Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public.

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

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015 or tax year beginning , 2015, and ending , 20

Name of foundation: JOHN S DUNN FOUNDATION

A Employer identification number: 74-1933660

Number and street (or P O box number if mail is not delivered to street address): 3355 WEST ALABAMA

Room/suite: 990

B Telephone number (see instructions): (713) 626-0368

City or town, state or province, country, and ZIP or foreign postal code: HOUSTON, TX 77098-1718

C If exemption application is pending, check here ▶ [ ]

G Check all that apply: [ ] Initial return [ ] Initial return of a former public charity [ ] Final return [ ] Amended return [ ] Address change [ ] Name change

D 1 Foreign organizations, check here ▶ [ ]
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ [ ]

H Check type of organization: [X] Section 501(c)(3) exempt private foundation [ ] Section 4947(a)(1) nonexempt charitable trust [ ] Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ [ ]

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 85,050,154.

J Accounting method [ ] Cash [X] Accrual [ ] Other (specify) *(Part I, column (d) must be on cash basis)*

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ [X] if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	188,581.	188,581.		ATCH 1
	4 Dividends and interest from securities	1,605,208.	1,605,208.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	2,901,301.			
	b Gross sales price for all assets on line 6a 17,731,291.				
	7 Capital gain net income (from Part IV, line 2)		2,512,922.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule) ATCH 3	-375,974.	-16,615.		
	12 **Total.** Add lines 1 through 11	4,319,116.	4,290,096.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	252,000.	126,000.		126,000.
	14 Other employee salaries and wages	87,000.	43,500.		43,500.
	15 Pension plans, employee benefits	3,000.	1,500.		1,500.
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) ATCH 4	31,880.	15,940.		15,940.
	c Other professional fees (attach schedule) [5]	35,233.			35,233.
	17 Interest				
	18 Taxes (attach schedule) (see instructions)[6]	74,426.	38,166.		3,328.
	19 Depreciation (attach schedule) and depletion	20,850.			
	20 Occupancy				
	21 Travel, conferences, and meetings	3,154.	1,577.		1,577.
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 7	815,313.	770,197.		45,116.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	1,322,856.	996,880.		272,194.
	25 Contributions, gifts, grants paid	4,948,006.			4,948,006.
	26 **Total expenses and disbursements** Add lines 24 and 25	6,270,862.	996,880.	0.	5,220,200.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-1,951,746.			
	b **Net investment income** (if negative, enter -0-)		3,293,216.		
	c **Adjusted net income** (if negative, enter -0-)				

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19 Received in Batching Ogden NOV 0 3 2016

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10

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash - non-interest-bearing	35,239.	45,126.	45,126.
	2 Savings and temporary cash investments	4,035,620.	3,102,895.	3,102,895.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U S and state government obligations (attach schedule)[8]	672,949.	553,527.	495,225.
	b Investments - corporate stock (attach schedule) ATCH 9	49,803,539.	50,247,173.	57,239,217.
	c Investments - corporate bonds (attach schedule) ATCH 10	9,305,659.	7,522,200.	6,736,770.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) ATCH 11	14,809,892.	14,995,557.	17,154,966.
	14 Land, buildings, and equipment basis ▶ 164,513.			
	Less accumulated depreciation (attach schedule) ▶ 61,654.	123,709.	102,859.	
	15 Other assets (describe ▶ ATCH 12)	10,431.	275,955.	275,955.
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	78,797,038.	76,845,292.	85,050,154.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here** ▶ [X] **and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted	78,797,038.	76,845,292.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ [ ]			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	78,797,038.	76,845,292.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	78,797,038.	76,845,292.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	78,797,038.
2	Enter amount from Part I, line 27a	2	-1,951,746.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	76,845,292.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	76,845,292.

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 }	2	2,512,922.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0.

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	5,386,408.	90,053,260.	0.059814
2013	5,159,241.	88,359,566.	0.058389
2012	5,256,207.	88,632,350.	0.059303
2011	6,077,071.	93,279,725.	0.065149
2010	4,748,690.	89,137,767.	0.053274

2	**Total** of line 1, column (d)	2	0.295929
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.059186
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	90,190,768.
5	Multiply line 4 by line 3	5	5,338,031.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	32,932.
7	Add lines 5 and 6	7	5,370,963.
8	Enter qualifying distributions from Part XII, line 4	8	5,470,200.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter _______________ (attach copy of letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b	1	32,932.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .	2	
3	Add lines 1 and 2	3	32,932.
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	32,932.
6	Credits/Payments		
a	2015 estimated tax payments and 2014 overpayment credited to 2015 . . . . **6a** 58,366.		
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	58,366.
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** . . . . ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** . . . . ▶	10	25,434.
11	Enter the amount of line 10 to be **Credited to 2016 estimated tax** ▶ 25,434. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ $ ______ (2) On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? . . ATCH 13 . . . . *If "Yes," attach a detailed description of the activities*	2	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*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . . *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	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*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ TX,			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	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*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ DONNA E NASSO Telephone no ▶ 713-626-0368
Located at ▶ 3355 W ALABAMA, STE 990 HOUSTON, TX ZIP+4 ▶ 77098-1718

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

			Yes	No
16	At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ▶			

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

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

			Yes	No
1a	During the year did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ Yes ☒ No			
	If "Yes," list the years ▶ ____ , ____ , ____ , ____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	2b		
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ ____ , ____ , ____ , ____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2015 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4b		X

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc, organization described in section 4945(d)(4)(A)? (see instructions) ☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b** X

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(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
ATCH 14		252,000.	0.	0.

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

(a) Name and address of each employee paid more than $50,000	(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
ATCH 15		87,000.	3,000.	0.

Total number of other employees paid over $50,000 ▶ 1

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
ATCH 16		725,080.
Total number of others receiving over $50,000 for professional services ▶		1

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

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

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 CORINNOVA, INC. - DEVELOPMENT OF REVOLUTIONARY NON-BLOOD CONTRACTING BIVENTRICULAR CARDIAC ASSIST DEVICE CARDIACSTAR FOR THE TREATMENT OF CONGESTIVE HEART FAILURE.	250,000.
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	250,000.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	90,773,408.
b	Average of monthly cash balances	1b	662,502.
c	Fair market value of all other assets (see instructions)	1c	128,321.
d	**Total** (add lines 1a, b, and c)	1d	91,564,231.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	91,564,231.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,373,463.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	90,190,768.
6	**Minimum investment return.** Enter 5% of line 5	6	4,509,538.

Part XI **Distributable Amount** (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ▶ ☐ and do not complete this part)

1	Minimum investment return from Part X, line 6			1	4,509,538.
2a	Tax on investment income for 2015 from Part VI, line 5	2a	32,932.		
b	Income tax for 2015 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	32,932.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	4,476,606.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	4,476,606.
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	4,476,606.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	5,220,200.
b	Program-related investments - total from Part IX-B	1b	250,000.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	5,470,200.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	32,932.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	5,437,268.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				4,476,606.
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only				
b Total for prior years 20 13 ,20 12 ,20 11				
3 Excess distributions carryover, if any, to 2015				
a From 2010				
b From 2011				
c From 2012				
d From 2013 159,229.				
e From 2014 985,081.				
f **Total** of lines 3a through e	1,144,310.			
4 Qualifying distributions for 2015 from Part XII, line 4 ▶ $ 5,470,200.				
a Applied to 2014, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2015 distributable amount				4,476,606.
e Remaining amount distributed out of corpus	993,594.			
5 Excess distributions carryover applied to 2015 (*If an amount appears in column (d), the same amount must be shown in column (a).*)				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,137,904.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount - see instructions				
e Undistributed income for 2014 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2015 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)				
8 Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2016.** Subtract lines 7 and 8 from line 6a	2,137,904.			
10 Analysis of line 9				
a Excess from 2011				
b Excess from 2012				
c Excess from 2013 159,229.				
d Excess from 2014 985,081.				
e Excess from 2015 993,594.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

N/A

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

N/A

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

ATCH 17

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

ATCH 18

c Any submission deadlines

NONE

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

ATCH 19

Part XV Supplementary Information *(continued)*

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATCH 20				
Total . . . . ▶ **3a**				4,948,006.
b *Approved for future payment*				
ATCH 21				
Total . . . . ▶ **3b**				6,435,572.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	188,581.	
4 Dividends and interest from securities			14	1,605,208.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	2,901,301.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b ATCH 22		-390,118.		14,144.	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		-390,118.		4,709,234.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 4,319,116.

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

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

b If "Yes," complete the following schedule

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

Sign Here

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

Charles W Dunn | 10·26·16 | President

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
M P GERICH		10/25/2016		P00226776
Firm's name ▶ BKD, LLP			Firm's EIN ▶ 44-0160260	
Firm's address ▶ 2800 POST OAK BLVD., STE 3200 HOUSTON, TX 77056			Phone no 713-499-4600	

Form **990-PF** (2015)

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					223,993.	
		ATTACHMENT D-1 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
212,138.		11,224.					200,914.	
		ATTACHMENT D-1 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		201,531.					-201,531.	
		ATTACHMENT D-1 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
201,531.							201,531.	
		ATTACHMENT D-2 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
4,460.		5,467.					-1,007.	
		ATTACHMENT D-3 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
948,952.		660,448.					288,504.	
		ATTACHMENT D-4 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
4,167,600.		2,638,802.					1,528,798.	
		ATTACHMENT D-4 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		5,410.					-5,410.	
		ATTACHMENT D-4 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
5,410.							5,410.	
		ATTACHMENT D-5 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
106,961.		84,823.					22,138.	
		ATTACHMENT D-6 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
2,514,568.		1,806,487.					708,081.	
		ATTACHMENT D-6 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
40,960.							40,960.	
		ATTACHMENT D-6 ST PORTION				P	VARIOUS	VARIOUS

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		PROPERTY TYPE: SECURITIES						
		40,960.					-40,960.	
		ATTACHMENT D-7				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
2,124,707.		1,409,081.					715,626.	
		ATTACHMENT D-7 LESS ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
		2,578.					-2,578.	
		ATTACHMENT D-7 ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
2,578.							2,578.	
		ATTACHMENT D-8				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
25,744.		9,018.					16,726.	
		ATTACHMENT D-9				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
1,414,027.		1,429,528.					-15,501.	
		ATTACHMENT D-10				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
883,246.		1,062,496.					-179,250.	
		ATTACHMENT D-10 LESS ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
84,721.							84,721.	
		ATTACHMENT D-10 ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
		84,721.					-84,721.	
		ATTACHMENT D-11				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
459,831.		324,875.					134,956.	
		ATTACHMENT D-11 LESS ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
		75,287.					-75,287.	
		ATTACHMENT D-11 ST PORTION				P	VARIOUS	VARIOUS
		PROPERTY TYPE: SECURITIES						
75,287.							75,287.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		ATTACHMENT D-12 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
640,410.		680,092.					-39,682.	
		ATTACHMENT D-12 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
34,008.							34,008.	
		ATTACHMENT D-12 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		34,008.					-34,008.	
		ATTACHMENT D-13 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,063,004.		1,261,657.					-198,653.	
		ATTACHMENT D-13 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
13,607.							13,607.	
		ATTACHMENT D-13 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		13,607.					-13,607.	
		ATTACHMENT D-14 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
2,092,383.		3,072,935.					-980,552.	
		ATTACHMENT D-14 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
119,008.							119,008.	
		ATTACHMENT D-14 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		119,008.					-119,008.	
		ATTACHMENT D-15 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
47,031.		15,470.					31,561.	
		ATTACHMENT D-15 LESS ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		31,302.					-31,302.	
		ATTACHMENT D-15 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
31,302.							31,302.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Description	P or D	Date acquired	Date sold	Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)
ENBRIDGE ENERGY PARTNERS LP PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS			62.				-62.
ENTERPRISE PRODUCTS PARTNERS LP PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	1,794.						1,794.
ENERGY TRANSFER EQUITY PARTNERS LP PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	62.						62.
EV ENERGY PARTNERS LP PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS			226.				-226.
MPLX LP PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS			15.				-15.
ENTERPRISE PRODUCTS PARTNERS LP - BASIS PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	4,185.						4,185.
ENERGY TRANSFER EQUITY PARTNERS LP - BAS PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	11,604.						11,604.
EV ENERGY PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	8,470.						8,470.
MPLX LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	15,781.						15,781.
TARGA RESOURCES PARTNERS LP - BASIS ADJU PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	57,448.						57,448.
WILLIAMS PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS	94,480.						94,480.
ADDITIONAL PTP BASIS ADJUSTMENTS PROPERTY TYPE: SECURITIES	P	VARIOUS	VARIOUS			73,606.				-73,606.

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		ENTERPRISE PRODUCTS PARTNERS LP - RECLAS PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		2,818.					-2,818.	
		ENERGY TRANSFER EQUITY LP - RECLASS ORDI PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		3,873.					-3,873.	
		EV ENERGY PARTNERS - RECLASS ORDINARY PO PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		4,168.					-4,168.	
		TARGA RESOURCES - RECLASS ORDINARY PORTI PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		7,249.					-7,249.	
		WILLIAMS PARTNERS - RECLASS ORDINARY POR PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
		45,537.					-45,537.	
TOTAL GAIN(LOSS)							2,512,922.	

ATTACHMENT 1

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INTEREST INCOME		188,581.	188,581.
	TOTAL	188,581.	188,581.

ATTACHMENT 2

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDEND INCOME		1,605,208.	1,605,208.
	TOTAL	1,605,208.	1,605,208.

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
PARTNERSHIP INCOME	-445,300.	-22,296.
MISCELLANEOUS	5,681.	5,681.
SALE OF PTP'S - ORDINARY PORTION	63,645.	
TOTALS	-375,974.	-16,615.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING		31,880.	15,940.		15,940.
	TOTALS	31,880.	15,940.		15,940.

ATTACHMENT 5

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	CHARITABLE PURPOSES
CONSULTING		35,233.	35,233.
	TOTALS	35,233.	35,233.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
EMPLOYEE MEDICARE	1,261.	630.	631.
EMPLOYEE FICA	5,394.	2,697.	2,697.
FOREIGN TAXES	34,649.	34,649.	
EXCISE TAX	32,932.		
AD VALOREM TAXES	190.	190.	
TOTALS	74,426.	38,166.	3,328.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
ASSET MANAGEMENT FEES	725,080.	725,080.	
INSURANCE EXPENSES	28,053.	14,027.	14,026.
OFFICE EXPENSE	62,180.	31,090.	31,090.
TOTALS	815,313.	770,197.	45,116.

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

ATTACHMENT 8

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE STATEMENT	553,527.	495,225.
US OBLIGATIONS TOTAL	553,527.	495,225.

ATTACHMENT 9

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION		ENDING BOOK VALUE	ENDING FMV
SEE STATEMENT		50,247,173.	57,239,217.
	TOTALS	50,247,173.	57,239,217.

ATTACHMENT 10

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE STATEMENT	7,522,200.	6,736,770.
TOTALS	7,522,200.	6,736,770.

ATTACHMENT 11

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE STATEMENT	14,995,546.	17,154,955.
CLEAR BAYOU	10.	10.
CEMETARY LOT	1.	1.
TOTALS	14,995,557.	17,154,966.

ATTACHMENT 12

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
EXCISE TAX RECEIVABLE	25,434.	25,434.
MISCELLANEOUS A/R	521.	521.
CORINNOVA INC-PROG RELATED INV	250,000.	250,000.
TOTALS	275,955.	275,955.

ATTACHMENT 13

FORM 990PF, PART VII-A -ACTIVITIES NOT PREVIOUSLY REPORTED TO THE IRS

DURING 2015 THE ORGANIZATION INVESTED IN CORINNOVA, INC, A PROGRAM RELATED INVESTMENT, FOR THE DEVELOPMENT OF REVOLUTIONARY NON-BLOOD CONTRACTING BIVENTRICULAR CARDIAC ASSIST DEVICE CARDIACSTAR FOR THE TREATMENT OF CONGESTIVE HEART FAILURE.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 14

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MR. JOHN S. DUNN, JR. 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 5.72	36,000.	0.	0.
MRS. DAGMAR DUNN PICKENS GIPE 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 5.58	36,000.	0.	0.
MR. DAVID G. KEY 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 8.86	36,000.	0.	0.
MR. J. DICKSON ROGERS 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE/PRESIDENT 6.51	36,000.	0.	0.
MR. DAN S. WILFORD 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE/VP 5.76	36,000.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 14 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MR. JOHN R. WALLACE 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE/SECRETARY/TREASURER 6.13	36,000.	0.	0.
MR. CHARLES M. LUSK 3355 WEST ALABAMA 990 HOUSTON, TX 77098-1718	TRUSTEE/PRESIDENT-ELECT 10.17	36,000.	0.	0.
	GRAND TOTALS	252,000.	0.	0.

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEES

ATTACHMENT 15

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
DONNA E. NASSO 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	ACCOUNTANT 40.00	87,000.	3,000.	0.
	TOTAL COMPENSATION	87,000.	3,000.	0.

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS

ATTACHMENT 16

NAME AND ADDRESS	TYPE OF SERVICE	COMPENSATION
MORGAN STANLEY 600 TRAVIS, STE 3700 HOUSTON, TX 77002	ASSET MGMT FEES	725,080.
TOTAL COMPENSATION		725,080.

ATTACHMENT 17

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

JOHN S. DUNN RESEARCH FOUNDATION
3355 WEST ALABAMA ST, SUITE 990
HOUSTON, TX 77098-1718
713-626-0368

ATTACHMENT 18

990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

A LETTER SHOULD BE SUBMITTED STATING THE NAME OF THE ORGANIZATION, THE AMOUNT REQUESTED, AND THE PURPOSE FOR WHICH THE FUNDS ARE REQUESTED.

ATTACHMENT 19

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

GENERALLY, GRANTS ARE LIMITED TO DONEES WITHIN THE STATE OF TEXAS WHOSE PRIMARY EFFORTS ARE MEDICALLY RELATED TO EDUCATIONAL AND RESEARCH ACTIVITIES.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
RICE UNIVERSITY PO BOX 1892 HOUSTON, TX 77005	UNRELATED PC	TO SUPPORT A FUND FOR RESEARCH SEED GRANTS WITH THE COLLABORATIVE RESEARCH CENTER EXPLICITLY DESIGNED TO BRING TOGETHER RICE RESEARCHERS WITH THEIR COLLEAGUES IN THE TEXAS MEDICAL CENTER.	700,000.
STAR OF HOPE 6897 ARDMORE HOUSTON, TX 77054	UNRELATED PC	TO SUPPORT THE MEN'S DEVELOPMENT CENTER - JOHN S DUNN WELLNESS CENTER	60,000
CASA DE ESPERANZA PO BOX 66581 HOUSTON, TX 77266-6581	UNRELATED PC	TO SUPPORT THE RESIDENTIAL PROGRAM	90,000
GOOD NEIGHBOR HEALTHCARE CENTER 227 WEST GRAY HOUSTON, TX 77019	UNRELATED PC	TO SUPPORT ONE FULL-TIME EQUIVALENT DENTIST AND ONE FULL-TIME REGISTERED DENTAL ASSISTANCE FOR 2015-2016 FISCAL YEAR.	150,000.
CAMP FOR ALL 10500 NORTHWEST FREEWAY HOUSTON, TX 77092	UNRELATED PC	TO SPONSOR THE CAMP'S HEALTH CENTER	35,000
SAN JOSE CLINIC 310 HAMILTON HOUSTON, TX 77002	UNRELATED PC	TO SUPPORT SALARIES FOR DENTISTS.	120,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
COMMUNITIES IN SCHOOLS 2150 W 18TH ST STE. 100 HOUSTON, TX 77008	UNRELATED PC	GRANT TO SUPPORT PROJECT MOVE (MOBILE OPERATIONS VEHICLE FOR EVERYBODY) DENTAL PROGRAM FOR THE 2014/2015 SCHOOL YEAR & GRANT TO SUPPORT THE ON-CAMPUS MENTAL HEALTH INITIATIVE PROGRAM PROGRAM FOR 2015/2016 SCHOOL YEAR.	135,000
COVENANT HOUSE 1111 LOVETT BLVD. HOUSTON, TX 77006-3898	UNRELATED PC	TO BE USED TO SUPPORT PROGRAMS AND SERVICES TO HOMELESS AND RUNAWAY YOUTH IN HOUSTON/HARRIS COUNTY.	50,000
DBSA GREATER HOUSTON 3800 BUFFALO SPEEDWAY, SUITE 300 HOUSTON, TX 77098	UNRELATED PC	TO PROVIDE FREE SUPPORT GROUPS FOR DIAGNOSED INDIVIDUALS, FAMILY MEMBERS AND FRIENDS IMPACTED BY DEPRESSION OR BIPOLAR DISORDER	100,000.
SAN JACINTO COLLEGE FOUNDATION 4624 FAIRMONT PKWY STE 208 PASADENA, TX 77504	UNRELATED PC	TO PROVIDE 30 $1,000 SCHOLARSHIPS FOR THE JOHN S. DUNN SCHOLARSHIP FUND.	30,000
HOUSTON EAR RESEARCH FOUNDATION 7737 SOUTHWEST FWY STE 630 HOUSTON, TX 77074	UNRELATED PC	TO SUPPORT RESEARCH TO PROVIDE COCHLEAR IMPLANT TECHNOLOGIES TO BABIES & ADULTS.	50,000
SIGHT INTO SOUND F/K/A TAPING FOR THE BLIND 3935 ESSEX LN HOUSTON, TX 77027	UNRELATED PC	TO SUPPORT PROGRAMMING AND OPERATING EXPENSES	10,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE COUNCIL ON ALCOHOL AND DRUGS 303 JACKSON HILL STREET HOUSTON, TX 77007	UNRELATED PC	TO SUPPORT CORE PROGRAMS AT THE BEHAVIORAL HEALTH CENTER FOR WOMEN & CHILDREN	100,000
THE CENTER FOR HEARING AND SPEECH 3636 W DALLAS HOUSTON, TX 77019	UNRELATED PC	TO SUPPORT PROGRAMS TO IDENTIFY AND SERVE CHILDREN WITH HEARING IMPAIRMENTS	50,000.
BAYLOR COLLEGE OF MEDICINE ONE BAYLOR PLAZA HOUSTON, TX 77030	UNRELATED PC	TO SUPPORT BERT O'MALLEY, M D AND HIS TEAM TO CONTINUE THE TRANSLATIONAL LAB FOR BREAST CANCER DISCOVERY & TO ESTABLISH A CHAIR ENTITLED "MILBY DOW DUNN CHAIR FOR OSTEOPOROSIS RESEARCH" TO ESTABLISH A CENTER FOR SKELETAL MEDICINE AND BIOLOGY AT BAYLOR COLLEGE OF MEDICINE AND HELP TRANSFORM SKELETAL MEDICINE AND RESEARCH FOR NEW TREATMENTS AND PREVENTIONS	650,000.
VECINO HEALTH CENTER 424 HAHLO STREET HOUSTON, TX 77020	UNRELATED PC	TO FUND ON-GOING PRIMARY HEALTH CARE FOR THOSE IN NEED	30,000
CORNERSTONE RECOVERY 6699 PORTWEST DRIVE, SUITE 140 HOUSTON, TX 77024	UNRELATED PC	TO SUPPORT GENERAL OPERATIONS, INCLUDING SCHOLARSHIPS FOR MENTAL HEALTH AND BEHAVIORAL TREATMENT SERVICES FOR LOW INCOME TEENS AND FAMILIES.	50,000.
THE HARRIS SCHOOL INC 900 LOVETT BOULEVARD HOUSTON, TX 77006	UNRELATED PC	GRANT TO SUPPORT SCHOLARSHIPS FOR NEEDY FAMILIES IN WHICH THE SCHOOL PROMOTES MENTAL HEALTH IN CHILDREN THROUGH THERAPEUTIC SCHOOL PROGRAM	100,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
HOUSTON ACHIEVEMENT PLACE 245 W 17TH ST HOUSTON, TX 77008	UNRELATED PC	GRANT TO SUPPORT PROJECT CLASS, A MENTAL HEALTH PROGRAM FOR YOUNG CHILDREN WITH EMOTIONAL, BEHAVIOR AND FAMILY PROBLEMS.	35,000
EL CENTRO DE CORAZON P O. BOX 230209 HOUSTON, TX 77223	UNRELATED PC	TO SUPPORT OPERATING EXPENSES FOR MEDICAL, DENTAL AND BEHAVIORAL HEALTH SERVICES FOR HOUSTON'S EAST END	100,000
PALMER DRUG ABUSE PROGRAM HOUSTON THREE MEMORIAL CITY PLAZA 840 GESSNER, SUITE 1300 HOUSTON, TX 77024	UNRELATED PC	TO SUPPORT RECOVERY SERVICES	25,000
VILLAGE LEARNING CENTER INC 3819 PLUM VALLEY DR KINGWOOD, TX 77339	UNRELATED PC	TO PROVIDE MEDICAL SERVICES TO CHILDREN AND ADULTS WITH DEVELOPMENTAL AND PHYSICAL DISABILITIES	60,000
CATHEDRAL HEALTH MINISTRIES 1117 TEXAS AVE HOUSTON, TX 77002	UNRELATED PC	TO SUPPORT THE BEACON DAY CENTER	50,000.
SERVICE ORGANIZATION BENEFITING RECOVERY 9337B KATY FREEWAY # 289 HOUSTON, TX 77024	UNRELATED PC	TO UNDERWRITE SUMMER CAMP.	12,500.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
HOUSTON METHODIST HOSPITAL FOUNDATION 1707 SUNSET BLVD HOUSTON, TX 77005	UNRELATED PC	GRANT TO PURCHASE A TABLE FOR 10 AT THE RENDEZVOUS WITH HOUSTON METHODIST GALA & GRANT TO SUPPORT DR. TONY HU'S RESEARCH PROJECT FOR TB AND HIV & GRANT TO ESTABLISH TWO ENDOWED CHAIRS ENTITLED "JOHN S DUNN CHAIR IN GLIOBLASTOMA RESEARCH" AND RECRUIT TWO NEW RESEARCHERS & GRANT TO ESTABLISH THE "JOHN S. DUNN, JR. CENTER FOR RESEARCH IN RECONSTRUCTIVE AND PLASTIC SURGERY"	632,143
CHRIST CHURCH CATHEDRAL 1117 TEXAS ST HOUSTON, TX 77002	UNRELATED PC	TO SUPPORT THE AT-RISK YOUTH PROJECT WHICH HELPS FAMILIES IN DISTRESS	40,000.
MEMORIAL HERMANN FOUNDATION 929 GESSNER SUITE 2650 HOUSTON, TX 77024	UNRELATED PC	TO SUPPORT 2015 CIRCLE OF LIFE GALA	10,000
UNIVERSITY OF HOUSTON FOUNDATION 4543 POST OAK PLACE DR STE 250 HOUSTON, TX 77027	UNRELATED PC	TO FUND 10 FULL SCHOLARSHIPS FOR MASTER'S OF SCIENCE DEGREES IN NURSING	170,813.
THE UNIVERSITY OF TEXAS MD ANDERSON CANCER CENTER PO BOX 4486 HOUSTON, TX 77210	UNRELATED PC	TO SUPPORT RADIOLOGICAL AND IMAGING SCIENCES	450,000
THE CHILDREN'S ASSESSMENT CENTER 2500 BOLSOVER HOUSTON, TX 77005	UNRELATED PC	TO CONTINUE SUPPORT OF THEIR THERAPY AND PSYCHOLOGICAL SERVICES PROGRAM	170,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
DEPRESSION AND BIPOLAR SUPPORT ALLIANCE 55 E JACKSON BLVD SUITE 490 CHICAGO, IL 60604	UNRELATED PC	TO SUPPORT THEIR "HELP. HOPE. HEALING" LUNCHEON ON 9/22/2015	10,000
TEXAS HEART INSTITUTE 6770 BERTNER C 550 HOUSTON, TX 77030	UNRELATED PC	GRANT TO BE ADDED TO THE JOHN S. DUNN CHAIR IN CARDIOVASCULAR RESEARCH - TO BE RENAMED "JOHN S DUNN CHAIR IN CARDIOVASCULAR SURGERY AND ARTIFICIAL HEART RESEARCH"	200,000
CHRISTIAN COMMUNITY SERVICE CENTER 3230 MERCER SUITE 101 HOUSTON, TX 77027	UNRELATED PC	TO BE USED FOR EMERGENCY MEDICAL NEEDS FOR THE EMERGENCY SERVICES PROGRAM	10,000
MENTAL HEALTH AMERICA OF GREATER HOUSTON 2211 NORFOLK SUITE 810 HOUSTON, TX 77098	UNRELATED PC	TO SUPPORT MENTAL HEALTH AND TRAINING PROGRAM FOR VETERAN'S BEHAVIORAL HEALTH	250,000
TEXAS CHILDREN'S HOSPITAL 1919 S BRAESWOOD BLVD STE 5214 HOUSTON, TX 77030	UNRELATED PC	GRANT TO SUPPORT RESEARCH TO INVESTIGATE MECHANISMS OF THE DEVELOPMENT OF LCH (PATHOGENESIS)	25,000
THE HOPE & HEALING CENTER 717 SAGE RD HOUSTON, TX 77056	UNRELATED PC	GRANT FOR THE ONLINE WEB-BASED TRAINING PROGRAM FOR CLERGY AND LAYMINISTERS	86,300.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE WILL ERWIN HEADACHE RESEARCH FOUNDATION 712 MAIN STREET SUITE 2000E HOUSTON, TX 77002	UNRELATED PC	TO SUPPORT HEADACHE AND MIGRAINE RESEARCH AT MEMORIAL HERMANN'S MISCHER NEOUROSCIENCE INSTITUTE.	25,000
HOUSTON ACADEMY OF MEDICINE AKA THE TMC LIBRARY 1133 JOHN FREEMAN BLVD HOUSTON, TX 77030	UNRELATED PC	TO PURCHASE A TABLE FOR 8 AT THE HOLIDAY MINGLE AND LUNCHEON	1,250.
BRIARWOOD-BROOKWOOD, INC 1752 FM 1489 ROAD BROOKSHIRE, TX 77423	UNRELATED PC	FOR REMOTE CLINIC AND CITIZEN'S PSYCHIATRIC RETREAT IN BROOKWOOD'S NEW EDUCATION AND ENTERPRISE BUILDING.	75,000.
		TOTAL CONTRIBUTIONS PAID	4,948,006.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
BAYLOR COLLEGE OF MEDICINE ONE BAYLOR PLAZA HOUSTON, TX 77030	UNRELATED PC	GRANT TO ESTABLISH A CHAIR ENTITLED "M DOW DUNN CHAIR FOR OSTEOPOROSIS RESEARCH" TO ESTABLISH CENTER FOR SKELETAL MEDICINE AND BIOLOGY	400,000
RICE UNIVERSITY PO BOX 1892 HOUSTON, TX 77005	UNRELATED PC	RESEARCH SEED GRANTS	600,000
TEXAS HEART INSTITUTE 6770 BERTNER, C 550 HOUSTON, TX 77030	UNRELATED PC	TO ESTABLISH JSD CHAIR IN CARDIOVASCULAR SURGERY AND ARTIFICAL HEART RESEARCH	800,000
HOUSTON METHODIST FOUNDATION 1707 SUNSET BLVD HOUSTON, TX 77005	UNRELATED PC	TO ESTABLISH TWO ENDOWED CHAIRS IN GLIOBLASTOMA RESEARCH	857,144.
HOUSTON METHODIST FOUNDATION 1707 SUNSET BLVD HOUSTON, TX 77005	UNRELATED PC	TO ESTABLISH THE JSD JR CENTER FOR RESEARCH AND EDUCATION IN RECONSTRUCTIVE AND PLASTIC SURGERY	571,428
MEMORIAL HERMANN FOUNDATION 929 GESSNER SUITE 2650 HOUSTON, TX 77024	UNRELATED PC	BURN CARE ADVANCEMENT, EQUIPMENT, AND RESEARCH	1,207,000

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 21 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
HOUSTON PEDIATRIC BIPOLAR 1515 HERMANN DR HOUSTON, TX 77004	UNRELATED PC	PEDIATRIC BIPOLAR RESEARCH	1,750,000.
HOUSTON METHODIST HOSPTIAL 6565 FANNIN GB240 HOUSTON, TX 77030	UNRELATED PC	TB/HIV RESEARCH - DR TONY HU	250,000
		TOTAL CONTRIBUTIONS APPROVED	6,435,572.

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUE

ATTACHMENT 22

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
PARTNERSHIP BOOK INCOME	900099	-453,763.	01	8,463.	
MISCELLANEOUS			01	5,681.	
SALE OF PTP'S - ORDINARY GAIN		63,645.	01		
TOTALS		-390,118.		14,144.	

Valuation Currency: USD
Sort Order: Closing Date

Realized Gains & Losses
837012433 : JOHN S. DUNN FOUNDATION *SLCTIVST/RELATIVE VALUE LTD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
10,606.900	SELECTINVEST ARBITRAGE/RELATIVE VALUE LTD SERIES C CUSIP BAL10	04/01/2004	12/31/2015	11,224.28	10,606.90		(617.38)
201,531.100	SELECTINVEST ARBITRAGE/RELATIVE VALUE LTD SERIES C DPV CUSIP: BAL10DPV		12/31/2015		201,531.10	201,531.10	
	TOTAL PORTFOLIO			11,224.28	212,138.00	201,531.10	(617.38)

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John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837117356 : JOHN S. DUNN FOUNDATION *FRONTPOINT*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
4,459 950	FRONTPOINT MULTI-STRATEGY FUND SERIES A L P CUSIP A1L12	05/01/2010	10/31/2015	5,467 39	4,459 95		(1,007 44)
	TOTAL PORTFOLIO			**5,467.39**	**4,459.95**	**0.00**	**(1,007.44)**

EM249VB-20160816-153718

Attachment D-2

Realized Gains & Losses
837012464 : JOHN S. DUNN FOUNDATION *US EQUITY NDA*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

						Gain (Loss)	
Shares or Face Value	*Security Description*	*Purchase Date*	*Sale Date*	*Cost*	*Proceeds*	*Short Term*	*Long Term*
9,550 000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS TICKER. IWF	02/13/2013	03/31/2015	660,448 40	948,951 71		288,503 31
	TOTAL PORTFOLIO			**660,448.40**	**948,951.71**	**0.00**	**288,503.31**

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John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
87 000	HALYARD HEALTH TICKER HYH	03/16/2011	03/17/2015	1,841 74	4,089 48		2,247 74
200.000	HALYARD HEALTH TICKER HYH	02/09/2012	03/17/2015	4,769 91	9,401 11		4,631 20
206 000	HALYARD HEALTH TICKER HYH	03/11/2009	03/17/2015	3,034 59	9,683 14		6,648 55
1,150.000	3 M CO TICKER. MMM	03/11/2009	03/31/2015	53,939.60	190,121 29		136,181 69
3,735 000	ALTRIA GROUP INC TICKER MO	03/11/2009	03/31/2015	61,559 52	187,930 16		126,370 64
610.000	ASTRAZENECA PLC SPONS ADR TICKER AZN	03/16/2011	03/31/2015	27,601 28	42,121 12		14,519 84
650 000	ASTRAZENECA PLC SPONS ADR TICKER AZN	02/09/2012	03/31/2015	30,892 68	44,883 17		13,990 49
5,955 000	CISCO SYSTEMS INC TICKER CSCO	09/14/2012	03/31/2015	116,866 28	163,818 43		46,952 15
2,900 000	ELI LILLY & CO TICKER LLY	03/11/2009	03/31/2015	83,765 34	213,229 01		129,463.67
455 000	INTEL CORP TICKER INTC	02/09/2012	03/31/2015	12,234 95	14,367 86		2,132 91
3,800.000	INTEL CORP TICKER INTC	03/16/2011	03/31/2015	75,867.00	119,995 33		44,128 33
5,800 000	INTEL CORP TICKER. INTC	11/23/2009	03/31/2015	112,307 14	183,150.77		70,843 63
162.000	JOHNSON & JOHNSON TICKER JNJ	03/11/2009	03/31/2015	7,765.23	16,354 47		8,589.24
163 000	JOHNSON & JOHNSON TICKER. JNJ	03/04/2009	03/31/2015	8,007.67	16,455 43		8,447 76
550 000	JOHNSON & JOHNSON TICKER: JNJ	03/04/2009	03/31/2015	26,382.40	55,524 45		29,142 05
1,635.000	JPMORGAN CHASE & CO TICKER JPM	03/27/2012	03/31/2015	75,558.09	98,997 75		23,439 66

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Realized Gains & Losses
837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
2,300 000	MERCK & CO INC TICKER MRK	09/29/2011	03/31/2015	74,728 84	133,415.48		58,686 64
1,000 000	NEXTERA ENERGY INC TICKER· NEE	03/11/2009	03/31/2015	44,112 10	104,228 48		60,116 38
830 000	RAYTHEON COMPANY TICKER RTN	04/16/2012	03/31/2015	43,851.31	91,149 09		47,297 78
1,765.000	TRAVELERS COS INC TICKER TRV	03/24/2009	03/31/2015	71,433 96	191,467 55		120,033 59
535 000	ELI LILLY & CO TICKER LLY	03/16/2011	06/16/2015	18,049 56	45,097.10		27,047 54
2,200 000	ELI LILLY & CO TICKER LLY	03/11/2009	06/16/2015	63,546 12	185,446 02		121,899 90
82 000	CHEMOURS COMPANY TICKER CC	03/24/2014	09/02/2015	1,384 82	728 58		(656 24)
110 000	CHEMOURS COMPANY TICKER CC	03/16/2011	09/02/2015	1,449 23	977 35		(471 88)
152.000	CHEMOURS COMPANY TICKER CC	02/18/2011	09/02/2015	2,161.22	1,350.52		(810 70)
548 000	CHEMOURS COMPANY TICKER. CC	10/26/2012	09/02/2015	6,295 47	4,869 00		(1,426 47)
630.000	CHEMOURS COMPANY TICKER. CC	12/31/2009	09/02/2015	5,432 85	5,597 57		164 72
1,725 000	CNOOC LTD ADR TICKER. CEO	07/11/2014	09/17/2015	298,875 57	193,932 83		(104,942 74)
1,321.000	DIAMOND OFFSHORE DRILLING INC COM TICKER DO	02/19/2013	09/17/2015	91,309.19	30,001 74		(61,307.45)
2,499 000	DIAMOND OFFSHORE DRILLING INC COM TICKER· DO	02/15/2013	09/17/2015	173,062 27	56,755 74		(116,306 53)

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Realized Gains & Losses
837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
2,640 000	DIAMOND OFFSHORE DRILLING INC COM TICKER: DO	06/21/2013	09/17/2015	164,418 92	59,958 05		(104,460 87)
385.000	CNOOC LTD ADR TICKER CEO	07/11/2014	09/18/2015	66,705 56	41,974 58		(24,730 98)
885 000	MERCK & CO INC TICKER MRK	09/29/2011	09/23/2015	28,754 36	45,075 41		16,321 05
115 000	TRAVELERS COS INC TICKER: TRV	03/16/2011	09/23/2015	6,720.12	11,360 37		4,640 25
145 000	TRAVELERS COS INC TICKER: TRV	03/24/2009	09/23/2015	5,868 51	14,323 95		8,455.44
965 000	ALTRIA GROUP INC TICKER. MO	03/11/2009	11/16/2015	15,904 94	54,676 95		38,772 01
390 000	ACE LIMITED CUSIP H0023R105	09/23/2015	11/18/2015	39,568 31	44,977 99	5,409 68	
945 000	ALTRIA GROUP INC TICKER: MO	03/11/2009	11/18/2015	15,575 30	53,920 70		38,345 40
1,245 000	BCE INC TICKER BCE	02/20/2013	11/18/2015	54,909.23	54,007 11		(902.12)
2,225.000	BCE INC TICKER: BCE	02/21/2013	11/18/2015	98,603 10	96,518 72		(2,084.38)
1,010 000	DU PONT E I DENEMOURS & CO TICKER: DD	12/31/2009	11/18/2015	32,514 91	67,896 00		35,381 09
5,655 000	GENERAL ELEC CO TICKER. GE	03/11/2009	11/18/2015	48,563 44	172,191 58		123,628 14
1,155.000	GENUINE PARTS CO TICKER GPC	03/11/2009	11/18/2015	31,046 17	102,204 64		71,158 47
490 000	JOHNSON & JOHNSON TICKER JNJ	03/11/2009	11/18/2015	23,487 42	50,297 28		26,809.86
1,410.000	JPMORGAN CHASE & CO TICKER JPM	03/27/2012	11/18/2015	65,160.19	95,116.84		29,956 65

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John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
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Realized Gains & Losses
837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
880 000	KIMBERLY CLARK CORP TICKER KMB	03/11/2009	11/18/2015	37,475.03	106,548 43		69,073 40
1,015 000	METLIFE INC TICKER MET	03/22/2013	11/18/2015	38,734 13	51,880 16		13,146 03
530 000	MICROSOFT CORP TICKER MSFT	07/26/2011	11/18/2015	14,888 12	28,539 98		13,651 86
1,150 000	MICROSOFT CORP TICKER MSFT	03/16/2011	11/18/2015	28,558.53	61,926 36		33,367 83
1,650 000	MICROSOFT CORP TICKER MSFT	09/07/2010	11/18/2015	39,646 04	88,850 86		49,204 82
2,400 000	MICROSOFT CORP TICKER MSFT	04/15/2009	11/18/2015	45,269 76	129,237 62		83,967 86
81 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM	06/21/2006	11/18/2015	3,092.49	6,911 61		3,819 12
989 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM	03/11/2009	11/18/2015	33,368 17	84,389 92		51,021 75
815.000	RAYTHEON COMPANY TICKER RTN	04/16/2012	11/18/2015	43,058.81	101,130 01		58,071.20
565 000	TRAVELERS COS INC TICKER TRV	03/16/2011	11/18/2015	33,016.23	64,816 62		31,800 39
1,070 000	WELLTOWER INC TICKER HCN	03/11/2009	11/18/2015	25,808.69	63,728 02		37,919 33
	TOTAL PORTFOLIO			2,638,802.41	4,167,599.78	5,409.68	1,523,387.69

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Attachment D-4

Realized Gains & Losses
837012029 : JOHN S. DUNN FOUNDATION *LAZARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
78 000	KOC HOLDINGS AS TICKER. KHOLY	04/16/2013	01/09/2015	2,304 12	2,102 84		(201 28)
528 000	KOC HOLDINGS AS TICKER. KHOLY	12/05/2012	01/09/2015	12,988 80	14,234 61		1,245 81
6.000	KOC HOLDINGS AS TICKER· KHOLY	04/16/2013	01/21/2015	177 24	155.79		(21 45)
144.000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER. CHL	12/05/2012	01/26/2015	8,340 83	9,608 47		1,267 64
521 000	SANLAM LTD ADR TICKER SLLDY	01/22/2010	01/27/2015	3 178 10	6 169 39		2,991 29
4 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER CHL	12/05/2012	01/28/2015	231.69	266 47		34 78
84 000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER· TKC	07/30/2010	01/28/2015	1,220.82	1,266 46		45.64
1.000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER. TKC	07/30/2010	01/29/2015	14.53	14.60		0 07
	CIELO S A ADR TICKER CIOXY	04/16/2013	04/24/2015	2 23	2 77		0 54
81 000	ORIFLAME COSMETICS ADR TICKER ORFLY	09/26/2013	04/28/2015	1,312.20	677 90		(634.30)
1,119 000	ORIFLAME COSMETICS ADR TICKER ORFLY	12/05/2012	04/28/2015	15,755 52	9,365 19		(6,390 33)
1,305 000	ORIFLAME COSMETICS ADR TICKER ORFLY	04/16/2013	04/28/2015	22,459 05	10,921.87		(11,537 18)
157 000	NETEASE COM INC TICKER: NTES	04/16/2013	06/08/2015	8,198.24	22,500.45		14,302 21
206 000	NETEASE COM INC TICKER NTES	12/05/2012	06/08/2015	8,587 46	29,522 88		20,935 42

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John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837012029 : JOHN S. DUNN FOUNDATION *LAZARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
1 000	NETEASE.COM INC TICKER: NTES	04/16/2013	06/17/2015	52.22	151.29		99 07
	TOTAL PORTFOLIO			84,823.05	106,960.98	0.00	22,137.93

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
180 000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/02/2015	2,854.93	3,097 21		242 28
75 000	BRANDYWINE REALTY TRUST COM REIT TICKER BDN	06/04/2013	01/02/2015	1,035 56	1,187 25		151 69
80 000	BRANDYWINE REALTY TRUST COM REIT TICKER BDN	06/10/2014	01/02/2015	1,219 42	1,266 41	46 99	
85 000	BRANDYWINE REALTY TRUST COM REIT TICKER. BDN	06/12/2013	01/02/2015	1,092 65	1,345.55		252.90
220 000	BRANDYWINE REALTY TRUST COM REIT TICKER BDN	06/04/2013	01/02/2015	3,037 67	3,484 37		446 70
330 000	BRANDYWINE REALTY TRUST COM REIT TICKER BDN	06/10/2014	01/02/2015	5,030 12	5,221 57	191 45	
335 000	BRANDYWINE REALTY TRUST COM REIT TICKER BDN	06/04/2013	01/02/2015	4,625 53	5,315 39		689 86
20 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/25/2010	01/02/2015	773 89	1,503 22		729 33
40 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/25/2010	01/02/2015	1,547.78	2,999.58		1,451 80
60 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/26/2010	01/02/2015	2,311 77	4,499 38		2,187 61
150,000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/25/2010	01/02/2015	5,804.19	11,271.50		5,467.31
170 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/22/2010	01/02/2015	6,615 41	12,777 34		6,161 93
190.000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/26/2010	01/02/2015	7,320 61	14,234.71		6,914.10
190 000	CAMDEN PROPERTY TRUST COM REIT TICKER: CPT	01/27/2010	01/02/2015	7,310 72	14,221 05		6,910 33
190 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/22/2010	01/02/2015	7,393 69	14,288 35		6,894.66

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
70 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER: CBL	12/29/2011	01/02/2015	1,106 33	1,375 30		268 97
260.000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	12/29/2011	01/02/2015	4,109 22	5,110 18		1,000 96
300.000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	01/12/2012	01/02/2015	4,749 09	5,894 14		1,145 05
360 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	12/29/2011	01/02/2015	5,689 70	7,108 72		1,419 02
80.000	EQUITY ONE INC COM REIT TICKER EQY	11/13/2013	01/02/2015	1,800 20	2,046.33		246 13
200.000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/22/2010	01/02/2015	4 428 83	6,277 22		1,848.39
55 000	LEXINGTON REALTY TRUST TICKER LXP	06/12/2013	01/02/2015	627 59	612 14		(15 45)
60 000	LEXINGTON REALTY TRUST TICKER LXP	06/10/2014	01/02/2015	671 90	666.91	(4.99)	
90 000	LEXINGTON REALTY TRUST TICKER LXP	06/12/2013	01/02/2015	1,026 95	1,000 36		(26 59)
250.000	LEXINGTON REALTY TRUST TICKER LXP	06/10/2014	01/02/2015	2,799.56	2,777.43	(22.13)	
405 000	LEXINGTON REALTY TRUST TICKER LXP	06/04/2013	01/02/2015	4,869 63	4,507 54		(362 09)
415 000	LEXINGTON REALTY TRUST TICKER LXP	06/04/2013	01/02/2015	4,989 91	4,620 71		(369 20)
100 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER. MNR	01/22/2010	01/02/2015	564 35	1,110 95		546 60

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
160 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER· MNR	01/22/2010	01/02/2015	902 96	1,786 84		883 88
130.000	PUBLIC STORAGE TICKER PSA	01/22/2010	01/02/2015	10,209 80	24,324 81		14,115 01
10 000	REALTY INCOME CORP TICKER: O	01/25/2010	01/02/2015	242 65	485 09		242 44
70 000	REALTY INCOME CORP TICKER· O	01/27/2010	01/02/2015	1,757 81	3,393 49		1,635 68
85 000	REALTY INCOME CORP TICKER· O	01/25/2010	01/02/2015	2,062 32	4,131 72		2,069 40
105 000	REALTY INCOME CORP TICKER. O	01/22/2010	01/02/2015	2,527.42	5,103 89		2,576 47
130 000	REALTY INCOME CORP TICKER. O	06/10/2014	01/02/2015	5,567 14	6,297 71	730 57	
130 000	REALTY INCOME CORP TICKER· O	01/27/2010	01/02/2015	3,264.54	6,297.71		3,033 17
140 000	REALTY INCOME CORP TICKER O	01/26/2010	01·02/2015	3,480 79	6,791.24		3,310 45
150.000	REALTY INCOME CORP TICKER· O	01/26/2010	01/02/2015	3,729.38	7,271.78		3,542 40
150 000	REALTY INCOME CORP TICKER· O	01/26/2010	01/02/2015	3,729 38	7,272.54		3,543 16
220 000	REALTY INCOME CORP TICKER: O	01/27/2010	01/02/2015	5,524 60	10,661 09		5,136 49
295.000	REALTY INCOME CORP TICKER. O	01/25/2010	01/02/2015	7,157 43	14,329.45		7,172 02
90 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER. SNH	12/29/2011	01/02/2015	1,911.61	2,021 63		110 02

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Form 990-PF
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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
240 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER: SNH	12/29/2011	01/02/2015	5,097 64	5,377 37		279 73
320 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER· SNH	12/28/2011	01/02/2015	6,747 04	7,190 98		443 94
320.000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER SNH	12/28/2011	01/02/2015	6,747 04	7,190 24		443 20
320 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER SNH	12/29/2011	01/02/2015	6 796 87	7,174 94		378 07
360.000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER· SNH	12/28/2011	01/02/2015	7,590 50	8,086 54		496.04
220 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER· SKT	01/22/2010	01/02/2015	4,088 90	8,196 55		4,107 65
5.000	PUBLIC STORAGE TICKER PSA	01/22/2010	01/07/2015	392.68	975.37		582 69
30 000	PUBLIC STORAGE TICKER PSA	01/26/2010	01/07/2015	2,369 35	5,846 29		3,476 94
35 000	PUBLIC STORAGE TICKER PSA	01/25/2010	01/07/2015	2,771 13	6,827 60		4,056 47
45 000	PUBLIC STORAGE TICKER PSA	01/25/2010	01/07/2015	3,562 88	8,769.43		5,206 55
80 000	PUBLIC STORAGE TICKER· PSA	01/25/2010	01/07/2015	6,334 02	15,603 06		9,269.04
5 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	01/12/2012	01/08/2015	78 53	102.38		23 85

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Attachment D-6

Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
45 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	01/12/2012	01/08/2015	706 74	922 26		215 52
65 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	01/12/2012	01/08/2015	1,019 60	1,329 70		310.10
85 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	06/10/2014	01/08/2015	1,599 65	1,735 86	136 21	
100 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	06/12/2013	01/08/2015	2,251.24	2 042 18		(209 06)
115 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER. CBL	01/12/2012	01/08/2015	1,802 73	2,352.56		549 83
125 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	01/12/2012	01/08/2015	1,959 49	2,552 73		593 24
135 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER: CBL	01/12/2012	01/08/2015	2,137 09	2,766 77		629 68
175 000	CBL & ASSOCIATES PROPERTIFS IN COM REIT TICKER. CBL	01/12/2012	01/08/2015	2,745 06	3,583 16		838 10
180 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	01/12/2012	01/08/2015	2,826.97	3,688.92		861 95
205 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER· CBL	01/12/2012	01/08/2015	3,245 21	4,203 98		958 77
230 000	CBL & ASSOCIATES PROPERTIES IN COM REIT TICKER CBL	01/12/2012	01/08/2015	3,601 06	4,697 02		1,095 96

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
65 000	PUBLIC STORAGE TICKER PSA		01/26/2010	01/08/2015	5,133 60	12,741 33		7,607 73
75 000	PUBLIC STORAGE TICKER· PSA		01/26/2010	01/08/2015	5,923 38	14,701 81		8,778 43
5.000	WASHNGTN PRM GRP 939N102 TICKER WPGw	SEE CUSIP 92	06/12/2013	01/08/2015	96.59	90 40		(6 19)
15 000	WASHNGTN PRM GRP 939N102 TICKER WPGw	SEE CUSIP 92	06/10/2014	01/08/2015	286 65	271 18	(15 47)	
38 000	WASHNGTN PRM GRP 939N102 TICKER WPGw	SEE CUSIP 92	01/25/2010	01/08/2015	334 90	688.64		353.74
42 000	WASHNGTN PRM GRP 939N102 TICKER· WPGw	SEE CUSIP 92	01/26/2010	01/08/2015	372 30	761 13		388 83
46 000	WASHNGTN PRM GRP 939N102 TICKER: WPGw	SEE CUSIP 92	01/22/2010	01/08/2015	406 29	833 62		427.33
47 000	WASHNGTN PRM GRP 939N102 TICKER· WPGw	SEE CUSIP 92	01/27/2010	01/08/2015	407 99	849.73		441 74
51 000	WASHNGTN PRM GRP 939N102 TICKER WPGw	SEE CUSIP 92	01/26/2010	01/08/2015	440.63	922 04		481 41
134 000	WASHNGTN PRM GRP 939N102 TICKER. WPGw	SEE CUSIP 92	01/26/2010	01/08/2015	1,157.72	2,428 35		1,270 63
170 000	WASHNGTN PRM GRP 939N102 TICKER: WPGw	SEE CUSIP 92	01/25/2010	01/08/2015	1,471.72	3,080 76		1,609 04
185 000	WASHNGTN PRM GRP 939N102 TICKER WPGw	SEE CUSIP 92	01/27/2010	01/08/2015	1,596 23	3,344 67		1,748 44

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
10 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	06/04/2013	01/09/2015	693 29	774 05		80 76
40 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	01/27/2010	01/09/2015	1,539 10	3,096 20		1,557 10
55 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	06/12/2013	01/09/2015	3,609 41	4,253 54		644 13
90 000	CAMDEN PROPERTY TRUST COM REIT TICKER CPT	06/04/2013	01/09/2015	6,239 57	6,960 34		720.77
290.000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/22/2010	01/12/2015	6,421 81	9,288 32		2,866 51
170 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER: SNH	12/29/2011	01/12/2015	3,610 83	3,869.11		258 28
220.000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER. SNH	12/29/2011	01/12/2015	4,672 85	5,007 61		334 76
210.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER· SKT	01/22/2010	01/12/2015	3,903 04	8,217 33		4,314 29
220 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	01/27/2010	01/12/2015	4,155 19	8,608 63		4,453 44
340.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER: SKT	01/25/2010	01/12/2015	6,252.92	13,304 24		7,051 32
400 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER· SKT	01/26/2010	01/12/2015	7 344.36	15,652 05		8,307 69
40 000	HOSPITALITY PROPERTIES TRUST TICKER· HPT	01/25/2010	01/13/2015	871 69	1,291 23		419 54
70 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/26/2010	01/13/2015	1,544.31	2,259.64		715 33

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
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Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
110 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/25/2010	01/13/2015	2,397 14	3,554.02		1,156 88
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/25/2010	01/13/2015	2,615 06	3,874 75		1,259 69
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/26/2010	01/13/2015	2,647 39	3,867 80		1,220 41
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/25/2010	01/13/2015	2,615.06	3,875 01		1,259.95
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/25/2010	01/13/2015	2,615 06	3,877 82		1,262 76
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/26/2010	01/13/2015	2,647.39	3,872 48		1,225 09
30 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER. MNR	01/22/2010	01/13/2015	169 31	356 09		186 78
90 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/22/2010	01/13/2015	507 92	1,065 55		557 63
90 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER: MNR	01/22/2010	01/13/2015	507 92	1,067 04		559 12
100 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/22/2010	01/13/2015	564 35	1,185 02		620 67
100 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/22/2010	01/13/2015	564 35	1,187 09		622 74
100.000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER· MNR	01/22/2010	01/13/2015	564.35	1,186 01		621 66
70 000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/14/2015	1,109 70	1,199.24		89 54

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
90 000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/14/2015	1,426 57	1,541 88		115 31
90 000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/14/2015	1,427 10	1,541 88		114 78
180 000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/14/2015	2,836.87	3,083.77		246 90
300.000	AMERICAN HOMES 4 RENT TICKER AMH	11/07/2013	01/14/2015	4,753.95	5,139.60		385.65
5 000	AMREIT INC CL B CUSIP. 03216B208	07/31/2013	01/14/2015	89 92	132 65		42 73
5.000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01/14/2015	90 54	132.70		42.16
10 000	AMREIT INC CL B CUSIP 03216B208	08/01/2013	01/14/2015	180.99	265 29		84 30
15 000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01/14/2015	271 06	398 09		127 03
15 000	AMREIT INC CL B CUSIP: 03216B208	07/31/2013	01/14/2015	270 74	398 00		127 26
15 000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01/14/2015	271 06	398 04		126 98
15 000	AMREIT INC CL B CUSIP. 03216B208	10/16/2012	01/14/2015	235 88	398 09		162 21
15 000	AMREIT INC CL B CUSIP. 03216B208	10/16/2012	01/14/2015	235.88	398 09		162 21
15.000	AMREIT INC CL B CUSIP: 03216B208	07/31/2013	01/14/2015	271.59	398 09		126 50
15.000	AMREIT INC CL B CUSIP: 03216B208	10/16/2012	01/14/2015	236.39	398 09		161 70
15 000	AMREIT INC CL B CUSIP 03216B208	10/16/2012	01/14/2015	236.39	398 10		161 71
25 000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01/14/2015	449 54	663 33		213 79

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
25 000	AMREIT INC CL B CUSIP· 03216B208	08/01/2013	01/14/2015	452.18	663 24		211 06
25 000	AMREIT INC CL B CUSIP· 03216B208	07/31/2013	01/14/2015	451 22	663.40		212.18
25 000	AMREIT INC CL B CUSIP· 03216B208	07/31/2013	01/14/2015	452 64	663.48		210 84
25 000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01/14/2015	452.61	663.48		210 87
30 000	AMREIT INC CL B CUSIP 03216B208	11/15/2012	01/14/2015	469.64	796 18		326 54
30 000	AMREIT INC CL B CUSIP· 03216B208	08/01/2013	01/14/2015	542 88	795 88		253 00
30 000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01·14/2015	540.18	796 00		255 82
30.000	AMREIT INC CL B CUSIP 03216B208	07/31/2013	01·14/2015	541.55	796 08		254 53
30.000	AMREIT INC CL B CUSIP. 03216B208	07/31/2013	01/14/2015	542 59	796 18		253.59
40 000	AMREIT INC CL B CUSIP 03216B208	10/16/2012	01/14/2015	629.86	1,061 58		431 72
50 000	AMREIT INC CL B CUSIP. 03216B208	07/31/2013	01/14/2015	905 26	1,326.96		421 70
55 000	AMREIT INC CL B CUSIP 03216B208	10/15/2012	01/14/2015	903 00	1,459 68		556 68
25.000	EQUITY ONE INC COM REIT TICKER EQY	06/10/2014	01/14/2015	572.98	672.91	99 93	
110.000	EQUITY ONE INC COM REIT TICKER· EQY	11/13/2013	01/14/2015	2,475 28	2,960 86		485 58
185 000	EQUITY ONE INC COM REIT TICKER EQY	11/13/2013	01/14/2015	4,157 81	4,979 63		821 82
185 000	EQUITY ONE INC COM REIT TICKER· EQY	11/13/2013	01/14/2015	4,140 60	4,979 63		839 03

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John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
185 000	EQUITY ONE INC COM REIT TICKER EQY	11/13/2013	01/14/2015	4,137 64	4,979.63		841 99
185 000	EQUITY ONE INC COM REIT TICKER EQY	11/13/2013	01/14/2015	4,136 55	4,979.63		843 08
190 000	EQUITY ONE INC COM REIT TICKER· EQY	11/13/2013	01/14/2015	4,266 15	5,114 21		848 06
190 000	EQUITY ONE INC COM REIT TICKER EQY	11/13/2013	01/14/2015	4,250.87	5,114.21		863.34
15 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	06/10/2014	01/14/2015	439 22	479 10	39 88	
15 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	06/12/2013	01/14/2015	401.45	479 31		77.86
20 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	12/29/2011	01/14/2015	468 56	639 92		171 36
25 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	705 94	798 85		92 91
30 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	846.34	958 30		111.96
40 000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	12/28/2011	01/14/2015	931 94	1,282 03		350 09
40.000	HOSPITALITY PROPERTIES TRUST TICKER. HPT	01/26/2010	01/14/2015	882 46	1,285 46		403 00
40 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	1,128 45	1,277 95		149 50
60 000	HOSPITALITY PROPERTIES TRUST TICKER· HPT	06/04/2013	01/14/2015	1,718 20	1,918.70		200.50
60.000	HOSPITALITY PROPERTIES TRUST TICKER HPT	12/29/2011	01/14/2015	1,405 69	1,918.71		513 02
70 000	HOSPITALITY PROPERTIES TRUST TICKER· HPT	06/04/2013	01/14/2015	2,004 56	2,236 77		232 21
80 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	2,259.01	2,555 90		296 89

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
90 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	2,533.46	2,874 88		341 42
95 000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	11/13/2013	01/14/2015	2,674 20	3,034 28		360 08
100 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	12/28/2011	01/14/2015	2,329 86	3,199 59		869 73
110,000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	06/10/2014	01/14/2015	3,220 95	3,511 87	290 92	
110 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	12/29/2011	01/14/2015	2,577 10	3,518 89		941 79
110 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	3,103.24	3,514 30		411 06
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	06/10/2014	01 14/2015	3,513 77	3,832 57	318 80	
120 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	11/13/2013	01/14/2015	3,388 51	3,834 39		445 88
130 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/27/2010	01/14/2015	2,884 76	4,166 61		1,281 85
140 000	HOSPITALITY PROPERTIES TRUST TICKER. HPT	01/27/2010	01/14/2015	3,106 67	4,499 12		1,392 45
170,000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	12/28/2011	01/14/2015	3,960.76	5,440 18		1,479 42
180 000	HOSPITALITY PROPERTIES TRUST TICKER. HPT	12/28/2011	01/14/2015	4,193 75	5,766 82		1,573 07
230 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/27/2010	01/14/2015	5,103 81	7,389.32		2,285 51
230 000	HOSPITALITY PROPERTIES TRUST TICKER HPT	01/26/2010	01/14/2015	5,074.17	7,393 71		2,319 54
230 000	HOSPITALITY PROPERTIES TRUST TICKER. HPT	12/29/2011	01/14/2015	5,388 48	7,355 23		1,966 75

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
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Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
60.000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER: SNH	12/29/2011	01/14/2015	1 274 43	1,381 45		107 02
140 000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER SNH	06/10/2014	01/14/2015	3,311.15	3,223 39	(87.76)	
290.000	SENIOR HOUSING PROPERTIES TRUST COM REIT TICKER SNH	06/04/2013	01/14/2015	7,531 80	6,677 01		(854 79)
20 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	12/28/2011	01/14/2015	587 26	794 79		207 53
50 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER. SKT	01/27/2010	01/14/2015	944 37	1,991.51		1,047.14
50 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	12/28/2011	01/14/2015	1,468 18	1,991 50		523 32
70 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER: SKT	12/29/2011	01/14/2015	2,068 15	2,781 78		713 63
90 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	12/29/2011	01/14/2015	2,659 04	3,575 83		916 79
90.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER. SKT	01/27/2010	01/14/2015	1,699 83	3,586 54		1,886 71
90 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	12/28/2011	01/14/2015	2,642 71	3,578 59		935 88
100 000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER SKT	12/28/2011	01/14/2015	2,936 37	3,974 44		1,038 07

Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
100.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER: SKT	12/28/2011	01/14/2015	2,936 37	3,979 36		1,042 99
115.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER· SKT	06/10/2014	01/14/2015	4,108 55	4,557 52	448 97	
360.000	TANGER FACTORY OUTLET CENTERS COM REIT TICKER· SKT	12/29/2011	01/14/2015	10,636 26	14,267.02		3,630 76
5.000	AMREIT INC CL B CUSIP: 03216B208	08/02/2013	01/15/2015	90 30	132 58		42 28
5.000	AMREIT INC CL B CUSIP 03216B208	08/01/2013	01/15/2015	90 45	132 66		42 21
20 000	AMREIT INC CL B CUSIP· 03216B208	08/01/2013	01/15/2015	361 47	530 62		169 15
20 000	AMREIT INC CL B CUSIP: 03216B208	08/01/2013	01/15/2015	361 66	530 62		168 96
20 000	AMREIT INC CL B CUSIP 03216B208	08/01/2013	01/15/2015	361 17	530 62		169 45
25 000	AMREIT INC CL B CUSIP: 03216B208	08/02/2013	01/15/2015	451 40	663 29		211 89
30 000	AMREIT INC CL B CUSIP: 03216B208	08/01/2013	01/15/2015	542.60	795 93		253 33
30 000	AMREIT INC CL B CUSIP 03216B208	08/01/2013	01/15/2015	542 50	795 93		253.43
30 000	AMREIT INC CL B CUSIP. 03216B208	08/02/2013	01·15/2015	540.88	795.48		254 60
30 000	AMREIT INC CL B CUSIP· 03216B208	08/02/2013	01/15/2015	541 42	795 48		254 06
30.000	AMREIT INC CL B CUSIP. 03216B208	08/02/2013	01/15/2015	540 84	795 48		254 64

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2015 to 12/31/2015
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Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
35 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/15/2015	630 90	928 06		297.16
40 000	AMREIT INC CL B CUSIP· 03216B208	08/01/2013	01/15/2015	723 30	1,061 25		337 95
40 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/15/2015	721 56	1,060 64		339 08
40 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/15/2015	721 42	1,060 64		339 22
60 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/26/2010	01/15/2015	346 89	697 63		350 74
70.000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/22/2010	01/15/2015	395 05	816 20		421 15
90 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/25/2010	01/15/2015	518.55	1,049 41		530.86
90 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/25/2010	01/15/2015	518 55	1,046 44		527 89
160 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/25/2010	01/15/2015	921.85	1,861 68		939 83
160 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/25/2010	01/15/2015	921 85	1,863 34		941 49
	URBAN EDGE PROPERTIES TICKER· UE	01/15/2015	01/15/2015		12 07	12 07	
5.000	AMREIT INC CL B CUSIP: 03216B208	08/20/2013	01/16/2015	86 29	132 50		46.21
5.000	AMREIT INC CL B CUSIP 03216B208	08/05/2013	01/16/2015	90.45	132 59		42.14

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
5 000	AMREIT INC CL B CUSIP: 03216B208	08/02/2013	01/16/2015	90 15	132 75		42 60
5 000	AMREIT INC CL B CUSIP: 03216B208	08/05/2013	01/16/2015	90 36	132.55		42 19
5.000	AMREIT INC CL B CUSIP 03216B208	08/16/2013	01/16/2015	88 90	132 50		43 60
5 000	AMREIT INC CL B CUSIP 03216B208	09/05/2013	01/16/2015	82.66	132.49		49 83
5 000	AMREIT INC CL B CUSIP: 03216B208	08/02/2013	01/16/2015	90 10	132 73		42 63
5 000	AMREIT INC CL B CUSIP· 03216B208	09/05/2013	01/16/2015	82 66	132 48		49 82
10 000	AMREIT INC CL B CUSIP 03216B208	09/05/2013	01·16/2015	165 09	264 97		99 88
10 000	AMREIT INC CL B CUSIP· 03216B208	09/05/2013	01·16/2015	165 65	264 99		99 34
10.000	AMREIT INC CL B CUSIP: 03216B208	08/22/2013	01/16/2015	167.54	264 99		97 45
10 000	AMREIT INC CL B CUSIP. 03216B208	09/12/2013	01/16/2015	166 82	264 94		98 12
10.000	AMREIT INC CL B CUSIP. 03216B208	08/26/2013	01/16/2015	167 86	264.99		97 13
15 000	AMREIT INC CL B CUSIP. 03216B208	08/20/2013	01/16/2015	260 36	397 49		137 13
15 000	AMREIT INC CL B CUSIP 03216B208	08/20/2013	01/16/2015	260.36	397 49		137 13
15 000	AMREIT INC CL B CUSIP 03216B208	09/17/2013	01/16/2015	244 98	397 39		152 41
15 000	AMREIT INC CL B CUSIP· 03216B208	08/02/2013	01/16/2015	269 41	398 00		128 59
15 000	AMREIT INC CL B CUSIP. 03216B208	08/13/2013	01/16/2015	269 48	397 64		128 16

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EIN: 74-1933660
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
15 000	AMREIT INC CL B CUSIP. 03216B208	08/22/2013	01/16/2015	251 86	397.48		145 62
15.000	AMREIT INC CL B CUSIP: 03216B208	08/02/2013	01/16/2015	269 41	398 21		128 80
15 000	AMREIT INC CL B CUSIP 03216B208	09/17/2013	01/16/2015	244.98	397.39		152 41
15 000	AMREIT INC CL B CUSIP 03216B208	08/22/2013	01/16/2015	251.86	397 49		145 63
20 000	AMREIT INC CL B CUSIP. 03216B208	09/05/2013	01/16/2015	330 50	529 95		199 45
20.000	AMREIT INC CL B CUSIP· 03216B208	09/12/2013	01/16/2015	333.63	529 95		196 32
20 000	AMREIT INC CL B CUSIP 03216B208	09/16/2013	01·16/2015	328 39	529 85		201.46
20 000	AMREIT INC CL B CUSIP 03216B208	09/05/2013	01·16/2015	331 15	529 97		198 82
20.000	AMREIT INC CL B CUSIP: 03216B208	09/06/2013	01/16/2015	329.96	529 95		199.99
20 000	AMREIT INC CL B CUSIP 03216B208	09/06/2013	01/16/2015	329 99	529 95		199 96
20 000	AMREIT INC CL B CUSIP. 03216B208	09/05/2013	01/16/2015	330.10	529.95		199.85
20 000	AMREIT INC CL B CUSIP 03216B208	09/16/2013	01/16/2015	330 51	529 92		199 41
20 000	AMREIT INC CL B CUSIP· 03216B208	08/05/2013	01/16/2015	359.30	530.19		170 89
20 000	AMREIT INC CL B CUSIP: 03216B208	09/05/2013	01/16/2015	330.23	529.95		199.72
20 000	AMREIT INC CL B CUSIP 03216B208	09/05/2013	01/16/2015	330 32	529 95		199 63
20 000	AMREIT INC CL B CUSIP. 03216B208	09/17/2013	01/16/2015	326 57	529 85		203.28

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
20 000	AMREIT INC CL B CUSIP· 03216B208	09/05/2013	01/16/2015	330 34	529 95		199 61
20 000	AMREIT INC CL B CUSIP 03216B208	09/16/2013	01/16/2015	328 39	529 87		201 48
25 000	AMREIT INC CL B CUSIP· 03216B208	08/05/2013	01/16/2015	452 15	663 33		211 18
25 000	AMREIT INC CL B CUSIP 03216B208	08/05/2013	01/16/2015	451.70	662 96		211.26
25 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/16/2015	450 41	663 73		213 32
30 000	AMREIT INC CL B CUSIP 03216B208	09/12/2013	01/16/2015	500 43	794 83		294.40
30 000	AMREIT INC CL B CUSIP. 03216B208	09/16/2013	01 16/2015	492 56	794 78		302 22
30 000	AMREIT INC CL B CUSIP 03216B208	09/12/2013	01/16/2015	500.46	794 83		294 37
30 000	AMREIT INC CL B CUSIP. 03216B208	08/22/2013	01/16/2015	503.50	794.96		291.46
30 000	AMREIT INC CL B CUSIP 03216B208	08/05/2013	01/16/2015	537.53	795 28		257 75
30.000	AMREIT INC CL B CUSIP: 03216B208	09/16/2013	01/16/2015	492.71	794 81		302.10
30 000	AMREIT INC CL B CUSIP: 03216B208	09/13/2013	01/16/2015	492 70	794 83		302 13
30 000	AMREIT INC CL B CUSIP. 03216B208	08/19/2013	01/16/2015	512 50	794.98		282 48
30.000	AMREIT INC CL B CUSIP. 03216B208	08/21/2013	01/16/2015	505.48	794 98		289 50
30 000	AMREIT INC CL B CUSIP 03216B208	09/13/2013	01/16/2015	493 02	794 83		301 81
30 000	AMREIT INC CL B CUSIP: 03216B208	08/16/2013	01/16/2015	533 20	794 98		261 78

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
30 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/16/2015	536 29	795 99		259 70
30 000	AMREIT INC CL B CUSIP· 03216B208	09/12/2013	01/16/2015	495 37	794 83		299 46
30 000	AMREIT INC CL B CUSIP 03216B208	08/20/2013	01/16/2015	516.10	794 98		278 88
30.000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/16/2015	539 79	796 40		256.61
30 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/16/2015	540 16	796 40		256 24
30 000	AMREIT INC CL B CUSIP 03216B208	08/20/2013	01/16/2015	517.34	794 98		277.64
30 000	AMREIT INC CL B CUSIP. 03216B208	09/12/2013	01/16/2015	500 12	794 83		294 71
30 000	AMREIT INC CL B CUSIP 03216B208	08/02/2013	01/16/2015	540 70	796 48		255 78
35 000	AMREIT INC CL B CUSIP· 03216B208	08/16/2013	01/16/2015	622 16	927 48		305.32
35.000	AMREIT INC CL B CUSIP 03216B208	08/13/2013	01/16/2015	627.29	927 48		300 19
40 000	AMREIT INC CL B CUSIP 03216B208	09/16/2013	01/16/2015	657.16	1,059 75		402 59
40 000	AMREIT INC CL B CUSIP 03216B208	09/12/2013	01/16/2015	667 46	1,059 90		392 44
40 000	AMREIT INC CL B CUSIP 03216B208	08/26/2013	01/16/2015	669.98	1,059.95		389 97
40 000	AMREIT INC CL B CUSIP. 03216B208	08/26/2013	01/16/2015	670 49	1,059 95		389 46
40 000	AMREIT INC CL B CUSIP· 03216B208	08/05/2013	01/16/2015	722 80	1,060 74		337 94
40 000	AMREIT INC CL B CUSIP. 03216B208	09/16/2013	01/16/2015	659 72	1,059 75		400 03

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
40 000	AMREIT INC CL B CUSIP. 03216B208	08/26/2013	01/16/2015	673 74	1,059 95		386 21
40 000	AMREIT INC CL B CUSIP· 03216B208	08/20/2013	01/16/2015	694 18	1,059 98		365 80
40 000	AMREIT INC CL B CUSIP 03216B208	08/19/2013	01/16/2015	683 72	1,059 98		376 26
40 000	AMREIT INC CL B CUSIP 03216B208	08/22/2013	01/16/2015	670.65	1,059.95		389 30
40 000	AMREIT INC CL B CUSIP· 03216B208	08/26/2013	01/16/2015	671 13	1,059 95		388 82
45.000	AMREIT INC CL B CUSIP 03216B208	08/20/2013	01/16/2015	776.41	1,192 47		416 06
50 000	AMREIT INC CL B CUSIP 03216B208	08/16/2013	01·16/2015	888 78	1,324 97		436 19
50 000	AMREIT INC CL B CUSIP· 03216B208	08/19/2013	01·16/2015	868 44	1,324 97		456 53
50.000	AMREIT INC CL B CUSIP. 03216B208	08/20/2013	01/16/2015	859 93	1,324.97		465 04
50 000	AMREIT INC CL B CUSIP 03216B208	08/21/2013	01/16/2015	849 74	1,324 97		475 23
50.000	AMREIT INC CL B CUSIP. 03216B208	08/22/2013	01/16/2015	838.14	1,324.94		486 80
50 000	AMREIT INC CL B CUSIP. 03216B208	08/20/2013	01/16/2015	866 16	1,324 97		458 81
55.000	AMREIT INC CL B CUSIP. 03216B208	08/13/2013	01/16/2015	985.76	1,457.93		472 17
60 000	AMREIT INC CL B CUSIP· 03216B208	08/20/2013	01/16/2015	1,036 35	1,589 96		553 61
80 000	AMREIT INC CL B CUSIP· 03216B208	09/16/2013	01/16/2015	1,314.58	2,119 49		804 91
85 000	AMREIT INC CL B CUSIP. 03216B208	08/13/2013	01/16/2015	1,527 03	2,253 17		726 14

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
110 000	AMREIT INC CL B CUSIP 03216B208	06/10/2014	01/16/2015	1,948 86	2,914 20	965.34	
210 000	AMREIT INC CL B CUSIP 03216B208	08/13/2013	01/16/2015	3,763 04	5,564 89		1,801 85
60 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/27/2010	01/16/2015	349 98	700 26		350 28
60 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	06/04/2013	01/16/2015	571 67	700 26		128 59
75 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	06/10/2014	01/16/2015	690 92	875 34	184 42	
80 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/26/2010	01/16/2015	462 52	945 21		482 69
80 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER. MNR	01/26/2010	01/16/2015	462.52	942 73		480 21
150.000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/27/2010	01/16/2015	874 95	1,767 62		892 67
160 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER MNR	01/26/2010	01/16/2015	925 04	1,897 33		972 29
190 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER. MNR	01/27/2010	01/16/2015	1,108.27	2,234 14		1,125 87
190 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER: MNR	01/27/2010	01/16/2015	1,108 27	2,229 43		1,121 16
220 000	MONMOUTH REAL ESTATEINVT TR SH B EN INT COMMON MARYLAND TICKER. MNR	01/26/2010	01/16/2015	1,271 90	2,597 70		1,325 80

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
150 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV	10/11/2012	01/27/2015	3,838 41	6,123 33		2,284 92
15 000	AVALONBAY COMMUNITIES INC TICKER AVB	01/22/2010	01/27/2015	1,149 03	2,684 92		1,535 89
10 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER: CCI	12/30/2014	01/27/2015	789 96	880 01	90 05	
50 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR	01/22/2010	01/27/2015	1,581 92	3,260 89		1,678 97
25 000	ESSEX PPTY TR INC COM TICKER ESS	12/14/2010	01/27/2015	2,814 72	5,728 80		2,914 08
45 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST	01/22/2010	01/27/2015	505 62	1,076 87		571 25
15 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	01/27/2015	600 13	606 63	6 50	
30 000	NATIONAL RETAIL PPTY INC REIT TICKER NNN	01/22/2010	01/27/2015	575 76	1,321 92		746 16
35 000	OUTFRONT MEDIA INC TICKER OUT	01/02/2015	01/27/2015	938 89	986 61	47 72	
20 000	TERRENO REALTY CORP TICKER TRNO	12/31/2014	01/27/2015	416 98	474 37	57 39	
10 000	URBAN EDGE PROPERTIES TICKER UE	06/10/2014	01/27/2015	201 02	235 08	34 06	
75 000	URBAN EDGE PROPERTIES TICKER UE	12/31/2014	01/27/2015	1,687 20	1,763 08	75.88	
80 000	URBAN EDGE PROPERTIES TICKER UE	11/13/2013	01/27/2015	1,342 02	1,880 62		538 60
80 000	URBAN EDGE PROPERTIES TICKER UE	11/13/2013	01/27/2015	1,342.59	1,880 62		538 03

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
82 000	URBAN EDGE PROPERTIES TICKER UE	11/13/2013	01/27/2015	1,384 87	1,927 64		542 77
125 000	URBAN EDGE PROPERTIES TICKER: UE	12/31/2014	01/27/2015	2,800 54	2,938 47	137 93	
5.000	VENTAS INC REIT TICKER VTR	01/22/2010	01/27/2015	216 67	402 87		186 20
45 000	VORNADO REALTY TRUST REIT TICKER VNO	11/13/2013	01/27/2015	3,599 68	5,124.49		1,524 81
38 000	AGREE REALTY CORP REIT TICKER ADC	01/13/2015	06 08/2015	1,215 36	1,140 31	(75 05)	
60 000	AGREE REALTY CORP REIT TICKER ADC	01/12/2015	06/08/2015	1,914.81	1,800 46	(114.35)	
60 000	AGREE REALTY CORP REIT TICKER ADC	01/09/2015	06/08/2015	1,943 16	1,800 46	(142 70)	
110 000	AGREE REALTY CORP REIT TICKER ADC	01/08/2015	06/08/2015	3,567 10	3,300 85	(266 25)	
110.000	AGREE REALTY CORP REIT TICKER ADC	01/12/2015	06/08/2015	3,514 19	3,300.85	(213 34)	
110 000	AGREE REALTY CORP REIT TICKER. ADC	01/08/2015	06/08/2015	3,566 19	3,300 85	(265.34)	
120.000	AGREE REALTY CORP REIT TICKER. ADC	01/08/2015	06/08/2015	3,891 98	3,600 93	(291.05)	
206 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER. ARE	01/26/2010	06/08/2015	12,440.93	18,692 65		6,251 72
210 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER· ARE	01/22/2010	06/08/2015	13,035.34	19,055 61		6,020 27
330 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER· ARE	01/25/2010	06/08/2015	20,181 07	29,944.54		9,763.47

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
80 000	AMER CMPS COMM TICKER ACC	01/08/2015	06/08/2015	3,429 73	3,098.57	(331.16)	
90 000	AMER CMPS COMM TICKER ACC	01/08/2015	06/08/2015	3,860 25	3,485 89	(374.36)	
90 000	AMER CMPS COMM TICKER ACC	01/08/2015	06/08/2015	3,853 82	3,485 89	(367 93)	
90 000	AMER CMPS COMM TICKER ACC	01/12/2015	06/08/2015	3,881 81	3,485.89	(395 92)	
129 000	AMER CMPS COMM TICKER ACC	01/12/2015	06/08/2015	5,539.48	4,996 43	(543 05)	
170 000	AMER CMPS COMM TICKER ACC	01/08/2015	06/08/2015	7,298 48	6,584 45	(714.03)	
170 000	AMER CMPS COMM TICKER ACC	01/12/2015	06/08/2015	7,303.61	6,584 45	(719 16)	
85 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV	10/11/2012	06/08/2015	2,175 10	3,153 67		978 57
178 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV	10/12/2012	06/08/2015	4,531 77	6,604 17		2,072 40
220 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV	10/12/2012	06/08/2015	5,601.95	8,162 44		2,560.49
270 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV	10/12/2012	06/08/2015	6,891.67	10,017.54		3,125 87
280.000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV	10/12/2012	06/08/2015	7,139.44	10,388 56		3,249.12
9 000	AVALONBAY COMMUNITIES INC TICKER AVB	01/26/2010	06/08/2015	695 93	1,449 36		753 43
120 000	AVALONBAY COMMUNITIES INC TICKER AVB	01/25/2010	06/08/2015	9,205.68	19,324.78		10,119.10

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
135 000	AVALONBAY COMMUNITIES INC TICKER AVB	01/22/2010	06/08/2015	10,341 27	21,740 37		11,399 10
130 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,066.59	2,614.61	(451.98)	
150 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,542.48	3,016.86	(525 62)	
160 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,775.83	3,217.99	(557.84)	
160 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,783 86	3,217 99	(565 87)	
160 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,778.28	3,217 99	(560 29)	
160 000	BIOMED REALTY TR CUSIP 09063H107	01/13/2015	06/08/2015	3,779.88	3,217.99	(561 89)	
300 000	BIOMED REALTY TR CUSIP 09063H107	01/12/2015	06/08/2015	7,083 02	6,033 73	(1,049 29)	
330 000	BIOMED REALTY TR CUSIP: 09063H107	12/31/2014	06/08/2015	7,146 33	6,637 10	(509 23)	
25 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER BXP	01/22/2010	06/08/2015	1,614 36	3,157 36		1,543 00
117 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER BXP	01/26/2010	06/08/2015	7,612.22	14,776 43		7,164 21
210 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER BXP	01/25/2010	06/08/2015	13,617.95	26,521 79		12,903 84
23,000	BRIXMOR PPTY GROUP INC TICKER BRX	01/09/2015	06/08/2015	602.72	548 38	(54.34)	
120,000	BRIXMOR PPTY GROUP INC TICKER BRX	01/08/2015	06/08/2015	3,148.82	2,861 08	(287.74)	

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280 000	BRIXMOR PPTY GROUP INC TICKER BRX	01/08/2015	06/08/2015	7,345 80	6,675 86	(669 94)	
280 000	BRIXMOR PPTY GROUP INC TICKER BRX	01/08/2015	06/08/2015	7,346 30	6,675 86	(670 44)	
280 000	BRIXMOR PPTY GROUP INC TICKER BRX	01/08/2015	06/08/2015	7,351.40	6,675 86	(675 54)	
280.000	BRIXMOR PPTY GROUP INC TICKER BRX	01/08/2015	06/08/2015	7,348 68	6 675.86	(672.82)	
720 000	BRIXMOR PPTY GROUP INC TICKER BRX	12/30/2014	06/08/2015	18,172 30	17,166 50	(1,005.80)	
16 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER: CCI	01/05/2015	06/08/2015	1,264 48	1,324.39	59 91	
130 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI	01/05/2015	06 08/2015	10,274 07	10,760 62	486 55	
220 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER: CCI	12/30/2014	06/08/2015	17,379 03	18,210 27	831 24	
230 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI	12/30/2014	06/08/2015	18,148 04	19,038 01	889 97	
111 000	DIGITAL REALTY TRUST INC TICKER DLR	01/22/2010	06/08/2015	5,486 20	7,128 39		1,642.19
222 000	DIGITAL REALTY TRUST INC TICKER: DLR	01/26/2010	06/08/2015	10,852 34	14,256 78		3,404 44
340 000	DIGITAL REALTY TRUST INC TICKER DLR	01/25/2010	06/08/2015	16,531 53	21,834 70		5,303 17
227 000	EASTGROUP PROPERTIES INC COM REIT TICKER: EGP	01/25/2010	06/08/2015	8,301 42	12,660 53		4,359 11

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450 000	EASTGROUP PROPERTIES INC COM REIT TICKER· EGP	01/22/2010	06/08/2015	16.614 39	25,097 97		8,483 58
56 000	EDUCATION REALTY TRUST INC TICKER EDR	01/14/2015	06/08/2015	2,188 97	1,807 96	(381 01)	
90 000	EDUCATION REALTY TRUST INC TICKER: EDR	01/13/2015	06/08/2015	3 509 11	2,905 69	(603 42)	
90 000	EDUCATION REALTY TRUST INC TICKER· EDR	01/13/2015	06/08/2015	3,511.86	2,905 69	(606 17)	
90 000	EDUCATION REALTY TRUST INC TICKER· EDR	01/13/2015	06/08/2015	3 518 63	2,905.69	(612.94)	
90 000	EDUCATION REALTY TRUST INC TICKER: EDR	01/13/2015	06/08/2015	3,521.58	2,905 69	(615 89)	
90 000	EDUCATION REALTY TRUST INC TICKER EDR	01/12/2015	06 08/2015	3,513 26	2,905 69	(607 57)	
90 000	EDUCATION REALTY TRUST INC TICKER: EDR	01/14/2015	06/08/2015	3,519 56	2,905 69	(613 87)	
100 000	EDUCATION REALTY TRUST INC TICKER· EDR	01/13/2015	06/08/2015	3,908 56	3,228 54	(680 02)	
100 000	EDUCATION REALTY TRUST INC TICKER EDR	01/13/2015	06/08/2015	3,914 47	3,228 54	(685 93)	
100 000	EDUCATION REALTY TRUST INC TICKER EDR	01/12/2015	06/08/2015	3,902.29	3,228 54	(673 75)	
59 000	ENTERTAINMENT PROPERTIES TRUST TICKER· EPR	01/27/2010	06/08/2015	1,862 56	3,339 23		1,476 67
220 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR	01/25/2010	06/08/2015	6,903 74	12,451.40		5,547 66
260 000	ENTERTAINMENT PROPERTIES TRUST TICKER· EPR	01/26/2010	06/08/2015	8,129 06	14,715 29		6,586 23
340 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR	01/22/2010	06/08/2015	10,679 65	19,243 07		8,563.42

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80 000	EQUITY LIFESTYLE PROPERTILS INC COM REIT TICKER. ELS	11/14/2013	06/08/2015	2,941 81	4,219.50		1,277 69
81 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	06/08/2015	2,977 04	4,272 23		1,295 19
115 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	06/08/2015	4,229 02	6,065 53		1,836 51
120 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	06/08/2015	4 419.69	6,329 25		1,909 56
195 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER· ELS	11/13/2013	06/08/2015	7,093 20	10,285 03		3,191 83
20 000	ESSEX PPTY TR INC COM TICKER ESS	12/14/2010	06/08/2015	2,251 78	4,288 44		2,036 66
40 000	ESSEX PPTY TR INC COM TICKER. ESS	01/07/2011	06/08/2015	4,571 42	8,576 89		4,005 47
80 000	ESSEX PPTY TR INC COM TICKER· ESS	12/28/2010	06/08/2015	9,074 76	17,153 76		8,079 00
80 000	ESSEX PPTY TR INC COM TICKER ESS	12/23/2010	06/08/2015	9,055 72	17,153 76		8 098 04
150 000	FEDERAL REALTY INVESTMENT TRUST TICKER FRT	01/25/2010	06/08/2015	9,828 98	19,684 02		9,855 04
205 000	FEDERAL REALTY INVESTMENT TRUST TICKER. FRT	01/22/2010	06/08/2015	13,583 48	26,901 49		13,318 01
10.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/14/2015	06/08/2015	221 19	194 57	(26 62)	
80.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/12/2015	06/08/2015	1,754 35	1,556 36	(197.99)	

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80 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER· FR	01/12/2015	06/08/2015	1,741 62	1,556 36	(185 26)	
80 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/13/2015	06/08/2015	1,742 01	1,556 36	(185.65)	
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/12/2015	06/08/2015	1,960 16	1,750 91	(209.25)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/13/2015	06/08/2015	3 724 77	3,307 27	(417.50)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/12/2015	06/08/2015	3 707 90	3,307.27	(400.63)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	12/31/2014	06/08/2015	3,554 07	3,307 27	(246 80)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER· FR	12/31/2014	06/08/2015	3,547 90	3,307 27	(240 63)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER. FR	01/13/2015	06/08/2015	3,709 38	3,307 27	(402.11)	
170,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/13/2015	06/08/2015	3,721.13	3,307 27	(413.86)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/13/2015	06/08/2015	3,721 91	3,307 27	(414 64)	
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR	01/13/2015	06/08/2015	3,722 78	3,307.27	(415 51)	

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4 000	GRAMERCY PROPERTY TRS INC CUSIP· 38489R605	10/10/2014	06/08/2015	92 79	102 78	9 99	
67 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/09/2014	06/08/2015	1,565 06	1,722.20	157 14	
67 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/08/2014	06/08/2015	1,573 40	1,722 20	148 80	
67 000	GRAMERCY PROPERTY TRS INC CUSIP. 38489R605	10/10/2014	06/08/2015	1,566 00	1,722.20	156 20	
67 000	GRAMERCY PROPERTY TRS INC CUSIP· 38489R605	10/09/2014	06/08/2015	1,564 46	1,722 20	157 74	
67 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/08/2014	06/08/2015	1,571.35	1,722 20	150 85	
67 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/08/2014	06/08/2015	1,563 11	1,722 20	159 09	
67 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/08/2014	06/08/2015	1,575 05	1,722 20	147 15	
70,000	GRAMERCY PROPERTY TRS INC CUSIP: 38489R605	10/10/2014	06/08/2015	1,624 87	1,799.31	174 44	
70 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/09/2014	06/08/2015	1,618.40	1,799 31	180 91	
70 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/09/2014	06/08/2015	1,621.03	1,799.31	178 28	
70 000	GRAMERCY PROPERTY TRS INC CUSIP: 38489R605	10/10/2014	06/08/2015	1,624 64	1,799.31	174 67	
72,000	GRAMERCY PROPERTY TRS INC CUSIP. 38489R605	10/09/2014	06/08/2015	1,683.28	1,850.72	167.44	
82 000	GRAMERCY PROPERTY TRS INC CUSIP 38489R605	10/10/2014	06/08/2015	1,915 88	2,107 76	191.88	
137 000	GRAMERCY PROPERTY TRS INC CUSIP· 38489R605	10/09/2014	06/08/2015	3,180.87	3,521 51	340 64	
137 000	GRAMERCY PROPERTY TRS INC CUSIP: 38489R605	10/09/2014	06/08/2015	3,182 80	3,521 51	338 71	

Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
137 000	GRAMERCY PROPERTY TRS INC CUSIP. 38489R605	10/09/2014	06/08/2015	3,180 98	3,521 51	340 53	
270 000	HCP INC REIT TICKER· HCP	01/25/2010	06/08/2015	7,356 08	10,089.98		2,733 90
480 000	HCP INC REIT TICKER· HCP	01/22/2010	06/08/2015	13,254 28	17,937 75		4,683 47
256.000	HEALTH CARE REIT INC SEE CUSIP 95040Q104 CUSIP. 42217K106	01/25/2010	06/08/2015	9,376.57	17,549.42		8,172 85
500 000	HEALTH CARE REIT INC SEE CUSIP 95040Q104 CUSIP. 42217K106	01/22/2010	06/08/2015	18,469 75	34,276 22		15,806 47
154 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST	01/26/2010	06/08/2015	1,709 17	2,988 14		1,278 97
1,100 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST	01/25/2010	06/08/2015	12,416.80	21,343 90		8,927 10
1,635 000	HOST HOTELS & RESORTS INC COM REIT TICKER. HST	01/22/2010	06/08/2015	18,371.02	31,724 79		13,353 77
64 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	06/08/2015	2,559.03	2 070 68	(488.35)	
65 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	06/08/2015	2 596 96	2,103 03	(493 93)	
100 000	IRON MOUNTAIN INC TICKER. IRM	01/08/2015	06/08/2015	3,986 48	3,235 43	(751.05)	
130.000	IRON MOUNTAIN INC TICKER. IRM	01/08/2015	06/08/2015	5,208.38	4,206 06	(1,002.32)	
180 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	06/08/2015	7,186.03	5,823 77	(1,362.26)	
180 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	06/08/2015	7,184 75	5,823 77	(1,360 98)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
190 000	IRON MOUNTAIN INC TICKER IRM	01/08/2015	06/08/2015	7 583 07	6,147 32	(1,435 75)	
190 000	IRON MOUNTAIN INC TICKER· IRM	01/08/2015	06/08/2015	7,580 01	6,147 32	(1,432 69)	
120 000	KITE REALTY GROUP TRUST TICKER KRG	01/08/2015	06/08/2015	3,561 95	3,217 60	(344.35)	
120 000	KITE REALTY GROUP TRUST TICKER KRG	12/31/2014	06/08/2015	3,482.35	3,217 60	(264.75)	
120 000	KITE REALTY GROUP TRUST TICKER KRG	01/08/2015	06/08/2015	3,558 00	3,217 60	(340.40)	
120.000	KITE REALTY GROUP TRUST TICKER KRG	12/31/2014	06/08/2015	3,492.37	3,217 60	(274.77)	
130 000	KITE REALTY GROUP TRUST TICKER· KRG	01/08/2015	06/08/2015	3,857 32	3,485 73	(371.59)	
130 000	KITE REALTY GROUP TRUST TICKER KRG	01/08/2015	06/08/2015	3,854 97	3,485 73	(369 24)	
130 000	KITE REALTY GROUP TRUST TICKER KRG	01/02/2015	06/08/2015	3,718.00	3,485.73	(232 27)	
130 000	KITE REALTY GROUP TRUST TICKER· KRG	01/08/2015	06/08/2015	3,856.17	3,485.73	(370 44)	
166 000	KITE REALTY GROUP TRUST TICKER. KRG	01/08/2015	06/08/2015	4,920.93	4,450.99	(469.94)	
275 000	LTC PROPERTIES INC COM REIT TICKER. LTC	01/25/2010	06/08/2015	6,635 48	11,334 79		4,699 31
480.000	LTC PROPERTIES INC COM REIT TICKER LTC	01/22/2010	06/08/2015	12,016.94	19,784 37		7,767 43
46 000	NATIONAL RETAIL PPTY INC REIT TICKER NNN	01/26/2010	06/08/2015	872.19	1,687.38		815 19
360.000	NATIONAL RETAIL PPTY INC REIT TICKER. NNN	01/25/2010	06/08/2015	6,818 80	13,205 56		6,386 76

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837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
560 000	NATIONAL RETAIL PPTY INC REIT TICKER: NNN	01/22/2010	06/08/2015	10,662 50	20,541 98		9,879 48
64 000	OUTFRONT MEDIA INC TICKER OUT	01/07/2015	06/08/2015	1,695 31	1,760 31	65 00	
65 000	OUTFRONT MEDIA INC TICKER· OUT	01/05/2015	06/08/2015	1,736 60	1,787 82	51 22	
70 000	OUTFRONT MEDIA INC TICKER· OUT	01/05/2015	06/08/2015	1 870 06	1,925 35	55 29	
80 000	OUTFRONT MEDIA INC TICKER OUT	01/07/2015	06/08/2015	2,120 51	2,200 40	79 89	
80 000	OUTFRONT MEDIA INC TICKER. OUT	01/07/2015	06/08/2015	2,120 29	2 200 40	80 11	
95 000	OUTFRONT MEDIA INC TICKER OUT	01/02/2015	06/08/2015	2,546 37	2,612 97	66 60	
130 000	OUTFRONT MEDIA INC TICKER OUT	01/05/2015	06/08/2015	3,470 70	3,575 65	104 95	
130 000	OUTFRONT MEDIA INC TICKER OUT	01/02/2015	06/08/2015	3,484.42	3,575 65	91 23	
130,000	OUTFRONT MEDIA INC TICKER OUT	01/02/2015	06/08/2015	3,470 79	3,575 65	104 86	
140 000	OUTFRONT MEDIA INC TICKER OUT	01/05/2015	06/08/2015	3,741 66	3,850.70	109 04	
140 000	OUTFRONT MEDIA INC TICKER. OUT	01/02/2015	06/08/2015	3,736 48	3,850 70	114 22	
200 000	OUTFRONT MEDIA INC TICKER. OUT	01/05/2015	06/08/2015	5,345 95	5,501.00	155 05	
200 000	OUTFRONT MEDIA INC TICKER· OUT	01/05/2015	06/08/2015	5,346.95	5,501 00	154 05	
70.000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/02/2015	06/08/2015	3,182 93	2,944.13	(238 80)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
80 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/06/2015	06/08/2015	3,699 54	3,364 72	(334.82)	
80 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	12/31/2014	06/08/2015	3,699 06	3,364 72	(334.34)	
80 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	12/31/2014	06/08/2015	3,690 30	3,364 72	(325.58)	
125.000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/12/2015	06/08/2015	6,054 52	5,257.39	(797.13)	
140 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/09/2015	06/08/2015	6,720 84	5,888 26	(832.58)	
160 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/02/2015	06/08/2015	7,273.68	6,729 44	(544 24)	
20 000	PUBLIC STORAGE TICKER PSA	01/26/2010	06/08/2015	1,579 57	3,750 83		2,171 26
66 000	PUBLIC STORAGE TICKER PSA	12/14/2010	06/08/2015	6,622 33	12,377 73		5,755 40
190 000	PUBLIC STORAGE TICKER PSA	01/27/2010	06/08/2015	15,170 40	35,632.87		20,462 47
76 000	SIMON PROPERTY GROUP INC TICKER SPG	01/25/2010	06/08/2015	5,261 64	13,369 89		8,108 25
84.000	SIMON PROPERTY GROUP INC TICKER. SPG	01/26/2010	06/08/2015	5,849 35	14,777 24		8,927.89
93 000	SIMON PROPERTY GROUP INC TICKER. SPG	01/22/2010	06/08/2015	6,383 27	16,360 52		9,977 25
151 000	SIMON PROPERTY GROUP INC TICKER SPG	01/26/2010	06/08/2015	10,276 19	26,563.85		16,287 66
340.000	SIMON PROPERTY GROUP INC TICKER SPG	01/25/2010	06/08/2015	23,122.55	59,812.65		36,690 10
80 000	TERRENO REALTY CORP TICKER TRNO	01/12/2015	06/08/2015	1,768 74	1,642 73	(126 01)	
80.000	TERRENO REALTY CORP TICKER· TRNO	01/15/2015	06/08/2015	1,794 59	1,642 73	(151 86)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
80 000	TERRENO REALTY CORP TICKER TRNO	01/15/2015	06/08/2015	1,800 08	1,642 73	(157 35)	
80 000	TERRENO REALTY CORP TICKER· TRNO	01/15/2015	06/08/2015	1,795 74	1,642 73	(153 01)	
149 000	TERRENO REALTY CORP TICKER· TRNO	01/16/2015	06/08/2015	3,392 73	3,059 58	(333 15)	
150.000	TERRENO REALTY CORP TICKER TRNO	12/31/2014	06/08/2015	3,127.37	3,080.12	(47 25)	
170 000	TERRENO REALTY CORP TICKER TRNO	01/16/2015	06/08/2015	3,895 48	3,490 80	(404.68)	
170 000	TERRENO REALTY CORP TICKER TRNO	01/16/2015	06/08/2015	3,874 18	3,490 80	(383 38)	
170 000	TERRENO REALTY CORP TICKER TRNO	12/31/2014	06/08/2015	3,537 48	3,490 80	(46 68)	
170 000	TERRENO REALTY CORP TICKER TRNO	01/15/2015	06/08/2015	3,830 20	3,490 80	(339 40)	
290.000	TERRENO REALTY CORP TICKER TRNO	01/16/2015	06/08/2015	6,609 10	5,954 89	(654.21)	
63 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO	11/14/2013	06/08/2015	2,089.16	2,295 09		205 93
170 000	THE GEO GROUP INC BOCA RATON REIT TICKER· GEO	11/14/2013	06/08/2015	5,645 97	6,193 12		547 15
215 000	THE GEO GROUP INC BOCA RATON REIT TICKER· GEO	11/13/2013	06/08/2015	7,036 63	7,832 48		795 85
215.000	THE GEO GROUP INC BOCA RATON REIT TICKER: GEO	11/13/2013	06/08/2015	7,040 87	7,832 48		791 61
17 000	VENTAS INC REIT TICKER· VTR	01/26/2010	06/08/2015	728.60	1,088 87		360 27

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Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
220 000	VENTAS INC REIT TICKER· VTR	01/25/2010	06/08/2015	9,368 92	14,091.34		4,722.42
365 000	VENTAS INC REIT TICKER VTR	01/22/2010	06/08/2015	15,816 98	23,378 81		7,561 83
78 000	VORNADO REALTY TRUST REIT TICKER VNO	11/13/2013	06/08/2015	6,235 33	7,655 63		1,420 30
120.000	VORNADO REALTY TRUST REIT TICKER VNO	11/13/2013	06/08/2015	9,599 14	11,777 89		2,178.75
160 000	VORNADO REALTY TRUST REIT TICKER VNO	11/13/2013	06/08/2015	12,795 94	15,703 85		2,907 91
477 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI	01/25/2010	06/08/2015	9,453.01	15,636 39		6,183.38
550 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI	01/22/2010	06/08/2015	11,147.20	18,029 39		6,882 19
379.000	WEYERHAEUSER CO TICKER· WY	11/14/2013	06 08/2015	11,340 13	11,935 55		595 42
480 000	WEYERHAEUSER CO TICKER WY	11/14/2013	06/08/2015	14,372.98	15,116.27		743.29
970 000	WEYERHAEUSER CO TICKER WY	11/13/2013	06/08/2015	28,749 15	30,547 45		1,798 30
	CARE CAPITAL WI TICKER CCP	08/17/2015	08/17/2015		15 43	15 43	
16.000	CARE CAPITAL WI TICKER CCP	06/12/2013	08/19/2015	582.69	560 06		(22 63)
17 000	CARE CAPITAL WI TICKER: CCP	06/04/2013	08/19/2015	646 07	595 08		(50 99)
57 000	CARE CAPITAL WI TICKER· CCP	01/27/2010	08/19/2015	1,280.64	1,995 26		714 62
59 000	CARE CAPITAL WI TICKER CCP	01/26/2010	08/19/2015	1,282 28	2,065 27		782 99

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
174 000	PUBLIC STORAGE TICKER PSA	12/14/2010	08/31/2015	17,458.88	35,341 61		17,882 73
10 000	PUBLIC STORAGE TICKER. PSA	12/14/2010	09/01/2015	1,003 38	1,976 83		973 45
60 000	PUBLIC STORAGE TICKER· PSA	06/12/2013	09/01/2015	8,914 28	11,860 97		2,946 69
100 000	PUBLIC STORAGE TICKER PSA	06/04/2013	09/01/2015	15,370.11	19,768.29		4,398 18
5 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	01/27/2015	09/08/2015	280.43	275 27	(5.16)	
15 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	06/10/2014	09/08/2015	641.83	825 86		184 03
39 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	09/08/2015	1,432.44	2,147.23		714.79
75 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER. ELS	11/14/2013	09/08/2015	2,749.98	4,129.28		1,379 30
75 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	09/08/2015	2,740 63	4,129.28		1,388 65
80 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER ELS	11/14/2013	09/08/2015	2,927 00	4,404 57		1,477 57
80 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER: ELS	11/14/2013	09/08/2015	2,931.52	4,404.57		1,473 05
115.000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER. ELS	11/14/2013	09/08/2015	4,212 97	6,331 56		2,118 59

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
120 000	EQUITY LIFESTYLE PROPERTIES INC COM REIT TICKER· ELS	11/14/2013	09/08/2015	4,403 83	6,606 85		2,203 02
25 000	ESSEX PPTY TR INC COM TICKER ESS	06/10/2014	09/08/2015	4,495 79	5,234 58		738 79
75 000	ESSEX PPTY TR INC COM TICKER ESS	01/07/2011	09/08/2015	8,571 42	15,703 72		7,132 30
160 000	ESSEX PPTY TR INC COM TICKER ESS	12/29/2011	09/08/2015	22,593 01	33,501 28		10,908 27
15 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/27/2015	10/06/2015	734 10	549 73	(184.37)	
25 000	PEBBLEBROOK HOTEL TRUST TICKER: PEB	01/12/2015	10/06/2015	1 210 90	916.22	(294 68)	
80 000	PEBBLEBROOK HOTEL TRUST TICKER. PEB	01/12/2015	10/06/2015	3,848 55	2,931 91	(916 64)	
80 000	PEBBLEBROOK HOTEL TRUST TICKER· PEB	01/12/2015	10/06/2015	3,870 18	2,931 91	(938 27)	
145 000	PEBBLEBROOK HOTEL TRUST TICKER· PEB	01/12/2015	10/06/2015	7,019 28	5,314 08	(1,705.20)	
150 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/12/2015	10/06/2015	7,254 83	5,497 32	(1,757.51)	
150 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/12/2015	10/06/2015	7,252 53	5,497 32	(1,755 21)	
160 000	PEBBLEBROOK HOTEL TRUST TICKER PEB	01/12/2015	10/06/2015	7,745.26	5,863 81	(1,881 45)	
	NORTHSTAR REALTY EUROPE CORP TICKER. NRE	10/30/2015	10/30/2015		9.74	9 74	
	NORTHSTAR REALTY FINANCE CORP TICKER NRF	10/07/2015	10/30/2015		8 66	8 66	
706.000	NORTHSTAR REALTY EUROPE CORP TICKER NRE	10/30/2015	11/13/2015	8,034 28	7,044 13	(990 15)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
	RMR GROUP INC CL A TICKER RMR	12/14/2015	12/14/2015		15 46	15 46	
0 906	GRAMERCY PROPERTY TRUST TICKER GPT	10/17/2014	12/18/2015	6 66	6 43		(0 23)
	TOTAL PORTFOLIO			**1,806,486.59**	**2,514,567.94**	**(40,959.87)**	**749,041.22**

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Realized Gains & Losses
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Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
574 000	ALLERGAN INC TICKER AGNEZ	02/09/2012	02/09/2015	50,299 51	128,529 01		78,229 50
33 000	ALLERGAN INC TICKER· AGNEZ	06/25/2013	02/10/2015	2,852 45	7,460 34		4,607 89
216 000	ALLERGAN INC TICKER AGNEZ	07/11/2013	02/10/2015	19,309.67	48,831 32		29,521 65
244,000	ALLERGAN INC TICKER AGNEZ	02/13/2013	02/10/2015	25,976.14	55,161.30		29,185 16
558 000	ALLERGAN INC TICKER AGNEZ	01/28/2013	02/10/2015	59,533 08	126,147 56		66,614 48
605 000	ALLERGAN INC TICKER AGNEZ	02/09/2012	02/10/2015	53,016.03	136,772 89		83,756 86
100 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	02/09/2012	03/05/2015	9,241 50	15,458 17		6,216 67
104 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	02/09/2012	03/06/2015	9,611 16	15,872 35		6,261 19
269 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	02/09/2012	03/09/2015	24,859.64	41,072.23		16,212 59
119 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	02/09/2012	03/10/2015	10,997 39	18,018 85		7,021 46
254 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER· FDS	02/09/2012	03/11/2015	23,473.41	38,195 96		14,722 55
204 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER. FDS	02/09/2012	03/12/2015	18,852 66	31,059 09		12,206 43
329 000	ABBOTT LABORATORIES TICKER ABT	07/27/2012	04/01/2015	10,485 84	15,030 32		4,544 48
1,163 000	ABBOTT LABORATORIES TICKER· ABT	02/09/2012	04/01/2015	30,798 74	53,131 48		22,332 74
503 000	ACCENTURE PLC TICKER ACN	03/16/2011	04/01/2015	24,766 11	46,833 31		22,067 20

W Wash sale reporting rules apply to this sale

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837012036 : JOHN S. DUNN FOUNDATION *POLEN*
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Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
347 000	ADOBE SYSTEMS INC TICKER ADBE	W	03/06/2015	04/01/2015	26.841 56	25,738.66		
519 000	APPLE INC TICKER AAPL		02/09/2012	04/01/2015	36,749.94	64,351 96		27,602 02
211 000	AUTOMATIC DATA PROCESSING INC TICKER· ADP		09/06/2013	04/01/2015	13,459 21	17,899 41		4,440 20
272 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		09/05/2013	04/01/2015	17.176 07	23,074.12		5,898 05
394 000	CELGENE CORP TICKER CELG		12/08/2014	04/01/2015	46,869 33	44,874 82	(1.994 51)	
150 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS		02/09/2012	04/01/2015	13,862 25	23,876 35		10,014 10
1,058 000	FASTENAL CO TICKER. FAST	W	02/13/2013	04/01/2015	54.892 32	43,706 33		
486 000	GARTNER INC TICKER IT		01/22/2013	04/01/2015	24,272.25	40,287.82		16,015 57
16 000	GOOGLE INC CLASS C TICKER GOOCV		08/03/2010	04/01/2015	3,910 80	8,695 48		4,784 68
94 000	GOOGLE INC CLASS C TICKER· GOOCV		03/16/2011	04/01/2015	26,311 38	51,085 93		24,774 55
38 000	GOOGLE INC-CL A CUSIP 38259P508		08/03/2010	04/01/2015	9,317 91	20,927 74		11,609 83
44,000	GOOGLE INC-CL A CUSIP· 38259P508		03/16/2011	04/01/2015	12,355 44	24,232 11		11,876.67
105 000	GRAINGER W W INC TICKER: GWW		10/19/2012	04/01/2015	21,743.81	24,403 13		2,659 32
171 000	MASTERCARD INC CL A TICKER MA		09/04/2013	04/01/2015	10,700.27	14,784 86		4,084 59

W Wash sale reporting rules apply to this sale.

LM249VB-20160816-153718

Attachment D-7

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837012036 : JOHN S. DUNN FOUNDATION *POLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
613 000	NESTLE SA CHF10 SPONS ADR TICKER NSRGY		05/13/2014	04/01/2015	48,042 53	46,299 03	(1,743 50)	
513 000	NIKE INC CL B TICKER· NKE		11/14/2012	04/01/2015	23,175 47	50,894 87		27,719 40
75 000	O REILLY AUTOMOTIVE INC TICKER ORLY		07/29/2014	04/01/2015	11,294 61	15,978 32	4,683 71	
106.000	O REILLY AUTOMOTIVE INC TICKER ORLY		07/30/2014	04/01/2015	16,099 62	22,582 69	6,483 07	
140.000	ORACLE CORP TICKER ORCL		02/09/2012	04/01/2015	4,020 59	6,018 01		1,997 42
1,369 000	ORACLE CORP TICKER ORCL		03/16/2011	04/01/2015	41,460 16	58,847.57		17,387.41
46 000	PRICELINE GRP INC TICKER· PCLN		06/12/2014	04/01/2015	57,813.87	52,956 52	(4,857.35)	
131 000	REGENERON PHARMACEUTICALS INC TICKER REGN		02/11/2014	04/01/2015	42,530 88	57,245 94		14,715 06
683.000	STARBUCKS CORP TICKER SBUX		02/09/2012	04/01/2015	33,438.59	63,413.13		29,974.54
104 000	TJX COS INC TICKER. TJX	W	12/03/2013	04/01/2015	6,562 42	7,196 56		634 14
107 000	TJX COS INC TICKER. TJX		12/04/2013	04/01/2015	6,650.54	7,404.16		753 62
606 000	TJX COS INC TICKER. TJX		12/03/2013	04/01/2015	37,753 50	41,933 81		4,180 31
1,176 000	VISA INC-CLASS A SHARES TICKER· V		02/07/2013	04/01/2015	46,203 66	76,438 71		30,235.05
	GOOGLE INC CLASS C TICKER. GOOCV		12/01/2014	05/04/2015	135.18	141.40	6.22	
132 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER. FDS		02/09/2012	06/16/2015	12,198 78	21,391 45		9,192 67

W Wash sale reporting rules apply to this sale

LM249VB-20160816-153718

Attachment D-7

Realized Gains & Losses
837012036 : JOHN S. DUNN FOUNDATION *POLEN*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
153 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	03/26/2012	06/16/2015	15,251 74	24,794 63		9,542 89
443 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER: FDS	03/26/2012	06/17/2015	44,160 28	72 944 76		28,784 48
2.000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	06/25/2013	06/18/2015	198 03	329 68		131 65
57.000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	02/13/2013	06/18/2015	5,321 51	9,395.81		4,074 30
226 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	03/26/2012	06/18/2015	22,528.72	37,253 58		14,724 86
35 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	06/25/2013	06/19/2015	3,465 60	5,762.03		2,296.43
75 000	FACTSET RESEARCH SYSTEMS INC CPM TICKER FDS	07/11/2013	06/19/2015	8,098 62	12,347 21		4,248 59
30 000	GRAINGER W W INC TICKER GWW	02/13/2013	08/12/2015	6,738 00	6,893 90		155 90
59 000	GRAINGER W W INC TICKER GWW	05/10/2013	08/12/2015	15,065 05	13,558.00		(1,507 05)
266 000	GRAINGER W W INC TICKER GWW	10/19/2012	08/12/2015	55,084 32	61,125 91		6,041 59
192.000	GRAINGER W W INC TICKER GWW	05/10/2013	08/13/2015	49,025 24	43,442 96		(5,582.28)
207 000	GRAINGER W W INC TICKER. GWW	05/10/2013	08/14/2015	52,855 34	46,525 91		(6,329 43)
7 000	GRAINGER W W INC TICKER GWW	07/11/2013	08/17/2015	1,854 23	1,576.46		(277.77)
45 000	GRAINGER W W INC TICKER. GWW	06/25/2013	08/17/2015	11,504 53	10,134.43		(1,370 10)
197 000	GRAINGER W W INC TICKER. GWW	05/10/2013	08/17/2015	50,301 94	44,366 28		(5,935 66)
	TOTAL PORTFOLIO			**1,421,369.42**	**2,124,706.62**	**2,577.64**	**713,048.45**

W Wash sale reporting rules apply to this sale

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837010242 : JOHN S. DUNN FOUNDATION *MS CREDIT*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
8,557.000	NORTH HAVEN CREDIT PARTNERS II O FFSHORE CORE FEEDER LPPLACEMENT CUSIP BAP35	09/05/2014	01/15/2015		8,557 00	(460 92)	
4,102 000	NORTH HAVEN CREDIT PARTNERS II O FFSHORE CORE FEEDER LPPLACEMENT CUSIP BAP35DPV		04/17/2015		4,102 00	4,102 00	
5,457.000	NORTH HAVEN CREDIT PARTNERS II O FFSHORE CORE FEEDER LPPLACEMENT CUSIP. BAP35DPV		07/17/2015		5,457 00	5,457 00	
7,628 000	NORTH HAVEN CREDIT PARTNERS II O FFSHORE CORE FEEDER LPPLACEMENT CUSIP BAP35DPV		10/16/2015		7,628 00	7,628 00	
	TOTAL PORTFOLIO			**0.00**	**25,744.00**	**16,726.08**	**0.00**

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Attachment D-8

Realized Gains & Losses
837001001 : JOHN S. DUNN FOUNDATION FNDTN *CORPORATE CREDIT*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
385,000 000	SLM CORP SER A 5.000% DUE 04/15/2015 @ 100 00 CUSIP· 78442FAQ1	07/14/2003	04/15/2015	385,000 00	385,000 00		
500,000 000	HEWLETT-PACKARD CO SR UNS GLOBA 3.300% DUE 12/09/2016 @ 100 00 CUSIP 428236BU6	08/31/2012	11/09/2015	504,810.53	512,795 00		7,984 47
500,000 000	MARATHON OIL COR 6 000% DUE 10/01/2017 @ 100 00 CUSIP 565849AD8	01/22/2013	12/15/2015	539,717 95	516,231 91		(23,486 04)
	TOTAL PORTFOLIO			**1,429,528.48**	**1,414,026.91**	**0.00**	**(15,501.57)**

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Attachment D-9

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837012423 : JOHN S. DUNN FOUNDATION *INTL GOVT BOND*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
275,000 000	SWEDEN GOVERNMENT BOND 3 000% DUE 07/12/2016 @ 100 00 CUSIP. 99E91B615	06/23/2014	01/21/2015	42,471 66	35,292 95	(7,178.71)	
500,000 000	SWEDEN GOVERNMENT BOND 3,000% DUE 07/12/2016 @ 100 00 CUSIP 99E91B615	04/02/2014	01/21/2015	79,841 13	64,169.00	(15,672.13)	
25,000,000.000	INTERNATIONLA BANK FOR RECONSTRU 4.250% DUE 01/28/2015 @ 100 00 CUSIP· 99E947XW3	01/08/2013	01/28/2015	52,612.29	39,781.05		(12,831 24)
330,000 000	INT'L BANK FOR REC & DEV 1 875% DUE 05/12/2016 @ 100 00 CUSIP· 99E94DXL4	05/13/2013	03/24/2015	110,141 25	88,083 93		(22,057 32)
1,275,000 000	NORWEGIAN T-BILL 0 000% DUE 06/17/2015 @ 100.00 CUSIP· R34155AM4	09/11/2014	05/28/2015	198,972.99	162,841.73	(36,131.26)	
100,000 000	INTERNL BANK FOR RECONSTRUCN & 6,000% DUE 07/23/2015 @ 100 00 CUSIP 99E942TB5	12/14/2012	07/20/2015	56,053 65	37,147 10		(18,906 55)
100,000 000	INTERNATIONAL BANK FOR RECONSTR- 1 000% DUE 08/18/2015 @ 100 00 CUSIP· 99E933272	10/26/2010	08/18/2015	77,438.44	71,102 52		(6,335 92)
50,000.000	AUSTRALIA GOVERNMENT BOND 4.750% DUE 10/21/2015 @ 100.00 CUSIP. 99E93LLV8	08/07/2013	10/09/2015	44,963.66	36,521 93		(8,441 73)
425,000.000	NORWEIGIAN T-BILL 0.000% DUE 03/16/2016 @ 100 00 CUSIP. R34155AQ5	05/28/2015	10/09/2015	53,965.65	52,311.55	(1,654.10)	
125,000 000	AUSTRALIA GOVERNMENT BOND 4.750% DUE 10/21/2015 @ 100.00 CUSIP· 99E93LLV8	08/07/2013	10/19/2015	112,322 99	90,795 44		(21,527 55)
40,000 000	CANADA T-BILL 0 000% DUE 10/22/2015 @ 100 00 CUSIP: 1350Z7V68	12/03/2014	10/19/2015	34,770 24	30,726 08	(4,044 16)	

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Attachment D-10

Realized Gains & Losses
837012423 : JOHN S. DUNN FOUNDATION *INTL GOVT BOND*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
100,000 000	INTL FINANCE CORP 10 500% DUE 03/01/2016 @ 100 00 CUSIP U4594KDC7	07/20/2015	10/19/2015	37,147 10	34,223.70	(2,923 40)	
160,000 000	CANADA T-BILL 0 000% DUE 10/22/2015 @ 100 00 CUSIP 1350Z7V68	12/03/2014	10/22/2015	139,080 96	121,963 30	(17,117 66)	
300,000 000	INTERNATIONAL FINANCE CORP 6.000% DUE 01/28/2016 @ 100 00 CUSIP 99E939N50	08/28/2013	11/24/2015	22,714 43	18,286 50		(4,427 93)
	TOTAL PORTFOLIO			**1,062,496.44**	**883,246.78**	**(84,721.42)**	**(94,528.24)**

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John B. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837010668 : JOHN S. DUNN FOUNDATION *CLEARBRIDGE MULTI CAP GROWTH*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
13 000	LIBERTY BROADBAND CORP RIGHTS 09 JAN 2015 TICKER. LBRKR	12/11/2014	01/05/2015		104 01	104 01	
26.000	LIBERTY BROADBAND CORP RIGHTS 09 JAN 2015 TICKER LBRKR	12/11/2014	01/05/2015		208 02	208 02	
265 000	ADT CORPORATION CUSIP 00101J106	07/01/2014	03/31/2015	9,234 72	10,954 60	1,719 88	
106 000	AMC NETWORK CL A TICKER AMCX	07/01/2014	03/31/2015	6,585 64	8,114 21	1,528 57	
26 000	ANADARKO PETE CORP TICKER APC	07/01/2014	03/31/2015	2,839 24	2,164 94	(674 30)	
182 000	AUTODESK INC TICKER ADSK	07/01/2014	03/31/2015	10,365 46	10,756 36	390 90	
85 000	BIOGEN INC TICKER BIIB	07/01/2014	03/31/2015	27,187 37	36,386 13	9,198 76	
454 000	BROADCOM CORP CLASS A TICKER BRCMZ	07/01/2014	03/31/2015	16,651 76	19,798 34	3,146 58	
5 000	LIBERTY BROADBAND CLASS A TICKER LBRDA	07/01/2014	03/31/2015	231 03	285 23	54 20	
10 000	LIBERTY BROADBAND CORP CLASS C TICKER. LBRDK	07/01/2014	03/31/2015	458 31	570 61	112 30	
162 000	LIBERTY INTERACTIVE CORP QVC G TICKER. QVCA	07/01/2014	03/31/2015	4,083 05	4,743 64	660 59	
49 000	LIBERTY VENTURES SERIES A TICKER. LVNTA	07/01/2014	03/31/2015	1,517 75	2,017 07	499 32	
27 000	NUANCE COMMUNICATIONS INC TICKER NUAN	07/01/2014	03/31/2015	496 61	382 85	(113 76)	
92 000	NUCOR CORP COM TICKER. NUE	07/01/2014	03/31/2015	4,541 56	4,294 44	(247 12)	
214 000	PALL CORP TICKER PLL	07/01/2014	03/31/2015	18,288 25	21,533 16	3,244 91	

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Attachment D-11

John B. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837010668 : JOHN S. DUNN FOUNDATION *CLEARBRIDGE MULTI CAP GROWTH*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
86 000	STARZ SERIES A TICKER STRZA	07/01/2014	03/31/2015	2,614 97	2,933 29	318 32	
679 000	UNITEDHEALTH GROUP INC TICKER UNH	07/01/2014	03/31/2015	55,655 66	81,588 42	25,932 76	
138.000	VERTEX PHARMACEUTICALS INC TICKER VRTX	07/01/2014	03/31/2015	13,106 26	16,532 19	3,425 93	
486 000	COMCAST CORP SPL A COM TICKER CMCSZ	07/01/2014	05/12/2015	26,174 31	27,902 00	1,727 69	
30 000	PALL CORP TICKER PLL	07/03/2014	05/14/2015	2,567 70	3,712 80	1,145 10	
598 000	PALL CORP TICKER PLL	07/01/2014	05/14/2015	51,104 54	74,008 48	22,903 94	
63 000	CABLEVISION NY GROUPCLASS A TICKER CVC	07/03/2014	09/17/2015	1,145 34	2,063 32		917 98
3,932 000	CABLEVISION NY GROUPCLASS A TICKER. CVC	07/01/2014	09/17/2015	70,026 17	128,777 31		58,751 14
	TOTAL PORTFOLIO			**324,875.70**	**459,831.42**	**75,286.60**	**59,669.12**

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Attachment D-11

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
	ENDO INTERNATIONAL PLC TICKER ENDP	07/03/2014	01/29/2015		25.82	25 82	
4 405	AVENOR INC CUSIP· 053PRO901	07/03/2014	01/30/2015	88 84	146 46	57 62	
365 595	AVENOR INC CUSIP; 053PRO901	07/01/2014	01/30/2015	7 568 95	12 156 04	4,587 09	
809 000	LUMINEX CORP TICKER· LMNX	07/01/2014	01/30/2015	14,412.66	14,400 04	(12.62)	
434 000	ENDO INTERNATIONAL PLC TICKER ENDP	01/30/2015	02/03/2015	35,452.38	34,250 43	(1,201.95)	
23 000	KRATON PERFORMANCE POLYMERS TICKER: KRA	07/03/2014	02/12/2015	505 20	465 99	(39.21)	
537.000	KRATON PERFORMANCE POLYMERS TICKER: KRA	07/01/2014	02/12/2015	11,872 37	10 879.74	(992 63)	
	ORBITAL ATK INC TICKER: OA	07/01/2014	02/13/2015	43.41	39.88	(3 53)	
48,000	PACIRA PHARMACEUTICALS INC TICKER. PCRX	07/01/2014	02/23/2015	4,464.23	5,747.01	1,282.78	
332 000	LUMBER LIQUIDATORS HLDGS TICKER: LL	07/01/2014	03/09/2015	25,298.93	9,841 19	(15 457 74)	
364,000	SONUS NETWORKS INC TICKER. SONS	10/14/2014	03/24/2015	5,454.36	3,403.59	(2,050 77)	
372 000	SONUS NETWORKS INC TICKER SONS	08/14/2014	03/24/2015	6,805 00	3,478.40	(3 326 60)	
49,000	ENVESTNET INC TICKER ENV	07/01/2014	03/26 2015	2,405.71	2,695.26	289 55	
59 000	AMERICAN ECOLOGY CORP TICKER· ECOL	10/08/2014	03/31/2015	2,536 57	2,937.44	400 87	
30 000	BUFFALO WILD WINGS INC TICKER BWLD	07/01/2014	03/31/2015	5,005 39	5,507.07	501.68	

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Morgan Stanley
Private Wealth Management

Supplemental Report

Realized Gains & Losses
837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
58 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP 14161H108	07/01/2014	03/31/2015	2,005 62	2,203.49	197.87	
57 000	CASEYS GEN STORES INC TICKER CASY	07/01 2014	03/31/2015	4,033 79	5,129 03	1,095.24	
30 000	CHART INDUSTRIES INC TICKER GTLS	07/01/2014	03/31/2015	2,511 51	1,041 17	(1,470.34)	
27 000	COMPASS MINERALS INC COM TICKER: CMP	07/01/2014	03/31/2015	2,612 97	2 505 64	(107.33)	
70 000	COMSCORE INC TICKER: SCOR	07/01/2014	03/31/2015	2,583 80	3 579 67	995.87	
244 000	FORTINET INC TICKER: FTNT	07/01/2014	03/31/2015	6,166 03	8 588.76	2 422 73	
104.000	FRESH MARKET INC CUSIP 35804H106	07/01/2014	03/31/2015	3,532.52	4,237.15	704.63	
73.000	GEOSPACE TECHNOLOGIES CORP TICKER: GEOS	07/01/2014	03/31/2015	4,031.76	1,175 28	(2,856 48)	
62.000	GRUBHUB INC TICKER: GRUB	09/04/2014	03/31/2015	2,476.10	2,934.38	458 28	
153 000	H AND E EQUIPMENT SERVICES INC TICKER. HEES	07/01/2014	03/31/2015	5,992.10	3,785.50	(2,206 60)	
107.000	HIBBETT SPORTS INC TICKER HIBB	07/01/2014	03/31/2015	5,912.19	5,307.54	(604 65)	
153 000	INTEGRATED DEVICE TECHNOLOGY INC TICKER IDTI	07/01/2014	03/31/2015	2,422 45	3,090 95	668.50	
77.000	ITC HOLDINGS CORP TICKER ITC	07/01/2014	03/31/2015	2,802 68	2,913 06	110 38	
30 000	JONES LANG LASALLE INC TICKER. JLL	07/01/2014	03/31/2015	3,823 00	5,081 52	1,258 52	
146 000	LIONS GATE ENTERTAINMENT CORP NEW TICKER LGF	07/01/2014	03/31/2015	4,266 40	4,849.11	582.71	

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Supplemental Report

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Realized Gains & Losses
837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
241.000	LIVEPERSON INC COM STK TICKER LPSN	07/01/2014	03/31/2015	2,517.65	2,539.10	21.45	
135.000	MARKETO INC TICKER: MKTO	07/01/2014	03/31/2015	4,014.01	3,468.93	(545.08)	
42.000	MAXIMUS INC COM TICKER: MMS	05/01/2012	03/31/2015	925.33	2,792.68		1,867.35
24.000	MEDIDATA SOLUTIONS INC TICKER: MDSO	07/01/2014	03/31/2015	1,051.53	1,182.93	131.40	
66.000	MEDNAX INC TICKER MD	05/01/2012	03/31/2015	2,310.23	4,821.87		2,511.64
14.000	MERCADOLIBRE INC TICKER. MELI	07/01/2014	03/31/2015	1,338.89	1,701.47	362.58	
65.000	MONOLITHIC POWER TICKER: MPWR	07/01/2014	03/31/2015	2,763.99	3,449.14	685.15	
47.000	MONOTYPE IMAGING HOLDINGS INC TICKER: TYPE	07/01/2014	03/31/2015	1,348.62	1,537.25	188.63	
74.000	MONRO MUFFLER BRAKE INC TICKER: MNRO	07/01/2014	03/31/2015	3,991.43	4,844.39	852.96	
30.000	MSC INDL DIRECT CO INC CL A COM TICKER: MSM	07/01/2014	03/31/2015	2,841.80	2,167.87	(673.93)	
39.000	MTS SYS CORP TICKER. MTSC	07/01/2014	03/31/2015	2,679.29	2,928.82	249.53	
248.000	NEWPARK RES. INC COM NEW TICKER NR	07/01/2014	03/31/2015	3,144.66	2,304.86	(839.80)	
65.000	NOODLES & COMPANY CLASS A TICKER NDLS	10/14/2014	03/31/2015	1,370.40	1,145.93	(224.47)	
102.000	NOVADAQ TECH INC TICKER NVDQ	12/04/2014	03/31/2015	1,366.61	1,627.33	260.72	
179.000	OLD NATIONAL BANCORP/EVANSVIL TICKER ONB	07/01/2014	03/31/2015	2,580.00	2,542.75	(37.25)	
81.000	OPOWER INC TICKER OPWR	09/03/2014	03/31/2015	1,340.89	822.13	(518.76)	

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94.000	ORBITAL ATK INC TICKER: OA	07/01/2014	03/31/2015	6,336.51	7,223.76	887.25	
25.000	OSI SYSTEMS INC TICKER: OSIS	07/01/2014	03/31/2015	1,690.68	1,857.82	167.14	
46.000	PACIRA PHARMACEUTICALS INC TICKER: PCRX	07/01/2014	03/31/2015	4,278.22	4,175.80	(102.42)	
77.000	QUALYS INC TICKER: QLYS	07/01/2014	03/31/2015	1,995.39	3,628.34	1,632.95	
65.000	QUANTA SERVICES INC TICKER: PWR	07/01/2014	03/31/2015	2,262.20	1,845.95	(416.25)	
85.000	RPX CORP TICKER: RPXC	07/01/2014	03/31/2015	1,529.60	1,218.94	(310.66)	
78.000	SOLARWINDS INC TICKER: SWI	07/01/2014	03/31/2015	3,056.18	3,979.91	923.73	
119.000	STAGE STORES INC TICKER: SSI	07/01/2014	03/31/2015	2,285.36	2,734.30	448.94	
40.000	SVB FINL GROUP TICKER: SIVB	07/01/2014	03/31/2015	4,718.84	5,034.21	315.37	
12.000	TABLEAU SOFTWARE INC TICKER: DATA	07/01/2014	03/31/2015	878.49	1,106.04	227.55	
69.000	TENNANT CO TICKER: TNC	07/01/2014	03/31/2015	5,302.67	4,531.83	(770.84)	
476.000	TETRA TECHNOLOGIES INC TICKER: TTI	07/01/2014	03/31/2015	5,687.72	2,857.70	(2,830.02)	
118.000	THERMON GROUP HOLDINGS INC TICKER: THR	07/01/2014	03/31/2015	3,147.73	2,828.40	(319.33)	
103.000	TREX CO INC TICKER: TREX	07/01/2014	03/31/2015	3,031.22	5,490.64	2,459.42	
51.000	ULTRATECH INC COM TICKER: UTEK	07/01/2014	03/31/2015	1,155.05	901.67	(253.38)	
39.000	VARONIS SYSTEMS INC TICKER: VRNS	10/23/2014	03/31/2015	741.26	1,038.16	296.90	

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76 000	VERINT SYSTEMS INC COM TICKER VRNT	07/01/2014	03/31/2015	3,761.54	4,710 40	948.86	
132 000	WESTERN ALLIANCE BANCORP TICKER: WAL	07/01/2014	03/31/2015	3,220 95	3,866 89	645 94	
185.000	WISDOMTREE INVTS INC TICKER: WETF	07/01/2014	03/31/2015	2,343 97	3,969 02	1,625 05	
150 000	XO GROUP INC TICKER: XOXO	07/01/2014	03/31/2015	1,850.67	2 638 95	788 28	
64.000	XPO LOGISTICS INC TICKER XPO	07/01/2014	03/31/2015	1,850.12	2,961 00	1 110 88	
109 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP: 14161H108	07/01/2014	04/17/2015	3,769.19	4,078.59	309.40	
503 000	E2 OPEN INC CUSIP: 297WDR108	07/01/2014	04/23/2015	10,730.55	4,325.80	(6,404 75)	
20.000	COMSTOCK RESOURCES INCCOM NEW CUSIP: 205768203	07/03/2014	05/13/2015	575.00	86.00	(489 00)	
721 000	COMSTOCK RESOURCES INCCOM NEW CUSIP: 205768203	07/01/2014	05/13/2015	21,141.09	3,100.24	(18,040.85)	
162 000	FORTINET INC TICKER FTNT	07/01/2014	05/13/2015	4,093.84	6,275.13	2,181 29	
129.000	IMPERVA INC TICKER IMPV	07/01/2014	05/13/2015	3,442.89	6,951.28	3,508 39	
9 000	MSC INDL DIRECT CO INC CL A COM TICKER MSM	07/03/2014	05/13/2015	851 76	651.22	(200.54)	
260 000	MSC INDL DIRECT CO INC CL A COM TICKER. MSM	07/01/2014	05/13/2015	24,628 94	18,812.99	(5 815 95)	
5 000	XPO LOGISTICS INC TICKER XPO	07/01/2014	05/13/2015	144 54	241 89	97 35	
14 000	LUMBER LIQUIDATORS HLDGS TICKER: LL	07/03/2014	05/21/2015	1,065.75	294.70	(771.05)	

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18.000	LUMBER LIQUIDATORS HLDGS TICKER: LL	09/10/2014	05/21/2015	1,012.02	378.90	(633.12)	
49.000	LUMBER LIQUIDATORS HLDGS TICKER: LL	09/03/2014	05/21/2015	2,860.64	1,031.45	(1,829.19)	
58.000	LUMBER LIQUIDATORS HLDGS TICKER: LL	02/17/2015	05/21/2015	3,804.76	1,220.89	(2,583.87)	
194.000	LUMBER LIQUIDATORS HLDGS TICKER: LL	07/01/2014	05/21/2015	14,783.11	4,083.68	(10,699.43)	
144.000	FORTINET INC TICKER: FTNT	07/01/2014	06/01/2015	3,638.97	5,708.60	2,069.63	
79.000	IMPERVA INC TICKER: IMPV	07/01/2014	06/01/2015	2,108.44	4,723.05	2,614.61	
68.000	MAXIMUS INC COM TICKER: MMS	05/01/2012	06/01/2015	1,498.16	4,431.47		2,933.31
30.000	SVB FINL GROUP TICKER: SIVB	07/01/2014	06/01/2015	3,539.13	4,000.72	461.59	
34.000	TABLEAU SOFTWARE INC TICKER: DATA	07/01/2014	06/01/2015	2,489.05	3,792.63	1,303.58	
41.000	IMPERVA INC TICKER: IMPV	07/01/2014	06/10/2015	1,094.25	2,534.50	1,440.25	
108.000	THERMON GROUP HOLDINGS INC TICKER: THR	07/01/2014	06/10/2015	2,880.98	2,456.40	(424.58)	
167.000	FORTINET INC TICKER: FTNT	07/01/2014	06/29/2015	4,220.19	6,900.73	2,680.54	
37.000	TABLEAU SOFTWARE INC TICKER: DATA	07/01/2014	06/29/2015	2,708.67	4,285.63	1,576.96	
121.000	TABLEAU SOFTWARE INC. TICKER: DATA	07/01/2014	06/30/2015	8,858.07	13,761.14	4,903.07	
	SEASPINE HOLDINGS CORP WI TICKER: SPNE	07/01/2015	07/01/2015		10.71	10.71	

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351 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP. 14161H108	07/01/2014	07/07/2015	12,137.47	11,581.31		(556 16)
1 000	SEASPINE HOLDINGS CORP WI TICKER SPNE	07/03/2014	07/07/2015	19 49	16 37		(3 12)
129 000	SEASPINE HOLDINGS CORP WI TICKER SPNE	07/01/2014	07/07/2015	1,889 27	2,111 08		221.81
19 000	GEOSPACE TECHNOLOGIES CORP TICKER: GEOS	07/03/2014	07/09/2015	1,024 10	346 01		(678 09)
279 000	GEOSPACE TECHNOLOGIES CORP TICKER: GEOS	07/01/2014	07/09/2015	15,409 06	5 080 92		(10,328.14)
131 000	IMPERVA INC TICKER: IMPV	07/01/2014	07/09/2015	3,496.27	8 773 69		5,277 42
11.000	IMPERVA INC TICKER: IMPV	07/01/2014	08/06/2015	293.58	698.98		405 40
365.000	FRESH MARKET INC CUSIP: 35804H106	07/01/2014	08/21/2015	12,397.77	7,860.71		(4,537.06)
166 000	ASPEN TECHNOLOGY INC COM STK TICKER: AZPN	07/01/2014	08/27/2015	7,821.79	6,206.29		(1,615.50)
205.000	FORTINET INC TICKER FTNT	07/01/2014	08/27/2015	5,180.47	8,724.67		3,544 20
11.000	FRESH MARKET INC CUSIP. 35804H106	07/03/2014	08/27/2015	372.35	223.51		(148.84)
80 000	FRESH MARKET INC CUSIP. 35804H106	12/17/2014	08/27/2015	3,203 94	1,625.51	(1,578.43)	
387 000	FRESH MARKET INC CUSIP. 35804H106	07/01/2014	08/27/2015	13,145.04	7,863 43		(5 281 61)
53 000	IMPERVA INC TICKER. IMPV	07/01/2014	08/27/2015	1,414 52	3,237 37		1,822 85
19 000	THERMON GROUP HOLDINGS INC TICKER: THR	07/03/2014	08/27/2015	499.51	423.07		(76 44)

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79.000	THERMON GROUP HOLDINGS INC TICKER THR	09/30/2014	08/27/2015	1,990.81	1,759.07	(231.74)	
635.000	THERMON GROUP HOLDINGS INC TICKER: THR	07/01/2014	08/27/2015	16,939.07	14,139.41		(2,799.66)
28.000	ITC HOLDINGS CORP TICKER ITC	07/03/2014	10/07/2015	1,007.72	902.70		(105.02)
488.000	ITC HOLDINGS CORP TICKER: ITC	07/01/2014	10/07/2015	17,762.42	15,732.83		(2,029.59)
1,541.000	ACCRETIVE HEALTH INC TICKER ACHI	07/01/2014	11/03/2015	12,294.25	3,081.94		(9,212.31)
20.000	OLD NATIONAL BANCORPEVANSVIL TICKER: ONB	07/03/2014	11/03/2015	290.80	286.30		(4.50)
84.000	OLD NATIONAL BANCORPEVANSVIL TICKER: ONB	09/30/2014	11/03/2015	1,101.51	1,202.46		100.95
857.000	OLD NATIONAL BANCORPEVANSVIL TICKER: ONB	07/01/2014	11/03/2015	12,352.28	12,267.98		(84.30)
403.000	QUANTA SERVICES INC TICKER: PWR	07/01/2014	11/03/2015	14,025.65	8,119.33		(5,906.32)
2.000	TABLEAU SOFTWARE INC TICKER: DATA	07/03/2014	11/06/2015	143.66	208.00		64.34
133.000	TABLEAU SOFTWARE INC. TICKER: DATA	07/01/2014	11/06/2015	9,736.56	13,831.88		4,095.32
4.000	COMPASS MINERALS INC COM TICKER CMP	07/03/2014	12/02/2015	383.52	332.96		(50.56)
243.000	COMPASS MINERALS INC COM TICKER CMP	07/01/2014	12/02/2015	23,516.76	20,227.43		(3,289.33)
2.000	JONES LANG LASALLE INC TICKER JLL	07/03/2014	12/02/2015	254.10	332.97		78.87
176.000	JONES LANG LASALLE INC TICKER JLL	07/01/2014	12/02/2015	22,428.26	29,301.04		6,872.78
11.000	SOLARWINDS INC TICKER SWI	07/03/2014	12/02/2015	428.45	646.27		217.82

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676.000	SOLARWINDS INC TICKER SWI	07/01/2014	12/02/2015	26,486.90	39,716.43		13,229.53
218.000	ICON PLC TICKER: ICLR	07/01/2014	12/08/2015	10,544.57	16,208.15		5,663.58
2.000	RPX CORP TICKER RPXC	07/03/2014	12/16/2015	36.16	23.21		(12.95)
102.000	RPX CORP TICKER: RPXC	12/17/2014	12/16/2015	1,345.01	1,183.71	(161.30)	
436.000	RPX CORP TICKER RPXC	07/01/2014	12/16/2015	7,845.95	5,059.77		(2,786.18)
821.000	STAGE STORES INC TICKER SSI	07/01/2014	12/22/2015	15,767.06	7,476.13		(8,290.93)
111.000	ICON PLC TICKER: ICLR	07/01/2014	12/29/2015	5,369.03	8,584.56		3,215.53
	TOTAL PORTFOLIO			680,091.74	640,409.58	(14,008.25)	(5,673.91)

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190 000	NOVARTIS INC BASLE ADR TICKER NVS	01/30/2014	01/15/2015	15.166 22	18.982 75	3.816 53	
196.000	ROCHE HOLDING AG BASEL ADR TICKER· RHHBY	07/25/2013	01/15/2015	6.172 43	7.025 64		853 21
290 000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY	12/19/2013	01/15/2015	9.768 48	10,395 08		626 60
301 000	ROCHE HOLDING AG BASEL ADR TICKER. RHHBY	01/30/2014	01/15/2015	10.414 60	10.789.37	374 77	
63 000	SAP SE TICKER SAP	07/01/2014	01/20/2015	4.882 24	3.978 84	(903 40)	
72 000	SAP SE TICKER SAP	07/01/2014	01/21/2015	5.579 70	4.594 97	(984.73)	
3.000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104	07/01/2014	01·23/2015	220.70	321 09	100 39	
4 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104	07/01/2014	01/23/2015	294 26	428 15	133 89	
6 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP: Y0486S104	07/01/2014	01/23/2015	441 39	642 64	201.25	
33 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104	07/01/2014	01/23/2015	2.427.66	3.535 21	1.107 55	
1 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP: Y0486S104	07/01/2014	01/26/2015	73.57	107 00	33 43	
78 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	01/28/2015	5.738.10	8.362.26	2.624.16	
137.000	SAP SE TICKER SAP	07/01/2014	02/02/2015	10.616.92	9.047.17	(1.569.75)	

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79 000	SAP SE TICKER SAP	07/01/2014	02/03/2015	6,122 17	5,339.87	(782.30)	
25 000	SUNCOR ENERGY INC TICKER SU	07/01/2014	02/03/2015	1,068 93	799 11	(269 82)	
34 000	SUNCOR ENERGY INC TICKER SU	07/01/2014	02/03/2015	1,453 74	1,084 78	(368 96)	
124.000	SUNCOR ENERGY INC TICKER SU	07/01/2014	02/03/2015	5,301.89	3,949.47	(1,352 42)	
115 000	SUNCOR ENERGY INC TICKER SU	07/01/2014	02/04/2015	4,917 08	3,481 36	(1 435.72)	
103.000	TOYOTA MTR CORP TICKER TM	05/02/2012	02/05/2015	8,234.61	13,434.53		5,199 92
15 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104	07/01/2014	02/06/2015	1,103.48	1,605 26	501 78	
102 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	02/06/2015	3,830 10	6,064 62	2,234 52	
35 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	02/10/2015	2,574.79	3,746 72	1,171.93	
10 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	02/10/2015	375.50	593 56	218 06	
46 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	02/11/2015	1,727.30	2,741 15	1,013 85	
22.000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104	07/01/2014	02/12/2015	1,618.44	2,407.96	789 52	
25.000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	02/12/2015	1,839.14	2,736.76	897.62	

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84 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	02/12/2015	6,179.49	9,200.69	3,021.20	
116.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	02/12/2015	4,355 80	6,921 59	2,565 79	
21 000	SHIRE PLC ADR TICKER SHPG	07/01/2014	02/12/2015	4,912.40	4,861 31	(51 09)	
48 000	SHIRE PLC ADR TICKER SHPG	07/01/2014	02/13/2015	11,228.34	11,182 43	(45.91)	
30 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	02/23/2015	2,206 96	3,390 02	1,183 06	
824 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER FANUY	05/02/2012	02/23/2015	23,665 28	26,318 56		2,653 28
111.000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP. Y0486S104	07/01/2014	02/24/2015	8,165 76	12,552 05	4,386 29	
24 000	SHIRE PLC ADR TICKER. SHPG	07/01/2014	02/24/2015	5,614 17	5,706 60	92 43	
41 000	SHIRE PLC ADR TICKER· SHPG	07/01/2014	02/25/2015	9,590 88	9,777 43	186 55	
8 000	SHIRE PLC ADR TICKER SHPG	07/03/2014	02/26/2015	1,897 52	1,963 45	65 93	
47 000	SHIRE PLC ADR TICKER SHPG	07/01/2014	02/26/2015	10,994 42	11,535 24	540 82	
66.000	SHIRE PLC ADR TICKER· SHPG	07/01/2014	02/26/2015	15,438.97	16,282.19	843 22	
6 000	SHIRE PLC ADR TICKER SHPG	07/03/2014	02/27/2015	1,423 14	1,448 27	25 13	
114 000	TOYOTA MTR CORP TICKER TM	05/02/2012	03/13/2015	9,114.04	15,520.21		6,406 17

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110 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER: FANUY	01/30/2014	03/16/2015	3,025.00	4,048 45		1,023 45
374 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER FANUY	07/29/2013	03/16/2015	9,594 26	13,764 74		4,170 48
395.000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER· FANUY	05/02/2012	03/16/2015	11,344.40	14,537 63		3,193 23
97 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER. TSM	12/05/2012	03/26/2015	1,650 37	2,257 68		607 31
648.000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM	10/16/2013	03/26/2015	11,815 77	15,082 25		3,266 48
27 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	03/31/2015	1,013 85	1,920 32	906 47	
6 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	04/01/2015	225 30	423 91	198.61	
120.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	04/08/2015	4,506 00	8,974 15	4,468 15	
103.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY	07/01/2014	04/09/2015	3,867 65	7,576.98	3,709.33	
1,194 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	07/01/2014	04/10/2015	15,170 46	11,940 02	(3,230.44)	
368.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	04/15/2015	6,344 32	5,081 50	(1,262.82)	
358.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER: KPELY	07/01/2014	04/16/2015	6,171.92	4,973 67	(1,198.25)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
365.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER. KPELY	07/01/2014	04/17/2015	6 292.60	5,006 28	(1,286.32)	
	CIELO S A ADR TICKER CIOXY	07/01/2014	04/24/2015	13 84	11 08	(2 76)	
377 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER: FANUY	01/30/2014	04/28/2015	10,367 50	14,959 98		4,592 48
264 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	04/28/2015	4,551 36	3,491.78	(1,059 58)	
197.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	04/29/2015	3,396.28	2,603 60	(792 68)	
306.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	04/30/2015	5,275.44	3,999.65	(1,275 79)	
357 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER. KPELY	07/01/2014	05/04/2015	6 154 68	4,671 11	(1 483 57)	
118 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER: KPELY	07/01/2014	05/05/2015	2,034 32	1,536 24	(498 08)	
443 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER. KPELY	07/01/2014	05/06/2015	7,637 32	5,829 02	(1,808.30)	
327 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER· KPELY	07/01/2014	05/07/2015	5,637.48	4,288.10	(1,349 38)	
32 000	ADIDAS AG ADR TICKER ADDYY	05/02/2012	05/08/2015	1,339 52	1,323 23		(16 29)
135 000	ADIDAS AG ADR TICKER. ADDYY	09/04/2012	05/08/2015	5,353.80	5,582.39		228 59

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195 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER: FANUY	01/30/2014	05/08/2015	5,362 50	6,812 39		1,449 89
193.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	05/08/2015	3,327 32	2,536 59	(790 73)	
44.000	ADIDAS AG ADR TICKER ADDYY	09/04/2012	05/11/2015	1,744 94	1,813 63		68 69
162 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER. KPELY	07/01/2014	05/11/2015	2,792 88	2,118 82	(674.06)	
28 000	ADIDAS AG ADR TICKER ADDYY	09/04/2012	05/12/2015	1,110 42	1,161 82		51 40
109 000	ADIDAS AG ADR TICKER ADDYY	01/30/2014	05/12/2015	6,187 93	4,522 78		(1,665 15)
94 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	05/12/2015	1,620 56	1,226 32	(394 24)	
121 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER. KPELY	07/01/2014	05/13/2015	2,086.04	1,581 52	(504 52)	
78 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	07/01/2014	05/14/2015	1,344 72	1,032 69	(312 03)	
130.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER· KPELY	12/24/2014	05/14/2015	1,748 10	1,721 15	(26 95)	
42 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	12/24/2014	05/15/2015	564 77	556 48	(8 29)	
239.000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	12/24/2014	05/18/2015	3,213 81	3,181 10	(32 71)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
321 000	DENSO CORPORATION SPONS ADR TICKER DNZOY	07/01/2014	05/19/2015	7,726 47	8,390 49	664 02	
110 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	12/24/2014	05/19/2015	1,479 16	1,449.66	(29 50)	
190 000	DENSO CORPORATION SPONS ADR TICKER. DNZOY	07/01/2014	05/20/2015	4 573 30	4,984.59	411.29	
435 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	12/24/2014	05/20/2015	5,849 40	5,650 98	(198 42)	
62 000	KEPPEL CORPORATION LIMITED SPONSORED TICKER KPELY	12/24/2014	05/21/2015	833 71	810 32	(23 39)	
0.768	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY	07/01/2014	06/19/2015	15 50	18 13	2 63	
	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY	07/01/2014	07/07/2015	28,443 67	35,200 55		6,756 88
	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY	07/01/2014	07/07/2015	31,016 57	38,384 65		7,368 08
	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY	09/24/2014	07/07/2015	5,563.99	6 885.73	1,321 74	
	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY	12/11/2014	07/07/2015	6,265 69	7,754 12	1,488 43	
	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY	12/24/2014	07/07/2015	5,060.75	6,262 95	1,202.20	
2,561 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY	07/01/2014	07/14/2015	28,232.28	36,656 71		8,424 43
58 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER: GWLLY	07/01/2014	07/17/2015	2,177 90	2,335 68		157 78
86 000	TEVA PHARM ADR TICKER TEVA	07/01/2014	07/29/2015	4,630 96	6,117 64		1,486 68

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
379 000	CIELO S A ADR TICKER CIOXY	07/01/2014	07/30/2015	6,557 08	4,871 42		(1,685.66)
54 000	TEVA PHARM ADR TICKER TEVA	07/01/2014	07/30/2015	2,907 81	3,779 94		872.13
427 000	CIELO S A ADR TICKER CIOXY	07/01/2014	07/31/2015	7,387 52	5,461.73		(1,925 79)
32.000	TEVA PHARM ADR TICKER. TEVA	07/01/2014	07/31/2015	1,723 15	2,211 00		487.85
327 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	07/01/2014	08/03/2015	2,694 48	2,288 03		(406 45)
383.000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	07/01/2014	08/03/2015	3,155 92	2,713 20		(442 72)
134 000	TEVA PHARM ADR TICKER TEVA	07/01/2014	08/03/2015	7,215 69	9,285 74		2,070 05
230 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/04/2015	5,455 51	1,703 71		(3,751 80)
592 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	07/01/2014	08/04/2015	4,878.08	4,178.79		(699 29)
76 000	ENCANA CORPORATION TICKER. ECA	07/01/2014	08/05/2015	1,802.69	566 22		(1,236 47)
140 000	ENCANA CORPORATION TICKER. ECA	07/01/2014	08/05/2015	3,320.74	1,046 87		(2,273.87)
464 000	PT BK MANDIRI PERSERO TBK UNSP TICKER. PPERY	07/01/2014	08/05/2015	3,823 36	3,293 26		(530 10)
38.000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/06/2015	901.34	267 89		(633 45)
306 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/06/2015	7,258 20	2,187 64		(5,070 56)
2,214 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	07/01/2014	08/06/2015	18,243 36	15,954 45		(2,288 91)
191 000	ENCANA CORPORATION TICKER: ECA	07/01/2014	08/10/2015	4,530 44	1,375.11		(3,155 33)

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254 000	ENCANA CORPORATION TICKER· ECA	07/01/2014	08/10/2015	6,024 78	1,859.67		(4,165 11)
255 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/10/2015	6,048 50	1,905 27		(4,143 23)
129 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/11/2015	3,059 83	934 00		(2,125 83)
206 000	ENCANA CORPORATION TICKER. ECA	07/01/2014	08/12/2015	4,886 24	1,501.79		(3,384 45)
26 000	WPP PLC ST HELIER ADR TICKER WPPGY	07/01/2014	08/13/2015	2,832.64	2,899 48		66 84
9.000	WPP PLC ST HELIER ADR TICKER WPPGY	07/01/2014	08/14/2015	980.53	1,002 98		22.45
107 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/17/2015	2,538 00	732 18		(1,805 82)
408 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/18/2015	9,677.60	2,783 72		(6,893 88)
7.000	WPP PLC ST HELIER ADR TICKER WPPGY	07/01/2014	08/18/2015	762.63	782.39		19 76
51 000	ENCANA CORPORATION TICKER. ECA	07/01/2014	08/19/2015	1,209 70	347 68		(862 02)
211 000	ENCANA CORPORATION TICKER. ECA	07/01/2014	08/25/2015	5,004 84	1,337 75		(3,667 09)
146 000	ENCANA CORPORATION TICKER. ECA	08/08/2014	08/26/2015	3,142 85	911 20		(2,231 65)
239 000	ENCANA CORPORATION TICKER ECA	07/01/2014	08/26/2015	5,668 98	1,491 61		(4,177.37)
6.000	ENCANA CORPORATION TICKER· ECA	08/12/2014	08/27/2015	130 61	40.65		(89.96)
13 000	ENCANA CORPORATION TICKER ECA	08/11/2014	08/27/2015	284 23	89 14		(195 09)
13 000	ENCANA CORPORATION TICKER. ECA	08/08/2014	08/27/2015	278 07	90 04		(188 03)

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20 000	ENCANA CORPORATION TICKER ECA	08/08/2014	08/27/2015	430 53	138.53		(292 00)
27 000	ENCANA CORPORATION TICKER· ECA	08/12/2014	08/27/2015	588 25	185 13		(403 12)
50 000	ENCANA CORPORATION TICKER ECA	08/11/2014	08/27/2015	1,093 16	342 84		(750 32)
71.000	ENCANA CORPORATION TICKER· ECA	08/12/2014	08/27/2015	1,537 29	481 03		(1,056.26)
76 000	ENCANA CORPORATION TICKER ECA	08/12/2014	08/27/2015	1,654 46	521 12		(1,133 34)
144.000	ENCANA CORPORATION TICKER ECA	09/24/2014	08/27/2015	3,040 39	975 61	(2,064.78)	
188 000	ENCANA CORPORATION TICKER ECA	08/11/2014	08/27/2015	4,110.47	1,302 18		(2,808.29)
193 000	ENCANA CORPORATION TICKER ECA	09/24/2014	08/27/2015	4,074 96	1,295 81	(2,779 15)	
221 000	ENCANA CORPORATION TICKER ECA	09/24/2014	08/28/2015	4,666.15	1,576 83	(3,089 32)	
308 000	ENCANA CORPORATION TICKER: ECA	09/24/2014	08/28/2015	6,503 05	2,176 65	(4,326 40)	
29 000	ENCANA CORPORATION TICKER. ECA	09/24/2014	08/31/2015	612 30	213 24	(399.06)	
172 000	ENCANA CORPORATION TICKER. ECA	03/05/2015	08/31/2015	2,019 86	1,264 74	(755.12)	
500 000	ENCANA CORPORATION TICKER ECA	03/05/2015	08/31/2015	5,871.70	3,603 23	(2,268.47)	
78.000	ENCANA CORPORATION TICKER ECA	03/05/2015	09/01/2015	915.99	538 35	(377.64)	
93 000	WPP PLC ST HELIER ADR TICKER WPPGY	07/01/2014	10/06/2015	10,132 13	10,039 88		(92 25)
226.000	BRAMBLES LTD ADR TICKER· BXBLY	07/01/2014	10/07/2015	3,971.32	3,282 44		(688 88)

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217 000	BRAMBLES LTD ADR TICKER BXBLY	07/01/2014	10/08/2015	3,813 17	3,157 27		(655 90)
107 000	CNOOC LTD ADR TICKER CEO	07/01/2014	10/08/2015	19,277 74	12 409 77		(6,867 97)
171 000	BRAMBLES LTD ADR TICKER BXBLY	07/01/2014	10/09/2015	3,004 85	2,524 85		(480 00)
61,000	CNOOC LTD ADR TICKER. CEO	07/01/2014	10/09/2015	10,990 12	7,359 82		(3,630.30)
306 000	BRAMBLES LTD ADR TICKER BXBLY	07/01/2014	10/12/2015	5,377 09	4,495 17		(881 92)
14 000	CNOOC LTD ADR TICKER CEO	07/01/2014	10/12/2015	2,522 32	1,660 75		(861.57)
1,089 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD REPRESENTING H SHARES TICKER· IDCBY	07/01/2014	10/12/2015	13,808 52	14,026 93		218 41
50 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER· GXYEZ	02/25/2014	10/13/2015	4,790 65	1,691 42		(3,099 23)
88 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER· GXYEZ	02/26/2014	10/13/2015	8,549 90	2,976 89		(5,573 01)
160 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER GXYEZ	02/13/2014	10/13/2015	15,025 34	5,412 54		(9,612 80)
221 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER GXYEZ	02/06/2014	10/13/2015	19,798 84	7,476 07		(12,322 77)
428.000	ADIDAS AG ADR TICKER: ADDYY	01/30/2014	10/15/2015	24,297.56	18,846.16		(5,451 40)
121 000	CENTRICA TICKER. CPYYY	07/01/2014	10/15/2015	2 628 12	1,769 50		(858 62)
92 000	ADIDAS AG ADR TICKER ADDYY	01/30/2014	10/16/2015	5,222.84	4,010 09		(1,212.75)

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230 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/16/2015	2,922 28	1,326 43		(1,595 85)
257 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/16/2015	3 265 33	1,472 17		(1,793 16)
130 000	CENTRICA TICKER CPYYY	07/01/2014	10/16/2015	2,823 60	1,901 86		(921 74)
31 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER GXYEZ	02/26/2014	10/16/2015	3,011 89	1,115.92		(1,895.97)
165 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER GXYEZ	03/26/2014	10/16/2015	14,790 67	5,939 56		(8,851 11)
616 000	GALAXY ENTERTAINMENT GROUP LTD ADR TICKER GXYEZ	07/01/2014	10/16/2015	49,729 68	22,174 36		(27,555 32)
933 000	ABB LTD ZUERICH ADR TICKER ABB	07/01/2014	10/19/2015	21,544.18	16,753 76		(4,790 42)
254 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/19/2015	3,227 22	1,434 18		(1,793 04)
477 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	07/01/2014	10/19/2015	6,060 56	2,696.29		(3,364 27)
899 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/19/2015	11,422 32	5,079 25		(6,343 07)
73 000	CENTRICA TICKER. CPYYY	07/01/2014	10/19/2015	1,585 56	1,066 47		(519.09)
74 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/20/2015	940.21	403 82		(536 39)
191.000	BANCO BRADESCO S.A. ADR PFD NEW TICKER· BBD	07/01/2014	10/20/2015	2,426 77	1,082.24		(1,344 53)
222 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	07/01/2014	10/20/2015	2,820 64	1,237 00		(1,583.64)

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479 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/20/2015	6,085 97	2,671 00		(3,414 97)
114 000	CENTRICA TICKER. CPYYY	07/01/2014	10/20/2015	2,476 08	1,671 66		(804 42)
1,121 000	ABB LTD ZUERICH ADR TICKER ABB	07/01/2014	10/21/2015	25,885 35	20,444 64		(5,440 71)
175 000	BANCO BRADESCO S A. ADR PFD NEW TICKER. BBD	07/01/2014	10/21/2015	2,223.48	944 63		(1,278 85)
532 000	BANCO BRADESCO S.A ADR PFD NEW TICKER BBD	07/01/2014	10/21/2015	6,759 37	2,879 28		(3,880 09)
160 000	CENTRICA TICKER CPYYY	07/01/2014	10/21/2015	3,475.20	2,323 71		(1,151 49)
492 000	ABB LTD ZUERICH ADR TICKER ABB	09/10/2014	10/22/2015	11,285.45	8,819 08		(2,466 37)
1,275 000	ABB LTD ZUERICH ADR TICKER ABB	07/01/2014	10/22/2015	29,441.41	22,854 34		(6,587 07)
6 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/22/2015	76 23	33.14		(43 09)
175 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	07/01/2014	10/22/2015	2,223.48	966 42		(1,257 06)
192 000	BANCO BRADESCO S A. ADR PFD NEW TICKER. BBD	07/01/2014	10/22/2015	2,439 47	1,060 59		(1,378 88)
364 000	BANCO BRADESCO S A ADR PFD NEW TICKER· BBD	07/01/2014	10/22/2015	4,624 83	2,008 33		(2,616 50)
728.000	CENTRICA TICKER CPYYY	07/01/2014	10/22/2015	15,812.16	10,446 38		(5,365 78)
76 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY	07/01/2014	10/22/2015	1,947 12	1,582 00		(365 12)
201.000	NOVO NORDISK A/S ADR TICKER NVO	01/30/2014	10/22/2015	7,706 82	10,636 18		2,929 36

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
64 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/23/2015	813 16	355 18		(457 98)
129 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/23/2015	1,639 02	721 05		(917 97)
129 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/23/2015	1,639 02	722 42		(916 60)
464.000	BANCO BRADESCO S.A. ADR PFD NEW TICKER BBD	07/01/2014	10/23/2015	5,895 39	2,556 08		(3,339 31)
682 000	CENTRICA TICKER CPYYY	07/01/2014	10/23/2015	14,813 04	9,789 99		(5,023 05)
134 000	ADIDAS AG ADR TICKER ADDYY	01/30/2014	10/26/2015	7,607 18	6,010.36		(1,596 82)
202 000	ADIDAS AG ADR TICKER ADDYY	04/17/2014	10/26/2015	10,513 56	9,060 40		(1,453 16)
2 000	BAIDU INC ADR TICKER BIDU	02/14/2013	10/26/2015	190 72	335 99		145 27
4.000	BAIDU INC ADR TICKER BIDU	02/11/2013	10/26/2015	384.65	675 45		290.80
14 000	BAIDU INC ADR TICKER. BIDU	02/28/2013	10/26/2015	1,270 04	2,351 94		1,081 90
17.000	BAIDU INC ADR TICKER· BIDU	02/28/2013	10/26/2015	1,542.19	2,838 03		1,295 84
47 000	BAIDU INC ADR TICKER. BIDU	02/11/2013	10/26/2015	4,519 69	7,895 81		3,376 12
130 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	07/01/2014	10/26/2015	1,651.73	711 48		(940.25)
234 000	BANCO BRADESCO S.A. ADR PFD NEW TICKER· BBD	07/01/2014	10/26/2015	2,973.11	1,287 48		(1,685 63)
260 000	CENTRICA TICKER CPYYY	07/01/2014	10/26/2015	5,647 20	3,699 57		(1,947 63)

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70 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	07/01/2014	10/26/2015	1,793 40	1,459 16		(334 24)
83 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	09/30/2014	10/27/2015	1,037.69	451 19		(586 50)
98 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	09/30/2014	10/27/2015	1 219 57	532 73		(686 84)
135 000	BANCO BRADESCO S A ADR PFD NEW TICKER· BBD	07/01/2014	10·27/2015	1,715.25	733 86		(981 39)
144,000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	09/30/2014	10/27/2015	1,789 58	782 78		(1,006 80)
423 000	BANCO BRADESCO S A. ADR PFD NEW TICKER. BBD	09/30/2014	10/27/2015	5 256 89	2,289 95		(2,966 94)
207 000	CENTRICA TICKER. CPYYY	07/01/2014	10/27/2015	4,496 04	2,871 36		(1,624 68)
70 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER. KPCPY	07/01/2014	10/27/2015	1,793 40	1,414.16		(379 24)
133,000	ABB LTD ZUERICH ADR TICKER ABB	09/10/2014	10/28/2015	3,050 74	2,473 79		(576 95)
129 000	BANCO BRADESCO S.A. ADR PFD NEW TICKER: BBD	09/30/2014	10/28/2015	1,603 16	752.06		(851.10)
145 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	10/28/2014	10/28/2015	1,787 18	805 66	(981 52)	
202.000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	10/28/2014	10/28/2015	2,489.73	1,117 17	(1,372.56)	
221 000	BANCO BRADESCO S A. ADR PFD NEW TICKER BBD	10/01/2014	10/28/2015	2,616 69	1,288 40		(1,328 29)
300 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	10/01/2014	10/28/2015	3,616 28	1,748.97		(1,867 31)
452 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	10/27/2014	10/28/2015	5,090 13	2,635 11		(2,455 02)

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489 000	BANCO BRADESCO S.A ADR PFD NEW TICKER BBD	10/28/2014	10/28/2015	6,027 11	2,850 81	(3,176.30)	
270 000	CENTRICA TICKER CPYYY	07/01/2014	10/28/2015	5,864 40	3,739 97		(2,124 43)
21 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER· KPCPY	07/01/2014	10/28/2015	538 02	422 59		(115 43)
27 000	BANCO BRADESCO S A ADR PFD NEW TICKER· BBD	10/28/2014	10/29/2015	332 79	149 85		(182 94)
3,152 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	03/31/2015	10/29/2015	25,368 37	17,493 27	(7 875 10)	
397.000	CENTRICA TICKER CPYYY	07/01/2014	10/29/2015	8,622 84	5,480 59		(3,142.25)
269 000	BANCO BRADESCO S A ADR PFD NEW TICKER BBD	03/31/2015	11/03/2015	2,165 00	1,527 89	(637.11)	
26 000	CENTRICA TICKER· CPYYY	07/01/2014	11/03/2015	564 72	361 65		(203 07)
11 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY	07/01/2014	11/03/2015	281.82	220 60		(61 22)
121 000	ADIDAS AG ADR TICKER· ADDYY	04/17/2014	11/04/2015	6,297 72	5,392 93		(904.79)
213 000	ADIDAS AG ADR TICKER ADDYY	08/08/2014	11/04/2015	8,096 88	9,493 34		1,396 46
4 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER· KPCPY	07/01/2014	11/05/2015	102 48	80.52		(21.96)
18 000	ADIDAS AG ADR TICKER· ADDYY	08/08/2014	11/12/2015	684 24	841 30		157.06
	TOTAL PORTFOLIO			**1,261,657.01**	**1,063,003.58**	**(13,606.90)**	**(185,046.53)**

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	ACCESS MIDSTREAM PARTNERS LP TICKER· ACMP	12/29/2014	02/05/2015		7 50	7 50	
	ACCESS MIDSTREAM PARTNERS LP TICKER ACMP	12/29/2014	02/05/2015		15 58	15 58	
360 000	EV ENERGY PARTNERS L P TICKER EVEP	09/26/2013	02/17/2015	13,733 89	5,936 72		(7,797 17)
453 000	EV ENERGY PARTNERS L P TICKER EVEP	08/22/2013	02/17/2015	16,739 89	7,470.38		(9,269 51)
68 000	EV ENERGY PARTNERS L P TICKER EVEP	09/26/2013	02/18/2015	2,594 18	1,097 75		(1,496 43)
518.000	EV ENERGY PARTNERS L P TICKER EVEP	12/29/2014	02/18/2015	10,559 59	8,362 28	(2,197 31)	
559 000	ENTERPRISE PRODUCTS PARTNERS LP TICKER EPD	08/22/2013	02/26/2015	16,679 75	18,243 30		1,563 55
305 000	ENERGY TRANSFER EQUITY LP UT TICKER ETE	08/22/2013	03/26/2015	9,691 83	18,981 94		9,290 11
708 000	ENERGY TRANSFER EQUITY LP UT TICKER ETE	08/22/2013	03/26/2015	22,497.76	43,892.36		21,394 60
725 000	ENERGY TRANSFER EQUITY LP UT TICKER ETE	08/22/2013	04/15/2015	23,037 96	48,314 42		25,276 46
209 000	AKBANK TURK ANON TICKER. AKBTY	09/26/2013	10/01/2015	1,645 92	938 39		(707.53)
1,062 000	AKBANK TURK ANON TICKER. AKBTY	04/16/2013	10/01/2015	11,278 44	4,768 29		(6,510 15)
4,930 000	AKBANK TURK ANON TICKER AKBTY	12/19/2013	10/01/2015	33,267.15	22,135 29		(11,131 86)
1.000	AMBEV SA TICKER ABEV	12/30/2014	10/01/2015	6.17	4 89	(1.28)	
320 000	AMBEV SA TICKER ABEV	04/22/2013	10/01/2015	2,519 68	1,561 92		(957 76)

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461 000	AMBEV SA TICKER ABEV	08/18/2014	10/01/2015	3 255 12	2,250 15		(1,004 97)
605 000	AMBEV SA TICKER· ABEV	12/05/2012	10/01/2015	5,034 42	2,953 01		(2,081 41)
1,468 000	AMBEV SA TICKER ABEV	12/19/2014	10/01/2015	8,838 53	7,165.32	(1,673 21)	
2,685 000	AMBEV SA TICKER ABEV	04/16/2013	10/01/2015	21,345 75	13,105.51		(8,240 24)
4,802 000	AMBEV SA TICKER ABEV	01/06/2014	10/01/2015	33,612 08	23,438.61		(10,173 47)
1,436 000	AMERICA MOVIL SAB DE C V TICKER AMX	09/09/2015	10/01/2015	25,977.96	23,756 03	(2,221 93)	
15 000	BAIDU INC ADR TICKER BIDU	03/19/2013	10/01/2015	1,266 15	2,055 65		789.50
28 000	BAIDU INC ADR TICKER BIDU	03/18/2013	10/01/2015	2,394.16	3,837 21		1,443 05
31.000	BAIDU INC ADR TICKER BIDU	04/22/2013	10/01/2015	2,647 94	4,248.34		1,600 40
60 000	BAIDU INC ADR TICKER. BIDU	05/04/2015	10/01/2015	12,361 32	8,222 60	(4,138 72)	
64.000	BAIDU INC ADR TICKER BIDU	05/22/2015	10/01/2015	13,002 45	8,770 79	(4,231.66)	
276 000	BAIDU INC ADR TICKER BIDU	04/16/2013	10/01/2015	24,927 63	37,823 97		12,896 34
87 000	BANCO DO BRASIL S A ADR TICKER BDORY	11/21/2013	10/01/2015	987 45	324 50		(662 95)
209 000	BANCO DO BRASIL S A ADR TICKER BDORY	04/22/2013	10/01/2015	2,813 14	779 56		(2,033 58)
448 000	BANCO DO BRASIL S A ADR TICKER· BDORY	11/19/2014	10/01/2015	4,693 65	1,671 01	(3,022 64)	

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1,663 000	BANCO DO BRASIL S A ADR TICKER BDORY	11/13/2013	10/01/2015	19,240 91	6,202 87		(13,038 04)
2,717 000	BANCO DO BRASIL S A ADR TICKER· BDORY	12/05/2012	10/01/2015	29,126 24	10,134 22		(18,992 02)
2,746 000	BANCO DO BRASIL S A ADR TICKER BDORY	04/16/2013	10/01/2015	39,267.80	10,242 39		(29,025 41)
56.000	BANCO MACRO S A ADR TICKER BMA	04/22/2013	10/01/2015	843.14	2,138.90		1,295 76
149 000	BANCO MACRO S A ADR TICKER BMA	12/05/2012	10/01/2015	2,380 27	5,690 99		3,310 72
672 000	BANCO MACRO S A ADR TICKER BMA	04/16/2013	10/01/2015	10,188 86	25,666.77		15,477.91
4,412 000	BB SEGURIDADE PARTICIPACOES TICKER· BBSEY	04/09/2014	10/01/2015	50,059.43	27,298 74		(22,760 69)
53 000	BIDVEST GROUP LTD (FORMERLY BI ADR) TICKER. BDVSY	04/22/2013	10/01/2015	2,623 50	2,517.45		(106 05)
126 000	BIDVEST GROUP LTD (FORMERLY BI ADR) TICKER BDVSY	12/05/2012	10/01/2015	6,123 60	5,984 89		(138.71)
402 000	BIDVEST GROUP LTD (FORMERLY BI ADR) TICKER· BDVSY	04/16/2013	10/01/2015	19,999 50	19,094 65		(904.85)
127.000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER. CICHY	09/26/2013	10/01/2015	1,989 21	1,699 23		(289.98)
195 000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER. CICHY	04/22/2013	10/01/2015	3,106 35	2,609.05		(497 30)
213 000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER CICHY	08/19/2014	10/01/2015	3,255.02	2,849 89		(405 13)

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728 000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER. CICHY	08/18/2015	10/01/2015	11,710.03	9,740 46	(1,969 57)	
2,665 000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER CICHY	04/16/2013	10/01/2015	42,080 35	35,657.04		(6,423 31)
2,822.000	CHINA CONSTRUCTION BANK CORP UNSPONSORED ADR REPRESENTING TICKER· CICHY	12/05/2012	10/01/2015	44,485.44	37,757 66		(6,727 78)
15 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER CHL	04/22/2013	10/01/2015	800 56	887 75		87 19
24 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER. CHL	09/26/2013	10/01/2015	1,365 26	1,420 41		55.15
74 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER CHL	08/18/2014	10/01/2015	4,576 51	4,379 59		(196 92)
469 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER· CHL	12/05/2012	10/01/2015	27,165 61	27,757 11		591 50
622 000	CHINA MOBILE LTD FORMERLY CHINA MOBILE HK LTD SP-ADR TICKER· CHL	04/16/2013	10/01/2015	32,722 74	36,812 20		4,089 46
233.000	CHINA SHENHUA ENERGY CO LTD UNSPONSORED ADR REPRESENTING A TICKER: CSUAY	08/19/2014	10/01/2015	2,840 99	1,418 94		(1,422 05)
3,180 000	CHINA SHENHUA ENERGY CO LTD UNSPONSORED ADR REPRESENTING A TICKER CSUAY	05/27/2014	10/01/2015	34,329 05	19,365 84		(14,963 21)
35 000	CIELO S A ADR TICKER. CIOXY	01/24/2013	10/01/2015	358 28	315 83		(42 45)

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70 000	CIELO S A ADR TICKER CIOXY	09/26/2013	10/01/2015	732 76	631 66		(101 10)
442 000	CIELO S A ADR TICKER· CIOXY	12/05/2012	10/01/2015	4,029 07	3,988 49		(40 58)
506 000	CIELO S A ADR TICKER CIOXY	01/22/2013	10/01/2015	4,851 28	4,566 01		(285 27)
3,196 000	CIELO S A ADR TICKER CIOXY	04/16/2013	10/01/2015	35,578.74	28,839 85		(6,738.89)
33 000	CLICKS GROUP LTD SPONS ADR TICKER CLCGY	09/26/2013	10/01/2015	382.14	430 97		48 83
40 000	CLICKS GROUP LTD SPONS ADR TICKER CLCGY	04/22/2013	10/01/2015	506.80	522 39		15 59
1,385.000	CLICKS GROUP LTD SPONS ADR TICKER CLCGY	12/05/2012	10/01/2015	20,878 88	18,087 77		(2,791 11)
1,734 000	CLICKS GROUP LTD SPONS ADR TICKER· CLCGY	04/16/2013	10/01/2015	22,125 84	22,645 62		519 78
1.000	CNOOC LTD ADR TICKER CEO	09/17/2012	10/01/2015	208 15	103 49		(104.66)
5.000	CNOOC LTD ADR TICKER CEO	04/22/2013	10/01/2015	885.90	517 46		(368 44)
103 000	CNOOC LTD ADR TICKER· CEO	04/16/2013	10/01/2015	18,123 20	10,659 71		(7,463.49)
103 000	CNOOC LTD ADR TICKER CEO	04/04/2014	10/01/2015	16,137 38	10,659 72		(5,477 66)
114 000	CNOOC LTD ADR TICKER· CEO	12/05/2012	10/01/2015	24,753.18	11,798 13		(12,955.05)
61 000	COMMERCIAL INTERNATIONAL BANK ADR TICKER· CIBEY	09/26/2013	10/01/2015	210 00	370.88		160 88

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232.000	COMMERCIAL INTERNATIONAL BANK ADR TICKER· CIBEY	04/22/2013	10/01/2015	705 25	1,410.53		705 28
2,179 000	COMMERCIAL INTERNATIONAL BANK ADR TICKER CIBEY	12/05/2012	10/01/2015	8,412 09	13,248 07		4,835 98
3,456.000	COMMERCIAL INTERNATIONAL BANK ADR TICKER CIBEY	04/16/2013	10/01/2015	10,667 52	21,012.09		10,344.57
97 000	COMPANHIA ENERGETICA DE MINAS GERAIS TICKER. CIG	06/11/2014	10/01/2015	764 37	169 75		(594 62)
883 000	COMPANHIA ENERGETICA DE MINAS GERAIS TICKER. CIG	12/16/2014	10/01/2015	3,992.57	1,545.22	(2,447 35)	
6,209 000	COMPANHIA ENERGETICA DE MINAS GERAIS TICKER CIG	03/14/2014	10/01/2015	34,728 18	10,865 54		(23,862 64)
83 000	GAZPROM PAO SPON ADR TICKER OGZPY	04/22/2013	10/01/2015	623 33	331 16		(292 17)
134 000	GAZPROM PAO SPON ADR TICKER· OGZPY	11/14/2013	10/01/2015	1,197 40	534 65		(662 75)
159 000	GAZPROM PAO SPON ADR TICKER: OGZPY	09/26/2013	10/01/2015	1,431 00	634 40		(796 60)
395.000	GAZPROM PAO SPON ADR TICKER OGZPY	11/15/2013	10/01/2015	3,555 00	1,576 02		(1,978 98)
457 000	GAZPROM PAO SPON ADR TICKER: OGZPY	07/08/2013	10/01/2015	3,140 60	1,823 40		(1,317 20)
971 000	GAZPROM PAO SPON ADR TICKER: OGZPY	W 08/12/2011	10/01/2015	11,881 59	3,874.22		(8,007 37)
1,572.000	GAZPROM PAO SPON ADR TICKER OGZPY	04/16/2013	10/01/2015	12,465.96	6,272 16		(6,193 80)

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Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
3,802 000	GAZPROM PAO SPON ADR TICKER OGZPY		07/05/2013	10/01/2015	26,090 46	15,169 70		(10,920 76)
85 000	IMPERIAL HOLDINGS LTD IPL ADR TICKER IHLDY		05/30/2013	10/01/2015	1,834 30	1,031 03		(803.27)
299 000	IMPERIAL HOLDINGS LTD IPL ADR TICKER IHLDY		10/10/2014	10/01/2015	4,638 78	3,626 80	(1,011 98)	
860 000	IMPERIAL HOLDINGS LTD IPL ADR TICKER. IHLDY		05/15/2013	10/01/2015	20,804.18	10,431.61		(10,372.57)
1,254.000	IMPERIAL HOLDINGS LTD IPL ADR TICKER IHLDY		09/26/2013	10/01/2015	27,550 38	15,210 74		(12,339 64)
3.000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER. KPCPY		04/27/2015	10/01/2015	80 87	55 59	(25 28)	
147 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		08/24/2015	10/01/2015	2,741 84	2 723 86	(17.98)	
377 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		05/06/2015	10/01/2015	9,385 30	6,985 68	(2,399 62)	
859 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		04/01/2015	10/01/2015	24,192 19	15,916 97	(8,275 22)	
25.000	KB FINANCIAL GROUP ADR TICKER KB		01/25/2012	10/01/2015	919.90	739 54		(180 36)
37 000	KB FINANCIAL GROUP ADR TICKER. KB		09/26/2013	10/01/2015	1,312 75	1,094 51		(218 24)
41 000	KB FINANCIAL GROUP ADR TICKER KB	W	08/12/2011	10/01/2015	1,558.84	1,212.84		(346 00)
41 000	KB FINANCIAL GROUP ADR TICKER KB		08/29/2012	10/01/2015	1,376 82	1,212 84		(163 98)
56 000	KB FINANCIAL GROUP ADR TICKER KB		04/22/2013	10/01/2015	1,772 41	1,656 56		(115 85)

W Wash sale reporting rules apply to this sale

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Attachment D-14

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
178 000	KB FINANCIAL GROUP ADR TICKER KB	08/21/2014	10/01/2015	7,089 40	5,265 49		(1,823.91)
652 000	KB FINANCIAL GROUP ADR TICKER· KB	04/16/2013	10/01/2015	20,944 20	19,287 11		(1,657 09)
762 000	KB FINANCIAL GROUP ADR TICKER· KB	12/05/2012	10/01/2015	25,281 25	22,541 07		(2,740 18)
178 000	KIMBERLY CLARK DE MEXICO S A.B DE C V TICKER. KCDMY	04/22/2013	10/01/2015	3,064.73	2,045.18		(1,019 55)
930 000	KIMBERLY CLARK DE MEXICO S.A.B DE C V TICKER KCDMY	12/05/2012	10/01/2015	11,662.20	10,685 50		(976 70)
2,232 000	KIMBERLY CLARK DE MEXICO S.A.B DE C V TICKER KCDMY	04/16/2013	10/01/2015	39,104 64	25,645 21		(13,459 43)
29 000	KOC HOLDINGS AS TICKER KHOLY	04/22/2013	10/01/2015	827.95	558 24		(269 71)
991 000	KOC HOLDINGS AS TICKER KHOLY	04/16/2013	10/01/2015	29,274 14	19,076 40		(10,197 74)
993 000	KOC HOLDINGS AS TICKER: KHOLY	09/26/2013	10/01/2015	24,050 46	19,114 89		(4,935 57)
1.000	LOCALIZA RENT A CAR SA SPON TICKER LZRFY	04/03/2014	10/01/2015	14 42	6.06		(8 36)
4.000	LOCALIZA RENT A CAR SA SPON TICKER LZRFY	04/02/2014	10/01/2015	57 67	24 25		(33.42)
5,462 000	LOCALIZA RENT A CAR SA SPON TICKER· LZRFY	02/07/2014	10/01/2015	70,915 33	33,113 31		(37,802 02)
60 000	MOBILE TELESYSTEMS PJSC TICKER MBT	11/06/2012	10/01/2015	1,014 13	416 53		(597.60)
155 000	MOBILE TELESYSTEMS PJSC TICKER· MBT	11/13/2012	10/01/2015	2,696 94	1,076 04		(1,620.90)

W Wash sale reporting rules apply to this sale

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Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
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Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
253 000	MOBILE TELESYSTEMS PJSC TICKER MBT	04/22/2013	10/01/2015	4,832 98	1,756.37		(3,076 61)
1,561 000	MOBILE TELESYSTEMS PJSC TICKER MBT	04/16/2013	10/01/2015	30,572 81	10,836 73		(19,736 08)
1,639 000	MOBILE TELESYSTEMS PJSC TICKER MBT	12/05/2012	10/01/2015	28,699.71	11,378 22		(17,321 49)
22.000	NEDBANK GROUP LTD SPONS ADR TICKER NDBKY	09/26/2013	10/01/2015	455.73	358 37		(97.36)
54 000	NEDBANK GROUP LTD SPONS ADR TICKER NDBKY	10/10/2014	10/01/2015	1,049 54	879 66	(169 88)	
126 000	NEDBANK GROUP LTD SPONS ADR TICKER NDBKY	04/22/2013	10/01/2015	2,576 70	2,052 50		(524.20)
357 000	NEDBANK GROUP LTD SPONS ADR TICKER: NDBKY	12/05/2012	10/01/2015	7,386 33	5,815 42		(1,570 91)
386 000	NEDBANK GROUP LTD SPONS ADR TICKER NDBKY	10/09/2014	10/01/2015	7,564 33	6,287 82	(1,276 51)	
1,017 000	NEDBANK GROUP LTD SPONS ADR TICKER NDBKY	04/16/2013	10/01/2015	21,041.73	16,566.62		(4,475 11)
36 000	NETEASE COM INC TICKER. NTES	04/22/2013	10/01/2015	1,881 18	4,216 85		2,335 67
172 000	NETEASE COM INC TICKER NTES	04/16/2014	10/01/2015	12,069.55	20,147.19		8,077 64
378 000	NETEASE COM INC TICKER NTES	04/16/2013	10/01/2015	19,738 44	44,276 97		24,538 53
19.000	OIL CO LUKOIL ADR CUSIP. 677862104	01/27/2015	10/01/2015	815 78	629 26	(186.52)	
36.000	OIL CO LUKOIL ADR CUSIP: 677862104	04/22/2013	10/01/2015	2,111 40	1,192 30		(919 10)
136 000	OIL CO LUKOIL ADR CUSIP 677862104	06/03/2014	10/01/2015	7,910 75	4,504 24		(3,406 51)

W Wash sale reporting rules apply to this sale

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
248 000	OIL CO LUKOIL ADR CUSIP 677862104	04/16/2013	10/01/2015	15,115 60	8,213 61		(6,901 99)
259 000	OIL CO LUKOIL ADR CUSIP 677862104	12/05/2012	10/01/2015	16,640.75	8,577 92		(8,062 83)
14 000	PHILIPPINE LONG DISTANCE TEL CO SPONS ADR TICKER PHI	04/22/2013	10/01/2015	1,010 74	639 75		(370 99)
26 000	PHILIPPINE LONG DISTANCE TEL CO SPONS ADR TICKER PHI	12/06/2012	10/01/2015	1,647 10	1,188 11		(458 99)
125 000	PHILIPPINE LONG DISTANCE TEL CO SPONS ADR TICKER PHI	11/09/2010	10/01/2015	7,017 46	5,712 08		(1,305 38)
180 000	PHILIPPINE LONG DISTANCE TEL CO SPONS ADR TICKER PHI	04/16/2013	10/01/2015	12,554 01	8 225 40		(4,328 61)
506.000	PHILIPPINE LONG DISTANCE TEL CO SPONS ADR TICKER. PHI	12/05/2012	10/01/2015	31,287 75	23,122 51		(8,165 24)
2.000	PPC LIMITED UNSPON ADR CUSIP. 69354A104	03/10/2015	10/01/2015	5 87	4 88	(0 99)	
29 000	PPC LIMITED UNSPON ADR CUSIP 69354A104	09/26/2013	10/01/2015	176 76	70 76		(106 00)
95 000	PPC LIMITED UNSPON ADR CUSIP 69354A104	04/22/2013	10/01/2015	701 10	231 80		(469 30)
165 000	PPC LIMITED UNSPON ADR CUSIP 69354A104	03/09/2015	10/01/2015	507 84	402 59	(105.25)	
198.000	PPC LIMITED UNSPON ADR CUSIP. 69354A104	03/02/2011	10/01/2015	1,561 45	483.11		(1,078 34)
658 000	PPC LIMITED UNSPON ADR CUSIP 69354A104	09/30/2014	10/01/2015	3,407 65	1,605 49		(1,802 16)

W Wash sale reporting rules apply to this sale

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Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
1,440 000	PPC LIMITED UNSPON ADR CUSIP· 69354A104	06/25/2014	10/01/2015	8,765 71	3,513.53		(5,252 18)
1,594 000	PPC LIMITED UNSPON ADR CUSIP. 69354A104	04/16/2013	10/01/2015	11,875 30	3,889.29		(7,986 01)
1,789 000	PPC LIMITED UNSPON ADR CUSIP· 69354A104	12/05/2012	10/01/2015	12,344 10	4,365 08		(7,979 02)
1,000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	03/28/2014	10/01/2015	12.95	7 00		(5 95)
3,000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	07/02/2013	10/01/2015	40 38	21 00		(19 38)
4,000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	06/21/2013	10/01/2015	50 99	28 00		(22.99)
70 000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	03/27/2014	10/01/2015	891 37	489 99		(401 38)
827.000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	05/22/2015	10/01/2015	9,615 69	5,788 90	(3,826 79)	
969.000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	06/19/2013	10/01/2015	13,337 90	6,782 87		(6,555.03)
3,498 000	PT ASTRA INTERNATIONAL TBK ADR TICKER PTAIY	09/26/2013	10/01/2015	39,807.24	24,485 54		(15,321 70)
4,000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY	09/18/2013	10/01/2015	30 11	21 20		(8 91)
190 000	PT BK MANDIRI PERSERO TBK UNSP TICKER· PPERY	04/22/2013	10/01/2015	2,095 70	1,006 98		(1,088 72)
792,000	PT BK MANDIRI PERSERO TBK UNSP TICKER· PPERY	12/05/2012	10/01/2015	6,613.20	4,197 52		(2,415 68)
962 000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY	09/17/2013	10/01/2015	7,459 83	5,098 51		(2,361.32)
1,184 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	05/07/2015	10/01/2015	10,052 99	6,275 08	(3,777.91)	

W Wash sale reporting rules apply to this sale

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
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Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
2,438.000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	08/26/2013	10/01/2015	15,684 87	12 921 16		(2,763 71)
2,801 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY	04/16/2013	10/01/2015	29,830 65	14,845 03		(14,985 62)
23 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	03/27/2014	10/01/2015	639 09	282 43		(356 66)
36 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	07/08/2015	10/01/2015	623 33	442 07	(181.26)	
73 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	04/22/2013	10/01/2015	2,759 40	896 42		(1,862 98)
138 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	04/16/2013	10/01/2015	5,180.52	1,694 61		(3,485 91)
192.000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	05/21/2015	10/01/2015	3,866.71	2,357 72	(1,508 99)	
255 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER PSGTY	06/05/2014	10/01/2015	6,545 82	3,131 34		(3,414 48)
1,281 000	PT SEMEN GRESIK PERSERO UNSPONSORED ADR (INDONESIA) TICKER: PSGTY	09/26/2013	10/01/2015	32,076.24	15,730.39		(16,345.85)
58 000	PT UNITED TRACTORS-UNSPON ADR (INDONESIA) TICKER. PUTKY	08/30/2012	10/01/2015	2,555.19	1 342 09		(1,213 10)
456 000	PT UNITED TRACTORS-UNSPON ADR (INDONESIA) TICKER PUTKY	12/05/2012	10/01/2015	16,602.96	10,551 64		(6,051 32)

W Wash sale reporting rules apply to this sale

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Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
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Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
480 000	PT UNITED TRACTORS-UNSPON ADR (INDONESIA) TICKER· PUTKY		04/16/2013	10/01/2015	18,403 20	11,107 00		(7,296 20)
11 000	PTT EXPL & PRODTN PUB LTD ADR TICKER PEXNY		11/08/2012	10/01/2015	118 20	41 69		(76 51)
12 000	PTT EXPL & PRODTN PUB LTD ADR TICKER· PEXNY		11/07/2012	10/01/2015	132 16	45 48		(86 68)
51 000	PTT EXPL & PRODTN PUB LTD ADR TICKER· PEXNY		04/22/2013	10/01/2015	528 36	193 28		(335 08)
51.000	PTT EXPL & PRODTN PUB LTD ADR TICKER PEXNY	W	07/26/2011	10/01/2015	690 62	193 29		(497 33)
61 000	PTT EXPL & PRODTN PUB LTD ADR TICKER· PEXNY		09/07/2011	10/01/2015	685.27	231 19		(454.08)
171 000	PTT EXPL & PRODTN PUB LTD ADR TICKER PEXNY		10/25/2011	10/01/2015	1,758 58	648 08		(1,110 50)
1,207 000	PTT EXPL & PRODTN PUB LTD ADR TICKER: PEXNY		04/16/2013	10/01/2015	12,540 73	4,574 44		(7,966 29)
1,272 000	PTT EXPL & PRODTN PUB LTD ADR TICKER PEXNY		12/05/2012	10/01/2015	13,038.00	4,820 79		(8,217 21)
375 000	SANLAM LTD ADR TICKER SLLDY		12/05/2012	10/01/2015	3,567.00	3,299.94		(267 06)
423 000	SANLAM LTD ADR TICKER· SLLDY		04/22/2013	10/01/2015	4,225 00	3,722 33		(502 67)
534 000	SANLAM LTD ADR TICKER: SLLDY		01/22/2010	10/01/2015	3,257.40	4,699 11		1,441 71
1,632 000	SANLAM LTD ADR TICKER SLLDY		04/16/2013	10/01/2015	16,638 44	14,361 34		(2,277 10)
53 000	SBERBANK RUSSIA ADR TICKER SBRCY		09/26/2013	10/01/2015	664 62	252 81		(411 81)
133 000	SBERBANK RUSSIA ADR TICKER SBRCY		07/16/2014	10/01/2015	1,325 45	634.40		(691 05)

W Wash sale reporting rules apply to this sale

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Realized Gains & Losses
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Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
304 000	SBERBANK RUSSIA ADR TICKER· SBRCY	W	08/04/2011	10/01/2015	4,408 39	1,450 05		(2,958 34)
383 000	SBERBANK RUSSIA ADR TICKER SBRCY		04/22/2013	10/01/2015	4,626 64	1,826 88		(2,799 76)
1,400 000	SBERBANK RUSSIA ADR TICKER SBRCY		07/15/2014	10/01/2015	14,012 46	6,677 88		(7,334 58)
1,503.000	SBERBANK RUSSIA ADR TICKER SBRCY		08/12/2014	10/01/2015	12,641.13	7,169 16		(5,471 97)
2,879.000	SBERBANK RUSSIA ADR TICKER SBRCY		12/05/2012	10/01/2015	35,152 59	13,732 58		(21,420 01)
3,002 000	SBERBANK RUSSIA ADR TICKER SBRCY		04/16/2013	10/01/2015	37,044.68	14,319.28		(22,725.40)
51 000	SHINHAN FINL GROUP CO LTD SPN A DR TICKER SHG		12/06/2012	10/01/2015	1,659 03	1,770 27		111 24
121 000	SHINHAN FINL GROUP CO LTD SPN A DR TICKER· SHG		09/26/2013	10/01/2015	4,979.15	4,200 06		(779 09)
152 000	SHINHAN FINL GROUP CO LTD SPN A DR TICKER: SHG		08/19/2014	10/01/2015	7,812.98	5,276 12		(2,536 86)
554.000	SHINHAN FINL GROUP CO LTD SPN A DR TICKER SHG		12/05/2012	10/01/2015	17,535 49	19,230.04		1,694 55
609 000	SHINHAN FINL GROUP CO LTD SPN A DR TICKER. SHG		04/16/2013	10/01/2015	21,056 05	21,139 16		83 11
124.000	SHOPRITE HOLDINGS LTD SPONSORED TICKER. SRGHY		04/22/2013	10/01/2015	2,277.88	1,383.81		(894.07)
1,020 000	SHOPRITE HOLDINGS LTD SPONSORED TICKER SRGHY		04/16/2013	10/01/2015	19,527 90	11,382 99		(8,144 91)

W Wash sale reporting rules apply to this sale

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Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
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Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
1,050 000	SHOPRITE HOLDINGS LTD SPONSORED TICKER SRGHY	12/05/2012	10/01/2015	23,336 25	11,717 78		(11,618 47)
73 000	STANDARD BANK GROUP LIMITED ADR TICKER· SGBLY	03/02/2011	10/01/2015	1,045 13	729.99		(315 14)
94 000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	10/10/2014	10/01/2015	1,089 85	939 98	(149.87)	
99 000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	10/09/2014	10/01/2015	1,158 80	989 98	(168 82)	
292 000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	04/22/2013	10/01/2015	3,474.80	2,919 95		(554 85)
306 000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	08/19/2014	10/01/2015	4,062.85	3,059 94		(1,002 91)
1,047.000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	04/16/2013	10/01/2015	13,234 08	10,469 81		(2,764 27)
1,382 000	STANDARD BANK GROUP LIMITED ADR TICKER SGBLY	12/05/2012	10/01/2015	17,136.80	13,819 74		(3,317 06)
255 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM	08/18/2014	10/01/2015	5,215.82	5,272 02		56 20
327 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER· TSM	04/22/2013	10/01/2015	6,052.70	6,760 60		707 90
1,671.000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM	04/16/2013	10/01/2015	28,808 04	34,547.29		5,739 25
2,059 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER. TSM	12/05/2012	10/01/2015	35,032.03	42,569 04		7,537 01
10.000	TELKOM PT ADRREPRESENTING 20 ORD TICKER· TLK	12/06/2012	10/01/2015	366.50	352 26		(14 24)
123.000	TELKOM PT ADRREPRESENTING 20 ORD TICKER· TLK	04/22/2013	10/01/2015	6,007.16	4,332 84		(1,674.32)
208 000	TELKOM PT ADRREPRESENTING 20 ORD TICKER TLK	05/19/2015	10/01/2015	8,960.74	7,327 09	(1,633 65)	

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
227 000	TELKOM PT ADRREPRESENTING 20 ORD TICKER TLK	12/05/2012	10/01/2015	8 269 81	7,996 38		(273 43)
272.000	TELKOM PT ADRREPRESENTING 20 ORD TICKER TLK	01/14/2014	10/01/2015	9,883 58	9,581.57		(302 01)
685 000	TELKOM PT ADRREPRESENTING 20 ORD TICKER· TLK	04/16/2013	10/01/2015	32,465 78	24,130 05		(8,335 73)
17.000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER· TKC	09/26/2013	10/01/2015	248.16	145.88		(102.28)
365 000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER. TKC	07/30/2010	10/01/2015	5,304 76	3,132 08		(2,172 68)
376 000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER TKC	03/02/2011	10/01/2015	5,000 27	3,226 47		(1,773 80)
648 000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER TKC	05/04/2015	10/01/2015	7,034 49	5,560 51	(1,473 98)	
2,019 000	TURKCELL ILETISIM HIZMET SPONS ADR NEW TICKER. TKC	12/05/2012	10/01/2015	31,240 39	17,325 12		(13,915 27)
37 000	VALE S A CLASS A ADR CUSIP· 91912E204	09/26/2013	10/01/2015	535 51	126 63		(408 88)
215 000	VALE S A CLASS A ADR CUSIP. 91912E204	04/22/2013	10/01/2015	3 250.03	735 85		(2,514 18)
908 000	VALE S A. CLASS A ADR CUSIP· 91912E204	12/05/2012	10/01/2015	15,669 63	3,107 66		(12,561 97)
1,379.000	VALE S A CLASS A ADR CUSIP: 91912E204	04/16/2013	10/01/2015	21,801.99	4,719.68		(17,082 31)
17 000	VODACOM GROUP LIMITED TICKER. VDMCY	04/22/2013	10/01/2015	192 78	168 98		(23 80)

W Wash sale reporting rules apply to this sale

LM249VB-20160816-153718

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
48 000	VODACOM GROUP LIMITED TICKER VDMCY	05/30/2012	10/01/2015	574 95	477 11		(97.84)
49 000	VODACOM GROUP LIMITED TICKER· VDMCY	09/26/2013	10/01/2015	622 30	487 05		(135 25)
59 000	VODACOM GROUP LIMITED TICKER VDMCY	05/29/2012	10-01/2015	728 41	586 45		(141 96)
1,048 000	VODACOM GROUP LIMITED TICKER. VDMCY	04/16/2013	10/01/2015	12,240.64	10,416.92		(1,823 72)
1,088 000	VODACOM GROUP LIMITED TICKER VDMCY	12/05/2012	10/01/2015	14,644 48	10,814 52		(3,829 96)
21 000	WEICHAI PWR CO LTD ADR TICKER WEICY	09/26/2013	10/01/2015	333.27	155 40		(177 87)
28 000	WEICHAI PWR CO LTD ADR TICKER WEICY	06/14/2011	10/01/2015	505.58	207.20		(298 38)
1,261 000	WEICHAI PWR CO LTD ADR TICKER· WEICY	04/16/2013	10/01/2015	17,237.87	9,331.22		(7,906 65)
1,349 000	WEICHAI PWR CO LTD ADR TICKER WEICY	12/05/2012	10/01/2015	21,651 45	9,982 41		(11,669.04)
70 000	WOOLWORTHS HOLDINGS LTD SOUTH ADR TICKER WLWHY	03/12/2012	10/01/2015	420.98	492 79		71 81
100 000	WOOLWORTHS HOLDINGS LTD SOUTH ADR TICKER WLWHY	04/22/2013	10/01/2015	740.50	703 99		(36 51)
150 000	WOOLWORTHS HOLDINGS LTD SOUTH ADR TICKER· WLWHY	04/17/2012	10/01/2015	943.15	1 055 98		112 83
2,560.000	WOOLWORTHS HOLDINGS LTD SOUTH ADR TICKER. WLWHY	04/16/2013	10/01/2015	19,599 36	18,022 07		(1,577.29)

W Wash sale reporting rules apply to this sale

LM249VB-20160816-153718

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description		Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
2,650 000	WOOLWORTHS HOLDINGS LTD SOUTH ADR TICKER: WLWHY		12/05/2012	10/01/2015	21,793 60	18,655 65		(3,137 95)
1.000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER WYNMY		03/19/2013	10/01/2015	26 09	11 25		(14 84)
35.000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER WYNMY		10/27/2014	10/01/2015	1,197 86	393.74	(804 12)	
83 000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER WYNMY	W	11/09/2012	10/01/2015	2,359 07	933 73		(1,425 34)
92 000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER: WYNMY		10/20/2014	10/01/2015	3,264 01	1,034 98	(2,229 03)	
401 000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER WYNMY		02/21/2013	10/01/2015	10,391 63	4,511 17		(5,880 46)
724 000	WYNN MACAU LIMITED UNSPONSORED ADR TICKER WYNMY		04/16/2013	10/01/2015	20,127 20	8,144 85		(11,982 35)
23 000	YPF SOCIEDAD ANONIMA SPONS ADR REPR CL D TICKER YPF		08/13/2014	10/01/2015	731 96	356 27		(375 69)
27 000	YPF SOCIEDAD ANONIMA SPONS ADR REPR CL D TICKER: YPF		07/23/2013	10/01/2015	458 87	418.24		(40.63)
124 000	YPF SOCIEDAD ANONIMA SPONS ADR REPR CL D TICKER YPF		02/06/2014	10/01/2015	2,985 76	1,920.79		(1,064 97)
150 000	YPF SOCIEDAD ANONIMA SPONS ADR REPR CL D TICKER: YPF		07/24/2013	10/01/2015	2,519 60	2,323 53		(196 07)

W Wash sale reporting rules apply to this sale

LM249VB-20160816-153718

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
1,683 000	YPF SOCIEDAD ANONIMA SPONS ADR REPR CL D TICKER: YPF	07/19/2013	10/01/2015	28,863 79	26,070 02		(2,793 77)
95 000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP· 570759100	09/11/2013	12/04/2015	1,004 51	589 00		(415 51)
464.000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP 570759100	10/02/2014	12/04/2015	5,296 08	2,876 80		(2,419 28)
1,393 000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP· 570759100	12/29/2014	12/04/2015	14,077 35	8,636 60	(5,440 75)	
1,470.000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP: 570759100	08/22/2013	12/04/2015	15,638.61	9,114 00		(6,524 61)
1,514 000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP 570759100	09/26/2013	12/04/2015	16,401 24	9,386 80		(7,014 44)
2,515 000	MARKWEST ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT CUSIP· 570759100	10/01/2015	12/04/2015	16,849.56	15,593 00	(1,256 56)	
	MPLX LP TICKER MPLX	10/01/2015	12/04/2015		17 93	17 93	
438 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	09/26/2013	12/15/2015	22,429 24	7,003 36		(15,425 88)
676 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	08/22/2013	12/15/2015	33,214 04	10,808 84		(22,405.20)
363.000	WILLIAMS PARTNERS LP OKLAHOMA TICKER: WPZ	09/26/2013	12/15/2015	21,728 31	8,256 75		(13,471 56)
1,267.000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ	08/22/2013	12/15/2015	71,723 45	28,819.03		(42,904 42)

W Wash sale reporting rules apply to this sale

EM249VB-20160816-153718

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN*MILLER HOWARD/MLP*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
202 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	09/26/2013	12/22/2015	10,344 08	3,126 22		(7,217 86)
250 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	01/17/2014	12/22/2015	12,721 58	3,869 08		(8,852 50)
287 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	04/15/2014	12/22/2015	17,446.82	4,441 70		(13,005 12)
683 000	TARGA RESOURCES PARTNERS LP TICKER. NGLSZ	11/13/2014	12/22/2015	38,062 16	10,570 32		(27,491.84)
1,065.000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	12/29/2014	12/22/2015	50,904 02	16,482 28	(34,421 74)	
1,757 000	TARGA RESOURCES PARTNERS LP TICKER NGLSZ	10/01/2015	12/22/2015	53,994.02	27,191.88	(26,802.14)	
289 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ	11/10/2014	12/28/2015	17,268 43	7,795 55		(9,472 88)
583 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ	03/11/2014	12/28/2015	32,406 39	15,725 96		(16,680 43)
601.000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ	12/04/2013	12/28/2015	30,819 69	16,211 49		(14,608.20)
810 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER. WPZ	09/26/2013	12/28/2015	48,484 65	21,849 10		(26,635.55)
	TOTAL PORTFOLIO			**3,072,935.29**	**2,092,382.61**	**(119,007.50)**	**(861,545.18)**

W Wash sale reporting rules apply to this sale

LM249VB-20160816-153718

John S. Dunn Foundation
EIN: 74-1933660
Form 990-PF
12/31/2015

Realized Gains & Losses
837011818 : JOHN S. DUNN FOUNDATION *CARLYLE GMS FINANCE*
01/01/2015 to 12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss) Short Term	Gain (Loss) Long Term
5.594 240	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC - PLACEMENT CUSIP. BAP30	11/05/2013	01/27/2015		5.594 24		(14.99)
6.935.850	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC. - PLACEMENT D CUSIP BAP30DPV		03/13/2015		6,935 85	6,935 85	
8,636 740	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC - PLACEMENT D CUSIP BAP30DPV		06/30/2015		8,636 74	8,636.74	
10.135 250	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC - PLACEMENT CUSIP BAP30	11/05/2013	09/24/2015		10.135 25		274 36
15,729.340	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC - PLACEMENT D CUSIP: BAP30DPV		12/29/2015		15,729.34	15,729 34	
	TOTAL PORTFOLIO			**0.00**	**47,031.42**	**31,301.93**	**259.37**

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Attachment D-15

John S. Dunn Foundation
December 31, 2015
Portfolio Value and Cost Basis

		Basis		FMV
Cash and Equivalents				
Bank Deposits	$	2,892,628 06	$	2,892,628 06
Currencies	$	210,267 23		210,267 23
Money Market Funds		-		-
	$	**3,102,895.29**	**$**	**3,102,895.29**
US and State Government Obligations				
Treasury Notes	$	-	$	-
Government Bonds	$	553,527.34	$	495,224 75
US Gov Agencies		-		-
	$	**553,527.34**	**$**	**495,224.75**
Equities				
Common Stocks	$	34,058,768 97	$	39,012,449 30
PTP Basis Adjustment	$	(636,987.61)		
Convertible Preferred Stocks		-		-
Exchange Traded Funds		13,157,187.59		14,564,642 40
Mutual Funds		4,236,449 49		3,662,125.70
Rights		-		-
Other		(568,245.78)		-
	$	**50,247,172.66**	**$**	**57,239,217.40**
Corporate Bonds				
Asset Backed Securities				
Convertible Corporate Bonds		-		-
Corporate Notes		2,916,480 00		2,652,660 00
Corporate Bonds		-		-
Foreign Debt Secs		836,461 30		717,908 06
Medium Term Notes		537,850 00		511,070 00
High Yield Bonds		-		-
Fixed Income Mutual Funds		3,082,398.46		2,737,915.10
Supranational Bonds		149,010.51		117,216.64
Fixed Income ETFS		-		-
	$	**7,522,200.27**	**$**	**6,736,769.80**
Alternative Investments	**$**	**14,995,545.83**	**$**	**17,154,954.53**
Cost Basis Adjustment	**$**	**-**	**$**	**-**
Corinnova, Inc.		250,000.00		250,000.00
	$	*76,671,341 39*	*$*	*84,979,061.77*
Total Investments per MS Statement	$	74,583,414 04	$	84,729,061 77

Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
	SHORT TERM HOLDINGS											
	CASH AND CASH ALTERNATIVES											
	*BANK DEPOSITS**											
73,885 440	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			06/12/2015	73,885 44 73,885 44	73,885 44		0 12			0 02 0 02	0 09
247,912 710	BANK DEPOSITS - MS BANK NA TICKER MSBNK			12/29/2014	247,912 71 247,912 71	247,912 71		0 40			0 02 0 02	0 29
245,004 160	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			05/24/2013	245,004 16 245,004 16	245,004 16		0 40			0 02 0 02	0 29
5 120	BANK DEPOSITS - MS BANK NA TICKER MSBNK			12/21/2015	5 12 5 12	5 12					0 02 0 02	0 00
445,863 010	BANK DEPOSITS - MS BANK NA TICKER MSBNK			04/07/2015	445,863 01 445,863 01	445,863 01		0 73			0 02 0 02	0 53
68,293 210	BANK DEPOSITS - MS BANK NA TICKER MSBNK			04/07/2015	68,293 21 68,293 21	68,293 21		0 12			0 02 0 02	0 08
4,459 990	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			12/15/2015	4,459 99 4,459 99	4,459 99		0 01			0 02 0 02	0 01
196,524 820	BANK DEPOSITS - MS BANK NA TICKER MSBNK			04/08/2015	196,524 82 196,524 82	196,524 82		0.32			0 02 0 02	0 23
44,996 760	BANK DEPOSITS - MS BANK NA TICKER MSBNK			04/07/2015	44,996 76 44,996 76	44,996 76		0 08			0 02 0 02	0 05
63,943 820	BANK DEPOSITS - MS BANK NA TICKER MSBNK			06/26/2015	63,943 82 63,943 82	63,943 82		0 05			0 01 0 01	0 08
245,004 120	BANK DEPOSITS - MS BANK NA TICKER MSBNK			12/29/2014	245,004 12 245,004 12	245,004 12		0 40			0 02 0 02	0 29
137,282 120	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			04/07/2015	137,282 12 137,282 12	137,282 12		0 22			0 02 0 02	0 16

This report may reflect positions held by custodians other than Morgan Stanley & Co LLC or reflect transactions executed away from us Security information, prices and purchase dates provided herein with respect to any such positions or transactions have been provided by you We make no representation as to the accuracy of the values or amounts of such positions or transactions or for any calculations (such as weighted average yield totals) that are derived in whole or in part from such information Incomplete or inaccurate data may impact the total weighted average yield of the account
** Bank deposits are held at one or more FDIC member banks Morgan Stanley Bank, N A and/or Morgan Stanley Private Bank, National Association, affiliates of Morgan Stanley & Co LLC*
Bank deposits are eligible for FDIC insurance up to applicable limits Not SIPC insured
Bank Deposits may appear more than once to accommodate the yield associated with each account in the program Please contact your Private Wealth Advisor for additional information
W The cost basis and acquisition date of this tax lot was adjusted due to a wash sale

Morgan Stanley
Private Wealth Management

Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
198,249 010	BANK DEPOSITS - MS BANK NA TICKER MSBNK			08/21/2013	198,249 01 198,249 01	198,249 01		0 33			0 02 0 02	0 23
0 240	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			11/09/2015	0 24 0 24	0 24					0 02 0 02	0 00
18 690	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			02/04/2014	18 69 18 69	18.69					0 02 0 02	0 00
86,899 920	BANK DEPOSITS - MS BANK NA TICKER MSBNK			06/30/2015	86,899 92 86,899 92	86,899 92		0 15			0 02 0 02	0 10
0.870	BANK DEPOSITS - MS BANK NA TICKER. MSBNK			02/05/2015	0 87 0 87	0 87					0 02 0 02	0 00
161,820 480	BANK DEPOSITS - MS BANK NA TICKER MSBNK			04/07/2015	161,820 48 161,820 48	161,820 48		0 26			0 02 0 02	0 19
0 710	BANK DEPOSITS - MS BANK NA TICKER MSBNK			10/16/2015	0 71 0 71	0 71					0 02 0 02	0 00
27,334.480	BANK DEPOSITS - MS BANK NA TICKER MSBNK			10/02/2013	27,334 48 27,334 48	27,334 48		0 04			0 02 0 02	0.03
46,425 290	BANK DEPOSITS - MS BANK NA TICKER· MSBNK			02/18/2014	46,425 29 46,425 29	46,425 29		0 08			0 02 0 02	0 05
245,004 160	BANK DEPOSITS - MS TRUST TICKER. MSPBNA			12/29/2014	245,004 16 245,004 16	245,004 16		0 40			0 02 0 02	0 29
86,011 530	BANK DEPOSITS - MS TRUST TICKER MSPBNA			05/24/2013	86,011 53 86,011 53	86,011 53		0 14			0 02 0 02	0 10
245,004 150	BANK DEPOSITS - MS TRUST TICKER· MSPBNA			04/07/2015	245,004 15 245,004 15	245,004 15		0 41			0 02 0 02	0 29
22,681 240	BANK DEPOSITS - MS TRUST TICKER. MSPBNA			12/29/2014	22,681 24 22,681 24	22,681 24		0 03			0 02 0.02	0 03

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• Bank deposits are held at one or more FDIC member banks Morgan Stanley Bank, N A and/or Morgan Stanley Private Bank, National Association, affiliates of Morgan Stanley & Co LLC
Bank deposits are eligible for FDIC insurance up to applicable limits Not SIPC insured
Bank Deposits may appear more than once to accommodate the yield associated with each account in the program Please contact your Private Wealth Advisor for additional information
W The cost basis and acquisition date of this tax lot was adjusted due to a wash sale

Morgan Stanley

Private Wealth Management

Supplemental Report

Valuation Currency: USD
Sort Order: Days to Redemption

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
2 010	BANK DEPOSITS - MS TRUST TICKER MSPBNA			02/18/2014	2 01 2 01	2 01					0 02 0 02	0 00
	BANK DEPOSITS*				2,892,628 06 2,892,628 06	2,892,628 06		4 69			0 02 0 02	3 41
CURRENCIES												
6 430	US DOLLAR CUSIP 00000139				6 43 6 43	6 43						0 00
502 060	US DOLLAR CUSIP. 00000139				502 06 502 06	502 06						0 00
(4,814 230)	US DOLLAR CUSIP 00000139				(4,814 23) (4,814 23)	(4,814 23)						(0 01)
(13,294 370)	US DOLLAR CUSIP 00000139				(13,294 37) (13,294 37)	(13,294 37)						(0 02)
15,729 340	US DOLLAR CUSIP 00000139				15,729 34 15,729 34	15,729 34						0 02
212,138 000	US DOLLAR CUSIP 00000139				212,138 00 212,138 00	212,138.00						0 25
	CURRENCIES				210,267 23 210,267.23	210,267 23						0 25
	CASH AND CASH ALTERNATIVES				3,102,895 29 3,102,895 29	3,102,895 29		4 69			0 02 0 02	3 66
	SHORT TERM HOLDINGS				3,102,895 29 3,102,895 29	3,102,895 29		4 69			0 02 0 02	3 66

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** Bank deposits are held at one or more FDIC member banks Morgan Stanley Bank, N A and/or Morgan Stanley Private Bank, National Association, affiliates of Morgan Stanley & Co LLC Bank deposits are eligible for FDIC insurance up to applicable limits Not SIPC insured*

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Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
	LONG TERM HOLDINGS											
	ALTERNATIVE INVESTMENTS											
	COMMODITY FUNDS											
3,082 923	PIMCO CM RR ST A TICKER PCRAX		0 270	09/17/2015	22,289 53 22,289 53	19,052 46 6 18	(3,237 07)				0 27 0 27	0 02
247.448	PIMCO CM RR ST A TICKER PCRAX		0 270	09/18/2014	2,588 31 2,588 31	1,529 23 6 18	(1,059 08)				0 27 0 27	0 00
2,668 377	PIMCO CM RR ST A TICKER. PCRAX		0 270	12/11/2013	29,298 78 29,298 78	16,490 57 6 18	(12,808 21)				0 27 0 27	0 02
153 575	PIMCO CM RR ST A TICKER PCRAX		0 270	09/19/2013	1,759 97 1,759 97	949 09 6 18	(810 88)				0 27 0 27	0 00
953 240	PIMCO CM RR ST A TICKER PCRAX		0.270	06/20/2013	10,752 55 10,752 55	5,891 02 6 18	(4,861 53)				0 27 0 27	0 01
81 371	PIMCO CM RR ST A TICKER. PCRAX		0 270	03/21/2013	1,056 20 1,056 20	502 87 6 18	(553 33)				0 27 0 27	0 00
0 244	PIMCO CM RR ST A TICKER. PCRAX		0 270	12/27/2012	3 19 3 19	1 51 6 18	(1 68)				0 27 0 27	0 00
0 071	PIMCO CM RR ST A TICKER: PCRAX		0 270	12/14/2012	0 95 0 95	0 44 6 18	(0 51)				0 27 0 27	0 00
0 029	PIMCO CM RR ST A TICKER· PCRAX		0 270	12/14/2012	0 32 0 32	0 18 6 18	(0 14)				0 27 0 27	0 00
1,173 287	PIMCO CM RR ST A TICKER· PCRAX		0 270	12/12/2012	15,581 26 15,581 26	7,250 91 6.18	(8,330 35)				0 27 0 27	0 01
476 306	PIMCO CM RR ST A TICKER PCRAX		0 270	12/12/2012	6,325 35 6,325 35	2,943 57 6 18	(3,381 78)				0 27 0 27	0 00
933 420	PIMCO CM RR ST A TICKER PCRAX		0 270	09/20/2012	12,862 53 12,862 53	5,768 54 6 18	(7,093 99)				0 27 0 27	0 01

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Shares or Face Value	*Security Description*	*Moodys /S&P*	*Coupon*	*Set. Date Red. Date*	*Orig. Cost Book Cost*	*Market Value Market Price*	*Unrealized Gain (Loss)*	*Accrued Income*	*Yrs to Mat.*	*Mod. Dur.*	*YTM@purch YTM@mkt*	*% Port.*
881 404	PIMCO CM RR ST A TICKER. PCRAX		0 270	06/21/2012	10,488 71 10,488 71	5,447 08 6 18	(5,041 63)				0 27 0 27	0 01
1,249 018	PIMCO CM RR ST A TICKER PCRAX		0 270	03/22/2012	16,437 08 16,437 08	7,718 93 6 18	(8,718 15)				0 27 0 27	0 01
17,731 639	PIMCO CM RR ST A TICKER. PCRAX		0 270	12/28/2011	227,319 61 227,319 61	109,581 53 6 18	(117,738 08)				0 27 0 27	0 13
2,618 093	PIMCO CM RR ST A TICKER. PCRAX		0 270	12/07/2011	39,009 59 39,009 59	16,179 81 6 18	(22,829 78)				0 27 0 27	0 02
622 945	PIMCO CM RR ST A TICKER PCRAX		0 270	12/07/2011	9,281 88 9,281 88	3,849 80 6 18	(5,432 08)				0 27 0 27	0 00
6,368 896	PIMCO CM RR ST A TICKER. PCRAX		0 270	09/15/2011	105,851 06 105,851 06	39,359 78 6 18	(66,491 28)				0 27 0 27	0 05
6,438 833	PIMCO CM RR ST A TICKER PCRAX		0 270	06/16/2011	112,293 26 112,293 26	39,791 99 6 18	(72,501 27)				0 27 0 27	0 05
121,052 631	PIMCO CM RR ST A TICKER PCRAX		0 270	06/02/2011	2,300,000 00 2,300,000 00	748,105 26 6 18	(1,551,894 74)				0 27 0 27	0 88
2,218 593	PIMCO CM RR ST A TICKER PCRAX		0 270	06/07/2011	18,724 93 18,724 93	13,710 90 6 18	(5,014 03)				0 27 0 27	0 02
3,309 398	PIMCO CM RR ST A TICKER. PCRAX		0.270	12/29/2015	20,551 36 20,551 36	20,452 08 6 18	(99 28)				0 27 0 27	0 02
	COMMODITY FUNDS		0 270		2,962,476 42 2,962,476 42	1,064,577.55	(1,897,898.87)				0 27 0 27	1 25
Hedge Funds												
3,277,957.890	ASPECT US INST LMTD DIVERS FND Valuation Date 12/31/2015 CUSIP· BA137			06/01/2004	1,989,908 67 1,989,908 67	3,277,957 89 1.00	1,288,049.22					3 86

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6,243,020 000	MILLENNIUM INTERNATIONAL LTDADV ISORY Valuation Date 12/31/2015 CUSIP GRA52	.		06/01/2011	4,000,000 00 4,000,000 00	6,243,020 00 1 00	2,243,020 00					7 36
1,093,646 740	SYMPHONY ADAGIO Valuation Date 12/31/2015 CUSIP BAN02			10/31/2013	1,000,000 00 1,000,000 00	1,093,646 74 1 00	93,646 74					1 29
1,052,084 890	TRICADIA CREDIT STRATEGIES FUND LTD Valuation Date 12/31/2015 CUSIP· GRA99			08/30/2013	1,000,000 00 1,000,000 00	1,052,084 89 1 00	52,084 89					1 24
1,016,557 210	YORK CREDIT OPPORTUNITIES FUND U NIT TRUSTYORK CREDIT OP FD UNIT Valuation Date 12/31/2015 CUSIP. AIE46			08/20/2013	1,000,000 00 1,000,000 00	1,016,557 21 1 00	16,557 21					1 20
	Hedge Funds				8,989,908 67 8,989,908 67	12,683,266 73	3,693,358 06					14 95
Private Equity												
491,948 690	CARLYLE GMS FINANCE INC CARLYLE GMS FINANCE INC - PLACEMENT Commitment $1,000,000 00 Contributions to Date $529,994 07 Remaining Commitment· $472,122 41 Distributions $66,613 56 Estimated Value + Distributions $558,562 25 Valuation Date 12/31/2015 CUSIP· BAP30			11/05/2013		491,948 69 1 00						0 58

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2,265,511 570	HANCOCK TIMBERLAND VII INC CLA SS B SHARES Commitment $2,000,000 00 Contributions to Date. $1,876,475 85 Remaining Commitment $123,524 15 Distributions $0 00 Estimated Value + Distributions· $2,265,511 57 Valuation Date 12/31/2015 CUSIP. BAJ58			10/21/2005		2,265,511 57 1 00						2 67
324,708 000	NORTH HAVEN CREDIT PARTNERS II O FFSHORE CORE FEEDER LPPLACEMENT Commitment· $1,000,000 00 Contributions to Date $343,810 00 Remaining Commitment $657,216 00 Distributions $25,744 00 Estimated Value + Distributions $350,452 00 Valuation Date 12/31/2015 CUSIP BAP35			09/05/2014		324,708 00 1 00						0 38
11,963 990	PE PREMIER CARLYLE ENERGY CREDIT OPPORTUNITIES II OFFSHORE FEEDE Commitment $1,000,000 00 Contributions to Date $20,000 00 Remaining Commitment $980,000 00 Distributions $0 00 Estimated Value + Distributions $11,963 99 Valuation Date 12/31/2015 CUSIP BAW30			06/24/2015		11,963 99 1 00						0 01
	Private Equity					3,094,132 25						3 65

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Morgan Stanley
Private Wealth Management

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Real Estate												
148,057.000	MORGAN STANLEY REAL ESTATE FUND VI PRIVATE INVESTORS INTERNATION Commitment $1,000,000 00 Contributions to Date $1,217,247.00 Remaining Commitment $0 00 Distributions $234,114 00 Estimated Value + Distributions $382,171 00 Valuation Date 12/31/2015 CUSIP AIJ07			02/13/2009		148,057 00 1 00						0 17
164,921 000	MSREF V OFFSHORE INVESTORS INTER NATIONAL LP Commitment $2,000,000 00 Contributions to Date $1,698 00 Remaining Commitment $2,000,000 00 Distributions $2,644,519 00 Estimated Value + Distributions $2,809,440 00 Valuation Date 12/31/2015 CUSIP AID01			03/28/2008		164,921 00 1 00						0 19
	Real Estate					312,978 00						0 37
	ALTERNATIVE INVESTMENTS		0 003		11,952,385 09 11,952,385 09	17,154,954 53	1,795,459 19				0 07	20 22

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	FIXED INCOME											
	CORPORATE NOTES											
500,000 000	SYMANTEC CORP 2.750% CALLABLE 05/15/2017 @ 100 00 DUE 06/15/2017 CUSIP 871503AJ7	Baa3 BBB-	2 750	06/25/2012 06/15/2017	505,750 00 501,757 12	499,345 00 99 87	(2,412 12)	611 11	1.46	1 42	2 79 2 84	0 59
500,000 000	BLACKROCK INC 6 250% DUE 09/15/2017 @ 100 00 CUSIP 09247XAC5	A1 AA-	6 250	01/25/2013 09/15/2017	612,930 00 542,255 12	540,330 00 108 07	(1,925 12)	9,201 39	1 71	1 64	1 23 1 44	0 65
500,000.000	COMCAST CORP SR UNS 6 300% DUE 11/15/2017 @ 100 00 CUSIP 20030NAU5	A3 A-	6 300	01/25/2013 11/15/2017	612,850 00 544,871 56	543,990 00 108 80	(881 56)	4,025 00	1 88	1 79	1 42 1 51	0 65
500,000 000	ANHEUSER-BUSCH 5 500% DUE 01/15/2018 @ 100 00 CUSIP. 035229DD2	A3 A-	5 500	04/02/2012 01/15/2018	592,700 00 533,933 87	534,500 00 106 90	566 13	12,680 56	2 04	1 94	2 08 2 03	0 64
500,000 000	AT&T INC SR UNS GLOBAL 5 500% DUE 02/01/2018 @ 100 00 CUSIP 00206RAJ1	Baa1 BBB+	5 500	04/02/2012 02/01/2018	592,250 00 534,262 44	534,495.00 106 90	232 56	11,458 33	2 09	1 98	2 12 2 10	0 64
	CORPORATE NOTES		5 260		2,916,480 00 2,657,080 11	2,652,660 00	(4,420 11)	37,976 39	1 84	1 76	1 89 1 99	3 17
	FOREIGN DEBT SECURITIES											
350,000 000	INTER-AMERICAN DEVELOPMENT BANK 6 000% DUE 02/01/2016 @ 100 00 CUSIP U4582HAQ0	W/R N/A	6 000	10/17/2014 02/01/2016	137,876 59 137,876 59	87,985 46 25 14	(49,891 13)	4,831 88	0 09	0 08	10 56 9 20	0 11
20,000 000	UK GILT TREASURY BILL 1 750% DUE 01/22/2017 @ 100 00 CUSIP· G92451GE0	AA1u N/A	1 750	09/01/2015 01/22/2017	31,285 85 31,183 67	29,878 90 149 39	(1,304 77)	227 01	1 06	1.05	0 74 0.43	0 04

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500,000 000	TYCO ELECTRONICS GROUP SA 6 550% DUE 10/01/2017 @ 100 00 CUSIP 902133AF4	Baa1 A-	6 550	01/25/2013 10/01/2017	606,250 00 540,731 19	540,675 00 108 14	(56 19)	8,187 50	1 75	1 67	1 80 1 80	0 65
20,000 000	EUROPEAN INVESTMENT BANK 1 375% DUE 01/15/2018 @ 100 00 CUSIP L0594NAU2	AAA AAA	1 375	11/27/2015 01/15/2018	30,430 70 30,422 13	29,684 35 148 42	(737 78)	388 52	2 04	2 01	1 06 1 01	0 04
20,000.000	EUROPEAN INVESTMENT BANK 1 375% DUE 01/15/2018 @ 100 00 CUSIP L0594NAU2	AAA AAA	1 375	09/29/2015 01/15/2018	30,618 16 30,601 63	29,684 35 148 42	(917 28)	388 52	2 04	2 01	1 16 1 01	0 04
	FOREIGN DEBT SECURITIES		6 005		836,461 30 770,815 21	717,908 06	(52,907 15)	14,023 44	1 54	1 48	3 15 4 59	0 86
GOVERNMENT BONDS												
10,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00 CUSIP 997990QN9	AAA AA+	4 500	10/02/2012 02/15/2016	13,597 37 8,469 59	10,465 48 104 65	1,995 89	38 49	0 13		(10 88) (273 00)	0 01
20,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00 CUSIP· 997990QN9	AAA AA+	4 500	10/01/2012 02/15/2016	26,968 25 16,792 33	20,930 96 104 65	4,138 63	76 98	0 13		(10 88) (273 00)	0 02
850,000 000	NORWEIGIAN T-BILL 0 000% DUE 03/16/2016 @ 100 00 CUSIP R34155AQ5	N/A N/A		06/01/2015 03/16/2016	107,931 30 107,931 30	95,851 57 11 28	(12,079 73)		0 21	0 21	1 71 0 94	0 11
200,000 000	SINGAPORE GOVERNMENT BOND 1.125% DUE 04/01/2016 @ 100 00 CUSIP. 99E93HT72	NOTR NOTR	1 125	01/09/2013 04/01/2016	167,785 12 163,628 93	141,077 78 70 54	(22,551 15)	394 76	0 25	0 25	0 27 1 26	0 17
40,000 000	CANADA TREASURY BILL 0 000% DUE 04/07/2016 @ 100 00 CUSIP 1350Z7WU4	N/A N/A		10/20/2015 04/07/2016	30,668 00 30,668 00	28,736 40 71 84	(1,931 60)		0 27	0 26	2 23 2 50	0 03
100,000 000	CANADA TREASURY BILL 0 000% DUE 04/07/2016 @ 100 00 CUSIP 1350Z7WU4	N/A N/A		05/29/2015 04/07/2016	79,519 30 79,519 30	71,841 00 71 84	(7,678 30)		0 27	0 26	0 97 2.50	0 08

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250,000 000	HONG KONG GOVERNMENT 0 440% DUE 06/19/2017 @ 100 00 CUSIP Y3R02VCJ4	N/A AAA	0 440	10/15/2015 06/19/2017	32,386 00 32,369 90	32,299 37 12 92	(70 53)	4 73	1 47	1 47	0 20 0 35	0 04
125,000 000	AUSTRALIAN GOVERNMENT 4 250% DUE 07/21/2017 @ 100 00 CUSIP Q0819AFU9	AAA N/A	4 250	10/22/2015 07/21/2017	94,672 00 94,267 75	94,022 19 75 22	(245 56)	1,715 40	1 56	1 51	1 88 2 16	0 11
	GOVERNMENT BONDS		0 628		553,527 34 533,647 10	495,224 75	(38,422 35)	2,230 36	0 57	0 55	0 21 (4 03)	0 59
FIXED INCOME MUTUAL FUNDS												
1,418.244	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	12/31/2015	12,877 66 12,877 66	12,877 66 9 08					0 49 0 49	0 02
1,298 366	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	11/30/2015	12,009 89 12,009 89	11,789 16 9 08	(220 73)				0 49 0 49	0 01
1,199 631	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	08/31/2015	11,588 44 11,588 44	10,892 65 9 08	(695 79)				0 49 0 49	0 01
1,136 840	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	07/31/2015	11,129 66 11,129 66	10,322 51 9 08	(807.15)				0 49 0 49	0 01
1,063 991	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	04/30/2015	10,639 91 10,639 91	9,661 04 9 08	(978 87)				0 49 0 49	0 01
1,076 306	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	03/31/2015	10,709 24 10,709 24	9,772 86 9 08	(936 38)				0 49 0 49	0 01
938 052	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	10/31/2013	9,671 32 9,671 32	8,517 51 9 08	(1,153 81)				0 49 0 49	0 01

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958 278	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	11/29/2013	9,889 43 9,889 43	8,701 16 9 08	(1,188 27)				0.49 0 49	0 01
998 368	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	12/31/2013	10,323 13 10,323 13	9,065 18 9 08	(1,257 95)				0 49 0 49	0 01
955 802	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	01/31/2014	9,902 11 9,902 11	8,678 68 9 08	(1,223 43)				0 49 0 49	0 01
888 021	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	02/28/2014	9,199 90 9,199 90	8,063 23 9 08	(1,136 67)				0 49 0 49	0 01
921 744	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	03/31/2014	9,540 05 9,540 05	8,369 44 9 08	(1,170 61)				0 49 0 49	0 01
953 039	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	04/30/2014	9,835 36 9,835 36	8,653 59 9 08	(1,181 77)				0 49 0 49	0 01
938 369	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	05/30/2014	9,693 35 9,693 35	8,520 39 9 08	(1,172 96)				0.49 0 49	0 01
919 737	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	06/30/2014	9,519 28 9,519 28	8,351 21 9 08	(1,168 07)				0 49 0.49	0 01
901 065	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	07/31/2014	9,271 96 9,271 96	8,181 67 9 08	(1,090 29)				0 49 0 49	0 01
951 280	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	08/29/2014	9,779 16 9,779 16	8,637 62 9 08	(1,141 54)				0 49 0 49	0 01

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890 337	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	09/30/2014	9,036 92 9,036 92	8,084 26 9 08	(952 66)				0 49 0.49	0 01
1,016.566	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	10/31/2014	10,297 81 10,297 81	9,230 42 9 08	(1,067 39)				0 49 0 49	0 01
1,049 257	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	11/28/2014	10,597 50 10,597 50	9,527 25 9 08	(1,070 25)				0 49 0 49	0 01
1,077 669	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	12/31/2014	10,582 71 10,582 71	9,785 23 9 08	(797 48)				0 49 0 49	0 01
1,073 107	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	01/30/2015	10,527 18 10,527 18	9,743 81 9 08	(783 37)				0 49 0 49	0 01
1,018 522	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	02/27/2015	10,164 85 10,164 85	9,248 18 9 08	(916 67)				0 49 0 49	0 01
1,111 093	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	05/29/2015	11,066 49 11,066 49	10,088 72 9 08	(977 77)				0 49 0 49	0 01
1,097 262	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	06/30/2015	10,786 09 10,786 09	9,963 14 9 08	(822 95)				0 49 0 49	0 01
1,222 433	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	09/30/2015	11,551 99 11,551 99	11,099 69 9.08	(452 30)				0 49 0 49	0 01
1,289 025	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP. 74972H234	NOTR NOTR	0 490	10/30/2015	12,207 07 12,207 07	11,704 35 9 08	(502 72)				0 49 0 49	0 01

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273,170 098	RS FLOATING RATE FUND - A SEE CUSIP 92647K572 CUSIP 74972H234	NOTR NOTR	0 490	09/30/2013	2,800,000 00 2,800,000 00	2,480,384 49 9 08	(319,615 51)				0 49 0 49	2 92
	FIXED INCOME MUTUAL FUNDS		0 490		3,082,398 46 3,082,398 46	2,737,915 10	(344,483 36)				0 49 0 49	3 23
MEDIUM TERM NOTES												
500,000.000	JOHN DEERE CAP SER D 2 800% DUE 09/18/2017 @ 100 00 CUSIP 24422EQZ5	A2 A	2 800	01/25/2013 09/18/2017	537,850 00 514,185 28	511,070 00 102 21	(3,115 28)	4,005 56	1 72	1 68	1 12 1 49	0 61
SUPRANATIONAL BONDS												
1,500,000 000	INTERNATIONAL FINANCE CORP 6 000% DUE 01/28/2016 @ 100 00 CUSIP 99E939N50	W/R NOTR	6 000	09/03/2013 01/28/2016	118,924 51 113,315 47	87,006 36 5 80	(26,309 11)	4,823 09	0 08	0 07	3 72 6 50	0 11
2,000,000 000	EUROPEAN BANK RECON & DEV 6 000% DUE 03/03/2016 @ 100 00 CUSIP G3030VCF7	W/R AAA	6 000	11/27/2015 03/03/2016	30,086 00 30,086 00	30,210 28 1 51	124 28	1,501 24	0 17	0 16	7 69 5 95	0 04
	SUPRANATIONAL BONDS		6 000		149,010 51 143,401.47	117,216 64	(26,184 83)	6,324 33	0 10	0 10	4 52 6 19	0 15
	FIXED INCOME		4 531		8,075,727 61 7,701,527 63	7,231,994 55	(469,533 08)	64,560 08	0 99	0 95	1 37 2 71	8 60
EQUITIES												
COMMON STOCKS												
910 000	3 M CO TICKER. MMM		4 440	03/16/2009	42,682 64 42,682 64	137,082 40 150 64	94,399 76				4 44 4 44	0 16
1,540 000	3 M CO TICKER: MMM		4 440	02/14/2012	135,471 80 135,471 80	231,985 60 150 64	96,513 80				4 44 4 44	0 27

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1,597 000	ABBOTT LABORATORIES TICKER· ABT		1 040	10/04/2013	53,843 65 53,843 65	71,721 27 44 91	17,877 62				1 04 1 04	0 08
66 000	ABBOTT LABORATORIES TICKER· ABT		1 040	07/16/2013	2,335 99 2,335.99	2,964 06 44 91	628 07				1 04 1 04	0 00
465.000	ABBOTT LABORATORIES TICKER ABT		1 040	06/28/2013	16,369 91 16,369 91	20,883 15 44 91	4,513 24				1 04 1 04	0 02
413 000	ABBOTT LABORATORIES TICKER ABT		1 040	02/19/2013	14,251 64 14,251 64	18,547 83 44 91	4,296 19				1 04 1 04	0 02
5,856 000	ABBOTT LABORATORIES TICKER ABT		1 040	01/14/2013	194,634 12 194,634 12	262,992 96 44 91	68,358 84				1 04 1 04	0 31
1,461 000	ABBOTT LABORATORIES TICKER ABT		1 040	07/27/2012	46,564 78 46,564 78	65,613 51 44 91	19,048 73				1 04 1 04	0 08
1,473 000	ABBOTT LABORATORIES TICKER ABT		1 040	10/07/2013	49,690 33 49,690 33	66,152 43 44 91	16,462 10				1 04 1.04	0 08
885 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	03/11/2015	12,534 52 12,534 52	7,495 95 8 47	(5,038 57)				0 51 0 51	0 01
1,508 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	08/29/2014	21,791 81 21,791 81	12,772 76 8 47	(9,019 05)				0 51 0 51	0 02
1,107 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	09/02/2014	16,091 24 16,091 24	9,376 29 8 47	(6,714 95)				0 51 0 51	0 01
250 000	ABERDEEN ASSET MGMT PLC ADR TICKER. ABDNY		0 506	09/15/2014	3,528 85 3,528 85	2,117 50 8 47	(1,411 35)				0 51 0 51	0 00
125 000	ABERDEEN ASSET MGMT PLC ADR TICKER. ABDNY		0 506	09/16/2014	1,762 95 1,762 95	1,058 75 8 47	(704 20)				0 51 0 51	0 00
83 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	09/17/2014	1,178 08 1,178 08	703 01 8 47	(475 07)				0 51 0 51	0 00
188 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	09/18/2014	2,649 05 2,649 05	1,592 36 8 47	(1,056 69)				0 51 0 51	0 00

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144 000	ABERDEEN ASSET MGMT PLC ADR TICKER. ABDNY		0 506	09/19/2014	2,007 07 2,007 07	1,219 68 8 47	(787 39)				0 51 0 51	0 00
127 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	09/22/2014	1,797 25 1,797 25	1,075 69 8 47	(721 56)				0 51 0 51	0 00
311 000	ABERDEEN ASSET MGMT PLC ADR TICKER. ABDNY		0 506	09/23/2014	4,468 79 4,468 79	2,634.17 8 47	(1,834 62)				0 51 0 51	0 00
1,033 000	ABERDEEN ASSET MGMT PLC ADR TICKER ABDNY		0 506	08/27/2014	14,876 65 14,876 65	8,749 51 8 47	(6,127 14)				0 51 0 51	0 01
195 000	ACCENTURE PLC TICKER ACN		2 200	06/28/2013	15,573 54 15,573 54	20,377 50 104 50	4,803 96				2 20 2 20	0 02
219 000	ACCENTURE PLC TICKER ACN		2 200	02/19/2013	16,089 93 16,089 93	22,885 50 104 50	6,795 57				2 20 2 20	0 03
3,600 000	ACCENTURE PLC TICKER ACN		2 200	02/14/2012	206,891 64 206,891 64	376,200 00 104 50	169,308 36				2 20 2 20	0 44
190 000	ACCENTURE PLC TICKER ACN		2 200	03/21/2011	9,354 99 9,354 99	19,855 00 104 50	10,500 01				2 20 2.20	0 02
91 000	ACCENTURE PLC TICKER. ACN		2 200	07/16/2013	6,850 53 6,850 53	9,509 50 104 50	2,658 97				2 20 2 20	0 01
1,225 000	ACE LIMITED CUSIP H0023R105		2 680	12/10/2015	143,482 66 143,482 66	143,141 25 116 85	(341 41)				2 68 2.68	0 17
2,575 000	ACE LIMITED CUSIP H0023R105		2 680	09/28/2015	261,252 29 261,252 29	300,888 75 116 85	39,636 46				2 68 2 68	0 35
4 000	ACORDA THERAPEUTICS INC COM TICKER ACOR			07/09/2014	137 32 137 32	171 12 42 78	33 80					0.00
562 000	ACORDA THERAPEUTICS INC COM TICKER ACOR			07/07/2014	19,153 35 19,153 35	24,042 36 42 78	4,889 01					0 03
328.000	ADOBE SYSTEMS INC TICKER. ADBE			03/12/2015	25,563 66 25,563 66	30,812 32 93 94	5,248 66					0 04

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347 000	ADOBE SYSTEMS INC TICKER ADBE	W		03/09/2015	27,044 49 28,147 39	32,597 18 93 94	4,449 79					0 04
1,253 000	ADOBE SYSTEMS INC TICKER. ADBE			03/13/2015	95,805 38 95,805 38	117,706 82 93 94	21,901 44					0 14
1,634 000	ADOBE SYSTEMS INC TICKER. ADBE			07/20/2015	134,051 73 134,051 73	153,497 96 93 94	19,446 23					0 18
651 000	ADOBE SYSTEMS INC TICKER ADBE			07/21/2015	53,671 63 53,671 63	61,154 94 93 94	7,483 31					0 07
240 000	ADOBE SYSTEMS INC TICKER ADBE			03/11/2015	18,564 77 18,564 77	22,545 60 93 94	3,980 83					0 03
38 000	ADT CORPORATION CUSIP 00101J106		0 880	07/09/2014	1,326 96 1,326 96	1,253 24 32 98	(73 72)				0 88 0 88	0 00
728 000	ADT CORPORATION CUSIP 00101J106		0 880	07/07/2014	25,369 34 25,369 34	24,009 44 32 98	(1,359 90)				0 88 0 88	0 03
60 000	AGREE REALTY CORP REIT TICKER. ADC		1 920	01/16/2015	1,911 20 1,911 20	2,039 40 33 99	128 20				1 92 1 92	0 00
22 000	AGREE REALTY CORP REIT TICKER ADC		1 920	01/16/2015	701 79 701 79	747 78 33 99	45 99				1 92 1 92	0 00
20 000	AGREE REALTY CORP REIT TICKER. ADC		1 920	01/30/2015	700 57 700 57	679 80 33 99	(20 77)				1 92 1 92	0 00
50 000	AGREE REALTY CORP REIT TICKER· ADC		1 920	01/20/2015	1,607 53 1,607 53	1,699 50 33 99	91 97				1 92 1 92	0 00
150 000	AGREE REALTY CORP REIT TICKER. ADC		1 920	01/20/2015	4,906 92 4,906 92	5,098 50 33 99	191 58				1 92 1 92	0 01
60 000	AGREE REALTY CORP REIT TICKER ADC		1 920	01/20/2015	1,925 89 1,925 89	2,039 40 33 99	113 51				1 92 1 92	0 00
60 000	AGREE REALTY CORP REIT TICKER. ADC		1 920	01/20/2015	1,923 53 1,923 53	2,039 40 33 99	115 87				1 92 1 92	0 00

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60 000	AGREE REALTY CORP REIT TICKER ADC		1 920	01/20/2015	1,924 25 1,924 25	2,039 40 33 99	115 15				1 92 1 92	0 00
60 000	AGREE REALTY CORP REIT TICKER ADC		1 920	01/16/2015	1,907 33 1,907 33	2,039 40 33 99	132 07				1 92 1 92	0 00
22 000	AGREE REALTY CORP REIT TICKER. ADC		1 920	01/16/2015	699 02 699 02	747 78 33 99	48 76				1 92 1 92	0 00
38 000	AGREE REALTY CORP REIT TICKER ADC		1 920	01/16/2015	1,209 12 1,209 12	1,291 62 33 99	82 50				1 92 1 92	0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE· 12/18/2015 PAY DATE· 01/05/2016 TICKER ADC							27 90				0 00
	ACCRUAL· CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							10 23				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							9 30				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE: 01/05/2016 TICKER ADC							23 25				0 00
	ACCRUAL. CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							69 75				0 00

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	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							27.90				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							27 90				0 00
	ACCRUAL. CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							27 90				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE· 01/05/2016 TICKER ADC							27 90				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							10 23				0 00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE 12/18/2015 PAY DATE 01/05/2016 TICKER ADC							17 67				0 00
30 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER. ARE		3 200	06/17/2013	1,957 79 1,957 79	2,710 80 90 36	753 01				3 20 3 20	0 00
190 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER ARE		3 200	06/07/2013	12,918 75 12,918 75	17,168 40 90 36	4,249 65				3 20 3 20	0 02

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Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
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Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
360 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER ARE		3 200	01/27/2010	21,520 31 21,520 31	32,529 60 90 36	11,009 29				3 20 3 20	0 04
184 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER ARE		3 200	01/26/2010	11,079 15 11,079 15	16,626 24 90 36	5,547 09				3 20 3 20	0 02
40 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT TICKER ARE		3 200	01/30/2015	3,972 72 3,972 72	3,614 40 90 36	(358 32)				3 20 3 20	0 00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITIE EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER ARE							23 10				0 00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITIE EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER ARE							146 30				0 00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITIE EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER ARE							277 20				0 00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITIE EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER ARE							141 68				0 00
	ACCRUAL. CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITIE EX DATE· 12/29/2015 PAY DATE 01/15/2016 TICKER ARE							30 80				0 00
522 000	ALLERGAN PLC TICKER AGN			07/08/2014	115,985 48 115,985 48	163,125 00 312 50	47,139 52					0 19

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15 000	ALLERGAN PLC TICKER AGN			07/09/2014	3,334 65 3,334 65	4,687 50 312 50	1,352 85					0 01
789 000	ALLIANZ SE ADR TICKER AZSEY		0 612	03/11/2015	13,140 80 13,140 80	13,902 18 17 62	761 38				0 61 0 61	0 02
444.000	ALLIANZ SE ADR TICKER AZSEY		0 612	12/26/2014	7,570 20 7,570 20	7,823 28 17 62	253 08				0 61 0 61	0 01
794 000	ALLIANZ SE ADR TICKER AZSEY		0 612	10/21/2015	13,424 87 13,424 87	13,990 28 17 62	565 41				0 61 0 61	0 02
1 000	ALLIANZ SE ADR TICKER· AZSEY		0 612	10/27/2015	17 11 17 11	17 62 17 62	0 51				0 61 0 61	0 00
654 000	ALLIANZ SE ADR TICKER AZSEY		0 612	10/27/2015	11,187 78 11,187 78	11,523 48 17 62	335 70				0 61 0 61	0 01
2,968 000	ALLIANZ SE ADR TICKER AZSEY		0 612	07/07/2014	50,010 80 50,010 80	52,296 16 17 62	2,285 36				0 61 0 61	0 06
390.000	ALPHABET INC CL A TICKER GOOGL			02/09/2012	119,266 88 119,266 88	303,423 90 778 01	184,157 02					0 36
20 000	ALPHABET INC CL A TICKER· GOOGL			06/25/2013	8,706 31 8,706 31	15,560 20 778 01	6,853 89					0 02
5 000	ALPHABET INC CL A TICKER GOOGL			07/11/2013	2,301 35 2,301 35	3,890 05 778 01	1,588 70					0 00
104 000	ALPHABET INC CL A TICKER GOOGL			03/16/2011	29,203 77 29,203 77	80,913 04 778 01	51,709 27					0 10
28 000	ALPHABET INC CL A TICKER GOOGL			02/13/2013	10,973 65 10,973 65	21,784 28 778 01	10,810 63					0 03
326 000	ALPHABET INC CLASS C TICKER. GOOG			12/01/2014	172,766 67 172,766 67	247,394 88 758 88	74,628 21					0 29
54 000	ALPHABET INC CLASS C TICKER GOOG			03/16/2011	15,115 05 15,115 05	40,979 52 758 88	25,864 47					0 05

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5 000	ALPHABET INC CLASS C TICKER· GOOG			07/11/2013	2,294 00 2,294 00	3,794 40 758 88	1,500 40					0 00
20 000	ALPHABET INC CLASS C TICKER GOOG			06/25/2013	8,678 49 8,678 49	15,177 60 758 88	6,499 11					0 02
390 000	ALPHABET INC CLASS C TICKER GOOG			02/09/2012	118,885 84 118,885 84	295,963 20 758 88	177,077 36					0 35
28.000	ALPHABET INC CLASS C TICKER GOOG			02/13/2013	10,938 59 10,938 59	21,248 64 758 88	10,310 05					0 03
2,300 000	ALTRIA GROUP INC TICKER MO		2 260	10/31/2012	73,143 22 73,143 22	133,883 00 58 21	60,739 78				2 26 2 26	0 16
2,300 000	ALTRIA GROUP INC TICKER MO		2 260	02/15/2012	66,782 57 66,782 57	133,883 00 58 21	67,100 43				2 26 2 26	0 16
1,500 000	ALTRIA GROUP INC TICKER MO		2 260	03/21/2011	36,694 05 36,694 05	87,315 00 58 21	50,620 95				2 26 2 26	0 10
1,355.000	ALTRIA GROUP INC TICKER MO		2 260	03/16/2009	22,332 84 22,332 84	78,874 55 58 21	56,541 71				2 26 2 26	0 09
885 000	ALTRIA GROUP INC TICKER MO		2 260	03/27/2014	32,365 60 32,365 60	51,515 85 58 21	19,150 25				2 26 2 26	0 06
	ACCRUAL. CASH DIVIDEND ALTRIA GROUP INC EX DATE 12/22/2015 PAY DATE 01/11/2016 TICKER: MO							1,299 50				0 00
	ACCRUAL. CASH DIVIDEND ALTRIA GROUP INC EX DATE 12/22/2015 PAY DATE 01/11/2016 TICKER MO							1,299 50				0 00
	ACCRUAL CASH DIVIDEND ALTRIA GROUP INC EX DATE 12/22/2015 PAY DATE. 01/11/2016 TICKER MO							847 50				0 00

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	ACCRUAL CASH DIVIDEND ALTRIA GROUP INC EX DATE 12/22/2015 PAY DATE 01/11/2016 TICKER. MO							765 57				0 00
	ACCRUAL CASH DIVIDEND ALTRIA GROUP INC EX DATE 12/22/2015 PAY DATE 01/11/2016 TICKER MO							500 02				0 00
189 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER AMADY		0 607	07/22/2013	6,373.25 6,373 25	8,350 02 44 18	1,976 77				0 61 0 61	0 01
123 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER AMADY		0.607	08/02/2013	4,129 37 4,129 37	5,434 14 44 18	1,304 77				0 61 0 61	0 01
86 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER AMADY		0 607	08/05/2013	2,930 67 2,930 67	3,799 48 44 18	868 81				0 61 0 61	0 00
91 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER AMADY		0 607	01/14/2014	3,842 17 3,842 17	4,020 38 44 18	178 21				0 61 0 61	0 00
628 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER. AMADY		0 607	02/04/2014	25,804 52 25,804 52	27,745 04 44 18	1,940 52				0 61 0 61	0 03
369 000	AMADEUS IT HOLDING SA UNSPONSORE D AMERICAN DEPOSITORY SHARES TICKER AMADY		0 607	02/12/2014	14,987 56 14,987 56	16,302 42 44 18	1,314 86				0 61 0 61	0.02
8 000	AMC NETWORK CL A TICKER AMCX			07/09/2014	504 40 504 40	597 44 74 68	93 04					0 00
270 000	AMC NETWORK CL A TICKER AMCX			07/07/2014	16,774 75 16,774 75	20,163 60 74 68	3,388 85					0 02

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81 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	12/08/2015	3,194 54 3,194 54	3,163 86 39 06	(30 68)				1 61 1 61	0 00
5 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	12/07/2015	198 25 198 25	195 30 39 06	(2 95)				1 61 1 61	0 00
10 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	12/04/2015	393 65 393 65	390 60 39 06	(3 05)				1 61 1 61	0 00
367 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER: AMCRY		1 614	09/30/2014	14,722 68 14,722 68	14,335 02 39 06	(387 66)				1 61 1 61	0 02
35 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	11/17/2015	1,338 55 1,338 55	1,367 10 39 06	28 55				1 61 1 61	0 00
61 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER. AMCRY		1 614	11/18/2015	2,298 52 2,298 52	2,382 66 39 06	84 14				1 61 1 61	0 00
45 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	11/19/2015	1,684 06 1,684 06	1,757 70 39 06	73 64				1 61 1 61	0 00
123 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	11/20/2015	4,668 94 4,668 94	4,804 38 39 06	135 44				1 61 1 61	0 01
3 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER AMCRY		1 614	11/23/2015	115 18 115 18	117 18 39 06	2 00				1 61 1 61	0 00
2,085 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A?1) TICKER· AMCRY		1 614	07/07/2014	82,032 86 82,032 86	81,440 10 39 06	(592 76)				1 61 1 61	0 10

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41 000	AMER CMPS COMM TICKER ACC		1.680	01/15/2015	1,760 27 1,760 27	1,694 94 41 34	(65 33)				1 68 1 68	0 00
90 000	AMER CMPS COMM TICKER ACC		1 680	01/20/2015	3,883 14 3,883 14	3,720 60 41 34	(162 54)				1 68 1 68	0 00
90 000	AMER CMPS COMM TICKER ACC		1 680	01/20/2015	3,883 72 3,883 72	3,720 60 41 34	(163 12)				1 68 1 68	0 00
80 000	AMER CMPS COMM TICKER ACC		1 680	01/20/2015	3,451 78 3,451 78	3,307 20 41 34	(144 58)				1 68 1 68	0 00
180 000	AMER CMPS COMM TICKER ACC		1 680	01/20/2015	7,762 22 7,762 22	7,441 20 41 34	(321 02)				1 68 1 68	0 01
80 000	AMER CMPS COMM TICKER· ACC		1 680	01/16/2015	3,403 41 3,403 41	3,307 20 41 34	(96 21)				1 68 1 68	0 00
80 000	AMER CMPS COMM TICKER· ACC		1 680	01/16/2015	3,408 59 3,408 59	3,307 20 41 34	(101 39)				1 68 1 68	0 00
80 000	AMER CMPS COMM TICKER ACC		1 680	01/16/2015	3,411 67 3,411 67	3,307 20 41 34	(104 47)				1 68 1 68	0 00
90 000	AMER CMPS COMM TICKER ACC		1 680	01/16/2015	3,835 42 3,835 42	3,720 60 41 34	(114 82)				1 68 1 68	0 00
90 000	AMER CMPS COMM TICKER· ACC		1 680	01/16/2015	3,831 82 3,831 82	3,720 60 41 34	(111 22)				1 68 1 68	0 00
96 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	02/18/2015	4,171 03 4,171 03	3,498 24 36 44	(672 79)				0 72 0 72	0 00
144 000	AMERICAN ECOLOGY CORP TICKER. ECOL		0 720	12/22/2014	5,652 14 5,652 14	5,247 36 36 44	(404 78)				0 72 0 72	0 01
114 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	10/30/2014	5,237 06 5,237 06	4,154 16 36 44	(1,082 90)				0 72 0 72	0 00
50 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	03/31/2015	2,428 50 2,428 50	1,822 00 36 44	(606 50)				0 72 0 72	0 00

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40 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	08/26/2015	1,999 68 1,999 68	1,457 60 36 44	(542 08)				0 72 0 72	0 00
64 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	09/01/2015	3,057 65 3,057 65	2,332 16 36 44	(725 49)				0 72 0 72	0 00
51 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	11/06/2015	1,929 84 1,929 84	1,858 44 36 44	(71 40)				0 72 0 72	0 00
70 000	AMERICAN ECOLOGY CORP TICKER ECOL		0 720	10/14/2014	3,009 48 3,009 48	2,550 80 36 44	(458 68)				0 72 0 72	0 00
15 000	AMERICAN EQUITY INVTLIFE HL COM TICKER· AEL		0 220	07/09/2014	374 03 374 03	360 45 24 03	(13 58)				0 22 0 22	0 00
59.000	AMERICAN EQUITY INVTLIFE HL COM TICKER. AEL		0 220	11/06/2015	1,549 66 1,549 66	1,417 77 24 03	(131 89)				0 22 0 22	0 00
723.000	AMERICAN EQUITY INVTLIFE HL COM TICKER. AEL		0 220	07/07/2014	18,134 58 18,134 58	17,373 69 24 03	(760 89)				0 22 0 22	0 02
770 000	AMERICAN TOWER TICKER AMT		2 120	10/13/2015	72,249.79 72,249 79	74,651 50 96 95	2,401 71				2 12 2 12	0 09
	ACCRUAL CASH DIVIDEND AMERICAN TOWER EX DATE 12/14/2015 PAY DATE 01/13/2016 TICKER AMT							377 30				0 00
464 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT TICKER APU		3 760	10/06/2015	19,192 66 19,192 66	15,901 28 34 27	(3,291 38)				3 76 3 76	0 02
353 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT TICKER APU		3 760	10/01/2013	15,176 99 15,176 99	12,097 31 34 27	(3,079 68)				3 76 3 76	0 01
230 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT TICKER APU		3 760	01/02/2015	11,053 80 11,053 80	7,882 10 34 27	(3,171 70)				3 76 3 76	0 01

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350 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT TICKER APU		3.760	08/27/2013	15,326 26 15,326 26	11,994 50 34 27	(3,331 76)				3 76 3 76	0 01
173 000	ANADARKO PETE CORP TICKER APC		0 200	08/27/2015	11,462 29 11,462 29	8,404.34 48 58	(3,057 95)				0 20 0 20	0 01
51.000	ANADARKO PETE CORP TICKER APC		0 200	07/09/2014	5,495 25 5,495 25	2,477 58 48 58	(3,017 67)				0 20 0 20	0 00
187 000	ANADARKO PETE CORP TICKER APC		0 200	11/18/2014	16,762 62 16,762 62	9,084 46 48 58	(7,678 16)				0 20 0 20	0 01
1,030 000	ANADARKO PETE CORP TICKER APC		0 200	07/07/2014	112,477 76 112,477 76	50,037 40 48 58	(62,440 36)				0 20 0 20	0 06
170 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV		1 320	10/18/2012	4,366 47 4,366 47	6,805 10 40 03	2,438 63				1 32 1 32	0 01
480 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV		1 320	10/18/2012	12,275 09 12,275 09	19,214 40 40 03	6,939 31				1 32 1 32	0 02
170 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER. AIV		1 320	10/18/2012	4,367 13 4,367 13	6,805 10 40 03	2,437 97				1 32 1 32	0 01
160 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV		1 320	10/18/2012	4,106 19 4,106 19	6,404 80 40 03	2,298 61				1 32 1 32	0 01
50 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV		1 320	06/07/2013	1,538 26 1,538 26	2,001 50 40 03	463 24				1 32 1 32	0.00
135 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV		1 320	06/13/2014	4,213 34 4,213 34	5,404 05 40 03	1,190 71				1 32 1 32	0 01

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Supplemental Report

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CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
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Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
42 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER AIV		1 320	10/17/2012	1,069 30 1,069 30	1,681 26 40 03	611 96				1 32 1 32	0 00
175 000	APPLE INC TICKER. AAPL		2 280	06/28/2013	10,105 50 10,105 50	18,420 50 105 26	8,315 00				2 28 2 28	0 02
91 000	APPLE INC TICKER AAPL		2 280	02/19/2013	6,085 04 6,085 04	9,578 66 105 26	3,493 62				2 28 2 28	0 01
420 000	APPLE INC TICKER. AAPL		2 280	03/07/2012	32,712 94 32,712 94	44,209 20 105 26	11,496 26				2 28 2 28	0 05
2,608 000	APPLE INC TICKER· AAPL		2 280	02/14/2012	184,670 21 184,670 21	274,518 08 105 26	89,847 87				2 28 2 28	0 32
14 000	APPLE INC TICKER· AAPL		2 280	07/16/2013	853 68 853 68	1,473 64 105 26	619 96				2 28 2 28	0 00
2 000	ASPEN TECHNOLOGY INC COM STK TICKER AZPN			07/09/2014	94 48 94 48	75 52 37 76	(18 96)					0 00
908 000	ASPEN TECHNOLOGY INC COM STK TICKER AZPN			07/07/2014	42,784 23 42,784 23	34,286 08 37 76	(8,498 15)					0 04
2,700 000	ASTRAZENECA PLC SPONS ADR TICKER AZN		1 370	02/14/2012	62,014 95 62,014 95	91,665 00 33 95	29,650 05				1.37 1 37	0 11
4,400 000	ASTRAZENECA PLC SPONS ADR TICKER. AZN		1 370	07/24/2015	104,559 84 104,559 84	149,380 00 33 95	44,820 16				1 37 1 37	0 18
165 000	ASTRONICS CORP TICKER· ATRO			12/17/2015	6,144 63 6,144 63	6,717.15 40 71	572 52					0 01
2,600 000	AT&T INC TICKER. T		1 920	02/14/2012	77,973 48 77,973 48	89,466 00 34 41	11,492 52				1 92 1 92	0 11
2,000 000	AT&T INC TICKER T		1 920	03/21/2011	55,037 00 55,037 00	68,820 00 34 41	13,783 00				1 92 1 92	0 08
5,018 000	AT&T INC TICKER T		1 920	03/16/2009	117,920 49 117,920 49	172,669 38 34 41	54,748 89				1 92 1 92	0 20

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1,682 000	AT&T INC TICKER· T		1 920	11/14/2008	45,974 45 45,974 45	57,877 62 34 41	11,903 17				1 92 1 92	0 07
1,630 000	AT&T INC TICKER T		1 920	06/28/2013	56,886 67 56,886 67	56,088 30 34 41	(798 37)				1 92 1 92	0 07
349 000	ATHENAHEALTH INC TICKER ATHN			05/04/2012	25,590 57 25,590 57	56,178 53 160 97	30,587 96					0 07
27 000	AUTODESK INC TICKER ADSK			07/09/2014	1,536 84 1,536 84	1,645 11 60 93	108 27					0 00
1,049 000	AUTODESK INC TICKER ADSK			07/07/2014	59,743 81 59,743 81	63,915 57 60 93	4,171 76					0 08
194 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	08/21/2015	16,434 34 16,434 34	16,435 68 84 72	1 34				2 12 2 12	0 02
692 000	AUTOMATIC DATA PROCESSING INC TICKER· ADP		2 120	08/20/2015	58,183 29 58,183 29	58,626 24 84 72	442 95				2 12 2 12	0 07
450 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	08/19/2015	37,297 49 37,297 49	38,124 00 84 72	826 51				2 12 2 12	0 04
328 000	AUTOMATIC DATA PROCESSING INC TICKER: ADP		2 120	09/16/2013	21,064 73 21,064 73	27,788 16 84 72	6,723 43				2 12 2.12	0 03
1,183 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	09/13/2013	76,449 20 76,449 20	100,223 76 84 72	23,774 56				2 12 2 12	0 12
466 000	AUTOMATIC DATA PROCESSING INC TICKER· ADP		2 120	09/12/2013	30,001 50 30,001 50	39,479 52 84 72	9,478 02				2 12 2 12	0 05
362 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	09/11/2013	23,091 17 23,091 17	30,668 64 84 72	7,577 47				2 12 2 12	0 04

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794 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	03/03/2014	53,597 30 53,597 30	67,267 68 84 72	13,670 38				2 12 2 12	0 08
601 000	AUTOMATIC DATA PROCESSING INC TICKER ADP		2 120	02/28/2014	40,411 42 40,411 42	50,916 72 84 72	10,505 30				2 12 2 12	0 06
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							102 82				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							366 76				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER. ADP							238 50				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							173 84				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE· 12/09/2015 PAY DATE. 01/01/2016 TICKER· ADP							626 99				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER. ADP							246 98				0 00

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	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							191 86				0 00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							420 82				0 00
	ACCRUAL. CASH DIVIDEND AUTOMATIC DATA EX DATE 12/09/2015 PAY DATE 01/01/2016 TICKER ADP							318 53				0 00
741 000	AVAGO TECHNOLOGIES LTD SEE CUSIP Y09827109 CUSIP Y0486S104		1 760	07/07/2014	54,511 96 54,511 96	107,556 15 145 15	53,044 19				1 76 1 76	0 13
140 000	AVALONBAY COMMUNITIES INC TICKER· AVB		5 400	02/01/2010	10,827 68 10,827 68	25,778 20 184 13	14,950 52				5 40 5 40	0 03
30 000	AVALONBAY COMMUNITIES INC TICKER· AVB		5 400	01/05/2011	3,397 20 3,397 20	5,523 90 184.13	2,126 70				5 40 5 40	0 01
20 000	AVALONBAY COMMUNITIES INC TICKER. AVB		5 400	06/07/2013	2,713.75 2,713 75	3,682 60 184 13	968 85				5 40 5 40	0 00
131.000	AVALONBAY COMMUNITIES INC TICKER· AVB		5 400	01/29/2010	10,129 71 10,129 71	24,121 03 184 13	13,991 32				5 40 5 40	0 03
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER AVB							175 00				0 00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER AVB							37 50				0 00

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	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER AVB							25 00				0 00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE: 12/29/2015 PAY DATE 01/15/2016 TICKER AVB							163 75				0 00
27 000	BAIDU INC ADR TICKER BIDU			03/05/2013	2,449 36 2,449 36	5,104 08 189 04	2,654 72					0 01
144 000	BAIDU INC ADR TICKER BIDU			03/21/2013	12,312 82 12,312 82	27,221 76 189 04	14,908 94					0 03
139.000	BAIDU INC ADR TICKER BIDU			07/07/2014	26,555 44 26,555 44	26,276 56 189 04	(278 88)					0 03
69 000	BALCHEM CORP CL B TICKER BCPC		0 340	02/18/2015	3,871 11 3,871 11	4,195 20 60 80	324 09				0 34 0 34	0 00
65.000	BALCHEM CORP CL B TICKER BCPC		0.340	10/17/2014	3,483 08 3,483 08	3,952 00 60 80	468 92				0 34 0 34	0 00
27 000	BALCHEM CORP CL B TICKER BCPC		0 340	10/03/2014	1,572 45 1,572 45	1,641 60 60 80	69 15				0 34 0 34	0 00
38 000	BALCHEM CORP CL B TICKER. BCPC		0 340	08/19/2014	2,012 85 2,012 85	2,310 40 60 80	297 55				0 34 0 34	0 00
41 000	BALCHEM CORP CL B TICKER BCPC		0 340	04/22/2015	2,336 59 2,336 59	2,492 80 60 80	156 21				0 34 0 34	0 00
112 000	BALCHEM CORP CL B TICKER BCPC		0 340	08/05/2014	5,540 94 5,540 94	6,809 60 60 80	1,268 66				0 34 0 34	0 01
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE 12/23/2015 PAY DATE 01/21/2016 TICKER BCPC							23 46				0.00

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	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE 12/23/2015 PAY DATE 01/21/2016 TICKER BCPC							22.10				0 00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE 12/23/2015 PAY DATE 01/21/2016 TICKER· BCPC							9 18				0 00
	ACCRUAL· CASH DIVIDEND BALCHEM CORP CL B EX DATE 12/23/2015 PAY DATE 01/21/2016 TICKER BCPC							12 92				0 00
	ACCRUAL. CASH DIVIDEND BALCHEM CORP CL B EX DATE 12/23/2015 PAY DATE 01/21/2016 TICKER BCPC							13 94				0 00
	ACCRUAL· CASH DIVIDEND BALCHEM CORP CL B EX DATE. 12/23/2015 PAY DATE 01/21/2016 TICKER BCPC							38 08				0 00
90 000	BARRACUDA NETWORKS INC TICKER CUDA			02/20/2015	3,243 27 3,243 27	1,681 20 18 68	(1,562 07)					0 00
8 000	BARRACUDA NETWORKS INC TICKER CUDA			10/03/2014	203 84 203 84	149 44 18 68	(54 40)					0 00
171 000	BARRACUDA NETWORKS INC TICKER CUDA			09/08/2014	4,445 86 4,445 86	3,194 28 18 68	(1,251 58)					0 00
152 000	BARRACUDA NETWORKS INC TICKER CUDA			07/23/2014	4,615 59 4,615 59	2,839 36 18 68	(1,776 23)					0 00
131 000	BARRACUDA NETWORKS INC TICKER CUDA			07/28/2015	3,900 77 3,900 77	2,447 08 18 68	(1,453 69)					0 00

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187 000	BARRACUDA NETWORKS INC TICKER. CUDA			09/01/2015	4,743 29 4,743 29	3,493 16 18 68	(1,250 13)					0 00
109 000	BARRACUDA NETWORKS INC TICKER CUDA			11/06/2015	2,204 84 2,204 84	2,036 12 18 68	(168 72)					0 00
417 000	BARRACUDA NETWORKS INC TICKER· CUDA			07/07/2014	12,991 09 12,991 09	7,789 56 18 68	(5,201 53)					0 01
6,180 000	BCE INC TICKER BCE		2 097	02/26/2013	273,872 88 273,872 88	238,671 60 38 62	(35,201 28)				2 10 2 10	0.28
2,330 000	BCE INC TICKER. BCE		2 097	03/27/2014	98,946 71 98,946 71	89,984 60 38 62	(8,962 11)				2 10 2 10	0 11
	ACCRUAL CASH DIVIDEND BCE INC EX DATE 12/11/2015 PAY DATE· 01/15/2016 TICKER· BCE							2,891 59				0 00
	ACCRUAL CASH DIVIDEND BCE INC EX DATE· 12/11/2015 PAY DATE 01/15/2016 TICKER· BCE							1,090 20				0 00
69 000	BIOGEN INC TICKER BIIB			09/25/2015	20,327 48 20,327 48	21,138 15 306 35	810 67					0 02
67 000	BIOGEN INC TICKER. BIIB			08/27/2015	19,330 98 19,330 98	20,525 45 306 35	1,194.47					0 02
23 000	BIOGEN INC TICKER BIIB			10/16/2014	7,166 54 7,166.54	7,046 05 306.35	(120 49)					0 01
39 000	BIOGEN INC TICKER BIIB			10/20/2014	11,972 62 11,972 62	11,947 65 306 35	(24 97)					0 01
135 000	BIOGEN INC TICKER BIIB			07/07/2014	43,179 94 43,179 94	41,357 25 306 35	(1,822 69)					0 05
150 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	3,496 19 3,496 19	3,553 50 23 69	57 31				1 04 1 04	0 00

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160 000	BIOMED REALTY TR CUSIP. 09063H107		1 040	01/16/2015	3,733 34 3,733 34	3,790 40 23 69	57 06				1.04 1 04	0 00
160 000	BIOMED REALTY TR CUSIP. 09063H107		1 040	01/16/2015	3,733 69 3,733 69	3,790 40 23 69	56 71				1 04 1 04	0 00
290 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	6,772 86 6,772 86	6,870 10 23 69	97 24				1 04 1 04	0 01
20 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	468 36 468 36	473 80 23 69	5 44				1 04 1 04	0 00
160 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	3,735 53 3,735 53	3,790 40 23 69	54 87				1 04 1 04	0 00
160 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	3,733 35 3,733 35	3,790 40 23 69	57 05				1 04 1 04	0 00
160 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	3,709 44 3,709 44	3,790 40 23 69	80 96				1 04 1 04	0 00
150.000	BIOMED REALTY TR CUSIP. 09063H107		1 040	01/16/2015	3,478 10 3,478 10	3,553 50 23 69	75 40				1 04 1 04	0 00
80 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	1,858 79 1,858 79	1,895 20 23 69	36 41				1 04 1 04	0 00
140 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	3,254 64 3,254 64	3,316 60 23 69	61 96				1 04 1 04	0 00
10 000	BIOMED REALTY TR CUSIP 09063H107		1 040	01/16/2015	232 45 232 45	236.90 23 69	4 45				1 04 1 04	0 00
70 000	BIOMED REALTY TR CUSIP. 09063H107		1 040	01/16/2015	1,626 50 1,626 50	1,658 30 23 69	31 80				1 04 1 04	0 00
1,250 000	BOEING CO TICKER BA		4 360	10/31/2012	89,182 00 89,182 00	180,737 50 144 59	91,555 50				4 36 4 36	0 21
65 000	BOEING CO TICKER BA		4 360	03/21/2011	4,419 40 4,419 40	9,398 35 144 59	4,978 95				4 36 4 36	0 01

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380 000	BOEING CO TICKER BA		4 360	05/15/2015	55,296 38 55,296 38	54,944 20 144 59	(352 18)				4 36 4 36	0 06
100 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		2 600	01/30/2015	14,433 81 14,433 81	12,754 00 127 54	(1,679 81)				2 60 2 60	0 02
123 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		2 600	01/26/2010	8,002 60 8,002 60	15,687 42 127 54	7,684 82				2 60 2 60	0 02
210 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER BXP		2 600	01/27/2010	13,530 27 13,530 27	26,783 40 127 54	13,253 13				2 60 2 60	0 03
70 000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER BXP		2 600	06/07/2013	7,658 94 7,658.94	8,927 80 127 54	1,268 86				2 60 2 60	0 01
	ACCRUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE. 01/28/2016 TICKER BXP							65 00				0 00
	ACCRUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE. 01/28/2016 TICKER BXP							79 95				0 00
	ACCRUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE 01/28/2016 TICKER BXP							136 50				0 00
	ACCRUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE 01/28/2016 TICKER. BXP							45 50				0 00

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Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
	ACCRUAL SPECIAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE. 12/29/2015 PAY DATE 01/28/2016 TICKER BXP							125 00				0 00
	ACCRUAL· SPECIAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE. 12/29/2015 PAY DATE 01/28/2016 TICKER: BXP							153 75				0 00
	ACCRUAL SPECIAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE. 01/28/2016 TICKER BXP							262 50				0 00
	ACCRUAL SPECIAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH EX DATE 12/29/2015 PAY DATE 01/28/2016 TICKER. BXP							87.50				0 00
2,712 000	BRAMBLES LTD ADR TICKER. BXBLY		0 385	07/07/2014	47,655 80 47,655 80	45,548 04 16 80	(2,107 76)				0 39 0 39	0 05
738 000	BRF - BRASIL FOODS SA ADR TICKER. BRFS		0 165	10/21/2015	12,843 41 12,843 41	10,199 16 13 82	(2,644 25)				0 17 0 17	0 01
1,939 000	BRF - BRASIL FOODS SA ADR TICKER BRFS		0 165	07/07/2014	46,772 56 46,772 56	26,796 98 13 82	(19,975 58)				0 17 0 17	0 03
	ACCRUAL ADR DIVIDEND BRF - BRASIL FOODS SA ADR EX DATE 12/30/2015 PAY DATE 02/23/2016 TICKER BRFS							20 91				0 00
	ACCRUAL. ADR DIVIDEND BRF - BRASIL FOODS SA ADR EX DATE· 12/30/2015 PAY DATE 02/22/2016 TICKER· BRFS							108 26				0 00

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Supplemental Report

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	ACCRUAL ADR DIVIDEND BRF - BRASIL FOODS SA ADR EX DATE 12/30/2015 PAY DATE 02/23/2016 TICKER BRFS							54 94				0 00
	ACCRUAL. ADR DIVIDEND BRF - BRASIL FOODS SA ADR EX DATE. 12/30/2015 PAY DATE 02/22/2016 TICKER BRFS							284 43				0 00
1,072 000	BRITISH AMERN TOB PLC ADR TICKER. BTI		4 359	07/07/2014	129,639 31 129,639 31	118,402 40 110 45	(11,236 91)				4 36 4 36	0 14
53 000	BRITISH SKY BROADCASTING GROUP ADR TICKER· SKYAY		3 061	07/09/2014	3,331 45 3,331 45	3,491 64 65 88	160 19				3 06 3 06	0 00
88 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	10/15/2014	5,114 03 5,114 03	5,797 44 65 88	683 41				3.06 3 06	0 01
65 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	10/16/2014	3,738 91 3,738 91	4,282 20 65 88	543 29				3 06 3 06	0 01
93 000	BRITISH SKY BROADCASTING GROUP ADR TICKER. SKYAY		3 061	10/16/2014	5,315 30 5,315 30	6,126 84 65 88	811 54				3 06 3 06	0 01
1,244 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	07/01/2014	78,683.00 78,683 00	81,954 72 65 88	3,271 72				3 06 3 06	0 10
53 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	07/03/2014	3,331 45 3,331 45	3,491 64 65 88	160 19				3 06 3.06	0 00
359 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	09/24/2014	20,720 30 20,720 30	23,650 92 65 88	2,930 62				3 06 3 06	0 03

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12/31/2015
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88 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	10/09/2014	5,114 03 5,114 03	5,797 44 65 88	683 41				3 06 3 06	0 01
65 000	BRITISH SKY BROADCASTING GROUP ADR TICKER. SKYAY		3 061	10/10/2014	3,738 91 3,738 91	4,282 20 65 88	543 29				3 06 3 06	0 01
93 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	07/07/2014	5,315 30 5,315 30	6,126 84 65 88	811 54				3 06 3 06	0 01
178 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	02/10/2015	10,464 76 10,464 76	11,726 64 65 88	1,261 88				3 06 3 06	0 01
359 000	BRITISH SKY BROADCASTING GROUP ADR TICKER SKYAY		3 061	09/29/2014	20,720 30 20,720 30	23,650 92 65 88	2,930 62				3 06 3 06	0 03
127 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/14/2015	3,328 06 3,328 06	3,279 14 25 82	(48 92)				0 98 0 98	0 00
280 000	BRIXMOR PPTY GROUP INC TICKER· BRX		0 980	01/15/2015	7,407 29 7,407 29	7,229 60 25 82	(177 69)				0 98 0 98	0 01
280 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	7,403 03 7,403 03	7,229 60 25 82	(173 43)				0 98 0 98	0 01
130 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	3,436 56 3,436 56	3,356 60 25 82	(79 96)				0 98 0 98	0 00
210 000	BRIXMOR PPTY GROUP INC TICKER· BRX		0 980	01/15/2015	5,548 62 5,548 62	5,422 20 25.82	(126 42)				0 98 0 98	0 01
210 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	5,552 27 5,552 27	5,422 20 25 82	(130 07)				0 98 0 98	0 01
210 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	5,552 21 5,552 21	5,422 20 25 82	(130 01)				0 98 0 98	0.01

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Morgan Stanley
Private Wealth Management

Supplemental Report

Fixed Income Valuation
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12/31/2015
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210 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	5,552 38 5,552 38	5,422 20 25 82	(130 18)				0 98 0 98	0 01
210 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	5,549 40 5,549 40	5,422 20 25 82	(127 20)				0 98 0 98	0 01
220 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	5,815 68 5,815 68	5,680 40 25 82	(135 28)				0 98 0 98	0 01
140.000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/15/2015	3,701 42 3,701 42	3,614 80 25 82	(86 62)				0 98 0 98	0 00
80 000	BRIXMOR PPTY GROUP INC TICKER BRX		0 980	01/14/2015	2,091 73 2,091 73	2,065 60 25 82	(26 13)				0 98 0 98	0 00
1,415 000	BROADCOM CORP CLASS A TICKER BRCMZ		0 560	07/07/2014	52,728 70 52,728 70	81,815 30 57 82	29,086 60				0 56 0 56	0 10
32 000	BROADCOM CORP CLASS A TICKER BRCMZ		0 560	07/09/2014	1,201 28 1,201 28	1,850 24 57 82	648 96				0 56 0 56	0 00
53 000	BROADSOFT INC TICKER BSFT			12/07/2015	2,123 64 2,123 64	1,874 08 35 36	(249 56)					0 00
45.000	BROADSOFT INC TICKER. BSFT			07/09/2014	1,141 65 1,141 65	1,591 20 35 36	449 55					0 00
701 000	BROADSOFT INC TICKER BSFT			07/07/2014	18,707 24 18,707 24	24,787 36 35 36	6,080 12					0 03
13 000	BUFFALO WILD WINGS INC TICKER BWLD			12/11/2015	2,136 60 2,136 60	2,075 45 159 65	(61 15)					0 00
20 000	BUFFALO WILD WINGS INC TICKER BWLD			10/28/2014	2,602 23 2,602 23	3,193 00 159 65	590 77					0 00
8 000	BUFFALO WILD WINGS INC TICKER BWLD			10/03/2014	1,084 40 1,084 40	1,277 20 159 65	192 80					0 00
15 000	BUFFALO WILD WINGS INC TICKER BWLD			09/08/2014	2,210 73 2,210 73	2,394 75 159 65	184 02					0 00

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Supplemental Report

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10 000	BUFFALO WILD WINGS INC TICKER· BWLD			07/09/2014	1,623 10 1,623 10	1,596 50 159 65	(26 60)					0 00
21.000	BUFFALO WILD WINGS INC TICKER BWLD			05/05/2015	3,323 33 3,323 33	3,352 65 159 65	29 32					0 00
25 000	BUFFALO WILD WINGS INC TICKER. BWLD			11/10/2015	3,786 39 3,786 39	3,991 25 159 65	204 86					0 00
182 000	BUFFALO WILD WINGS INC TICKER BWLD			07/07/2014	30,366 05 30,366 05	29,056 30 159 65	(1,309.75)					0 03
116.000	BUNZL PUB LTD CO SPON ADR NEW TICKER BZLFY		0 490	07/09/2014	3,337 32 3,337 32	3,238 72 27 92	(98 60)				0 49 0 49	0 00
1,669 000	BUNZL PUB LTD CO SPON ADR NEW TICKER BZLFY		0 490	07/07/2014	47,850 23 47,850 23	46,598 48 27 92	(1,251 75)				0 49 0 49	0 05
	ACCRUAL ADR DIVIDEND BUNZL PUB LTD CO SPON ADR NEW EX DATE 11/18/2015 PAY DATE 01/07/2016 TICKER BZLFY							20 01				0 00
	ACCRUAL ADR DIVIDEND BUNZL PUB LTD CO SPON ADR NEW EX DATE 11/18/2015 PAY DATE 01/07/2016 TICKER BZLFY							287 92				0 00
17 000	CAMBREX CORP TICKER· CBM			12/11/2015	872 61 872 61	800 53 47 09	(72 08)					0 00
124 000	CAMBREX CORP TICKER CBM			10/08/2015	5,566 21 5,566 21	5,839 16 47 09	272 95					0 01
42 000	CAMBREX CORP TICKER CBM			11/06/2015	2,115 54 2,115 54	1,977 78 47 09	(137 76)					0 00
214 000	CAMBREX CORP TICKER CBM			09/01/2015	10,209 45 10,209 45	10,077 26 47 09	(132 19)					0 01

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85 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP 14161H108			01/04/2016	2,897 65 2,897 65	2,860 25 33 65	(37 40)					0 00
13 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP 14161H108			07/09/2014	449 80 449 80	437.45 33 65	(12 35)					0 00
438 000	CARDTRONICS INC SEE CUSIP G1 991C105 CUSIP 14161H108			07/07/2014	15,145 91 15,145 91	14,738 70 33 65	(407 21)					0 02
823 000	CARLSBERG BREWERIES A/S ADR TICKER CABGY		0 177	09/03/2014	15,216 20 15,216 20	14,657 63 17 81	(558 57)				0 18 0 18	0 02
778 000	CARLSBERG BREWERIES A/S ADR TICKER CABGY		0 177	01/27/2015	11,769 97 11,769 97	13,856 18 17 81	2,086 21				0 18 0 18	0 02
3,735 000	CARLSBERG BREWERIES A/S ADR TICKER· CABGY		0 177	07/07/2014	81,236 25 81,236 25	66,520 35 17 81	(14,715 90)				0 18 0 18	0 08
8 000	CASEYS GEN STORES INC TICKER. CASY		0 960	07/09/2014	567 92 567 92	963 60 120 45	395 68				0 96 0 96	0 00
446 000	CASEYS GEN STORES INC TICKER. CASY		0 960	07/07/2014	31,562 61 31,562 61	53,720 70 120 45	22,158 09				0 96 0 96	0 06
1,447 000	CELGENE CORP TICKER CELG			12/24/2014	159,192 14 159,192 14	173,292 72 119 76	14,100 58					0 20
1,205 000	CELGENE CORP TICKER CELG			12/11/2014	143,344 03 143,344 03	144,310 80 119 76	966 77					0 17
91 000	CELGENE CORP TICKER CELG	W		12/24/2014	10,011 39 10,462 76	10,898 16 119 76	435 40					0 01
64 000	CENOVUS ENRGY TICKER CVE		0 152	08/07/2015	921 96 921 96	807 68 12 62	(114 28)				0 15 0 15	0 00
26 000	CENOVUS ENRGY TICKER CVE		0 152	08/07/2015	369 53 369 53	328 12 12 62	(41 41)				0 15 0 15	0 00

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54.000	CENOVUS ENRGY TICKER CVE		0 152	08/10/2015	785 21 785 21	681 48 12 62	(103 73)				0 15 0 15	0 00
24 000	CENOVUS ENRGY TICKER: CVE		0 152	08/10/2015	344 93 344 93	302 88 12 62	(42 05)				0 15 0 15	0 00
105 000	CENOVUS ENRGY TICKER CVE		0 152	08/11/2015	1,487 73 1,487 73	1,325 10 12 62	(162 63)				0.15 0 15	0 00
78 000	CENOVUS ENRGY TICKER CVE		0 152	08/13/2015	1,114 86 1,114 86	984 36 12 62	(130 50)				0 15 0 15	0 00
157 000	CENOVUS ENRGY TICKER CVE		0 152	08/13/2015	2,284 81 2,284 81	1,981 34 12 62	(303 47)				0 15 0 15	0 00
53 000	CENOVUS ENRGY TICKER CVE		0 152	08/14/2015	748 04 748 04	668 86 12 62	(79 18)				0 15 0 15	0 00
44 000	CENOVUS ENRGY TICKER. CVE		0 152	08/17/2015	633 03 633 03	555 28 12 62	(77 75)				0 15 0.15	0 00
54 000	CENOVUS ENRGY TICKER· CVE		0 152	08/18/2015	753 53 753 53	681 48 12 62	(72 05)				0 15 0 15	0 00
53 000	CENOVUS ENRGY TICKER CVE		0 152	08/20/2015	709 27 709 27	668 86 12 62	(40 41)				0 15 0 15	0 00
63.000	CENOVUS ENRGY TICKER CVE		0 152	08/21/2015	845 66 845 66	795 06 12 62	(50 60)				0 15 0 15	0 00
51 000	CENOVUS ENRGY TICKER CVE		0 152	08/21/2015	679 70 679 70	643 62 12 62	(36 08)				0 15 0 15	0 00
16 000	CENOVUS ENRGY TICKER CVE		0 152	08/24/2015	207 84 207 84	201 92 12 62	(5 92)				0 15 0 15	0 00
55 000	CENOVUS ENRGY TICKER CVE		0 152	08/28/2015	690 83 690 83	694 10 12 62	3 27				0 15 0 15	0 00
42 000	CENOVUS ENRGY TICKER· CVE		0 152	08/31/2015	529 68 529 68	530 04 12 62	0 36				0 15 0 15	0 00

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41 000	CENOVUS ENRGY TICKER. CVE		0 152	08/31/2015	524 91 524 91	517 42 12 62	(7 49)				0 15 0 15	0 00
28 000	CENOVUS ENRGY TICKER CVE		0 152	09/01/2015	383 15 383 15	353 36 12 62	(29 79)				0 15 0 15	0 00
85 000	CENOVUS ENRGY TICKER· CVE		0 152	09/01/2015	1,162 49 1,162 49	1,072 70 12 62	(89 79)				0 15 0 15	0 00
43 000	CENOVUS ENRGY TICKER CVE		0 152	09/01/2015	587 58 587 58	542 66 12 62	(44 92)				0 15 0 15	0 00
54 000	CENOVUS ENRGY TICKER CVE		0 152	09/01/2015	749 99 749 99	681 48 12 62	(68 51)				0 15 0 15	0.00
104 000	CENOVUS ENRGY TICKER CVE		0 152	09/02/2015	1,473 14 1,473 14	1,312 48 12 62	(160 66)				0 15 0 15	0 00
26 000	CENOVUS ENRGY TICKER· CVE		0 152	09/02/2015	367 12 367 12	328 12 12 62	(39 00)				0 15 0 15	0 00
76 000	CENOVUS ENRGY TICKER CVE		0 152	09/03/2015	1,099 86 1,099 86	959 12 12 62	(140 74)				0 15 0 15	0 00
43 000	CENOVUS ENRGY TICKER CVE		0 152	09/03/2015	610 04 610 04	542 66 12 62	(67 38)				0 15 0 15	0 00
49.000	CENOVUS ENRGY TICKER CVE		0 152	09/03/2015	667 45 667 45	618 38 12 62	(49.07)				0 15 0 15	0 00
1,461 000	CENOVUS ENRGY TICKER CVE		0 152	07/07/2014	47,585 35 47,585 35	18,437 82 12 62	(29,147 53)				0 15 0 15	0 02
107 000	CHART INDUSTRIES INC TICKER. GTLS			12/07/2015	2,392 40 2,392 40	1,921 72 17 96	(470 68)					0 00
63 000	CHART INDUSTRIES INC TICKER GTLS			10/03/2014	3,947 52 3,947 52	1,131 48 17 96	(2,816 04)					0 00
8 000	CHART INDUSTRIES INC TICKER GTLS			07/09/2014	662 00 662 00	143 68 17 96	(518 32)					0 00

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Private Wealth Management

Supplemental Report

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CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
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Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
144 000	CHART INDUSTRIES INC TICKER GTLS			06/15/2015	4,769 12 4,769 12	2,586 24 17 96	(2,182 88)					0.00
76 000	CHART INDUSTRIES INC TICKER· GTLS			07/10/2015	2,604 00 2,604 00	1,364 96 17 96	(1,239 04)					0 00
336 000	CHART INDUSTRIES INC TICKER GTLS			07/07/2014	28,128 88 28,128 88	6,034 56 17 96	(22,094 32)					0 01
550 000	CHEVRON CORPORATION TICKER. CVX		4 280	10/31/2012	61,249 65 61,249 65	49,478 00 89 96	(11,771 65)				4 28 4 28	0 06
750 000	CHEVRON CORPORATION TICKER: CVX		4 280	02/14/2012	79,770 00 79,770 00	67,470 00 89 96	(12,300 00)				4 28 4 28	0 08
400 000	CHEVRON CORPORATION TICKER CVX		4 280	03/21/2011	40,288 00 40,288 00	35,984 00 89 96	(4,304 00)				4 28 4 28	0 04
1,800 000	CHEVRON CORPORATION TICKER. CVX		4 280	03/16/2009	111,289 32 111,289 32	161,928 00 89 96	50,638 68				4 28 4 28	0 19
450 000	CHEVRON CORPORATION TICKER CVX		4 280	02/19/2013	51,817 95 51,817 95	40,482 00 89 96	(11,335 95)				4 28 4 28	0 05
2,703 000	CIELO S A ADR TICKER· CIOXY		0 097	07/07/2014	46,764 57 46,764 57	22,461 93 8 31	(24,302 64)				0 10 0 10	0 03
273 000	CIELO S A ADR TICKER: CIOXY		0 097	03/03/2015	3,435 91 3,435 91	2,268 63 8 31	(1,167 28)				0 10 0 10	0 00
304 000	CIELO S A ADR TICKER CIOXY		0 097	03/04/2015	3,951 35 3,951 35	2,526 24 8 31	(1,425 11)				0 10 0 10	0 00
650 000	CIELO S A ADR TICKER. CIOXY		0 097	10/21/2015	6,553 11 6,553 11	5,401 50 8 31	(1,151 61)				0 10 0 10	0 01
666.000	CIELO S A ADR TICKER CIOXY		0 097	10/22/2015	6,639 22 6,639 22	5,534.46 8 31	(1,104 76)				0 10 0 10	0 01
508 000	CIELO S A ADR TICKER· CIOXY		0 097	03/05/2015	6,454 19 6,454 19	4,221 48 8 31	(2,232 71)				0 10 0 10	0 00

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2,980.000	CISCO SYSTEMS INC TICKER CSCO		1 040	06/26/2013	73,047 25 73,047 25	80,921 90 27 16	7,874 65				1 04 1 04	0 10
3,130 000	CISCO SYSTEMS INC TICKER CSCO		1 040	10/31/2012	54,179 36 54,179 36	84,995 15 27 16	30,815 79				1 04 1 04	0 10
6,115 000	CISCO SYSTEMS INC TICKER CSCO		1 040	09/19/2012	120,006 26 120,006 26	166,052 83 27 16	46,046 57				1 04 1 04	0 20
5,375 000	CISCO SYSTEMS INC TICKER CSCO		1 040	03/27/2014	115,576 48 115,576 48	145,958 13 27 16	30,381 65				1 04 1 04	0 17
11 000	CITRIX SYSTEMS INC TICKER CTXS			07/09/2014	705 54 705 54	832 15 75 65	126 61					0 00
739 000	CITRIX SYSTEMS INC TICKER CTXS			07/07/2014	46,711 89 46,711 89	55,905 35 75 65	9,193.46					0 07
4,013 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY		0 290	07/07/2014	50,170 28 50,170 28	53,934 72 13 44	3,764 44				0 29 0 29	0 06
885 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER· CKHUY		0 290	12/30/2014	9,360 15 9,360.15	11,894 40 13 44	2,534 25				0 29 0 29	0 01
713 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER. CKHUY		0 290	12/16/2014	7,541 89 7,541 89	9,582 72 13 44	2,040 83				0 29 0 29	0 01
1,815 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER. CKHUY		0 290	07/07/2014	20,008 43 20,008 43	24,393 60 13 44	4,385 17				0 29 0 29	0 03
785 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY		0 290	09/29/2014	9,074 16 9,074 16	10,550 40 13 44	1,476 24				0 29 0 29	0 01
858 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER. CKHUY		0 290	10/27/2015	11,834 39 11,834 39	11,531 52 13 44	(302 87)				0 29 0 29	0 01
1 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER CKHUY		0 290	10/27/2015	13 79 13 79	13 44 13 44	(0 35)				0 29 0 29	0 00
3,545 000	COCA COLA AMATIL LTDSPONSORED ADR TICKER CCLAY		0 281	07/07/2014	31,739 80 31,739 80	23,928 75 6 75	(7,811 05)				0 28 0.28	0 03

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2,551 000	COMCAST CORPORATION CL A TICKER CMCSA		1 100	07/07/2014	137,388 18 137,388 18	143,952 93 56 43	6,564.75				1 10 1 10	0 17
39 000	COMCAST CORPORATION CL A TICKER CMCSA		1 100	07/09/2014	2,122 77 2,122 77	2,200 77 56 43	78 00				1 10 1 10	0 00
1,763 000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	09/04/2015	12,963 52 12,963 52	12,552 56 7 12	(410 96)				0 10 0 10	0 01
2,518 000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	09/08/2015	18,503 77 18,503 77	17,928 16 7 12	(575 61)				0 10 0 10	0 02
844 000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	09/09/2015	6,214 12 6,214 12	6,009 28 7 12	(204 84)				0 10 0 10	0 01
474 000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	09/10/2015	3,441 67 3,441 67	3,374 88 7 12	(66 79)				0 10 0 10	0 00
1,252.000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	11/17/2015	10,104 02 10,104 02	8,914 24 7 12	(1,189 78)				0 10 0 10	0 01
943.000	COMPAGNIE FINANCIERE RICHEMONT UNSPONSORED ADR TICKER CFRUY		0 100	09/03/2015	6,967 07 6,967 07	6,714 16 7 12	(252 91)				0 10 0 10	0 01
	ACCRUAL. ADR DIVIDEND COMPANHIA ENERGETICA EX DATE 05/04/2015 PAY DATE 01/05/2016 TICKER CIG							103 00				0 00
	ACCRUAL· ADR DIVIDEND COMPANHIA ENERGETICA EX DATE 05/04/2015 PAY DATE 01/05/2016 TICKER CIG							11 32				0 00

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	ACCRUAL ADR DIVIDEND COMPANHIA ENERGETICA EX DATE 05/04/2015 PAY DATE 01/05/2016 TICKER CIG							724 30				0 00
353.000	COMPASS GROUP PLC ADR TICKER· CMPGY		0 380	07/10/2013	5,001 48 5,001 48	6,219 86 17 62	1,218 38				0 38 0 38	0 01
307 000	COMPASS GROUP PLC ADR TICKER CMPGY		0 380	07/10/2013	4,350 41 4,350 41	5,409 34 17.62	1,058 93				0 38 0 38	0 01
1,038 000	COMPASS GROUP PLC ADR TICKER CMPGY		0 380	02/12/2014	16,347 48 16,347 48	18,289 56 17 62	1,942 08				0 38 0 38	0 02
1,088 000	COMPASS GROUP PLC ADR TICKER CMPGY		0 380	07/07/2014	20,976 41 20,976 41	19,170 56 17 62	(1,805 85)				0 38 0 38	0 02
2,046 000	COMPASS GROUP PLC ADR TICKER CMPGY		0 380	02/04/2014	33,285 86 33,285 86	36,050 52 17 62	2,764 66				0 38 0 38	0 04
188.000	COMPASS GROUP PLC ADR TICKER: CMPGY		0 380	07/09/2014	3,346 32 3,346 32	3,312 56 17 62	(33 76)				0 38 0 38	0 00
128 000	COMPASS GROUP PLC ADR TICKER. CMPGY		0 380	01/29/2013	1,632 96 1,632 96	2,255 36 17 62	622 40				0 38 0 38	0 00
92.000	COMSCORE INC TICKER SCOR			01/04/2016	3,885 45 3,885 45	3,785 80 41.15	(99 65)					0 00
657 000	COMSCORE INC TICKER· SCOR			07/07/2014	24,250 79 24,250 79	27,035 55 41.15	2,784.76					0 03
850.000	CONOCOPHILLIPS TICKER: COP		1 000	10/31/2012	48,812 53 48,812 53	39,686 50 46 69	(9,126 03)				1 00 1 00	0 05
1,800 000	CONOCOPHILLIPS TICKER. COP		1 000	06/14/2012	97,585 20 97,585 20	84,042 00 46 69	(13,543 20)				1 00 1 00	0 10
1,550 000	CONOCOPHILLIPS TICKER. COP		1 000	02/14/2012	85,572 89 85,572 89	72,369 50 46 69	(13,203 39)				1 00 1 00	0 09
3,200 000	CONOCOPHILLIPS TICKER COP		1 000	11/03/2009	124,443 98 124,443 98	149,408 00 46 69	24,964 02				1 00 1 00	0 18

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13 000	COPART INC COM TICKER CPRT			07/09/2014	469 06 469 06	494 13 38 01	25 07					0 00
733 000	COPART INC COM TICKER CPRT			07/07/2014	26,804 56 26,804 56	27,861 33 38 01	1,056 77					0 03
64 000	CORE-MARK HOLDING COMPANY INC TICKER CORE		0 320	04/22/2015	3,532 93 3,532 93	5,244 16 81 94	1,711 23				0 32 0 32	0 01
24 000	CORE-MARK HOLDING COMPANY INC TICKER CORE		0 320	05/05/2015	1,260 31 1,260 31	1,966 56 81 94	706 25				0 32 0 32	0 00
134 000	CORE-MARK HOLDING COMPANY INC TICKER CORE		0 320	06/04/2015	7,205 88 7,205 88	10,979 96 81 94	3,774 08				0 32 0.32	0 01
82 000	CORE-MARK HOLDING COMPANY INC TICKER CORE		0 320	06/15/2015	4,493 40 4,493 40	6,719 08 81 94	2,225 68				0 32 0 32	0 01
73.000	CORE-MARK HOLDING COMPANY INC TICKER CORE		0 320	09/01/2015	4,304 00 4,304 00	5,981 62 81.94	1,677 62				0 32 0 32	0 01
231 000	CORE-MARK HOLDING COMPANY INC TICKER. CORE		0 320	09/08/2014	11,821 10 11,821 10	18,928 14 81 94	7,107 04				0 32 0 32	0 02
77 000	CORNERSTONE ONDEMAND INC TICKER· CSOD			12/07/2015	2,769 86 2,769 86	2,658 81 34 53	(111 05)					0 00
138 000	CORNERSTONE ONDEMAND INC TICKER CSOD			02/20/2015	4,896 86 4,896 86	4,765 14 34 53	(131 72)					0 01
11 000	CORNERSTONE ONDEMAND INC TICKER. CSOD			07/09/2014	508 20 508 20	379 83 34 53	(128 37)					0 00
733 000	CORNERSTONE ONDEMAND INC TICKER: CSOD			07/07/2014	34,332 11 34,332 11	25,310 49 34 53	(9,021 62)					0 03
9,030 000	CORNING INC TICKER GLW		0 540	02/06/2014	153,626 49 153,626 49	165,068 40 18 28	11,441 91				0 54 0 54	0 19
525 000	CORNING INC TICKER GLW		0 540	02/03/2014	8,924 84 8,924 84	9,597 00 18 28	672 16				0 54 0 54	0 01

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32 000	CREE INC TICKER· CREE			07/09/2014	1,692 48 1,692 48	853 44 26 67	(839 04)					0 00
1,389 000	CREE INC TICKER CREE			07/07/2014	71,603 78 71,603 78	37,044 63 26 67	(34,559 15)					0.04
124 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER· CCI		3 540	01/08/2015	9,799 75 9,799 75	10,719 80 86 45	920 05				3 54 3 54	0 01
135 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI		3 540	01/08/2015	10,660 92 10,660 92	11,670 75 86 45	1,009 83				3 54 3 54	0 01
135 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER. CCI		3 540	01/08/2015	10,666 49 10,666 49	11,670 75 86 45	1,004 26				3 54 3 54	0 01
40 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI		3 540	01/09/2015	3,151 53 3,151 53	3,458 00 86 45	306 47				3 54 3 54	0 00
40 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI		3 540	01/09/2015	3,151 84 3,151 84	3,458 00 86 45	306 16				3 54 3 54	0 00
50 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER. CCI		3 540	01/09/2015	3,943 46 3,943 46	4,322 50 86 45	379 04				3 54 3 54	0 01
80 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER CCI		3 540	01/08/2015	6,322 33 6,322 33	6,916 00 86 45	593 67				3 54 3 54	0 01
261 000	CROWN CASTLE INTERNATIONAL CORP COM REIT TICKER. CCI		3 540	10/09/2015	21,061 13 21,061 13	22,563 45 86 45	1,502 32				3 54 3 54	0 03
1,993 000	CUBESMART REIT TICKER: CUBE		0 840	10/09/2015	55,023 14 55,023 14	61,025 66 30 62	6,002 52				0 84 0 84	0 07

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	ACCRUAL CASH DIVIDEND CUBESMART REIT EX DATE 12/30/2015 PAY DATE 01/15/2016 TICKER CUBE							418 53				0 00
9 000	CVENT INC TICKER CVT			07/09/2014	262 08 262 08	314 19 34 91	52 11					0 00
1.000	CVENT INC TICKER CVT			05/05/2015	26 74 26 74	34 91 34 91	8 17					0 00
373 000	CVENT INC TICKER CVT			07/07/2014	11,088 21 11,088 21	13,021 43 34 91	1,933 22					0 02
1,683 000	DENSO CORPORATION SPONS ADR TICKER. DNZOY		0 448	07/07/2014	40,509 81 40,509 81	40,240 53 23 91	(269 28)				0 45 0 45	0 05
5,011 000	DEUTSCHE BOERSE ADR TICKER DBOEY		0 166	07/09/2014	38,735 03 38,735 03	43,846 25 8 75	5,111 22				0 17 0 17	0 05
1 000	DEUTSCHE BOERSE ADR TICKER· DBOEY		0 166	10/27/2015	8 94 8 94	8 75 8 75	(0 19)				0 17 0 17	0 00
1,105 000	DEUTSCHE BOERSE ADR TICKER DBOEY		0 166	10/27/2015	9,876 71 9,876 71	9,668 75 8 75	(207 96)				0 17 0 17	0 01
4,854 000	DEUTSCHE BOERSE ADR TICKER· DBOEY		0 166	07/08/2014	37,630 64 37,630 64	42,472 50 8 75	4,841 86				0 17 0 17	0 05
440 000	DEUTSCHE POST AG SPONSORED ADR TICKER DPSGY		0 930	09/18/2015	12,172 73 12,172 73	12,223 20 27 78	50 47				0 93 0 93	0 01
1,545 000	DEUTSCHE POST AG SPONSORED ADR TICKER· DPSGY		0 930	07/07/2014	56,068 05 56,068 05	42,920 10 27 78	(13,147 95)				0 93 0 93	0 05
2,400 000	DIAGEO PLC SPONS ADR TICKER· DEO		3 195	03/16/2009	102,875 04 102,875 04	261,768 00 109.07	158,892 96				3 20 3 20	0 31
650 000	DIAGEO PLC SPONS ADR TICKER· DEO		3 195	02/14/2012	60,474 18 60,474 18	70,895 50 109 07	10,421 32				3 20 3 20	0 08
168 000	DIGITAL REALTY TRUST INC TICKER DLR		3 520	01/29/2010	8,212 58 8,212 58	12,704 16 75 62	4,491 58				3 52 3 52	0 01

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Morgan Stanley
Private Wealth Management

Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	*Security Description*	*Moodys /S&P*	*Coupon*	*Set. Date Red. Date*	*Orig. Cost Book Cost*	*Market Value Market Price*	*Unrealized Gain (Loss)*	*Accrued Income*	*Yrs to Mat.*	*Mod. Dur.*	*YTM@purch YTM@mkt*	*% Port.*
330 000	DIGITAL REALTY TRUST INC TICKER DLR		3 520	02/01/2010	15,956 11 15,956 11	24,954 60 75 62	8,998 49				3 52 3 52	0 03
160 000	DIGITAL REALTY TRUST INC TICKER DLR		3 520	06/17/2013	9,451 26 9,451 26	12,099 20 75 62	2,647.94				3 52 3 52	0 01
10 000	DIGITAL REALTY TRUST INC TICKER: DLR		3 520	06/13/2014	578 84 578 84	756 20 75 62	177 36				3 52 3 52	0 00
35 000	DIGITAL REALTY TRUST INC TICKER DLR		3 520	01/30/2015	2,590 36 2,590 36	2,646 70 75 62	56 34				3 52 3 52	0 00
	ACCRUAL CASH DIVIDEND DIGITAL REALTY TRUST INC EX DATE. 12/11/2015 PAY DATE 01/15/2016 TICKER DLR							142 80				0 00
	ACCRUAL CASH DIVIDEND DIGITAL REALTY TRUST INC EX DATE 12/11/2015 PAY DATE 01/15/2016 TICKER DLR							280 50				0 00
	ACCRUAL CASH DIVIDEND DIGITAL REALTY TRUST INC EX DATE 12/11/2015 PAY DATE 01/15/2016 TICKER. DLR							136 00				0 00
	ACCRUAL: CASH DIVIDEND DIGITAL REALTY TRUST INC EX DATE 12/11/2015 PAY DATE 01/15/2016 TICKER DLR							8 50				0 00
	ACCRUAL· CASH DIVIDEND DIGITAL REALTY TRUST INC EX DATE 12/11/2015 PAY DATE 01/15/2016 TICKER DLR							29 75				0 00
312 000	DIPLOMAT PHARMACY INC TICKER· DPLO			12/07/2015	11,283 82 11,283 82	10,676 64 34 22	(607 18)					0 01

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1 000	DIPLOMAT PHARMACY INC TICKER DPLO			10/08/2015	28 67 28 67	34 22 34 22	5 55					0 00
48 000	DIPLOMAT PHARMACY INC TICKER. DPLO			09/30/2015	1,614 12 1,614 12	1,642 56 34 22	28 44					0 00
254 000	DIPLOMAT PHARMACY INC TICKER DPLO			07/02/2015	11,427 46 11,427 46	8,691 88 34 22	(2,735 58)					0 01
453 000	DISCOVERY HLDG CO TICKER DISCA			10/02/2015	12,131 61 12,131 61	12,086 04 26 68	(45 57)					0 01
608 000	DISCOVERY HLDG CO TICKER DISCA			05/15/2015	19,504 70 19,504 70	16,221 44 26 68	(3,283 26)					0 02
10 000	DOLBY LABORATORIES INC CL A TICKER DLB		0 480	07/09/2014	436 23 436 23	336 50 33 65	(99 73)				0 48 0 48	0 00
535 000	DOLBY LABORATORIES INC CL A TICKER DLB		0 480	07/07/2014	23,240 19 23,240 19	18,002 75 33 65	(5,237 44)				0 48 0 48	0 02
410 000	DU PONT E I DENEMOURS & CO TICKER DD		1 520	03/27/2014	25,848 69 25,848 69	27,306 00 66 60	1,457 31				1 52 1 52	0 03
2,740.000	DU PONT E I DENEMOURS & CO TICKER DD		1 520	10/31/2012	117,509 24 117,509 24	182,484 00 66 60	64,974 76				1 52 1 52	0 22
760 000	DU PONT E I DENEMOURS & CO TICKER· DD		1 520	02/24/2011	40,340 56 40,340 56	50,616 00 66 60	10,275 44				1 52 1 52	0 06
550 000	DU PONT E I DENEMOURS & CO TICKER DD		1 520	03/21/2011	27,050 78 27,050 78	36,630 00 66 60	9,579 22				1.52 1 52	0 04
2,140 000	DU PONT E I DENEMOURS & CO TICKER: DD		1 520	01/06/2010	68,892 99 68,892 99	142,524.00 66 60	73,631 01				1 52 1 52	0 17
25 000	EASTGROUP PROPERTIES INC COM REIT TICKER EGP		2 400	06/17/2013	1,389 71 1,389 71	1,390 25 55 61	0 54				2 40 2 40	0 00
290 000	EASTGROUP PROPERTIES INC COM REIT TICKER EGP		2 400	01/27/2010	10,748 32 10,748 32	16,126 90 55 61	5,378 58				2 40 2 40	0 02

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310 000	EASTGROUP PROPERTIES INC COM REIT TICKER· EGP		2 400	01/26/2010	11,395 86 11,395 86	17,239 10 55 61	5,843 24				2 40 2 40	0 02
43 000	EASTGROUP PROPERTIES INC COM REIT TICKER EGP		2 400	01/25/2010	1,571 60 1,571 60	2,391 23 55 61	819 63				2 40 2 40	0 00
35 000	EASTGROUP PROPERTIES INC COM REIT TICKER EGP		2 400	01/30/2015	2,343 92 2,343 92	1,946 35 55 61	(397 57)				2 40 2 40	0 00
40 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,550 70 1,550 70	1,515 20 37 88	(35 50)				1 52 1 52	0 00
44 000	EDUCATION REALTY TRUST INC TICKER. EDR		1 520	01/20/2015	1,719 50 1,719 50	1,666 72 37 88	(52 78)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/14/2015	1,940 29 1,940 29	1,894 00 37 88	(46 29)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER. EDR		1 520	01/20/2015	1,939 49 1,939 49	1,894 00 37 88	(45 49)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER· EDR		1 520	01/14/2015	1,941 29 1,941 29	1,894 00 37 88	(47 29)				1 52 1 52	0 00
35 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/30/2015	1,185 68 1,185 68	1,325 80 37 88	140 12				1 52 1 52	0 00
90 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	3,487 35 3,487 35	3,409 20 37 88	(78 15)				1 52 1 52	0 00
85 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	3,279.17 3,279 17	3,219 80 37 88	(59 37)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,930 21 1,930 21	1,894 00 37 88	(36 21)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER· EDR		1 520	01/20/2015	1,928 17 1,928 17	1,894 00 37 88	(34 17)				1 52 1 52	0 00

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50 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,933 80 1,933 80	1,894 00 37 88	(39 80)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER· EDR		1 520	01/20/2015	1,927 79 1,927 79	1,894 00 37 88	(33 79)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,932 79 1,932 79	1,894 00 37 88	(38 79)				1 52 1 52	0 00
50 000	EDUCATION REALTY TRUST INC TICKER· EDR		1 520	01/20/2015	1,929 31 1,929 31	1,894 00 37 88	(35 31)				1 52 1 52	0 00
44 000	EDUCATION REALTY TRUST INC TICKER. EDR		1 520	01/20/2015	1,695 95 1,695 95	1,666 72 37 88	(29 23)				1 52 1 52	0 00
40 000	EDUCATION REALTY TRUST INC TICKER. EDR		1 520	01/20/2015	1,543 38 1,543 38	1,515 20 37 88	(28 18)				1 52 1 52	0 00
40 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,543 98 1,543 98	1,515 20 37 88	(28 78)				1 52 1 52	0 00
40 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,548 22 1,548 22	1,515 20 37 88	(33 02)				1 52 1.52	0 00
40 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	1,542 30 1,542 30	1,515 20 37 88	(27 10)				1 52 1 52	0 00
56 000	EDUCATION REALTY TRUST INC TICKER EDR		1 520	01/20/2015	2,172 10 2,172 10	2,121 28 37 88	(50 82)				1 52 1 52	0 00
1,065 000	ELI LILLY & CO TICKER LLY		2 040	03/21/2011	35,930 44 35,930 44	89,736 90 84 26	53,806 46				2 04 2 04	0 11
2,750 000	ELI LILLY & CO TICKER LLY		2 040	02/14/2012	108,652 50 108,652 50	231,715 00 84 26	123,062 50				2 04 2 04	0 27
2,523 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER EEP		2 332	10/06/2015	64,573 66 64,573 66	58,205 61 23 07	(6,368 05)				2 33 2 33	0 07
1,429 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER EEP		2 332	10/01/2013	42,864.00 42,864 00	32,967 03 23 07	(9,896 97)				2 33 2 33	0 04

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132 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER EEP		2 332	11/14/2014	4,726 59 4,726 59	3,045 24 23 07	(1,681 35)				2 33 2 33	0 00
240 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER EEP		2 332	11/17/2014	8,763 84 8,763 84	5,536 80 23 07	(3,227 04)				2 33 2 33	0 01
1,843 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER EEP		2 332	01/02/2015	73,402 64 73,402 64	42,518 01 23 07	(30,884 63)				2 33 2 33	0 05
1,308.000	ENBRIDGE ENERGY PARTNERS L P COM COM STK TICKER: EEP		2 332	08/27/2013	39,515 99 39,515 99	30,175 56 23 07	(9,340 43)				2 33 2 33	0 04
194 000	ENDOLOGIX INC TICKER ELGX			02/20/2015	2,802 70 2,802 70	1,920 60 9 90	(882 10)					0 00
6 000	ENDOLOGIX INC TICKER ELGX			07/09/2014	93 00 93 00	59 40 9 90	(33 60)					0 00
228 000	ENDOLOGIX INC TICKER ELGX			11/06/2015	2,118 12 2,118 12	2,257 20 9 90	139 08					0 00
1,003 000	ENDOLOGIX INC TICKER ELGX			07/07/2014	15,531 05 15,531 05	9,929 70 9 90	(5,601 35)					0 01
12,050.000	ENERGY TRANSFER EQUITY LP UT TICKER ETE		1 140	10/06/2015	261,383 78 261,383 78	165,567 00 13 74	(95,816 78)				1 14 1 14	0 20
9,788 000	ENERGY TRANSFER EQUITY LP UT TICKER ETE		1 140	07/24/2015	156,002 86 156,002 86	134,487 12 13 74	(21,515 74)				1.14 1 14	0 16
2,576.000	ENERGY TRANSFER EQUITY LP UT TICKER ETE		1 140	01/02/2015	40,928 13 40,928 13	35,394 24 13 74	(5,533 89)				1 14 1.14	0 04
9,198 000	ENERGY TRANSFER EQUITY LP UT TICKER ETE		1 140	01/24/2014	263,758 63 263,758 63	126,380 52 13 74	(137,378 11)				1 14 1 14	0 15
3,610 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	10/06/2015	147,176 09 147,176 09	121,765 30 33 73	(25,410 79)				4 22 4 22	0 14

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549 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	11/18/2014	39,193 53 39,193 53	18,517 77 33 73	(20,675 76)				4 22 4 22	0 02
707 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	10/01/2013	48,925 35 48,925 35	23,847 11 33 73	(25,078 24)				4 22 4 22	0 03
742 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	08/27/2013	49,862 49 49,862 49	25,027 66 33 73	(24,834 83)				4 22 4 22	0 03
1,152 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	10/01/2013	59,889 48 59,889 48	38,856 96 33 73	(21,032 52)				4 22 4 22	0 05
606.000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	11/13/2014	40,062 30 40,062.30	20,440 38 33 73	(19,621 92)				4 22 4 22	0 02
1,264 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	01/02/2015	81,110 88 81,110 88	42,634 72 33 73	(38,476.16)				4 22 4 22	0 05
846 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	12/29/2014	48,675.50 48,675 50	28,535 58 33 73	(20,139 92)				4 22 4 22	0 03
1,124 000	ENERGY TRANSFER PARTNERS TICKER ETP		4 220	08/27/2013	59,393 40 59,393 40	37,912 52 33 73	(21,480 88)				4 22 4 22	0 04
4,719 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	10/06/2015	76,261 40 76,261 40	78,241 02 16 58	1,979 62				1 56 1 56	0 09
2,526 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	03/31/2015	63,485 71 63,485 71	41,881 08 16 58	(21,604 63)				1 56 1 56	0 05
400 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	05/22/2014	12,224 04 12,224 04	6,632 00 16 58	(5,592 04)				1 56 1 56	0 01
295 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1.560	05/23/2014	9,026 50 9,026 50	4,891 10 16 58	(4,135 40)				1 56 1 56	0 01
285 000	ENLINK MIDSTREAM PARTNERS LP TICKER. ENLK		1 560	05/27/2014	8,750 41 8,750 41	4,725 30 16 58	(4,025 11)				1 56 1 56	0 01
165 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	06/16/2014	5,236 94 5,236 94	2,735 70 16 58	(2,501 24)				1 56 1 56	0 00

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200.000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	06/17/2014	6,303 78 6,303 78	3,316 00 16 58	(2,987 78)				1 56 1 56	0 00
1,068 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	10/07/2014	32,971 30 32,971 30	17,707 44 16 58	(15,263 86)				1 56 1 56	0 02
923 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1.560	10/08/2014	29,236 58 29,236 58	15,303 34 16 58	(13,933 24)				1 56 1 56	0 02
880 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	11/19/2014	24,935 42 24,935 42	14,590 40 16 58	(10,345 02)				1 56 1 56	0 02
2,351 000	ENLINK MIDSTREAM PARTNERS LP TICKER ENLK		1 560	01/02/2015	67,019 72 67,019 72	38,979 58 16 58	(28,040 14)				1 56 1 56	0 05
169 000	ENLINK MIDSTREAM PARTNERS LP TICKER· ENLK		1 560	05/21/2014	5,260 68 5,260 68	2,802 02 16 58	(2,458 66)				1 56 1 56	0 00
13,820.000	ENTERPRISE PRODUCTS PARTNERS LP TICKER EPD		1 600	10/06/2015	350,502 84 350,502 84	353,515 60 25 58	3,012 76				1 60 1 60	0 42
9,721 000	ENTERPRISE PRODUCTS PARTNERS LP TICKER EPD		1 600	08/21/2014	290,060 54 290,060 54	248,663 18 25 58	(41,397 36)				1 60 1 60	0 29
8,650 000	ENTERPRISE PRODUCTS PARTNERS LP TICKER EPD		1 600	10/01/2013	265,558 89 265,558 89	221,267 00 25 58	(44,291 89)				1 60 1 60	0 26
9,384 000	ENTERPRISE PRODUCTS PARTNERS LP TICKER EPD		1 600	01/02/2015	334,746 99 334,746.99	240,042.72 25 58	(94,704 27)				1 60 1 60	0 28
200 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR		3 840	06/07/2013	10,298 05 10,298 05	11,690 00 58 45	1,391 95				3 84 3 84	0 01
490.000	ENTERTAINMENT PROPERTIES TRUST TICKER. EPR		3 840	12/28/2011	20,755 97 20,755 97	28,640 50 58 45	7,884 53				3 84 3.84	0 03
191 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR		3 840	01/27/2010	5,985 99 5,985 99	11,163 95 58 45	5,177 96				3 84 3 84	0 01
125 000	ENTERTAINMENT PROPERTIES TRUST TICKER EPR		3 840	06/13/2014	6,712 70 6,712 70	7,306 25 58 45	593 55				3 84 3 84	0 01

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Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER EPR							60 50				0 00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER EPR							148 23				0 00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER EPR							57 78				0 00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER EPR							37 81				0 00
82 000	ENVESTNET INC TICKER. ENV			12/07/2015	2,685 91 2,685 91	2,447 70 29 85	(238 21)					0 00
25 000	ENVESTNET INC TICKER ENV			02/20/2015	1,322 53 1,322 53	746 25 29 85	(576 28)					0 00
77 000	ENVESTNET INC TICKER ENV			10/03/2014	3,468 22 3,468 22	2,298 45 29 85	(1,169 77)					0 00
19 000	ENVESTNET INC TICKER ENV			07/09/2014	920 46 920 46	567 15 29 85	(353 31)					0 00
442 000	ENVESTNET INC TICKER ENV			07/07/2014	21,700 48 21,700 48	13,193 70 29 85	(8,506.78)					0 02
1,300 000	EQT MIDSTREAM PARTNERS LP TICKER EQM		3 120	10/06/2015	88,766 60 88,766 60	98,098 00 75 46	9,331 40				3 12 3 12	0 12
348 000	EQT MIDSTREAM PARTNERS LP TICKER EQM		3 120	10/01/2013	17,131 59 17,131 59	26,260 08 75 46	9,128 49				3 12 3 12	0 03

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415 000	EQT MIDSTREAM PARTNERS LP TICKER EQM		3 120	11/18/2014	36,812 24 36,812 24	31,315 90 75 46	(5,496.34)				3 12 3 12	0 04
437 000	EQT MIDSTREAM PARTNERS LP TICKER EQM		3 120	01/02/2015	39,600 94 39,600 94	32,976 02 75 46	(6,624 92)				3 12 3 12	0 04
1,011 000	EQT MIDSTREAM PARTNERS LP TICKER EQM		3 120	11/16/2015	72,793 01 72,793 01	76,290 06 75 46	3,497 05				3 12 3 12	0 09
335 000	EQT MIDSTREAM PARTNERS LP TICKER. EQM		3 120	08/27/2013	15,163 51 15,163 51	25,279 10 75 46	10,115 59				3 12 3 12	0 03
425 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	05/01/2015	4,869 14 4,869 14	4,084 25 9 61	(784 89)				0 30 0 30	0 00
247 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	04/30/2015	2,826 84 2,826 84	2,373 67 9 61	(453 17)				0 30 0 30	0 00
256 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	04/29/2015	2,925 57 2,925 57	2,460 16 9 61	(465 41)				0 30 0 30	0 00
812 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	04/28/2015	9,367 72 9,367 72	7,803 32 9 61	(1,564 40)				0 30 0 30	0 01
121 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	02/02/2015	1,457 78 1,457 78	1,162 81 9 61	(294 97)				0 30 0 30	0 00
3 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER. ERIC		0 300	02/05/2015	36 28 36 28	28 83 9 61	(7 45)				0 30 0 30	0 00
70 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	02/12/2015	846 03 846 03	672 70 9 61	(173 33)				0 30 0 30	0 00
510.000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	05/08/2015	5,567 57 5,567 57	4,901 10 9 61	(666 47)				0 30 0 30	0 01
623 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	05/11/2015	6,906 20 6,906 20	5,987 03 9 61	(919 17)				0 30 0 30	0 01
6,464 000	ERICSSON L M TEL CO ADR B SEK 10 TICKER ERIC		0 300	07/07/2014	78,488 47 78,488 47	62,119 04 9 61	(16,369 43)				0 30 0 30	0 07

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4,115 000	EXXON MOBIL CORP TICKER XOM		3 000	09/22/2015	307,560 45 307,560 45	320,764 25 77 95	13,203 80				3 00 3 00	0 38
3,343 000	FACEBOOK INC CLASS A TICKER FB			05/19/2015	264,474 76 264,474 76	349,878 38 104 66	85,403 62					0 41
724 000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER FANUY		0 501	08/31/2015	19,140 24 19,140 24	20,854 82 28 80	1,714 58				0 50 0 50	0 02
741.000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER FANUY		0 501	02/04/2014	20,377 50 20,377 50	21,344 51 28 80	967 01				0 50 0 50	0 03
1,857.000	FASTENAL CO TICKER FAST		1 200	03/26/2015	78,520 27 78,520 27	75,802 74 40 82	(2,717 53)				1 20 1 20	0 09
1,058 000	FASTENAL CO TICKER FAST	W	1 200	03/23/2015	44,735 84 55,921 83	43,187 56 40 82	(12,734 27)				1 20 1 20	0 05
1,376 000	FASTENAL CO TICKER. FAST		1 200	01/21/2014	63,237.11 63,237 11	56,168 32 40 82	(7,068 79)				1 20 1 20	0 07
123 000	FASTENAL CO TICKER FAST		1 200	06/28/2013	5,607 95 5,607 95	5,020 86 40 82	(587 09)				1 20 1 20	0 01
42 000	FASTENAL CO TICKER FAST	W	1 200	06/25/2013	1,914 91 2,135 16	1,714 44 40 82	(420 72)				1 20 1 20	0 00
1,466.000	FASTENAL CO TICKER FAST		1 200	02/19/2013	76,060 63 76,060 63	59,842 12 40 82	(16,218 51)				1 20 1 20	0 07
1,243 000	FASTENAL CO TICKER FAST		1 200	03/27/2015	52,904 57 52,904 57	50,739 26 40 82	(2,165 31)				1 20 1 20	0 06
1,213 000	FASTENAL CO TICKER FAST		1 200	01/22/2014	56,358 16 56,358 16	49,514 66 40 82	(6,843 50)				1 20 1 20	0 06
100 000	FEDERAL REALTY INVESTMENT TRUST TICKER FRT		3 920	01/30/2015	14,721 20 14,721 20	14,610 00 146 10	(111 20)				3 92 3 92	0 02
10 000	FEDERAL REALTY INVESTMENT TRUST TICKER FRT		3 920	01/25/2010	655.27 655 27	1,461 00 146 10	805 73				3 92 3 92	0 00

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180 000	FEDERAL REALTY INVESTMENT TRUST TICKER FRT		3 920	01/26/2010	11,821 30 11,821 30	26,298 00 146 10	14,476 70				3 92 3 92	0 03
160 000	FEDERAL REALTY INVESTMENT TRUST TICKER· FRT		3 920	01/27/2010	10,356 88 10,356 88	23,376 00 146 10	13,019 12				3 92 3 92	0 03
50 000	FEDERAL REALTY INVESTMENT TRUST TICKER FRT		3 920	06/07/2013	5,383 82 5,383 82	7,305 00 146 10	1,921 18				3 92 3 92	0 01
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE 12/30/2015 PAY DATE 01/15/2016 TICKER. FRT							94 00				0 00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE 12/30/2015 PAY DATE 01/15/2016 TICKER· FRT							9 40				0 00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE 12/30/2015 PAY DATE. 01/15/2016 TICKER· FRT							169 20				0 00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE 12/30/2015 PAY DATE 01/15/2016 TICKER. FRT							150 40				0 00
	ACCRUAL· CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE 12/30/2015 PAY DATE 01/15/2016 TICKER FRT							47 00				0 00
52 000	FEI CO COM STK TICKER FEIC		1 200	02/20/2015	4,187 60 4,187 60	4,149 08 79 79	(38 52)				1 20 1 20	0 00
55 000	FEI CO COM STK TICKER FEIC		1 200	10/03/2014	4,264 71 4,264 71	4,388 45 79 79	123 74				1 20 1 20	0 01

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4 000	FEI CO COM STK TICKER FEIC		1 200	07/09/2014	368 08 368 08	319 16 79 79	(48 92)				1 20 1 20	0 00
512 000	FEI CO COM STK TICKER FEIC		1 200	07/07/2014	47,259 39 47,259 39	40,852 48 79 79	(6,406 91)				1 20 1 20	0 05
48 000	FINANCIAL ENGINES INC TICKER FNGN		0 280	12/07/2015	1,746 08 1,746 08	1,616 16 33 67	(129 92)				0 28 0 28	0 00
157 000	FINANCIAL ENGINES INC TICKER: FNGN		0 280	12/22/2014	5,460 66 5,460 66	5,286 19 33 67	(174 47)				0 28 0 28	0 01
58 000	FINANCIAL ENGINES INC TICKER FNGN		0 280	07/09/2014	2,517 78 2,517 78	1,952 86 33 67	(564 92)				0 28 0 28	0 00
832 000	FINANCIAL ENGINES INC TICKER FNGN		0 280	07/07/2014	36,332 36 36,332 36	28,013 44 33 67	(8,318 92)				0 28 0 28	0 03
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE. 12/10/2015 PAY DATE 01/06/2016 TICKER. FNGN							3 36				0 00
	ACCRUAL. CASH DIVIDEND FINANCIAL ENGINES INC EX DATE 12/10/2015 PAY DATE 01/06/2016 TICKER FNGN							10 99				0 00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE 12/10/2015 PAY DATE 01/06/2016 TICKER FNGN							4 06				0 00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE 12/10/2015 PAY DATE 01/06/2016 TICKER FNGN							58 24				0 00
150 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0 760	01/20/2015	3,317 88 3,317 88	3,319 50 22 13	1 62				0 76 0 76	0 00

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80 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,751 86 1,751 86	1,770 40 22 13	18 54				0 76 0 76	0 00
80 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,751 40 1,751 40	1,770 40 22 13	19 00				0 76 0 76	0 00
80.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,750 38 1,750 38	1,770 40 22 13	20 02				0.76 0 76	0 00
80 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,751 20 1,751 20	1,770 40 22 13	19 20				0 76 0 76	0 00
395 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	8,733 65 8,733 65	8,741 35 22 13	7 70				0.76 0 76	0 01
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	3,758 85 3,758 85	3,762 10 22 13	3 25				0 76 0 76	0 00
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER· FR		0 760	01/20/2015	3,756 66 3,756 66	3,762 10 22 13	5 44				0 76 0 76	0 00
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	3,756 52 3,756 52	3,762 10 22 13	5 58				0 76 0 76	0 00
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,974 01 1,974 01	1,991 70 22 13	17 69				0.76 0 76	0 00
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,971 85 1,971 85	1,991 70 22 13	19 85				0 76 0 76	0 00

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90.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,970 12 1,970 12	1,991 70 22 13	21 58				0 76 0 76	0 00
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,970 57 1,970 57	1,991 70 22 13	21 13				0 76 0.76	0 00
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,969 97 1,969 97	1,991 70 22 13	21 73				0 76 0 76	0 00
90 000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER FR		0 760	01/20/2015	1,968 89 1,968 89	1,991 70 22 13	22 81				0 76 0 76	0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER. FR							19.12				0 00
	ACCRUAL. CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER. FR							10 20				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER. FR							10 20				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							10 20				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							10 20				0 00

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	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							50 36				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE· 12/29/2015 PAY DATE 01/19/2016 TICKER· FR							21 67				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER· FR							21 67				0 00
	ACCRUAL. CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							21 67				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							11 47				0 00
	ACCRUAL. CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							11 47				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							11 47				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							11 47				0 00

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	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER. FR							11 47				0 00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/29/2015 PAY DATE 01/19/2016 TICKER FR							11 47				0 00
15 000	FLUOR CORP TICKER FLR		0 840	07/09/2014	1,183 05 1,183 05	708 30 47 22	(474 75)				0 84 0 84	0 00
902 000	FLUOR CORP TICKER FLR		0 840	07/07/2014	70,146 10 70,146 10	42,592 44 47 22	(27,553 66)				0 84 0 84	0 05
	ACCRUAL CASH DIVIDEND FLUOR CORP EX DATE 11/30/2015 PAY DATE 01/05/2016 TICKER FLR							3 15				0 00
	ACCRUAL. CASH DIVIDEND FLUOR CORP EX DATE 11/30/2015 PAY DATE. 01/05/2016 TICKER FLR							189 42				0 00
65 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER. FMX		1 381	01/15/2014	6,257 82 6,257 82	6,002 75 92 35	(255 07)				1 38 1 38	0 01
50 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	01/16/2014	4,825 64 4,825 64	4,617 50 92 35	(208.14)				1 38 1 38	0 01
51 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER. FMX		1.381	01/17/2014	4,870 30 4,870 30	4,709 85 92 35	(160 45)				1 38 1 38	0 01

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Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
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Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	*Security Description*	*Moodys /S&P*	*Coupon*	*Set. Date Red. Date*	*Orig. Cost Book Cost*	*Market Value Market Price*	*Unrealized Gain (Loss)*	*Accrued Income*	*Yrs to Mat.*	*Mod. Dur.*	*YTM@purch YTM@mkt*	*% Port.*
107 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	02/04/2014	9,594 69 9,594 69	9,881 45 92 35	286 76				1 38 1 38	0 01
121 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	07/07/2014	11,352 12 11,352 12	11,174 35 92 35	(177 77)				1 38 1 38	0 01
14 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER. FMX		1 381	12/18/2014	1,133 73 1,133 73	1,292 90 92 35	159 17				1 38 1 38	0 00
17.000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	12/19/2014	1,374 73 1,374 73	1,569 95 92 35	195 22				1 38 1 38	0 00
3 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	08/27/2015	243 90 243 90	277 05 92 35	33 15				1 38 1 38	0.00
7.000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER. FMX		1 381	08/27/2015	571 63 571 63	646 45 92 35	74 82				1 38 1 38	0 00
8 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER FMX		1 381	01/14/2014	744 50 744 50	738 80 92 35	(5 70)				1 38 1 38	0 00
43 000	FORTINET INC TICKER. FTNT			07/09/2014	1,084 46 1,084 46	1,340 31 31 17	255 85					0 00
1,297 000	FORTINET INC TICKER FTNT			07/07/2014	32,775 96 32,775 96	40,427 49 31 17	7,651 53					0 05
1 000	FOX FACTORY HOLDING CORP TICKER FOXF			07/09/2014	17 95 17 95	16 53 16 53	(1 42)					0 00
182 000	FOX FACTORY HOLDING CORP TICKER FOXF			07/21/2014	2,922 92 2,922 92	3,008 46 16 53	85 54					0 00
512 000	FOX FACTORY HOLDING CORP TICKER FOXF			07/07/2014	9,034 60 9,034 60	8,463 36 16 53	(571 24)					0 01

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2,153 000	FREEPORT-MCMORAN INC TICKER FCX			09/25/2015	22,475 38 22,475 38	14,575 81 6 77	(7,899 57)					0 02
849 000	FREEPORT-MCMORAN INC TICKER FCX			03/09/2015	17,509 35 17,509 35	5,747 73 6 77	(11,761 62)					0 01
950 000	FREEPORT-MCMORAN INC TICKER FCX			07/07/2014	35,249 85 35,249 85	6,431 50 6 77	(28,818 35)					0 01
391 000	GARTNER INC TICKER IT			12/26/2013	26,543 39 26,543 39	35,463 70 90 70	8,920 31					0 04
172 000	GARTNER INC TICKER. IT			12/24/2013	11,630 21 11,630 21	15,600 40 90 70	3,970 19					0 02
408 000	GARTNER INC TICKER IT			12/23/2013	27,587 86 27,587 86	37,005 60 90 70	9,417.74					0 04
168 000	GARTNER INC TICKER IT			12/20/2013	11,265 26 11,265 26	15,237 60 90 70	3,972 34					0 02
113 000	GARTNER INC TICKER IT			12/19/2013	7,562 39 7,562 39	10,249 10 90 70	2,686 71					0 01
182 000	GARTNER INC TICKER IT			12/18/2013	12,065 58 12,065 58	16,507 40 90 70	4,441 82					0 02
128 000	GARTNER INC TICKER IT			12/17/2013	8,423 24 8,423 24	11,609 60 90 70	3,186 36					0 01
97 000	GARTNER INC TICKER IT			07/16/2013	5,953 86 5,953 86	8,797 90 90 70	2,844 04					0 01
107 000	GARTNER INC TICKER: IT			06/28/2013	6,044 74 6,044 74	9,704 90 90 70	3,660 16					0 01
1,627 000	GARTNER INC TICKER IT			04/11/2013	88,194 46 88,194 46	147,568 90 90 70	59,374 44					0 17
65 000	GARTNER INC TICKER IT			02/19/2013	3,170 05 3,170 05	5,895 50 90 70	2,725 45					0 01

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5 000	GARTNER INC TICKER IT			01/28/2013	250 14 250 14	453 50 90 70	203 36					0 00
91 000	GARTNER INC TICKER IT			01/25/2013	4,544 80 4,544 80	8,253 70 90 70	3,708 90					0 01
7,550.000	GENERAL ELEC CO TICKER GE		0 920	02/14/2012	144,546 26 144,546 26	235,182 50 31 15	90,636 24				0 92 0 92	0 28
1,500 000	GENERAL ELEC CO TICKER GE		0 920	03/21/2011	28,620 00 28,620 00	46,725 00 31 15	18,105 00				0 92 0 92	0 06
2,945.000	GENERAL ELEC CO TICKER GE		0 920	03/16/2009	25,290 78 25,290 78	91,736 75 31 15	66,445 97				0 92 0 92	0 11
3,090 000	GENERAL ELEC CO TICKER GE		0 920	03/27/2014	77,986 97 77,986 97	96,253 50 31.15	18,266 53				0 92 0 92	0 11
	ACCRUAL CASH DIVIDEND GENERAL ELEC CO EX DATE 12/17/2015 PAY DATE 01/25/2016 TICKER GE							1,736 50				0 00
	ACCRUAL CASH DIVIDEND GENERAL ELEC CO EX DATE 12/17/2015 PAY DATE 01/25/2016 TICKER GE							345 00				0 00
	ACCRUAL CASH DIVIDEND GENERAL ELEC CO EX DATE 12/17/2015 PAY DATE 01/25/2016 TICKER GE							677 35				0 00
	ACCRUAL CASH DIVIDEND GENERAL ELEC CO EX DATE 12/17/2015 PAY DATE 01/25/2016 TICKER GE							710 70				0 00
693 000	GENESIS ENERGY LP HOUSTON COM STK TICKER· GEL		2.760	12/07/2015	26,838 23 26,838 23	25,460 82 36 74	(1,377 41)				2 76 2 76	0 03

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583 000	GENESIS ENERGY LP HOUSTON COM STK TICKER GEL		2 760	12/04/2015	22,877 68 22,877 68	21,419 42 36 74	(1,458 26)				2 76 2 76	0 03
1,694 000	GENESIS ENERGY LP HOUSTON COM STK TICKER GEL		2 760	10/06/2015	66,035 68 66,035 68	62,237 56 36 74	(3,798 12)				2 76 2 76	0 07
222 000	GENESIS ENERGY LP HOUSTON COM STK TICKER GEL		2 760	09/16/2013	11,065 55 11,065 55	8,156 28 36 74	(2,909 27)				2 76 2 76	0 01
1,858 000	GENESIS ENERGY LP HOUSTON COM STK TICKER GEL		2 760	10/01/2013	94,351 47 94,351 47	68,262 92 36 74	(26,088 55)				2 76 2 76	0 08
694 000	GENESIS ENERGY LP HOUSTON COM STK TICKER GEL		2 760	01/02/2015	30,301 01 30,301 01	25,497 56 36 74	(4,803 45)				2 76 2 76	0 03
558 000	GENESIS ENERGY LP HOUSTON COM STK TICKER. GEL		2 760	08/27/2013	27,802 12 27,802 12	20,500 92 36 74	(7,301 20)				2 76 2 76	0 02
29 000	GENTHERM INC TICKER THRM			07/24/2015	1,410 96 1,410 96	1,374 60 47 40	(36 36)					0 00
86.000	GENTHERM INC TICKER THRM			08/04/2015	4,252 35 4,252 35	4,076 40 47 40	(175 95)					0 00
99 000	GENTHERM INC TICKER THRM			09/01/2015	4,403 74 4,403 74	4,692 60 47 40	288 86					0 01
62 000	GENTHERM INC TICKER THRM			11/06/2015	3,038 62 3,038 62	2,938 80 47 40	(99 82)					0 00
131 000	GENTHERM INC TICKER THRM			07/14/2015	6,597 04 6,597 04	6,209 40 47 40	(387 64)					0 01
2,795 000	GENUINE PARTS CO TICKER GPC		2 630	03/16/2009	75,129 04 75,129 04	240,062 55 85 89	164,933 51				2 63 2 63	0 28

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1,400 000	GENUINE PARTS CO TICKER GPC		2 630	10/31/2012	85,246 42 85,246 42	120,246 00 85 89	34,999 58				2 63 2 63	0 14
	ACCRUAL CASH DIVIDEND GENUINE PARTS CO EX DATE 12/02/2015 PAY DATE 01/04/2016 TICKER GPC							1,718 93				0 00
	ACCRUAL. CASH DIVIDEND GENUINE PARTS CO EX DATE 12/02/2015 PAY DATE 01/04/2016 TICKER GPC							861 00				0 00
275 000	GETINGE AB UNSPONS ADR TICKER GNGBY		0 251	08/05/2015	6,760 30 6,760 30	7,183 00 26 12	422 70				0 25 0 25	0 01
331 000	GETINGE AB UNSPONS ADR TICKER GNGBY		0 251	07/13/2015	7,764 04 7,764 04	8,645 72 26 12	881 68				0 25 0 25	0 01
279 000	GETINGE AB UNSPONS ADR TICKER. GNGBY		0 251	08/06/2015	6,819 09 6,819 09	7,287 48 26 12	468 39				0 25 0 25	0 01
546 000	GETINGE AB UNSPONS ADR TICKER· GNGBY		0 251	10/22/2015	13,815.87 13,815 87	14,261 52 26 12	445 65				0 25 0 25	0 02
414 000	GETINGE AB UNSPONS ADR TICKER GNGBY		0 251	10/29/2015	10,351 20 10,351 20	10,813 68 26 12	462 48				0 25 0 25	0 01
1,436 000	GETINGE AB UNSPONS ADR TICKER GNGBY		0 251	07/10/2015	33,382 55 33,382 55	37,508 32 26 12	4,125 77				0 25 0 25	0 04
84 000	GRAMERCY PROPERTY TRUST TICKER. GPT		0 440	10/14/2014	433 10 433 10	648 48 7 72	215 38				0 44 0 44	0 00
462 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	3,451 00 3,451 00	3,566 64 7 72	115 64				0 44 0 44	0 00
462 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/17/2014	3,451 00 3,451 00	3,566.64 7 72	115 64				0 44 0 44	0 00
223 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,637 52 1,637 52	1,721 56 7 72	84 04				0 44 0 44	0 00

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213 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,575 21 1,575 21	1,644 36 7 72	69 15				0.44 0 44	0 00
223 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,635 96 1,635 96	1,721 56 7 72	85 60				0 44 0 44	0 00
223 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	01/27/2015	1,633 16 1,633 16	1,721 56 7 72	88 40				0 44 0 44	0 00
213 000	GRAMERCY PROPERTY TRUST TICKER. GPT		0 440	10/17/2014	1,576 91 1,576 91	1,644 36 7 72	67 45				0 44 0 44	0 00
213 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	11/05/2014	1,571 97 1,571 97	1,644 36 7 72	72.39				0 44 0 44	0 00
213 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,574 83 1,574 83	1,644 36 7 72	69 53				0 44 0 44	0 00
223 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,636 18 1,636 18	1,721 56 7 72	85 38				0 44 0 44	0 00
149 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/14/2014	1,108 92 1,108 92	1,150 28 7 72	41 36				0 44 0 44	0 00
191 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/17/2014	1,402 78 1,402 78	1,474 52 7 72	71 74				0 44 0 44	0 00
1,084 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	10/17/2014	7,983 88 7,983 88	8,368 48 7.72	384 60				0 44 0 44	0 01
692 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	11/05/2014	5,167 80 5,167 80	5,342 24 7 72	174 44				0 44 0 44	0 01
79 000	GRAMERCY PROPERTY TRUST TICKER GPT		0 440	11/11/2014	597 60 597 60	609 88 7 72	12 28				0 44 0 44	0 00
210 000	GRAMERCY PROPERTY TRUST TICKER· GPT		0 440	10/10/2014	1,531 07 1,531 07	1,621 20 7 72	90 13				0 44 0.44	0.00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							1 73				0 00

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	ACCRUAL· CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER. GPT							9 52				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							9 52				0 00
	ACCRUAL. CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 59				0 00
	ACCRUAL: CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER· GPT							4 39				0 00
	ACCRUAL. CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 59				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 59				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 39				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 39				0 00

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	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 39				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE· 12/29/2015 PAY DATE 01/15/2016 TICKER. GPT							4 59				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE· 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							3 07				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							3 93				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							22 33				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER GPT							14 26				0 00
	ACCRUAL. CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							1 63				0 00
	ACCRUAL CASH DIVIDEND GRAMERCY PROPERTY TRUST EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER GPT							4 33				0 00

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313 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/19/2014	3,824 36 3,824 36	3,630 80 11 60	(193 56)				0 29 0 29	0 00
1,371 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER· GWLLY		0 288	07/07/2014	17,160 35 17,160 35	15,903 60 11 60	(1,256 75)				0 29 0 29	0 02
201 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER. GWLLY		0 288	10/22/2015	2,814 07 2,814 07	2,331 60 11 60	(482 47)				0 29 0 29	0 00
180 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	10/02/2015	2,510 47 2,510 47	2,088 00 11 60	(422 47)				0 29 0 29	0 00
255.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/30/2015	3,529 83 3,529 83	2,958 00 11 60	(571 83)				0 29 0 29	0 00
108.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER· GWLLY		0 288	06/12/2015	1,510 32 1,510 32	1,252 80 11 60	(257 52)				0 29 0 29	0 00
111 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	06/11/2015	1,550 95 1,550 95	1,287 60 11 60	(263 35)				0 29 0 29	0 00
195.000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	08/29/2014	2,707 95 2,707 95	2,262 00 11 60	(445 95)				0 29 0 29	0 00
33 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/02/2014	461 14 461 14	382 80 11 60	(78 34)				0 29 0 29	0 00
18 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/03/2014	252 89 252 89	208 80 11 60	(44 09)				0 29 0 29	0 00

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18 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/04/2014	252 75 252 75	208 80 11 60	(43 95)				0 29 0 29	0 00
171 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/05/2014	2,384 81 2,384 81	1,983 60 11 60	(401 21)				0 29 0 29	0 00
135 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/04/2014	1,860 10 1,860 10	1,566 00 11 60	(294 10)				0 29 0 29	0 00
171 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/08/2014	2,320 63 2,320 63	1,983 60 11 60	(337 03)				0 29 0 29	0 00
159 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/11/2014	2,138 81 2,138 81	1,844 40 11 60	(294 41)				0 29 0 29	0 00
453 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/15/2014	9,025 21 9,025 21	5,254 80 11 60	(3,770 41)				0 29 0 29	0 01
456 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER. GWLLY		0 288	09/16/2014	9,057 38 9,057 38	5,289 60 11 60	(3,767 78)				0 29 0 29	0 01
357 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/17/2014	3,239 63 3,239 63	4,141 20 11 60	901 57				0.29 0 29	0 00
492 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR TICKER GWLLY		0 288	09/18/2014	4,451 26 4,451 26	5,707 20 11.60	1,255 94				0 29 0 29	0 01
2 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/05/2015	74 67 74 67	80 06 40 03	5 39					0 00

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57 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/05/2015	2,128 10 2,128 10	2,281 71 40 03	153 61					0 00
13 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/04/2015	482 60 482 60	520 39 40 03	37 79					0 00
83 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/04/2015	3,065 45 3,065 45	3,322 49 40 03	257 04					0 00
263 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/03/2015	9,853 40 9,853 40	10,527 89 40 03	674 49					0 01
73 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			08/07/2015	2,718 02 2,718 02	2,922 19 40 03	204 17					0 00
42 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER· GIB			10/26/2015	1,551 35 1,551 35	1,681 26 40 03	129 91					0 00
63 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			10/26/2015	2,322 72 2,322 72	2,521 89 40 03	199 17					0 00
7 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			10/29/2015	257 58 257 58	280 21 40 03	22 63					0 00
61 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER. GIB			10/29/2015	2,247 25 2,247 25	2,441 83 40 03	194 58					0 00
43 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			10/30/2015	1,571 30 1,571 30	1,721 29 40 03	149 99					0 00

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17 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			11/03/2015	621 48 621 48	680 51 40 03	59 03					0 00
48 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			11/04/2015	1,777 75 1,777.75	1,921 44 40 03	143 69					0 00
8 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			11/05/2015	295 86 295 86	320 24 40 03	24 38					0 00
2,589 000	GROUP CGI INC CAD NPV CL A SUB VTG TICKER GIB			07/07/2014	93,205 55 93,205 55	103,637 67 40 03	10,432 12					0 12
45 000	GRUBHUB INC TICKER GRUB			09/29/2014	1,612 28 1,612 28	1,089 00 24 20	(523 28)					0 00
156 000	GRUBHUB INC TICKER GRUB			06/15/2015	5,812 56 5,812 56	3,775 20 24 20	(2,037 36)					0 00
279 000	GRUBHUB INC TICKER GRUB			09/09/2014	11,142 45 11,142 45	6,751 80 24 20	(4,390 65)					0 01
2 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/04/2015	58 18 58 18	54 42 27 21	(3 76)				0 08 0 08	0 00
1 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/04/2015	29 05 29 05	27 21 27 21	(1 84)				0 08 0 08	0 00
58 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/04/2015	1,692 02 1,692 02	1,578 18 27 21	(113 84)				0 08 0 08	0 00
21 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/05/2015	621 12 621 12	571 41 27 21	(49 71)				0 08 0 08	0 00
10 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/06/2015	297 97 297 97	272 10 27 21	(25 87)				0 08 0 08	0 00
33 000	GRUPO TELEVISA ADR TICKER. TV		0 084	11/09/2015	975 30 975 30	897 93 27 21	(77 37)				0 08 0 08	0 00

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136 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/10/2015	4,020 87 4,020 87	3,700 56 27 21	(320 31)				0 08 0 08	0 00
55 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/12/2015	1,591 30 1,591 30	1,496 55 27 21	(94 75)				0 08 0 08	0 00
102 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/13/2015	2,930 21 2,930 21	2,775 42 27 21	(154 79)				0 08 0 08	0 00
367 000	GRUPO TELEVISA ADR TICKER TV		0 084	11/17/2015	10,478 91 10,478 91	9,986 07 27 21	(492 84)				0 08 0 08	0 01
2,427 000	GRUPO TELEVISA ADR TICKER TV		0 084	07/07/2014	84,742 11 84,742 11	66,038 67 27 21	(18,703 44)				0 08 0 08	0 08
139 000	H AND E EQUIPMENT SERVICES INC TICKER HEES		1 100	09/01/2015	2,570 12 2,570 12	2,429 72 17 48	(140 40)				1 10 1 10	0 00
155 000	H AND E EQUIPMENT SERVICES INC TICKER HEES		1 100	11/06/2015	3,179 65 3,179 65	2,709 40 17 48	(470.25)				1 10 1 10	0 00
693 000	H AND E EQUIPMENT SERVICES INC TICKER HEES		1 100	07/07/2014	27,194 43 27,194 43	12,113 64 17 48	(15,080 79)				1 10 1 10	0 01
20 000	HANCOCK TIMBER VII B RST CUSIP 410990915					N/A						0 00
40 000	HCP INC REIT TICKER HCP		2 300	06/17/2013	1,822 61 1,822 61	1,529 60 38 24	(293 01)				2 30 2 30	0 00
100 000	HCP INC REIT TICKER HCP		2 300	06/07/2013	4,755 81 4,755 81	3,824 00 38 24	(931 81)				2 30 2 30	0 00
290.000	HCP INC REIT TICKER· HCP		2 300	01/27/2010	7,666 81 7,666 81	11,089 60 38 24	3,422 79				2 30 2 30	0 01
330.000	HCP INC REIT TICKER HCP		2 300	01/26/2010	8,756,97 8,756 97	12,619 20 38 24	3,862 23				2 30 2 30	0 01
10 000	HCP INC REIT TICKER HCP		2 300	01/25/2010	272 16 272 16	382 40 38 24	110 24				2 30 2 30	0 00

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30 000	HCP INC REIT TICKER HCP		2 300	01/30/2015	1,435 79 1,435 79	1,147 20 38 24	(288 59)				2 30 2 30	0 00
1,780 000	HCP INC REIT TICKER HCP		2 300	06/28/2013	77,161 06 77,161 06	68,067 20 38 24	(9,093.86)				2 30 2 30	0 08
3,300 000	HCP INC REIT TICKER HCP		2 300	02/14/2012	136,239 65 136,239 65	126,192 00 38 24	(10,047 65)				2 30 2 30	0 15
1,170 000	HCP INC REIT TICKER HCP		2 300	03/21/2011	41,421 57 41,421 57	44,740 80 38 24	3,319 23				2 30 2 30	0 05
4,130.000	HCP INC REIT TICKER HCP		2 300	06/29/2010	125,706 54 125,706 54	157,931 20 38 24	32,224 66				2 30 2 30	0 19
1,140 000	HCP INC REIT TICKER HCP		2 300	03/27/2014	41,777 48 41,777 48	43,593 60 38 24	1,816 12				2 30 2 30	0 05
2 000	HIBBETT SPORTS INC TICKER HIBB			07/09/2014	110 68 110 68	60 48 30 24	(50 20)					0 00
682 000	HIBBETT SPORTS INC TICKER HIBB			07/07/2014	37,683 29 37,683 29	20,623 68 30 24	(17,059 61)					0 02
2,048 000	HOSPITALITY PROPERTIES TRUST TICKER. HPT		2 040	10/09/2015	56,102 09 56,102 09	53,555 20 26 15	(2,546 89)				2 04 2 04	0 06
1,100 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0.800	02/01/2010	12,042 80 12,042 80	16,874 00 15 34	4,831 20				0 80 0 80	0 02
40 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0.800	06/07/2013	698 64 698 64	613 60 15 34	(85 04)				0.80 0 80	0 00
95 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0 800	06/17/2013	1,587.37 1,587 37	1,457 30 15 34	(130 07)				0 80 0 80	0 00
375 000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0 800	11/18/2013	7,015 76 7,015 76	5,752 50 15 34	(1,263 26)				0 80 0 80	0 01

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310 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0 800	11/18/2013	5,800 10 5,800 10	4,755 40 15 34	(1,044 70)				0 80 0 80	0 01
305 000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0 800	11/13/2013	5,706 55 5,706 55	4,678 70 15 34	(1,027 85)				0 80 0 80	0 01
225 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0 800	06/13/2014	5,026 50 5,026 50	3,451 50 15 34	(1,575 00)				0 80 0 80	0 00
986 000	HOST HOTELS & RESORTS INC COM REIT TICKER HST		0 800	01/29/2010	10,943 12 10,943 12	15,125 24 15 34	4,182 12				0 80 0 80	0 02
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							220 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER· HST							8 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							19 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE· 12/29/2015 PAY DATE. 01/15/2016 TICKER. HST							75 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							62 00				0 00

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	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							61 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							45 00				0 00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER HST							197 20				0 00
3,650 000	HSBC HOLDINGS PLC ADR TICKER HSBC		2 550	02/14/2012	163,979 54 163,979 54	144,065 50 39 47	(19,914 04)				2 55 2 55	0 17
1,050 000	HSBC HOLDINGS PLC ADR TICKER HSBC		2 550	03/21/2011	52,395 00 52,395 00	41,443 50 39 47	(10,951 50)				2 55 2 55	0 05
2,850 000	HSBC HOLDINGS PLC ADR TICKER HSBC		2 550	06/04/2009	129,832 61 129,832 61	112,489 50 39 47	(17,343 11)				2 55 2 55	0 13
255 000	HUBSPOT INC TICKER HUBS			10/16/2014	7,406 42 7,406 42	14,359 05 56 31	6,952 63					0 02
608 000	ICON PLC TICKER ICLR			07/07/2014	29,408 72 29,408 72	47,241 60 77 70	17,832 88					0 06
9 000	IDEX CORP COM TICKER IEX		1 360	07/09/2014	732 69 732 69	689 49 76 61	(43 20)				1 36 1 36	0 00
509 000	IDEX CORP COM TICKER IEX		1 360	07/07/2014	41,416 11 41,416 11	38,994 49 76 61	(2,421 62)				1 36 1 36	0 05
59 000	IMMUNOGEN INC TICKER IMGN			07/09/2014	690 88 690 88	800 63 13 57	109 75					0 00
1,952 000	IMMUNOGEN INC TICKER IMGN			07/07/2014	23,100 36 23,100 36	26,488 64 13 57	3,388 28					0 03

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75 000	IMPERVA INC TICKER. IMPV			12/07/2015	5,690 29 5,690 29	4,748 25 63 31	(942 04)					0 01
172 000	IMPERVA INC TICKER. IMPV			02/20/2015	7,595 73 7,595 73	10,889 32 63 31	3,293 59					0 01
3.000	IMPERVA INC TICKER. IMPV			07/09/2014	79 68 79 68	189 93 63 31	110 25					0.00
135 000	IMPERVA INC TICKER IMPV			03/18/2015	5,629 37 5,629 37	8,546 85 63 31	2,917 48					0 01
218 000	IMPERVA INC TICKER IMPV			07/07/2014	5,818 23 5,818 23	13,801 58 63 31	7,983 35					0 02
195 000	INC RESEARCH HOLDINGS CLASS A TICKER INCR			12/11/2015	8,866 73 8,866 73	9,459 45 48 51	592 72					0 01
28 000	INC RESEARCH HOLDINGS CLASS A TICKER INCR			05/12/2015	851 71 851 71	1,358 28 48 51	506 57					0 00
462 000	INC RESEARCH HOLDINGS CLASS A TICKER INCR			02/06/2015	10,526 12 10,526 12	22,411 62 48 51	11,885 50					0 03
128 000	INSULET CORP TICKER PODD			12/07/2015	4,782 87 4,782 87	4,839 68 37 81	56 81					0 01
62 000	INSULET CORP TICKER PODD			12/22/2014	2,686 93 2,686 93	2,344 22 37 81	(342 71)					0 00
199 000	INSULET CORP TICKER PODD			08/26/2014	6,858 50 6,858 50	7,524 19 37 81	665 69					0 01
126 000	INSULET CORP TICKER PODD			06/04/2015	3,525 71 3,525 71	4,764 06 37 81	1,238 35					0 01
787 000	INSULET CORP TICKER PODD			07/07/2014	31,803 93 31,803 93	29,756 47 37 81	(2,047 46)					0 04
4 000	INTEGRA LIFESCIENCESHOLDING CORP TICKER· IART			07/09/2014	170 71 170.71	271 12 67 78	100 41					0 00

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Morgan Stanley
Private Wealth Management

Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
4.000	INTEGRA LIFESCIENCESHOLDING CORP TICKER IART			11/06/2015	245 01 245 01	271 12 67 78	26 11					0 00
388 000	INTEGRA LIFESCIENCESHOLDING CORP TICKER IART			07/07/2014	16,637 44 16,637 44	26,298 64 67 78	9,661 20					0 03
23 000	INTEGRATED DEVICE TECHNOLOGY INC TICKER· IDTI			07/09/2014	359 26 359 26	606 05 26 35	246 79					0 00
1,150.000	INTEGRATED DEVICE TECHNOLOGY INC TICKER· IDTI			07/07/2014	18,207 95 18,207 95	30,302 50 26 35	12,094 55					0 04
370 000	INTEL CORP TICKER INTC		1 040	06/26/2013	8,966 91 8,966 91	12,746 50 34 45	3,779 59				1 04 1 04	0 02
5,400 000	INTEL CORP TICKER. INTC		1 040	10/31/2012	117,933 84 117,933 84	186,030 00 34 45	68,096 16				1 04 1 04	0 22
2,545 000	INTEL CORP TICKER INTC		1 040	02/14/2012	68,435 05 68,435 05	87,675 25 34 45	19,240 20				1 04 1 04	0 10
1,885 000	INTEL CORP TICKER INTC		1 040	03/27/2014	47,179 29 47,179 29	64,938 25 34 45	17,758 96				1 04 1 04	0 08
671 000	IONIS PHARMACEUTICALS INC TICKER IONS			07/01/2014	23,485 00 23,485 00	41,555.03 61 93	18,070 03					0 05
3 000	IONIS PHARMACEUTICALS INC TICKER IONS			07/03/2014	106 20 106 20	185 79 61 93	79 59					0 00
416 000	IRON MOUNTAIN INC TICKER. IRM		1 940	10/09/2015	13,184 79 13,184.79	11,236 16 27 01	(1,948 63)				1 94 1.94	0 01
190 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	7,558 84 7,558 84	5,131 90 27 01	(2,426 94)				1 94 1 94	0 01
190 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	7,561 90 7,561 90	5,131 90 27 01	(2,430 00)				1 94 1 94	0 01
76 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/12/2015	3,030 38 3,030 38	2,052 76 27 01	(977 62)				1 94 1 94	0 00

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100 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	3,975 33 3,975 33	2,701 00 27 01	(1,274 33)				1 94 1 94	0 00
65 000	IRON MOUNTAIN INC TICKER· IRM		1 940	01/05/2015	2,586 13 2,586 13	1,755 65 27 01	(830 48)				1 94 1 94	0 00
180 000	IRON MOUNTAIN INC TICKER· IRM		1 940	01/08/2015	7,154 75 7,154 75	4,861 80 27 01	(2,292 95)				1 94 1 94	0 01
180 000	IRON MOUNTAIN INC TICKER: IRM		1 940	01/12/2015	7,156 03 7,156 03	4,861 80 27 01	(2,294 23)				1 94 1 94	0 01
60 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	2,387 21 2,387 21	1,620 60 27 01	(766 61)				1 94 1.94	0 00
180 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	7,156 03 7,156 03	4,861 80 27 01	(2,294 23)				1 94 1 94	0 01
41 000	IRON MOUNTAIN INC TICKER· IRM		1 940	01/13/2015	1,629 70 1,629 70	1,107 41 27 01	(522 29)				1 94 1 94	0 00
34 000	IRON MOUNTAIN INC TICKER IRM		1 940	01/13/2015	1,356 52 1,356 52	918 34 27 01	(438 18)				1 94 1 94	0 00
4,233 000	Industrial & Commercial Bank of CHINA LTD REPRESENTING H SHARES TICKER IDCBY		0 598	07/07/2014	53,674 44 53,674 44	50,626 68 11 96	(3,047 76)				0 60 0 60	0 06
1,152 000	JAPAN TOB INC TICKER JAPAY		0 386	01/22/2015	15,366 64 15,366 64	21,398 40 18 57	6,031 76				0 39 0 39	0 03
1,973 000	JAPAN TOB INC TICKER JAPAY		0 386	03/04/2015	31,177 35 31,177 35	36,648 48 18 57	5,471.13				0 39 0 39	0 04
1 000	JAPAN TOB INC TICKER. JAPAY		0 386	10/27/2015	17 15 17 15	18 58 18 57	1 43				0 39 0 39	0 00
827 000	JAPAN TOB INC TICKER JAPAY		0 386	10/27/2015	14,181 23 14,181 23	15,361 53 18 57	1,180 30				0 39 0 39	0 02
743 000	JAPAN TOB INC TICKER JAPAY		0 386	01/12/2015	9,716 88 9,716 88	13,801 23 18 57	4,084 35				0 39 0 39	0.02

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1,650 000	JOHNSON & JOHNSON TICKER JNJ		3 200	02/14/2012	106,988 97 106,988 97	169,488 00 102 72	62,499 03				3 20 3 20	0 20
1,300 000	JOHNSON & JOHNSON TICKER JNJ		3 200	03/21/2011	75,108 02 75,108 02	133,536 00 102 72	58,427 98				3 20 3 20	0 16
800 000	JOHNSON & JOHNSON TICKER JNJ		3 200	05/20/2010	50,876.64 50,876 64	82,176 00 102 72	31,299 36				3 20 3 20	0 10
435 000	JOHNSON & JOHNSON TICKER. JNJ		3 200	03/16/2009	20,851 07 20,851 07	44,683 20 102 72	23,832 13				3 20 3 20	0 05
525 000	JOHNSON & JOHNSON TICKER JNJ		3 200	07/05/2012	35,462 33 35,462 33	53,928 00 102 72	18,465 67				3 20 3 20	0 06
1,275 000	JPMORGAN CHASE & CO TICKER JPM		1 920	10/31/2012	53,010 55 53,010 55	84,188 25 66 03	31,177 70				1 92 1 92	0 10
1,930 000	JPMORGAN CHASE & CO TICKER JPM		1 920	03/30/2012	89,190 90 89,190 90	127,437 90 66 03	38,247 00				1 92 1 92	0 15
3,385 000	JPMORGAN CHASE & CO TICKER JPM		1 920	06/10/2014	191,590 66 191,590 66	223,511 55 66 03	31,920 89				1 92 1 92	0 26
1,445 000	JULIUS BAER GROUP LTD ADR TICKER JBAXY		0 206	09/11/2013	13,567 54 13,567 54	14,016 50 9 70	448 96				0 21 0 21	0 02
877 000	JULIUS BAER GROUP LTD ADR TICKER JBAXY		0 206	11/04/2013	8,679 06 8,679 06	8,506 90 9 70	(172 16)				0 21 0 21	0 01
796 000	JULIUS BAER GROUP LTD ADR TICKER JBAXY		0 206	11/05/2013	7,815 92 7,815 92	7,721 20 9 70	(94 72)				0 21 0 21	0 01
398 000	JULIUS BAER GROUP LTD ADR TICKER JBAXY		0 206	11/06/2013	3,838 59 3,838 59	3,860 60 9 70	22 01				0 21 0 21	0 00
2,059 000	JULIUS BAER GROUP LTD ADR TICKER JBAXY		0 206	02/04/2014	20,239 97 20,239 97	19,972 30 9 70	(267 67)				0 21 0 21	0 02
1,241 000	JULIUS BAER GROUP LTD ADR TICKER. JBAXY		0 206	07/07/2014	10,349 94 10,349 94	12,037 70 9 70	1,687 76				0 21 0 21	0 01

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69 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	01/13/2015	1,894 04 1,894 04	1,133 33 16 43	(760 71)				0 36 0.36	0 00
80 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	01/16/2015	2,191 62 2,191 62	1,314 00 16 43	(877 62)				0 36 0 36	0 00
29 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	01/20/2015	797 09 797 09	476 33 16 43	(320 76)				0 36 0 36	0 00
28 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	01/21/2015	775 01 775 01	459 90 16 43	(315 11)				0 36 0 36	0 00
196 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	01/22/2015	5,433 69 5,433 69	3,219 30 16 43	(2,214 39)				0 36 0 36	0.00
796.000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER. KPCPY		0 360	03/04/2015	21,408 26 21,408 26	13,074 30 16 43	(8,333 96)				0 36 0 36	0 02
343 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	05/14/2015	8,715 39 8,715 39	5,633 78 16 43	(3,081 61)				0 36 0 36	0 01
233 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	05/15/2015	5,800 28 5,800 28	3,827 03 16 43	(1,973.25)				0 36 0 36	0 00
2,235 000	KASIKORNBANK PUBLIC CO LTD UNSPO NSORED ADR TICKER KPCPY		0 360	07/07/2014	57,260 70 57,260 70	36,709 88 16 43	(20,550 82)				0 36 0 36	0 04
700 000	KIMBERLY CLARK CORP TICKER KMB		3 680	03/21/2011	42,516 28 42,516 28	89,110 00 127 30	46,593 72				3 68 3 68	0 11
765 000	KIMBERLY CLARK CORP TICKER KMB		3 680	03/16/2009	32,577 73 32,577 73	97,384 50 127 30	64,806 77				3 68 3 68	0 11

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1,600 000	KIMBERLY CLARK CORP TICKER· KMB		3 680	02/14/2012	110,181 03 110,181 03	203,680 00 127 30	93,498 97				3 68 3 68	0 24
	ACCRUAL CASH DIVIDEND KIMBERLY CLARK CORP EX DATE 12/02/2015 PAY DATE 01/05/2016 TICKER KMB							616 00				0 00
	ACCRUAL CASH DIVIDEND KIMBERLY CLARK CORP EX DATE 12/02/2015 PAY DATE 01/05/2016 TICKER KMB							673 20				0 00
	ACCRUAL CASH DIVIDEND KIMBERLY CLARK CORP EX DATE 12/02/2015 PAY DATE 01/05/2016 TICKER KMB							1,408 00				0 00
3,923 000	KINGFISHER ADR TICKER KGFHY		0 267	02/04/2014	47,860 60 47,860 60	38,111 95 9 71	(9,748 65)				0 27 0 27	0.04
304 000	KINGFISHER ADR TICKER KGFHY		0 267	09/15/2014	3,180 84 3,180 84	2,953 36 9 71	(227 48)				0 27 0 27	0 00
602 000	KINGFISHER ADR TICKER. KGFHY		0 267	09/16/2014	6,365 55 6,365 55	5,848 43 9 71	(517 12)				0 27 0.27	0 01
388 000	KINGFISHER ADR TICKER. KGFHY		0 267	09/17/2014	4,078 58 4,078 58	3,769.42 9 71	(309 16)				0 27 0 27	0 00
361 000	KINGFISHER ADR TICKER KGFHY		0 267	09/18/2014	3,757 00 3,757 00	3,507 12 9 71	(249 88)				0 27 0 27	0 00
414 000	KINGFISHER ADR TICKER KGFHY		0 267	10/20/2014	3,894 00 3,894 00	4,022 01 9 71	128 01				0 27 0 27	0 00
998 000	KINGFISHER ADR TICKER KGFHY		0 267	11/17/2015	10,781 69 10,781 69	9,695 57 9 71	(1,086 12)				0 27 0 27	0 01
1,116 000	KINGFISHER ADR TICKER· KGFHY		0 267	10/21/2014	10,483 70 10,483 70	10,841 94 9 71	358 24				0 27 0 27	0 01

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120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,547 52 3,547 52	3,111 60 25 93	(435 92)				1 15 1 15	0 00
120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,547 43 3,547 43	3,111 60 25 93	(435 83)				1 15 1 15	0 00
130 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,846 80 3,846 80	3,370 90 25 93	(475 90)				1 15 1 15	0 00
130 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,841 75 3,841 75	3,370 90 25 93	(470 85)				1 15 1 15	0 00
120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,547 64 3,547 64	3,111 60 25 93	(436 04)				1 15 1 15	0 00
120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,549 94 3,549 94	3,111 60 25 93	(438 34)				1 15 1 15	0 00
54.000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/08/2015	1,598 79 1,598 79	1,400 22 25 93	(198 57)				1 15 1 15	0 00
120 000	KITE REALTY GROUP TRUST TICKER KRG		1.150	01/13/2015	3,551 84 3,551 84	3,111 60 25 93	(440 24)				1 15 1 15	0 00
5 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/30/2015	156 09 156 09	129 65 25 93	(26 44)				1 15 1 15	0 00
100 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	2,957 03 2,957 03	2,593 00 25 93	(364 03)				1 15 1 15	0 00
56 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	1,656 46 1,656 46	1,452 08 25 93	(204 38)				1 15 1 15	0 00
120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,547 56 3,547 56	3,111 60 25 93	(435 96)				1 15 1 15	0 00
30 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	888 27 888 27	777 90 25 93	(110 37)				1 15 1 15	0 00
64 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	1,891 94 1,891 94	1,659 52 25 93	(232 42)				1 15 1 15	0 00

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120 000	KITE REALTY GROUP TRUST TICKER KRG		1 150	01/13/2015	3,547 50 3,547 50	3,111 60 25 93	(435 90)				1 15 1 15	0 00
3,095 000	KOMATSU LIMITED ADRS TICKER KMTUY		0 399	07/07/2014	72,484 90 72,484 90	50,541 35 16 33	(21,943 55)				0 40 0 40	0 06
27 000	L-3 COMMUNICATIONS HOLDINGS INC TICKER LLL		2 800	07/09/2014	3,261 60 3,261 60	3,226 77 119 51	(34 83)				2 80 2 80	0 00
766 000	L-3 COMMUNICATIONS HOLDINGS INC TICKER. LLL		2 800	07/07/2014	92,469 45 92,469 45	91,544 66 119 51	(924 79)				2 80 2 80	0 11
58 000	LIBERTY BROADBAND CLASS A TICKER LBRDA			07/01/2014	2,680 01 2,680 01	2,995 70 51 65	315 69					0 00
1 000	LIBERTY BROADBAND CLASS A TICKER LBRDA			11/05/2014	47 30 47 30	51 65 51 65	4 35					0 00
116 000	LIBERTY BROADBAND CORP CLASS C TICKER LBRDK			07/01/2014	5,316 42 5,316 42	6,015 76 51 86	699 34					0 01
2.000	LIBERTY BROADBAND CORP CLASS C TICKER LBRDK			11/05/2014	93 83 93 83	103 72 51 86	9 89					0 00
1,414 000	LIBERTY INTERACTIVE CORP QVC G TICKER. QVCA			07/07/2014	35,638 48 35,638 48	38,630 48 27.32	2,992 00					0 05
35 000	LIBERTY INTERACTIVE CORP QVC G TICKER QVCA			07/09/2014	891 76 891 76	956 20 27 32	64 44					0 00
253 000	LIBERTY MDA CRP A CUSIP 531229102			07/07/2014	8,870 61 8,870 61	9,930 25 39 25	1,059 64					0 01
4 000	LIBERTY MDA CRP A CUSIP. 531229102			07/09/2014	143 57 143 57	157 00 39 25	13 43					0 00
506 000	LIBERTY MEDIA CORP WI TICKER· 1396926D			07/01/2014	16,942 69 16,942 69	19,268 48 38 08	2,325 79					0 02
8 000	LIBERTY MEDIA CORP WI TICKER 1396926D			07/24/2014	274 22 274 22	304 64 38 08	30 42					0 00

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175 000	LIBERTY VENTURES SERIES A TICKER. LVNTA			07/01/2014	5,420 55 5,420 55	7,894 25 45 11	2,473 70					0 01
5.000	LIBERTY VENTURES SERIES A TICKER LVNTA			10/20/2014	155 79 155 79	225 55 45 11	69 76					0 00
267 000	LIFELOCK TICKER LOCK			04/22/2015	3,798 05 3,798 05	3,831 45 14 35	33 40					0 00
1 000	LIFELOCK TICKER LOCK			05/05/2015	14 57 14 57	14 35 14 35	(0 22)					0 00
628.000	LIFELOCK TICKER LOCK			07/14/2015	10,126 56 10,126 56	9,011 80 14 35	(1,114.76)					0 01
637 000	LIFELOCK TICKER LOCK			02/04/2015	9,289 56 9,289 56	9,140 95 14 35	(148 61)					0 01
91 000	LIONS GATE ENTERTAINMENT CORP NEW TICKER LGF		0 360	12/07/2015	3,151 74 3,151 74	2,947 49 32 39	(204 25)				0 36 0 36	0 00
226 000	LIONS GATE ENTERTAINMENT CORP NEW TICKER LGF		0 360	02/20/2015	7,187 46 7,187 46	7,320 14 32 39	132.68				0 36 0 36	0 01
1,100 000	LIONS GATE ENTERTAINMENT CORP NEW TICKER LGF		0 360	07/07/2014	32,144 09 32,144 09	35,629 00 32 39	3,484 91				0 36 0 36	0 04
	ACCRUAL CASH DIVIDEND LIONS GATE ENTERTAINMENT CORP EX DATE 12/29/2015 PAY DATE 02/05/2016 TICKER LGF							8 19				0 00
	ACCRUAL CASH DIVIDEND LIONS GATE ENTERTAINMENT CORP EX DATE. 12/29/2015 PAY DATE 02/05/2016 TICKER LGF							20 34				0 00

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12/31/2015
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Sort Order: Days to Redemption

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	ACCRUAL CASH DIVIDEND LIONS GATE ENTERTAINMENT CORP EX DATE 12/29/2015 PAY DATE 02/05/2016 TICKER LGF							99 00				0 00
1,753 000	LIVEPERSON INC COM STK TICKER LPSN			07/07/2014	18,313 07 18,313 07	11,832 75 6 75	(6,480 32)					0 01
361 000	LLOYDS BANKING GROUP PLC ADR TICKER. LYG		0 132	06/12/2015	1,926 12 1,926 12	1,573 96 4 36	(352 16)				0 13 0 13	0 00
417 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	06/11/2015	2,224 28 2,224 28	1,818 12 4 36	(406 16)				0 13 0 13	0 00
1,547 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	04/22/2015	7,469 07 7,469 07	6,744.92 4 36	(724 15)				0 13 0 13	0 01
1,223 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	04/21/2015	5,892 78 5,892 78	5,332 28 4 36	(560 50)				0 13 0 13	0 01
1,068 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	04/20/2015	5,126 93 5,126 93	4,656 48 4 36	(470 45)				0 13 0 13	0 01
1,039 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	04/17/2015	4,941 28 4,941 28	4,530 04 4 36	(411 24)				0 13 0 13	0 01
1,735 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	05/08/2015	8,824 04 8,824 04	7,564 60 4 36	(1,259 44)				0 13 0 13	0 01
315 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0.132	05/11/2015	1,601 40 1,601 40	1,373 40 4 36	(228 00)				0 13 0 13	0 00
330 000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0 132	05/12/2015	1,656 60 1,656 60	1,438.80 4 36	(217 80)				0 13 0 13	0 00
171 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	05/14/2015	930 87 930 87	745 56 4 36	(185 31)				0 13 0 13	0 00
337 000	LLOYDS BANKING GROUP PLC ADR TICKER. LYG		0 132	05/15/2015	1,841 40 1,841 40	1,469 32 4 36	(372 08)				0 13 0 13	0 00
2,710 000	LLOYDS BANKING GROUP PLC ADR TICKER LYG		0 132	10/22/2015	12,818 84 12,818 84	11,815 60 4 36	(1,003 24)				0 13 0 13	0 01

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4,262 000	LLOYDS BANKING GROUP PLC ADR TICKER. LYG		0 132	04/16/2015	19,949 14 19,949 14	18,582 32 4 36	(1,366 82)				0 13 0 13	0 02
10 000	LTC PROPERTIES INC COM REIT TICKER LTC		2 160	06/17/2013	391 91 391 91	431 40 43 14	39 49				2 16 2 16	0 00
280 000	LTC PROPERTIES INC COM REIT TICKER. LTC		2 160	01/27/2010	6,722 48 6,722 48	12,079 20 43 14	5,356 72				2 16 2 16	0 01
400 000	LTC PROPERTIES INC COM REIT TICKER. LTC		2 160	01/26/2010	9,354 70 9,354 70	17,256 00 43 14	7,901 30				2 16 2 16	0 02
45 000	LTC PROPERTIES INC COM REIT TICKER LTC		2 160	01/25/2010	1,077 65 1,077 65	1,941 30 43 14	863 65				2 16 2 16	0 00
65 000	LTC PROPERTIES INC COM REIT TICKER LTC		2 160	01/30/2015	3,103 52 3,103 52	2,804 10 43 14	(299 42)				2 16 2 16	0 00
3,350 000	MAGELLAN MIDST TICKER· MMP		3 280	10/06/2015	205,324 52 205,324 52	227,532 00 67 92	22,207 48				3 28 3 28	0 27
1,867 000	MAGELLAN MIDST TICKER MMP		3 280	10/01/2013	106,270 01 106,270 01	126,806 64 67 92	20,536 63				3 28 3 28	0 15
151 000	MAGELLAN MIDST TICKER MMP		3 280	01/28/2014	9,736 36 9,736 36	10,255 92 67 92	519 56				3 28 3 28	0 01
158 000	MAGELLAN MIDST TICKER MMP		3 280	01/31/2014	10,182 89 10,182 89	10,731 36 67 92	548 47				3.28 3 28	0 01
742 000	MAGELLAN MIDST TICKER MMP		3 280	11/14/2014	61,901 35 61,901.35	50,396 64 67 92	(11,504 71)				3 28 3 28	0 06
2,010 000	MAGELLAN MIDST TICKER MMP		3 280	01/02/2015	171,400 34 171,400 34	136,519 20 67 92	(34,881 14)				3 28 3 28	0 16
1,629 000	MAGELLAN MIDST TICKER. MMP		3 280	08/27/2013	90,615 73 90,615 73	110,641 68 67 92	20,025 95				3 28 3 28	0 13
201 000	MARKETO INC TICKER MKTO			02/20/2015	5,623 56 5,623 56	5,770 71 28 71	147 15					0 01

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Morgan Stanley

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17 000	MARKETO INC TICKER MKTO			04/28/2015	480 69 480 69	488 07 28 71	7 38					0 00
203 000	MARKETO INC TICKER MKTO			06/15/2015	5,889 58 5,889 58	5,828 13 28 71	(61 45)					0 01
103 000	MARKETO INC TICKER MKTO			11/06/2015	3,066 92 3,066 92	2,957 13 28 71	(109 79)					0 00
811 000	MARKETO INC TICKER MKTO			07/07/2014	24,113 79 24,113 79	23,283 81 28 71	(829 98)					0 03
1,983 000	MASTERCARD INC CL A TICKER MA		0 760	09/09/2013	124,085 61 124,085 61	193,064 88 97 36	68,979 27				0 76 0 76	0 23
63 000	MAXIMUS INC COM TICKER MMS		0 180	08/12/2014	2,451 69 2,451 69	3,543 75 56 25	1,092 06				0 18 0 18	0 00
26 000	MAXIMUS INC COM TICKER MMS		0 180	07/09/2014	1,109 42 1,109 42	1,462 50 56 25	353 08				0 18 0 18	0 00
723 000	MAXIMUS INC COM TICKER MMS		0 180	05/04/2012	15,928 92 15,928 92	40,668 75 56 25	24,739 83				0 18 0 18	0 05
48 000	MEDIDATA SOLUTIONS INC TICKER MDSO			11/06/2015	2,124 12 2,124 12	2,365 92 49 29	241 80					0 00
1,115 000	MEDIDATA SOLUTIONS INC TICKER MDSO			07/07/2014	48,852 27 48,852 27	54,958 35 49 29	6,106 08					0 06
7 000	MEDNAX INC TICKER: MD			07/09/2014	409.36 409 36	501 62 71 66	92 26					0 00
387 000	MEDNAX INC TICKER. MD			05/04/2012	13,546 32 13,546 32	27,732 42 71 66	14,186 10					0 03
466 000	MEDTRONIC PLC TICKER MDT		1 720	03/09/2015	36,354 94 36,354 94	35,844 72 76 92	(510 22)				1 72 1 72	0 04
	ACCRUAL CASH DIVIDEND MEDTRONIC PLC EX DATE 12/22/2015 PAY DATE 01/15/2016 TICKER MDT							177 08				0 00

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Morgan Stanley

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4 000	MERCADOLIBRE INC TICKER MELI		0 600	07/09/2014	384 36 384 36	457 36 114 34	73 00				0 60 0 60	0 00
38 000	MERCADOLIBRE INC TICKER MELI		0 600	11/06/2015	3,955 20 3,955 20	4,344 92 114 34	389 72				0 60 0 60	0 01
213.000	MERCADOLIBRE INC TICKER MELI		0 600	07/07/2014	20,370 32 20,370 32	24,354 42 114 34	3,984 10				0 60 0 60	0 03
	ACCRUAL CASH DIVIDEND MERCADOLIBRE INC EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER MELI							0 41				0 00
	ACCRUAL CASH DIVIDEND MERCADOLIBRE INC EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER. MELI							3 91				0 00
	ACCRUAL CASH DIVIDEND MERCADOLIBRE INC EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER MELI							21 94				0 00
1,650 000	MERCK & CO INC TICKER MRK		1 840	02/19/2013	67,916 97 67,916 97	87,153 00 52 82	19,236 03				1 84 1 84	0 10
4,245 000	MERCK & CO INC TICKER· MRK		1 840	02/14/2012	162,347 48 162,347 48	224,220 90 52 82	61,873 42				1 84 1 84	0 26
2,920 000	MERCK & CO INC TICKER MRK		1 840	10/04/2011	94,873 13 94,873 13	154,234 40 52 82	59,361 27				1 84 1 84	0 18
	ACCRUAL CASH DIVIDEND MERCK & CO INC EX DATE 12/11/2015 PAY DATE. 01/08/2016 TICKER MRK							759 00				0 00

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	ACCRUAL CASH DIVIDEND MERCK & CO INC EX DATE 12/11/2015 PAY DATE 01/08/2016 TICKER. MRK							1,952 70				0 00
	ACCRUAL· CASH DIVIDEND MERCK & CO INC EX DATE 12/11/2015 PAY DATE 01/08/2016 TICKER MRK							1,343 20				0 00
2,520.000	METLIFE INC TICKER. MET		1 600	06/26/2013	113,260 39 113,260 39	121,489 20 48 21	8,228 81				1 60 1 60	0 14
4,735 000	METLIFE INC TICKER MET		1 600	03/27/2013	180,695 65 180,695 65	228,274 35 48 21	47,578 70				1 60 1 60	0 27
1,420 000	MICROSOFT CORP TICKER MSFT		1 440	02/14/2012	43,632 62 43,632 62	78,781 60 55 48	35,148 98				1 44 1 44	0 09
2,400 000	MICROSOFT CORP TICKER MSFT		1 440	07/29/2011	67,417 92 67,417 92	133,152 00 55 48	65,734 08				1 44 1 44	0 16
4,450 000	MICROSOFT CORP TICKER. MSFT		1 440	10/31/2012	124,673 43 124,673 43	246,886 00 55 48	122,212 57				1 44 1 44	0 29
393 000	MIMEDX GROUP INC TICKER. MDXG			08/04/2015	4,326 38 4,326 38	3,682 41 9 37	(643 97)					0 00
718 000	MIMEDX GROUP INC TICKER MDXG			07/14/2015	7,890 68 7,890 68	6,727 66 9 37	(1,163 02)					0 01
111 000	MINDBODY INC CLASS A TICKER MB			08/10/2015	1,141 70 1,141 70	1,679 43 15 13	537 73					0 00
440 000	MINDBODY INC CLASS A TICKER. MB			06/24/2015	5,957 16 5,957 16	6,657 20 15 13	700 04					0 01
459 000	MONOLITHIC POWER TICKER MPWR		0 800	07/07/2014	19,605 22 19,605 22	29,242 89 63 71	9,637 67				0 80 0 80	0 03
7 000	MONOLITHIC POWER TICKER MPWR		0 800	07/09/2014	298 83 298 83	445 97 63 71	147 14				0 80 0 80	0 00

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	ACCRUAL CASH DIVIDEND MONOLITHIC POWER EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER MPWR							91 80				0 00
	ACCRUAL CASH DIVIDEND MONOLITHIC POWER EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER MPWR							1 40				0 00
888 000	MONOTYPE IMAGING HOLDINGS INC TICKER TYPE		0 440	07/07/2014	25,480 36 25,480 36	20,992 32 23 64	(4,488 04)				0 44 0 44	0 02
	ACCRUAL. CASH DIVIDEND MONOTYPE IMAGING HOLDINGS INC EX DATE· 12/30/2015 PAY DATE. 01/22/2016 TICKER TYPE							88 80				0 00
62 000	MONRO MUFFLER BRAKE INC TICKER MNRO		0 680	12/07/2015	4,642 56 4,642 56	4,105 64 66 22	(536 92)				0 68 0 68	0 00
81 000	MONRO MUFFLER BRAKE INC TICKER MNRO		0 680	02/18/2015	4,893 94 4,893 94	5,363 82 66 22	469 88				0 68 0 68	0.01
30.000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0 680	12/22/2014	1,678 79 1,678 79	1,986 60 66 22	307 81				0 68 0 68	0 00
99 000	MONRO MUFFLER BRAKE INC TICKER MNRO		0 680	11/04/2014	5,197 54 5,197 54	6,555 78 66 22	1,358 24				0 68 0 68	0 01
426 000	MONRO MUFFLER BRAKE INC TICKER MNRO		0 680	07/07/2014	22,977 72 22,977 72	28,209 72 66 22	5,232 00				0 68 0 68	0 03
1,518 000	MPLX LP TICKER MPLX		2 040	12/29/2014	92,565 41 92,565 41	59,702 94 39 33	(32,862 47)				2 04 2 04	0 07
2,741 000	MPLX LP TICKER MPLX		2 040	10/01/2015	110,794 05 110,794 05	107,803 53 39 33	(2,990 52)				2 04 2 04	0 13
506 000	MPLX LP TICKER MPLX		2 040	10/02/2014	34,824 31 34,824 31	19,900 98 39 33	(14,923 33)				2.04 2 04	0 02

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1,650 000	MPLX LP TICKER MPLX		2 040	09/26/2013	107,846 16 107,846 16	64,894 50 39 33	(42,951 66)				2 04 2 04	0 08
104 000	MPLX LP TICKER MPLX		2 040	09/11/2013	6,605 13 6,605 13	4,090 32 39 33	(2,514 81)				2 04 2 04	0 00
1,602 000	MPLX LP TICKER MPLX		2 040	08/22/2013	102,831 50 102,831 50	63,006 66 39 33	(39,824 84)				2 04 2 04	0 07
480 000	MPLX LP TICKER MPLX		2 040	10/06/2015	18,227 28 18,227 28	18,878 40 39 33	651 12				2 04 2 04	0 02
738 000	MPLX LP TICKER MPLX		2 040	07/17/2015	45,355 49 45,355 49	29,025 54 39 33	(16,329 95)				2 04 2 04	0 03
67 000	MTS SYS CORP TICKER MTSC		1 200	09/08/2014	4,777 05 4,777 05	4,248 47 63 41	(528 58)				1 20 1 20	0 01
24 000	MTS SYS CORP TICKER. MTSC		1 200	09/03/2015	1,440 00 1,440 00	1,521 84 63 41	81 84				1 20 1 20	0 00
305 000	MTS SYS CORP TICKER MTSC		1 200	07/07/2014	20,953 44 20,953 44	19,340 05 63 41	(1,613 39)				1 20 1 20	0 02
240 000	NATIONAL RETAIL PPTY INC REIT TICKER NNN		1 820	06/07/2013	8,246 04 8,246 04	9,612 00 40 05	1,365 96				1 82 1 82	0 01
135 000	NATIONAL RETAIL PPTY INC REIT TICKER. NNN		1 820	06/13/2014	4,786 60 4,786 60	5,406 75 40 05	620 15				1 82 1 82	0 01
360 000	NATIONAL RETAIL PPTY INC REIT TICKER NNN		1 820	01/27/2010	6,676 83 6,676 83	14,418 00 40 05	7,741 17				1 82 1 82	0 02
364 000	NATIONAL RETAIL PPTY INC REIT TICKER NNN		1 820	01/26/2010	6,872 12 6,872 12	14,578 20 40 05	7,706 08				1 82 1 82	0 02
16 000	NATIONAL-OILWELL VARCO INC TICKER· NOV		0 200	07/09/2014	1,322 44 1,322 44	535 84 33 49	(786 60)				0 20 0 20	0 00

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561 000	NATIONAL-OILWELL VARCO INC TICKER NOV		0 200	07/07/2014	46,135 85 46,135 85	18,787 89 33 49	(27,347 96)				0 20 0 20	0 02
1,472 000	NESTLE SA CHF10 SPONS ADR TICKER NSRGY		1 947	08/25/2015	113,165 45 113,165 45	109,546 24 74 42	(3,619 21)				1.95 1 95	0 13
4,100 000	NESTLE SA CHF10 SPONS ADR TICKER NSRGY		1 947	05/16/2014	321,328 48 321,328 48	305,122 00 74 42	(16,206 48)				1 95 1 95	0 36
513 000	NEWPARK RES INC COM NEW TICKER NR			12/11/2015	2,885 27 2,885 27	2,708 64 5 28	(176 63)					0 00
166.000	NEWPARK RES INC COM NEW TICKER NR			12/08/2014	1,645 59 1,645 59	876 48 5 28	(769 11)					0 00
59 000	NEWPARK RES INC COM NEW TICKER NR			07/09/2014	734 99 734 99	311 52 5 28	(423 47)					0 00
1,737 000	NEWPARK RES INC COM NEW TICKER NR			07/07/2014	22,025 34 22,025 34	9,171 36 5 28	(12,853 98)					0 01
600 000	NEXTERA ENERGY INC TICKER· NEE		3 480	10/31/2012	41,761 98 41,761 98	62,334 00 103 89	20,572 02				3 48 3 48	0 07
750 000	NEXTERA ENERGY INC TICKER NEE		3 480	02/14/2012	45,242 03 45,242 03	77,917 50 103 89	32,675 47				3 48 3 48	0 09
1,000 000	NEXTERA ENERGY INC TICKER NEE		3 480	03/21/2011	52,835 00 52,835 00	103,890 00 103 89	51,055 00				3 48 3 48	0 12
2,300 000	NEXTERA ENERGY INC TICKER NEE		3 480	03/11/2009	101,457 83 101,457 83	238,947 00 103 89	137,489 17				3 48 3 48	0 28
976 000	NIKE INC CL B TICKER: NKE		0 640	12/23/2015	26,713 12 26,713 12	61,000 00 62 50	34,286 88				0 64 0 64	0 07
2,774 000	NIKE INC CL B TICKER NKE		0 640	07/16/2013	76,220 23 76,220 23	173,375 00 62 50	97,154 77				0 64 0 64	0 20
6,652 000	NIKE INC CL B TICKER. NKE		0 640	02/19/2013	150,256 54 150,256 54	415,750 00 62 50	265,493 46				0 64 0 64	0 49

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Morgan Stanley
Private Wealth Management

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576 000	NIKE INC CL B TICKER NKE		0 640	06/28/2013	17,470 08 17,470 08	36,000 00 62 50	18,529.92				0 64 0 64	0 04
518 000	NIKE INC CL B TICKER NKE		0.640	11/14/2012	16,505 45 16,505 45	32,375 00 62 50	15,869 55				0 64 0 64	0 04
	ACCRUAL· CASH DIVIDEND NIKE INC CL B EX DATE. 12/07/2015 PAY DATE 01/04/2016 TICKER NKE							92 16				0 00
	ACCRUAL CASH DIVIDEND NIKE INC CL B EX DATE 12/07/2015 PAY DATE 01/04/2016 TICKER NKE							156 16				0 00
	ACCRUAL. CASH DIVIDEND NIKE INC CL B EX DATE 12/07/2015 PAY DATE 01/04/2016 TICKER· NKE							443 84				0.00
	ACCRUAL. CASH DIVIDEND NIKE INC CL B EX DATE 12/07/2015 PAY DATE 01/04/2016 TICKER NKE							1,064 32				0 00
	ACCRUAL· CASH DIVIDEND NIKE INC CL B EX DATE 12/07/2015 PAY DATE 01/04/2016 TICKER NKE							82 88				0 00
156 000	NOODLES & COMPANY CLASS A TICKER NDLS			12/22/2014	4,025 46 4,025 46	1,511 64 9 69	(2,513 82)					0 00
134 000	NOODLES & COMPANY CLASS A TICKER· NDLS			11/04/2014	2,915 84 2,915 84	1,298 46 9 69	(1,617 38)					0 00
348 000	NOODLES & COMPANY CLASS A TICKER NDLS			10/17/2014	7,336 88 7,336 88	3,372 12 9 69	(3,964 76)					0 00

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2,120 000	NORTHSTAR REALTY FINANCE CORP TICKER NRF		1 600	10/13/2015	52,815 29 52,815 29	36,103 60 17 03	(16,711 69)				1 60 1 60	0 04
240 000	NOVADAQ TECH INC TICKER NVDQ			12/11/2015	2,764 78 2,764 78	3,057 60 12 74	292 82					0 00
510 000	NOVADAQ TECH INC TICKER NVDQ			02/18/2015	7,329 21 7,329 21	6,497 40 12 74	(831 81)					0 01
526 000	NOVADAQ TECH INC TICKER: NVDQ			12/09/2014	7,047 40 7,047 40	6,701 24 12 74	(346 16)					0 01
261 000	NOVARTIS INC BASLE ADR TICKER NVS		2 303	02/04/2014	20,833 59 20,833 59	22,456 44 86 04	1,622 85				2 30 2 30	0 03
190 000	NOVARTIS INC BASLE ADR TICKER NVS		2 303	04/25/2014	16,447 71 16,447 71	16,347 60 86 04	(100 11)				2 30 2 30	0 02
167 000	NOVARTIS INC BASLE ADR TICKER. NVS		2 303	05/05/2014	14,493 60 14,493 60	14,368 68 86 04	(124 92)				2 30 2 30	0 02
949 000	NOVO NORDISK A/S ADR TICKER NVO		1 026	02/04/2014	36,386 94 36,386 94	55,117 92 58 08	18,730 98				1 03 1 03	0 06
28 000	NOW INC TICKER DNOW			07/09/2014	995 68 995 68	442 96 15 82	(552 72)					0 00
178 000	NOW INC TICKER. DNOW			11/24/2014	4,982 42 4,982 42	2,815 96 15 82	(2,166 46)					0 00
638 000	NOW INC TICKER DNOW			07/07/2014	23,475 21 23,475 21	10,093 16 15 82	(13,382.05)					0 01
37 000	NUANCE COMMUNICATIONS INC TICKER NUAN			07/09/2014	698 93 698 93	735 93 19 89	37 00					0 00
260 000	NUANCE COMMUNICATIONS INC TICKER NUAN			10/06/2014	3,964 92 3,964 92	5,171 40 19 89	1,206 48					0 01
1,205 000	NUANCE COMMUNICATIONS INC TICKER. NUAN			07/07/2014	22,163 69 22,163 69	23,967 45 19 89	1,803 76					0 03

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31 000	NUCOR CORP COM TICKER· NUE		1 500	07/09/2014	1,567 98 1,567 98	1,249 30 40 30	(318 68)				1 50 1 50	0 00
1,317 000	NUCOR CORP COM TICKER NUE		1 500	07/07/2014	65,013 44 65,013 44	53,075 10 40 30	(11,938 34)				1 50 1 50	0 06
	ACCRUAL CASH DIVIDEND NUCOR CORP COM EX DATE. 12/29/2015 PAY DATE 02/11/2016 TICKER NUE							11 63				0 00
	ACCRUAL CASH DIVIDEND NUCOR CORP COM EX DATE 12/29/2015 PAY DATE 02/11/2016 TICKER NUE							493 88				0 00
444 000	O REILLY AUTOMOTIVE INC TICKER ORLY			08/08/2014	66,805 97 66,805 97	112,518 48 253 42	45,712 51					0 13
181.000	O REILLY AUTOMOTIVE INC TICKER ORLY			08/07/2014	27,275 87 27,275 87	45,869 02 253 42	18,593 15					0 05
394 000	O REILLY AUTOMOTIVE INC TICKER ORLY			08/05/2014	59,363 59 59,363 59	99,847 48 253 42	40,483 89					0 12
93.000	O REILLY AUTOMOTIVE INC TICKER ORLY			08/04/2014	14,125 14 14,125 14	23,568 06 253 42	9,442 92					0 03
324 000	O REILLY AUTOMOTIVE INC TICKER ORLY			08/11/2014	48,706 66 48,706 66	82,108 08 253 42	33,401 42					0 10
2,530 000	ONEOK PARTNERS LP UNIT TICKER OKS		3 160	10/06/2015	75,329 23 75,329 23	76,228 90 30 13	899 67				3 16 3 16	0 09
204 000	ONEOK PARTNERS LP UNIT TICKER OKS		3 160	09/16/2013	10,861 96 10,861 96	6,146 52 30 13	(4,715 44)				3 16 3 16	0 01
1,743 000	ONEOK PARTNERS LP UNIT TICKER OKS		3 160	10/01/2013	91,585 94 91,585 94	52,516 59 30 13	(39,069 35)				3 16 3 16	0 06
1,354 000	ONEOK PARTNERS LP UNIT TICKER OKS		3 160	01/02/2015	54,810 73 54,810 73	40,796 02 30 13	(14,014 71)				3 16 3 16	0 05

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1,508 000	ONEOK PARTNERS LP UNIT TICKER. OKS		3 160	08/27/2013	74,492 18 74,492 18	45,436 04 30 13	(29,056 14)				3 16 3 16	0 05
436 000	OPOWER INC TICKER OPWR			09/08/2014	7,217 63 7,217 63	4,604 16 10 56	(2,613 47)					0 01
167 000	ORACLE CORP TICKER ORCL		0 600	07/16/2013	5,333 98 5,333 98	6,100 51 36 53	766 53				0 60 0 60	0 01
235.000	ORACLE CORP TICKER ORCL		0 600	06/28/2013	7,044 67 7,044 67	8,584 55 36 53	1,539 88				0 60 0 60	0 01
483 000	ORACLE CORP TICKER. ORCL		0 600	02/19/2013	16,889 69 16,889 69	17,643 99 36 53	754 30				0 60 0 60	0 02
6,910 000	ORACLE CORP TICKER. ORCL		0 600	02/14/2012	198,444 84 198,444 84	252,422 30 36 53	53,977 46				0 60 0 60	0 30
3,566 000	ORACLE CORP TICKER ORCL		0 600	10/04/2013	119,205 67 119,205 67	130,265 98 36 53	11,060 31				0 60 0 60	0 15
25 000	ORBITAL ATK INC TICKER OA		1 200	07/09/2014	1,587 06 1,587 06	2,233 50 89 34	646 44				1 20 1 20	0 00
579 000	ORBITAL ATK INC TICKER OA		1 200	07/07/2014	39,030 20 39,030 20	51,727 86 89 34	12,697 66				1 20 1 20	0 06
5 000	OSI SYSTEMS INC TICKER. OSIS			07/09/2014	338 35 338 35	443 30 88 66	104 95					0 00
14 000	OSI SYSTEMS INC TICKER OSIS			09/03/2015	1,030 96 1,030 96	1,241 24 88 66	210 28					0 00
31 000	OSI SYSTEMS INC TICKER OSIS			11/16/2015	2,614 85 2,614 85	2,748 46 88 66	133 61					0 00
345 000	OSI SYSTEMS INC TICKER OSIS			07/07/2014	23,331 35 23,331 35	30,587 70 88 66	7,256 35					0 04
70 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	1,841 15 1,841 15	1,528 10 21 83	(313 05)				1 36 1 36	0 00

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130 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	3,420 86 3,420 86	2,837 90 21 83	(582 96)				1 36 1 36	0 00
70 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	1,844 90 1,844 90	1,528 10 21 83	(316.80)				1 36 1 36	0 00
36 000	OUTFRONT MEDIA INC TICKER· OUT		1 360	01/12/2015	952 44 952 44	785 88 21 83	(166 56)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/13/2015	2,113 51 2,113 51	1,746 40 21 83	(367 11)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/13/2015	2,109 00 2,109 00	1,746 40 21 83	(362 60)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/13/2015	2,114 06 2,114 06	1,746 40 21 83	(367 66)				1 36 1 36	0 00
70 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/13/2015	1,846 07 1,846 07	1,528 10 21 83	(317 97)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/07/2015	2,114 34 2,114 34	1,746 40 21 83	(367 94)				1 36 1 36	0 00
46 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	1,211 36 1,211 36	1,004 18 21 83	(207 18)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,113 76 2,113 76	1,746 40 21 83	(367 36)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,113 12 2,113 12	1,746 40 21 83	(366 72)				1 36 1 36	0 00
80.000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,110 28 2,110 28	1,746 40 21 83	(363 88)				1 36 1 36	0 00
80 000	OUTFRONT MEDIA INC TICKER. OUT		1 360	01/12/2015	2,113 80 2,113 80	1,746 40 21 83	(367 40)				1 36 1 36	0 00
80.000	OUTFRONT MEDIA INC TICKER· OUT		1 360	01/12/2015	2,113 92 2,113 92	1,746 40 21 83	(367 52)				1 36 1 36	0 00

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90 000	OUTFRONT MEDIA INC TICKER. OUT		1 360	01/12/2015	2,374 62 2,374 62	1,964 70 21 83	(409 92)				1 36 1 36	0 00
90 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,378 19 2,378 19	1,964 70 21 83	(413 49)				1 36 1 36	0 00
60 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	1,585 75 1,585 75	1,309 80 21 83	(275 95)				1 36 1 36	0 00
100 000	OUTFRONT MEDIA INC TICKER· OUT		1 360	01/12/2015	2,642 87 2,642 87	2,183 00 21 83	(459 87)				1 36 1 36	0 00
64 000	OUTFRONT MEDIA INC TICKER· OUT		1 360	01/12/2015	1,687 31 1,687 31	1,397 12 21 83	(290 19)				1 36 1 36	0 00
90 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,379 05 2,379 05	1,964 70 21 83	(414 35)				1 36 1 36	0 00
110 000	OUTFRONT MEDIA INC TICKER OUT		1 360	01/12/2015	2,902 51 2,902 51	2,401 30 21 83	(501 21)				1 36 1 36	0 00
71 000	PACIRA PHARMACEUTICALS INC TICKER PCRX			10/08/2015	2,926 75 2,926 75	5,452 09 76 79	2,525 34					0 01
51 000	PACIRA PHARMACEUTICALS INC TICKER PCRX			10/05/2015	2,082 55 2,082 55	3,916 29 76 79	1,833 74					0 00
44 000	PACIRA PHARMACEUTICALS INC TICKER· PCRX			10/01/2014	4,164 04 4,164 04	3,378 76 76 79	(785 28)					0 00
5 000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			07/09/2014	464 00 464 00	383 95 76 79	(80 05)					0 00
52 000	PACIRA PHARMACEUTICALS INC TICKER PCRX			06/04/2015	4,032 10 4,032 10	3,993 08 76 79	(39 02)					0 00
148 000	PACIRA PHARMACEUTICALS INC TICKER PCRX			11/16/2015	8,069 52 8,069 52	11,364 92 76 79	3,295 40					0 01
323 000	PACIRA PHARMACEUTICALS INC TICKER PCRX			07/07/2014	30,040 55 30,040 55	24,803 17 76 79	(5,237 38)					0 03

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15 000	PENTAIR PLC TICKER PNR		1 360	07/09/2014	1,084 05 1,084 05	742 95 49 53	(341 10)				1 36 1 36	0 00
476 000	PENTAIR PLC TICKER PNR		1 360	07/07/2014	34,393 09 34,393 09	23,576 28 49 53	(10,816 81)				1 36 1 36	0 03
12,270 000	PFIZER INC TICKER PFE		1 200	06/18/2014	362,416 54 362,416 54	396,075 60 32 28	33,659 06				1 20 1 20	0 47
760 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM		4 080	06/28/2013	65,817 67 65,817 67	66,811 60 87 91	993 93				4 08 4 08	0 08
500 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM		4 080	10/31/2012	43,869 00 43,869 00	43,955 00 87 91	86 00				4 08 4 08	0 05
1,050 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM		4 080	02/15/2012	83,963 04 83,963 04	92,305 50 87 91	8,342 46				4 08 4 08	0 11
1,830 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM		4 080	03/16/2009	61,742 92 61,742 92	160,875 30 87 91	99,132 38				4 08 4 08	0 19
1,085 000	PHILIP MORRIS INTERNATIONAL INC TICKER. PM		4 080	03/27/2014	87,532 59 87,532 59	95,382 35 87 91	7,849 76				4 08 4 08	0 11
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE: 12/21/2015 PAY DATE 01/08/2016 TICKER PM							775 20				0 00
	ACCRUAL. CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/21/2015 PAY DATE 01/08/2016 TICKER PM							510 00				0 00
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/21/2015 PAY DATE. 01/08/2016 TICKER PM							1,071 00				0 00

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Morgan Stanley

Private Wealth Management

Supplemental Report

Valuation Currency: USD
Sort Order: Days to Redemption

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/21/2015 PAY DATE 01/08/2016 TICKER PM							1,866 60				0 00
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/21/2015 PAY DATE 01/08/2016 TICKER. PM							1,106 70				0 00
4,265 000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	10/06/2015	133,650 17 133,650 17	98,521.50 23 10	(35,128 67)				2 80 2 80	0 12
2,220 000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	10/01/2013	118,395 93 118,395 93	51,282 00 23 10	(67,113 93)				2 80 2 80	0.06
215.000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	01/27/2014	11,005 64 11,005 64	4,966 50 23 10	(6,039 14)				2 80 2 80	0 01
2,193.000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	01/02/2015	113,646 52 113,646 52	50,658 30 23 10	(62,988 22)				2 80 2 80	0 06
1,390 000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	03/03/2015	69,195 45 69,195 45	32,109 00 23 10	(37,086 45)				2 80 2 80	0 04
2,626 000	PLAINS ALL AMERICAN PIPELINE L/P TICKER PAA		2 800	08/27/2013	137,751 56 137,751 56	60,660 60 23 10	(77,090 96)				2 80 2 80	0 07
4,102 000	PRADA SPA UNSPON ADR TICKER PRDSY		0 159	07/07/2014	58,043 30 58,043 30	25,555 46 6 23	(32,487 84)				0 16 0 16	0 03
4 000	PRICELINE GRP INC TICKER PCLN	W		12/02/2014	4,680 42 5,107 80	5,099 80 1,274 95	(8 00)					0 01
132 000	PRICELINE GRP INC TICKER· PCLN			12/04/2014	152,381 38 152,381 38	168,293 40 1,274 95	15,912 02					0 20
23 000	PRICELINE GRP INC TICKER PCLN	W		12/01/2014	26,551 30 29,008 84	29,323 85 1,274 95	315 01					0 03
162 000	PRICELINE GRP INC TICKER PCLN			09/23/2014	193,914 24 193,914 24	206,541 90 1,274 95	12,627 66					0 24

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69 000	PRICELINE GRP INC TICKER. PCLN			06/17/2014	86,720 81 86,720 81	87,971 55 1,274 95	1,250 74					0 10
958 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	07/23/2014	10,462 51 10,462 51	11,907 94 12 43	1,445 43				0 32 0 32	0 01
348 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	07/24/2014	3,800 06 3,800 06	4,325 64 12 43	525 58				0 32 0 32	0 01
249 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER. PBSFY		0 324	07/25/2014	2,727 15 2,727 15	3,095 07 12.43	367 92				0 32 0 32	0 00
60.000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	07/28/2014	666 37 666 37	745 80 12 43	79 43				0 32 0 32	0 00
305 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER. PBSFY		0 324	07/30/2014	3,351 37 3,351 37	3,791 15 12 43	439 78				0 32 0 32	0 00
111 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	07/31/2014	1,218 21 1,218 21	1,379 73 12 43	161 52				0 32 0 32	0 00
145 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	08/01/2014	1,591 85 1,591 85	1,802 35 12 43	210 50				0 32 0 32	0 00
191 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	08/04/2014	2,073 57 2,073 57	2,374 13 12 43	300 56				0 32 0 32	0 00
370 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	08/04/2014	4,011 91 4,011 91	4,599 10 12 43	587 19				0 32 0 32	0 01
385 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0.324	08/05/2014	4,058 79 4,058 79	4,785 55 12 43	726 76				0 32 0 32	0 01
491 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	08/06/2014	5,097 27 5,097 27	6,103 13 12 43	1,005 86				0 32 0 32	0 01
181 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	08/07/2014	1,900 23 1,900 23	2,249 83 12 43	349 60				0 32 0 32	0 00
860 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	10/20/2014	8,096 13 8,096 13	10,689 80 12 43	2,593 67				0 32 0 32	0 01

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655 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	10/21/2014	6,034 65 6,034 65	8,141 65 12 43	2,107 00				0 32 0 32	0 01
56 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER PBSFY		0 324	07/22/2014	611 22 611 22	696 08 12 43	84 86				0.32 0.32	0 00
2,448 000	PT BK MANDIRI PERSERO TBK UNSP TICKER PPERY		0 139	06/22/2015	17,943 60 17,943 60	16,005 02 6 54	(1,938 58)				0 14 0 14	0 02
3,994 000	PT BK MANDIRI PERSERO TBK UNSP TICKER. PPERY		0 139	07/07/2014	32,910 56 32,910 56	26,112 77 6 54	(6,797 79)				0 14 0 14	0 03
434 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	01/29/2013	7,104 96 7,104 96	7,260 82 16 73	155 86				0 35 0 35	0 01
510 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0 349	12/02/2013	11,261 39 11,261 39	8,532 30 16 73	(2,729 09)				0 35 0 35	0 01
199 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0.349	01/30/2013	3,292 06 3,292 06	3,329 27 16 73	37 21				0 35 0 35	0 00
198 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	01/31/2013	3,269 66 3,269 66	3,312 54 16 73	42 88				0 35 0 35	0 00
504 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	08/12/2013	9,951 53 9,951 53	8,431 92 16 73	(1,519 61)				0 35 0 35	0 01
2,871 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	02/04/2014	65,014 36 65,014 36	48,031 83 16 73	(16,982 53)				0 35 0 35	0 06
372 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	10/20/2014	6,079 78 6,079 78	6,223 56 16 73	143 78				0 35 0 35	0 01
514 000	PUBLICIS GROUPE SA PARIS ADR TICKER PUBGY		0 349	10/21/2014	8,350 86 8,350 86	8,599 22 16 73	248 36				0 35 0 35	0 01
585 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0 349	05/07/2012	7,546 50 7,546 50	9,787 05 16 73	2,240 55				0 35 0.35	0 01
104 000	QUALYS INC TICKER QLYS			09/25/2014	2,505 39 2,505 39	3,441 36 33 09	935 97					0 00

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7 000	QUALYS INC TICKER QLYS			07/09/2014	184 87 184 87	231 63 33 09	46 76					0 00
661 000	QUALYS INC TICKER QLYS			07/07/2014	17,129 29 17,129 29	21,872 49 33 09	4,743 20					0 03
880 000	RAYTHEON COMPANY TICKER RTN		2 930	10/31/2012	49,333 15 49,333 15	109,586 40 124 53	60,253 25				2 93 2 93	0 13
2,705 000	RAYTHEON COMPANY TICKER· RTN		2 930	04/19/2012	142,913 00 142,913 00	336,853 65 124 53	193,940 65				2 93 2 93	0 40
787 000	REED ELSEVIER PLC ADR TICKER RELX		0 458	07/13/2015	12,522 98 12,522 98	14,032 21 17 83	1,509 23				0 46 0 46	0 02
52 000	REED ELSEVIER PLC ADR TICKER. RELX		0 458	07/10/2015	830 59 830 59	927 16 17 83	96 57				0 46 0 46	0 00
224 000	REED ELSEVIER PLC ADR TICKER RELX		0 458	07/09/2014	3,663 66 3,663 66	3,993 92 17 83	330 26				0 46 0 46	0 00
6,864 000	REED ELSEVIER PLC ADR TICKER RELX		0 458	07/07/2014	111,662 69 111,662 69	122,385 12 17 83	10,722 43				0 46 0 46	0 14
683 000	REGENERON PHARMACEUTICALS INC TICKER REGN			08/06/2014	222,104 43 222,104 43	370,780 21 542 87	148,675 78					0 44
220 000	REGENERON PHARMACEUTICALS INC TICKER REGN			02/14/2014	71,425 90 71,425 90	119,431 40 542 87	48,005 50					0 14
33.000	RMR GROUP INC CL A TICKER RMR		1 000	12/15/2015	392 37 392 37	475 53 14 41	83 16				1 00 1 00	0 00
901 000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY		0 838	07/10/2013	31,174 60 31,174 60	31,057 47 34 47	(117 13)				0 84 0 84	0 04
1,591 000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY		0 838	07/07/2014	59,431 81 59,431 81	54,841 77 34 47	(4,590 04)				0 84 0 84	0 06
281 000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY		0 838	08/26/2015	9,781 75 9,781 75	9,686 07 34 47	(95 68)				0 84 0 84	0 01

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277.000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY		0 838	09/25/2015	8,933 53 8,933 53	9,548 19 34 47	614 66				0 84 0 84	0 01
339 000	ROCHE HOLDING AG BASEL ADR TICKER RHHBY		0 838	11/17/2015	11,285 95 11,285 95	11,685 33 34 47	399 38				0 84 0 84	0 01
93 000	ROCHE HOLDING AG BASEL ADR TICKER· RHHBY		0 838	07/09/2014	3,501 45 3,501 45	3,205 71 34 47	(295 74)				0 84 0 84	0 00
77 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP· 780259107		3 760	05/12/2015	4,849 16 4,849 16	3,545 08 46 04	(1,304 08)				3 76 3 76	0 00
31.000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP· 780259107		3 760	05/13/2015	2,013 04 2,013 04	1,427 24 46 04	(585 80)				3 76 3 76	0 00
98 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP· 780259107		3 760	05/13/2015	6,347 50 6,347 50	4,511 92 46 04	(1,835 58)				3 76 3 76	0 01
32.000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	05/14/2015	2,102 70 2,102 70	1,473 28 46 04	(629 42)				3 76 3 76	0 00
42 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP. 780259107		3 760	08/07/2015	2,423 90 2,423 90	1,933 68 46 04	(490 22)				3 76 3 76	0 00
12 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	08/10/2015	702 41 702 41	552 48 46 04	(149 93)				3 76 3.76	0 00
22 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	08/13/2015	1,299 25 1,299 25	1,012 88 46 04	(286 37)				3 76 3 76	0 00
15 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	08/14/2015	885 84 885 84	690 60 46 04	(195 24)				3 76 3.76	0 00
24 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	08/18/2015	1,401.39 1,401 39	1,104 96 46 04	(296 43)				3 76 3 76	0 00
12 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	08/21/2015	677 17 677 17	552 48 46 04	(124 69)				3 76 3 76	0 00
15 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP· 780259107		3 760	08/24/2015	834 75 834 75	690 60 46 04	(144 15)				3 76 3 76	0 00

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1,232 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP. 780259107		3 760	07/07/2014	108,027 43 108,027 43	56,721 28 46 04	(51,306 15)				3 76 3 76	0 07
1,120 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP. 780259107		3 760	06/26/2013	74,218 70 74,218 70	51,564 80 46 04	(22,653 90)				3 76 3 76	0 06
700 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	10/31/2012	49,136 99 49,136 99	32,228 00 46 04	(16,908 99)				3 76 3 76	0 04
2,100 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	02/14/2012	154,957 95 154,957 95	96,684 00 46 04	(58,273 95)				3 76 3 76	0 11
2,800 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP 780259107		3 760	03/31/2011	202,506 36 202,506 36	128,912 00 46 04	(73,594 36)				3 76 3 76	0 15
176 000	SANDISK CORP TICKER SNDKZ		1 200	08/21/2015	10,028 59 10,028 59	13,374 24 75 99	3,345 65				1 20 1 20	0 02
81 000	SANDISK CORP TICKER SNDKZ		1 200	04/21/2015	5,450 44 5,450 44	6,155 19 75 99	704 75				1 20 1 20	0 01
78 000	SANDISK CORP TICKER SNDKZ		1 200	07/28/2014	7,410 17 7,410 17	5,927 22 75 99	(1,482 95)				1 20 1 20	0 01
10 000	SANDISK CORP TICKER· SNDKZ		1 200	07/09/2014	1,066 00 1,066 00	759 90 75 99	(306 10)				1 20 1 20	0 00
89 000	SANDISK CORP TICKER SNDKZ		1 200	01/20/2015	7,158 74 7,158 74	6,763 11 75 99	(395 63)				1 20 1 20	0 01
664 000	SANDISK CORP TICKER SNDKZ		1 200	07/07/2014	69,871 19 69,871 19	50,457 36 75 99	(19,413 83)				1 20 1 20	0 06
44 000	SAP SE TICKER SAP		0 931	07/09/2014	3,444 32 3,444 32	3,480 40 79 10	36 08				0 93 0 93	0 00
1,413 000	SAP SE TICKER SAP		0 931	07/07/2014	109,501 56 109,501 56	111,768 30 79 10	2,266 74				0 93 0 93	0 13
237.000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	07/02/2015	3,331 49 3,331 49	2,688 77 11 35	(642 72)				0 41 0 41	0 00

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190 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	07/01/2015	2,772 27 2,772 27	2,155 55 11 35	(616 72)				0 41 0 41	0 00
153 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	06/30/2015	2,249 90 2,249 90	1,735 79 11 35	(514 11)				0 41 0 41	0 00
92 000	SCHNEIDER ELEC SA ADR TICKER. SBGSY		0 405	06/29/2015	1,350 70 1,350 70	1,043 74 11 35	(306 96)				0 41 0 41	0 00
123 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	06/26/2015	1,823 94 1,823 94	1,395 44 11 35	(428 50)				0 41 0 41	0 00
259 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	06/25/2015	3,850 90 3,850 90	2,938 36 11 35	(912 54)				0 41 0 41	0 00
1,149 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	10/05/2015	12,820 15 12,820 15	13,035 41 11 35	215 26				0 41 0 41	0 02
872 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	11/17/2015	10,574 39 10,574 39	9,892 84 11 35	(681 55)				0 41 0 41	0 01
5,303 000	SCHNEIDER ELEC SA ADR TICKER SBGSY		0 405	07/07/2014	100,002 06 100,002 06	60,162 54 11 35	(39,839 52)				0 41 0 41	0 07
339.000	SEAGATE TECHNOLOGY TICKER. STX		2 520	10/23/2015	13,066 35 13,066 35	12,427 74 36 66	(638 61)				2 52 2 52	0 01
140 000	SEAGATE TECHNOLOGY TICKER STX		2 520	07/27/2015	6,819 30 6,819 30	5,132 40 36 66	(1,686 90)				2 52 2 52	0 01
1,628 000	SEAGATE TECHNOLOGY TICKER STX		2 520	07/07/2014	94,781 35 94,781 35	59,682 48 36 66	(35,098 87)				2 52 2 52	0 07
674 000	SHELL MIDSTREAM TICKER SHLX		0 910	12/31/2015	26,946 32 26,946 32	27,984 48 41 52	1,038 16				0 91 0 91	0 03
601 000	SHELL MIDSTREAM TICKER. SHLX		0 910	12/29/2015	24,586 55 24,586 55	24,953 52 41 52	366 97				0 91 0 91	0 03
611 000	SHELL MIDSTREAM TICKER SHLX		0 910	12/22/2015	22,399 93 22,399 93	25,368 72 41 52	2,968 79				0 91 0 91	0 03

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219 000	SIMON PROPERTY GROUP INC TICKER. SPG		6 450	01/26/2010	14,903 87 14,903 87	42,582 36 194.44	27,678 49				6 45 6 45	0 05
60.000	SIMON PROPERTY GROUP INC TICKER SPG		6 450	01/30/2015	12,249 17 12,249 17	11,666 40 194 44	(582 77)				6 45 6 45	0 01
50 000	SIMON PROPERTY GROUP INC TICKER SPG		6 450	06/13/2014	8,290 78 8,290 78	9,722 00 194 44	1,431 22				6 45 6 45	0 01
10 000	SIMON PROPERTY GROUP INC TICKER: SPG		6 450	06/17/2013	1,517 50 1,517 50	1,944 40 194 44	426 90				6 45 6 45	0 00
94 000	SIMON PROPERTY GROUP INC TICKER. SPG		6 450	01/27/2010	6,410 05 6,410 05	18,277 36 194 44	11,867 31				6 45 6 45	0 02
370 000	SIMON PROPERTY GROUP INC TICKER. SPG		6 450	01/27/2010	25,078 77 25,078 77	71,942 80 194 44	46,864 03				6 45 6 45	0 08
61 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/06/2015	2,257 51 2,257 51	2,171 60 35 60	(85 91)				0 60 0 60	0 00
61 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/07/2015	2,267 47 2,267 47	2,171 60 35 60	(95 87)				0 60 0 60	0 00
43 000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0 596	08/10/2015	1,608 06 1,608 06	1,530 80 35 60	(77 26)				0 60 0 60	0 00
96 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/12/2015	3,540 33 3,540 33	3,417 60 35 60	(122 73)				0 60 0 60	0 00
21 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/13/2015	772 97 772 97	747 60 35 60	(25 37)				0 60 0 60	0 00
96 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/14/2015	3,536 21 3,536 21	3,417 60 35 60	(118 61)				0 60 0 60	0 00
102 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/17/2015	3,728 15 3,728 15	3,631 20 35 60	(96 95)				0 60 0 60	0 00
35 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/18/2015	1,293 37 1,293 37	1,246 00 35 60	(47 37)				0 60 0 60	0 00

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98 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	08/19/2015	3,620 07 3,620 07	3,488 80 35 60	(131 27)				0 60 0 60	0 00
1,948 000	SMITH & NEPHEW PLC SPON ADR TICKER SNN		0 596	10/14/2014	70,320.85 70,320 85	69,348 80 35 60	(972 05)				0 60 0.60	0 08
854 000	STARBUCKS CORP TICKER SBUX		0 800	07/16/2013	23,766 82 23,766 82	51,265 62 60 03	27,498 80				0 80 0.80	0 06
8,972 000	STARBUCKS CORP TICKER SBUX		0 800	06/28/2013	219,627 38 219,627 38	538,589 16 60 03	318,961 78				0 80 0 80	0 63
124 000	STARBUCKS CORP TICKER. SBUX		0 800	02/14/2012	4,302 12 4,302 12	7,443 72 60 03	3,141 60				0 80 0 80	0 01
152 000	STARBUCKS CORP TICKER SBUX		0.800	04/08/2015	4,937 83 4,937 83	9,124 56 60 03	4,186 73				0 80 0 80	0 01
11 000	STARZ SERIES A TICKER STRZA			07/09/2014	329 67 329 67	368 50 33 50	38 83					0 00
302 000	STARZ SERIES A TICKER. STRZA			07/07/2014	9,182 79 9,182 79	10,117 00 33 50	934 21					0 01
457 000	SUNCOR ENERGY INC TICKER· SU		0 880	10/16/2014	15,090 87 15,090 87	11,790 60 25 80	(3,300 27)				0 88 0 88	0 01
2,514.000	SUNCOR ENERGY INC TICKER SU		0 880	07/07/2014	107,491 60 107,491 60	64,861 20 25 80	(42,630 40)				0 88 0 88	0 08
141 000	SURGERY PARTNERS INC TICKER SGRY			11/10/2015	2,404 91 2,404 91	2,889 09 20.49	484 18					0 00
489.000	SURGERY PARTNERS INC TICKER SGRY			10/08/2015	9,400 49 9,400 49	10,019 61 20.49	619 12					0 01
6 000	SVB FINL GROUP TICKER SIVB			07/09/2014	713 58 713 58	713 40 118 90	(0 18)					0 00
322 000	SVB FINL GROUP TICKER SIVB			07/07/2014	37,986 66 37,986 66	38,285 80 118 90	299 14					0 05

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666 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND) TICKER SWGAY		0 446	04/06/2015	14,131 92 14,131 92	11,535 12 17 32	(2,596 80)				0 45 0 45	0 01
339 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND) TICKER SWGAY		0 446	03/17/2015	7,222.23 7,222 23	5,871 48 17 32	(1,350 75)				0 45 0 45	0 01
1,222.000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND) TICKER SWGAY		0 446	02/13/2015	27,164 45 27,164 45	21,165 04 17 32	(5,999 41)				0 45 0 45	0 02
326 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND) TICKER SWGAY		0 446	02/12/2015	7,194 79 7,194 79	5,646 32 17 32	(1,548 47)				0 45 0 45	0 01
12,470 000	SYMANTEC CORP TICKER. SYMC		0 300	03/19/2014	253,132 27 253,132 27	261,870 00 21 00	8,737 73				0 30 0 30	0 31
1,145 000	SYNGENTA AG TICKER SYT		1 923	07/07/2014	85,160 29 85,160 29	90,145 85 78 73	4,985 56				1 92 1 92	0 11
139 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	10/21/2013	2,534 55 2,534 55	3,162 25 22 75	627 70				0 75 0 75	0 00
266 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER. TSM		0 752	10/22/2013	4,957 12 4,957 12	6,051 50 22 75	1,094 38				0 75 0 75	0 01
584 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	10/29/2013	10,928 51 10,928.51	13,286 00 22 75	2,357 49				0 75 0 75	0 02
521.000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	10/30/2013	9,603 23 9,603 23	11,852 75 22 75	2,249 52				0 75 0 75	0 01
555 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	11/12/2013	10,120 65 10,120 65	12,626 25 22.75	2,505 60				0 75 0 75	0 01
608 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	11/25/2013	10,721 84 10,721 84	13,832 00 22 75	3,110 16				0 75 0 75	0 02
615 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	01/13/2014	10,534 46 10,534 46	13,991 25 22 75	3,456 79				0 75 0 75	0 02

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536 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	07/07/2014	11,770 56 11,770 56	12,194 00 22 75	423 44				0 75 0 75	0 01
580 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	08/27/2015	11,087 80 11,087 80	13,195 00 22 75	2,107 20				0 75 0 75	0 02
148 000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER TSM		0 752	07/09/2014	3,356 64 3,356 64	3,367 00 22 75	10 36				0 75 0 75	0 00
501 000	TALLGRASS ENERGY PARTNERS LP TICKER TEP		3 020	12/08/2015	20,113 10 20,113 10	20,646 21 41 21	533 11				3 02 3 02	0 02
537 000	TALLGRASS ENERGY PARTNERS LP TICKER TEP		3 020	12/07/2015	22,084 02 22,084 02	22,129 77 41 21	45 75				3 02 3 02	0 03
100 000	TALLGRASS ENERGY PARTNERS LP TICKER TEP		3 020	12/04/2015	4,174 32 4,174 32	4,121 00 41 21	(53 32)				3 02 3 02	0 00
604 000	TALLGRASS ENERGY PARTNERS LP TICKER TEP		3 020	10/06/2015	23,982 91 23,982 91	24,890 84 41 21	907 93				3 02 3 02	0 03
944 000	TALLGRASS ENERGY PARTNERS LP TICKER TEP		3 020	02/27/2015	47,156 29 47,156 29	38,902 24 41 21	(8,254 05)				3 02 3 02	0 05
12 000	TE CONNECTIVITY LTD SCHAFFHA TICKER TEL		1 480	07/09/2014	760 38 760 38	775 32 64 61	14 94				1 48 1 48	0 00
1,496.000	TE CONNECTIVITY LTD SCHAFFHA TICKER. TEL		1 480	07/07/2014	93,888 81 93,888 81	96,656 56 64 61	2,767 75				1.48 1 48	0 11
79 000	TENNANT CO TICKER. TNC		0 800	12/22/2014	5,414 19 5,414 19	4,444 54 56 26	(969 65)				0 80 0 80	0 01
17 000	TENNANT CO TICKER TNC		0 800	07/09/2014	1,282 48 1,282 48	956 42 56 26	(326 06)				0 80 0 80	0 00
42 000	TENNANT CO TICKER TNC		0 800	09/03/2015	2,420 90 2,420 90	2,362 92 56 26	(57.98)				0 80 0 80	0 00
55 000	TENNANT CO TICKER TNC		0 800	11/16/2015	3,296 36 3,296 36	3,094 30 56 26	(202 06)				0 80 0 80	0 00

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400 000	TENNANT CO TICKER TNC		0 800	07/07/2014	30,740 12 30,740 12	22,504 00 56 26	(8,236 12)				0 80 0 80	0 03
170 000	TERRENO REALTY CORP TICKER. TRNO		0 800	01/22/2015	3,843 11 3,843 11	3,845 40 22 62	2 29				0 80 0 80	0 00
170 000	TERRENO REALTY CORP TICKER· TRNO		0 800	01/22/2015	3,851 03 3,851 03	3,845 40 22 62	(5 63)				0 80 0 80	0 00
160 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,619 25 3,619 25	3,619 20 22 62	(0 05)				0 80 0 80	0 00
160 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,625 94 3,625 94	3,619 20 22 62	(6 74)				0 80 0 80	0 00
11 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/16/2015	250 47 250 47	248 82 22 62	(1 65)				0 80 0 80	0 00
160 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,627 98 3,627 98	3,619 20 22 62	(8 78)				0 80 0.80	0 00
160 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,635 14 3,635 14	3,619 20 22 62	(15 94)				0 80 0 80	0 00
170 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,860 62 3,860 62	3,845 40 22 62	(15 22)				0 80 0 80	0 00
170 000	TERRENO REALTY CORP TICKER. TRNO		0 800	01/22/2015	3,854 80 3,854 80	3,845 40 22 62	(9 40)				0 80 0 80	0 00
170 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,854 89 3,854 89	3,845 40 22 62	(9 49)				0 80 0 80	0 00
170 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,855 16 3,855 16	3,845 40 22 62	(9 76)				0 80 0 80	0 00
160 000	TERRENO REALTY CORP TICKER TRNO		0 800	01/22/2015	3,615 31 3,615 31	3,619 20 22 62	3 89				0 80 0 80	0 00
	ACCRUAL· CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							30 60				0 00

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	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE· 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							30 60				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE· 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							28 80				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							28 80				0 00
	ACCRUAL. CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							1 98				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							28 80				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE. 01/14/2016 TICKER· TRNO							28 80				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE· 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							30 60				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE· 01/14/2016 TICKER TRNO							30 60				0 00

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	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							30 60				0 00
	ACCRUAL· CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							30 60				0 00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/29/2015 PAY DATE 01/14/2016 TICKER TRNO							28 80				0 00
450 000	TETRA TECHNOLOGIES INC TICKER TTI			12/22/2014	2,803 10 2,803 10	3,384 00 7 52	580 90					0 00
36.000	TETRA TECHNOLOGIES INC TICKER TTI			07/09/2014	425 34 425 34	270 72 7 52	(154 62)					0 00
1,624 000	TETRA TECHNOLOGIES INC TICKER TTI			07/07/2014	19,405 18 19,405 18	12,212 48 7 52	(7,192 70)					0 01
258 000	TEVA PHARM ADR TICKER TEVA		1 156	03/11/2015	14,470 01 14,470 01	16,935 12 65 64	2,465 11				1 16 1 16	0 02
64.000	TEVA PHARM ADR TICKER TEVA		1 156	07/09/2014	3,515 52 3,515 52	4,200 96 65 64	685 44				1 16 1 16	0 00
2,427 000	TEVA PHARM ADR TICKER· TEVA		1 156	07/07/2014	130,690 07 130,690 07	159,308 28 65 64	28,618 21				1 16 1 16	0 19
100 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/19/2013	3,297 00 3,297 00	2,891 00 28 91	(406 00)				2 60 2 60	0 00
112.000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/14/2013	3,713 24 3,713 24	3,237 92 28 91	(475 32)				2 60 2 60	0 00

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130 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/19/2013	4,291 37 4,291 37	3,758 30 28 91	(533 07)				2 60 2 60	0 00
60 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	06/13/2014	2,012 96 2,012 96	1,734 60 28 91	(278 36)				2 60 2 60	0 00
63 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/19/2013	2,064 72 2,064 72	1,821 33 28 91	(243 39)				2 60 2 60	0 00
107 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/19/2013	3,499 37 3,499 37	3,093 37 28 91	(406 00)				2 60 2 60	0 00
25 000	THE GEO GROUP INC BOCA RATON REIT TICKER· GEO		2 600	01/30/2015	1,058 23 1,058 23	722 75 28 91	(335.48)				2 60 2 60	0.00
110 000	THE GEO GROUP INC BOCA RATON REIT TICKER GEO		2 600	11/19/2013	3,620 94 3,620 94	3,180 10 28 91	(440 84)				2 60 2 60	0 00
93 000	TIGER BRANDS LTD ADR TICKER TBLMY		0 502	04/25/2013	2,776 05 2,776 05	1,880 46 20 22	(895 59)				0 50 0 50	0 00
298 000	TIGER BRANDS LTD ADR TICKER TBLMY		0 502	12/10/2012	10,471 72 10,471 72	6,025 56 20 22	(4,446 16)				0 50 0 50	0 01
519 000	TIGER BRANDS LTD ADR TICKER TBLMY		0 502	04/19/2013	16,571 67 16,571 67	10,494 18 20 22	(6,077 49)				0 50 0 50	0 01
979 000	TJX COS INC TICKER TJX		1 040	12/09/2013	60,849 35 60,849 35	69,420 89 70 91	8,571 54				1 04 1 04	0 08
1,850 000	TJX COS INC TICKER TJX		1 040	03/05/2014	113,273 84 113,273 84	131,183 50 70 91	17,909 66				1 04 1 04	0 15
1,260 000	TJX COS INC TICKER TJX		1 040	03/04/2014	76,311 02 76,311 02	89,346 60 70 91	13,035 58				1 04 1 04	0 11

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Supplemental Report

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CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

Valuation Currency: USD
Sort Order: Days to Redemption

Shares or Face Value	*Security Description*	*Moodys /S&P*	*Coupon*	*Set. Date Red. Date*	*Orig. Cost Book Cost*	*Market Value Market Price*	*Unrealized Gain (Loss)*	*Accrued Income*	*Yrs to Mat.*	*Mod. Dur.*	*YTM@purch YTM@mkt*	*% Port.*
475 000	TJX COS INC TICKER TJX		1 040	12/10/2013	29,645 75 29,645 75	33,682 25 70 91	4,036 50				1 04 1 04	0 04
1,909 000	TJX COS INC TICKER TJX		1 040	08/22/2014	112,749 36 112,749 36	135,367 19 70 91	22,617 83				1 04 1 04	0 16
41 000	TOYOTA MTR CORP TICKER TM		3 229	05/07/2012	3,277 86 3,277 86	5,044 64 123 04	1,766 78				3 23 3 23	0 01
91.000	TOYOTA MTR CORP TICKER TM		3 229	01/31/2014	10,704 61 10,704 61	11,196 64 123 04	492 03				3 23 3 23	0 01
445.000	TOYOTA MTR CORP TICKER TM		3 229	02/04/2014	52,264 81 52,264 81	54,752 80 123 04	2,487 99				3 23 3 23	0 06
2,000 000	TRAVELERS COS INC TICKER TRV		2 680	02/14/2012	119,845 00 119,845 00	225,720 00 112 86	105,875 00				2 68 2 68	0 27
710 000	TRAVELERS COS INC TICKER TRV		2 680	03/21/2011	41,489 42 41,489 42	80,130 60 112 86	38,641 18				2 68 2 68	0 09
515 000	TRAVELERS COS INC TICKER. TRV		2 680	02/14/2012	30,954 13 30,954 13	58,122 90 112 86	27,168 77				2 68 2 68	0 07
87 000	TREX CO INC TICKER TREX			01/04/2016	3,308 91 3,308 91	3,309 48 38 04	0 57					0 00
131 000	TREX CO INC TICKER. TREX			09/01/2015	5,074 36 5,074 36	4,983 24 38 04	(91 12)					0 01
47 000	TREX CO INC TICKER TREX			09/03/2015	1,843 36 1,843 36	1,787 88 38 04	(55 48)					0 00
875 000	TREX CO INC TICKER TREX			07/07/2014	25,750 64 25,750 64	33,285 00 38 04	7,534 36					0 04
468 000	TWITTER INC TICKER TWTR			12/11/2015	11,577 99 11,577 99	10,829 52 23 14	(748 47)					0 01
508 000	TWITTER INC TICKER TWTR			12/08/2015	13,065 35 13,065 35	11,755 12 23 14	(1,310 23)					0 01

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345 000	TWITTER INC TICKER. TWTR			10/05/2015	8,963 31 8,963 31	7,983 30 23 14	(980 01)					0 01
374 000	TWITTER INC TICKER TWTR			10/01/2015	9,438 90 9,438 90	8,654 36 23 14	(784 54)					0 01
45.000	TYCO INTL PLC SHS TICKER TYC		0 920	07/09/2014	2,069 10 2,069 10	1,435 05 31 89	(634 05)				0 92 0 92	0 00
1,522 000	TYCO INTL PLC SHS TICKER TYC		0 920	07/07/2014	69,696 95 69,696 95	48,536.58 31 89	(21,160 37)				0 92 0 92	0 06
895 000	UBS GROUP AG SHS TICKER UBS		0 684	03/11/2015	15,807 13 15,807 13	17,336 15 19 37	1,529 02				0 68 0 68	0 02
840 000	UBS GROUP AG SHS TICKER UBS		0 684	02/18/2014	17,474 77 17,474 77	16,270 80 19 37	(1,203 97)				0 68 0 68	0 02
1,399 000	UBS GROUP AG SHS TICKER: UBS		0 684	03/18/2014	29,394 39 29,394 39	27,098 63 19 37	(2,295 76)				0 68 0 68	0 03
764 000	UBS GROUP AG SHS TICKER. UBS		0 684	05/05/2014	15,952 17 15,952 17	14,798 68 19 37	(1,153 49)				0 68 0 68	0 02
741 000	UBS GROUP AG SHS TICKER: UBS		0 684	05/19/2014	15,218 51 15,218 51	14,353 17 19 37	(865 34)				0 68 0 68	0 02
7 000	ULTRATECH INC COM TICKER UTEK			09/15/2014	179 62 179 62	138 74 19 82	(40 88)					0 00
480 000	ULTRATECH INC COM TICKER UTEK			07/07/2014	10,871 09 10,871 09	9,513 60 19 82	(1,357 49)					0 01
1,532 000	UNILEVER N V SHR TICKER UN		1 182	07/07/2014	67,388 55 67,388 55	66,366 24 43 32	(1,022 31)				1 18 1 18	0 08
1,850 000	UNILEVER N V SHR TICKER UN		1 182	02/15/2012	61,696 58 61,696 58	80,142 00 43 32	18,445 42				1 18 1 18	0.09
1,400 000	UNILEVER N V SHR TICKER UN		1 182	03/21/2011	41,155 94 41,155 94	60,648 00 43 32	19,492 06				1 18 1.18	0 07

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5,200 000	UNILEVER N V SHR TICKER UN		1 182	03/16/2009	93,633 28 93,633 28	225,264 00 43 32	131,630 72				1 18 1 18	0 27
1,350 000	UNILEVER N V SHR TICKER UN		1 182	10/31/2012	49,416 48 49,416 48	58,482 00 43 32	9,065 52				1 18 1 18	0 07
2,579 000	UNITED OVERSEAS BANK LTD SING ADR TICKER UOVEY		1 032	07/07/2014	93,746 65 93,746 65	71,051 45 27 55	(22,695 20)				1 03 1 03	0 08
36 000	UNITEDHEALTH GROUP INC TICKER UNH		2 500	07/09/2014	2,992 68 2,992 68	4,235 04 117 64	1,242 36				2 50 2 50	0 00
1,019 000	UNITEDHEALTH GROUP INC TICKER UNH		2 500	07/07/2014	83,524 48 83,524 48	119,875 16 117.64	36,350 68				2 50 2 50	0 14
332.000	VARONIS SYSTEMS INC TICKER VRNS			10/28/2014	6,310 23 6,310 23	6,241 60 18 80	(68 63)					0 01
745 000	VCANADIAN NATIONAL RAILWAY CO NP TICKER· CNI		1 135	02/04/2014	39,296 89 39,296 89	41,630 60 55 88	2,333 71				1 14 1 14	0 05
349 000	VCANADIAN NATIONAL RAILWAY CO NP TICKER CNI		1 135	05/07/2012	15,029 25 15,029 25	19,502 12 55 88	4,472 87				1 14 1 14	0 02
70 000	VENTAS INC REIT TICKER VTR		2 920	06/07/2013	4,342 86 4,342 86	3,950 10 56 43	(392 76)				2 92 2 92	0 00
230 000	VENTAS INC REIT TICKER VTR		2 920	02/01/2010	8,608 51 8,608 51	12,978 90 56 43	4,370 39				2 92 2 92	0 02
233 000	VENTAS INC REIT TICKER VTR		2 920	01/29/2010	8,692 93 8,692 93	13,148 19 56 43	4,455 26				2 92 2 92	0 02
65 000	VENTAS INC REIT TICKER VTR		2 920	06/17/2013	3,916 88 3,916 88	3,667 95 56 43	(248 93)				2 92 2.92	0 00
552 000	VERINT SYSTEMS INC COM TICKER. VRNT			07/07/2014	27,320 63 27,320 63	22,389 12 40 56	(4,931 51)					0 03
350 000	VERTEX PHARMACEUTICALS INC TICKER: VRTX			07/07/2014	33,240 52 33,240 52	44,040 50 125 83	10,799 98					0 05

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1,300 000	VISA INC-CLASS A SHARES TICKER V		0 560	06/25/2013	51,075 47 51,075 47	100,815 00 77 55	49,739 53				0 56 0 56	0 12
368 000	VISA INC-CLASS A SHARES TICKER V		0 560	03/18/2015	17,366 71 17,366 71	28,538 40 77 55	11,171 69				0 56 0 56	0 03
2,896 000	VISA INC-CLASS A SHARES TICKER: V		0 560	02/12/2013	129,671 15 129,671 15	224,584 80 77 55	94,913 65				0 56 0 56	0 26
144 000	VISA INC-CLASS A SHARES TICKER V		0 560	05/10/2013	5,557 68 5,557 68	11,167 20 77 55	5,609 52				0 56 0 56	0 01
1,612 000	VISA INC-CLASS A SHARES TICKER V		0 560	02/19/2013	71,935 98 71,935 98	125,010 60 77 55	53,074 62				0 56 0 56	0 15
2,992 000	VISA INC-CLASS A SHARES TICKER V		0 560	05/09/2013	134,084 68 134,084 68	232,029 60 77 55	97,944 92				0 56 0 56	0 27
60 000	VISA INC-CLASS A SHARES TICKER V		0 560	07/16/2013	2,718 14 2,718 14	4,653 00 77 55	1,934 86				0 56 0 56	0 01
928 000	VOCERA COMMUNICATIONS INC TICKER VCRA			07/07/2014	12,454 78 12,454 78	11,321 60 12 20	(1,133 18)					0 01
1,990 000	VODAFONE GROUP PLC TICKER VOD		1 511	02/19/2013	97,710 50 97,710 50	64,197 40 32 26	(33,513 10)				1 51 1 51	0 08
239 000	VODAFONE GROUP PLC TICKER VOD		1 511	06/26/2013	11,883 77 11,883 77	7,710 14 32 26	(4,173 63)				1.51 1 51	0 01
2,345 000	VODAFONE GROUP PLC TICKER VOD		1 511	02/14/2012	119,410 57 119,410 57	75,649 70 32 26	(43,760 87)				1 51 1 51	0 09
4,308 000	VODAFONE GROUP PLC TICKER VOD		1 511	03/16/2009	126,355 77 126,355 77	138,976 08 32 26	12,620 31				1 51 1 51	0 16
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/18/2015 PAY DATE 02/03/2016 TICKER VOD							1,038 94				0 00

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	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/18/2015 PAY DATE. 02/03/2016 TICKER VOD							124 78				0 00
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/18/2015 PAY DATE· 02/03/2016 TICKER VOD							1,224 28				0 00
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE: 11/18/2015 PAY DATE 02/03/2016 TICKER VOD							2,249 13				0 00
250 000	VORNADO REALTY TRUST REIT TICKER VNO		2 520	01/06/2015	26,798 23 26,798 23	24,990 00 99 96	(1,808 23)				2 52 2 52	0 03
150 000	VORNADO REALTY TRUST REIT TICKER. VNO		2 520	01/06/2015	16,080 33 16,080 33	14,994 00 99 96	(1,086 33)				2 52 2 52	0 02
20 000	VORNADO REALTY TRUST REIT TICKER VNO		2 520	06/13/2014	1,915 86 1,915 86	1,999 20 99 96	83.34				2 52 2 52	0 00
82 000	VORNADO REALTY TRUST REIT TICKER VNO		2.520	11/18/2013	6,555 09 6,555 09	8,196 72 99 96	1,641 63				2 52 2 52	0 01
35.000	WEATHERFORD INTERNATIONAL LTD TICKER WFT			07/09/2014	795 55 795 55	293 65 8 39	(501 90)					0 00
2,285 000	WEATHERFORD INTERNATIONAL LTD TICKER WFT			11/18/2014	35,407 22 35,407 22	19,171 15 8 39	(16,236 07)					0 02
5,199 000	WEATHERFORD INTERNATIONAL LTD TICKER WFT			07/07/2014	119,439 23 119,439 23	43,619 61 8 39	(75,819 62)					0 05
10 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI		1 460	01/30/2015	379 50 379 50	345 80 34 58	(33 70)				1 46 1 46	0 00

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13 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI		1 460	01/28/2010	257 37 257 37	449 54 34 58	192 17				1.46 1.46	0 00
600 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI		1 460	01/29/2010	11,734 36 11,734 36	20,748 00 34 58	9,013 64				1 46 1 46	0 02
470 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI		1 460	02/01/2010	8,993 09 8,993 09	16,252 60 34 58	7,259 51				1 46 1 46	0 02
5 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER. WRI		1 460	06/17/2013	158 12 158 12	172 90 34 58	14 78				1 46 1 46	0 00
110 000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER WRI		1 460	06/13/2014	3,467 08 3,467 08	3,803 80 34 58	336 72				1 46 1 46	0 00
1,950.000	WELLS FARGO COMPANY TICKER WFC		1 520	06/19/2015	111,174 77 111,174 77	106,002 00 54 36	(5,172 77)				1 52 1 52	0 12
6,550 000	WELLS FARGO COMPANY TICKER WFC		1 520	03/24/2015	363,458 85 363,458 85	356,058 00 54 36	(7,400 85)				1 52 1 52	0 42
320 000	WELLTOWER INC TICKER HCN		3 440	01/27/2010	11,706 68 11,706 68	21,769 60 68 03	10,062 92				3 44 3 44	0 03
350 000	WELLTOWER INC TICKER HCN		3 440	01/26/2010	12,750 59 12,750 59	23,810 50 68 03	11,059 91				3 44 3 44	0 03
25 000	WELLTOWER INC TICKER. HCN		3 440	06/12/2013	1,619 30 1,619 30	1,700 75 68 03	81 45				3 44 3 44	0 00
45 000	WELLTOWER INC TICKER HCN		3 440	01/27/2015	3,734 49 3,734 49	3,061 35 68 03	(673 14)				3 44 3.44	0 00
54 000	WELLTOWER INC TICKER HCN		3 440	01/25/2010	1,979 97 1,979 97	3,673 62 68 03	1,693 65				3 44 3 44	0 00

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600 000	WELLTOWER INC TICKER HCN		3 440	03/16/2011	27,850 39 27,850 39	40,818 00 68 03	12,967 61				3 44 3 44	0 05
945 000	WELLTOWER INC TICKER HCN		3 440	03/24/2014	54,114 14 54,114 14	64,288 35 68 03	10,174 21				3 44 3 44	0 08
2,550 000	WELLTOWER INC TICKER HCN		3 440	02/09/2012	137,524 66 137,524 66	173,476 50 68 03	35,951.84				3 44 3 44	0 20
2,130 000	WELLTOWER INC TICKER HCN		3 440	03/11/2009	51,376 17 51,376 17	144,903 90 68 03	93,527 73				3 44 3 44	0 17
90 000	WESTERN ALLIANCE BANCORP TICKER WAL			01/04/2016	3,306 78 3,306 78	3,227 40 35 86	(79 38)					0 00
96.000	WESTERN ALLIANCE BANCORP TICKER· WAL			02/18/2015	2,692 80 2,692 80	3,442 56 35 86	749 76					0 00
3 000	WESTERN ALLIANCE BANCORP TICKER WAL			07/09/2014	74 16 74 16	107 58 35 86	33 42					0 00
53 000	WESTERN ALLIANCE BANCORP TICKER WAL			03/30/2015	1,528 47 1,528 47	1,900 58 35 86	372 11					0 00
67 000	WESTERN ALLIANCE BANCORP TICKER WAL			09/03/2015	2,036 96 2,036 96	2,402 62 35 86	365 66					0 00
868 000	WESTERN ALLIANCE BANCORP TICKER WAL			07/07/2014	21,180 15 21,180 15	31,126 48 35 86	9,946 33					0 04
154 000	WESTERN DIGITAL CORP TICKER WDC		2 000	12/16/2015	9,516 71 9,516 71	9,247 70 60 05	(269 01)				2 00 2 00	0 01
194 000	WESTERN DIGITAL CORP TICKER WDC		2 000	12/08/2015	12,245 53 12,245 53	11,649 70 60 05	(595 83)				2 00 2 00	0 01
151 000	WESTERN DIGITAL CORP TICKER WDC		2 000	11/10/2015	10,229 72 10,229 72	9,067 55 60 05	(1,162 17)				2 00 2 00	0 01
156 000	WESTERN DIGITAL CORP TICKER WDC		2 000	11/09/2015	10,664 57 10,664 57	9,367 80 60 05	(1,296 77)				2 00 2 00	0 01

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Supplemental Report

Fixed Income Valuation
CONSOLIDATED : JOHN S. DUNN FOUNDATION
12/31/2015
Trade Date Reporting

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Sort Order: Days to Redemption

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	ACCRUAL: CASH DIVIDEND WESTERN DIGITAL CORP EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER WDC							77 00				0 00
	ACCRUAL· CASH DIVIDEND WESTERN DIGITAL CORP EX DATE. 12/29/2015 PAY DATE 01/15/2016 TICKER WDC							97 00				0 00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE 12/29/2015 PAY DATE 01/15/2016 TICKER WDC							75 50				0 00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE 12/29/2015 PAY DATE. 01/15/2016 TICKER WDC							78 00				0 00
1,074 000	WESTERN GAS PARTNERS LP TICKER WES		3 320	01/05/2016	47,930 15 47,930 15	51,047 22 47 53	3,117 07				3 32 3 32	0 06
581 000	WESTERN GAS PARTNERS LP TICKER WES		3 320	12/23/2015	23,069 01 23,069 01	27,614 93 47 53	4,545 92				3.32 3 32	0 03
10 000	WEYERHAEUSER CO TICKER: WY		1 240	01/30/2015	358 67 358 67	299 80 29 98	(58 87)				1 24 1.24	0 00
480 000	WEYERHAEUSER CO TICKER WY		1 240	11/19/2013	14,372 98 14,372 98	14,390 40 29 98	17 42				1 24 1 24	0 02
376 000	WEYERHAEUSER CO TICKER WY		1 240	11/19/2013	11,250 37 11,250 37	11,272 48 29 98	22 11				1 24 1 24	0 01
145 000	WEYERHAEUSER CO TICKER WY		1 240	06/13/2014	4,512 15 4,512 15	4,347 10 29 98	(165 05)				1 24 1 24	0 01
1,100 000	WEYERHAEUSER CO TICKER WY		1 240	01/05/2015	40,134 27 40,134 27	32,978 00 29 98	(7,156 27)				1 24 1 24	0 04

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12/31/2015
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1,113 000	WH GROUP LTD TICKER WGHPY		0 283	08/05/2015	14,411 24 14,411 24	12,487 86 11 22	(1,923 38)				0 28 0 28	0 01
659 000	WH GROUP LTD TICKER· WGHPY		0 283	07/15/2015	8,615 96 8,615 96	7,393 98 11 22	(1,221 98)				0 28 0 28	0 01
300 000	WH GROUP LTD TICKER WGHPY		0 283	07/14/2015	3,656 01 3,656 01	3,366 00 11 22	(290 01)				0 28 0 28	0 00
740 000	WH GROUP LTD TICKER WGHPY		0 283	07/13/2015	8,314 12 8,314 12	8,302 80 11 22	(11 32)				0 28 0 28	0 01
239.000	WH GROUP LTD TICKER WGHPY		0 283	07/08/2015	3,277 69 3,277 69	2,681 58 11 22	(596 11)				0 28 0 28	0 00
124 000	WH GROUP LTD TICKER WGHPY		0 283	07/06/2015	1,700 16 1,700 16	1,391 28 11 22	(308 88)				0 28 0 28	0 00
265 000	WH GROUP LTD TICKER WGHPY		0 283	07/02/2015	3,623 77 3,623 77	2,973 30 11 22	(650 47)				0 28 0 28	0 00
339 000	WH GROUP LTD TICKER. WGHPY		0 283	07/01/2015	4,701 73 4,701 73	3,803 58 11 22	(898 15)				0 28 0 28	0 00
282 000	WH GROUP LTD TICKER WGHPY		0 283	06/30/2015	4,010 12 4,010 12	3,164 04 11 22	(846 08)				0 28 0 28	0 00
145 000	WH GROUP LTD TICKER WGHPY		0 283	05/22/2015	2,245 25 2,245 25	1,626 90 11 22	(618 35)				0 28 0 28	0 00
139 000	WH GROUP LTD TICKER WGHPY		0 283	05/26/2015	2,150 22 2,150 22	1,559 58 11 22	(590 64)				0 28 0 28	0 00
173 000	WII GROUP LTD TICKER: WGHPY		0 283	05/27/2015	2,676 31 2,676 31	1,941 06 11 22	(735 25)				0 28 0 28	0 00
370 000	WH GROUP LTD TICKER WGHPY		0 283	05/27/2015	5,729 23 5,729 23	4,151.40 11 22	(1,577 83)				0 28 0 28	0 00
321 000	WH GROUP LTD TICKER: WGHPY		0 283	05/28/2015	4,968 47 4,968 47	3,601 62 11 22	(1,366 85)				0 28 0 28	0 00

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202 000	WH GROUP LTD TICKER WGHPY		0 283	05/29/2015	3,127 67 3,127 67	2,266 44 11 22	(861 23)				0 28 0 28	0 00
1,110 000	WH GROUP LTD TICKER WGHPY		0 283	06/01/2015	17,237 52 17,237 52	12,454 20 11 22	(4,783 32)				0 28 0 28	0 01
529 000	WH GROUP LTD TICKER WGHPY		0 283	08/06/2015	6,747 71 6,747 71	5,935 38 11 22	(812 33)				0 28 0 28	0 01
496 000	WH GROUP LTD TICKER WGHPY		0 283	10/22/2015	5,691 05 5,691 05	5,565 12 11 22	(125 93)				0 28 0 28	0 01
487 000	WH GROUP LTD TICKER WGHPY		0 283	10/23/2015	5,693 81 5,693 81	5,464 14 11 22	(229 67)				0 28 0 28	0 01
1 000	WH GROUP LTD TICKER. WGHPY		0 283	10/27/2015	11 42 11 42	11 22 11 22	(0 20)				0 28 0 28	0 00
484 000	WH GROUP LTD TICKER WGHPY		0 283	10/27/2015	5,525 30 5,525 30	5,430 48 11 22	(94 82)				0 28 0 28	0 01
633 000	WH GROUP LTD TICKER WGHPY		0 283	05/21/2015	9,513 17 9,513 17	7,102 26 11 22	(2,410 91)				0 28 0 28	0.01
3,086.000	WILLIAMS PARTNERS LP OKLAHOMA TICKER· WPZ		3 400	10/06/2015	103,927 22 103,927 22	85,945 10 27.85	(17,982 12)				3 40 3 40	0 10
406 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER· WPZ		3 400	12/29/2014	24,259 46 24,259 46	11,307 10 27 85	(12,952 36)				3 40 3 40	0 01
943 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ		3 400	09/26/2013	48,807 15 48,807 15	26,262 55 27 85	(22,544 60)				3 40 3 40	0 03
534 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER. WPZ		3 400	12/04/2013	29,187 47 29,187 47	14,871 90 27 85	(14,315 57)				3 40 3 40	0 02
1,823 000	WILLIAMS PARTNERS LP OKLAHOMA TICKER WPZ		3 400	11/10/2014	94,357 21 94,357 21	50,770 55 27 85	(43,586 66)				3 40 3 40	0 06
266 000	WISDOMTREE INVTS INC TICKER WETF		0 320	12/07/2015	5,825 91 5,825 91	4,170 88 15 68	(1,655 03)				0 32 0 32	0 00

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74 000	WISDOMTREE INVTS INC TICKER WETF		0 320	02/20/2015	1,379 52 1,379 52	1,160 32 15 68	(219 20)				0 32 0 32	0 00
72 000	WISDOMTREE INVTS INC TICKER: WETF		0 320	09/15/2014	876 31 876.31	1,128 96 15 68	252 65				0 32 0 32	0 00
1,498 000	WISDOMTREE INVTS INC TICKER WETF		0 320	07/07/2014	18,979 81 18,979 81	23,488 64 15 68	4,508 83				0 32 0 32	0 03
3 000	WIX COM LTD TICKER· WIX			07/09/2014	60 45 60 45	68 25 22 75	7 80					0 00
268 000	WIX COM LTD TICKER WIX			07/07/2014	5,413 41 5,413 41	6,097 00 22 75	683 59					0 01
31 000	WPP PLC ST HELIER ADR TICKER WPPGY		3 340	07/09/2014	3,405 35 3,405 35	3,556 94 114 74	151 59				3 34 3 34	0 00
1,172 000	WPP PLC ST HELIER ADR TICKER WPPGY		3 340	07/07/2014	127,686 58 127,686 58	134,475 28 114 74	6,788 70				3 34 3 34	0 16
531 000	XO GROUP INC TICKER XOXO			07/07/2014	6,551 37 6,551 37	8,527 86 16 06	1,976 49					0 01
19 000	XPO LOGISTICS INC TICKER XPO			07/09/2014	543 21 543 21	517 75 27 25	(25 46)					0 00
634 000	XPO LOGISTICS INC TICKER· XPO			07/07/2014	18,327 73 18,327 73	17,276 50 27 25	(1,051 23)					0 02
1,326 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/17/2014	9,834 68 9,834 68	10,733 97 8 10	899 29				0 12 0 12	0 01
414.000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/20/2014	3,069 31 3,069 31	3,351 33 8 10	282 02				0 12 0 12	0 00
1,029 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER. YAHOY		0 119	10/21/2014	7,702 07 7,702 07	8,329 76 8 10	627 69				0 12 0 12	0 01

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601 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/22/2014	4,502 27 4,502 27	4,865 10 8 10	362 83				0 12 0 12	0 01
133 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/27/2014	990 94 990 94	1,076 64 8 10	85 70				0 12 0 12	0 00
72 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER. YAHOY		0 119	10/28/2014	534 63 534 63	582 84 8 10	48 21				0 12 0 12	0 00
796 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/31/2014	5,892 71 5,892 71	6,443 62 8 10	550 91				0 12 0 12	0 01
3,468 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	11/04/2014	24,551 71 24,551 71	28,073 46 8 10	3,521 75				0 12 0 12	0 03
74 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	02/11/2015	529 98 529 98	599 03 8 10	69 05				0 12 0 12	0 00
153 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	02/12/2015	1,080 53 1,080.53	1,238 54 8 10	158 01				0 12 0 12	0 00
343 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	02/13/2015	2,428 34 2,428 34	2,776 59 8 10	348 25				0 12 0 12	0 00
156.000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	09/30/2015	1,172 39 1,172 39	1,262 82 8 10	90 43				0 12 0 12	0 00
286 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/01/2015	2,151 84 2,151 84	2,315 17 8 10	163 33				0 12 0 12	0 00

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1,752 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/02/2015	13,172 41 13,172 41	14,182 44 8 10	1,010 03				0 12 0 12	0 02
689 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/05/2015	5,193 41 5,193 41	5,577 46 8 10	384 05				0 12 0 12	0 01
1,307 000	Yahoo Japan Corp Unsponsored ADR (Japan) TICKER YAHOY		0 119	10/16/2014	9,625 67 9,625 67	10,580 17 8 10	954 50				0 12 0 12	0 01
951 000	ZILLOW GROUP INC C TICKER. Z			09/03/2015	23,519 94 23,519 94	22,329 48 23 48	(1,190 46)					0 03
	COMMON STOCKS		1 268		34,058,768 97 34,074,614 40	39,012,449 30	4,937,834 90	45,129 24			1 60 1 27	46 04
EXCHANGE TRADED FUNDS												
89,600 000	DEUTSCHE BANK X-TRACKERS MSCI EAF TICKER DBEF		0 787	04/10/2015	2,754,456 32 2,754,456 32	2,433,536 00 27 16	(320,920 32)				0.79 0 79	2 87
44,000 000	ISH MSI EAFE ETF TICKER EFA		1 683	04/25/2013	2,599,542 00 2,599,542 00	2,583,680 00 58 72	(15,862 00)				1 68 1 68	3 05
155 000	ISH MSI EAFE ETF TICKER EFA		1 683	03/18/2013	9,197 68 9,197 68	9,101 60 58 72	(96 08)				1 68 1 68	0 01
10,790 000	ISH MSI EAFE ETF TICKER EFA		1 683	04/18/2013	639,631 20 639,631 20	633,588 80 58 72	(6,042 40)				1 68 1 68	0 75
43,865 000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS TICKER. IWF		1 451	02/19/2013	3,033,567 42 3,033,567 42	4,363,690 20 99 48	1,330,122 78				1 45 1 45	5 14
15,830 000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS TICKER IWF		1 451	06/27/2013	1,125,421 19 1,125,421 19	1,574,768 40 99 48	449,347 21				1 45 1 45	1 86

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7,605 000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS TICKER IWF		1 451	08/20/2013	575,009 49 575,009 49	756,545 40 99 48	181,535 91				1 45 1 45	0 89
7,500 000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS TICKER IWF		1 451	10/10/2013	587,675 25 587,675 25	746,100 00 99 48	158,424 75				1 45 1 45	0 88
27,200 000	WISDOMTREE EUROPE HEDGED EQUITY FUND TICKER HEDJ		1 441	04/10/2015	1,832,687 04 1,832,687 04	1,463,632 00 53 81	(369,055 04)				1 44 1 44	1 73
	EXCHANGE TRADED FUNDS		1 260		13,157,187 59 13,157,187 59	14,564,642 40	1,407,454 81				1 37 1 26	17 17
EQUITY MUTUAL FUNDS												
1,732 560	AIM EUROPEAN DEVELOPMENT FUND-A TICKER AEDAX		0 507	12/11/2015	59,097 61 59,097 61	59,963 90 34 61	866 29				0 51 0 51	0 07
767.287	AIM EUROPEAN DEVELOPMENT FUND-A TICKER AEDAX		0 507	12/11/2015	26,172 17 26,172 17	26,555 80 34 61	383 63				0 51 0 51	0 03
973 066	AIM EUROPEAN DEVELOPMENT FUND-A TICKER AEDAX		0 507	12/12/2014	33,171 82 33,171 82	33,677 81 34 61	505 99				0 51 0 51	0 04
2,220 278	AIM EUROPEAN DEVELOPMENT FUND-A TICKER AEDAX		0 507	12/12/2014	75,689 26 75,689 26	76,843 82 34 61	1,154 56				0 51 0 51	0 09
48,397 759	AIM EUROPEAN DEVELOPMENT FUND-A TICKER AEDAX		0 507	02/04/2014	1,846,865 00 1,846,865 00	1,675,046 44 34 61	(171,818 56)				0 51 0 51	1 97
2,888 026	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	12/18/2015	53,746 17 53,746 17	54,728 09 18 95	981 92				0 40 0 40	0 06
1,741 601	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	12/18/2015	32,411 20 32,411 20	33,003 34 18 95	592 14				0 40 0 40	0 04
2,191 392	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	12/19/2014	44,331 86 44,331 86	41,526 88 18 95	(2,804 98)				0 40 0 40	0 05

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Morgan Stanley
Private Wealth Management

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Shares or Face Value	*Security Description*	*Moodys /S&P*	*Coupon*	*Set. Date Red. Date*	*Orig. Cost Book Cost*	*Market Value Market Price*	*Unrealized Gain (Loss)*	*Accrued Income*	*Yrs to Mat.*	*Mod. Dur.*	*YTM@purch YTM@mkt*	*% Port.*
8,458 050	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	12/19/2014	171,106 36 171,106 36	160,280 05 18 95	(10,826 31)				0 40 0 40	0 19
73 882	FRANKLIN MUT EURO A MF TICKER. TEMIX		0 402	09/05/2014	1,774 64 1,774 64	1,400 06 18 95	(374 58)				0 40 0 40	0 00
431 106	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	09/04/2015	8,535 90 8,535 90	8,169 46 18 95	(366 44)				0 40 0 40	0 01
1,670 481	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	09/04/2015	33,075 53 33,075 53	31,655 61 18 95	(1,419 92)				0 40 0 40	0 04
182 170	FRANKLIN MUT EURO A MF TICKER. TEMIX		0 402	09/04/2015	3,606 97 3,606 97	3,452 12 18 95	(154.85)				0 40 0 40	0 00
76,824 397	FRANKLIN MUT EURO A MF TICKER TEMIX		0 402	02/04/2014	1,846,865 00 1,846,865 00	1,455,822 32 18 95	(391,042.68)				0 40 0 40	1 72
	EQUITY MUTUAL FUNDS		0 440		4,236,449 49 4,236,449 49	3,662,125 70	(574,323 79)				0 45 0 44	4 32
	EQUITIES		1 176		51,452,406 05 51,468,251 48	57,239,217 40	5,770,965 92	45,129 24			1 45 1 18	67 52
	LONG TERM HOLDINGS		1 627		71,480,518.75 71,122,164 20	81,626,166 48	7,096,892 03	109,689 32	0 09	0 08	1 21 1 00	96 34
	TOTAL PORTFOLIO		**1.458**		**74,583,414.04** **74,225,059.49**	**84,729,061.77**	**7,096,892.03**	**109,694.01**	**0.08**	**0.08**	**1.16** **0.90**	**100.00**

This report may reflect positions held by custodians other than Morgan Stanley & Co LLC or reflect transactions executed away from us Security information prices and purchase dates provided herein with respect to any such positions or transactions have been provided by you We make no representation as to the accuracy of the values or amounts of such positions or transactions or for any calculations (such as weighted average yield totals) that are derived in whole or in part from such information Incomplete or inaccurate data may impact the total weighted average yield of the account
** Bank deposits are held at one or more FDIC member banks Morgan Stanley Bank, N A and/or Morgan Stanley Private Bank, National Association, affiliates of Morgan Stanley & Co LLC*
Bank deposits are eligible for FDIC insurance up to applicable limits Not SIPC insured
Bank Deposits may appear more than once to accommodate the yield associated with each account in the program Please contact your Private Wealth Advisor for additional information
W The cost basis and acquisition date of this tax lot was adjusted due to a wash sale