRIES LTD CMN             | Mar 11 2015                    | Aug 18 2015             | 160.00   | 1,719.66      | 1,864.51   | 0.00           | (144.85)           | (144.85)          | ST                |
| NORFOLK SOUTHERN CORPORATION CMN      | Jun 10 2015                    | Aug 18 2015             | 80.00    | 6,588.13      | 7,227.33   | 0.00           | (659.20)           | (659.20)          | ST                |
| OCCIDENTAL PETROLEUM CORP CMN         | Jun 10 2015                    | Aug 18 2015             | 110.00   | 8,080.15      | 8,643.11   | 0.00           | (562.96)           | (562.96)          | ST                |
| PACWEST BANCORP CMN                   | Dec 23 2014                    | Aug 18 2015             | 110.00   | 5,102.08      | 5,056.14   | 0.00           | 45.94              | 45.94             | ST                |
| PATTERSON-JTI ENERGY, INC. ORD CMN    | Mar 11 2015                    | Aug 18 2015             | 100.00   | 1,648.49      | 1,711.07   | 0.00           | (62.58)            | (62.58)           | ST                |
| PFIZER INC CMN                        | Sep 20 2013                    | Aug 18 2015             | 30.00    | 1,063.81      | 869.34     | 0.00           | 194.47             | 194.47            | LT                |
| PHILIP MORRIS INTL INC CMN            | Feb 19 2014                    | Aug 18 2015             | 50.00    | 4,195.61      | 3,992.05   | 0.00           | 203.56             | 203.56            | LT                |
|                                       | Jun 10 2015                    | Aug 18 2015             | 10.00    | 839.12        | 815.55     | 0.00           | 23.57              | 23.57             | ST                |
| PHILLIPS 66 CMN                       | Mar 11 2015                    | Aug 18 2015             | 10.00    | 829.25        | 748.80     | 0.00           | 80.45              | 80.45             | ST                |
| PROCTER & GAMBLE COMPANY (THE) CMN    | Sep 19 2013                    | Aug 18 2015             | 80.00    | 6,009.88      | 6,406.26   | 0.00           | (396.38)           | (396.38)          | LT                |
|                                       | Sep 20 2013                    | Aug 18 2015             | 20.00    | 1,502.47      | 1,590.24   | 0.00           | (87.77)            | (87.77)           | LT                |
|                                       | Apr 16 2014                    | Aug 18 2015             | 230.00   | 17,278.41     | 18,802.94  | 0.00           | (1,524.53)         | (1,524.53)        | LT                |
|                                       | Jun 19 2014                    | Aug 18 2015             | 190.00   | 14,273.47     | 15,243.19  | 0.00           | (969.72)           | (969.72)          | LT                |
|                                       | Jun 10 2015                    | Aug 18 2015             | 120.00   | 9,014.83      | 9,496.67   | 0.00           | (481.84)           | (481.84)          | ST                |
| R R DONNELLEY & SONS CO CMN           | Oct 21 2014                    | Aug 18 2015             | 70.00    | 1,120.03      | 1,144.84   | 0.00           | (24.81)            | (24.81)           | ST                |
|                                       | Dec 23 2014                    | Aug 18 2015             | 180.00   | 2,880.06      | 3,032.44   | 0.00           | (152.38)           | (152.38)          | ST                |

**Statement Detail**  
**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                   | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ROYAL GOLD, INC. CMN              | Mar 11 2015                    | Aug 18 2015             | 10.00    | 545.15        | 579.34     | 0.00           | (34.19)            | (34.19)           | ST                |
| SEAGATE TECHNOLOGY PLC CMN        | Oct 21 2014                    | Aug 18 2015             | 60.00    | 3,136.08      | 3,264.98   | 0.00           | (128.90)           | (128.90)          | ST                |
|                                   | Mar 11 2015                    | Aug 18 2015             | 90.00    | 4,704.12      | 4,880.43   | 0.00           | (176.31)           | (176.31)          | ST                |
|                                   | Jun 10 2015                    | Aug 18 2015             | 20.00    | 1,045.36      | 1,072.13   | 0.00           | (26.77)            | (26.77)           | ST                |
| SEAWORLD ENTERTAINMENT, INC CMN   | Mar 11 2015                    | Aug 18 2015             | 20.00    | 377.05        | 368.26     | 0.00           | 8.79               | 8.79              | ST                |
| SM ENERGY COMPANY CMN             | Mar 11 2015                    | Aug 18 2015             | 10.00    | 371.03        | 440.18     | 0.00           | (69.15)            | (69.15)           | ST                |
|                                   | Jun 10 2015                    | Aug 18 2015             | 30.00    | 1,113.08      | 1,430.92   | 0.00           | (317.84)           | (317.84)          | ST                |
| SYMANTEC CORP CMN                 | Oct 21 2014                    | Aug 18 2015             | 30.00    | 648.94        | 691.67     | 0.00           | (42.73)            | (42.73)           | ST                |
| TALEN ENERGY CORPORATION CMN      | Feb 19 2014                    | Aug 18 2015             | 14.00    | 216.21        | 261.38     | 0.00           | (45.17)            | (45.17)           | LT                |
| TE CONNECTIVITY LTD CMN           | Aug 20 2014                    | Aug 18 2015             | 50.00    | 3,107.45      | 3,124.00   | 0.00           | (16.55)            | (16.55)           | ST                |
| UNITED TECHNOLOGIES CORP CMN      | Oct 21 2014                    | Aug 18 2015             | 80.00    | 7,988.32      | 8,157.72   | 0.00           | (169.40)           | (169.40)          | ST                |
| WEATHERFORD INTERNATIONAL PLC CMN | Dec 23 2014                    | Aug 18 2015             | 50.00    | 485.17        | 602.26     | 0.00           | (117.09)           | (117.09)          | ST                |
|                                   | Mar 11 2015                    | Aug 18 2015             | 10.00    | 97.03         | 120.40     | 0.00           | (23.37)            | (23.37)           | ST                |
| WESTERN DIGITAL CORPORATION CMN   | Jun 10 2015                    | Aug 18 2015             | 20.00    | 1,668.45      | 1,869.85   | 0.00           | (201.40)           | (201.40)          | ST                |
| WHITING PETROLEUM CORPORATION CMN | Dec 23 2014                    | Aug 18 2015             | 60.00    | 1,130.35      | 2,072.27   | 0.00           | (941.92)           | (941.92)          | ST                |
|                                   | Jun 10 2015                    | Aug 18 2015             | 70.00    | 1,318.74      | 2,376.21   | 0.00           | (1,057.47)         | (1,057.47)        | ST                |
| YAHOO INC CMN                     | Apr 16 2014                    | Aug 18 2015             | 30.00    | 1,078.97      | 1,092.43   | 0.00           | (13.46)            | (13.46)           | LT                |
|                                   | Jun 19 2014                    | Aug 18 2015             | 10.00    | 359.66        | 346.22     | 0.00           | 13.44              | 13.44             | LT                |
| ABBOTT LABORATORIES CMN           | Dec 23 2014                    | Oct 22 2015             | 50.00    | 2,139.55      | 2,277.09   | 0.00           | (137.54)           | (137.54)          | ST                |
| ABBVIE INC CMN                    | Mar 11 2015                    | Oct 22 2015             | 120.00   | 6,418.26      | 6,697.90   | 0.00           | (279.64)           | (279.64)          | ST                |
| ALPHABET INC. CMN CLASS A         | Aug 18 2015                    | Oct 22 2015             | 10.00    | 6,826.14      | 6,891.08   | 0.00           | (64.94)            | (64.94)           | ST                |
| AMERICAN INTL GROUP, INC CMN      | Aug 18 2015                    | Oct 22 2015             | 10.00    | 609.50        | 640.72     | 0.00           | (31.22)            | (31.22)           | ST                |
| ANADARKO PETROLEUM CORP CMN       | Dec 23 2014                    | Oct 22 2015             | 60.00    | 4,336.44      | 5,073.01   | 0.00           | (736.57)           | (736.57)          | ST                |
|                                   | Mar 11 2015                    | Oct 22 2015             | 10.00    | 722.74        | 796.73     | 0.00           | (73.99)            | (73.99)           | ST                |
|                                   | Aug 18 2015                    | Oct 22 2015             | 60.00    | 4,336.44      | 4,595.23   | 0.00           | (258.79)           | (258.79)          | ST                |
| APACHE CORP. CMN                  | Jun 10 2015                    | Oct 22 2015             | 40.00    | 1,833.91      | 2,351.85   | 0.00           | (517.94)           | (517.94)          | ST                |
|                                   | Aug 18 2015                    | Oct 22 2015             | 60.00    | 2,750.86      | 2,879.21   | 0.00           | (128.35)           | (128.35)          | ST                |
| AT&T INC CMN                      | Dec 19 2013                    | Oct 22 2015             | 40.00    | 1,359.92      | 1,373.08   | 0.00           | (13.16)            | (13.16)           | LT                |
|                                   | Aug 20 2014                    | Oct 22 2015             | 140.00   | 4,759.73      | 4,831.19   | 0.00           | (71.46)            | (71.46)           | LT                |
|                                   | Oct 21 2014                    | Oct 22 2015             | 100.00   | 3,399.80      | 3,431.59   | 0.00           | (31.79)            | (31.79)           | LT                |
|                                   | Dec 23 2014                    | Oct 22 2015             | 110.00   | 3,739.78      | 3,751.29   | 0.00           | (11.51)            | (11.51)           | ST                |
|                                   | Aug 18 2015                    | Oct 22 2015             | 220.00   | 7,479.57      | 7,560.15   | 0.00           | (80.58)            | (80.58)           | ST                |
| BANK OF AMERICA CORP CMN          | Aug 18 2015                    | Oct 22 2015             | 90.00    | 1,454.38      | 1,594.97   | 0.00           | (140.59)           | (140.59)          | ST                |
| BAXALTA INCORPORATED CMN          | Aug 18 2015                    | Oct 22 2015             | 40.00    | 1,260.72      | 1,600.36   | 0.00           | (339.64)           | (339.64)          | ST                |

# GSAM: TAX ADVISED (S&P500)-SUPPORT MARGIN Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| BIAGEN INC. CMN                    | Apr 16 2014                    | Oct 22 2015             | 20.00    | 5,532.82      | 5,833.03   | 0.00           | (300.21)           | (300.21)          | LT                |
| BRISTOL-MYERS SQUIBB COMPANY CMN   | Jun 19 2014                    | Oct 22 2015             | 10.00    | 630.88        | 479.62     | 0.00           | 151.26             | 151.26            | LT                |
| CA, INC CMN                        | Aug 18 2015                    | Oct 22 2015             | 20.00    | 583.51        | 589.34     | 0.00           | (25.83)            | (25.83)           | ST                |
| CATERPILLAR INC (DELAWARE) CMN     | Apr 19 2013                    | Oct 22 2015             | 40.00    | 2,884.91      | 3,216.86   | 0.00           | (331.95)           | (331.95)          | LT                |
|                                    | Mar 11 2015                    | Oct 22 2015             | 280.00   | 20,194.34     | 22,276.41  | 0.00           | (2,082.07)         | (2,082.07)        | ST                |
|                                    | Aug 18 2015                    | Oct 22 2015             | 160.00   | 11,539.62     | 12,585.63  | 0.00           | (1,046.01)         | (1,046.01)        | ST                |
| CHEVRON CORPORATION CMN            | Oct 21 2014                    | Oct 22 2015             | 50.00    | 4,557.00      | 5,660.63   | 0.00           | (1,103.63)         | (1,103.63)        | LT                |
|                                    | Mar 11 2015                    | Oct 22 2015             | 170.00   | 15,493.79     | 17,507.39  | 0.00           | (2,013.60)         | (2,013.60)        | ST                |
| CIMAREX ENERGY CO CMN              | Aug 18 2015                    | Oct 22 2015             | 10.00    | 1,170.24      | 1,163.43   | 0.00           | 6.81               | 6.81              | ST                |
| CINEMARK HOLDINGS, INC CMN         | Oct 21 2014                    | Oct 22 2015             | 50.00    | 1,692.02      | 1,687.58   | 0.00           | 4.44               | 4.44              | LT                |
| COACH INC CMN                      | Dec 23 2014                    | Oct 22 2015             | 10.00    | 300.09        | 373.43     | 0.00           | (73.34)            | (73.34)           | ST                |
|                                    | Jun 10 2015                    | Oct 22 2015             | 20.00    | 600.18        | 709.44     | 0.00           | (109.26)           | (109.26)          | ST                |
|                                    | Aug 18 2015                    | Oct 22 2015             | 270.00   | 8,102.38      | 8,890.27   | 0.00           | (787.89)           | (787.89)          | ST                |
| COPA HOLDINGS, S A CMN CLASS A     | Aug 18 2015                    | Oct 22 2015             | 70.00    | 3,866.83      | 4,184.42   | 0.00           | (317.59)           | (317.59)          | ST                |
| CORNING INCORPORATED CMN           | Dec 19 2013                    | Oct 22 2015             | 160.00   | 2,801.62      | 2,784.88   | 0.00           | 16.74              | 16.74             | LT                |
|                                    | Aug 18 2015                    | Oct 22 2015             | 50.00    | 875.51        | 900.84     | 0.00           | (25.33)            | (25.33)           | ST                |
| COVANTA HOLDING CORP CMN           | Dec 23 2014                    | Oct 22 2015             | 70.00    | 1,239.11      | 1,543.41   | 0.00           | (304.30)           | (304.30)          | ST                |
|                                    | Mar 11 2015                    | Oct 22 2015             | 210.00   | 3,717.33      | 4,405.36   | 0.00           | (688.03)           | (688.03)          | ST                |
|                                    | Jun 10 2015                    | Oct 22 2015             | 260.00   | 4,549.62      | 5,796.86   | 0.00           | (1,247.24)         | (1,247.24)        | ST                |
|                                    | Jun 10 2015                    | Oct 22 2015             | 140.00   | 2,478.22      | 3,121.38   | 0.00           | (643.16)           | (643.16)          | ST                |
|                                    | Aug 18 2015                    | Oct 22 2015             | 280.00   | 4,956.44      | 5,825.54   | 0.00           | (869.10)           | (869.10)          | ST                |
| CYPRESS SEMICONDUCTOR CORPORAT CMN | Aug 18 2015                    | Oct 22 2015             | 60.00    | 586.48        | 601.75     | 0.00           | (15.27)            | (15.27)           | ST                |
| DOMTAR CORPORATION CMN CLASS       | Dec 23 2014                    | Oct 22 2015             | 20.00    | 796.52        | 812.27     | 0.00           | (15.75)            | (15.75)           | ST                |
|                                    | Jun 10 2015                    | Oct 22 2015             | 10.00    | 398.26        | 441.03     | 0.00           | (42.77)            | (42.77)           | ST                |
|                                    | Aug 18 2015                    | Oct 22 2015             | 90.00    | 3,584.33      | 3,533.39   | 0.00           | 50.94              | 50.94             | ST                |
| EDG RESOURCES INC CMN              | Mar 11 2015                    | Oct 22 2015             | 50.00    | 4,283.49      | 4,330.04   | 0.00           | (46.55)            | (46.55)           | ST                |
| FIFTH THIRD BANCORP CMN            | May 16 2013                    | Oct 22 2015             | 100.00   | 1,880.35      | 1,801.00   | 0.00           | 79.35              | 79.35             | LT                |
| GENERAL MILLS INC CMN              | Aug 18 2015                    | Oct 22 2015             | 70.00    | 4,084.81      | 4,141.65   | 0.00           | (56.84)            | (56.84)           | ST                |
| GENERAL MOTORS COMPANY CMN         | Mar 11 2015                    | Oct 22 2015             | 20.00    | 710.42        | 759.42     | 0.00           | (49.00)            | (49.00)           | ST                |
|                                    | Jun 10 2015                    | Oct 22 2015             | 50.00    | 1,776.04      | 1,772.02   | 0.00           | 4.02               | 4.02              | ST                |



**Statement Detail**  
**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                           | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| HALLIBURTON COMPANY CMN                   | Dec 23 2014                    | Oct 22 2015             | 60.00    | 2,376.34      | 2,370.34   | 0.00           | 6.00               | 6.00              | ST                |
|                                           | Mar 11 2015                    | Oct 22 2015             | 60.00    | 2,376.34      | 2,486.11   | 0.00           | (109.77)           | (109.77)          | ST                |
| HEWLETT-PACKARD CO CMN                    | Aug 18 2015                    | Oct 22 2015             | 20.00    | 574.55        | 568.95     | 0.00           | 5.60               | 5.60              | ST                |
| HOST HOTELS & RESORTS INC CMN             | Apr 19 2013                    | Oct 22 2015             | 100.00   | 1,744.15      | 1,752.35   | 0.00           | (8.20)             | (8.20)            | LT                |
|                                           | Sep 20 2013                    | Oct 22 2015             | 30.00    | 523.25        | 546.05     | 0.00           | (22.80)            | (22.80)           | LT                |
| ILLUMINA, INC CMN                         | Oct 21 2014                    | Oct 22 2015             | 10.00    | 1,400.94      | 1,786.21   | 0.00           | (385.27)           | (385.27)          | LT                |
| INGERSOLL-RAND PLC CMN                    | Oct 21 2014                    | Oct 22 2015             | 20.00    | 1,116.93      | 1,164.96   | 0.00           | (48.03)            | (48.03)           | LT                |
| KELLOGG COMPANY CMN                       | Aug 18 2015                    | Oct 22 2015             | 40.00    | 2,840.85      | 2,776.82   | 0.00           | 64.03              | 64.03             | ST                |
| KINDER MORGAN INC CMN CLASS P             | Apr 16 2014                    | Oct 22 2015             | 150.00   | 4,453.08      | 4,988.00   | 0.00           | (532.92)           | (532.92)          | LT                |
| LAMAR ADVERTISING COMPANY CMN CLASS A     | Jun 19 2014                    | Oct 22 2015             | 10.00    | 567.49        | 509.97     | 0.00           | 57.52              | 57.52             | LT                |
| LAS VEGAS SANDS CORP CMN                  | Mar 11 2015                    | Oct 22 2015             | 320.00   | 14,791.34     | 16,812.97  | 0.00           | (2,021.63)         | (2,021.63)        | ST                |
| MACY'S INC CMN                            | Oct 21 2014                    | Oct 22 2015             | 60.00    | 3,000.69      | 3,509.79   | 0.00           | (509.10)           | (509.10)          | LT                |
| MARATHON PETROLEUM CORPORATION CMN        | Mar 11 2015                    | Oct 22 2015             | 40.00    | 1,910.79      | 1,926.72   | 0.00           | (15.93)            | (15.93)           | ST                |
| MERCK & CO, INC CMN                       | Oct 21 2014                    | Oct 22 2015             | 90.00    | 4,568.47      | 4,905.85   | 0.00           | (337.38)           | (337.38)          | LT                |
| METLIFE, INC CMN                          | Oct 21 2014                    | Oct 22 2015             | 160.00   | 7,993.55      | 8,004.26   | 0.00           | (10.71)            | (10.71)           | LT                |
| MORGAN STANLEY CMN                        | Jun 19 2014                    | Oct 22 2015             | 10.00    | 321.44        | 323.52     | 0.00           | (2.08)             | (2.08)            | LT                |
| NU SKIN ENTERPRISES INC CMN CLASS A       | Aug 18 2015                    | Oct 22 2015             | 20.00    | 777.77        | 914.39     | 0.00           | (136.62)           | (136.62)          | ST                |
| NUCOR CORPORATION CMN                     | Mar 11 2015                    | Oct 22 2015             | 150.00   | 6,325.32      | 6,940.55   | 0.00           | (615.23)           | (615.23)          | ST                |
| OCCIDENTAL PETROLEUM CORP CMN             | Apr 19 2013                    | Oct 22 2015             | 100.00   | 7,373.39      | 7,675.41   | 0.00           | (302.02)           | (302.02)          | LT                |
| OLIN CORPORATION CMN                      | Dec 23 2014                    | Oct 22 2015             | 333.00   | 6,342.73      | 5,962.91   | 0.00           | 379.82             | 379.82            | ST                |
| P G & E CORPORATION CMN                   | Feb 19 2014                    | Oct 22 2015             | 90.00    | 4,894.62      | 3,913.41   | 0.00           | 981.21             | 981.21            | LT                |
| PACKAGING CORP OF AMERICA COMMON<br>STOCK | Jun 10 2015                    | Oct 22 2015             | 50.00    | 3,222.30      | 3,387.63   | 0.00           | (165.33)           | (165.33)          | ST                |
| PACWEST BANCORP CMN                       | Mar 11 2015                    | Oct 22 2015             | 250.00   | 10,988.31     | 11,376.16  | 0.00           | (387.85)           | (387.85)          | ST                |
| PIONEER NATURAL RESOURCES CO CMN          | Dec 23 2014                    | Oct 22 2015             | 10.00    | 1,374.85      | 1,524.22   | 0.00           | (149.37)           | (149.37)          | ST                |
| QUALCOMM INC CMN                          | Apr 19 2013                    | Oct 22 2015             | 160.00   | 9,662.67      | 10,234.46  | 0.00           | (571.79)           | (571.79)          | LT                |
|                                           | Mar 11 2015                    | Oct 22 2015             | 40.00    | 2,415.67      | 2,852.60   | 0.00           | (436.93)           | (436.93)          | ST                |
|                                           | Jun 10 2015                    | Oct 22 2015             | 20.00    | 1,207.83      | 1,344.46   | 0.00           | (136.63)           | (136.63)          | ST                |
|                                           | Aug 18 2015                    | Oct 22 2015             | 170.00   | 10,266.58     | 10,490.11  | 0.00           | (223.53)           | (223.53)          | ST                |
| QUEST DIAGNOSTICS INCORPORATED CMN        | Mar 11 2015                    | Oct 22 2015             | 70.00    | 4,389.28      | 4,949.20   | 0.00           | (559.92)           | (559.92)          | ST                |
| R R DONNELLEY & SONS CO CMN               | Apr 19 2013                    | Oct 22 2015             | 320.00   | 5,208.73      | 3,667.68   | 0.00           | 1,541.05           | 1,541.05          | LT                |
|                                           | Oct 21 2014                    | Oct 22 2015             | 250.00   | 4,069.32      | 4,088.70   | 0.00           | (19.38)            | (19.38)           | LT                |
| REGAL ENTERTAINMENT GROUP CMN CLASS A     | Aug 20 2014                    | Oct 22 2015             | 40.00    | 759.30        | 807.52     | 0.00           | (48.22)            | (48.22)           | LT                |
|                                           | Jun 10 2015                    | Oct 22 2015             | 90.00    | 1,708.43      | 1,839.07   | 0.00           | (130.64)           | (130.64)          | ST                |

# GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN

## Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                          | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss)   | Holding<br>Period |
|------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|---------------------|-------------------|
| RICE ENERGY INC CMN                      | Aug 18 2015                    | Oct 22 2015             | 150.00   | 2,847.38      | 2,960.44   | 0.00           | (113.06)           | (113.06)            | ST                |
| SCHLUMBERGER LTD CMN                     | Mar 11 2015                    | Oct 22 2015             | 80.00    | 1,316.83      | 1,437.80   | 0.00           | (120.97)           | (120.97)            | ST                |
|                                          | Dec 23 2014                    | Oct 22 2015             | 80.00    | 6,212.81      | 6,965.70   | 0.00           | (752.89)           | (752.89)            | ST                |
|                                          | Jun 10 2015                    | Oct 22 2015             | 10.00    | 776.60        | 912.57     | 0.00           | (135.97)           | (135.97)            | ST                |
|                                          | Aug 18 2015                    | Oct 22 2015             | 80.00    | 6,212.81      | 6,649.78   | 0.00           | (436.97)           | (436.97)            | ST                |
| SPLUNK INC CMN                           | Jun 19 2014                    | Oct 22 2015             | 10.00    | 576.08        | 507.72     | 0.00           | 68.36              | 68.36               | LT                |
| TARGA RESOURCES CORP CMN                 | Aug 18 2015                    | Oct 22 2015             | 10.00    | 603.85        | 750.76     | 0.00           | (146.91)           | (146.91)            | ST                |
| TERRAFORM POWER, INC CMN                 | Aug 18 2015                    | Oct 22 2015             | 80.00    | 1,552.21      | 2,033.08   | 0.00           | (480.87)           | (480.87)            | ST                |
| TIME WARNER INC CMN                      | Aug 20 2014                    | Oct 22 2015             | 40.00    | 2,915.15      | 3,078.54   | 0.00           | (163.39)           | (163.39)            | LT                |
|                                          | Oct 21 2014                    | Oct 22 2015             | 40.00    | 2,915.15      | 3,093.72   | 0.00           | (178.57)           | (178.57)            | LT                |
| TUPPERWARE BRANDS CORPORATION CMN        | Dec 23 2014                    | Oct 22 2015             | 10.00    | 608.97        | 636.15     | 0.00           | (27.18)            | (27.18)             | ST                |
|                                          | Mar 11 2015                    | Oct 22 2015             | 20.00    | 1,217.94      | 1,319.86   | 0.00           | (101.92)           | (101.92)            | ST                |
|                                          | Jun 10 2015                    | Oct 22 2015             | 40.00    | 2,435.89      | 2,666.55   | 0.00           | (230.66)           | (230.66)            | ST                |
| UNITEDHEALTH GROUP INCORPORATE CMN       | Jun 10 2015                    | Oct 22 2015             | 10.00    | 1,123.39      | 1,182.95   | 0.00           | (59.56)            | (59.56)             | ST                |
| VERIZON COMMUNICATIONS INC CMN           | Jun 10 2015                    | Oct 22 2015             | 340.00   | 15,564.16     | 16,171.25  | 0.00           | (607.09)           | (607.09)            | ST                |
|                                          | Aug 18 2015                    | Oct 22 2015             | 410.00   | 18,768.55     | 19,441.55  | 0.00           | (673.00)           | (673.00)            | ST                |
| WADDELL & REED FIN , INC. CLASS A COMMON | Apr 19 2013                    | Oct 22 2015             | 20.00    | 689.53        | 791.23     | 0.00           | (101.70)           | (101.70)            | LT                |
|                                          | May 16 2013                    | Oct 22 2015             | 60.00    | 2,068.59      | 2,792.68   | 0.00           | (724.09)           | (724.09)            | LT                |
|                                          | Mar 11 2015                    | Oct 22 2015             | 210.00   | 7,240.06      | 10,115.33  | 0.00           | (2,875.27)         | (2,875.27)          | ST                |
|                                          | Aug 18 2015                    | Oct 22 2015             | 170.00   | 5,861.00      | 7,515.13   | 0.00           | (1,654.13)         | (1,654.13)          | ST                |
| WESTERN UNION COMPANY (THE) CMN          | Mar 11 2015                    | Oct 22 2015             | 270.00   | 5,279.02      | 5,250.35   | 0.00           | 28.67              | 28.67               | ST                |
| WEYERHAEUSER COMPANY CMN                 | Apr 16 2014                    | Oct 22 2015             | 10.00    | 297.99        | 278.76     | 0.00           | 19.23              | 19.23               | LT                |
| YAHOO INC CMN                            | Jun 19 2014                    | Oct 22 2015             | 60.00    | 1,907.53      | 2,077.29   | 0.00           | (169.76)           | (169.76)            | LT                |
| NORTHSTAR REALTY EUROPE CORP CMN         | Nov 02 2015                    | Nov 02 2015             | 0.33     | 3.36          | 0.00       | 0.00           | 3.36               | 3.36                | ST                |
| EQUINIX, INC REIT                        | Jan 01 1910                    | Nov 10 2015             | 0.00     | 240.87        | No Cost    | 0.00           | 240.87             | 240.87 <sup>5</sup> | LT                |
| FOUR CORNERS PROPERTY TRUST IN CMN       | Aug 20 2014                    | Nov 10 2015             | 0.67     | 13.14         | 0.00       | 0.00           | 13.14              | 13.14               | LT                |
| SYNCHRONY FINANCIAL CMN                  | Mar 11 2015                    | Nov 23 2015             | 0.23     | 7.24          | 0.00       | 0.00           | 7.24               | 7.24                | ST                |
| 3M COMPANY CMN                           | Oct 21 2014                    | Dec 28 2015             | 80.00    | 12,081.17     | 11,161.58  | 0.00           | 919.59             | 919.59              | LT                |
| ALLEGHENY TECHNOLOGIES INC CMN           | Oct 22 2015                    | Dec 28 2015             | 130.00   | 1,476.74      | 1,847.59   | 0.00           | (370.85)           | (370.85)            | ST                |

<sup>5</sup> Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor

Portfolio No XXX-XX545-4

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

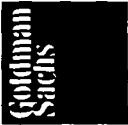
Period Ended December 31, 2015

|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ALTRIA GROUP, INC CMN              | Oct 22 2015                    | Dec 28 2015             | 10.00    | 581.65        | 608.94     | 0.00           | (27.29)            | (27.29)           | ST                |
| ANTHEM, INC CMN                    | Mar 11 2015                    | Dec 28 2015             | 10.00    | 1,391.64      | 1,448.73   | 0.00           | (57.09)            | (57.09)           | ST                |
| APPLE, INC CMN                     | Oct 21 2014                    | Dec 28 2015             | 40.00    | 4,281.96      | 4,077.89   | 0.00           | 204.07             | 204.07            | LT                |
| ARTHUR J GALLAGHER & CO CMN        | Oct 22 2015                    | Dec 28 2015             | 30.00    | 1,230.09      | 1,312.25   | 0.00           | (82.16)            | (82.16)           | ST                |
| ARTISAN PARTNERS ASSET MGMT IN CMN | Mar 11 2015                    | Dec 28 2015             | 60.00    | 2,158.48      | 2,724.22   | 0.00           | (565.74)           | (565.74)          | ST                |
| BAKER HUGHES INC CMN               | Dec 23 2014                    | Dec 28 2015             | 60.00    | 2,759.81      | 3,358.73   | 0.00           | (598.92)           | (598.92)          | LT                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 70.00    | 3,219.78      | 3,917.53   | 0.00           | (697.75)           | (697.75)          | ST                |
| BEST BUY CO INC CMN SERIES         | Aug 20 2014                    | Dec 28 2015             | 30.00    | 913.83        | 938.45     | 0.00           | (24.62)            | (24.62)           | LT                |
| CABOT OIL & GAS CORPORATION CMN    | Oct 22 2015                    | Dec 28 2015             | 80.00    | 1,389.98      | 1,755.88   | 0.00           | (365.90)           | (365.90)          | ST                |
| CAMERON INTERNATIONAL CORP CMN     | Oct 22 2015                    | Dec 28 2015             | 90.00    | 5,714.06      | 6,100.55   | 0.00           | (386.49)           | (386.49)          | ST                |
| CENTURYLINK INC CMN                | Oct 22 2015                    | Dec 28 2015             | 560.00   | 14,352.42     | 15,604.68  | 0.00           | (1,252.26)         | (1,252.26)        | ST                |
| CIMAREX ENERGY CO CMN              | Dec 23 2014                    | Dec 28 2015             | 10.00    | 891.23        | 1,144.63   | 0.00           | (253.40)           | (253.40)          | LT                |
|                                    | Aug 18 2015                    | Dec 28 2015             | 10.00    | 891.23        | 1,163.43   | 0.00           | (272.20)           | (272.20)          | ST                |
| CONOCOPHILLIPS CMN                 | Apr 19 2013                    | Dec 28 2015             | 20.00    | 954.19        | 1,145.69   | 0.00           | (191.50)           | (191.50)          | LT                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 230.00   | 10,973.21     | 12,452.78  | 0.00           | (1,479.57)         | (1,479.57)        | ST                |
| DIAMONDBACK ENERGY INC CMN         | Oct 22 2015                    | Dec 28 2015             | 10.00    | 654.55        | 726.73     | 0.00           | (72.18)            | (72.18)           | ST                |
| EATON CORP PLC CMN                 | Oct 22 2015                    | Dec 28 2015             | 210.00   | 11,039.44     | 11,479.17  | 0.00           | (439.73)           | (439.73)          | ST                |
| EOG RESOURCES INC CMN              | Aug 18 2015                    | Dec 28 2015             | 100.00   | 7,095.74      | 7,997.61   | 0.00           | (901.87)           | (901.87)          | ST                |
| EXXON MOBIL CORPORATION CMN        | Apr 19 2013                    | Dec 28 2015             | 180.00   | 14,170.43     | 15,719.40  | 0.00           | (1,548.97)         | (1,548.97)        | LT                |
| FORD MOTOR COMPANY CMN             | Oct 22 2015                    | Dec 28 2015             | 450.00   | 6,400.18      | 7,014.43   | 0.00           | (614.25)           | (614.25)          | ST                |
| GARMIN LTD CMN                     | May 16 2013                    | Dec 28 2015             | 20.00    | 735.73        | 727.69     | 0.00           | 8.04               | 8.04              | LT                |
| GENERAL MOTORS COMPANY CMN         | Dec 23 2014                    | Dec 28 2015             | 100.00   | 3,440.38      | 3,355.54   | 0.00           | 84.84              | 84.84             | LT                |
| GENUINE PARTS CO CMN               | Aug 20 2014                    | Dec 28 2015             | 40.00    | 3,457.79      | 3,460.06   | 0.00           | (2.27)             | (2.27)            | LT                |
| GILEAD SCIENCES CMN                | Jun 10 2015                    | Dec 28 2015             | 10.00    | 1,017.06      | 1,162.24   | 0.00           | (145.18)           | (145.18)          | ST                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 40.00    | 4,068.22      | 4,072.79   | 0.00           | (4.57)             | (4.57)            | ST                |
| GOLAR LNG LIMITED CMN              | Aug 18 2015                    | Dec 28 2015             | 10.00    | 155.56        | 394.22     | 0.00           | (238.66)           | (238.66)          | ST                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 40.00    | 622.26        | 1,222.54   | 0.00           | (600.28)           | (600.28)          | ST                |
| GULFPORT ENERGY CORP (NEW) CMN     | Oct 22 2015                    | Dec 28 2015             | 50.00    | 1,190.45      | 1,605.72   | 0.00           | (415.27)           | (415.27)          | ST                |
| HARLEY-DAVIDSON INC CMN            | Oct 22 2015                    | Dec 28 2015             | 10.00    | 455.06        | 471.75     | 0.00           | (16.69)            | (16.69)           | ST                |
| HELMERICH & PAYNE INC. CMN         | Oct 22 2015                    | Dec 28 2015             | 10.00    | 540.15        | 573.26     | 0.00           | (33.11)            | (33.11)           | ST                |
| HESS CORPORATION CMN               | Aug 18 2015                    | Dec 28 2015             | 70.00    | 3,466.02      | 4,130.89   | 0.00           | (664.87)           | (664.87)          | ST                |
| HEWLETT PACKARD ENTERPRISE CO CMN  | Aug 18 2015                    | Dec 28 2015             | 20.00    | 301.87        | 300.69     | 0.00           | 1.18               | 1.18              | ST                |
| HUNTSMAN CORPORATION CMN           | Oct 22 2015                    | Dec 28 2015             | 320.00   | 3,584.92      | 3,693.83   | 0.00           | (108.91)           | (108.91)          | ST                |
| IAC/INTERACTIVECORP CMN            | Oct 22 2015                    | Dec 28 2015             | 20.00    | 1,209.99      | 1,372.54   | 0.00           | (162.55)           | (162.55)          | ST                |

**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| INTERNATIONAL GAME TECHNOLOGY PLC CMN         | Aug 18 2015                    | Dec 28 2015             | 40.00    | 652.90        | 765.78     | 0.00           | (112.88)           | (112.88)          | ST                |
| INTL BUSINESS MACHINES CORP CMN               | Mar 11 2015                    | Dec 28 2015             | 30.00    | 4,112.97      | 4,754.48   | 0.00           | (641.51)           | (641.51)          | ST                |
|                                               | Oct 22 2015                    | Dec 28 2015             | 120.00   | 16,451.87     | 17,274.64  | 0.00           | (822.77)           | (822.77)          | ST                |
| INVESCO LTD. CMN                              | Apr 16 2014                    | Dec 28 2015             | 100.00   | 3,279.07      | 3,514.95   | 0.00           | (235.88)           | (235.88)          | LT                |
|                                               | Oct 22 2015                    | Dec 28 2015             | 170.00   | 5,574.43      | 5,600.36   | 0.00           | (25.93)            | (25.93)           | ST                |
| JOY GLOBAL INC. CMN                           | Oct 22 2015                    | Dec 28 2015             | 440.00   | 5,803.05      | 7,761.82   | 0.00           | (1,958.77)         | (1,958.77)        | ST                |
| KAR AUCTION SERVICES, INC. CMN                | Mar 11 2015                    | Dec 28 2015             | 20.00    | 737.73        | 730.85     | 0.00           | 6.88               | 6.88              | ST                |
| LEXMARK INTERNATIONAL INC. CMN CLASS A        | Mar 11 2015                    | Dec 28 2015             | 10.00    | 314.76        | 389.39     | 0.00           | (74.63)            | (74.63)           | ST                |
| LYONDELBASELL INDUSTRIES N.V. CMN CLASS A     | Aug 18 2015                    | Dec 28 2015             | 10.00    | 872.26        | 866.68     | 0.00           | 5.58               | 5.58              | ST                |
| MACQUARIE INFRASTRUCTURE CORP CMN             | Aug 18 2015                    | Dec 28 2015             | 150.00   | 10,445.89     | 11,971.01  | 0.00           | (1,525.12)         | (1,525.12)        | ST                |
|                                               | Oct 22 2015                    | Dec 28 2015             | 160.00   | 11,142.29     | 12,719.62  | 0.00           | (1,577.33)         | (1,577.33)        | ST                |
| MEDTRONIC PUBLIC LIMITED COMPA CMN            | Jan 27 2015                    | Dec 28 2015             | 6.00     | 463.71        | 461.70     | 0.00           | 2.01               | 2.01              | ST                |
|                                               | Jun 10 2015                    | Dec 28 2015             | 4.00     | 309.14        | 304.01     | 0.00           | 5.13               | 5.13              | ST                |
|                                               | Aug 18 2015                    | Dec 28 2015             | 20.00    | 1,545.69      | 1,567.80   | 0.00           | (22.11)            | (22.11)           | ST                |
| MERCURY GENERAL CORPORATION CMN               | Apr 16 2014                    | Dec 28 2015             | 70.00    | 3,307.13      | 3,204.63   | 0.00           | 102.50             | 102.50            | LT                |
|                                               | Oct 21 2014                    | Dec 28 2015             | 60.00    | 2,834.69      | 2,998.01   | 0.00           | (163.32)           | (163.32)          | LT                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN | Oct 22 2015                    | Dec 28 2015             | 70.00    | 2,400.50      | 2,754.67   | 0.00           | (354.17)           | (354.17)          | ST                |
| NAVIENT CORPORATION CMN                       | Feb 19 2014                    | Dec 28 2015             | 60.00    | 692.60        | 919.06     | 0.00           | (226.46)           | (226.46)          | LT                |
|                                               | Oct 21 2014                    | Dec 28 2015             | 110.00   | 1,269.77      | 2,056.36   | 0.00           | (786.59)           | (786.59)          | LT                |
|                                               | Aug 18 2015                    | Dec 28 2015             | 420.00   | 4,848.22      | 6,160.73   | 0.00           | (1,312.51)         | (1,312.51)        | ST                |
|                                               | Oct 22 2015                    | Dec 28 2015             | 350.00   | 4,040.18      | 4,593.83   | 0.00           | (553.65)           | (553.65)          | ST                |
| NEWFIELD EXPLORATION CO. CMN                  | Aug 18 2015                    | Dec 28 2015             | 10.00    | 322.08        | 351.70     | 0.00           | (29.62)            | (29.62)           | ST                |
| NORTHSTAR REALTY FINANCE CORP CMN             | Oct 22 2015                    | Dec 28 2015             | 40.00    | 663.22        | 1,003.72   | 0.00           | (340.50)           | (340.50)          | ST                |
| PITNEY-BOWES INC CMN                          | Oct 22 2015                    | Dec 28 2015             | 50.00    | 1,023.26      | 1,050.53   | 0.00           | (27.27)            | (27.27)           | ST                |
| PPL CORPORATION CMN                           | Aug 18 2015                    | Dec 28 2015             | 270.00   | 9,241.92      | 9,025.81   | 0.00           | 216.11             | 216.11            | ST                |
| PRINCIPAL FINANCIAL GROUP, INC. CMN           | Oct 22 2015                    | Dec 28 2015             | 80.00    | 3,624.75      | 3,990.12   | 0.00           | (365.37)           | (365.37)          | ST                |
| PUBLIC-SVC ENTERPRISE GROUP HOLDING CO        | Feb 19 2014                    | Dec 28 2015             | 180.00   | 6,966.73      | 6,313.21   | 0.00           | 653.52             | 653.52            | LT                |
|                                               | Aug 20 2014                    | Dec 28 2015             | 20.00    | 774.08        | 722.26     | 0.00           | 51.82              | 51.82             | LT                |



**Statement Detail**  
**GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis   | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|--------------|----------------|--------------------|-------------------|-------------------|
| R R DONNELLEY & SONS CO CMN        | Apr 19 2013                    | Dec 28 2015             | 100.00   | 1,460.82      | 1,146.15     | 0.00           | 314.67             | 314.67            | LT                |
| ROYAL GOLD, INC. CMN               | Dec 19 2013                    | Dec 28 2015             | 20.00    | 738.42        | 872.89       | 0.00           | (134.47)           | (134.47)          | LT                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 10.00    | 369.21        | 507.93       | 0.00           | (138.72)           | (138.72)          | ST                |
| SEAGATE TECHNOLOGY PLC CMN         | Apr 19 2013                    | Dec 28 2015             | 60.00    | 2,197.13      | 2,068.22     | 0.00           | 128.91             | 128.91            | LT                |
|                                    | May 16 2013                    | Dec 28 2015             | 10.00    | 366.19        | 405.88       | 0.00           | (39.69)            | (39.69)           | LT                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 150.00   | 5,492.82      | 5,848.75     | 0.00           | (355.93)           | (355.93)          | ST                |
| SPLUNK INC CMN                     | Jun 19 2014                    | Dec 28 2015             | 10.00    | 574.46        | 507.72       | 0.00           | 66.74              | 66.74             | LT                |
| STAPLES, INC. CMN                  | Jun 19 2014                    | Dec 28 2015             | 400.00   | 3,850.92      | 4,474.48     | 0.00           | (623.56)           | (623.56)          | LT                |
| SYMANTEC CORP CMN                  | Oct 22 2015                    | Dec 28 2015             | 130.00   | 2,736.70      | 2,712.82     | 0.00           | 23.88              | 23.88             | ST                |
| SYNCHRONY FINANCIAL CMN            | Jun 10 2015                    | Dec 28 2015             | 150.00   | 4,533.45      | 3,936.24     | 0.00           | 597.21             | 597.21            | ST                |
| TEGNA INC CMN                      | Oct 21 2014                    | Dec 28 2015             | 50.00    | 1,272.61      | 1,227.42     | 0.00           | 45.19              | 45.19             | LT                |
| THE WILLIAMS COMPANIES, INC CMN    | Sep 19 2013                    | Dec 28 2015             | 100.00   | 2,424.30      | 3,672.45     | 0.00           | (1,248.15)         | (1,248.15)        | LT                |
|                                    | Aug 18 2015                    | Dec 28 2015             | 40.00    | 969.72        | 2,163.01     | 0.00           | (1,193.29)         | (1,193.29)        | ST                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 80.00    | 1,939.44      | 3,231.57     | 0.00           | (1,292.13)         | (1,292.13)        | ST                |
| TUPPERWARE BRANDS CORPORATION CMN  | Aug 18 2015                    | Dec 28 2015             | 10.00    | 558.65        | 553.12       | 0.00           | 5.53               | 5.53              | ST                |
| UNITED TECHNOLOGIES CORP CMN       | Oct 22 2015                    | Dec 28 2015             | 20.00    | 1,917.24      | 1,994.37     | 0.00           | (77.13)            | (77.13)           | ST                |
| UNITEDHEALTH GROUP INCORPORATE CMN | Jun 10 2015                    | Dec 28 2015             | 20.00    | 2,353.25      | 2,365.90     | 0.00           | (12.65)            | (12.65)           | ST                |
| VENTAS, INC CMN                    | Oct 22 2015                    | Dec 28 2015             | 10.00    | 557.55        | 582.41       | 0.00           | (24.86)            | (24.86)           | ST                |
| VF CORP CMN                        | Aug 20 2014                    | Dec 28 2015             | 20.00    | 1,243.18      | 1,266.03     | 0.00           | (22.85)            | (22.85)           | LT                |
|                                    | Oct 21 2014                    | Dec 28 2015             | 40.00    | 2,486.36      | 2,635.94     | 0.00           | (149.58)           | (149.58)          | LT                |
| VIACOM INC CMN CLASS A             | Aug 18 2015                    | Dec 28 2015             | 20.00    | 857.80        | 873.88       | 0.00           | (16.08)            | (16.08)           | ST                |
| VIACOM INC CMN CLASS B             | Aug 18 2015                    | Dec 28 2015             | 190.00   | 7,749.93      | 8,148.65     | 0.00           | (398.72)           | (398.72)          | ST                |
| WAL MART STORES INC CMN            | Aug 18 2015                    | Dec 28 2015             | 20.00    | 1,216.52      | 1,393.12     | 0.00           | (176.60)           | (176.60)          | ST                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 10.00    | 608.26        | 589.30       | 0.00           | 18.96              | 18.96             | ST                |
| WELLTOWER INC CMN                  | Jun 10 2015                    | Dec 28 2015             | 30.00    | 2,017.55      | 2,046.72     | 0.00           | (29.17)            | (29.17)           | ST                |
|                                    | Oct 22 2015                    | Dec 28 2015             | 20.00    | 1,345.04      | 1,416.19     | 0.00           | (71.15)            | (71.15)           | ST                |
| WESTERN UNION COMPANY (THE) CMN    | Mar 11 2015                    | Dec 28 2015             | 20.00    | 364.77        | 388.91       | 0.00           | (24.14)            | (24.14)           | ST                |
|                                    |                                |                         |          |               |              |                |                    |                   |                   |
|                                    |                                |                         |          | Sale Proceeds | Cost Basis   | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) |                   |
| SHORT TERM GAINS                   |                                |                         |          | 155,708.16    | 147,772.28   | 0.00           | 7,935.88           | 7,935.88          |                   |
| SHORT TERM LOSSES                  |                                |                         |          | 985,904.96    | 1,084,257.71 | 0.00           | (98,352.75)        | (98,352.75)       |                   |
| NET SHORT TERM GAINS (LOSSES)      |                                |                         |          | 1,141,613.12  | 1,232,029.99 | 0.00           | (90,416.87)        | (90,416.87)       |                   |
| LONG TERM GAINS                    |                                |                         |          | 173,938.30    | 148,684.24   | 0.00           | 25,254.06          | 25,254.06         |                   |
| LONG TERM LOSSES                   |                                |                         |          | 247,356.90    | 274,752.24   | 0.00           | (27,395.34)        | (27,395.34)       |                   |



Statement Detail

GSAM: TAX ADV ED (S&P500)-SUPPORT MARGIN

Realized Gains and Losses (Continued)

| Period Ended December 31, 2015 |               |            |                |                    |
|--------------------------------|---------------|------------|----------------|--------------------|
|                                | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) |
|                                | 421,295.20    | 423,436.48 | 0.00           | (2,141.28)         |
| NET LONG TERM GAINS (LOSSES)   |               |            |                | (2,141.28)         |

**Statement Detail**  
**GS: EQ AND FI**  
**Realized Gains and Losses**

Period Ended December 31, 2015

**YEAR TO DATE GAINS AND LOSSES**

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|                                                                            | Date Acquired<br>or Sold Short                           | Date Sold<br>or Covered                                  | Quantity                                       | Sale Proceeds                                      | Cost Basis                                         | FX Gain (Loss)               | Market Gain (Loss)                                   | Total Gain (Loss)                                    | Holding<br>Period    |
|----------------------------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|------------------------------------------------|----------------------------------------------------|----------------------------------------------------|------------------------------|------------------------------------------------------|------------------------------------------------------|----------------------|
| ARTISAN INTERNATIONAL FUND INV MUTUAL<br>FUND CLASS I SHARES               | May 09 2013<br>Sep 05 2013<br>Sep 18 2013                | Jan 23 2015<br>Jan 23 2015<br>Jan 23 2015                | 3,696.18<br>3,671.07<br>765.48                 | 113,620.49<br>112,848.76<br>23,530.76              | 100,683.86<br>100,000.00<br>22,152.90              | 0.00<br>0.00<br>0.00         | 12,936.63<br>12,848.76<br>1,377.86                   | 12,936.63<br>12,848.76<br>1,377.86                   | LT<br>LT<br>LT       |
| CAUSEWAY INTERNATIONAL VALUE I MUTUAL<br>FUND CLASS INST SHARES            | May 09 2013<br>Sep 05 2013<br>Sep 18 2013                | Jan 23 2015<br>Jan 23 2015<br>Jan 23 2015                | 7,738.31<br>6,821.28<br>2,051.71               | 116,461.48<br>102,660.29<br>30,878.22              | 109,187.48<br>100,000.00<br>31,986.14              | 0.00<br>0.00<br>0.00         | 7,274.00<br>2,660.29<br>(1,107.92)                   | 7,274.00<br>2,660.29<br>(1,107.92)                   | LT<br>LT<br>LT       |
| GS INTERNATIONAL EQUITY INSIGHTS FUND I                                    | Feb 25 2014<br>Mar 04 2014<br>Mar 05 2014<br>Mar 17 2014 | Jan 23 2015<br>Jan 23 2015<br>Jan 23 2015<br>Jan 23 2015 | 3,294.54<br>1,246.77<br>10,069.44<br>15,063.34 | 33,406.59<br>12,642.24<br>102,104.16<br>152,742.24 | 37,920.11<br>13,602.25<br>116,000.00<br>169,763.81 | 0.00<br>0.00<br>0.00<br>0.00 | (4,513.52)<br>(960.01)<br>(13,895.84)<br>(17,021.57) | (4,513.52)<br>(960.01)<br>(13,895.84)<br>(17,021.57) | ST<br>ST<br>ST<br>ST |
| GS HIGH YIELD FLOATING RATE FUND<br>INSTITUTIONAL SHARES                   | May 09 2013                                              | Feb 02 2015                                              | 2,431.33                                       | 23,900.00                                          | 24,775.28                                          | 0.00                         | (875.28)                                             | (875.28)                                             | LT                   |
| GS HIGH YIELD FLOATING RATE FUND<br>INSTITUTIONAL SHARES DISALLOWED LOSSES |                                                          |                                                          |                                                |                                                    |                                                    |                              |                                                      | 85.51                                                |                      |
| GS HIGH YIELD FLOATING RATE FUND<br>INSTITUTIONAL SHARES                   | May 09 2013                                              | Mar 02 2015                                              | 1,852.97                                       | 18,400.00                                          | 18,881.78                                          | 0.00                         | (481.78)                                             | (481.78)                                             | LT                   |
| GS HIGH YIELD FLOATING RATE FUND<br>INSTITUTIONAL SHARES DISALLOWED LOSSES |                                                          |                                                          |                                                |                                                    |                                                    |                              |                                                      | 29.25                                                |                      |
| SPDR S&P BANK ETF                                                          | May 10 2013                                              | Mar 20 2015                                              | 610.00                                         | 20,660.31                                          | 16,714.00                                          | 0.00                         | 3,946.31                                             | 3,946.31                                             | LT                   |
| GS MLP ENERGY INFRASTRUCTURE I                                             | Sep 05 2013                                              | Jul 02 2015                                              | 13,059.70                                      | 140,000.00                                         | 127,968.09                                         | 0.00                         | 12,031.91                                            | 12,031.91                                            | LT                   |
| GS US EQUITY INSIGHTS FUND I                                               | Mar 12 2014<br>Oct 22 2014                               | Jul 02 2015<br>Jul 02 2015                               | 15,898.25<br>2,832.73                          | 679,014.31<br>120,985.68                           | 600,000.00<br>111,411.08                           | 0.00<br>0.00                 | 79,014.31<br>9,574.60                                | 79,014.31<br>9,574.60                                | LT<br>ST             |
| ARTISAN INTERNATIONAL FUND INV MUTUAL<br>FUND CLASS I SHARES               | Sep 18 2013<br>Nov 21 2013<br>Nov 19 2014<br>Jul 02 2015 | Oct 01 2015<br>Oct 01 2015<br>Oct 01 2015<br>Oct 01 2015 | 6,145.37<br>258.15<br>150.01<br>6,980.02       | 165,740.71<br>6,962.25<br>4,045.80<br>188,251.25   | 177,847.10<br>7,612.79<br>4,569.35<br>217,637.14   | 0.00<br>0.00<br>0.00<br>0.00 | (12,106.39)<br>(650.54)<br>(523.55)<br>(29,385.89)   | (12,106.39)<br>(650.54)<br>(523.55)<br>(29,385.89)   | LT<br>LT<br>ST<br>ST |
| GS US EQUITY INSIGHTS FUND I                                               | Oct 22 2014<br>Nov 19 2014<br>Dec 02 2014<br>Dec 02 2014 | Oct 01 2015<br>Oct 01 2015<br>Oct 01 2015<br>Oct 01 2015 | 1,235.42<br>1,208.53<br>7,020.83<br>3,042.36   | 48,996.60<br>47,930.34<br>278,446.05<br>120,659.96 | 48,588.92<br>51,000.00<br>300,000.00<br>130,000.00 | 0.00<br>0.00<br>0.00<br>0.00 | 407.68<br>(3,069.66)<br>(21,553.95)<br>(9,340.04)    | 407.68<br>(3,069.66)<br>(21,553.95)<br>(9,340.04)    | ST<br>ST<br>ST<br>ST |

**Statement Detail**  
**GS: EQ AND FI**  
**Realized Gains and Losses (Continued)**

Period Ended December 31, 2015

|                                      | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity            | Sale Proceeds       | Cost Basis     | FX Gain (Loss)     | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------|--------------------------------|-------------------------|---------------------|---------------------|----------------|--------------------|--------------------|-------------------|-------------------|
|                                      | Dec 04 2014                    | Oct 01 2015             | 332.48              | 13,185.96           | 14,110.25      | 0.00               | (924.29)           | (924.29)          | ST                |
|                                      | Dec 12 2014                    | Oct 01 2015             | 2,793.27            | 110,781.09          | 114,970.99     | 0.00               | (4,189.90)         | (4,189.90)        | ST                |
| WISDOMTREE EUR HDGD EQ FD CMN        | Apr 21 2014                    | Nov 05 2015             | 2,650.00            | 163,477.08          | 151,809.76     | 0.00               | 11,667.32          | 11,667.32         | LT                |
|                                      | Dec 02 2014                    | Nov 05 2015             | 1,395.00            | 86,056.81           | 83,095.97      | 0.00               | 2,960.84           | 2,960.84          | ST                |
| GS US EQUITY INSIGHTS FUND I         | Dec 12 2014                    | Nov 25 2015             | 851.05              | 36,577.93           | 35,029.01      | 0.00               | 1,548.92           | 1,548.92          | ST                |
|                                      | Jan 23 2015                    | Nov 25 2015             | 149.42              | 6,422.07            | 6,326.44       | 0.00               | 95.63              | 95.63             | ST                |
|                                      | Jan 23 2015                    | Dec 07 2015             | 1,995.77            | 85,000.00           | 84,501.06      | 0.00               | 498.94             | 498.94            | ST                |
|                                      |                                |                         |                     |                     |                |                    |                    |                   |                   |
|                                      |                                |                         | Sale Proceeds       | Cost Basis          | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss)  |                   |                   |
| SHORT TERM GAINS                     |                                |                         | 384,039.09          | 368,952.48          | 0.00           | 15,086.61          | 15,086.61          |                   |                   |
| SHORT TERM LOSSES                    |                                |                         | 1,064,195.68        | 1,169,573.90        | 0.00           | (105,378.22)       | (105,378.22)       |                   |                   |
| <b>NET SHORT TERM GAINS (LOSSES)</b> |                                |                         | <b>1,448,234.77</b> | <b>1,538,526.38</b> | <b>0.00</b>    | <b>(90,291.61)</b> | <b>(90,291.61)</b> |                   |                   |
| LONG TERM GAINS                      |                                |                         | 1,472,273.48        | 1,328,516.09        | 0.00           | 143,757.39         | 143,757.39         |                   |                   |
| LONG TERM LOSSES                     |                                |                         | 245,881.18          | 261,103.09          | 0.00           | (15,221.91)        | (15,221.91)        |                   |                   |
| LONG TERM DISALLOWED LOSSES          |                                |                         |                     |                     |                |                    | 114.76             |                   |                   |
| <b>NET LONG TERM GAINS (LOSSES)</b>  |                                |                         | <b>1,718,154.66</b> | <b>1,589,619.18</b> | <b>0.00</b>    | <b>128,535.48</b>  | <b>128,550.24</b>  |                   |                   |



Statement Detail  
**CAMBIAR: SCC**  
Realized Gains and Losses

Period Ended December 31, 2015

**YEAR TO DATE GAINS AND LOSSES**

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|                                                                | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| BUCKLE INC COM CMN                                             | May 06 2014                    | Jan 14 2015             | 24.00    | 1,176.19      | 1,119.98   | 0.00           | 56.21              | 56.21             | ST                |
| MICROSEMI CORP CL A CMN                                        | Apr 19 2013                    | Jan 16 2015             | 26.00    | 681.14        | 505.04     | 0.00           | 176.10             | 176.10            | LT                |
|                                                                | May 13 2013                    | Jan 16 2015             | 25.00    | 654.93        | 537.67     | 0.00           | 117.26             | 117.26            | LT                |
|                                                                | Jun 24 2013                    | Jan 16 2015             | 16.00    | 419.16        | 347.24     | 0.00           | 71.92              | 71.92             | LT                |
|                                                                | Mar 14 2014                    | Jan 16 2015             | 5.00     | 374.62        | 315.95     | 0.00           | 58.67              | 58.67             | ST                |
| WELLCARE HEALTH PLANS INC CMN                                  | Apr 19 2013                    | Jan 21 2015             | 29.00    | 1,802.54      | 1,253.75   | 0.00           | 548.79             | 548.79            | LT                |
| THE SCOTT'S MIRACLE GRO CO CLASS A<br>TETRA TECH INC (NEW) CMN | Jun 20 2013                    | Jan 26 2015             | 126.00   | 3,071.57      | 2,935.32   | 0.00           | 136.25             | 136.25            | LT                |
|                                                                | Jun 24 2013                    | Jan 26 2015             | 66.00    | 1,608.92      | 1,550.82   | 0.00           | 58.10              | 58.10             | LT                |
|                                                                | Jan 14 2014                    | Jan 26 2015             | 214.00   | 5,216.79      | 6,130.52   | 0.00           | (913.73)           | (913.73)          | LT                |
|                                                                | May 09 2014                    | Jan 26 2015             | 24.00    | 585.06        | 641.18     | 0.00           | (56.12)            | (56.12)           | ST                |
|                                                                | Dec 20 2013                    | Jan 30 2015             | 156.00   | 2,380.59      | 4,288.46   | 0.00           | (1,907.87)         | (1,907.87)        | LT                |
| FORUM ENERGY TECHNOLOGIES INC CMN                              | Jan 14 2014                    | Jan 30 2015             | 182.00   | 2,777.35      | 5,151.29   | 0.00           | (2,373.94)         | (2,373.94)        | LT                |
| DELEK US HLDGS INC CMN                                         | Oct 14 2014                    | Jan 30 2015             | 40.00    | 610.41        | 1,013.88   | 0.00           | (403.47)           | (403.47)          | ST                |
| SCHOLASTIC CORPORATION CMN                                     | Sep 25 2014                    | Feb 02 2015             | 67.00    | 2,052.56      | 2,235.01   | 0.00           | (182.45)           | (182.45)          | ST                |
| HAEMONETICS CORP CMN                                           | Aug 14 2013                    | Feb 03 2015             | 17.00    | 623.19        | 508.48     | 0.00           | 114.71             | 114.71            | LT                |
| BONANZA CREEK ENERGY, INC CMN                                  | Aug 01 2013                    | Feb 04 2015             | 51.00    | 2,129.21      | 2,167.85   | 0.00           | (38.64)            | (38.64)           | LT                |
| EXELIS INC CMN                                                 | Jan 28 2015                    | Feb 06 2015             | 61.00    | 1,785.24      | 1,456.90   | 0.00           | 328.34             | 328.34            | ST                |
|                                                                | Apr 19 2013                    | Feb 06 2015             | 271.00   | 6,472.04      | 2,608.43   | 0.00           | 3,863.61           | 3,863.61          | LT                |
|                                                                | May 13 2013                    | Feb 06 2015             | 30.00    | 716.47        | 330.98     | 0.00           | 385.49             | 385.49            | LT                |
|                                                                | Jun 24 2013                    | Feb 06 2015             | 118.00   | 2,818.09      | 1,460.32   | 0.00           | 1,357.77           | 1,357.77          | LT                |
|                                                                | Jan 14 2014                    | Feb 06 2015             | 216.00   | 5,158.52      | 3,914.93   | 0.00           | 1,243.59           | 1,243.59          | LT                |
| HOME LOAN SERVICING SOLUTIONS, CMN                             | May 14 2014                    | Feb 06 2015             | 38.00    | 907.52        | 625.65     | 0.00           | 281.87             | 281.87            | ST                |
| WELLCARE HEALTH PLANS INC CMN                                  | Dec 11 2014                    | Feb 23 2015             | 133.00   | 2,434.20      | 2,676.00   | 0.00           | (241.80)           | (241.80)          | ST                |
|                                                                | Dec 12 2014                    | Feb 23 2015             | 155.00   | 2,836.85      | 3,103.47   | 0.00           | (266.62)           | (266.62)          | ST                |
|                                                                | Dec 15 2014                    | Feb 23 2015             | 131.00   | 2,397.59      | 2,603.43   | 0.00           | (205.84)           | (205.84)          | ST                |
|                                                                | Dec 16 2014                    | Feb 23 2015             | 116.00   | 2,123.06      | 2,339.33   | 0.00           | (216.27)           | (216.27)          | ST                |
|                                                                | Jan 13 2015                    | Feb 23 2015             | 89.00    | 1,628.90      | 1,169.29   | 0.00           | 459.61             | 459.61            | ST                |
| OFFICE DEPOT INC CMN                                           | Mar 14 2014                    | Mar 02 2015             | 12.00    | 1,081.48      | 758.28     | 0.00           | 323.20             | 323.20            | ST                |
| WELLCARE HEALTH PLANS INC CMN                                  | Feb 25 2014                    | Mar 12 2015             | 1,328.00 | 12,345.92     | 6,347.84   | 0.00           | 5,998.08           | 5,998.08          | LT                |
|                                                                | Mar 14 2014                    | Mar 17 2015             | 125.00   | 11,446.73     | 7,888.72   | 0.00           | 3,548.01           | 3,548.01          | LT                |



Statement Detail  
**CAMBIAR: SCC**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                          | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| DELEK US HLDGS INC CMN                   | Sep 25 2014                    | Mar 19 2015             | 259.00   | 9,821.89      | 8,639.83   | 0.00           | 1,182.06           | 1,182.06          | ST                |
|                                          | Sep 25 2014                    | Mar 25 2015             | 2.00     | 76.66         | 66.72      | 0.00           | 9.94               | 9.94              | ST                |
|                                          | Dec 30 2014                    | Mar 25 2015             | 74.00    | 2,836.30      | 2,050.17   | 0.00           | 786.13             | 786.13            | ST                |
| THE SCOTTS MIRACLE GRO CO CLASS A        | Apr 19 2013                    | Mar 26 2015             | 41.00    | 2,695.73      | 1,772.54   | 0.00           | 923.19             | 923.19            | LT                |
|                                          | May 13 2013                    | Mar 26 2015             | 11.00    | 723.24        | 523.38     | 0.00           | 199.86             | 199.86            | LT                |
|                                          | May 13 2013                    | Mar 31 2015             | 4.00     | 267.06        | 190.32     | 0.00           | 76.74              | 76.74             | LT                |
|                                          | Jun 24 2013                    | Mar 31 2015             | 44.00    | 2,937.66      | 2,088.18   | 0.00           | 849.48             | 849.48            | LT                |
|                                          | Jan 14 2014                    | Mar 31 2015             | 66.00    | 4,406.50      | 4,132.26   | 0.00           | 274.24             | 274.24            | LT                |
| OASIS PETROLEUM INC CMN                  | Mar 11 2015                    | Apr 07 2015             | 113.00   | 1,897.65      | 1,601.15   | 0.00           | 296.50             | 296.50            | ST                |
| DARLING INGREDIENTS INC CMN              | Apr 19 2013                    | Apr 17 2015             | 97.00    | 1,357.18      | 1,623.42   | 0.00           | (266.24)           | (266.24)          | LT                |
|                                          | May 13 2013                    | Apr 17 2015             | 15.00    | 209.87        | 287.70     | 0.00           | (77.83)            | (77.83)           | LT                |
|                                          | Jun 24 2013                    | Apr 17 2015             | 122.00   | 1,706.97      | 2,282.67   | 0.00           | (575.70)           | (575.70)          | LT                |
|                                          | Jan 14 2014                    | Apr 17 2015             | 330.00   | 4,617.20      | 6,765.00   | 0.00           | (2,147.80)         | (2,147.80)        | LT                |
|                                          | Sep 22 2014                    | Apr 17 2015             | 32.00    | 447.73        | 599.70     | 0.00           | (151.97)           | (151.97)          | ST                |
|                                          | Mar 05 2015                    | Apr 17 2015             | 109.00   | 1,525.08      | 1,750.15   | 0.00           | (225.07)           | (225.07)          | ST                |
| SCHOLASTIC CORPORATION CMN               | Aug 14 2013                    | Apr 23 2015             | 57.00    | 2,421.92      | 1,704.90   | 0.00           | 717.02             | 717.02            | LT                |
|                                          | Aug 14 2013                    | Apr 24 2015             | 51.00    | 2,097.19      | 1,525.44   | 0.00           | 571.75             | 571.75            | LT                |
|                                          | Jan 14 2014                    | Apr 24 2015             | 110.00   | 4,523.35      | 3,791.70   | 0.00           | 731.65             | 731.65            | LT                |
| ADTRAN INC CMN                           | Dec 17 2014                    | Apr 27 2015             | 202.00   | 3,244.52      | 4,266.91   | 0.00           | (1,022.39)         | (1,022.39)        | ST                |
|                                          | Dec 18 2014                    | Apr 27 2015             | 181.00   | 2,907.22      | 3,944.48   | 0.00           | (1,037.26)         | (1,037.26)        | ST                |
|                                          | Apr 02 2015                    | Apr 27 2015             | 82.00    | 1,317.08      | 1,547.15   | 0.00           | (230.07)           | (230.07)          | ST                |
| INTEGRA LIFESCIENCES HOLDING CORPORATION | Apr 19 2013                    | May 01 2015             | 30.00    | 1,963.03      | 975.84     | 0.00           | 987.19             | 987.19            | LT                |
| GROUP 1 AUTOMOTIVE, INC CMN              | Oct 28 2013                    | May 05 2015             | 36.00    | 2,860.38      | 2,318.91   | 0.00           | 541.47             | 541.47            | LT                |
| TELEPHONE AND DATA SYS INC CMN           | Mar 12 2014                    | May 05 2015             | 70.00    | 2,032.16      | 1,634.54   | 0.00           | 397.62             | 397.62            | LT                |
|                                          | Mar 13 2014                    | May 05 2015             | 4.00     | 116.12        | 93.19      | 0.00           | 22.93              | 22.93             | LT                |
| AVG TECHNOLOGIES N.V. CMN                | Sep 03 2013                    | May 06 2015             | 65.00    | 1,523.87      | 1,410.83   | 0.00           | 113.04             | 113.04            | LT                |
|                                          | Nov 11 2013                    | May 06 2015             | 60.00    | 1,406.65      | 1,035.73   | 0.00           | 370.92             | 370.92            | LT                |
| BRINK'S COMPANY (THE) CMN                | Apr 19 2013                    | May 12 2015             | 50.00    | 1,646.83      | 1,251.14   | 0.00           | 395.69             | 395.69            | LT                |
| GREEN DOT CORPORATION CMN CLASS A        | Feb 26 2014                    | May 18 2015             | 330.00   | 5,084.24      | 6,622.18   | 0.00           | (1,537.94)         | (1,537.94)        | LT                |
|                                          | Feb 26 2014                    | May 19 2015             | 114.00   | 1,753.51      | 2,287.66   | 0.00           | (534.15)           | (534.15)          | LT                |



Statement Detail  
**CAMBIAR: SCC**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                   | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| AMAG PHARMACEUTICALS, INC. CMN    | Feb 03 2015                    | May 19 2015             | 121.00   | 1,861.19      | 1,754.84   | 0.00           | 106.35             | 106.35            | ST                |
| CATHAY GENERAL BANCORP CMN        | Mar 25 2015                    | Jun 15 2015             | 42.00    | 2,813.02      | 2,280.07   | 0.00           | 532.95             | 532.95            | ST                |
| SEASPINE HOLDINGS CORPORATION CMN | Apr 19 2013                    | Jun 15 2015             | 91.00    | 2,944.11      | 1,718.99   | 0.00           | 1,225.12           | 1,225.12          | LT                |
|                                   | May 13 2013                    | Jul 13 2015             | 5.00     | 72.03         | 55.09      | 0.00           | 16.94              | 16.94             | LT                |
|                                   | Jun 24 2013                    | Jul 13 2015             | 12.00    | 172.88        | 135.43     | 0.00           | 37.45              | 37.45             | LT                |
|                                   | Jan 14 2014                    | Jul 13 2015             | 26.00    | 374.58        | 404.68     | 0.00           | (30.10)            | (30.10)           | LT                |
| MEDICINES CO (THE) CMN            | Feb 05 2015                    | Jul 15 2015             | 76.00    | 2,582.46      | 2,175.29   | 0.00           | 407.17             | 407.17            | ST                |
| FINISH LINE INC CL-A CMN CLASS A  | Dec 10 2014                    | Jul 16 2015             | 36.00    | 1,007.84      | 1,016.23   | 0.00           | (8.39)             | (8.39)            | ST                |
| BONANZA CREEK ENERGY, INC. CMN    | Jan 28 2015                    | Jul 21 2015             | 279.00   | 2,743.48      | 6,663.52   | 0.00           | (3,920.04)         | (3,920.04)        | ST                |
|                                   | Mar 19 2015                    | Jul 21 2015             | 62.00    | 609.66        | 1,604.29   | 0.00           | (994.63)           | (994.63)          | ST                |
| MENTOR GRAPHICS CORP CMN          | Sep 18 2014                    | Jul 21 2015             | 76.00    | 1,984.43      | 1,686.46   | 0.00           | 297.97             | 297.97            | ST                |
| OASIS PETROLEUM INC CMN           | Mar 11 2015                    | Jul 21 2015             | 569.00   | 6,170.12      | 8,062.44   | 0.00           | (1,892.32)         | (1,892.32)        | ST                |
|                                   | Mar 11 2015                    | Jul 22 2015             | 114.00   | 1,191.97      | 1,615.32   | 0.00           | (423.35)           | (423.35)          | ST                |
| BEACON ROOFING SUPPLY, INC. CMN   | Nov 07 2013                    | Jul 29 2015             | 53.00    | 1,836.27      | 1,872.95   | 0.00           | (36.68)            | (36.68)           | LT                |
| CATHAY GENERAL BANCORP CMN        | Apr 19 2013                    | Jul 31 2015             | 31.00    | 997.01        | 585.59     | 0.00           | 411.42             | 411.42            | LT                |
|                                   | May 13 2013                    | Jul 31 2015             | 45.00    | 1,447.28      | 910.58     | 0.00           | 536.70             | 536.70            | LT                |
|                                   | Jun 24 2013                    | Jul 31 2015             | 118.00   | 3,795.08      | 2,314.37   | 0.00           | 1,480.71           | 1,480.71          | LT                |
|                                   | Jan 14 2014                    | Jul 31 2015             | 55.00    | 1,768.90      | 1,439.96   | 0.00           | 328.94             | 328.94            | LT                |
| ACTUANT CORP CMN CLASS A          | Dec 15 2014                    | Aug 03 2015             | 260.00   | 5,888.01      | 7,478.20   | 0.00           | (1,590.19)         | (1,590.19)        | ST                |
|                                   | Dec 16 2014                    | Aug 03 2015             | 112.00   | 2,536.37      | 3,197.99   | 0.00           | (661.62)           | (661.62)          | ST                |
| CATHAY GENERAL BANCORP CMN        | Jan 14 2014                    | Aug 03 2015             | 101.00   | 3,237.17      | 2,644.28   | 0.00           | 592.89             | 592.89            | LT                |
| EXPRESS, INC. CMN                 | Dec 17 2013                    | Aug 07 2015             | 145.00   | 2,704.53      | 2,653.02   | 0.00           | 51.51              | 51.51             | LT                |
| GROUP 1 AUTOMOTIVE, INC. CMN      | Oct 28 2013                    | Aug 07 2015             | 15.00    | 1,391.82      | 966.21     | 0.00           | 425.61             | 425.61            | LT                |
|                                   | Jan 14 2014                    | Aug 07 2015             | 5.00     | 463.94        | 327.82     | 0.00           | 136.12             | 136.12            | LT                |
| BANKUNITED INC CMN                | Oct 21 2014                    | Aug 12 2015             | 49.00    | 1,766.79      | 1,474.97   | 0.00           | 291.82             | 291.82            | ST                |
| VIAVI SOLUTIONS, INC. CMN         | Oct 31 2013                    | Aug 17 2015             | 33.00    | 187.49        | 253.37     | 0.00           | (65.88)            | (65.88)           | LT                |
|                                   | Nov 20 2013                    | Aug 17 2015             | 115.00   | 653.36        | 793.55     | 0.00           | (140.19)           | (140.19)          | LT                |
|                                   | Jan 14 2014                    | Aug 17 2015             | 522.00   | 2,965.69      | 3,576.07   | 0.00           | (610.38)           | (610.38)          | LT                |
|                                   | May 01 2014                    | Aug 17 2015             | 190.00   | 1,079.46      | 1,224.06   | 0.00           | (144.60)           | (144.60)          | LT                |
| BBCN BANCORP INC CMN              | Feb 24 2014                    | Aug 18 2015             | 100.00   | 1,560.22      | 1,664.58   | 0.00           | (104.36)           | (104.36)          | LT                |
|                                   | Feb 25 2014                    | Aug 18 2015             | 2.00     | 31.21         | 33.16      | 0.00           | (1.95)             | (1.95)            | LT                |
| EXPRESS, INC. CMN                 | Dec 17 2013                    | Aug 26 2015             | 65.00    | 1,264.56      | 1,189.29   | 0.00           | 75.27              | 75.27             | LT                |
| MEDICINES CO (THE) CMN            | Feb 05 2015                    | Aug 31 2015             | 74.00    | 2,928.94      | 2,118.05   | 0.00           | 810.89             | 810.89            | ST                |
| ENERGIZER HOLDINGS, INC. CMN      | Jul 09 2015                    | Sep 02 2015             | 50.00    | 2,048.91      | 1,764.96   | 0.00           | 283.95             | 283.95            | ST                |

**Statement Detail**  
**CAMBIAR: SCC**  
**Realized Gains and Losses (Continued)**

Period Ended December 31, 2015

|                                          | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ORBITZ WORLDWIDE, INC CMN                | Aug 06 2014                    | Sep 10 2015             | 401.00   | 4,495.04      | 3,618.98   | 0.00           | 876.06             | 876.06            | LT                |
|                                          | Aug 06 2014                    | Sep 11 2015             | 291.00   | 3,254.22      | 2,626.25   | 0.00           | 627.97             | 627.97            | LT                |
|                                          | Aug 11 2014                    | Sep 11 2015             | 267.00   | 2,985.83      | 2,373.63   | 0.00           | 612.20             | 612.20            | LT                |
|                                          | Sep 05 2014                    | Sep 11 2015             | 80.00    | 894.63        | 666.35     | 0.00           | 228.28             | 228.28            | LT                |
|                                          | Oct 25 2013                    | Oct 06 2015             | 18.00    | 1,498.26      | 1,196.72   | 0.00           | 301.54             | 301.54            | LT                |
| MICROSEMI CORP CL A CMN                  | Jun 24 2013                    | Oct 06 2015             | 78.00    | 2,634.08      | 1,692.78   | 0.00           | 941.30             | 941.30            | LT                |
|                                          | Oct 14 2013                    | Oct 06 2015             | 13.00    | 439.01        | 326.14     | 0.00           | 112.87             | 112.87            | LT                |
|                                          | Mar 02 2015                    | Oct 06 2015             | 16.00    | 1,320.85      | 1,310.45   | 0.00           | 10.40              | 10.40             | ST                |
| U S SILICA HLDGS INC CMN                 | Mar 27 2015                    | Oct 06 2015             | 145.00   | 2,306.99      | 4,939.75   | 0.00           | (2,632.76)         | (2,632.76)        | ST                |
|                                          | Mar 27 2015                    | Oct 07 2015             | 188.00   | 2,941.91      | 6,404.64   | 0.00           | (3,462.73)         | (3,462.73)        | ST                |
|                                          | May 13 2013                    | Oct 15 2015             | 15.00    | 879.36        | 482.66     | 0.00           | 396.70             | 396.70            | LT                |
|                                          | Jun 24 2013                    | Oct 15 2015             | 36.00    | 2,110.45      | 1,186.49   | 0.00           | 923.96             | 923.96            | LT                |
| INTEGRA LIFESCIENCES HOLDING CORPORATION | Jan 14 2014                    | Oct 15 2015             | 80.00    | 4,689.89      | 3,545.33   | 0.00           | 1,144.56           | 1,144.56          | LT                |
|                                          | Oct 31 2013                    | Oct 27 2015             | 7.00     | 101.80        | 192.29     | 0.00           | (90.49)            | (90.49)           | LT                |
|                                          | Nov 20 2013                    | Oct 27 2015             | 23.00    | 334.50        | 602.26     | 0.00           | (267.76)           | (267.76)          | LT                |
|                                          | Jan 14 2014                    | Oct 27 2015             | 91.00    | 1,323.47      | 2,374.78   | 0.00           | (1,051.31)         | (1,051.31)        | LT                |
| GATX CORPORATION CMN                     | Jun 05 2015                    | Oct 28 2015             | 126.00   | 5,729.94      | 7,146.62   | 0.00           | (1,416.68)         | (1,416.68)        | ST                |
|                                          | Jun 08 2015                    | Oct 28 2015             | 82.00    | 3,729.01      | 4,626.28   | 0.00           | (897.27)           | (897.27)          | ST                |
|                                          | Oct 25 2013                    | Oct 28 2015             | 36.00    | 2,907.84      | 2,393.44   | 0.00           | 514.40             | 514.40            | LT                |
| KAISER ALUMINUM CORPORATION CMN          | Jan 14 2014                    | Oct 28 2015             | 86.00    | 6,946.50      | 5,886.70   | 0.00           | 1,059.80           | 1,059.80          | LT                |
|                                          | Jan 14 2014                    | Oct 28 2015             | 13.00    | 191.18        | 339.25     | 0.00           | (148.07)           | (148.07)          | LT                |
|                                          | May 01 2014                    | Oct 28 2015             | 38.00    | 558.84        | 929.00     | 0.00           | (370.16)           | (370.16)          | LT                |
| LUMENTUM HOLDINGS INC CMN                | Aug 26 2015                    | Oct 28 2015             | 7.00     | 102.94        | 143.00     | 0.00           | (40.06)            | (40.06)           | ST                |
|                                          | Aug 26 2015                    | Oct 29 2015             | 68.00    | 991.50        | 1,389.12   | 0.00           | (397.62)           | (397.62)          | ST                |
|                                          | Aug 26 2015                    | Oct 30 2015             | 124.00   | 1,780.33      | 2,533.11   | 0.00           | (752.78)           | (752.78)          | ST                |
|                                          | Jan 07 2015                    | Nov 03 2015             | 43.00    | 1,756.10      | 1,840.22   | 0.00           | (84.12)            | (84.12)           | ST                |
| CABOT CORP. CMN                          | Mar 26 2015                    | Nov 06 2015             | 47.00    | 1,578.79      | 1,439.79   | 0.00           | 139.00             | 139.00            | ST                |
| SINCLAIR BROADCAST GROUP INC CMN CLASS A | Dec 17 2013                    | Nov 09 2015             | 34.00    | 639.66        | 622.09     | 0.00           | 17.57              | 17.57             | LT                |
|                                          | Dec 25 2013                    | Nov 09 2015             | 21.00    | 395.08        | 383.10     | 0.00           | 11.98              | 11.98             | LT                |

Period Ended December 31, 2015

|                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| FINISH LINE INC CL-A CMN CLASS A | Jan 14 2014                    | Nov 09 2015             | 324.00   | 6,095.55      | 5,958.78   | 0.00           | 136.77             | 136.77            | LT                |
|                                  | Dec 10 2014                    | Nov 16 2015             | 259.00   | 4,126.00      | 7,311.24   | 0.00           | (3,185.24)         | (3,185.24)        | ST                |
|                                  | Dec 30 2014                    | Nov 16 2015             | 58.00    | 923.97        | 1,423.49   | 0.00           | (499.52)           | (499.52)          | ST                |
| MEDICINES CO (THE) CMN           | Feb 05 2015                    | Nov 16 2015             | 73.00    | 3,022.35      | 2,089.43   | 0.00           | 932.92             | 932.92            | ST                |
| BUCKLE INC COM CMN               | May 06 2014                    | Nov 19 2015             | 115.00   | 3,463.00      | 5,366.54   | 0.00           | (1,903.54)         | (1,903.54)        | LT                |
|                                  | May 07 2014                    | Nov 19 2015             | 99.00    | 2,981.20      | 4,620.72   | 0.00           | (1,639.52)         | (1,639.52)        | LT                |
|                                  | Jun 16 2015                    | Nov 19 2015             | 39.00    | 1,174.41      | 1,776.17   | 0.00           | (601.76)           | (601.76)          | ST                |
| MEDICINES CO (THE) CMN           | Feb 05 2015                    | Nov 19 2015             | 52.00    | 2,136.38      | 1,488.36   | 0.00           | 648.02             | 648.02            | ST                |
|                                  | Feb 06 2015                    | Nov 19 2015             | 106.00   | 4,354.93      | 3,002.34   | 0.00           | 1,352.59           | 1,352.59          | ST                |
|                                  | Apr 08 2015                    | Nov 19 2015             | 29.00    | 1,191.44      | 822.05     | 0.00           | 369.39             | 369.39            | ST                |
| AMAG PHARMACEUTICALS, INC CMN    | Oct 23 2015                    | Nov 19 2015             | 56.00    | 2,300.72      | 1,814.58   | 0.00           | 486.14             | 486.14            | ST                |
|                                  | Mar 25 2015                    | Nov 20 2015             | 171.00   | 4,557.97      | 9,283.12   | 0.00           | (4,725.15)         | (4,725.15)        | ST                |
|                                  | Sep 14 2015                    | Nov 20 2015             | 23.00    | 613.06        | 1,214.50   | 0.00           | (601.44)           | (601.44)          | ST                |
| BEACON ROOFING SUPPLY, INC CMN   | Oct 08 2015                    | Nov 20 2015             | 79.00    | 2,105.73      | 3,001.45   | 0.00           | (895.72)           | (895.72)          | ST                |
|                                  | Nov 07 2013                    | Nov 20 2015             | 43.00    | 1,625.82      | 1,519.56   | 0.00           | 106.26             | 106.26            | LT                |
|                                  | Mar 06 2015                    | Nov 24 2015             | 432.00   | 2,516.13      | 2,899.37   | 0.00           | (383.24)           | (383.24)          | ST                |
| BBCN BANCORP INC CMN             | Feb 25 2014                    | Nov 27 2015             | 96.00    | 1,790.97      | 1,591.46   | 0.00           | 199.51             | 199.51            | LT                |
| BANKUNITED INC CMN               | Oct 21 2014                    | Dec 18 2015             | 51.00    | 1,848.41      | 1,535.17   | 0.00           | 313.24             | 313.24            | LT                |
|                                  | Oct 22 2014                    | Dec 18 2015             | 246.00   | 8,915.86      | 7,435.62   | 0.00           | 1,480.24           | 1,480.24          | LT                |
|                                  |                                |                         |          |               |            |                |                    |                   |                   |
| SHORT TERM GAINS                 |                                |                         |          | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) |                   |
|                                  |                                |                         |          | 53,477.65     | 43,025.56  | 0.00           | 10,452.09          | 10,452.09         |                   |
| SHORT TERM LOSSES                |                                |                         |          | 77,984.80     | 112,290.76 | 0.00           | (34,305.96)        | (34,305.96)       |                   |
| NET SHORT TERM GAINS (LOSSES)    |                                |                         |          | 131,462.45    | 155,316.32 | 0.00           | (23,853.87)        | (23,853.87)       |                   |
| LONG TERM GAINS                  |                                |                         |          | 154,746.68    | 114,630.32 | 0.00           | 40,116.36          | 40,116.36         |                   |
| LONG TERM LOSSES                 |                                |                         |          | 44,875.18     | 61,854.01  | 0.00           | (16,978.83)        | (16,978.83)       |                   |
| NET LONG TERM GAINS (LOSSES)     |                                |                         |          | 199,621.86    | 176,484.33 | 0.00           | 23,137.53          | 23,137.53         |                   |



Statement Detail

# HARRIS ASSOCIATES: DYNAMIC EQ

Realized Gains and Losses

Period Ended December 31, 2015

## YEAR TO DATE GAINS AND LOSSES

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|                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| PENN NATIONAL GAMING INC CMN  | May 13 2013                    | Jan 16 2015             | 50.00    | 755.57        | 652.61     | 0.00           | 102.96             | 102.96            | LT                |
|                               | Jun 21 2013                    | Jan 16 2015             | 50.00    | 755.57        | 571.90     | 0.00           | 183.67             | 183.67            | LT                |
|                               | Jun 24 2013                    | Jan 16 2015             | 100.00   | 1,511.15      | 1,134.79   | 0.00           | 376.36             | 376.36            | LT                |
|                               | Jan 14 2014                    | Jan 16 2015             | 50.00    | 755.57        | 651.62     | 0.00           | 103.95             | 103.95            | LT                |
|                               | Jan 14 2014                    | Jan 20 2015             | 250.00   | 3,781.99      | 3,258.10   | 0.00           | 523.89             | 523.89            | LT                |
|                               | May 13 2013                    | Jan 20 2015             | 20.00    | 5,102.97      | 3,584.51   | 0.00           | 1,518.46           | 1,518.46          | LT                |
| FAMILY DOLLAR STORES INC CMN  | Jun 24 2013                    | Jan 22 2015             | 100.00   | 7,647.02      | 6,033.33   | 0.00           | 1,613.69           | 1,613.69          | LT                |
|                               | Jan 14 2014                    | Jan 22 2015             | 200.00   | 15,294.04     | 12,832.18  | 0.00           | 2,461.86           | 2,461.86          | LT                |
|                               | Jan 07 2014                    | Jan 28 2015             | 50.00    | 5,882.71      | 3,859.14   | 0.00           | 2,023.57           | 2,023.57          | LT                |
| APPLE, INC CMN                | Jan 07 2014                    | Jan 29 2015             | 45.00    | 5,278.44      | 3,473.23   | 0.00           | 1,805.21           | 1,805.21          | LT                |
|                               | Jan 07 2014                    | Feb 05 2015             | 10.00    | 1,196.95      | 771.83     | 0.00           | 425.12             | 425.12            | LT                |
|                               | Jan 14 2014                    | Feb 05 2015             | 45.00    | 5,386.25      | 3,487.37   | 0.00           | 1,898.88           | 1,898.88          | LT                |
| CARMAX, INC CMN               | May 13 2013                    | Feb 10 2015             | 50.00    | 3,281.02      | 2,355.06   | 0.00           | 925.96             | 925.96            | LT                |
|                               | Jun 24 2013                    | Feb 10 2015             | 50.00    | 3,281.02      | 2,205.17   | 0.00           | 1,075.85           | 1,075.85          | LT                |
|                               | Jan 14 2014                    | Feb 11 2015             | 55.00    | 6,819.22      | 4,262.34   | 0.00           | 2,556.88           | 2,556.88          | LT                |
| CARMAX, INC CMN               | Jan 14 2014                    | Feb 11 2015             | 90.00    | 5,876.52      | 4,121.81   | 0.00           | 1,754.71           | 1,754.71          | LT                |
| RALPH LAUREN CORP CMN CLASS A | Feb 12 2014                    | Feb 19 2015             | 50.00    | 6,849.96      | 7,759.59   | 0.00           | (909.63)           | (909.63)          | LT                |
|                               | Feb 12 2014                    | Feb 20 2015             | 50.00    | 6,895.32      | 7,759.59   | 0.00           | (864.27)           | (864.27)          | LT                |
|                               | May 13 2013                    | Mar 26 2015             | 50.00    | 4,167.30      | 3,370.57   | 0.00           | 796.73             | 796.73            | LT                |
| STARWOOD HOTELS & RESORTS CMN | Jun 24 2013                    | Mar 26 2015             | 100.00   | 8,334.61      | 6,122.00   | 0.00           | 2,212.61           | 2,212.61          | LT                |
| CARMAX, INC CMN               | Jan 14 2014                    | Mar 27 2015             | 35.00    | 2,330.07      | 1,602.92   | 0.00           | 727.15             | 727.15            | LT                |
|                               | Apr 28 2014                    | Mar 27 2015             | 115.00   | 7,655.98      | 4,954.00   | 0.00           | 2,701.98           | 2,701.98          | ST                |
|                               | Feb 12 2014                    | Apr 06 2015             | 60.00    | 8,242.60      | 9,311.51   | 0.00           | (1,068.91)         | (1,068.91)        | LT                |
| RALPH LAUREN CORP CMN CLASS A | May 01 2014                    | Apr 06 2015             | 25.00    | 3,434.42      | 3,832.35   | 0.00           | (397.93)           | (397.93)          | ST                |
|                               | May 05 2014                    | Apr 06 2015             | 25.00    | 3,434.42      | 3,870.30   | 0.00           | (435.88)           | (435.88)          | ST                |
|                               | Jun 24 2013                    | Apr 20 2015             | 25.00    | 2,055.70      | 1,530.50   | 0.00           | 525.20             | 525.20            | LT                |
| STARWOOD HOTELS & RESORTS CMN | Jan 14 2014                    | Apr 20 2015             | 150.00   | 12,334.18     | 11,677.34  | 0.00           | 656.84             | 656.84            | LT                |
| HALLIBURTON COMPANY CMN       | Jan 07 2015                    | Apr 22 2015             | 100.00   | 4,717.78      | 3,910.24   | 0.00           | 807.54             | 807.54            | ST                |
| FRANKLIN RESOURCES INC CMN    | May 13 2013                    | May 11 2015             | 125.00   | 6,509.28      | 6,837.92   | 0.00           | (328.64)           | (328.64)          | LT                |
|                               | May 13 2013                    | May 14 2015             | 50.00    | 2,600.63      | 2,735.17   | 0.00           | (134.54)           | (134.54)          | LT                |

**HARRIS ASSOCIATES: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| AMAZON.COM INC CMN                            | Jun 21 2013                    | May 14 2015             | 75.00    | 3,900.95      | 3,423.31   | 0.00           | 477.64             | 477.64            | LT                |
| AMERICAN INTL GROUP, INC CMN                  | May 14 2014                    | Jun 18 2015             | 30.00    | 13,072.15     | 9,018.97   | 0.00           | 4,053.18           | 4,053.18          | LT                |
| AON PLC CMN                                   | May 13 2013                    | Jun 18 2015             | 100.00   | 6,207.88      | 4,465.00   | 0.00           | 1,742.88           | 1,742.88          | LT                |
| APPLE, INC CMN                                | Oct 30 2013                    | Jun 18 2015             | 50.00    | 5,220.87      | 3,984.25   | 0.00           | 1,236.62           | 1,236.62          | LT                |
| BLACKROCK, INC. CMN                           | Jan 14 2014                    | Jun 18 2015             | 10.00    | 1,278.07      | 774.97     | 0.00           | 503.10             | 503.10            | LT                |
| CARMAX, INC CMN                               | May 13 2013                    | Jun 18 2015             | 5.00     | 1,800.21      | 1,401.40   | 0.00           | 398.81             | 398.81            | LT                |
| CATERPILLAR INC (DELAWARE) CMN                | Apr 28 2014                    | Jun 18 2015             | 10.00    | 724.28        | 430.78     | 0.00           | 293.50             | 293.50            | LT                |
| CBRE GROUP INC CMN                            | Apr 16 2015                    | Jun 18 2015             | 25.00    | 2,182.45      | 2,110.74   | 0.00           | 71.71              | 71.71             | ST                |
| GENERAL MOTORS COMPANY CMN                    | Feb 24 2014                    | Jun 18 2015             | 100.00   | 3,776.86      | 2,792.74   | 0.00           | 984.13             | 984.13            | LT                |
| GLENCORE PLC ADR CMN                          | Feb 26 2014                    | Jun 18 2015             | 25.00    | 944.22        | 698.64     | 0.00           | 245.58             | 245.58            | LT                |
| INTEL CORPORATION CMN                         | Feb 26 2014                    | Jun 18 2015             | 25.00    | 944.22        | 700.69     | 0.00           | 243.53             | 243.53            | LT                |
| JPMORGAN CHASE & CO CMN                       | May 13 2013                    | Jun 18 2015             | 150.00   | 5,462.89      | 4,650.00   | 0.00           | 812.89             | 812.89            | LT                |
| MICROSOFT CORPORATION CMN                     | Dec 09 2014                    | Jun 18 2015             | 700.00   | 6,369.88      | 6,826.26   | 0.00           | (456.38)           | (456.38)          | ST                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN | May 13 2013                    | Jun 18 2015             | 50.00    | 1,616.97      | 1,207.85   | 0.00           | 409.12             | 409.12            | LT                |
| WELLS FARGO & CO (NEW) CMN                    | May 13 2013                    | Jun 18 2015             | 50.00    | 3,433.93      | 2,471.00   | 0.00           | 962.93             | 962.93            | LT                |
| AMAZON.COM INC CMN                            | Feb 24 2015                    | Jun 18 2015             | 75.00    | 3,495.68      | 3,311.86   | 0.00           | 183.82             | 183.82            | ST                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN | May 13 2013                    | Jun 18 2015             | 25.00    | 1,235.01      | 1,511.73   | 0.00           | (276.72)           | (276.72)          | LT                |
| AMAZON.COM INC CMN                            | May 13 2013                    | Jun 18 2015             | 25.00    | 1,437.72      | 955.00     | 0.00           | 482.72             | 482.72            | LT                |
| VISA INC CMN CLASS A                          | May 14 2014                    | Jul 13 2015             | 5.00     | 2,269.52      | 1,503.16   | 0.00           | 766.36             | 766.36            | LT                |
| AMAZON.COM INC CMN                            | May 13 2013                    | Jul 14 2015             | 100.00   | 4,564.79      | 6,046.90   | 0.00           | (1,482.11)         | (1,482.11)        | LT                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN | Jun 24 2013                    | Jul 14 2015             | 75.00    | 3,423.59      | 4,473.91   | 0.00           | (1,050.32)         | (1,050.32)        | LT                |
| AMAZON.COM INC CMN                            | Jan 14 2014                    | Jul 14 2015             | 200.00   | 9,129.59      | 13,874.76  | 0.00           | (4,745.17)         | (4,745.17)        | LT                |
| VISA INC CMN CLASS A                          | May 14 2014                    | Jul 20 2015             | 12.00    | 5,846.22      | 3,607.59   | 0.00           | 2,238.63           | 2,238.63          | LT                |
| AMAZON.COM INC CMN                            | May 13 2013                    | Jul 23 2015             | 120.00   | 8,632.69      | 5,376.77   | 0.00           | 3,255.92           | 3,255.92          | LT                |
| AMAZON.COM INC CMN                            | Jun 24 2013                    | Jul 23 2015             | 5.00     | 359.70        | 222.23     | 0.00           | 137.47             | 137.47            | LT                |
| AMAZON.COM INC CMN                            | May 14 2014                    | Jul 24 2015             | 28.00    | 14,880.89     | 8,417.70   | 0.00           | 6,463.19           | 6,463.19          | LT                |
| VISA INC CMN CLASS A                          | Sep 23 2014                    | Jul 24 2015             | 4.00     | 2,125.84      | 1,306.25   | 0.00           | 819.59             | 819.59            | ST                |
| AMAZON.COM INC CMN                            | Jun 24 2013                    | Jul 28 2015             | 95.00    | 7,093.86      | 4,222.28   | 0.00           | 2,871.58           | 2,871.58          | LT                |
| VISA INC CMN CLASS A                          | Jan 14 2014                    | Jul 28 2015             | 10.00    | 746.72        | 551.22     | 0.00           | 195.50             | 195.50            | LT                |

**Statement Detail**  
**HARRIS ASSOCIATES: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                            | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| GLENCORE PLC ADR CMN                       | Dec 09 2014                    | Jul 29 2015             | 500.00   | 3,301.04      | 4,875.90   | 0.00           | (1,574.86)         | (1,574.86)        | ST                |
|                                            | Dec 10 2014                    | Jul 29 2015             | 2,500.00 | 16,505.19     | 24,136.25  | 0.00           | (7,631.06)         | (7,631.06)        | ST                |
|                                            | Jan 14 2015                    | Jul 29 2015             | 1,100.00 | 7,262.29      | 8,141.87   | 0.00           | (879.58)           | (879.58)          | ST                |
| AMAZON COM INC CMN                         | Sep 23 2014                    | Jul 30 2015             | 6.00     | 3,223.98      | 1,959.38   | 0.00           | 1,264.60           | 1,264.60          | ST                |
|                                            | Dec 08 2014                    | Jul 30 2015             | 1.00     | 537.33        | 313.41     | 0.00           | 223.92             | 223.92            | ST                |
| AMERICAN INTL GROUP, INC. CMN              | May 13 2013                    | Jul 30 2015             | 50.00    | 3,226.94      | 2,232.50   | 0.00           | 994.44             | 994.44            | LT                |
|                                            | Jun 24 2013                    | Jul 30 2015             | 100.00   | 6,453.88      | 4,180.00   | 0.00           | 2,273.88           | 2,273.88          | LT                |
|                                            | Dec 05 2013                    | Jul 30 2015             | 75.00    | 4,840.41      | 3,652.14   | 0.00           | 1,188.27           | 1,188.27          | LT                |
| ANADARKO PETROLEUM CORP CMN                | Jul 14 2015                    | Jul 30 2015             | 75.00    | 5,720.14      | 5,716.25   | 0.00           | 3.89               | 3.89              | ST                |
| AON PLC CMN                                | Oct 30 2013                    | Jul 30 2015             | 25.00    | 2,549.21      | 1,992.13   | 0.00           | 557.08             | 557.08            | LT                |
|                                            | Dec 10 2013                    | Jul 30 2015             | 75.00    | 7,647.61      | 6,238.22   | 0.00           | 1,409.39           | 1,409.39          | LT                |
| APPLE, INC CMN                             | Jan 14 2014                    | Jul 30 2015             | 30.00    | 3,673.42      | 2,324.91   | 0.00           | 1,348.51           | 1,348.51          | LT                |
|                                            | Jan 28 2014                    | Jul 30 2015             | 15.00    | 1,836.72      | 1,090.42   | 0.00           | 746.30             | 746.30            | LT                |
| APPLIED MATERIALS INC CMN                  | May 13 2013                    | Jul 30 2015             | 75.00    | 1,319.98      | 1,105.07   | 0.00           | 214.91             | 214.91            | LT                |
| BLACKROCK, INC. CMN                        | May 13 2013                    | Jul 30 2015             | 5.00     | 1,696.92      | 1,401.40   | 0.00           | 295.52             | 295.52            | LT                |
|                                            | Jun 21 2013                    | Jul 30 2015             | 15.00    | 5,090.76      | 3,658.97   | 0.00           | 1,431.79           | 1,431.79          | LT                |
| CARMAX, INC. CMN                           | Apr 28 2014                    | Jul 30 2015             | 50.00    | 3,204.44      | 2,153.91   | 0.00           | 1,050.53           | 1,050.53          | LT                |
| CATERPILLAR INC (DELAWARE) CMN             | Apr 16 2015                    | Jul 30 2015             | 100.00   | 7,824.85      | 8,442.96   | 0.00           | (618.11)           | (618.11)          | ST                |
| CATERPILLAR INC (DELAWARE) CMN             |                                |                         |          |               |            |                |                    | 309.06            |                   |
| DISALLOWED LOSSES                          |                                |                         |          |               |            |                |                    |                   |                   |
| CBRE GROUP INC CMN                         | Feb 26 2014                    | Jul 30 2015             | 50.00    | 1,877.97      | 1,401.37   | 0.00           | 476.59             | 476.59            | LT                |
|                                            | Feb 28 2014                    | Jul 30 2015             | 125.00   | 4,694.91      | 3,494.40   | 0.00           | 1,200.51           | 1,200.51          | LT                |
|                                            | Mar 03 2014                    | Jul 30 2015             | 25.00    | 938.98        | 690.60     | 0.00           | 248.38             | 248.38            | LT                |
| CUMMINS INC COMMON STOCK                   | Jun 24 2015                    | Jul 30 2015             | 50.00    | 6,483.38      | 6,766.07   | 0.00           | (282.69)           | (282.69)          | ST                |
| CUMMINS INC COMMON STOCK DISALLOWED LOSSES |                                |                         |          |               |            |                |                    | 282.69            |                   |
| FRANKLIN RESOURCES INC CMN                 | Jun 24 2013                    | Jul 30 2015             | 75.00    | 3,462.68      | 3,350.62   | 0.00           | 112.06             | 112.06            | LT                |
|                                            | Aug 07 2013                    | Jul 30 2015             | 25.00    | 1,154.23      | 1,231.61   | 0.00           | (77.38)            | (77.38)           | LT                |
| GENERAL MOTORS COMPANY CMN                 | May 13 2013                    | Jul 30 2015             | 25.00    | 797.49        | 775.00     | 0.00           | 22.49              | 22.49             | LT                |
|                                            | Jun 12 2013                    | Jul 30 2015             | 100.00   | 3,189.94      | 3,329.90   | 0.00           | (139.96)           | (139.96)          | LT                |
|                                            | Jun 24 2013                    | Jul 30 2015             | 125.00   | 3,987.42      | 3,906.66   | 0.00           | 80.76              | 80.76             | LT                |
| HALLIBURTON COMPANY CMN                    | Jan 07 2015                    | Jul 30 2015             | 150.00   | 6,334.38      | 5,865.36   | 0.00           | 469.02             | 469.02            | ST                |
| INTEL CORPORATION CMN                      | May 13 2013                    | Jul 30 2015             | 250.00   | 7,237.36      | 6,039.25   | 0.00           | 1,198.11           | 1,198.11          | LT                |
| JPMORGAN CHASE & CO CMN                    | May 13 2013                    | Jul 30 2015             | 200.00   | 13,795.74     | 9,884.00   | 0.00           | 3,911.74           | 3,911.74          | LT                |



Statement Detail

**HARRIS ASSOCIATES: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                       | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| MICROSOFT CORPORATION CMN                             | Feb 24 2015                    | Jul 30 2015             | 225.00   | 10,561.30     | 9,935.57   | 0.00           | 625.73             | 625.73            | ST                |
| NOW INC CMN                                           | Feb 20 2015                    | Jul 30 2015             | 100.00   | 1,824.96      | 2,360.17   | 0.00           | (535.21)           | (535.21)          | ST                |
|                                                       | Feb 23 2015                    | Jul 30 2015             | 100.00   | 1,824.96      | 2,222.08   | 0.00           | (397.12)           | (397.12)          | ST                |
| NOW INC CMN DISALLOWED LOSSES                         |                                |                         |          |               |            |                |                    | 535.20            |                   |
|                                                       |                                |                         |          |               |            |                |                    | 397.11            |                   |
| TIFFANY & CO CMN                                      | May 13 2013                    | Jul 30 2015             | 50.00    | 4,754.92      | 3,835.63   | 0.00           | 919.29             | 919.29            | LT                |
|                                                       | Jun 24 2013                    | Jul 30 2015             | 40.00    | 3,803.93      | 2,838.41   | 0.00           | 965.52             | 965.52            | LT                |
| TRIBUNE MEDIA CO - A CMN CLASS A                      | Mar 09 2015                    | Jul 30 2015             | 50.00    | 2,594.17      | 3,323.12   | 0.00           | (728.95)           | (728.95)          | ST                |
|                                                       | Mar 10 2015                    | Jul 30 2015             | 125.00   | 6,485.42      | 8,305.63   | 0.00           | (1,820.21)         | (1,820.21)        | ST                |
| TRIBUNE MEDIA CO - A CMN CLASS A<br>DISALLOWED LOSSES |                                |                         |          |               |            |                |                    | 364.48            |                   |
| VISA INC CMN CLASS A                                  | Jan 14 2014                    | Jul 30 2015             | 60.00    | 4,585.71      | 3,307.34   | 0.00           | 1,278.37           | 1,278.37          | LT                |
| WELLS FARGO & CO (NEW) CMN                            | May 13 2013                    | Jul 30 2015             | 225.00   | 13,070.00     | 8,595.00   | 0.00           | 4,475.00           | 4,475.00          | LT                |
| FRANKLIN RESOURCES INC CMN                            | Aug 07 2013                    | Aug 19 2015             | 25.00    | 1,085.45      | 1,231.61   | 0.00           | (146.16)           | (146.16)          | LT                |
|                                                       | Jan 14 2014                    | Aug 19 2015             | 125.00   | 5,427.22      | 7,167.96   | 0.00           | (1,740.74)         | (1,740.74)        | LT                |
|                                                       | Jan 14 2014                    | Aug 20 2015             | 100.00   | 4,281.83      | 5,734.37   | 0.00           | (1,452.54)         | (1,452.54)        | LT                |
| HALLIBURTON COMPANY CMN                               | Jan 07 2015                    | Sep 17 2015             | 100.00   | 3,899.63      | 3,910.24   | 0.00           | (10.61)            | (10.61)           | ST                |
|                                                       | Jan 08 2015                    | Sep 17 2015             | 25.00    | 974.91        | 998.44     | 0.00           | (23.53)            | (23.53)           | ST                |
|                                                       | Jan 09 2015                    | Sep 17 2015             | 25.00    | 974.91        | 993.47     | 0.00           | (18.56)            | (18.56)           | ST                |
|                                                       | Jan 12 2015                    | Sep 17 2015             | 225.00   | 8,774.16      | 8,665.33   | 0.00           | 108.83             | 108.83            | ST                |
|                                                       | Jan 13 2015                    | Sep 17 2015             | 100.00   | 3,899.63      | 3,863.39   | 0.00           | 36.24              | 36.24             | ST                |
| AMAZON COM INC CMN                                    | Dec 08 2014                    | Nov 05 2015             | 7.00     | 4,588.41      | 2,193.85   | 0.00           | 2,394.56           | 2,394.56          | ST                |
| AMERICAN INTL GROUP, INC CMN                          | Dec 05 2013                    | Nov 05 2015             | 25.00    | 1,551.95      | 1,217.38   | 0.00           | 334.57             | 334.57            | LT                |
|                                                       | Jan 14 2014                    | Nov 05 2015             | 95.00    | 5,897.43      | 4,894.61   | 0.00           | 1,002.82           | 1,002.82          | LT                |
| ANADARKO PETROLEUM CORP CMN                           | Jul 14 2015                    | Nov 05 2015             | 75.00    | 5,262.19      | 5,716.25   | 0.00           | (454.06)           | (454.06)          | ST                |
| AON PLC CMN                                           | Dec 10 2013                    | Nov 05 2015             | 25.00    | 2,372.91      | 2,079.41   | 0.00           | 293.50             | 293.50            | LT                |
|                                                       | Dec 11 2013                    | Nov 05 2015             | 25.00    | 2,372.91      | 2,075.64   | 0.00           | 297.27             | 297.27            | LT                |
|                                                       | Jan 14 2014                    | Nov 05 2015             | 10.00    | 949.17        | 820.95     | 0.00           | 128.22             | 128.22            | LT                |
| APPLE, INC CMN                                        | Jan 28 2014                    | Nov 05 2015             | 30.00    | 3,623.64      | 2,180.84   | 0.00           | 1,442.80           | 1,442.80          | LT                |
| APPLIED MATERIALS INC CMN                             | May 13 2013                    | Nov 05 2015             | 150.00   | 2,524.74      | 2,210.13   | 0.00           | 314.61             | 314.61            | LT                |

**Statement Detail**  
**HARRIS ASSOCIATES: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                     | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| BLACKROCK, INC CMN                  | Jun 24 2013                    | Nov 05 2015             | 180.00   | 3,029.68      | 2,688.93   | 0.00           | 340.75             | 340.75            | LT                |
| CARMAX, INC CMN                     | Jun 21 2013                    | Nov 05 2015             | 22.00    | 7,871.45      | 5,366.48   | 0.00           | 2,504.97           | 2,504.97          | LT                |
| CATERPILLAR INC [DELAWARE] CMN      | Apr 28 2014                    | Nov 05 2015             | 45.00    | 2,571.70      | 1,938.52   | 0.00           | 633.18             | 633.18            | LT                |
| CBRE GROUP INC CMN                  | Apr 16 2015                    | Nov 05 2015             | 75.00    | 5,564.18      | 6,332.22   | 0.00           | (768.04)           | (768.04)          | ST                |
| CUMMINS INC COMMON STOCK            | Mar 03 2014                    | Nov 05 2015             | 125.00   | 4,596.16      | 3,452.99   | 0.00           | 1,143.17           | 1,143.17          | LT                |
| CUMMINS INC COMMON STOCK DISALLOWED | Jun 24 2015                    | Nov 05 2015             | 35.00    | 3,724.76      | 4,736.25   | 0.00           | (1,011.49)         | (1,011.49)        | ST                |
| LOSSES                              |                                |                         |          |               |            |                |                    | 722.49            |                   |
| GENERAL MOTORS COMPANY CMN          | Jun 24 2013                    | Nov 05 2015             | 75.00    | 2,658.10      | 2,344.00   | 0.00           | 314.10             | 314.10            | LT                |
| INTEL CORPORATION CMN               | Jan 14 2014                    | Nov 05 2015             | 250.00   | 8,860.33      | 10,012.98  | 0.00           | (1,152.65)         | (1,152.65)        | LT                |
| JPMORGAN CHASE & CO CMN             | May 13 2013                    | Nov 05 2015             | 75.00    | 2,547.13      | 1,811.78   | 0.00           | 735.35             | 735.35            | LT                |
| MICROSOFT CORPORATION CMN           | Jun 24 2013                    | Nov 05 2015             | 275.00   | 9,339.47      | 6,509.06   | 0.00           | 2,830.41           | 2,830.41          | LT                |
| NOW INC CMN                         | Jun 24 2013                    | Nov 05 2015             | 100.00   | 6,652.62      | 5,058.00   | 0.00           | 1,594.62           | 1,594.62          | LT                |
| TIFFANY & CO CMN                    | Feb 24 2015                    | Nov 05 2015             | 200.00   | 10,876.80     | 8,831.62   | 0.00           | 2,045.18           | 2,045.18          | ST                |
| TRIBUNE MEDIA CO - A CMN CLASS A    | Mar 13 2015                    | Nov 05 2015             | 25.00    | 1,359.60      | 1,020.23   | 0.00           | 339.37             | 339.37            | ST                |
| DISALLOWED LOSSES                   | Feb 24 2015                    | Nov 05 2015             | 200.00   | 3,566.41      | 4,487.46   | 0.00           | (921.05)           | (921.05)          | ST                |
| VISA INC. CMN CLASS A               | Jun 24 2013                    | Nov 05 2015             | 30.00    | 2,521.10      | 2,128.80   | 0.00           | 392.30             | 392.30            | LT                |
| WELLS FARGO & CO (NEW) CMN          | Mar 10 2015                    | Nov 05 2015             | 25.00    | 1,003.14      | 1,661.13   | 0.00           | (657.99)           | (657.99)          | ST                |
| GLENCORE PLC ADR CMN                | Mar 13 2015                    | Nov 05 2015             | 50.00    | 2,006.26      | 3,438.55   | 0.00           | (1,432.29)         | (1,432.29)        | ST                |
| AMAZON COM INC CMN                  | Mar 20 2015                    | Nov 05 2015             | 50.00    | 2,006.26      | 3,498.64   | 0.00           | (1,492.38)         | (1,492.38)        | ST                |
| GLENCORE PLC ADR CMN                | Jan 14 2014                    | Nov 05 2015             | 40.00    | 3,173.54      | 2,204.90   | 0.00           | 968.64             | 968.64            | LT                |
| NOW INC CMN                         | May 13 2013                    | Nov 05 2015             | 25.00    | 1,373.71      | 955.00     | 0.00           | 418.71             | 418.71            | LT                |
| AMAZON COM INC CMN                  | Jun 24 2013                    | Nov 05 2015             | 100.00   | 5,494.85      | 3,994.00   | 0.00           | 1,500.85           | 1,500.85          | LT                |
| GLENCORE PLC ADR CMN                | Sep 01 2015                    | Nov 06 2015             | 400.00   | 1,359.97      | 1,640.00   | 0.00           | (280.03)           | (280.03)          | ST                |
| AMAZON COM INC CMN                  | Sep 02 2015                    | Nov 06 2015             | 100.00   | 339.99        | 389.76     | 0.00           | (49.77)            | (49.77)           | ST                |
| GLENCORE PLC ADR CMN                | Dec 08 2014                    | Dec 09 2015             | 12.00    | 8,012.46      | 3,760.88   | 0.00           | 4,251.58           | 4,251.58          | LT                |
| NOW INC CMN                         | Sep 02 2015                    | Dec 18 2015             | 2,800.00 | 6,618.23      | 10,913.28  | 0.00           | (4,295.05)         | (4,295.05)        | ST                |
| GLENCORE PLC ADR CMN                | Feb 24 2015                    | Dec 22 2015             | 50.00    | 821.98        | 1,121.87   | 0.00           | (299.89)           | (299.89)          | ST                |
| NOW INC CMN                         | Feb 20 2015                    | Dec 23 2015             | 100.00   | 1,671.16      | 2,414.29   | 0.00           | (743.13)           | (743.13)          | ST                |
| GLENCORE PLC ADR CMN                | Feb 23 2015                    | Dec 23 2015             | 50.00    | 835.58        | 1,141.21   | 0.00           | (305.63)           | (305.63)          | ST                |
| NOW INC CMN                         | Feb 25 2015                    | Dec 23 2015             | 100.00   | 1,671.16      | 2,254.63   | 0.00           | (583.47)           | (583.47)          | ST                |
| GLENCORE PLC ADR CMN                | Feb 23 2015                    | Dec 24 2015             | 50.00    | 846.96        | 1,141.21   | 0.00           | (294.25)           | (294.25)          | ST                |

**HARRIS ASSOCIATES: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                      | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds        | Cost Basis        | FX Gain (Loss)        | Market Gain (Loss)        | Total Gain (Loss)        | Holding<br>Period |
|--------------------------------------|--------------------------------|-------------------------|----------|----------------------|-------------------|-----------------------|---------------------------|--------------------------|-------------------|
|                                      | Aug 14 2015                    | Dec 24 2015             | 25.00    | 423.48               | 429.48            | 0.00                  | (6.00)                    | (6.00)                   | ST                |
|                                      | Aug 14 2015                    | Dec 29 2015             | 75.00    | 1,194.42             | 1,288.45          | 0.00                  | (94.03)                   | (94.03)                  | ST                |
|                                      | Aug 18 2015                    | Dec 29 2015             | 50.00    | 796.28               | 857.92            | 0.00                  | (61.64)                   | (61.64)                  | ST                |
|                                      |                                |                         |          | <b>Sale Proceeds</b> | <b>Cost Basis</b> | <b>FX Gain (Loss)</b> | <b>Market Gain (Loss)</b> | <b>Total Gain (Loss)</b> |                   |
| SHORT TERM GAINS                     |                                |                         |          | 76,053.46            | 63,957.48         | 0.00                  | 12,095.98                 | 12,095.98                |                   |
| SHORT TERM LOSSES                    |                                |                         |          | 112,906.84           | 142,467.71        | 0.00                  | (29,560.87)               | (29,560.87)              |                   |
| SHORT TERM DISALLOWED LOSSES         |                                |                         |          |                      |                   |                       |                           | 3,985.18                 |                   |
| <b>NET SHORT TERM GAINS (LOSSES)</b> |                                |                         |          | <b>188,960.30</b>    | <b>206,425.19</b> | <b>0.00</b>           | <b>(17,464.89)</b>        | <b>(13,479.71)</b>       |                   |
| LONG TERM GAINS                      |                                |                         |          | 375,160.81           | 274,274.12        | 0.00                  | 100,886.69                | 100,886.69               |                   |
| LONG TERM LOSSES                     |                                |                         |          | 73,449.77            | 89,019.51         | 0.00                  | (15,569.74)               | (15,569.74)              |                   |
| <b>NET LONG TERM GAINS (LOSSES)</b>  |                                |                         |          | <b>448,610.58</b>    | <b>363,293.63</b> | <b>0.00</b>           | <b>85,316.95</b>          | <b>85,316.95</b>         |                   |



# GS: US EQ YLD ENHANCEMENT

## Realized Gains and Losses

Period Ended December 31, 2015

### YEAR TO DATE GAINS AND LOSSES

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|                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered  | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------|--------------------------------|--------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| PUT/SPX @ 1880 EXP 01/17/2015 | Oct 28 2014                    | Jan 09 2015 <sup>2</sup> | 4.00     | 1,300.00      | 151.88     | 0.00           | 1,148.12           | 1,148.12          | RFC               |
| PUT/SPX @ 1980 EXP 01/17/2015 | Nov 13 2014                    | Jan 14 2015 <sup>2</sup> | 4.00     | 3,580.00      | 1,272.00   | 0.00           | 2,308.00           | 2,308.00          | RFC               |
| PUT/SPX @ 1990 EXP 02/20/2015 | Dec 23 2014                    | Feb 17 2015 <sup>2</sup> | 4.00     | 11,040.00     | 128.00     | 0.00           | 10,912.00          | 10,912.00         | RFC               |
| PUT/SPX @ 1970 EXP 02/20/2015 | Nov 20 2014                    | Feb 20 2015 <sup>2</sup> | 4.00     | 9,520.00      | 0.00       | 0.00           | 9,520.00           | 9,520.00          | RFC               |
| PUT/SPX @ 1920 EXP 03/20/2015 | Jan 09 2015                    | Mar 06 2015 <sup>2</sup> | 4.00     | 9,912.00      | 608.00     | 0.00           | 9,304.00           | 9,304.00          | RFC               |
| PUT/SPX @ 1960 EXP 03/20/2015 | Dec 04 2014                    | Mar 20 2015 <sup>2</sup> | 4.00     | 13,640.00     | 0.00       | 0.00           | 13,640.00          | 13,640.00         | RFC               |
| PUT/SPX @ 2020 EXP 04/02/2015 | Mar 06 2015                    | Apr 02 2015 <sup>2</sup> | 4.00     | 6,192.00      | 24.00      | 0.00           | 6,168.00           | 6,168.00          | RFC               |
| PUT/SPX @ 1850 EXP 04/17/2015 | Jan 14 2015                    | Apr 09 2015 <sup>2</sup> | 4.00     | 12,504.00     | 44.00      | 0.00           | 12,460.00          | 12,460.00         | RFC               |
| PUT/SPX @ 1990 EXP 04/17/2015 | Feb 17 2015                    | Apr 17 2015 <sup>2</sup> | 4.00     | 8,272.00      | 0.00       | 0.00           | 8,272.00           | 8,272.00          | RFC               |
| PUT/SPX @ 2050 EXP 05/15/2015 | Feb 26 2015                    | May 13 2015 <sup>2</sup> | 4.00     | 14,256.64     | 328.00     | 0.00           | 13,928.64          | 13,928.64         | RFC               |
| PUT/SPX @ 1990 EXP 05/15/2015 | Mar 25 2015                    | May 15 2015 <sup>2</sup> | 4.00     | 8,339.64      | 0.00       | 0.00           | 8,339.64           | 8,339.64          | RFC               |
| PUT/SPX @ 1970 EXP 06/19/2015 | Apr 09 2015                    | Jun 17 2015 <sup>2</sup> | 4.00     | 7,912.00      | 84.00      | 0.00           | 7,828.00           | 7,828.00          | RFC               |
| PUT/SPX @ 1940 EXP 06/19/2015 | Apr 02 2015                    | Jun 19 2015 <sup>2</sup> | 4.00     | 9,412.00      | 0.00       | 0.00           | 9,412.00           | 9,412.00          | RFC               |
| PUT/SPX @ 1990 EXP 07/17/2015 | May 13 2015                    | Jul 17 2015 <sup>2</sup> | 4.00     | 8,032.00      | 0.00       | 0.00           | 8,032.00           | 8,032.00          | RFC               |
| PUT/SPX @ 2020 EXP 07/17/2015 | Apr 23 2015                    | Jul 17 2015 <sup>2</sup> | 4.00     | 10,568.04     | 0.00       | 0.00           | 10,568.04          | 10,568.04         | RFC               |
| PUT/SPX @ 1990 EXP 08/21/2015 | Jun 17 2015                    | Aug 19 2015 <sup>2</sup> | 4.00     | 7,552.00      | 64.00      | 0.00           | 7,488.00           | 7,488.00          | RFC               |
| PUT/SPX @ 2030 EXP 08/21/2015 | May 20 2015                    | Aug 20 2015 <sup>2</sup> | 4.00     | 11,752.00     | 2,408.00   | 0.00           | 9,344.00           | 9,344.00          | RFC               |
| PUT/SPX @ 2040 EXP 09/18/2015 | Jul 21 2015                    | Sep 10 2015 <sup>2</sup> | 4.00     | 8,232.00      | 38,208.00  | 0.00           | (29,976.00)        | (29,976.00)       | RFC               |
| PUT/SPX @ 2020 EXP 09/18/2015 | Jul 15 2015                    | Sep 15 2015 <sup>2</sup> | 3.00     | 6,894.00      | 13,011.00  | 0.00           | (6,117.00)         | (6,117.00)        | RFC               |
| PUT/SPX @ 1980 EXP 10/02/2015 | Aug 19 2015                    | Sep 30 2015 <sup>2</sup> | 4.00     | 5,542.24      | 25,008.00  | 0.00           | (19,465.76)        | (19,465.76)       | RFC               |
| PUT/SPX @ 2010 EXP 10/16/2015 | Jul 30 2015                    | Oct 14 2015 <sup>2</sup> | 4.00     | 9,392.00      | 7,028.00   | 0.00           | 2,364.00           | 2,364.00          | RFC               |
| PUT/SPX @ 1910 EXP 11/20/2015 | Sep 15 2015                    | Nov 17 2015 <sup>2</sup> | 4.00     | 17,692.00     | 166.76     | 0.00           | 17,525.24          | 17,525.24         | RFC               |
| PUT/SPX @ 1880 EXP 12/19/2015 | Sep 15 2015                    | Nov 20 2015 <sup>2</sup> | 2.00     | 8,846.00      | 0.00       | 0.00           | 8,846.00           | 8,846.00          | RFC               |
| PUT/SPX @ 1950 EXP 12/19/2015 | Sep 10 2015                    | Dec 09 2015 <sup>2</sup> | 2.00     | 13,316.00     | 294.00     | 0.00           | 13,022.00          | 13,022.00         | RFC               |
| PUT/SPX @ 1860 EXP 01/15/2016 | Sep 10 2015                    | Dec 19 2015 <sup>2</sup> | 4.00     | 26,632.00     | 0.00       | 0.00           | 26,632.00          | 26,632.00         | RFC               |
| PUT/SPX @ 1950 EXP 12/19/2015 | Nov 17 2015                    | Dec 19 2015 <sup>2</sup> | 4.00     | 6,132.00      | 0.00       | 0.00           | 6,132.00           | 6,132.00          | RFC               |
| PUT/SPX @ 1860 EXP 03/18/2016 | Sep 30 2015                    | Dec 31 2015 <sup>2</sup> | 0.00     | 0.00          | 25,412.00  | 0.00           | 25,412.00          | 25,412.00         | RFC               |
| PUT/SPX @ 1860 EXP 03/18/2016 | Dec 22 2015                    | Dec 31 2015 <sup>2</sup> | 0.00     | 0.00          | 1,652.00   | 0.00           | 1,652.00           | 1,652.00          | RFC               |

<sup>2</sup> Indicates A Short Position

Portfolio No XXX-XX664-4



Statement Detail

**GS: US EQ YLD ENHANCEMENT**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered  | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------|--------------------------------|--------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| PUT/SPX @ 1890 EXP 02/19/2016 | Dec 09 2015                    | Dec 31 2015 <sup>2</sup> | 0.00     | 0.00          | 3,432.00   | 0.00           | 3,432.00           | 3,432.00          | RFC               |
| PUT/SPX @ 1900 EXP 01/15/2016 | Oct 14 2015                    | Dec 31 2015 <sup>2</sup> | 0.00     | 0.00          | 14,872.00  | 0.00           | 14,872.00          | 14,872.00         | RFC               |
|                               | Oct 27 2015                    | Dec 31 2015 <sup>2</sup> | 0.00     | 0.00          | 1,763.00   | 0.00           | 1,763.00           | 1,763.00          | RFC               |

Total gain = 214,765.92

<sup>2</sup> Indicates A Short Position



Statement Detail

# SEGAL FAMILY FOUNDATION BROKERAGE

## Realized Gains and Losses

Period Ended December 31, 2015

### YEAR TO DATE GAINS AND LOSSES

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|                                                                                                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity   | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------------------------------------------------------------------------------------|--------------------------------|-------------------------|------------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| MA COM TECHNOLOGY SOLUTIONS CMN                                                                                  | Feb 06 2015                    | Feb 06 2015             | 250.00     | 8,037.57      | 7,500.00   | 0.00           | 537.57             | 537.57            | ST                |
| HEALTH CARE REIT INC (DEL) CMN                                                                                   | Feb 24 2015                    | Feb 24 2015             | 600.00     | 46,047.23     | 45,300.00  | 0.00           | 747.23             | 747.23            | ST                |
| CYBER-ARK SOFTWARE LTD CMN                                                                                       | Mar 12 2015                    | Mar 12 2015             | 200.00     | 10,366.36     | 10,200.00  | 0.00           | 166.36             | 166.36            | ST                |
| WEST CORPORATION CMN                                                                                             | Mar 13 2015                    | Mar 13 2015             | 600.00     | 18,312.56     | 18,450.00  | 0.00           | (137.44)           | (137.44)          | ST                |
| MOBILEYE N V CMN                                                                                                 | Mar 17 2015                    | Mar 17 2015             | 700.00     | 29,980.86     | 29,225.00  | 0.00           | 755.86             | 755.86            | ST                |
| PARTY CITY HOLDCO INC CMN                                                                                        | Apr 16 2015                    | Apr 16 2015             | 800.00     | 16,184.73     | 13,600.00  | 0.00           | 2,584.73           | 2,584.73          | ST                |
| FOREST CITY ENTERPRISES (CL-A) CMN CLASS<br>A                                                                    | May 07 2015                    | May 07 2015             | 2,300.00   | 51,421.75     | 51,750.00  | 0.00           | (328.25)           | (328.25)          | ST                |
| MARKIT LTD CMN                                                                                                   | Jun 05 2015                    | Jun 05 2015             | 25.00      | 660.62        | 643.75     | 0.00           | 16.87              | 16.87             | ST                |
| CYBER-ARK SOFTWARE LTD. CMN                                                                                      | Jun 11 2015                    | Jun 11 2015             | 275.00     | 17,272.35     | 16,775.00  | 0.00           | 497.35             | 497.35            | ST                |
| UNIVAR INC CMN                                                                                                   | Jun 18 2015                    | Jun 18 2015             | 800.00     | 19,892.19     | 17,600.00  | 0.00           | 2,292.19           | 2,292.19          | ST                |
| TRANSUNION CMN                                                                                                   | Jun 25 2015                    | Jun 25 2015             | 550.00     | 13,654.70     | 12,375.00  | 0.00           | 1,279.70           | 1,279.70          | ST                |
| ROYAL BANK OF CANADA LINKED TO S&P 500<br>INDEX UPSIDE LEVERED CAPPED STRUCTURED<br>NOTE DUE 07/06/2015          | Apr 30 2013                    | Jul 06 2015             | 500,000.00 | 623,000.00    | 500,000.00 | 0.00           | 123,000.00         | 123,000.00        | LT                |
| THE GOLDMAN SACHS GROUP, INC. LINKED TO<br>MSCI EAFE UPSIDE LEVERED CAPPED<br>STRUCTURED NOTE DUE 07/06/2015     | Apr 30 2013                    | Jul 06 2015             | 300.00     | 345,600.22    | 300,000.00 | 0.00           | 45,600.22          | 45,600.22         | LT                |
| JPMORGAN CHASE & CO. LINKED TO MSCI<br>EAFE, 1724.75 UPSIDE LEVERED CAPPED<br>STRUCTURED NOTE DUE 08/05/2015     | Jul 31 2013                    | Aug 05 2015             | 300,000.00 | 380,881.29    | 300,000.00 | 0.00           | 80,881.29          | 80,881.29         | LT                |
| THE GOLDMAN SACHS GROUP, INC. LINKED TO<br>S&P 500 INDEX UPSIDE LEVERED CAPPED<br>STRUCTURED NOTE DUE 08/05/2015 | Jul 31 2013                    | Aug 05 2015             | 500.00     | 623,000.00    | 500,000.00 | 0.00           | 123,000.00         | 123,000.00        | LT                |
| BENEFITFOCUS, INC. CMN                                                                                           | Aug 07 2015                    | Aug 07 2015             | 150.00     | 5,615.86      | 5,512.50   | 0.00           | 103.36             | 103.36            | ST                |
| NEXTERA ENERGY PARTNERS, LP CMN                                                                                  | Sep 11 2015                    | Sep 11 2015             | 500.00     | 12,838.01     | 13,000.00  | 0.00           | (161.99)           | (161.99)          | ST                |
| T2 BIOSYSTEMS, INC. CMN                                                                                          | Dec 04 2015                    | Dec 04 2015             | 800.00     | 7,317.30      | 7,800.00   | 0.00           | (482.70)           | (482.70)          | ST                |



Statement Detail

**SEGAL FAMILY FOUNDATION BROKERAGE**

Realized Gains and Losses (Continued)

| Period Ended December 31, 2015       |                     |                     |                |                    |                   |
|--------------------------------------|---------------------|---------------------|----------------|--------------------|-------------------|
|                                      | Sale Proceeds       | Cost Basis          | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) |
| SHORT TERM GAINS                     | 167,712.47          | 158,731.25          | 0.00           | 8,981.22           | 8,981.22          |
| SHORT TERM LOSSES                    | 89,889.62           | 91,000.00           | 0.00           | (1,110.38)         | (1,110.38)        |
| <b>NET SHORT TERM GAINS (LOSSES)</b> | <b>257,602.09</b>   | <b>249,731.25</b>   | <b>0.00</b>    | <b>7,870.84</b>    | <b>7,870.84</b>   |
| LONG TERM GAINS                      | 1,972,481.51        | 1,600,000.00        | 0.00           | 372,481.51         | 372,481.51        |
| <b>NET LONG TERM GAINS (LOSSES)</b>  | <b>1,972,481.51</b> | <b>1,600,000.00</b> | <b>0.00</b>    | <b>372,481.51</b>  | <b>372,481.51</b> |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses

Period Ended December 31, 2015

**YEAR TO DATE GAINS AND LOSSES**

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|                                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ORACLE CORPORATION CMN                           | Oct 04 2013                    | Jan 08 2015             | 54.00    | 2,354.63      | 1,797.14   | 0.00           | 557.49             | 557.49            | LT                |
|                                                  | Nov 04 2013                    | Jan 08 2015             | 38.00    | 1,656.96      | 1,278.83   | 0.00           | 378.13             | 378.13            | LT                |
|                                                  | Nov 20 2013                    | Jan 08 2015             | 13.00    | 566.85        | 454.37     | 0.00           | 112.48             | 112.48            | LT                |
| SABRE CORPORATION CMN                            | Jun 11 2014                    | Jan 08 2015             | 101.00   | 2,020.99      | 1,920.87   | 0.00           | 100.12             | 100.12            | ST                |
|                                                  | Jun 12 2014                    | Jan 08 2015             | 7.00     | 140.07        | 133.14     | 0.00           | 6.93               | 6.93              | ST                |
|                                                  | Jun 13 2014                    | Jan 08 2015             | 10.00    | 200.10        | 190.20     | 0.00           | 9.90               | 9.90              | ST                |
|                                                  | Jun 16 2014                    | Jan 08 2015             | 11.00    | 220.11        | 209.20     | 0.00           | 10.91              | 10.91             | ST                |
|                                                  | May 05 2014                    | Jan 21 2015             | 18.00    | 1,692.74      | 1,296.17   | 0.00           | 396.57             | 396.57            | ST                |
| ANHEIM, INC. CMN                                 | Mar 05 2014                    | Jan 21 2015             | 11.00    | 1,535.67      | 1,006.85   | 0.00           | 528.82             | 528.82            | ST                |
| BOEING COMPANY CMN                               | Sep 03 2014                    | Jan 21 2015             | 8.00     | 1,051.50      | 1,005.57   | 0.00           | 45.93              | 45.93             | ST                |
| CISCO SYSTEMS, INC. CMN                          | Oct 04 2013                    | Jan 21 2015             | 33.00    | 919.19        | 757.67     | 0.00           | 161.52             | 161.52            | LT                |
|                                                  | Nov 04 2013                    | Jan 21 2015             | 56.00    | 1,559.84      | 1,255.42   | 0.00           | 294.42             | 294.42            | LT                |
| DOVER CORPORATION CMN                            | Oct 04 2013                    | Jan 21 2015             | 3.00     | 212.85        | 221.43     | 0.00           | (8.58)             | (8.58)            | LT                |
|                                                  | Dec 05 2013                    | Jan 21 2015             | 13.00    | 922.38        | 971.15     | 0.00           | (48.77)            | (48.77)           | LT                |
|                                                  | Jan 14 2014                    | Jan 21 2015             | 37.00    | 2,625.26      | 2,916.44   | 0.00           | (291.18)           | (291.18)          | LT                |
|                                                  | Nov 20 2013                    | Jan 21 2015             | 26.00    | 1,136.26      | 908.74     | 0.00           | 227.52             | 227.52            | LT                |
| VISA INC. CMN CLASS A                            | Oct 04 2013                    | Jan 21 2015             | 5.00     | 1,280.80      | 952.28     | 0.00           | 328.52             | 328.52            | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR<br>CMN         | Feb 20 2014                    | Feb 05 2015             | 74.00    | 973.86        | 964.67     | 0.00           | 9.19               | 9.19              | ST                |
| AETNA INC CMN                                    | May 05 2014                    | Feb 05 2015             | 4.00     | 386.57        | 288.04     | 0.00           | 98.53              | 98.53             | ST                |
| APPLE, INC. CMN                                  | Jan 14 2014                    | Feb 05 2015             | 10.00    | 1,197.23      | 777.04     | 0.00           | 420.19             | 420.19            | LT                |
| BOEING COMPANY CMN                               | Sep 03 2014                    | Feb 05 2015             | 19.00    | 2,802.69      | 2,388.22   | 0.00           | 414.47             | 414.47            | ST                |
| CHECK POINT SOFTWARE TECH LTD ORDINARY<br>SHARES | Oct 04 2013                    | Feb 05 2015             | 2.00     | 155.66        | 115.36     | 0.00           | 40.30              | 40.30             | LT                |
| COLGATE-PALMOLIVE CO CMN                         | Jul 08 2014                    | Feb 05 2015             | 34.00    | 2,367.22      | 2,360.66   | 0.00           | 6.56               | 6.56              | ST                |
|                                                  | Jul 09 2014                    | Feb 05 2015             | 22.00    | 1,531.74      | 1,528.78   | 0.00           | 2.96               | 2.96              | ST                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| DOVER CORPORATION CMN                              | Jan 14 2014                    | Feb 05 2015             | 4.00     | 290.76        | 315.29     | 0.00           | (24.53)            | (24.53)           | LT                |
| EVEREST RE GROUP LTD CMN                           | Oct 04 2013                    | Feb 05 2015             | 4.00     | 718.21        | 590.22     | 0.00           | 127.99             | 127.99            | LT                |
| FRANKLIN RESOURCES INC CMN                         | Oct 04 2013                    | Feb 05 2015             | 11.00    | 586.61        | 565.67     | 0.00           | 20.94              | 20.94             | LT                |
| INTERCONTINENTAL HOTELS GROUP<br>SPONSORED ADR CMN | Aug 22 2014                    | Feb 05 2015             | 5.00     | 199.53        | 190.10     | 0.00           | 9.43               | 9.43              | ST                |
| LVMH MOET HENNESSY LOUIS VUITTON S.A.<br>ADR CMN   | Oct 04 2013                    | Feb 05 2015             | 10.00    | 347.73        | 399.20     | 0.00           | (51.47)            | (51.47)           | LT                |
|                                                    | Oct 04 2013                    | Feb 05 2015             | 25.00    | 869.31        | 1,015.62   | 0.00           | (146.31)           | (146.31)          | LT                |
|                                                    | Jan 14 2014                    | Feb 05 2015             | 121.00   | 4,207.48      | 4,182.85   | 0.00           | 24.63              | 24.63             | LT                |
|                                                    | Jul 28 2014                    | Feb 05 2015             | 62.00    | 2,155.90      | 2,192.80   | 0.00           | (36.90)            | (36.90)           | ST                |
| NASDAQ INC CMN                                     | Jan 14 2014                    | Feb 05 2015             | 29.00    | 1,411.98      | 1,149.27   | 0.00           | 262.71             | 262.71            | LT                |
| SABRE CORPORATION CMN                              | Jun 16 2014                    | Feb 05 2015             | 73.00    | 1,582.26      | 1,388.34   | 0.00           | 193.92             | 193.92            | ST                |
| UNILEVER N V NY SHS (NEW) ADR CMN                  | Nov 04 2013                    | Feb 05 2015             | 22.00    | 935.08        | 869.63     | 0.00           | 65.45              | 65.45             | LT                |
|                                                    | Dec 05 2013                    | Feb 05 2015             | 4.00     | 170.02        | 155.81     | 0.00           | 14.21              | 14.21             | LT                |
| VISA INC CMN CLASS A                               | Oct 04 2013                    | Feb 05 2015             | 3.00     | 807.90        | 571.37     | 0.00           | 236.53             | 236.53            | LT                |
| WALT DISNEY COMPANY (THE) CMN                      | Oct 04 2013                    | Feb 05 2015             | 17.00    | 1,736.17      | 1,096.15   | 0.00           | 640.02             | 640.02            | LT                |
| WATERS CORPORATION COMMON STOCK                    | Oct 28 2014                    | Feb 05 2015             | 3.00     | 359.74        | 329.25     | 0.00           | 30.49              | 30.49             | ST                |
| ORACLE CORPORATION CMN                             | Nov 20 2013                    | Feb 10 2015             | 17.00    | 741.76        | 594.18     | 0.00           | 147.58             | 147.58            | LT                |
| APPLE, INC CMN                                     | Jan 14 2014                    | Feb 17 2015             | 65.00    | 8,294.37      | 5,050.78   | 0.00           | 3,243.59           | 3,243.59          | LT                |
| EVEREST RE GROUP LTD CMN                           | Oct 04 2013                    | Feb 17 2015             | 16.00    | 2,870.99      | 2,360.89   | 0.00           | 510.10             | 510.10            | LT                |
|                                                    | Dec 05 2013                    | Feb 17 2015             | 7.00     | 1,256.06      | 1,060.22   | 0.00           | 195.84             | 195.84            | LT                |
|                                                    | Jan 14 2014                    | Feb 17 2015             | 15.00    | 2,691.56      | 2,215.43   | 0.00           | 476.13             | 476.13            | LT                |
| MASTERCARD INCORPORATED CMN CLASS A                | Oct 04 2013                    | Feb 17 2015             | 88.00    | 7,720.05      | 5,917.95   | 0.00           | 1,802.10           | 1,802.10          | LT                |
|                                                    | Jan 14 2014                    | Feb 17 2015             | 2.00     | 175.46        | 163.96     | 0.00           | 11.50              | 11.50             | LT                |
| STARWOOD HOTELS & RESORTS CMN                      | Jan 14 2014                    | Feb 17 2015             | 49.00    | 3,970.81      | 3,845.30   | 0.00           | 125.51             | 125.51            | LT                |
|                                                    | Apr 22 2014                    | Feb 17 2015             | 22.00    | 1,782.81      | 1,698.75   | 0.00           | 84.06              | 84.06             | ST                |
|                                                    | Oct 28 2014                    | Feb 17 2015             | 17.00    | 1,377.63      | 1,319.93   | 0.00           | 57.70              | 57.70             | ST                |
|                                                    | Oct 30 2014                    | Feb 17 2015             | 5.00     | 405.18        | 383.91     | 0.00           | 21.27              | 21.27             | ST                |
|                                                    | Jan 21 2015                    | Feb 17 2015             | 11.00    | 891.41        | 813.30     | 0.00           | 78.11              | 78.11             | ST                |
| VISA INC. CMN CLASS A                              | Oct 04 2013                    | Feb 17 2015             | 14.00    | 3,792.23      | 2,666.39   | 0.00           | 1,125.84           | 1,125.84          | LT                |
|                                                    | Jan 14 2014                    | Feb 17 2015             | 12.00    | 3,250.49      | 2,656.32   | 0.00           | 594.17             | 594.17            | LT                |
| SABRE CORPORATION CMN                              | Jun 16 2014                    | Feb 18 2015             | 87.00    | 1,927.61      | 1,654.59   | 0.00           | 273.02             | 273.02            | ST                |
| CISCO SYSTEMS, INC CMN                             | Oct 04 2013                    | Feb 19 2015             | 95.00    | 2,776.23      | 2,200.29   | 0.00           | 575.94             | 575.94            | LT                |
|                                                    | Nov 04 2013                    | Feb 19 2015             | 15.00    | 438.35        | 338.95     | 0.00           | 99.40              | 99.40             | LT                |
|                                                    | Jan 14 2014                    | Feb 19 2015             | 184.00   | 5,377.12      | 4,118.95   | 0.00           | 1,258.17           | 1,258.17          | LT                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| SABRE CORPORATION CMN                            | Jun 16 2014                    | Feb 19 2015             | 196.00   | 4,267.43      | 3,727.59   | 0.00           | 539.84             | 539.84            | ST                |
| UNILEVER N.V. NY SHS (NEW) ADR CMN               | Dec 05 2013                    | Feb 19 2015             | 16.00    | 680.00        | 623.22     | 0.00           | 56.78              | 56.78             | LT                |
|                                                  | Jan 14 2014                    | Feb 19 2015             | 153.00   | 6,502.51      | 5,957.94   | 0.00           | 544.57             | 544.57            | LT                |
| DISCOVERY COMMUNICATIONS, INC. CMN               | Oct 24 2013                    | Feb 24 2015             | 68.00    | 2,095.31      | 2,558.05   | 0.00           | (462.74)           | (462.74)          | LT                |
|                                                  | Jan 14 2014                    | Feb 24 2015             | 272.00   | 8,381.23      | 10,340.48  | 0.00           | (1,959.25)         | (1,959.25)        | LT                |
|                                                  | May 06 2014                    | Feb 24 2015             | 166.00   | 5,115.01      | 5,708.68   | 0.00           | (593.67)           | (593.67)          | ST                |
|                                                  | Oct 28 2014                    | Feb 24 2015             | 244.00   | 7,518.45      | 9,016.43   | 0.00           | (1,497.98)         | (1,497.98)        | ST                |
|                                                  | Oct 30 2014                    | Feb 24 2015             | 29.00    | 893.59        | 1,043.17   | 0.00           | (149.58)           | (149.58)          | ST                |
|                                                  | Nov 04 2014                    | Feb 24 2015             | 214.00   | 6,594.05      | 7,126.61   | 0.00           | (532.56)           | (532.56)          | ST                |
|                                                  | Nov 05 2014                    | Feb 24 2015             | 209.00   | 6,439.98      | 7,044.47   | 0.00           | (604.49)           | (604.49)          | ST                |
|                                                  | Nov 06 2014                    | Feb 24 2015             | 16.00    | 493.02        | 527.51     | 0.00           | (34.49)            | (34.49)           | ST                |
|                                                  |                                |                         |          |               |            |                |                    | 410.58            |                   |
| DISCOVERY COMMUNICATIONS, INC. CMN               |                                |                         |          |               |            |                |                    |                   |                   |
| DISALLOWED LOSSES                                |                                |                         |          |               |            |                |                    |                   |                   |
| ABERDEEN ASSET MANAGEMENT PLC ADR<br>CMN         | Feb 20 2014                    | Feb 26 2015             | 30.00    | 441.11        | 391.08     | 0.00           | 50.03              | 50.03             | LT                |
| APPLE, INC. CMN                                  | Jan 14 2014                    | Mar 06 2015             | 30.00    | 3,810.32      | 2,331.13   | 0.00           | 1,479.19           | 1,479.19          | LT                |
| AETNA INC CMN                                    | May 05 2014                    | Mar 16 2015             | 22.00    | 2,328.43      | 1,584.21   | 0.00           | 744.22             | 744.22            | ST                |
| LVMH MOET HENNESSY LOUIS VUITTON S.A.<br>ADR CMN | Jul 28 2014                    | Mar 16 2015             | 38.00    | 1,396.66      | 1,323.97   | 0.00           | 72.69              | 72.69             | ST                |
| SABRE CORPORATION CMN                            | Jun 16 2014                    | Mar 16 2015             | 3.00     | 67.38         | 57.06      | 0.00           | 10.32              | 10.32             | ST                |
| ANTHEM, INC. CMN                                 | Mar 05 2014                    | Mar 17 2015             | 51.00    | 7,807.12      | 4,668.13   | 0.00           | 3,138.99           | 3,138.99          | LT                |
|                                                  | Apr 22 2014                    | Mar 17 2015             | 8.00     | 1,224.65      | 749.20     | 0.00           | 475.45             | 475.45            | ST                |
| LVMH MOET HENNESSY LOUIS VUITTON S.A.<br>ADR CMN | Jul 28 2014                    | Mar 17 2015             | 59.00    | 2,154.59      | 2,055.64   | 0.00           | 98.95              | 98.95             | ST                |
|                                                  | Jul 29 2014                    | Mar 17 2015             | 87.00    | 3,177.11      | 3,042.68   | 0.00           | 134.43             | 134.43            | ST                |
|                                                  | Oct 28 2014                    | Mar 17 2015             | 21.00    | 766.89        | 686.79     | 0.00           | 80.10              | 80.10             | ST                |
|                                                  | Oct 30 2014                    | Mar 17 2015             | 5.00     | 182.60        | 163.10     | 0.00           | 19.50              | 19.50             | ST                |
| AETNA INC CMN                                    | May 05 2014                    | Mar 18 2015             | 72.00    | 7,659.20      | 5,184.67   | 0.00           | 2,474.53           | 2,474.53          | ST                |
| ORACLE CORPORATION CMN                           | Nov 20 2013                    | Mar 18 2015             | 61.00    | 2,708.45      | 2,132.05   | 0.00           | 576.40             | 576.40            | LT                |
| SABRE CORPORATION CMN                            | Jun 16 2014                    | Mar 18 2015             | 59.00    | 1,321.57      | 1,122.08   | 0.00           | 199.49             | 199.49            | ST                |
|                                                  | Jun 16 2014                    | Mar 19 2015             | 115.00   | 2,622.83      | 2,187.11   | 0.00           | 435.72             | 435.72            | ST                |
|                                                  | Jun 16 2014                    | Mar 20 2015             | 70.00    | 1,598.74      | 1,331.28   | 0.00           | 267.46             | 267.46            | ST                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
|                                                    | Jun 17 2014                    | Mar 20 2015             | 13.00    | 296.91        | 247.26     | 0.00           | 49.65              | 49.65             | ST                |
|                                                    | Jun 24 2014                    | Mar 20 2015             | 1.00     | 22.84         | 19.02      | 0.00           | 3.82               | 3.82              | ST                |
|                                                    | Jul 07 2014                    | Mar 20 2015             | 105.00   | 2,398.10      | 2,080.60   | 0.00           | 317.50             | 317.50            | ST                |
|                                                    | Jul 07 2014                    | Mar 30 2015             | 56.00    | 1,372.00      | 1,109.66   | 0.00           | 262.34             | 262.34            | ST                |
| IHS, INC CMN CLASS A                               | Mar 20 2015                    | Apr 14 2015             | 2.00     | 245.85        | 236.97     | 0.00           | 8.88               | 8.88              | ST                |
|                                                    | Mar 24 2015                    | Apr 14 2015             | 13.00    | 1,598.05      | 1,433.25   | 0.00           | 164.80             | 164.80            | ST                |
|                                                    | Mar 26 2015                    | Apr 14 2015             | 2.00     | 245.85        | 220.50     | 0.00           | 25.35              | 25.35             | ST                |
| NATIONAL OILWELL VARCO, INC COMMON<br>STOCK CMN    | Feb 17 2015                    | Apr 15 2015             | 63.00    | 3,480.32      | 3,400.47   | 0.00           | 79.85              | 79.85             | ST                |
| BOEING COMPANY CMN                                 | Sep 03 2014                    | Apr 17 2015             | 22.00    | 3,296.77      | 2,765.30   | 0.00           | 531.47             | 531.47            | ST                |
| SCHLUMBERGER LTD CMN                               | Feb 27 2015                    | Apr 17 2015             | 28.00    | 2,576.28      | 2,352.00   | 0.00           | 224.28             | 224.28            | ST                |
|                                                    | Mar 06 2015                    | Apr 17 2015             | 62.00    | 5,704.62      | 5,178.30   | 0.00           | 526.32             | 526.32            | ST                |
| UNILEVER N V NY SHS (NEW) ADR CMN                  | Jan 14 2014                    | Apr 17 2015             | 2.00     | 88.90         | 77.88      | 0.00           | 11.02              | 11.02             | LT                |
| WATERS CORPORATION COMMON STOCK                    | Oct 30 2014                    | Apr 17 2015             | 35.00    | 4,357.30      | 3,857.30   | 0.00           | 500.00             | 500.00            | ST                |
| SABRE CORPORATION CMN                              | Jul 07 2014                    | Apr 20 2015             | 19.00    | 473.81        | 376.49     | 0.00           | 97.32              | 97.32             | ST                |
|                                                    | Jul 08 2014                    | Apr 20 2015             | 98.00    | 2,443.84      | 1,941.23   | 0.00           | 502.61             | 502.61            | ST                |
| STARWOOD HOTELS & RESORTS CMN                      | Jan 21 2015                    | Apr 20 2015             | 93.00    | 7,645.62      | 6,876.04   | 0.00           | 769.58             | 769.58            | ST                |
| UNILEVER N V NY SHS (NEW) ADR CMN                  | Jan 14 2014                    | Apr 20 2015             | 38.00    | 1,683.98      | 1,479.75   | 0.00           | 204.23             | 204.23            | LT                |
| WATERS CORPORATION COMMON STOCK                    | Oct 30 2014                    | Apr 20 2015             | 2.00     | 249.65        | 220.42     | 0.00           | 29.23              | 29.23             | ST                |
| UNILEVER N V NY SHS (NEW) ADR CMN                  | Jan 14 2014                    | Apr 21 2015             | 85.00    | 3,798.37      | 3,309.97   | 0.00           | 488.40             | 488.40            | LT                |
|                                                    | Oct 28 2014                    | Apr 21 2015             | 46.00    | 2,055.59      | 1,753.92   | 0.00           | 301.67             | 301.67            | ST                |
|                                                    | Oct 30 2014                    | Apr 21 2015             | 6.00     | 268.12        | 227.21     | 0.00           | 40.91              | 40.91             | ST                |
| SABRE CORPORATION CMN                              | Jul 08 2014                    | Apr 22 2015             | 26.00    | 656.15        | 515.02     | 0.00           | 141.13             | 141.13            | ST                |
|                                                    | Sep 03 2014                    | Apr 22 2015             | 88.00    | 2,220.81      | 1,608.77   | 0.00           | 612.04             | 612.04            | ST                |
|                                                    | Sep 04 2014                    | Apr 22 2015             | 52.00    | 1,312.29      | 943.35     | 0.00           | 368.94             | 368.94            | ST                |
| WATERS CORPORATION COMMON STOCK                    | Oct 28 2014                    | Apr 22 2015             | 22.00    | 555.21        | 375.47     | 0.00           | 179.74             | 179.74            | ST                |
|                                                    | Oct 30 2014                    | Apr 22 2015             | 1.00     | 124.14        | 110.21     | 0.00           | 13.93              | 13.93             | ST                |
|                                                    | Nov 04 2014                    | Apr 22 2015             | 23.00    | 2,855.16      | 2,572.23   | 0.00           | 282.93             | 282.93            | ST                |
| SABRE CORPORATION CMN                              | Oct 28 2014                    | Apr 23 2015             | 22.00    | 555.32        | 375.47     | 0.00           | 179.85             | 179.85            | ST                |
| DOVER CORPORATION CMN                              | Jan 14 2014                    | Apr 29 2015             | 20.00    | 1,541.57      | 1,576.45   | 0.00           | (34.88)            | (34.88)           | LT                |
| INTERCONTINENTAL HOTELS GROUP<br>SPONSORED ADR CMN | Aug 22 2014                    | Apr 29 2015             | 14.00    | 609.23        | 532.29     | 0.00           | 76.94              | 76.94             | ST                |
| PARTNERRE LTD BERMUDA CMN                          | Feb 05 2015                    | Apr 29 2015             | 23.00    | 2,961.85      | 2,782.61   | 0.00           | 179.24             | 179.24            | ST                |
|                                                    | Feb 05 2015                    | Apr 30 2015             | 11.00    | 1,408.62      | 1,330.82   | 0.00           | 77.80              | 77.80             | ST                |

**VULCAN: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                        | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| INTERCONTINENTAL HOTELS GROUP<br>SPONSORED ADR CMN     | Feb 06 2015                    | Apr 30 2015             | 11 00    | 1,408.61      | 1,330.95   | 0.00           | 77.66              | 77.66             | ST                |
|                                                        | Feb 09 2015                    | Apr 30 2015             | 1 00     | 128.06        | 120.89     | 0.00           | 7.17               | 7.17              | ST                |
|                                                        | Feb 09 2015                    | May 01 2015             | 1 00     | 128.52        | 120.89     | 0.00           | 7.63               | 7.63              | ST                |
|                                                        | Aug 22 2014                    | May 08 2015             | 14.00    | 603.16        | 532.29     | 0.00           | 70.87              | 70.87             | ST                |
| DOVER CORPORATION CMN                                  | Aug 25 2014                    | May 08 2015             | 44.00    | 1,895.64      | 1,691.49   | 0.00           | 204.15             | 204.15            | ST                |
|                                                        | Aug 26 2014                    | May 08 2015             | 56.00    | 2,412.64      | 2,138.01   | 0.00           | 274.63             | 274.63            | ST                |
|                                                        | Aug 28 2014                    | May 08 2015             | 3 00     | 129.25        | 114.42     | 0.00           | 14.83              | 14.83             | ST                |
|                                                        | Aug 29 2014                    | May 08 2015             | 13.00    | 560.08        | 496.58     | 0.00           | 63.50              | 63.50             | ST                |
| PRECISION CASTPARTS CORP. CMN                          | Oct 28 2014                    | May 08 2015             | 7 00     | 301.58        | 257.92     | 0.00           | 43.66              | 43.66             | ST                |
|                                                        | Oct 28 2014                    | May 11 2015             | 34.00    | 1,465.62      | 1,252.75   | 0.00           | 212.87             | 212.87            | ST                |
|                                                        | Jan 14 2014                    | May 22 2015             | 40.00    | 3,111.57      | 3,152.91   | 0.00           | (41.34)            | (41.34)           | LT                |
|                                                        | Oct 28 2014                    | May 22 2015             | 44.00    | 3,422.73      | 3,484.67   | 0.00           | (61.94)            | (61.94)           | ST                |
| QUALCOMM INC CMN                                       | Feb 19 2015                    | May 27 2015             | 1 00     | 217.62        | 210.99     | 0.00           | 6.63               | 6.63              | ST                |
|                                                        | Mar 16 2015                    | May 27 2015             | 14.00    | 969.16        | 979.80     | 0.00           | (10.64)            | (10.64)           | ST                |
|                                                        | Mar 17 2015                    | May 27 2015             | 85.00    | 5,884.19      | 5,944.96   | 0.00           | (60.77)            | (60.77)           | ST                |
|                                                        | Apr 14 2015                    | May 28 2015             | 46.00    | 2,881.61      | 2,803.33   | 0.00           | 78.28              | 78.28             | ST                |
| EMERSON ELECTRIC CO CMN                                | Feb 19 2015                    | May 28 2015             | 3.00     | 647.37        | 632.96     | 0.00           | 14.41              | 14.41             | ST                |
|                                                        | Mar 09 2015                    | May 28 2015             | 2.00     | 431.57        | 426.14     | 0.00           | 5.43               | 5.43              | ST                |
|                                                        | Mar 10 2015                    | May 28 2015             | 30.00    | 6,473.60      | 6,317.98   | 0.00           | 155.62             | 155.62            | ST                |
|                                                        | Mar 24 2015                    | Jun 04 2015             | 134.00   | 7,892.64      | 7,613.83   | 0.00           | 278.81             | 278.81            | ST                |
| MSCI INC CMN                                           | Apr 14 2015                    | Jun 04 2015             | 15.00    | 930.38        | 914.13     | 0.00           | 16.25              | 16.25             | ST                |
|                                                        | Mar 10 2015                    | Jun 04 2015             | 17.00    | 3,580.95      | 3,580.19   | 0.00           | 0.76               | 0.76              | ST                |
|                                                        | Mar 17 2015                    | Jun 04 2015             | 3 00     | 631.93        | 620.66     | 0.00           | 11.27              | 11.27             | ST                |
|                                                        | Mar 19 2015                    | Jun 04 2015             | 16.00    | 3,370.31      | 3,327.80   | 0.00           | 42.51              | 42.51             | ST                |
| QUALCOMM INC CMN<br>QUALCOMM INC CMN DISALLOWED LOSSES | Mar 17 2015                    | Jun 04 2015             | 112.00   | 7,717.40      | 7,833.36   | 0.00           | (115.96)           | (115.96)          | ST                |
|                                                        |                                |                         |          |               |            |                |                    | 115.96            |                   |
|                                                        | Apr 14 2015                    | Jun 12 2015             | 8 00     | 496.08        | 487.54     | 0.00           | 8.54               | 8.54              | ST                |
|                                                        | May 05 2014                    | Jun 18 2015             | 9 00     | 1,120.30      | 648.08     | 0.00           | 472.22             | 472.22            | LT                |
| AETNA INC CMN                                          | Oct 28 2014                    | Jun 18 2015             | 7 00     | 871.34        | 537.42     | 0.00           | 333.92             | 333.92            | ST                |
|                                                        | Dec 17 2014                    | Jun 18 2015             | 18 00    | 2,240.60      | 1,568.63   | 0.00           | 671.97             | 671.97            | ST                |

**VULCAN: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| AXIS CAPITAL HOLDINGS, LTD CMN                   | Feb 10 2015                    | Jun 18 2015             | 5 00     | 283 35        | 257.37     | 0 00           | 25.98              | 25.98             | ST                |
|                                                  | Feb 11 2015                    | Jun 18 2015             | 32.00    | 1,813 41      | 1,647 98   | 0 00           | 165.43             | 165.43            | ST                |
| CHECK POINT SOFTWARE TECH LTD ORDINARY<br>SHARES | Oct 04 2013                    | Jun 18 2015             | 19 00    | 1,612.07      | 1,095 90   | 0 00           | 516.17             | 516 17            | LT                |
|                                                  | Jan 14 2014                    | Jun 18 2015             | 82 00    | 6,957 36      | 5,305.20   | 0 00           | 1,652.16           | 1,652.16          | LT                |
| MASTERCARD INCORPORATED CMN CLASS A              | Jan 14 2014                    | Jun 18 2015             | 26 00    | 2,496 73      | 2,131.50   | 0 00           | 365 23             | 365.23            | LT                |
| MICROSOFT CORPORATION CMN                        | Apr 17 2015                    | Jun 18 2015             | 53.00    | 2,472 40      | 2,196 40   | 0 00           | 276 00             | 276 00            | ST                |
| MSCI INC CMN                                     | Apr 14 2015                    | Jun 18 2015             | 35 00    | 2,169 44      | 2,132 97   | 0 00           | 36 47              | 36 47             | ST                |
|                                                  | Apr 15 2015                    | Jun 18 2015             | 85 00    | 5,268 63      | 5,184 79   | 0 00           | 83 84              | 83 84             | ST                |
| STATE STREET CORPORATION (NEW) CMN               | May 06 2014                    | Jun 18 2015             | 23 00    | 1,844 80      | 1,470 37   | 0 00           | 374 43             | 374 43            | LT                |
| THE BANK OF NY MELLON CORP CMN                   | Jan 14 2014                    | Jun 18 2015             | 55 00    | 2,380 90      | 1,852 78   | 0 00           | 528 12             | 528 12            | LT                |
| WALT DISNEY COMPANY (THE) CMN                    | Oct 04 2013                    | Jun 18 2015             | 16 00    | 1,812 60      | 1,031 67   | 0 00           | 780 93             | 780 93            | LT                |
| THE CHUBB CORPORATION CMN                        | Oct 04 2013                    | Jul 01 2015             | 15 00    | 1,814 10      | 1,339 12   | 0 00           | 474 98             | 474 98            | LT                |
|                                                  | Oct 04 2013                    | Jul 01 2015             | 55 00    | 6,651 70      | 4,864 10   | 0 00           | 1,787 60           | 1,787 60          | LT                |
|                                                  | Jan 14 2014                    | Jul 01 2015             | 129 00   | 15,601 25     | 11,773 11  | 0 00           | 3,828 14           | 3,828 14          | LT                |
|                                                  | Jun 06 2014                    | Jul 01 2015             | 15 00    | 1,814 10      | 1,410 58   | 0 00           | 403 52             | 403 52            | LT                |
|                                                  | Oct 30 2014                    | Jul 01 2015             | 2 00     | 241 88        | 195 89     | 0 00           | 45 99              | 45 99             | ST                |
|                                                  | Feb 05 2015                    | Jul 01 2015             | 4 00     | 483 76        | 401 17     | 0 00           | 82 59              | 82 59             | ST                |
| WALT DISNEY COMPANY (THE) CMN                    | Oct 04 2013                    | Jul 14 2015             | 5 00     | 590 23        | 322 40     | 0 00           | 267 83             | 267 83            | LT                |
|                                                  | Oct 04 2013                    | Jul 15 2015             | 50 00    | 5,920 84      | 3,223 98   | 0 00           | 2,696 86           | 2,696 86          | LT                |
|                                                  | Jan 14 2014                    | Jul 15 2015             | 16 00    | 1,894 66      | 1,187 89   | 0 00           | 706 77             | 706 77            | LT                |
| AXIS CAPITAL HOLDINGS, LTD CMN                   | Feb 19 2015                    | Jul 21 2015             | 10 00    | 547 00        | 519 99     | 0 00           | 27 01              | 27 01             | ST                |
|                                                  | Feb 20 2015                    | Jul 21 2015             | 7 00     | 382 90        | 363 97     | 0 00           | 18 93              | 18 93             | ST                |
|                                                  | Feb 20 2015                    | Jul 22 2015             | 2 00     | 109 87        | 103 99     | 0 00           | 5 88               | 5 88              | ST                |
|                                                  | Feb 23 2015                    | Jul 22 2015             | 32 00    | 1,757 87      | 1,661 77   | 0 00           | 96 10              | 96 10             | ST                |
|                                                  | Feb 24 2015                    | Jul 22 2015             | 6 00     | 329 60        | 312 00     | 0 00           | 17 60              | 17 60             | ST                |
| EVEREST RE GROUP LTD CMN                         | Jan 14 2014                    | Jul 22 2015             | 12 00    | 2,289 27      | 1,772 35   | 0 00           | 516 92             | 516 92            | LT                |
| VISA INC CMN CLASS A                             | Jan 14 2014                    | Jul 22 2015             | 32 00    | 2,295 99      | 1,770 88   | 0 00           | 525 11             | 525 11            | LT                |
| NASDAQ INC CMN                                   | Jan 14 2014                    | Jul 28 2015             | 167 00   | 8,450 26      | 6,618 21   | 0 00           | 1,832 05           | 1,832 05          | LT                |
| AETNA INC CMN                                    | Dec 17 2014                    | Jul 30 2015             | 40 00    | 4,527 51      | 3,485 84   | 0 00           | 1,041 67           | 1,041 67          | ST                |
| APPLE, INC CMN                                   | Jan 14 2014                    | Jul 30 2015             | 16 00    | 1,955 64      | 1,243 27   | 0 00           | 712 37             | 712 37            | LT                |
| AXIS CAPITAL HOLDINGS, LTD. CMN                  | Feb 25 2015                    | Jul 30 2015             | 120 00   | 6,697 07      | 6,236 38   | 0 00           | 460 69             | 460 69            | ST                |
|                                                  | Mar 03 2015                    | Jul 30 2015             | 17 00    | 948 75        | 879 23     | 0 00           | 69 52              | 69 52             | ST                |
| BOEING COMPANY CMN                               | Sep 03 2014                    | Jul 30 2015             | 42 00    | 6,015 12      | 5,279 22   | 0 00           | 735 90             | 735 90            | ST                |
| CHECK POINT SOFTWARE TECH LTD ORDINARY           | Jan 14 2014                    | Jul 30 2015             | 18 00    | 1,448 61      | 1,164 56   | 0 00           | 284 05             | 284 05            | LT                |

# VULCAN: DYNAMIC EQ

## Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                         | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|---------------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| SHARES                                                  | May 06 2014                    | Jul 30 2015             | 5.00     | 402.39        | 319.68     | 0.00           | 82.71              | 82.71             | LT                |
| CISCO SYSTEMS, INC. CMN                                 | Jan 14 2014                    | Jul 30 2015             | 248.00   | 7,013.81      | 5,551.63   | 0.00           | 1,462.18           | 1,462.18          | LT                |
| COLGATE-PALMOLIVE CO CMN                                | Jul 09 2014                    | Jul 30 2015             | 26.00    | 1,767.97      | 1,806.74   | 0.00           | (38.77)            | (38.77)           | LT                |
|                                                         | Jul 10 2014                    | Jul 30 2015             | 2.00     | 136.00        | 138.94     | 0.00           | (2.94)             | (2.94)            | LT                |
| DISCOVERY COMMUNICATIONS, INC. CMN                      | Nov 06 2014                    | Jul 30 2015             | 201.00   | 5,887.18      | 6,626.79   | 0.00           | (739.61)           | (739.61)          | ST                |
| DISCOVERY COMMUNICATIONS, INC. CMN<br>DISALLOWED LOSSES |                                |                         |          |               |            |                |                    | 739.61            |                   |
| DOVER CORPORATION CMN                                   | Oct 28 2014                    | Jul 30 2015             | 31.00    | 2,014.65      | 2,455.11   | 0.00           | (440.46)           | (440.46)          | ST                |
|                                                         | Oct 30 2014                    | Jul 30 2015             | 31.00    | 2,014.65      | 2,451.93   | 0.00           | (437.28)           | (437.28)          | ST                |
| DOVER CORPORATION CMN DISALLOWED<br>LOSSES              | Dec 16 2014                    | Jul 30 2015             | 6.00     | 389.93        | 426.93     | 0.00           | (37.00)            | (37.00)           | ST                |
|                                                         |                                |                         |          |               |            |                |                    | 440.46            |                   |
|                                                         |                                |                         |          |               |            |                |                    | 437.28            |                   |
|                                                         |                                |                         |          |               |            |                |                    | 37.00             |                   |
| EVEREST RE GROUP LTD CMN                                | Jan 14 2014                    | Jul 30 2015             | 28.00    | 5,098.14      | 4,135.47   | 0.00           | 962.67             | 962.67            | LT                |
| F5 NETWORKS INC CMN                                     | Apr 17 2015                    | Jul 30 2015             | 36.00    | 4,792.23      | 4,175.59   | 0.00           | 616.64             | 616.64            | ST                |
|                                                         | Apr 20 2015                    | Jul 30 2015             | 17.00    | 2,263.00      | 1,988.64   | 0.00           | 274.36             | 274.36            | ST                |
|                                                         | Apr 22 2015                    | Jul 30 2015             | 15.00    | 1,996.76      | 1,793.57   | 0.00           | 203.19             | 203.19            | ST                |
| FOSSIL GROUP INC. CMN                                   | Aug 22 2014                    | Jul 30 2015             | 1.00     | 68.66         | 102.50     | 0.00           | (33.84)            | (33.84)           | ST                |
|                                                         | Aug 25 2014                    | Jul 30 2015             | 46.00    | 3,158.30      | 4,718.45   | 0.00           | (1,560.15)         | (1,560.15)        | ST                |
|                                                         | Aug 26 2014                    | Jul 30 2015             | 18.00    | 1,235.86      | 1,844.20   | 0.00           | (608.34)           | (608.34)          | ST                |
| FOSSIL GROUP INC. CMN DISALLOWED LOSSES                 | Aug 27 2014                    | Jul 30 2015             | 68.00    | 4,668.79      | 6,960.75   | 0.00           | (2,291.96)         | (2,291.96)        | ST                |
|                                                         |                                |                         |          |               |            |                |                    | 33.84             |                   |
|                                                         |                                |                         |          |               |            |                |                    | 1,560.15          |                   |
|                                                         |                                |                         |          |               |            |                |                    | 608.34            |                   |
|                                                         |                                |                         |          |               |            |                |                    | 404.46            |                   |
| FRANKLIN RESOURCES INC CMN                              | Oct 04 2013                    | Jul 30 2015             | 127.00   | 5,874.91      | 6,530.87   | 0.00           | (655.96)           | (655.96)          | LT                |
| FRANKLIN RESOURCES INC CMN DISALLOWED<br>LOSSES         | Jan 14 2014                    | Jul 30 2015             | 10.00    | 462.59        | 575.74     | 0.00           | (113.15)           | (113.15)          | LT                |
|                                                         |                                |                         |          |               |            |                |                    | 655.96            |                   |
| HONEYWELL INTL INC CMN                                  | May 28 2015                    | Jul 30 2015             | 10.00    | 1,054.18      | 1,051.66   | 0.00           | 2.52               | 2.52              | ST                |

**VULCAN: DYNAMIC EQ**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                                 | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| MASTERCARD INCORPORATED CMN CLASS A                             | Jan 14 2014                    | Jul 30 2015             | 71.00    | 6,945.09      | 5,820.62   | 0.00           | 1,124.47           | 1,124.47          | LT                |
| MICROSOFT CORPORATION CMN                                       | Apr 17 2015                    | Jul 30 2015             | 118.00   | 5,512.85      | 4,890.11   | 0.00           | 622.74             | 622.74            | ST                |
| MSC INDUSTRIAL DIRECT CO INC CL-A CLASS A                       | Oct 28 2014                    | Jul 30 2015             | 58.00    | 4,066.30      | 4,879.54   | 0.00           | (813.24)           | (813.24)          | ST                |
| NASDAQ INC. CMN                                                 | Jan 14 2014                    | Jul 30 2015             | 10.00    | 509.99        | 396.30     | 0.00           | 113.69             | 113.69            | LT                |
|                                                                 | Apr 22 2014                    | Jul 30 2015             | 46.00    | 2,345.95      | 1,679.65   | 0.00           | 666.30             | 666.30            | LT                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN                   | Feb 17 2015                    | Jul 30 2015             | 28.00    | 1,220.50      | 1,511.32   | 0.00           | (290.82)           | (290.82)          | ST                |
|                                                                 | Feb 18 2015                    | Jul 30 2015             | 108.00   | 4,707.63      | 5,977.08   | 0.00           | (1,269.45)         | (1,269.45)        | ST                |
|                                                                 | Feb 19 2015                    | Jul 30 2015             | 74.00    | 3,225.60      | 4,012.34   | 0.00           | (786.74)           | (786.74)          | ST                |
| NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN DISALLOWED LOSSES |                                |                         |          |               |            |                |                    | 290.82            |                   |
|                                                                 |                                |                         |          |               |            |                |                    | 1,269.45          |                   |
|                                                                 |                                |                         |          |               |            |                |                    | 531.58            |                   |
| ORACLE CORPORATION CMN                                          | Nov 20 2013                    | Jul 30 2015             | 45.00    | 1,794.57      | 1,572.82   | 0.00           | 221.75             | 221.75            | LT                |
|                                                                 | Jan 14 2014                    | Jul 30 2015             | 358.00   | 14,276.78     | 13,638.80  | 0.00           | 637.98             | 637.98            | LT                |
| PARKER-HANNIFIN CORP CMN                                        | Jan 14 2014                    | Jul 30 2015             | 41.00    | 4,611.67      | 5,223.05   | 0.00           | (611.38)           | (611.38)          | LT                |
|                                                                 | Aug 06 2014                    | Jul 30 2015             | 76.00    | 8,548.47      | 8,333.94   | 0.00           | 214.53             | 214.53            | ST                |
| PRICE T ROWE GROUP INC CMN                                      | Oct 30 2014                    | Jul 30 2015             | 56.00    | 4,330.96      | 4,519.97   | 0.00           | (189.01)           | (189.01)          | ST                |
| QUALCOMM INC CMN                                                | Mar 17 2015                    | Jul 30 2015             | 106.00   | 6,797.65      | 7,413.71   | 0.00           | (616.06)           | (616.06)          | ST                |
| QUALCOMM INC CMN DISALLOWED LOSSES                              |                                |                         |          |               |            |                |                    | 616.06            |                   |
| SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A                       | Apr 08 2015                    | Jul 30 2015             | 26.00    | 1,612.23      | 1,819.75   | 0.00           | (207.52)           | (207.52)          | ST                |
| STATE STREET CORPORATION (NEW) CMN                              | May 06 2014                    | Jul 30 2015             | 86.00    | 6,602.95      | 5,497.89   | 0.00           | 1,105.06           | 1,105.06          | LT                |
| SWISS RE LTD SPONSORED ADR CMN                                  | Jun 05 2015                    | Jul 30 2015             | 416.00   | 9,341.02      | 9,419.56   | 0.00           | (78.54)            | (78.54)           | ST                |
| THE BANK OF NY MELLON CORP CMN                                  | Jan 14 2014                    | Jul 30 2015             | 131.00   | 5,750.79      | 4,412.98   | 0.00           | 1,337.81           | 1,337.81          | LT                |
| TIME WARNER INC CMN                                             | Jul 25 2014                    | Jul 30 2015             | 34.00    | 3,006.22      | 2,889.58   | 0.00           | 116.64             | 116.64            | LT                |
| UNILEVER N V NY SHS (NEW) ADR CMN                               | May 29 2015                    | Jul 30 2015             | 62.00    | 2,772.58      | 2,647.65   | 0.00           | 124.93             | 124.93            | ST                |
| VERIZON COMMUNICATIONS INC. CMN                                 | Jan 23 2014                    | Jul 30 2015             | 126.00   | 5,858.89      | 6,005.13   | 0.00           | (146.24)           | (146.24)          | LT                |
| VISA INC CMN CLASS A                                            | Jan 14 2014                    | Jul 30 2015             | 80.00    | 6,114.29      | 4,427.20   | 0.00           | 1,687.09           | 1,687.09          | LT                |
|                                                                 | Apr 22 2014                    | Jul 30 2015             | 18.00    | 1,375.72      | 945.38     | 0.00           | 430.34             | 430.34            | LT                |
| WALT DISNEY COMPANY (THE) CMN                                   | Jan 14 2014                    | Jul 30 2015             | 27.00    | 3,234.54      | 2,004.57   | 0.00           | 1,229.97           | 1,229.97          | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR CMN                           | Feb 20 2014                    | Jul 31 2015             | 619.00   | 7,046.07      | 8,069.35   | 0.00           | (1,023.28)         | (1,023.28)        | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR CMN DISALLOWED LOSSES         |                                |                         |          |               |            |                |                    | 467.83            |                   |
| UNILEVER N V NY SHS (NEW) ADR CMN                               | May 29 2015                    | Aug 07 2015             | 117.00   | 5,382.22      | 4,986.38   | 0.00           | 395.84             | 395.84            | ST                |
| COLGATE-PALMOLIVE CO CMN                                        | Jul 10 2014                    | Aug 13 2015             | 68.00    | 4,617.50      | 4,723.93   | 0.00           | (106.43)           | (106.43)          | LT                |

# VULCAN: DYNAMIC EQ

## Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                        | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| NASDAQ INC CMN                         | Oct 28 2014                    | Aug 13 2015             | 7.00     | 475.33        | 460.60     | 0.00           | 14.73              | 14.73             | ST                |
|                                        | Oct 30 2014                    | Aug 13 2015             | 2.00     | 135.81        | 131.87     | 0.00           | 3.94               | 3.94              | ST                |
| SCRIPPS NETWORKS INTERACTIVE, CMN      | Apr 22 2014                    | Aug 25 2015             | 79.00    | 3,935.54      | 2,884.62   | 0.00           | 1,050.92           | 1,050.92          | LT                |
| CLASS A                                | Apr 08 2015                    | Aug 25 2015             | 10.00    | 517.52        | 699.91     | 0.00           | (182.39)           | (182.39)          | ST                |
| VERIZON COMMUNICATIONS INC CMN         | Jan 23 2014                    | Aug 25 2015             | 24.00    | 1,073.87      | 1,143.84   | 0.00           | (69.97)            | (69.97)           | LT                |
| AETNA INC CMN                          | Dec 17 2014                    | Aug 25 2015             | 15.00    | 1,715.40      | 1,307.19   | 0.00           | 408.21             | 408.21            | ST                |
| NASDAQ INC CMN                         | Apr 22 2014                    | Aug 26 2015             | 60.00    | 2,905.40      | 2,190.85   | 0.00           | 714.55             | 714.55            | LT                |
|                                        | Oct 28 2014                    | Aug 26 2015             | 15.00    | 726.35        | 623.73     | 0.00           | 102.62             | 102.62            | ST                |
| SCRIPPS NETWORKS INTERACTIVE, CMN      | Apr 08 2015                    | Aug 26 2015             | 72.00    | 3,740.71      | 5,039.32   | 0.00           | (1,298.61)         | (1,298.61)        | ST                |
| CLASS A                                | May 29 2015                    | Aug 26 2015             | 45.00    | 2,337.95      | 3,008.40   | 0.00           | (670.45)           | (670.45)          | ST                |
| VERIZON COMMUNICATIONS INC CMN         | Jan 23 2014                    | Aug 26 2015             | 156.00   | 6,889.36      | 7,434.93   | 0.00           | (545.57)           | (545.57)          | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR      | Feb 20 2014                    | Sep 25 2015             | 107.00   | 1,002.57      | 1,394.86   | 0.00           | (392.29)           | (392.29)          | LT                |
| CMN                                    |                                |                         |          |               |            |                |                    |                   |                   |
| AETNA INC CMN                          | Dec 17 2014                    | Sep 25 2015             | 15.00    | 1,714.76      | 1,307.19   | 0.00           | 407.57             | 407.57            | ST                |
| ANTHEM, INC CMN                        | Apr 22 2014                    | Sep 25 2015             | 5.00     | 719.53        | 488.25     | 0.00           | 251.28             | 251.28            | LT                |
| APPLE, INC CMN                         | Jan 14 2014                    | Sep 25 2015             | 1.00     | 115.56        | 77.70      | 0.00           | 37.86              | 37.86             | LT                |
|                                        | Mar 05 2014                    | Sep 25 2015             | 6.00     | 693.40        | 456.77     | 0.00           | 236.63             | 236.63            | LT                |
| AXIS CAPITAL HOLDINGS, LTD. CMN        | Mar 03 2015                    | Sep 25 2015             | 44.00    | 2,416.87      | 2,275.65   | 0.00           | 141.22             | 141.22            | ST                |
|                                        | Mar 18 2015                    | Sep 25 2015             | 19.00    | 1,043.65      | 967.84     | 0.00           | 75.81              | 75.81             | ST                |
| BOEING COMPANY CMN                     | Sep 03 2014                    | Sep 25 2015             | 17.00    | 2,201.45      | 2,136.83   | 0.00           | 64.62              | 64.62             | LT                |
| CHECK POINT SOFTWARE TECH LTD ORDINARY | May 06 2014                    | Sep 25 2015             | 13.00    | 1,038.16      | 831.16     | 0.00           | 207.00             | 207.00            | LT                |
| SHARES                                 |                                |                         |          |               |            |                |                    |                   |                   |
| CISCO SYSTEMS, INC CMN                 | Jan 14 2014                    | Sep 25 2015             | 71.00    | 1,849.52      | 1,589.38   | 0.00           | 260.14             | 260.14            | LT                |
|                                        | Oct 28 2014                    | Sep 25 2015             | 26.00    | 677.29        | 622.58     | 0.00           | 54.71              | 54.71             | ST                |
| DISCOVERY COMMUNICATIONS, INC CMN      | Nov 06 2014                    | Sep 25 2015             | 64.00    | 1,854.36      | 2,110.02   | 0.00           | (455.66)           | (455.66)          | ST                |
| DOVER CORPORATION CMN                  | Dec 16 2014                    | Sep 25 2015             | 28.00    | 1,621.73      | 1,992.35   | 0.00           | (370.62)           | (370.62)          | ST                |
| EVEREST RE GROUP LTD CMN               | Jan 14 2014                    | Sep 25 2015             | 14.00    | 2,441.41      | 2,067.74   | 0.00           | 373.67             | 373.67            | LT                |
| F5 NETWORKS INC CMN                    | Apr 22 2015                    | Sep 25 2015             | 10.00    | 1,155.97      | 1,195.71   | 0.00           | (39.74)            | (39.74)           | ST                |
| FOSSIL GROUP INC CMN                   | Aug 27 2014                    | Sep 25 2015             | 41.00    | 2,342.70      | 4,186.93   | 0.00           | (1,854.23)         | (1,854.23)        | LT                |
|                                        | Oct 30 2014                    | Sep 25 2015             | 1.00     | 57.14         | 100.43     | 0.00           | (43.29)            | (43.29)           | ST                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                              | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| FRANKLIN RESOURCES INC CMN                   | Feb 05 2015                    | Sep 25 2015             | 11.00    | 628.53        | 1,066.47   | 0.00           | (437.94)           | (437.94)          | ST                |
| HONEYWELL INTL INC CMN                       | Jan 14 2014                    | Sep 25 2015             | 43.00    | 1,599.57      | 2,475.70   | 0.00           | (876.13)           | (876.13)          | LT                |
| MASTERCARD INCORPORATED CMN CLASS A          | May 28 2015                    | Sep 25 2015             | 6.00     | 565.06        | 630.99     | 0.00           | (65.93)            | (65.93)           | ST                |
| MICROSOFT CORPORATION CMN                    | Jan 14 2014                    | Sep 25 2015             | 27.00    | 2,467.48      | 2,213.48   | 0.00           | 254.00             | 254.00            | LT                |
| MSC INDUSTRIAL DIRECT CO INC CL-A CLASS A    | Apr 17 2015                    | Sep 25 2015             | 12.00    | 534.11        | 497.30     | 0.00           | 36.81              | 36.81             | ST                |
| NATIONAL OILWELL VARCO, INC COMMON STOCK CMN | Apr 20 2015                    | Sep 25 2015             | 36.00    | 1,602.34      | 1,541.91   | 0.00           | 60.43              | 60.43             | ST                |
| ORACLE CORPORATION CMN                       | Oct 28 2014                    | Sep 25 2015             | 21.00    | 1,306.80      | 1,766.73   | 0.00           | (459.93)           | (459.93)          | ST                |
| PARKER-HANNIFIN CORP CMN                     | Feb 19 2015                    | Sep 25 2015             | 84.00    | 3,116.34      | 4,554.55   | 0.00           | (1,438.21)         | (1,438.21)        | ST                |
| PRICE T ROWE GROUP INC CMN                   | Jan 14 2014                    | Sep 25 2015             | 132.00   | 4,759.83      | 5,028.83   | 0.00           | (269.00)           | (269.00)          | LT                |
| QUALCOMM INC CMN                             | Aug 06 2014                    | Sep 25 2015             | 18.00    | 1,755.14      | 1,973.83   | 0.00           | (218.69)           | (218.69)          | LT                |
| STATE STREET CORPORATION (NEW) CMN           | Aug 29 2014                    | Sep 25 2015             | 10.00    | 975.08        | 1,154.56   | 0.00           | (179.48)           | (179.48)          | LT                |
| SWISS RE LTD SPONSORED ADR CMN               | Oct 30 2014                    | Sep 25 2015             | 18.00    | 1,235.85      | 1,452.85   | 0.00           | (217.00)           | (217.00)          | ST                |
| THE BANK OF NY MELLON CORP CMN               | Mar 17 2015                    | Sep 25 2015             | 4.00     | 214.11        | 279.76     | 0.00           | (65.65)            | (65.65)           | ST                |
| VERIZON COMMUNICATIONS INC. CMN              | Apr 13 2015                    | Sep 25 2015             | 9.00     | 481.76        | 574.89     | 0.00           | (93.13)            | (93.13)           | ST                |
| VISA INC CMN CLASS A                         | May 06 2014                    | Sep 25 2015             | 26.00    | 1,774.46      | 1,662.15   | 0.00           | 112.31             | 112.31            | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR CMN        | Jun 05 2015                    | Sep 25 2015             | 163.00   | 3,494.65      | 3,690.84   | 0.00           | (196.19)           | (196.19)          | ST                |
| BOEING COMPANY CMN                           | Jan 14 2014                    | Sep 25 2015             | 34.00    | 1,331.08      | 1,145.36   | 0.00           | 185.72             | 185.72            | LT                |
| CISCO SYSTEMS, INC CMN                       | Jan 23 2014                    | Sep 25 2015             | 17.00    | 750.87        | 810.22     | 0.00           | (59.35)            | (59.35)           | LT                |
| DOVER CORPORATION CMN                        | Apr 22 2014                    | Sep 25 2015             | 33.00    | 2,339.33      | 1,733.20   | 0.00           | 606.13             | 606.13            | LT                |
| FRANKLIN RESOURCES INC CMN                   | Feb 20 2014                    | Oct 06 2015             | 103.00   | 1,028.52      | 1,342.72   | 0.00           | (314.20)           | (314.20)          | LT                |
| MASTERCARD INCORPORATED CMN CLASS A          | Sep 03 2014                    | Oct 06 2015             | 4.00     | 535.94        | 502.78     | 0.00           | 33.16              | 33.16             | LT                |
| MICROSOFT CORPORATION CMN                    | Sep 08 2014                    | Oct 06 2015             | 1.00     | 133.99        | 127.83     | 0.00           | 6.16               | 6.16              | LT                |
| NATIONAL OILWELL VARCO, INC COMMON STOCK CMN | Oct 28 2014                    | Oct 06 2015             | 2.00     | 54.70         | 47.89      | 0.00           | 6.81               | 6.81              | ST                |
| ORACLE CORPORATION CMN                       | Oct 30 2014                    | Oct 06 2015             | 3.00     | 82.05         | 72.15      | 0.00           | 9.90               | 9.90              | ST                |
| PARKER-HANNIFIN CORP CMN                     | Feb 05 2015                    | Oct 06 2015             | 29.00    | 793.14        | 786.42     | 0.00           | 6.72               | 6.72              | ST                |
| STATE STREET CORPORATION (NEW) CMN           | Dec 16 2014                    | Oct 06 2015             | 11.00    | 665.04        | 782.71     | 0.00           | (117.67)           | (117.67)          | ST                |
| SWISS RE LTD SPONSORED ADR CMN               | Jan 14 2014                    | Oct 06 2015             | 25.00    | 962.73        | 1,439.36   | 0.00           | (476.63)           | (476.63)          | LT                |
| THE BANK OF NY MELLON CORP CMN               | Jan 14 2014                    | Oct 06 2015             | 8.00     | 756.31        | 655.85     | 0.00           | 100.46             | 100.46            | LT                |
| VERIZON COMMUNICATIONS INC. CMN              | Apr 20 2015                    | Oct 06 2015             | 14.00    | 655.60        | 599.63     | 0.00           | 55.97              | 55.97             | ST                |
| VISA INC CMN CLASS A                         | Feb 19 2015                    | Oct 06 2015             | 45.00    | 1,821.48      | 2,439.94   | 0.00           | (618.46)           | (618.46)          | ST                |
| ABERDEEN ASSET MANAGEMENT PLC ADR CMN        | Jan 14 2014                    | Oct 06 2015             | 51.00    | 1,922.15      | 1,942.96   | 0.00           | (20.81)            | (20.81)           | LT                |
| BOEING COMPANY CMN                           | Aug 29 2014                    | Oct 06 2015             | 20.00    | 2,050.16      | 2,309.11   | 0.00           | (258.95)           | (258.95)          | LT                |

**Statement Detail**  
**VULCAN: DYNAMIC EQ**  
**Realized Gains and Losses (Continued)**

Period Ended December 31, 2015

|                                               | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-----------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| QUALCOMM INC CMN                              | Apr 13 2015                    | Oct 06 2015             | 11 00    | 610.48        | 702.64     | 0.00           | (92.16)            | (92.16)           | ST                |
| SWISS RE LTD SPONSORED ADR CMN                | Jun 05 2015                    | Oct 06 2015             | 58 00    | 1,283.51      | 1,313.30   | 0.00           | (29.79)            | (29.79)           | ST                |
| VISA INC CMN CLASS A                          | Apr 22 2014                    | Oct 06 2015             | 8 00     | 576.62        | 420.17     | 0.00           | 156.45             | 156.45            | LT                |
| WALT DISNEY COMPANY (THE) CMN                 | Jan 14 2014                    | Oct 06 2015             | 7 00     | 726.16        | 519.70     | 0.00           | 206.46             | 206.46            | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR<br>CMN      | Feb 20 2014                    | Nov 03 2015             | 111 00   | 1,200.35      | 1,447.01   | 0.00           | (246.66)           | (246.66)          | LT                |
|                                               | Mar 05 2014                    | Nov 03 2015             | 3 00     | 32.44         | 39.00      | 0.00           | (6.56)             | (6.56)            | LT                |
|                                               | Mar 06 2014                    | Nov 03 2015             | 41 00    | 443.37        | 541.12     | 0.00           | (97.75)            | (97.75)           | LT                |
| AXIS CAPITAL HOLDINGS, LTD CMN                | Mar 19 2015                    | Nov 03 2015             | 6 00     | 327.53        | 306.95     | 0.00           | 20.58              | 20.58             | ST                |
|                                               | Mar 24 2015                    | Nov 03 2015             | 5 00     | 272.94        | 254.99     | 0.00           | 17.95              | 17.95             | ST                |
| BOEING COMPANY CMN                            | Sep 08 2014                    | Nov 03 2015             | 13 00    | 1,921.10      | 1,661.73   | 0.00           | 259.37             | 259.37            | LT                |
| CISCO SYSTEMS, INC CMN                        | Feb 05 2015                    | Nov 03 2015             | 7 00     | 199.77        | 189.82     | 0.00           | 9.95               | 9.95              | ST                |
|                                               | Jun 18 2015                    | Nov 03 2015             | 31 00    | 884.72        | 907.06     | 0.00           | (22.34)            | (22.34)           | ST                |
| DISCOVERY COMMUNICATIONS, INC. CMN            | Nov 06 2014                    | Nov 03 2015             | 40 00    | 1,143.53      | 1,318.76   | 0.00           | (175.23)           | (175.23)          | ST                |
|                                               | Jan 08 2015                    | Nov 03 2015             | 57 00    | 1,629.53      | 1,774.93   | 0.00           | (145.40)           | (145.40)          | ST                |
| DOVER CORPORATION CMN                         | Dec 16 2014                    | Nov 03 2015             | 22 00    | 1,437.45      | 1,565.42   | 0.00           | (127.97)           | (127.97)          | ST                |
| EVEREST RE GROUP LTD CMN                      | Jan 14 2014                    | Nov 03 2015             | 5 00     | 889.08        | 738.48     | 0.00           | 150.60             | 150.60            | LT                |
| FRANKLIN RESOURCES INC CMN                    | Jan 14 2014                    | Nov 03 2015             | 48 00    | 1,981.40      | 2,763.57   | 0.00           | (782.17)           | (782.17)          | LT                |
| MASTERCARD INCORPORATED CMN CLASS A           | Jan 14 2014                    | Nov 03 2015             | 11 00    | 1,099.42      | 901.79     | 0.00           | 197.63             | 197.63            | LT                |
| MICROSOFT CORPORATION CMN                     | Apr 20 2015                    | Nov 03 2015             | 32 00    | 1,708.12      | 1,370.58   | 0.00           | 337.54             | 337.54            | ST                |
| MSC INDUSTRIAL DIRECT CO INC CL-A CLASS A     | Oct 28 2014                    | Nov 03 2015             | 11 00    | 698.15        | 925.43     | 0.00           | (227.28)           | (227.28)          | LT                |
| ORACLE CORPORATION CMN                        | Jan 14 2014                    | Nov 03 2015             | 13 00    | 518.04        | 495.26     | 0.00           | 22.78              | 22.78             | LT                |
|                                               | Jul 17 2014                    | Nov 03 2015             | 58 00    | 2,311.25      | 2,348.16   | 0.00           | (36.91)            | (36.91)           | LT                |
| PARKER-HANNIFIN CORP CMN                      | Aug 29 2014                    | Nov 03 2015             | 18 00    | 1,918.16      | 2,078.20   | 0.00           | (160.04)           | (160.04)          | LT                |
| PARKER-HANNIFIN CORP CMN DISALLOWED<br>LOSSES |                                |                         |          |               |            |                | 44.46              |                   |                   |
| PRICE T ROWE GROUP INC CMN                    | Oct 30 2014                    | Nov 03 2015             | 20 00    | 1,527.17      | 1,614.28   | 0.00           | (87.11)            | (87.11)           | LT                |
| QUALCOMM INC CMN                              | Apr 13 2015                    | Nov 03 2015             | 24 00    | 1,463.25      | 1,533.03   | 0.00           | (69.78)            | (69.78)           | ST                |
| STATE STREET CORPORATION (NEW) CMN            | May 06 2014                    | Nov 03 2015             | 15 00    | 1,072.33      | 958.93     | 0.00           | 113.40             | 113.40            | LT                |
| SWISS RE LTD SPONSORED ADR CMN                | Jun 05 2015                    | Nov 03 2015             | 69 00    | 1,624.23      | 1,562.38   | 0.00           | 61.85              | 61.85             | ST                |
| THE BANK OF NY MELLON CORP CMN                | Jan 14 2014                    | Nov 03 2015             | 29 00    | 1,228.12      | 976.92     | 0.00           | 251.20             | 251.20            | LT                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                  | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| VERIZON COMMUNICATIONS INC CMN                   | Jan 23 2014                    | Nov 03 2015             | 13.00    | 604.22        | 619.58     | 0.00           | (15.36)            | (15.36)           | LT                |
| VISA INC CMN CLASS A                             | Apr 22 2014                    | Nov 03 2015             | 13.00    | 1,004.49      | 682.77     | 0.00           | 321.72             | 321.72            | LT                |
| WALT DISNEY COMPANY (THE) CMN                    | Jan 14 2014                    | Nov 03 2015             | 7.00     | 806.52        | 519.70     | 0.00           | 286.82             | 286.82            | LT                |
| ABERDEEN ASSET MANAGEMENT PLC ADR<br>CMN         | Mar 06 2014                    | Nov 05 2015             | 227.00   | 2,413.39      | 2,995.94   | 0.00           | (582.55)           | (582.55)          | LT                |
|                                                  | Aug 01 2014                    | Nov 05 2015             | 50.00    | 531.59        | 710.02     | 0.00           | (178.43)           | (178.43)          | LT                |
|                                                  | Aug 04 2014                    | Nov 05 2015             | 179.00   | 1,903.08      | 2,540.91   | 0.00           | (637.83)           | (637.83)          | LT                |
| AETNA INC CMN                                    | Dec 17 2014                    | Nov 05 2015             | 30.00    | 3,298.13      | 2,614.38   | 0.00           | 683.75             | 683.75            | ST                |
|                                                  | Feb 10 2015                    | Nov 05 2015             | 5.00     | 549.69        | 475.94     | 0.00           | 73.75              | 73.75             | ST                |
| ANTHEM, INC CMN                                  | Apr 22 2014                    | Nov 05 2015             | 8.00     | 1,084.38      | 749.20     | 0.00           | 335.18             | 335.18            | LT                |
|                                                  | Apr 23 2014                    | Nov 05 2015             | 18.00    | 2,439.85      | 1,705.43   | 0.00           | 734.42             | 734.42            | LT                |
| APPLE, INC CMN                                   | Mar 05 2014                    | Nov 05 2015             | 8.00     | 966.62        | 609.03     | 0.00           | 357.59             | 357.59            | LT                |
|                                                  | Apr 22 2014                    | Nov 05 2015             | 5.00     | 604.14        | 376.78     | 0.00           | 227.36             | 227.36            | LT                |
| AXIS CAPITAL HOLDINGS, LTD CMN                   | Mar 24 2015                    | Nov 05 2015             | 36.00    | 1,979.24      | 1,835.93   | 0.00           | 143.31             | 143.31            | ST                |
|                                                  | Mar 25 2015                    | Nov 05 2015             | 46.00    | 2,529.03      | 2,359.20   | 0.00           | 169.83             | 169.83            | ST                |
| BOEING COMPANY CMN                               | Sep 08 2014                    | Nov 05 2015             | 30.00    | 4,423.11      | 3,834.75   | 0.00           | 588.36             | 588.36            | LT                |
| CHECK POINT SOFTWARE TECH LTD ORDINARY<br>SHARES | May 06 2014                    | Nov 05 2015             | 19.00    | 1,563.30      | 1,214.78   | 0.00           | 348.52             | 348.52            | LT                |
| CISCO SYSTEMS, INC CMN                           | Jun 18 2015                    | Nov 05 2015             | 153.00   | 4,360.41      | 4,476.78   | 0.00           | (116.37)           | (116.37)          | ST                |
| DISCOVERY COMMUNICATIONS, INC. CMN               | Jan 08 2015                    | Nov 05 2015             | 87.00    | 2,441.60      | 2,709.11   | 0.00           | (267.51)           | (267.51)          | ST                |
|                                                  | Jan 21 2015                    | Nov 05 2015             | 97.00    | 2,722.24      | 2,777.43   | 0.00           | (55.19)            | (55.19)           | ST                |
| DOVER CORPORATION CMN                            | Dec 16 2014                    | Nov 05 2015             | 55.00    | 3,555.68      | 3,913.55   | 0.00           | (357.87)           | (357.87)          | ST                |
| EVEREST RE GROUP LTD CMN                         | Jan 14 2014                    | Nov 05 2015             | 22.00    | 3,950.46      | 3,249.30   | 0.00           | 701.16             | 701.16            | LT                |
| F5 NETWORKS INC CMN                              | Apr 22 2015                    | Nov 05 2015             | 17.00    | 1,856.87      | 2,032.71   | 0.00           | (175.84)           | (175.84)          | ST                |
|                                                  | May 28 2015                    | Nov 05 2015             | 5.00     | 546.14        | 632.45     | 0.00           | (86.31)            | (86.31)           | ST                |
|                                                  | May 29 2015                    | Nov 05 2015             | 11.00    | 1,201.51      | 1,384.34   | 0.00           | (182.83)           | (182.83)          | ST                |
| FOSSIL GROUP INC. CMN                            | Feb 05 2015                    | Nov 05 2015             | 5.00     | 280.75        | 484.76     | 0.00           | (204.01)           | (204.01)          | ST                |
|                                                  | Feb 19 2015                    | Nov 05 2015             | 2.00     | 112.30        | 169.00     | 0.00           | (56.70)            | (56.70)           | ST                |
|                                                  | Feb 20 2015                    | Nov 05 2015             | 20.00    | 1,122.98      | 1,689.98   | 0.00           | (567.00)           | (567.00)          | ST                |
|                                                  | Feb 24 2015                    | Nov 05 2015             | 26.00    | 1,459.87      | 2,209.99   | 0.00           | (750.12)           | (750.12)          | ST                |
|                                                  | Feb 26 2015                    | Nov 05 2015             | 2.00     | 112.30        | 170.00     | 0.00           | (57.70)            | (57.70)           | ST                |
|                                                  | Mar 04 2015                    | Nov 05 2015             | 39.00    | 2,189.80      | 3,314.52   | 0.00           | (1,124.72)         | (1,124.72)        | ST                |
| FRANKLIN RESOURCES INC CMN                       | Jan 14 2014                    | Nov 05 2015             | 151.00   | 6,260.35      | 8,693.74   | 0.00           | (2,433.39)         | (2,433.39)        | LT                |
|                                                  | Feb 05 2014                    | Nov 05 2015             | 1.00     | 41.46         | 50.45      | 0.00           | (8.99)             | (8.99)            | LT                |
| MASTERCARD INCORPORATED CMN CLASS A              | Jan 14 2014                    | Nov 05 2015             | 5.00     | 502.49        | 409.90     | 0.00           | 92.59              | 92.59             | LT                |

# VULCAN: DYNAMIC EQ

## Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                 | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|-------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| MICROSOFT CORPORATION CMN                       | Mar 05 2014                    | Nov 05 2015             | 25.00    | 2,512.45      | 1,946.81   | 0.00           | 565.64             | 565.64            | LT                |
|                                                 | Apr 25 2014                    | Nov 05 2015             | 15.00    | 1,507.47      | 1,067.07   | 0.00           | 440.40             | 440.40            | LT                |
|                                                 | Apr 20 2015                    | Nov 05 2015             | 62.00    | 3,371.80      | 2,655.50   | 0.00           | 716.30             | 716.30            | ST                |
| MSC INDUSTRIAL DIRECT CO INC CL-A CLASS A       | Oct 28 2014                    | Nov 05 2015             | 17.00    | 1,090.51      | 1,430.21   | 0.00           | (339.70)           | (339.70)          | LT                |
|                                                 | Oct 30 2014                    | Nov 05 2015             | 32.00    | 2,052.72      | 2,568.27   | 0.00           | (515.55)           | (515.55)          | LT                |
| NATIONAL OILWELL VARCO, INC COMMON<br>STOCK CMN | Feb 19 2015                    | Nov 05 2015             | 22.00    | 878.88        | 1,192.86   | 0.00           | (313.98)           | (313.98)          | ST                |
|                                                 | Feb 20 2015                    | Nov 05 2015             | 63.00    | 2,516.80      | 3,399.53   | 0.00           | (882.73)           | (882.73)          | ST                |
|                                                 | Mar 16 2015                    | Nov 05 2015             | 56.00    | 2,237.15      | 2,725.39   | 0.00           | (488.24)           | (488.24)          | ST                |
|                                                 | Mar 17 2015                    | Nov 05 2015             | 10.00    | 399.50        | 476.92     | 0.00           | (77.42)            | (77.42)           | ST                |
|                                                 | Jul 17 2014                    | Nov 05 2015             | 261.00   | 10,557.25     | 10,566.72  | 0.00           | (9.47)             | (9.47)            | LT                |
| PARKER-HANNIFIN CORP CMN                        | Aug 29 2014                    | Nov 05 2015             | 44.00    | 4,649.25      | 5,080.04   | 0.00           | (430.79)           | (430.79)          | LT                |
|                                                 | Jan 08 2015                    | Nov 05 2015             | 37.00    | 3,909.60      | 4,678.28   | 0.00           | (768.68)           | (768.68)          | ST                |
|                                                 | Oct 30 2014                    | Nov 05 2015             | 40.00    | 3,065.54      | 3,228.55   | 0.00           | (163.01)           | (163.01)          | LT                |
| PRICE T ROWE GROUP INC CMN                      | Nov 04 2014                    | Nov 05 2015             | 2.00     | 153.28        | 165.71     | 0.00           | (12.43)            | (12.43)           | LT                |
| QUALCOMM INC CMN                                | Apr 13 2015                    | Nov 05 2015             | 40.00    | 2,069.96      | 2,555.05   | 0.00           | (485.09)           | (485.09)          | ST                |
| STATE STREET CORPORATION (NEW) CMN              | May 06 2014                    | Nov 05 2015             | 67.00    | 4,853.39      | 4,283.24   | 0.00           | 570.15             | 570.15            | LT                |
| SWISS RE LTD SPONSORED ADR CMN                  | Jun 05 2015                    | Nov 05 2015             | 243.00   | 5,710.39      | 5,502.29   | 0.00           | 208.10             | 208.10            | ST                |
| THE BANK OF NY MELLON CORP CMN                  | Jan 14 2014                    | Nov 05 2015             | 79.00    | 3,417.48      | 2,661.27   | 0.00           | 756.21             | 756.21            | LT                |
| TIME WARNER INC CMN                             | Jul 25 2014                    | Nov 05 2015             | 34.00    | 2,375.53      | 2,889.58   | 0.00           | (514.05)           | (514.05)          | LT                |
| TIME WARNER INC CMN DISALLOWED LOSSES           |                                |                         |          |               |            |                | 514.05             |                   |                   |
| VERIZON COMMUNICATIONS INC CMN                  | Jan 23 2014                    | Nov 05 2015             | 4.00     | 185.52        | 190.64     | 0.00           | (5.12)             | (5.12)            | LT                |
|                                                 | Apr 29 2014                    | Nov 05 2015             | 36.00    | 1,669.65      | 1,684.63   | 0.00           | (14.98)            | (14.98)           | LT                |
|                                                 | Apr 22 2014                    | Nov 05 2015             | 66.00    | 5,246.90      | 3,466.39   | 0.00           | 1,780.51           | 1,780.51          | LT                |
| VISA INC CMN CLASS A                            | Jan 14 2014                    | Nov 05 2015             | 16.00    | 1,804.44      | 1,187.89   | 0.00           | 616.55             | 616.55            | LT                |
| WALT DISNEY COMPANY (THE) CMN                   | May 28 2015                    | Nov 10 2015             | 4.00     | 407.07        | 420.66     | 0.00           | (13.59)            | (13.59)           | ST                |
| HONEYWELL INTL INC CMN                          | Jan 14 2014                    | Nov 17 2015             | 17.00    | 498.56        | 605.04     | 0.00           | (106.48)           | (106.48)          | LT                |
| DISCOVERY COMMUNICATIONS, INC. CMN              | Jan 21 2015                    | Nov 17 2015             | 16.00    | 469.23        | 458.13     | 0.00           | 11.10              | 11.10             | ST                |
| F5 NETWORKS INC CMN                             | May 29 2015                    | Nov 17 2015             | 8.00     | 839.98        | 1,006.79   | 0.00           | (166.81)           | (166.81)          | ST                |
|                                                 | May 29 2015                    | Dec 02 2015             | 3.00     | 315.02        | 377.55     | 0.00           | (62.53)            | (62.53)           | ST                |
|                                                 | Jun 18 2015                    | Dec 02 2015             | 4.00     | 420.03        | 506.76     | 0.00           | (86.73)            | (86.73)           | ST                |



Statement Detail

**VULCAN: DYNAMIC EQ**

Realized Gains and Losses (Continued)

| Period Ended December 31, 2015           |                                |                         |          |               |            |                |                    |                   |                   |
|------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
|                                          | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|                                          | Jun 18 2015                    | Dec 09 2015             | 21.00    | 2,101.26      | 2,660.49   | 0.00           | (559.23)           | (559.23)          | ST                |
|                                          | Jul 15 2015                    | Dec 09 2015             | 39.00    | 3,902.33      | 4,594.49   | 0.00           | (692.16)           | (692.16)          | ST                |
| SWISS RE LTD SPONSORED ADR CMN           | Jun 05 2015                    | Dec 09 2015             | 48.00    | 1,171.75      | 1,086.87   | 0.00           | 84.88              | 84.88             | ST                |
| MICROSOFT CORPORATION CMN                | Apr 20 2015                    | Dec 16 2015             | 79.00    | 4,348.58      | 3,383.63   | 0.00           | 964.95             | 964.95            | ST                |
| ABERDEEN ASSET MANAGEMENT PLC ADR<br>CMN | Aug 04 2014                    | Dec 17 2015             | 294.00   | 2,485.46      | 4,173.33   | 0.00           | (1,687.87)         | (1,687.87)        | LT                |
|                                          |                                |                         |          |               |            |                |                    |                   |                   |
|                                          |                                |                         |          | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) |                   |
| SHORT TERM GAINS                         |                                |                         |          | 250,465.65    | 222,860.93 | 0.00           | 27,604.72          | 27,604.72         |                   |
| SHORT TERM LOSSES                        |                                |                         |          | 176,970.89    | 207,102.79 | 0.00           | (30,131.90)        | (30,131.90)       |                   |
| SHORT TERM DISALLOWED LOSSES             |                                |                         |          |               |            |                |                    | 7,085.01          |                   |
| NET SHORT TERM GAINS (LOSSES)            |                                |                         |          | 427,436.54    | 429,963.72 | 0.00           | (2,527.18)         | 4,557.83          |                   |
| LONG TERM GAINS                          |                                |                         |          | 295,656.67    | 230,548.34 | 0.00           | 65,108.33          | 65,108.33         |                   |
| LONG TERM LOSSES                         |                                |                         |          | 128,535.77    | 149,136.75 | 0.00           | (20,602.98)        | (20,602.98)       |                   |
| LONG TERM DISALLOWED LOSSES              |                                |                         |          |               |            |                |                    | 2,194.72          |                   |
| NET LONG TERM GAINS (LOSSES)             |                                |                         |          | 424,192.44    | 379,687.09 | 0.00           | 44,505.35          | 46,700.07         |                   |



# LIMITED DISCRETIONARY BROKERAGE

## Realized Gains and Losses

Period Ended December 31, 2015

### YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as, tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

|                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| GOLAR LNG PARTNERS LP CMN          | Jan 09 2015                    | Jan 09 2015             | 1,800.00 | 50,050.58     | 53,820.00  | 0.00           | (3,769.42)         | (3,769.42)        | ST                |
| HUDSON PACIFIC PROPERTIES, INC CMN | Jan 14 2015                    | Jan 14 2015             | 250.00   | 8,038.87      | 7,937.50   | 0.00           | 101.37             | 101.37            | ST                |
| SUNEDISON SEMICONDUCTOR LIMITE CMN | Jan 14 2015                    | Jan 14 2015             | 200.00   | 3,257.80      | 3,038.00   | 0.00           | 219.80             | 219.80            | ST                |
| TERRAFORM POWER, INC CMN           | Jan 16 2015                    | Jan 16 2015             | 650.00   | 19,444.70     | 19,084.50  | 0.00           | 360.20             | 360.20            | ST                |
| RADIUS HEALTH, INC CMN             | Jan 23 2015                    | Jan 23 2015             | 200.00   | 7,583.94      | 7,350.00   | 0.00           | 333.94             | 333.94            | ST                |
| THE MICHAELS COMPANIES, INC CMN    | Jan 23 2015                    | Jan 23 2015             | 400.00   | 10,026.29     | 9,408.00   | 0.00           | 618.29             | 618.29            | ST                |
| POST HOLDINGS, INC CMN             | Jan 29 2015                    | Jan 29 2015             | 100.00   | 4,766.50      | 4,750.00   | 0.00           | 16.50              | 16.50             | ST                |
| HDFC BANK LIMITED ADR CMN          | Feb 05 2015                    | Feb 05 2015             | 100.00   | 5,788.69      | 5,776.00   | 0.00           | 12.69              | 12.69             | ST                |
| SABRE CORPORATION CMN              | Feb 05 2015                    | Feb 05 2015             | 1,050.00 | 22,270.74     | 21,787.50  | 0.00           | 483.24             | 483.24            | ST                |
| SERVICEMASTER GLOBAL HOLDINGS, CMN | Feb 05 2015                    | Feb 05 2015             | 500.00   | 14,589.72     | 14,750.00  | 0.00           | (160.28)           | (160.28)          | ST                |
| COLUMBIA PIPELINE PARTNERS LP CMN  | Feb 06 2015                    | Feb 06 2015             | 500.00   | 13,607.34     | 11,500.00  | 0.00           | 2,107.34           | 2,107.34          | ST                |
| ATARA BIOTHERAPEUTICS, INC CMN     | Feb 12 2015                    | Feb 12 2015             | 150.00   | 2,705.15      | 2,700.00   | 0.00           | 5.15               | 5.15              | ST                |
| INOVALON HOLDINGS, INC CMN CLASS A | Feb 12 2015                    | Feb 12 2015             | 400.00   | 12,224.93     | 10,800.00  | 0.00           | 1,424.93           | 1,424.93          | ST                |
| IDERA PHARMACEUTICALS, INC. CMN    | Feb 13 2015                    | Feb 13 2015             | 800.00   | 3,107.07      | 3,000.00   | 0.00           | 107.07             | 107.07            | ST                |
| PHILLIPS 66 PARTNERS LP CMN        | Feb 18 2015                    | Feb 18 2015             | 250.00   | 18,808.23     | 18,875.00  | 0.00           | (66.77)            | (66.77)           | ST                |
| TALLGRASS ENERGY PARTNERS, LP CMN  | Feb 24 2015                    | Feb 24 2015             | 800.00   | 39,543.27     | 40,656.00  | 0.00           | (1,112.73)         | (1,112.73)        | ST                |
| QTS REALTY TRUST, INC CMN          | Feb 25 2015                    | Feb 25 2015             | 100.00   | 3,534.06      | 3,475.00   | 0.00           | 59.06              | 59.06             | ST                |
| AMERICAN TOWER CORPORATION CMN     | Feb 26 2015                    | Feb 26 2015             | 600.00   | 58,709.63     | 58,200.00  | 0.00           | 509.63             | 509.63            | ST                |
| NOBLE ENERGY INC CMN               | Feb 26 2015                    | Feb 26 2015             | 800.00   | 38,026.57     | 38,000.00  | 0.00           | 26.57              | 26.57             | ST                |
| CATALENT, INC CMN                  | Mar 03 2015                    | Mar 04 2015             | 500.00   | 14,728.72     | 14,750.00  | 0.00           | (21.28)            | (21.28)           | ST                |
| MAXPOINT INTERACTIVE INC CMN       | Mar 06 2015                    | Mar 06 2015             | 300.00   | 3,061.29      | 3,450.00   | 0.00           | (388.71)           | (388.71)          | ST                |
| CALUMET SPECIALTY PROD PTNRS CMN   | Mar 10 2015                    | Mar 10 2015             | 1,000.00 | 24,954.13     | 26,750.00  | 0.00           | (1,795.87)         | (1,795.87)        | ST                |
| KYTHERA BIOPHARMACEUTICALS, IN CMN | Mar 11 2015                    | Mar 11 2015             | 100.00   | 5,179.87      | 4,800.00   | 0.00           | 379.87             | 379.87            | ST                |
| SUNOCO LOGISTICS PARTNERS LP CMN   | Mar 11 2015                    | Mar 11 2015             | 1,500.00 | 60,475.43     | 62,640.00  | 0.00           | (2,164.57)         | (2,164.57)        | ST                |
| EQT MIDSTREAM PARTNERS LP CMN      | Mar 12 2015                    | Mar 12 2015             | 700.00   | 52,352.87     | 53,200.00  | 0.00           | (847.13)           | (847.13)          | ST                |
| SUMMIT MATERIALS, INC. CMN CLASS A | Mar 12 2015                    | Mar 12 2015             | 600.00   | 12,180.31     | 10,800.00  | 0.00           | 1,380.31           | 1,380.31          | ST                |

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**Statement Detail**  
**LIMITED DISCRETIONARY BROKERAGE**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| ZAYO GROUP HOLDINGS, INC CMN                       | Mar 12 2015                    | Mar 12 2015             | 700.00   | 19,085.28     | 19,145.00  | 0.00           | (59.72)            | (59.72)           | ST                |
| ZENDESK, INC CMN                                   | Mar 19 2015                    | Mar 19 2015             | 300.00   | 6,925.94      | 6,825.00   | 0.00           | 100.94             | 100.94            | ST                |
| ENLINK MIDSTREAM PARTNERS LP CMN                   | Mar 25 2015                    | Mar 25 2015             | 2,000.00 | 48,177.10     | 51,420.00  | 0.00           | (3,242.90)         | (3,242.90)        | ST                |
| LA QUINTA HOLDINGS INC CMN                         | Mar 24 2015                    | Mar 25 2015             | 150.00   | 3,546.50      | 3,556.50   | 0.00           | (10.00)            | (10.00)           | ST                |
| CITIZENS FINANCIAL GROUP INC CMN                   | Mar 25 2015                    | Mar 26 2015             | 3,100.00 | 74,049.25     | 73,625.00  | 0.00           | 424.25             | 424.25            | ST                |
| SOLAREDGE TECHNOLOGIES, INC CMN                    | Mar 26 2015                    | Mar 26 2015             | 300.00   | 6,170.73      | 5,400.00   | 0.00           | 770.73             | 770.73            | ST                |
| SURGICAL CARE AFFILIATES, INC CMN                  | Mar 27 2015                    | Mar 27 2015             | 200.00   | 6,617.49      | 6,650.00   | 0.00           | (32.51)            | (32.51)           | ST                |
| TRIPLEPOINT VENTR GRW BDC CORP MUTUAL<br>FUND      | Mar 27 2015                    | Mar 27 2015             | 1,700.00 | 23,804.82     | 24,548.00  | 0.00           | (743.18)           | (743.18)          | ST                |
| CYRUSONE INC CMN                                   | Apr 01 2015                    | Apr 01 2015             | 150.00   | 4,650.72      | 4,668.00   | 0.00           | (17.28)            | (17.28)           | ST                |
| MYLAN NV CMN                                       | Apr 01 2015                    | Apr 01 2015             | 1,500.00 | 86,929.09     | 87,525.00  | 0.00           | (595.91)           | (595.91)          | ST                |
| AXALTA COATING SYSTEMS LTD CMN                     | Apr 02 2015                    | Apr 02 2015             | 1,900.00 | 52,992.48     | 53,200.00  | 0.00           | (207.52)           | (207.52)          | ST                |
| FELCOR LODGING TRUST INC CMN                       | Apr 09 2015                    | Apr 09 2015             | 225.00   | 2,507.58      | 2,531.25   | 0.00           | (23.67)            | (23.67)           | ST                |
| MEMORIAL PRODUCTION PARTNERS L CMN                 | Apr 09 2015                    | Apr 09 2015             | 2,800.00 | 45,851.66     | 46,480.00  | 0.00           | (628.34)           | (628.34)          | ST                |
| SAGE THERAPEUTICS, INC CMN                         | Apr 15 2015                    | Apr 15 2015             | 100.00   | 5,864.49      | 5,250.00   | 0.00           | 614.49             | 614.49            | ST                |
| VIRTU FINANCIAL, INC CMN CLASS A                   | Apr 16 2015                    | Apr 16 2015             | 400.00   | 8,902.07      | 7,600.00   | 0.00           | 1,302.07           | 1,302.07          | ST                |
| TRIBUNE MEDIA CO - A CMN CLASS A                   | Apr 23 2015                    | Apr 23 2015             | 325.00   | 18,625.99     | 18,200.00  | 0.00           | 425.99             | 425.99            | ST                |
| TELECOMUNICACOES DE SAO PAULO<br>SPONSORED ADR CMN | Apr 28 2015                    | Apr 28 2015             | 125.00   | 2,053.76      | 2,010.00   | 0.00           | 43.76              | 43.76             | ST                |
| ENVIVA PARTNERS, LP CMN                            | Apr 29 2015                    | Apr 29 2015             | 500.00   | 10,633.00     | 10,000.00  | 0.00           | 633.00             | 633.00            | ST                |
| SPRINGLEAF HOLDINGS INC CMN                        | Apr 29 2015                    | Apr 29 2015             | 1,800.00 | 91,597.96     | 92,700.00  | 0.00           | (1,102.04)         | (1,102.04)        | ST                |
| BLUEPRINT MEDICINES CORP CMN                       | Apr 30 2015                    | Apr 30 2015             | 175.00   | 3,419.96      | 3,150.00   | 0.00           | 269.96             | 269.96            | ST                |
| FRESHPET, INC CMN                                  | Apr 30 2015                    | Apr 30 2015             | 325.00   | 7,078.07      | 6,977.75   | 0.00           | 100.32             | 100.32            | ST                |
| ADEPTUS HEALTH INC CMN                             | May 06 2015                    | May 06 2015             | 125.00   | 8,047.83      | 7,988.75   | 0.00           | 79.08              | 79.08             | ST                |
| CLUBCORP HOLDINGS, INC CMN                         | May 06 2015                    | May 06 2015             | 350.00   | 7,466.48      | 7,282.50   | 0.00           | 203.98             | 203.98            | ST                |
| IMS HEALTH HOLDINGS, INC CMN                       | May 07 2015                    | May 07 2015             | 1,500.00 | 41,306.53     | 41,250.00  | 0.00           | 56.53              | 56.53             | ST                |
| INC RESEARCH HOLDINGS, INC CMN                     | May 07 2015                    | May 07 2015             | 900.00   | 27,087.51     | 27,900.00  | 0.00           | (812.49)           | (812.49)          | ST                |
| TALLGRASS ENERGY GP, LP CMN                        | May 07 2015                    | May 07 2015             | 1,200.00 | 36,873.75     | 34,800.00  | 0.00           | 2,073.75           | 2,073.75          | ST                |
| BOJANGLES', INC CMN                                | May 08 2015                    | May 08 2015             | 75.00    | 1,853.99      | 1,425.00   | 0.00           | 428.99             | 428.99            | ST                |
| SUMMIT MIDSTREAM PARTNERS LP CMN<br>SERIES         | May 08 2015                    | May 08 2015             | 1,200.00 | 36,370.00     | 36,900.00  | 0.00           | (530.00)           | (530.00)          | ST                |
| EQT GP HOLDINGS LP CMN                             | May 12 2015                    | May 12 2015             | 475.00   | 15,613.77     | 12,825.00  | 0.00           | 2,788.77           | 2,788.77          | ST                |
| HOUGHTON MIFFLIN HARCOURT CO CMN                   | May 14 2015                    | May 15 2015             | 650.00   | 15,111.12     | 14,950.00  | 0.00           | 161.12             | 161.12            | ST                |
| CDW CORP CMN                                       | May 19 2015                    | May 19 2015             | 950.00   | 34,780.37     | 34,960.00  | 0.00           | (179.63)           | (179.63)          | ST                |

**LIMITED DISCRETIONARY BROKERAGE**  
Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                                    | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|----------------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| BLACK KNIGHT FINANCIAL SERVICE CMN<br>CLASS A      | May 20 2015                    | May 20 2015             | 125 00   | 3,345.67      | 3,062.50   | 0.00           | 283.17             | 283.17            | ST                |
| CIMAREX ENERGY CO. CMN                             | May 20 2015                    | May 20 2015             | 20 00    | 2,302.23      | 2,180.00   | 0.00           | 122.23             | 122.23            | ST                |
| MOMENTA PHARMACEUTICALS, INC. CMN                  | May 20 2015                    | May 20 2015             | 600 00   | 11,483.24     | 11,400.00  | 0.00           | 83.24              | 83.24             | ST                |
| PRESS GANEY HOLDINGS, INC. CMN                     | May 21 2015                    | May 21 2015             | 250 00   | 7,002.95      | 6,250.00   | 0.00           | 752.95             | 752.95            | ST                |
| SABRE CORPORATION CMN                              | May 21 2015                    | May 21 2015             | 1,500 00 | 39,129.17     | 39,000.00  | 0.00           | 129.17             | 129.17            | ST                |
| SERVICEMASTER GLOBAL HOLDINGS, CMN                 | May 28 2015                    | May 28 2015             | 950 00   | 31,852.44     | 32,300.00  | 0.00           | (447.56)           | (447.56)          | ST                |
| QTS REALTY TRUST, INC. CMN                         | Jun 02 2015                    | Jun 02 2015             | 50 00    | 1,893.63      | 1,850.00   | 0.00           | 43.63              | 43.63             | ST                |
| CATALENT, INC. CMN                                 | Jun 02 2015                    | Jun 03 2015             | 850 00   | 24,420.13     | 24,650.00  | 0.00           | (229.87)           | (229.87)          | ST                |
| AERCAP HOLDINGS NV ORD CMN                         | Jun 04 2015                    | Jun 04 2015             | 1,800 00 | 87,820.19     | 88,200.00  | 0.00           | (379.81)           | (379.81)          | ST                |
| STORE CAPITAL CORPORATION CMN                      | Jun 04 2015                    | Jun 04 2015             | 1,700 00 | 34,317.26     | 34,425.00  | 0.00           | (107.74)           | (107.74)          | ST                |
| VWR CORPORATION CMN                                | Jun 04 2015                    | Jun 04 2015             | 1,300 00 | 33,338.27     | 34,125.00  | 0.00           | (786.73)           | (786.73)          | ST                |
| DAVIDSTEA INC. CMN                                 | Jun 05 2015                    | Jun 05 2015             | 275 00   | 7,188.20      | 5,225.00   | 0.00           | 1,963.20           | 1,963.20          | ST                |
| ENDO INTERNATIONAL PLC CMN                         | Jun 05 2015                    | Jun 05 2015             | 950 00   | 78,704.62     | 79,087.50  | 0.00           | (382.88)           | (382.88)          | ST                |
| EVOLUT HEALTH, INC. CMN CLASS A                    | Jun 05 2015                    | Jun 05 2015             | 175 00   | 3,307.36      | 2,975.00   | 0.00           | 332.36             | 332.36            | ST                |
| FRONTIER COMMUNICATIONS CORPORATION<br>CMN         | Jun 05 2015                    | Jun 05 2015             | 400 00   | 1,970.55      | 2,000.00   | 0.00           | (29.45)            | (29.45)           | ST                |
| QUINAR CAYMAN ISLANDS LIMITED<br>SPONSORED ADR CMN | Jun 05 2015                    | Jun 05 2015             | 150 00   | 7,673.24      | 7,125.00   | 0.00           | 548.24             | 548.24            | ST                |
| NORD ANGLIA EDUCATION, INC. CMN                    | Jun 11 2015                    | Jun 11 2015             | 375 00   | 9,138.66      | 9,000.00   | 0.00           | 138.66             | 138.66            | ST                |
| AMICUS THERAPEUTICS INC. CMN                       | Jun 12 2015                    | Jun 12 2015             | 650 00   | 9,117.19      | 8,612.50   | 0.00           | 504.69             | 504.69            | ST                |
| WINGSTOP INC. CMN                                  | Jun 11 2015                    | Jun 12 2015             | 75 00    | 2,246.99      | 1,425.00   | 0.00           | 821.99             | 821.99            | ST                |
| 8POINT3 ENERGY PARTNERS LP CMN                     | Jun 19 2015                    | Jun 19 2015             | 850 00   | 17,609.04     | 17,850.00  | 0.00           | (240.96)           | (240.96)          | ST                |
| CYRUSONE INC. CMN                                  | Jun 24 2015                    | Jun 24 2015             | 500 00   | 14,975.62     | 15,000.00  | 0.00           | (24.38)            | (24.38)           | ST                |
| NRG YIELD, INC. CMN CLASS C                        | Jun 24 2015                    | Jun 24 2015             | 2,400 00 | 54,283.15     | 52,800.00  | 0.00           | 1,483.15           | 1,483.15          | ST                |
| GLAUKOS CORPORATION CMN                            | Jun 25 2015                    | Jun 25 2015             | 100 00   | 2,949.63      | 1,800.00   | 0.00           | 1,149.63           | 1,149.63          | ST                |
| MILACRON HOLDINGS CORP. CMN                        | Jun 25 2015                    | Jun 25 2015             | 375 00   | 7,369.62      | 7,500.00   | 0.00           | (130.38)           | (130.38)          | ST                |
| SUNEDISON SEMICONDUCTOR LIMITE CMN                 | Jun 25 2015                    | Jun 25 2015             | 1,100 00 | 20,117.96     | 20,075.00  | 0.00           | 42.96              | 42.96             | ST                |
| ALARM COM HOLDINGS, INC. CMN                       | Jun 26 2015                    | Jun 26 2015             | 250 00   | 4,114.57      | 3,500.00   | 0.00           | 614.57             | 614.57            | ST                |
| SERES THERAPEUTICS, INC. CMN                       | Jun 26 2015                    | Jun 26 2015             | 200 00   | 8,292.50      | 3,600.00   | 0.00           | 4,692.50           | 4,692.50          | ST                |
| ATARA BIOTHERAPEUTICS, INC. CMN                    | Jul 10 2015                    | Jul 10 2015             | 150 00   | 7,982.90      | 7,800.00   | 0.00           | 182.90             | 182.90            | ST                |

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Statement Detail

# LIMITED DISCRETIONARY BROKERAGE

Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                            | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds | Cost Basis | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|--------------------------------------------|--------------------------------|-------------------------|----------|---------------|------------|----------------|--------------------|-------------------|-------------------|
| DIGITAL REALTY TRUST, INC CMN              | Jul 15 2015                    | Jul 15 2015             | 75 00    | 5,082.53      | 5,100.00   | 0.00           | (17.47)            | (17.47)           | ST                |
| SUNOCO LP CMN                              | Jul 15 2015                    | Jul 16 2015             | 600 00   | 23,848.95     | 24,060.00  | 0.00           | (211.05)           | (211.05)          | ST                |
| CITIZENS FINANCIAL GROUP INC CMN           | Jul 28 2015                    | Jul 29 2015             | 2,800.00 | 72,944.25     | 72,800.00  | 0.00           | 144.25             | 144.25            | ST                |
| ADEPTUS HEALTH INC CMN                     | Jul 30 2015                    | Jul 30 2015             | 150.00   | 16,066.65     | 15,750.00  | 0.00           | 316.65             | 316.65            | ST                |
| TERRAFORM GLOBAL, INC CMN CLASS A          | Jul 31 2015                    | Jul 31 2015             | 800 00   | 11,117.95     | 12,000.00  | 0.00           | (882.05)           | (882.05)          | ST                |
| AMPLIFY SNACK BRANDS CMN                   | Aug 05 2015                    | Aug 05 2015             | 750 00   | 12,380.92     | 13,500.00  | 0.00           | (1,119.08)         | (1,119.08)        | ST                |
| EURONAV NV CMN                             | Aug 04 2015                    | Aug 05 2015             | 1,200 00 | 17,356.35     | 17,640.00  | 0.00           | (283.65)           | (283.65)          | ST                |
| SUNRUN INC CMN                             | Aug 05 2015                    | Aug 05 2015             | 1,000 00 | 11,568.98     | 14,000.00  | 0.00           | (2,431.02)         | (2,431.02)        | ST                |
| MEDICAL PROPERTIES TRUST INC CMN           | Aug 06 2015                    | Aug 06 2015             | 5,000 00 | 59,798.88     | 61,250.00  | 0.00           | (1,451.12)         | (1,451.12)        | ST                |
| SUMMIT MATERIALS, INC CMN CLASS A          | Aug 06 2015                    | Aug 06 2015             | 1,000 00 | 25,604.72     | 25,750.00  | 0.00           | (145.28)           | (145.28)          | ST                |
| AXALTA COATING SYSTEMS LTD CMN             | Aug 12 2015                    | Aug 12 2015             | 1,400 00 | 41,516.79     | 41,650.00  | 0.00           | (133.21)           | (133.21)          | ST                |
| GLOBAL BLOOD THERAPEUTICS, INC CMN         | Aug 12 2015                    | Aug 12 2015             | 175 00   | 7,425.69      | 3,500.00   | 0.00           | 3,925.69           | 3,925.69          | ST                |
| CDW CORP CMN                               | Aug 13 2015                    | Aug 13 2015             | 900 00   | 34,488.35     | 34,425.00  | 0.00           | 63.35              | 63.35             | ST                |
| HOULIHAN LOKEY, INC CMN                    | Aug 13 2015                    | Aug 13 2015             | 650 00   | 14,508.84     | 13,650.00  | 0.00           | 858.84             | 858.84            | ST                |
| POST HOLDINGS, INC. CMN                    | Aug 13 2015                    | Aug 13 2015             | 100 00   | 6,199.81      | 6,000.00   | 0.00           | 199.81             | 199.81            | ST                |
| SHAKE SHACK INC CMN CLASS A                | Aug 13 2015                    | Aug 13 2015             | 100 00   | 5,810.28      | 6,000.00   | 0.00           | (189.72)           | (189.72)          | ST                |
| TESLA MOTORS, INC CMN                      | Aug 14 2015                    | Aug 14 2015             | 50.00    | 12,203.18     | 12,100.00  | 0.00           | 103.18             | 103.18            | ST                |
| AERCAP HOLDINGS NV ORD CMN                 | Aug 19 2015                    | Aug 19 2015             | 400 00   | 18,911.89     | 19,040.00  | 0.00           | (128.11)           | (128.11)          | ST                |
| USA COMPRESSION PARTNERS LP CMN            | Sep 10 2015                    | Sep 10 2015             | 1,500 00 | 26,696.35     | 28,995.00  | 0.00           | (2,298.65)         | (2,298.65)        | ST                |
| PARSLEY ENERGY, INC CMN                    | Sep 18 2015                    | Sep 18 2015             | 2,200 00 | 32,795.01     | 33,000.00  | 0.00           | (204.99)           | (204.99)          | ST                |
| NEW MOUNTAIN FINANCE CORP MUTUAL FUND      | Sep 22 2015                    | Sep 22 2015             | 3,500 00 | 48,405.49     | 49,490.00  | 0.00           | (1,084.51)         | (1,084.51)        | ST                |
| ZU INC CMN                                 | Sep 25 2015                    | Sep 25 2015             | 175 00   | 6,312.62      | 5,950.00   | 0.00           | 362.62             | 362.62            | ST                |
| CONCORDIA HEALTHCARE CORP CMN              | Sep 25 2015                    | Sep 25 2015             | 1,200 00 | 76,478.06     | 78,000.00  | 0.00           | (1,521.94)         | (1,521.94)        | ST                |
| SPORTSMANS WHSE HLDGS INC CMN              | Sep 25 2015                    | Sep 25 2015             | 475 00   | 5,636.72      | 5,818.75   | 0.00           | (182.03)           | (182.03)          | ST                |
| SURGERY PARTNERS, INC CMN                  | Oct 01 2015                    | Oct 01 2015             | 800 00   | 14,002.70     | 15,200.00  | 0.00           | (1,197.30)         | (1,197.30)        | ST                |
| REALTY INCOME CORPORATION CMN              | Oct 02 2015                    | Oct 02 2015             | 1,400.00 | 64,179.85     | 65,632.00  | 0.00           | (1,452.15)         | (1,452.15)        | ST                |
| PURE STORAGE INC CMN CLASS A               | Oct 07 2015                    | Oct 07 2015             | 1,100 00 | 17,933.84     | 18,700.00  | 0.00           | (766.16)           | (766.16)          | ST                |
| CPI CARD GROUP INC. CMN                    | Oct 09 2015                    | Oct 09 2015             | 850 00   | 10,619.62     | 8,500.00   | 0.00           | 2,119.62           | 2,119.62          | ST                |
| FIRST DATA CORPORATION CMN CLASS A         | Oct 15 2015                    | Oct 15 2015             | 325 00   | 5,130.55      | 5,200.00   | 0.00           | (69.45)            | (69.45)           | ST                |
| CLUBCORP HOLDINGS, INC CMN                 | Oct 15 2015                    | Oct 16 2015             | 2,200 00 | 45,256.68     | 45,760.00  | 0.00           | (503.32)           | (503.32)          | ST                |
| DIMENSION THERAPEUTICS, INC. CMN           | Oct 22 2015                    | Oct 22 2015             | 450 00   | 5,013.94      | 5,850.00   | 0.00           | (836.06)           | (836.06)          | ST                |
| MULTI PACKAGING SOLUTIONS INTL LIMITED CMN | Oct 22 2015                    | Oct 22 2015             | 275 00   | 4,065.77      | 3,575.00   | 0.00           | 490.77             | 490.77            | ST                |
| CITIZENS FINANCIAL GROUP INC CMN           | Oct 29 2015                    | Oct 30 2015             | 2,000 00 | 47,579.91     | 47,000.00  | 0.00           | 579.91             | 579.91            | ST                |

# LIMITED DISCRETIONARY BROKERAGE

## Realized Gains and Losses (Continued)

Period Ended December 31, 2015

|                                       | Date Acquired<br>or Sold Short | Date Sold<br>or Covered | Quantity | Sale Proceeds       | Cost Basis          | FX Gain (Loss) | Market Gain (Loss) | Total Gain (Loss) | Holding<br>Period |
|---------------------------------------|--------------------------------|-------------------------|----------|---------------------|---------------------|----------------|--------------------|-------------------|-------------------|
| NEW YORK COMMUNITY BANCORP. IN CMN    | Oct 30 2015                    | Oct 30 2015             | 3,400 00 | 55,399 93           | 54,400 00           | 0 00           | 999 93             | 999 93            | ST                |
| FIRST REPUBLIC BANK CMN SERIES        | Nov 10 2015                    | Nov 10 2015             | 150 00   | 9,884 05            | 9,937 50            | 0 00           | (53 45)            | (53 45)           | ST                |
| EXTENDED STAY AMERICA, INC CMN        | Nov 13 2015                    | Nov 13 2015             | 500 00   | 8,450 59            | 8,625 00            | 0 00           | (174 41)           | (174 41)          | ST                |
| INSTRUCTURE, INC. CMN                 | Nov 13 2015                    | Nov 13 2015             | 250 00   | 4,291 52            | 4,000 00            | 0 00           | 291 52             | 291 52            | ST                |
| VIRTU FINANCIAL, INC CMN CLASS A      | Nov 13 2015                    | Nov 13 2015             | 700 00   | 15,606 84           | 15,505 00           | 0 00           | 101 84             | 101 84            | ST                |
| MIMECAST LTD CMN                      | Nov 19 2015                    | Nov 19 2015             | 400 00   | 4,052 48            | 4,000 00            | 0 00           | 52 48              | 52 48             | ST                |
| SQUARE, INC. CMN CLASS A              | Nov 19 2015                    | Nov 19 2015             | 900 00   | 11,597 81           | 8,100 00            | 0 00           | 3,497 81           | 3,497 81          | ST                |
| COW CORP CMN                          | Nov 23 2015                    | Nov 24 2015             | 800 00   | 34,857 83           | 35,240 00           | 0 00           | (382 17)           | (382 17)          | ST                |
| COLUMBIA PIPELINE GROUP, INC CMN      | Dec 02 2015                    | Dec 02 2015             | 2,800 00 | 51,182 49           | 49,000 00           | 0 00           | 2,182 49           | 2,182 49          | ST                |
| STORE CAPITAL CORPORATION CMN         | Dec 02 2015                    | Dec 02 2015             | 1,100 00 | 24,641 30           | 24,200 00           | 0 00           | 441 30             | 441 30            | ST                |
| ATLASSIAN CORPORATION PLC CMN CLASS A | Dec 09 2015                    | Dec 10 2015             | 1,200 00 | 32,748 71           | 25,200 00           | 0 00           | 7,548 71           | 7,548 71          | ST                |
| PARSLEY ENERGY, INC. CMN              | Dec 09 2015                    | Dec 10 2015             | 1,400 00 | 25,948 84           | 25,200 00           | 0 00           | 648 84             | 648 84            | ST                |
| NORWEGIAN CRUISE LINE HLDG LTD CMN    | Dec 14 2015                    | Dec 15 2015             | 1,000 00 | 57,731 93           | 57,650 00           | 0 00           | 81 93              | 81 93             | ST                |
|                                       |                                |                         |          |                     |                     |                |                    |                   |                   |
| SHORT TERM GAINS                      |                                |                         |          | 1,217,634 97        | 1,160,090 50        | 0 00           | 57,544 47          | 57,544 47         |                   |
| SHORT TERM LOSSES                     |                                |                         |          | 1,722,660 44        | 1,761,650 50        | 0 00           | (38,990 06)        | (38,990 06)       |                   |
| <b>NET SHORT TERM GAINS (LOSSES)</b>  |                                |                         |          | <b>2,940,295.41</b> | <b>2,921,741.00</b> | <b>0.00</b>    | <b>18,554.41</b>   | <b>18,554.41</b>  |                   |