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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015, or tax year beginning 06-01-2015, and ending 05-31-2016

Name of foundation DAVENPORT-HATCH FOUNDATION C/O GREENDYKE JENCIK & ASSOCIATES PLLC % MANNING & NAPIER ADVISORS LL		A Employer identification number 16-6027105	
Number and street (or P O box number if mail is not delivered to street address) 110C LINDEN OAKS		B Telephone number (see instructions)	
City or town, state or province, country, and ZIP or foreign postal code ROCHESTER, NY 14625		C If exemption application is pending, check here ☐	
G Check all that apply ☐ Initial return ☐ Final return ☐ Address change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ 40,091,888		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis.)			

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))		Revenue and expenses per books (a)	Net investment income (b)	Adjusted net income (c)	Disbursements for charitable purposes (d) (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	0			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	663,054	663,054		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	802,277			
	b Gross sales price for all assets on line 6a 21,980,940				
	7 Capital gain net income (from Part IV, line 2) . . .		802,277		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 Total.Add lines 1 through 11	1,465,331	1,465,331		
	13 Compensation of officers, directors, trustees, etc	45,500	15,925		29,575
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule).	186	65	0	121
	b Accounting fees (attach schedule).	5,480	1,918	0	3,562
	c Other professional fees (attach schedule)	3,000	1,050		1,950
	17 Interest				
	18 Taxes (attach schedule) (see instructions) . . .	41,606	14,606		
	19 Depreciation (attach schedule) and depletion . .				
	20 Occupancy				
	21 Travel, conferences, and meetings.				
	22 Printing and publications				
	23 Other expenses (attach schedule).	272,478	95,368		177,110
	24 Total operating and administrative expenses. Add lines 13 through 23	368,250	128,932	0	212,318
	25 Contributions, gifts, grants paid	1,819,690			1,819,690
	26 Total expenses and disbursements.Add lines 24 and 25	2,187,940	128,932	0	2,032,008
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	-722,609			
	b Net investment income (if negative, enter -0-)		1,336,399		
	c Adjusted net income(if negative, enter -0-) . . .				

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	1,060,287	1,772,363	1,772,363
	2	Savings and temporary cash investments			
	3	Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4	Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions).			
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)	32,410,427	31,476,070	37,520,944
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans.			
	13	Investments—other (attach schedule)	601,898	347,013	798,581
	14	Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15	Other assets (describe ▶ _____)				
16	Total assets(to be completed by all filers—see the instructions Also, see page 1, item I)	34,072,612	33,595,446	40,091,888	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule).			
	22	Other liabilities (describe ▶ _____)			
	23	Total liabilities(add lines 17 through 22)		0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted	34,072,612	33,595,446	
	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)	34,072,612	33,595,446	
	31	Total liabilities and net assets/fund balances(see instructions)	34,072,612	33,595,446	

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 34,072,612
2	Enter amount from Part I, line 27a	2 -722,609
3	Other increases not included in line 2 (itemize) ▶ _____	3 246,087
4	Add lines 1, 2, and 3	4 33,596,090
5	Decreases not included in line 2 (itemize) ▶ _____	5 644
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6 33,595,446

Part IV

Capital Gains and Losses for Tax on Investment Income

List and describe the kind(s) of property sold (e g , real estate, (a) 2-story brick warehouse, or common stock, 200 shs MLC Co)		How acquired P—Purchase (b) D—Donation	Date acquired (c) (mo , day, yr)	Date sold (d) (mo , day, yr)
1 a	SEE ATTACHED DETAIL			
b	SEE ATTACHED DETAIL			
c	CLASS ACTION PROCEEDS			
d	CAPITAL GAIN DIVIDENDS	P		
e				

(e) Gross sales price	Depreciation allowed (f) (or allowable)	Cost or other basis (g) plus expense of sale	Gain or (loss) (h) (e) plus (f) minus (g)
a 10,914,646		11,384,182	-469,536
b 10,968,236		9,794,481	1,173,755
c 28			28
d			98,030
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			Gains (Col (h) gain minus col (k), but not less than -0-) or (l) Losses (from col (h))
(i) F M V as of 12/31/69	Adjusted basis (j) as of 12/31/69	Excess of col (i) (k) over col (j), if any	
a			-469,536
b			1,173,755
c			28
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	802,277
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }		3	

Part V

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

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)
If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	2,027,291	42,730,808	0 047443
2013	1,738,283	41,212,074	0 042179
2012	1,841,528	36,739,588	0 050124
2011	1,674,717	35,553,316	0 047104
2010	1,699,360	35,934,678	0 04729

2	Total of line 1, column (d).	2	0 23414
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 046828
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5.	4	39,373,636
5	Multiply line 4 by line 3.	5	1,843,789
6	Enter 1% of net investment income (1% of Part I, line 27b).	6	13,364
7	Add lines 5 and 6.	7	1,857,153
8	Enter qualifying distributions from Part XII, line 4.	8	2,032,008

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

Part VI

Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a

Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1
Date of ruling or determination letter _____
(attach copy of letter if necessary—see instructions)

b

Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b

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-)

3

Add lines 1 and 2.

4

Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

5

Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-

6

Credits/Payments

a

2015 estimated tax payments and 2014 overpayment credited to 2015

6a

38,017

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.

8

Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached.

9

Tax due. If the total of lines 5 and 8 is more than line 7, enter **amount owed**

10

Overpayment. If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid**

11

Enter the amount of line 10 to be **Credited to 2015 estimated tax** 24,653 **Refunded**

1

13,364

2

13,364

4

13,364

7

38,017

8

9

24,653

11

Part VII-A

Statements Regarding Activities

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? ☒

b

Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for definition)?
If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.

c

Did the foundation file **Form 1120-POL** for this year?

d

Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:
(1) On the foundation ☒ \$ _____ (2) On foundation managers ☒ \$ _____

e

Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☒ \$ _____

2

Has the foundation engaged in any activities that have not previously been reported to the IRS?
If "Yes," attach a detailed description of the activities.

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* ☒

4a

Did the foundation have unrelated business gross income of \$1,000 or more during the year?

b

If "Yes," has it filed a tax return on **Form 990-T** for this year?

5

Was there a liquidation, termination, dissolution, or substantial contraction during the year?
If "Yes," attach the statement required by General Instruction T. ☒

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?

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.*

8a

Enter the states to which the foundation reports or with which it is registered (see instructions):
☒ NY

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.*

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

10

Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses.*

Yes

No

No

No

No

No

No

No

2

No

3

No

4a

No

4b

5

No

6

Yes

7

Yes

8b

Yes

9

No

10

No

Part VII-A

Statements Regarding Activities *(continued)*

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions).	11		No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address	13	Yes	
14	The books are in care of MANNING & NAPIER ADVISORS LLC Telephone no (585) 325-6880 Located at 290 WOODCLIFF DRIVE FAIRPORT NY ZIP+4 14450			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year.	15		
16	At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See instructions for exceptions and filing requirements for FinCEN Form 114, Report of Foreign Bank and Financial Accounts (FBAR) If "Yes", enter the name of the foreign country	16	Yes	No

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? (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? (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)? (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 ☐ Yes ☒ No ☐ Yes ☒ No ☒ Yes ☐ No ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here.		1b	No
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?		1c	No
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? If "Yes," list the years 20 , 20 , 20 , 20	☐ Yes ☒ No		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions).		2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2015 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015.).		3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a	No
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?		4b	No

Part VII-B

Statements Regarding Activities for Which Form 4720 May Be Required (Continued)

5a

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

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

☐ Yes

☒ No

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

☐ Yes

☒ No

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

☐ Yes

☒ No

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

☐ Yes

☒ No

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

☐ Yes

☒ No

b

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

5b

Organizations relying on a current notice regarding disaster assistance check here.

☒

c

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

☐ Yes

☐ No

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

6a

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

☐ Yes

☒ No

b

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

6b

No

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

7a

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

☐ Yes

☒ No

b

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

7b

No

Part VIII

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

1

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

(a) Name and address	Title, and average hours per week (b) devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
See Additional Data Table				

2

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

(a) Name and address of each employee paid more than \$50,000	Title, and average hours per week (b) devoted to position	(c) Compensation	Contributions to employee benefit plans and deferred compensation (d)	Expense account, (e) other allowances

Total

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

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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

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

Part IX-A

Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
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 NONE	
2	
All other program-related investments. See instructions.	
3	

Total. Add lines 1 through 3. ▶

Part X

Minimum Investment Return

(All domestic foundations must complete this part. Foreign foundations,see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	39,973,235
b	Average of monthly cash balances.	1b	0
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	39,973,235
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	0
3	Subtract line 2 from line 1d.	3	39,973,235
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	599,599
5	Net value of noncharitable-use assets.Subtract line 4 from line 3 Enter here and on Part V, line 4	5	39,373,636
6	Minimum investment return.Enter 5% of line 5.	6	1,968,682

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	1,968,682
2a	Tax on investment income for 2015 from Part VI, line 5.	2a	13,364
b	Income tax for 2015 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	13,364
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	1,955,318
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	1,955,318
6	Deduction from distributable amount (see instructions).	6	
7	Distributable amountas adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	1,955,318

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	2,032,008
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	0
b	Cash distribution test (attach the required schedule).	3b	0
4	Qualifying distributions.Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,032,008
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	13,364
6	Adjusted qualifying distributions.Subtract line 5 from line 4.	6	2,018,644

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				1,955,318
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only.			1,844,663	
b Total for prior years 2013 , 2012 , 2011				
3 Excess distributions carryover, if any, to 2015				
a From 2010.				
b From 2011.				
c From 2012.				
d From 2013.				
e From 2014. 0				
f Total of lines 3a through e.	0			
4 Qualifying distributions for 2015 from Part XII, line 4 ▶ \$ 2,032,008				
a Applied to 2014, but not more than line 2a			1,844,663	
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.				187,345
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
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 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015				1,767,973
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	0			
10 Analysis of line 9				
a Excess from 2011. . . .				
b Excess from 2012. . . .				
c Excess from 2013. . . .				
d Excess from 2014. . . .				
e Excess from 2015. . . . 0				

Part XIV

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

b Check box to indicate whether the organization is a private operating foundation described in section 14942(j)(3) or 14942(j)(5)

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

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

1 Information Regarding Foundation Managers:

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

NA

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

NA

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

GREENDYKE JENCIK ASSOC CPAS PLLC
110C LINDEN OAKS
ROCHESTER, NY 14625
(585) 899-3470

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

ANY

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

NONE

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

Form **990-PF** (2015)

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a	_____					
b	_____					
c	_____					
d	_____					
e	_____					
f	_____					
g	Fees and contracts from government agencies					
2	Membership dues and assessments.					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities. . . .			14	663,054	
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	802,277	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a _____					
b	_____					
c	_____					
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e). . .				1,465,331	
13	Total. Add line 12, columns (b), (d), and (e). (See worksheet in line 13 instructions to verify calculations)			13		1,465,331

[illegible]

Form 990PF Part VIII Line 1 - List all officers, directors, trustees, foundation managers and their compensation

(a) Name and address	Title, and average hours per week (b) devoted to position	(c) Compensation(If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
DOUGLAS F TAYLOR	DIRECTOR 0	3,900		
PO BOX 315 SODUS POINT,NY 14555				
A THOMAS HILDEBRANDT	DIRECTOR 0	3,900		
690 LAKE ROAD WEBSTER,NY 14580				
DAVID H TAYLOR SR	DIRECTOR 0	2,600		
26 WALDEN WAY E HARWICH,MA 02645				
WILLIAM ELY	DIRECTOR 0	3,900		
3140 TIMBERLAKE POINT PONTE VERDA BEACH,FL 32082				
MARY HILDEBRANDT	DIRECTOR 0	3,900		
231 SYLVIA STREET ARLINGTON,MA 02476				
WILLIAM KNOBLE	DIRECTOR 0	3,900		
6733 CORRINNE DR NW CANTON,OH 44718				
SHIRLEY WARREN	DIRECTOR 0	3,900		
226 GEORGETOWN DRIVE GLASTONBURY,CT 06033				
MOLLY E MARTIN	DIRECTOR 0	3,900		
11 STRATFORD ROAD WEST HARTFORD,CT 06117				
TAYLOR F WARREN	DIRECTOR 0	3,900		
59 BOW LANE MIDDLETOWN,CT 06457				
DAVID H TAYLOR JR	DIRECTOR 0	3,900		
3785 CLARIDGE OVAL UNIVERSITY HEIGHTS,OH 44118				
W THOMAS HILDEBRANDT	DIRECTOR 0	3,900		
4411 LAKE ROAD WILLIAMSON,NY 14589				
ERIN T WIMBERLEY	DIRECTOR 0	3,900		
5112 SEAVIEW WAY EVERETT,WA 98203				

TY 2015 Accounting Fees Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING/TAX FEES	5,480	1,918		3,562

TY 2015 All Other Program Related Investments Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Category	Amount
NONE	

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2015 Depreciation Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

TY 2015 Investments Corporate Stock Schedule**Name:** DAVENPORT-HATCH FOUNDATION

C/O GREENDYKE JENCIK & ASSOCIATES PLLC

EIN: 16-6027105

Name of Stock	End of Year Book Value	End of Year Fair Market Value
FIDELITY ACCOUNTS SEE DETAIL	31,473,971	37,520,944
PENDING SETTLEMENT	2,099	

TY 2015 Investments - Other Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Category / Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
OUTSIDE FUND HOLDINGS	AT COST	347,013	798,581

TY 2015 Legal Fees Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
LEGAL FEES	186	65		121

TY 2015 Other Decreases Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Description	Amount
WASH SALE/COST BASIS ADJ	644

TY 2015 Other Expenses Schedule**Name:** DAVENPORT-HATCH FOUNDATION

C/O GREENDYKE JENCIK & ASSOCIATES PLLC

EIN: 16-6027105

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ADMINISTRATIVE EXPENSES	17,317	6,061		11,256
ADVISOR/INV MANAGER FEES	248,273	86,896		161,377
STATE FILING FEE	750	263		487
FIDELITY FEES	6,138	2,148		3,990

TY 2015 Other Increases Schedule

Name: DAVENPORT-HATCH FOUNDATION
C/O GREENDYKE JENCIK & ASSOCIATES PLLC
EIN: 16-6027105

Description	Amount
FMV IN EXCESS OF COST FOR STOCK DONATION	246,087

TY 2015 Other Professional Fees Schedule**Name:** DAVENPORT-HATCH FOUNDATION

C/O GREENDYKE JENCIK & ASSOCIATES PLLC

EIN: 16-6027105

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
CONSULTING FEE	3,000	1,050		1,950

TY 2015 Taxes Schedule**Name:** DAVENPORT-HATCH FOUNDATION

C/O GREENDYKE JENCIK & ASSOCIATES PLLC

EIN: 16-6027105

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL EXCISE TAXES	27,000			
FOREIGN TAXES	14,606	14,606		

Organization	Date	Purpose	Grant Award
Monroe County Probation Officers	6/23/2015	Davenport-Hatch Children's Fund	\$ 5,000 00
Berea College	6/23/2015	Nursing Scholarships	\$ 10,000 00
Bishop Kearney High School	6/23/2015	Renovation for Selects Academy	\$ 40,000 00
Boy Scouts of America	6/23/2015	Annual Contribution	\$ 2,500 00
Boys & Girls Club of Roch , Inc	6/23/2015	Building Expansion	\$ 25,000 00
B U J Research Associates	6/23/2015	"About Time" Magazine	\$ 3,000 00
C P Rochester	6/23/2015	Purchase/Install "Lift Free" Equipment	\$ 10,000 00
Catholic Youth Organization	6/23/2015	Annual Contribution	\$ 2,500 00
Children's Room	6/23/2015	Unrestricted Use	\$ 2,500 00
Dazzle School of Visual & Performing Arts	6/23/2015	Building Stabilization and Remodeling	\$ 15,000 00
Eastman School of Music	6/23/2015	Hatch Recital Hall	\$ 246,927 07
Episcopal Church Home - Episcopal Senior Life Communities	6/23/2015	Annual Contribution	\$ 2,500 00
Fairport Baptist Home	6/23/2015	Annual Contribution	\$ 2,500 00
Family Service of Roch , Inc	6/23/2015	Senior Housing Kitchen Equipment	\$ 21,970 00
The Friendly Home - (Roch Friendly Home)	6/23/2015	Annual Contribution	\$ 2,500 00
Girl Scouts of the Genesee Valley	6/23/2015	Annual Contribution	\$ 2,500 00
Hearing and Speech Center	6/23/2015	Annual Contribution	\$ 2,500 00
Hillside Children's Center	6/23/2015	Annual Contribution	\$ 4,000 00
Hope Hall	6/23/2015	Gymnasium Renovations/HVAC	\$ 30,000 00
Jewish Community Center	6/23/2015	Annual Contribution	\$ 2,500 00
Jewish Home (& Infirmary) of Roch Fdn	6/23/2015	Annual Contribution	\$ 2,500 00
Memorial Art Gallery	6/23/2015	Annual Contribution	\$ 2,500 00
Planned Parenthood	6/23/2015	Annual Contribution	\$ 2,500 00
Rochester City Ballet	6/23/2015	HVAC Update	\$ 11,978 00
Roch Presbyterian Home	6/23/2015	Memory Care Residence	\$ 50,000 00
Roch Presbyterian Home	6/23/2015	Annual Contribution	\$ 2,500 00
St Ann's Home	6/23/2015	Recreation/Cafeteria Renovation	\$ 50,000 00
St Ann's Home	6/23/2015	Annual Contribution	\$ 2,500 00
St Johns Home	6/23/2015	Annual Contribution	\$ 2,500 00
Salvation Army	6/23/2015	Annual Contribution	\$ 2,500 00
School of the Holy Childhood	6/23/2015	Annual Contribution	\$ 2,500 00
Seneca Park Zoo Society	6/23/2015	Education Complex and Animal Annex	\$ 50,000 00
Sonnenberg Gardens and Mansion State Historical Park	6/23/2015	Greenhouse Restoration	\$ 25,000 00
United Way of Greater Rochester	6/23/2015	Community Fund/Anti-Poverty Initiative	\$ 50,000 00
Villa of Hope	6/23/2015	Chapel Repairs	\$ 25,000 00
Villa of Hope	6/23/2015	Annual Contribution	\$ 2,500 00
WXXI	6/23/2015	Auction Support	\$ 5,000 00
Wesley-On-East	6/23/2015	Annual Contribution	\$ 2,500 00
YWCA	6/23/2015	Annual Contribution	\$ 2,500 00
Learning Disabilities Association of the Genesee Valley	6/25/2015	Merger/Capital Expansion/Equipment Purchase	\$ 10,000 00
Capital Squash	10/19/2015	Unrestricted Use	\$ 5,000 00
Catholic Family Center	10/19/2015	Renovate Office Space	\$ 40,000 00
Causewave Community Partners -Formally Ad Council of Roches	10/19/2015	Office Renovations	\$ 15,000 00
Doug May Memorial Foundation	10/19/2015	Unrestricted use	\$ 2,500 00
Fairport Baptist Home	10/19/2015	New Piano in Chapel	\$ 5,000 00
Hope Hall	10/19/2015	Unrestricted use	\$ 2,000 00
Isaiah House	10/19/2015	Unrestricted use	\$ 1,000 00
Junior Achievement of Roch , NY	10/19/2015	Program Support	\$ 5,000 00
Kirkhaven	10/19/2015	Capital Initiative Hart Taylor Unit	\$ 35,000 00
Medical Motor Service	10/19/2015	New Vehicle Purchase	\$ 15,000 00
Memorial Art Gallery	10/19/2015	Reinstall Track Lighting	\$ 25,000 00
Ohio Wesleyan University	10/19/2015	LTK Endowment Fund	\$ 2,000 00
Our Lady of Mercy High School	10/19/2015	Black Box Theater Construction	\$ 20,000 00
Pegasus Farms	10/19/2015	Horse Sponsorship	\$ 3,000 00
Planned Parenthood	10/19/2015	Waiting Room Modifications	\$ 25,000 00
Roberts Wesleyan College	10/19/2015	Hildebrandt Family Scholarship	\$ 2,500 00
Roch Museum & Science Center	10/19/2015	Gateway Building Project	\$ 100,000 00
Ronald McDonald House	10/19/2015	Guest Room Renovations	\$ 20,000 00
Sodus Bay Historical Society	10/19/2015	Restoration Projects	\$ 20,000 00
Sojourner Hall for Women	10/19/2015	Renovation of Playground Area	\$ 10,000 00
VNA (E E DeRham Hospice Home at Chilton)	10/19/2015	Unrestricted use	\$ 1,500 00
WHY Outreach, Inc	10/19/2015	Yoga Teacher Scholarships	\$ 5,000 00

Organization	Date	Purpose	Grant Award
Willow Domestic Violence Center-Formally Alternatives for Batteri	10/19/2015	Safe Place Campaign	\$ 50,000 00
YMCA of Greater Roch	10/19/2015	Camp Scholarships - Cory and Gorham	\$ 4,000 00
Allendale Columbia School	2/21/2016	Unrestricted Use	\$ 2,500 00
Al Sigi Center	2/21/2016	Celebrating Abilities Campaign	\$ 65,000 00
Association for the Blind & Visually Impaired	2/21/2016	Unrestricted support	\$ 2,500 00
Chatham Orpheum Theatre	2/21/2016	Support for Sensory Film Services	\$ 3,000 00
The Children's Agenda	2/21/2016	New Office, Capital Expenses	\$ 10,000 00
Church of The Holy Trinity	2/21/2016	Update Sound System/Praise Band	\$ 5,000 00
Eastman School of Music	2/21/2016	Hatch Recital Hall	\$ 200,000 00
Finger Lakes Donor Recovery	2/21/2016	Unrestricted use	\$ 5,000 00
Foodlink Fdn	2/21/2016	Unrestricted Use	\$ 5,000 00
Genesee Country Village Museum	2/21/2016	Security Improvements	\$ 25,000 00
Genesee Country Village Museum	2/21/2016	Security System	\$ 5,000 00
George Eastman Museum	2/21/2016	Historic House Renovation	\$ 75,000 00
GEVA Theatre	2/21/2016	Lobby/Box Office Renovation	\$ 30,000 00
Gilda's Club Cancer Action	2/21/2016	Furniture	\$ 13,315 00
Humane Society of Roch & Monroe County	2/21/2016	Pony Up! Campaign	\$ 35,000 00
Literacy Volunteers of America	2/21/2016	Expand digital literacy services	\$ 5,000 00
Monroe Community College Fdn	2/21/2016	Child Care Center Kitchen Renovation	\$ 30,000 00
Nazareth College	2/21/2016	Wellness and Rehabilitation Institute	\$ 80,000 00
Roch Philharmonic Orchestra	2/21/2016	President & CEO Search	\$ 20,000 00
Southwest Area Neighborhood Association	2/21/2016	Upgrade Computer Lab	\$ 12,000 00
Tempo Development Company	2/21/2016	Capital Improvements	\$ 25,000 00
White Haven Preservation Foundation	2/21/2016	Fountain Restoration	\$ 15,000 00

TOTAL	\$ 1,819,690.07
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COST BASIS TOTALS

As of: 5/31/2016

DAVENPORT-HATCH

Fidelity Account	Account Number	Cost Basis Totals	Market Value Totals
Household Account	759759	\$14,117.34	\$3,628,199.83
Manning & Napier Advisors	759767	\$14,135,414.57	\$14,505,056.44
Sage Advisory Svcs (Core Bond)	759775	\$6,791,849.68	\$6,820,583.12
Dana (Large Cap Stock)	759783	\$6,013,249.30	\$7,424,927.74
Invesco/Aim (International)	759791	\$4,316,029.91	\$4,846,798.91
Tributary (Small Cap Stock)	759805	\$1,975,672.40	\$2,067,740.78
TOTALS		\$33,246,333.20	\$39,293,306.82
Cash Per 990PF		\$1,772,362.60	\$1,772,362.60
Investments Per 990PF		\$31,473,970.60	\$37,520,944.22
TOTALS PER ABOVE DETAIL		\$33,246,333.20	\$39,293,306.82
AMOUNTS PENDING SETTLEMENT		\$2,099.00	\$2,099.00
PARTNERSHIP INVESTMENTS		\$347,013.06	\$798,581.00
TOTAL ASSETS PER 990PF		\$33,595,445.26	\$40,093,986.82

Household Account

Account Number

As of Date

759759

5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
'Equities	CASH	1.00	\$0.05
DOV	DOVER CORP	48,366.00	\$11,536.45
KN	KNOWLES CORP COM	27,344.00	\$2,580.84
'Account Total			\$14,117.34

Manning & Napier Advisors

Account Number
759767

As of Date
5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
	CASH	1 000	\$752,914 40
'Equities			
AA	ALCOA INC ISIN #US0138171014	18,270 000	\$183,787 16
GOOGL	ALPHABET INC CAP STK CL A	170 000	\$82,481 86
GOOG	ALPHABET INC CAP STK CL C	200.000	\$90,981 01
ABEV	AMBEV SA SPONSORED ADR ISIN #US02319V1035 SEDOL #BG804F6	27,730 000	\$158,465 24
AMCX	AMC NETWORKS INC COM USD0 01 CL A	1,100 000	\$66,889.49
AAPL	APPLE INC	2,100 000	\$226,809.50
ASH	ASHLAND INC NEW	1,370 000	\$133,097.86
BLK	BLACKROCK INC	390 000	\$117,546 71
CERN	CERNER CORP	3,590 000	\$180,001 35
EA	ELECTRONIC ARTS	4,060 000	\$57,492 18
ESRX	EXPRESS SCRIPTS HLDG CO COM	1,500 000	\$125,588 57
FB	FACEBOOK INC COM USD0 000006 CL A	1,260 000	\$140,490 19
FLIR	FLIR SYS INC	2,570 000	\$70,629 97
FLS	FLOWERVE CORP	2,030 000	\$108,734 45
JNJ	JOHNSON & JOHNSON	1,870 000	\$161,448.54
LBTYA	LIBERTY GLOBAL PLC USD0 01 A	2,770.000	\$120,667 55
LULU	LULULEMON ATHLETICA INC COM ISIN #US5500211090 SEDOL #B23FN39	2,550 000	\$158,883 39
MA	MASTERCARD INC CL A	2,640 000	\$227,340 87
MDT	MEDTRONIC PLC USD0.0001 ISIN #IE00BTN1Y115 SEDOL #BTN1Y11	2,710 000	\$208,430 89
MON	MONSANTO CO NEW	3,180 000	\$283,755 72
PYPL	PAYPAL HLDGS INC COM	3,920.000	\$119,755.19
PCLN	PRICELINE GROUP INC THE	170.000	\$194,131.45
QCOM	QUALCOMM INC	5,530.000	\$308,346 65
RRC	RANGE RESOURCES CORP	3,100.000	\$65,601.69
RLGY	REALOGY HLDGS CORP COM USD0.01	2,050.000	\$89,792.70
SLB	SCHLUMBERGER LIMITED COM USD0.01	1,795.000	\$117,949.94
NOW	SERVICENOW INC COM USD0 001	3,410 000	\$192,673.96
SBGI	SINCLAIR BROADCAST GROUP INC CL A	3,500 000	\$106,332 83
TGNA	TEGNA INC COM	1,500 000	\$36,438.81
TWX	TIME WARNER INC NEW COM NEW	3,800 000	\$283,158.45
TRCO	TRIBUNE MEDIA CO CL A	3,660 000	\$186,080 42
TRIP	TRIPADVISOR INC COM	1,340 000	\$115,537 05
FOXA	TWENTY-FIRST CENTY FOX INC CL A	6,740 000	\$206,115 77
UL	UNILEVER PLC SPON ADR NEW	2,860 000	\$116,532 98
PAY	VERIFONE SYS INC COM ISIN #US92342Y1091 SEDOL #B07RH68	3,580 000	\$96,462 48
V	VISA INC COM CL A	1,860 000	\$129,117 15
YUM	YUM BRANDS INC	1,780 000	\$138,442 66
EXCRX	MANNING & NAPIER CORE BOND SERIES	287,373 922	\$3,299,773 80
EXITX	MANNING & NAPIER INTL SERIES CL S	61,972 972	\$540,277 16
EXWAX	MANNING & NAPIER WORLD OPPT SER CL A	31,865 151	\$261,479 65
MDOSX	MANNING & NAPIER DYNAMIC OPP S	45,068 927	\$437,512.53
MNEMX	MANNING & NAPIER EMERGING MRKTS CL S	19,088 923	\$184,806 72
MNREX	MANNING & NAPIER REAL ESTATE SRS S	20,905 622	\$272,560 53
3128M6T73	FEDL HOME LN MTG CRP POOL #G04774 4.50000% 01/01/2038 0.08354307	1,300,000 000	\$115,936 90
31292SAG5	FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042 0 62635353	406,191 000	\$257,917 48
312942Q24	FEDL HOME LN MTG CRP POOL #A94073 5.50000% 09/01/2040 0.25192524	309,927.000	\$88,399 44
31294UA86	FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028 0.65653299	357,344 000	\$242,012 94
3135G0MZ3	FEDERAL NATL MTG ASSN 0 87500% 08/28/2017 FR	300,000 000	\$300,181 81
3135G0TG8	FEDERAL NATL MTG ASSN NOTE 0.87500% 02/08/2018 ISIN #US3135G0TG87 SEDOL #G0TG87	290,000 000	\$290,238 65
3137EACA5	FEDERAL HOME LN MTG CORP 3.75000% 03/27/2019	265,000 000	\$281,216.95
3137EADB2	FEDERAL HOME LN MTG CORP MTN 2.37500% 01/13/2022	184,000 000	\$188,799 12
3137EADH9	FEDERAL HOME LN MTG CORP NOTE 1.00000% 06/29/2017 ISIN #US3137EADH91	220,000 000	\$220,773 43
912810RA8	UNITED STATES TREAS BDS 0 62500% 02/15/2043 TIPS 1 03561	153,000.000	\$138,729.79
912828PP9	UNITED STATES TREAS NTS 1 12500% 01/15/2021 TIPS 1 08844	127,000 000	\$143,487.83
912828SA9	UNITED STATES TREAS NTS 0 12500% 01/15/2022 TIPS 1 05198	147,000 000	\$151,649.16
912828UX6	UNITED STATES TREAS NTS 0.12500% 04/15/2018 TIPS 1 03002	139,000.000	\$143,439.70
912828XE5	UNITED STATES TREAS NTS NOTE 1 50000% 05/31/2020	326,000.000	\$326,127.42
WY	WEYERHAEUSER CO COM	3,130.000	\$91,186 48
'Account Total			\$14,135,414.57

Sage Advisory - Core Fixed Income

Account Number
759775

As of Date
5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
	CASH	1.00	\$376,157.75
'Corporate Debt			
00206RCR1	AT&T INC NOTE CALL MAKE WHOLE 2 80000% 02/17/2021	144,000.00	\$144,592.25
00287YAL3	ABBVIE INC NOTE CALL MAKE WHOLE 2 90000% 11/06/2022	138,000.00	\$139,502.72
025816BG3	AMERICAN EXPRESS CO NOTE 1 55000% 05/22/2018	101,000.00	\$101,298.00
031162BL3	AMGEN INC NOTE CALL MAKE WHOLE 2.50000% 11/15/2016	142,000.00	\$143,030.84
035242AL0	ANHEUSER BUSCH INBEV FIN INC NOTE 3.30000% 02/01/2023 CALL MAKE WHOLE	131,000.00	\$136,879.41
037833AG5	APPLE INC NOTE 0.88660% 05/03/2018 ISIN #US037833AG56 SEDOL #B8KJW84	128,000.00	\$127,662.88
05522RCQ9	BA CREDIT CARD TR SER 2014-1A CL A 0.81445% 06/15/2021 2014-1A BOND 1.0000	286,000.00	\$285,420.79
05565QCG1	BP CAPITAL MARKETS PLC NOTE 2.24100% 09/26/2018 CALL MAKE WHOLE	112,000.00	\$112,020.00
126650CH1	CVS HEALTH CORP NOTE CALL MAKE WHOLE 1.90000% 07/20/2018	122,000.00	\$123,519.60
14040HAY1	CAPITAL ONE FINL CORP BOND 4.75000% 07/15/2021	130,000.00	\$140,547.37
14041NET4	CAPITAL ONE CC TR SER 2014-5A CL A 1.48000% 07/15/2020 2014-5A BOND 1.0000	142,000.00	\$143,018.40
172967KA8	CITIGROUP INC NOTE 4.45000% 09/29/2027	134,000.00	\$136,864.76
38141GGQ1	GOLDMAN SACHS GROUP INC NOTE 5.25000% 07/27/2021	130,000.00	\$142,346.55
42217KBF2	HEALTH CARE REIT INC BOND 04.00000% 06/01/2025	131,000.00	\$134,213.95
46625HJH4	JPMORGAN CHASE & CO NOTE 3.20000% 01/25/2023	140,000.00	\$140,824.82
68268NAJ2	ONEOK PARTNERS LP NOTE CALL MAKE WHOLE 3 37500% 10/01/2022	135,000.00	\$134,562.71
68389XAQ8	ORACLE CORP NOTE CALL MAKE WHOLE 2 37500% 01/15/2019	125,000.00	\$125,697.63
74432QBM6	PRUDENTIAL FINL INC S BOOK MTN 5.37500% 06/21/2020 CALL MAKE WHOLE	129,000.00	\$142,147.21
842587CH8	SOUTHERN CO NOTE CALL MAKE WHOLE 1.95000% 09/01/2016	125,000.00	\$125,297.46
92343VCH5	VERIZON COMMUNICATIONS INC 2.62500% 02/21/2020 SR GLBL NT	139,000.00	\$140,081.14
92857WAY6	VODAFONE GROUP PLC NEW 1.25000% 09/26/2017 SR GLBL NT	120,000.00	\$119,868.80
94974BGL8	WELLS FARGO CO MTN BE 4.30000% 07/22/2027	142,000.00	\$144,800.61
3135G0ZY2	FEDERAL NATL MTG ASSN 1.75000% 11/26/2019 FR	126,000.00	\$125,650.82
3137EAEA3	FEDERAL HOME LN MTG CORP MTN 0.75000% 04/09/2018	138,000.00	\$137,810.24
3138WERN1	FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045 0.92680315	223,000.00	\$212,668.31
3138WGAC8	FEDL NATL MTG ASSN POOL #AS6302 3.50000% 12/01/2045 0.97616547	199,000.00	\$202,001.75
3140EBVZ1	FEDL NATL MTG ASSN POOL #BA6931 3.50000% 02/01/2046 0.99000845	578,000.00	\$599,865.61
912828B58	UNITED STATES TREAS NTS 2.12500% 01/31/2021	67,000.00	\$68,212.52
912828C65	UNITED STATES TREAS NTS 1.62500% 03/31/2019	52,000.00	\$52,424.61
912828F39	UNITED STATES TREAS NTS 1.75000% 09/30/2019	328,000.00	\$333,276.93
912828H52	UNITED STATES TREAS NTS 1.25000% 01/31/2020	569,000.00	\$567,729.46
912828LA6	UNITED STATES TREAS NTS 01.87500% 07/15/2019 TIPS 1.11512	170,000.00	\$204,514.48
912828P20	UNITED STATES TREAS NTS NOTE 0.75000% 01/31/2018	100,000.00	\$100,021.96
912828UA6	UNITED STATES TREAS NTS 0.62500% 11/30/2017	195,000.00	\$194,014.35
912828XB1	UNITED STATES TREAS NTS NOTE 2.12500% 05/15/2025	520,000.00	\$533,302.99

'Account Total

\$6,791,849.68

Dana - Large Cap Core

Account Number
759783

As of Date
5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
	CASH	1 00	\$71,822 92
'Equities			
ABBV	ABBVIE INC COM USD0 01	2,239 00	\$154,270 00
AET	AETNA INC NEW COM	1,196 00	\$134,335.60
AGN	ALLERGAN PLC COM USD0 0001	443	\$63,792 00
GOOGL	ALPHABET INC CAP STK CL A	138	\$37,648.45
GOOG	ALPHABET INC CAP STK CL C	138	\$37,429.74
AMZN	AMAZON.COM INC	224	\$128,543 96
AMGN	AMGEN INC	933	\$63,238.49
AAPL	APPLE INC	1,308.00	\$64,246 39
AVY	AVERY DENNISON CORP	1,798 00	\$111,873 71
BCR	BARD C R INC	598	\$127,768 59
BDX	BECTON DICKINSON CO	787	\$126,841 21
BA	BOEING CO	872	\$84,503 95
BMJ	BRISTOL MYERS SQUIBB	2,072 00	\$139,605 07
BR	BROADRIDGE FINANCIAL SOLUTIONS LI	2,650 00	\$139,010.81
CSL	CARLISLE COS INC COM	1,329.00	\$135,125 62
CELG	CELGENE CORP	1,208 00	\$44,245.05
CTAS	CINTAS CORP	1,138 00	\$96,912 16
CTXS	CITRIX SYSTEMS INC	1,758 00	\$123,038.57
CTSH	COGNIZANT TECH SOLUTIONS CORP	2,251.00	\$117,244 22
CMCSA	COMCAST CORP NEW CL A	2,175 00	\$105,795 88
STZ	CONSTELLATION BRANDS INC CL A	910	\$74,811 68
CVS	CVS HEALTH CORP COM	1,402 00	\$50,697 88
DHI	D R HORTON INC COM ISIN #US23331A	4,319.00	\$131,534 63
DIS	DISNEY WALT CO	1,162 00	\$54,906 70
EA	ELECTRONIC ARTS	2,130 00	\$139,224.30
EEFT	EURONET WORLDWIDE INC	1,563 00	\$124,255 56
XOM	EXXON MOBIL CORP	466	\$34,667.86
FB	FACEBOOK INC COM USD0 000006 CL /	1,587.00	\$132,475.03
FISV	FISERV INC	1,283 00	\$133,096 43
HD	HOME DEPOT INC COM ISIN #US43707	1,126.00	\$41,086 52
HON	HONEYWELL INTL INC	1,150 00	\$120,783 11
HRL	HORMEL FOODS CORP COM ISIN #US44	3,450.00	\$81,543 18
IPG	INTERPUBLIC GROUP COS INC DEL	5,608 00	\$125,875 62
JNJ	JOHNSON & JOHNSON	1,182.00	\$122,299.54
JPM	JPMORGAN CHASE & CO	2,156.00	\$105,990 79
MAS	MASCO CORP	3,987 00	\$119,915.18
MCD	MCDONALDS CORP	986	\$121,980 79
MCHP	MICROCHIP TECHNOLOGY INC COM ISI	3,209 00	\$140,896.80
MSFT	MICROSOFT CORP	2,716 00	\$79,255.35
NDAQ	NASDAQ INC COM STK	2,003.00	\$124,824.45
NWL	NEWELL BRANDS INC COM	2,747 00	\$131,376 27
NKE	NIKE INC CLASS B	1,937.00	\$121,121 11
NTRS	NORTHERN TR CORP	1,995 00	\$139,559.81
ORCL	ORACLE CORP COM ISIN #US68389X10	3,850.00	\$107,668 14
PEP	PEPSICO INC	1,372 00	\$142,020.32
PPG	PPG INDUSTRIES	1,156.00	\$72,245.55
RAI	REYNOLDS AMERN INC	2,781 00	\$105,893.55
ROST	ROSS STORES INC COM ISIN #US778290	2,167.00	\$122,438.03
SNA	SNAP ON INC	735	\$106,911.00
SWK	STANLEY BLACK & DECKER INC COM US	1,163 00	\$124,073 80
SBUX	STARBUCKS CORP	2,297 00	\$124,307 83
TGT	TARGET CORP COM ISIN #US87612E100	1,731.00	\$141,228 11
TSS	TOTAL SYS SVCS INC	2,529 00	\$133,784.73
TSN	TYSON FOODS INC CL A ISIN #US902490	2,105 00	\$86,027 76
VZ	VERIZON COMMUNICATIONS	1,876 00	\$83,461.30
V	VISA INC COM CL A	1,412 00	\$103,718 20

'Account Total

6,013,249.30

Invesco (AIM) - International ADR Growth

Account Number
759791

As of Date
5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
	CASH	1 00	\$492,024 15
'Equities			
ABDNY	ABERDEEN ASSET MGMT PLC ADR	5,119 00	\$73,197 63
AZSEY	ALLIANZ SE ADR EACH REP 1/10 ORD SH	6,440 00	\$103,436 95
AMADY	AMADEUS IT HLDG S A ADS ISIN #US02263T1043 SEDOL #B4KNGR5	1,262 00	\$23,879 04
AMCRY	AMCOR LIMITED ADR-EACH CNV INTO 4 ORD NPV	2,530.00	\$98,616 88
BIDU	BAIDU INC SPON ADR REP A ISIN #US0567521085 SEDOL #B0FXT17	558	\$69,050 44
PPERY	BANK MANDIRI(PERSERO) UNSP ADR EACH REP 10 ORD	5,718.00	\$39,434 19
BXBLY	BRAMBLES LTD SPON ADR EA REPR 2 ORD	1,826 00	\$25,202 73
BTI	BRITISH AMERICAN TOBACCO LVL II ADR EACH REP 2 ORD GBPO 25{	927	\$83,649.34
AVGO	BROADCOM LIMITED COM NPV	725	\$43,325.60
BZLFY	BUNZL ADR EACH REPR 1 ORD GBPO 3214857	1,797 00	\$22,760.59
CNI	CANADIAN NATL RY CO COM ISIN #CA1363751027 SEDOL #218063	1,054 00	\$37,274 25
CABGY	CARLSBERG AS SPON ADR EACH REP 1/5 ORD	5,485 00	\$108,244.81
CVE	CENOVUS ENERGY INC COM NPV ISIN #CA15135U1093 SEDOL #B57	2,663 00	\$59,351 23
GIB	CGI GROUP INC CLASS A SUB VTG NPV ISIN #CA39945C1095 SEDOL	2,887 00	\$98,037.70
CIOXY	CIELO S A SPONSORED ADR ISIN #US1717782023 SEDOL #B62WGT6	5,886 00	\$51,582 65
CKHUY	CK HUTCHISON HOLDINGS LIMITED UNSP ADR EACH REPR 1 ORD	10,266 00	\$73,501 73
CCLAY	COCA COLA AMATIL LTD SPONSORED ADR ISIN #US1910852086 SEI	3,204 00	\$35,850.13
CFRUY	COMPAGNIE FINANCIERE RICHEMONT SA SPON ADR EACH REPR 0.1	11,333 00	\$81,133 30
CMPGY	COMPASS GROUP PLC SPONSORED ADR ISIN #US20449X3026	4,933 00	\$55,686 60
DNZOY	DENSO CORP ADR ISIN #US24872B1008 SEDOL #2640631	1,663 00	\$28,748 99
DBOEY	DEUTSCHE BOERSE AG UNSP ADR EACH REPR 0 10 ORD	10,705 00	\$71,663 79
DPSGY	DEUTSCHE POST AG SPONS ADR EA REPR 1 ORD SHS	2,067 00	\$52,868 11
ERIC	ERICSSON ADR EACH REP 1 ORD B SEK1	9,072.00	\$105,315 03
FANUY	FANUC CORPORATION ADR ISIN #US3073051027 SEDOL #B3DTT85	1,258.00	\$32,502 81
FMX	FOMENTO ECONOMICO MEXICANO SAB SPON ADR UNITS ISIN #US	579	\$44,540 61
GNGBY	GETINGE AB UNSP ADR EACH REPR 1 ORD	3,227.00	\$80,777 32
TV	GRUPO TELEvisa SA SPON ADR REP ORD	2,757 00	\$62,427 83
IDCBY	INDUSTRIAL &COML BK CHINA ADR ISIN #US4558071076 SEDOL #B	2,201.00	\$28,074 04
JAPAY	JAPAN TOBACCO INC UNSP ADR EA REPR ORD	3,804 00	\$61,742 52
JBAXY	JULIUS BAER GROUP LTD ADR	6,965 00	\$55,166 90
KPCPY	KASIKORNBANK PUBLIC COMPANY LIMITED UNSP ADR EA REPR 4 O	2,955 00	\$72,627 05
KGFHY	KINGFISHER ADR EACH REPR 2 ORD GBPO 157142857	7,476 00	\$66,963.93
KMTUY	KOMATSU LTD SPON ADR NEW ISIN #US5004584018 SEDOL #2495	3,036 00	\$73,184.45
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR ISIN #US539439105	12,868 00	\$63,714.89
NVS	NOVARTIS A G SPONSORED ADR ISIN #US66987V1098 SEDOL #262	573	\$31,476.68
NVO	NOVO-NORDISK A S ADR ISIN #US6701002056 SEDOL #2651202	878	\$18,724.09
PRDSY	PRADA S P A ADR	3,672 00	\$56,741.19
PBSFY	PROSIEBENSAT1 MEDIA SE UNSP ADR EACH REPR 0 25 SHS EURO 0C	6,598 00	\$72,837.45
PUBGY	PUBLICIS S A NEW SPONSORED ADR ISIN #US74463M1062 SEDOL #	6,140 00	\$83,884.53
RELX	RELX PLC SPON ADS EACH REPR 1 ORD SHS GBPO 144	7,232 00	\$67,784.22
RHHBY	ROCHE HLDG LTD SPONSORED ADR ISIN #US7711951043 SEDOL #B	3,840 00	\$94,057.50
RDSB	ROYAL DUTCH SHELL PLC SPON ADR B ISIN #US7802591070 SEDOL	1,346 00	\$88,491.00
SAP	SAP SE SPON ADR ISIN #US8030542042 SEDOL #2775135	1,196 00	\$73,717.24
SBGSY	SCHNEIDER ELECTRIC SE ADR ISIN #US80687P1066 SEDOL #B2R8S6.	5,136.00	\$72,060 23
SKYAY	SKY PLC ADR EACH REPR ORD SPON ISIN #US83084V1061 SEDOL #B	2,656.00	\$153,259 27
SNN	SMITH & NEPHEW ADR EACH REPR 2 ORD	2,454.00	\$65,091 26
SU	SUNCOR ENERGY COM NPV NEW ISIN #CA8672241079 SEDOL #B3N	2,620.00	\$87,892 48
SYT	SYNGENTA AG SPONSORED ADR ISIN #US87160A1007 SEDOL #267	490	\$32,323 93
TSM	TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR ISIN #US874	4,546.00	\$70,720 36
TEVA	TEVA PHARMACEUTICAL INDUSTRIES ADR-EACH CNV INTO 1 ORD IL	2,812.00	\$137,709 47
TM	TOYOTA MOTOR CORP SP ADR REP2COM ISIN #US8923313071 SED	290	\$34,915 26
UBS	UBS GROUP CHF0 10 REGD	4,483.00	\$85,577 78
UN	UNILEVER N V N Y SHS NEW	1,470.00	\$45,443 85
UOVEY	UNITED OVERSEAS BANK LTD SPRD ADR-EACH CNV INTO 2 ORD NPV	2,399.00	\$86,229 45
WGHYP	WH GROUP LTD ADR ISIN #US92890T1060 SEDOL #BRBHM80	7,936 00	\$106,430.57
WPPGY	WPP PLC NEW ADR ISIN #US92937A1025 SEDOL #B7YQHN4	1,068 00	\$75,573 74
YAHoy	YAHOO JAPAN CORP ADR ISIN #US98433V1026 SEDOL #B3DTS88	13,443 00	\$99,530 15

Account Total

4,316,029.91

Tributary Small Company - Small Cap Core

 Account Number
759805

 As of Date
5/31/2016

<u>Symbol/CUSIP</u>	<u>Security Description</u>	<u>Closing Quantity</u>	<u>Cost</u>
	CASH	1 00	\$79,443 33
'Equities			
AHS	AMN HEALTHCARE SVCS INC COM	1,024 00	\$28,497 92
BETR	AMPLIFY SNACK BRANDS COM	1,496 00	\$21,866 90
ALOG	ANALOGIC CORP COM PAR \$0 05 ISIN #US0326572	493	\$26,096 47
AXE	ANIXTER INTL INC	586	\$37,309 53
BCPC	BALCHEM CORP COM ISIN #US0576652004 SEDOL	480	\$33,299 23
B	BARNES GROUP INC	761	\$28,578 67
CACI	CACI INTL INC CL A	341	\$32,499 52
CAMP	CALAMP CORP	1,164 00	\$23,983 29
ELY	CALLAWAY GOLF CO DELAWARE	2,698 00	\$23,456 44
CPE	CALLON PETROLEUM CORP	2,358 00	\$18,796 73
CFNL	CARDINAL FINL GROUP	2,384 00	\$55,690 14
CRS	CARPENTER TECHNOLOGY CORP	732	\$24,331 61
CLC	CLARCOR INC COM ISIN #US1798951075 SEDOL #2	769	\$38,272 67
COHR	COHERENT INC	304	\$16,599 04
CFR	CULLEN FROST BANKERS INC	261	\$18,169 83
DFRG	DEL FRISCOS RESTAURANT GROUP I COM ISIN #US	1,328 00	\$18,431 03
DPLO	DIPLOMAT PHARMACY INC COM ISIN #US25456K1	683	\$19,631 84
DORM	DORMAN PRODS INC COM	479	
EDR	EDUCATION RLTY TR INC COM NEW ISIN #US2814C	769	\$27,764 50
EXLS	EXLSERVICE HOLDINGS INC COM ISIN #US3020811	512	\$22,656 51
FWRD	FORWARD AIR CORP	702	\$31,209 73
FRAN	FRANCESCAS HLDGS CORP COM ISIN #US3517931C	1,560 00	\$21,816 60
FELE	FRANKLIN ELEC INC	847	\$28,569 31
GHDX	GENOMIC HEALTH INC COM	909	\$19,277 80
GVA	GRANITE CONSTR INC	904	\$30,009 19
GB	GREATBATCH INC COM ISIN #US39153L1061 SEDO	611	\$28,010 78
IDA	IDACORP INC	562	\$37,342 76
IART	INTEGRA LIFESCIENCES HOLDINGS CORP	587	\$34,732 97
IPAR	INTER PARFUMS INC COM ISIN #US4583341098 SE	818	\$22,122 40
IILG	INTERVAL LEISURE GROUP INC COM	2,134 00	\$32,501 96
IRBT	IROBOT CORP COM	428	\$16,400 35
JACK	JACK IN THE BOX INC COM ISIN #US4663671091 SE	283	\$21,836 25
LANC	LANCASTER COLONY CORP COM ISIN #US5138471I	256	\$28,770 74
LFUS	LITTELFUSE INC	356	\$35,861 34
LTC	LTC PPTYS INC	628	\$27,159 66
MASI	MASIMO CORP COM ISIN #US5747951003 SEDOL #	616	\$24,526 29
MTDR	MATADOR RESOURCES COMPANY COM USD0 01	931	\$23,725 70
MTRX	MATRIX SVC CO	1,028 00	\$22,753 55
MBFI	MB FINANCIAL INC NEW COM ISIN #US55264U108	1,207 00	\$39,752 06
MEI	METHODE ELECTRS INC COM ISIN #US5915202007	763	\$15,315 97
MSCC	MICROSEMI CORP COM ISIN #US5951371005 SEDC	1,006 00	\$36,966 88
MTSC	MTS SYS CORP COM ISIN #US5537771033 SEDOL #	525	\$35,100 98
LABL	MULTI COLOR CORP	658	\$46,218 05
NATI	NATIONAL INSTRUMENT CORP	665	\$20,467 70
NCI	NAVIGANT CONSULTING INC	2,282 00	\$39,499 14
NXST	NEXSTAR BROADCASTING GROUP INC CL A	659	\$31,691 66
ONB	OLD NATL BANCORP IND	3,516 00	\$49,336 10
OPB	OPUS BK REDONDO BEACH CALIF	713	\$26,687 52
PDCE	PDC ENERGY INC COM USD0 01	368	\$22,172 26
PBPB	POTBELLY CORP COM	1,837 00	\$27,438 22
PTC	PTC INC COM	899	\$30,968 66
SHLM	SCHULMAN A INC	1,234 00	\$41,390 81
SIGI	SELECTIVE INS GROUP INC COM ISIN #US8163001C	1,397 00	\$50,702 72
SXT	SENSIENT TECHNOLOGIES CORP COM	516	\$33,320 70
SIMO	SILICON MOTION TECHNOLOGY CORP SPONS ADR	569	\$16,844 11
SBSI	SOUTHSIDE BANCSHARES INC	1,364 00	\$37,893 58
SF	STIFEL FINL CORP	963	\$43,244 73
SYNT	SYNTEL INC	510	\$24,061 90
TMH	TEAM HEALTH HOLDINGS INC COM USD0 01	475	\$28,012 46
TTEK	TETRA TECH INC NEW COM ISIN #US88162G1031 S	1,097 00	\$29,410 57
TUMI	TUMI HLDGS INC COM ISIN #US89969Q1040 SEDO	1,411 00	\$22,957 50
UMBF	UMB FINL CORP	575	\$29,111 56
UBSI	UNITED BANKSHARES INC WEST VA COM ISIN #US1	825	\$34,095 60
WOOF	VCA INC COM STK	521	\$28,286 29
WST	WEST PHARMACEUTICAL SERVICES	609	\$36,609 37
WR	WESTAR ENERGY INC COM	411	\$16,112 72

'Account Total **1,975,672 40**

DAVENPORT-HATCH FOUNDATION**EIN #: 16-6027105****PERIOD ENDED MAY 31, 2016****AVERAGE OF MONTH-END FAIR MARKET VALUES OF ASSETS**

	OUTSIDE INVESTMENTS	FIDELITY INVESTMENTS	TOTAL
JUNE	910,653	41,581,982	42,492,635
JULY	910,653	40,911,910	41,822,563
AUG.	910,653	39,130,570	40,041,223
SEPT.	848,219	38,174,194	39,022,413
OCT.	848,219	39,625,872	40,474,091
NOV.	848,219	39,590,518	40,438,737
DEC.	865,590	38,880,277	39,745,867
JAN.	865,590	37,566,456	38,432,046
FEB.	865,590	36,941,985	37,807,575
MAR.	796,772	38,722,029	39,518,801
APR.	796,772	38,996,032	39,792,804
MAY	796,772	39,293,307	40,090,079
TOTAL	10,263,702	469,415,131	479,678,833
AVERAGE	855,309	39,117,928	39,973,235

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
ABBVIE INC COM	ABBV	6/26/2015	6/18/2015	179	\$12,611.33	\$12,333.33	\$278.00	Short
ACI WORLDWIDE INC	ACIW	6/29/2015	1/13/2015	30	\$745.33	\$565.42	\$179.91	Short
ACI WORLDWIDE INC	ACIW	10/29/2015	2/6/2015	680	\$16,281.55	\$13,628.28	\$2,653.27	Short
ACI WORLDWIDE INC	ACIW	10/29/2015	1/13/2015	645	\$15,443.53	\$12,156.51	\$3,287.02	Short
AETNA INC NEW COM	AET	6/18/2015	5/15/2015	173	\$21,595.80	\$19,431.49	\$2,164.31	Short
AETNA INC NEW COM	AET	6/26/2015	5/15/2015	138	\$18,159.19	\$15,500.26	\$2,658.93	Short
AMAZON COM INC SR NT 0.65000% 11/27/2015	023135AK2	6/18/2015	3/13/2015	139,000	\$138,984.17	\$139,022.69	(\$38.52)	Short
AMERIPRISE FINL INC COM	AMP	2/2/2016	2/13/2015	1,149	\$96,046.83	\$158,390.19	(\$62,343.36)	Short
AMTECH SYS INC COM	ASYS	10/29/2015	5/22/2015	825	\$4,290.83	\$9,809.67	(\$5,518.84)	Short
AMTECH SYS INC COM	ASYS	10/29/2015	4/23/2015	530	\$2,756.53	\$6,452.17	(\$3,695.64)	Short
APACHE CORP	APA	6/18/2015	12/22/2014	130	\$7,500.78	\$8,298.93	(\$798.15)	Short
APACHE CORP	APA	6/18/2015	10/28/2014	170	\$9,808.72	\$12,712.48	(\$2,903.76)	Short
ARIAD PHARMACEUTICAL INC	ARIA	10/29/2015	11/17/2014	1,600	\$10,982.20	\$9,677.35	\$1,304.85	Short
ASBURY AUTOMOTIVE GROUP INC	ABG	6/26/2015	6/18/2015	175	\$16,223.00	\$15,493.93	\$729.07	Short
ASBURY AUTOMOTIVE GROUP INC	ABG	12/1/2015	8/31/2015	183	\$13,602.52	\$14,796.16	(\$1,193.64)	Short
ASBURY AUTOMOTIVE GROUP INC	ABG	12/1/2015	6/18/2015	1,443	\$107,259.20	\$127,758.55	(\$20,499.35)	Short
ASCENT CAP GROUP INC COM	ASCSA	10/29/2015	6/3/2015	195	\$4,349.00	\$8,027.50	(\$3,678.50)	Short
AVERY DENNISON CORP	AVY	10/21/2015	6/18/2015	201	\$12,158.65	\$12,647.43	(\$488.78)	Short
AVERY DENNISON CORP	AVY	12/1/2015	6/18/2015	124	\$8,209.38	\$7,802.40	\$406.98	Short
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	4/13/2015	4,963	\$27,938.71	\$49,433.97	(\$21,495.26)	Short
BANK AMER CORP MTN 3.30000% 01/11/2023	06051GEU9	4/5/2016	5/7/2015	7,000	\$7,105.00	\$6,988.36	\$116.64	Short
BROADRIDGE FINANCIAL SOLUTIONS LLC	BR	10/21/2015	2/13/2015	460	\$26,670.58	\$24,130.18	\$2,540.40	Short
BUCKLE INC COM	BKE	4/14/2016	10/29/2015	812	\$23,403.20	\$28,416.83	(\$5,013.63)	Short
CALAVO GROWERS INC	CVGW	3/29/2016	10/29/2015	153	\$8,645.56	\$7,758.29	\$887.27	Short
CALAVO GROWERS INC	CVGW	5/6/2016	10/29/2015	362	\$20,312.04	\$18,356.23	\$1,955.81	Short
CAMERON INTL CORP COM	CAM	8/27/2015	3/23/2015	720	\$44,547.35	\$32,284.31	\$12,283.04	Short
CARDINAL HEALTH INC	CAH	5/4/2016	12/1/2015	1,600	\$123,977.62	\$140,183.59	(\$16,205.97)	Short
CARDIOVASCULAR SYS INC	CSII	10/29/2015	10/1/2015	400	\$5,582.82	\$6,261.96	(\$679.14)	Short
CITIGROUP INC MTN 3.30000% 04/27/2025	172967JP7	4/22/2016	11/9/2015	148,000	\$148,415.12	\$143,136.00	\$5,279.12	Short
CITIGROUP INC SR NT 4.45000% 01/10/2017	17299ALK5	11/6/2015	4/27/2015	7,000	\$7,284.48	\$7,275.63	\$8.85	Short
CK HUTCHISON HOLDINGS LIMITED UNSP ADR*	CKHUY	6/25/2015	6/25/2015	0.976	\$23.10	\$16.29	\$6.81	Short
COHERENT INC	COHR	1/29/2016	10/29/2015	85	\$6,542.45	\$4,641.18	\$1,901.27	Short
COHERENT INC	COHR	2/1/2016	10/29/2015	117	\$9,226.03	\$6,388.44	\$2,837.59	Short
DARLING INGREDIENTS INC	DAR	10/29/2015	5/15/2015	620	\$6,301.00	\$9,623.06	(\$3,322.06)	Short
DIRECTV HLDGS LLC / DIRECTV 5 20000% 03/15/2020	25459HAT2	2/23/2016	9/23/2015	130,000	\$142,333.90	\$141,365.92	\$967.98	Short
DURECT CORP COM	DRRX	10/29/2015	3/6/2015	4,140	\$8,269.50	\$6,905.38	\$1,364.12	Short
ELECTRONIC ARTS	EA	6/26/2015	6/18/2015	254	\$17,059.77	\$16,602.33	\$457.44	Short
ELECTRONIC ARTS	EA	10/21/2015	6/18/2015	100	\$7,234.41	\$6,536.35	\$698.06	Short
ENCANA CORP COM	ECA	9/1/2015	9/26/2014	657	\$4,531.37	\$13,923.14	(\$9,391.77)	Short
EOG RESOURCES INC	EOG	6/18/2015	12/10/2014	302	\$27,059.64	\$26,064.48	\$995.16	Short

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
EXPEDIA INC DEL COM	EXPE	2/2/2016	8/31/2015	1,147	\$112,939.65	\$132,230.77	(\$19,291.12)	Short
EXPRESS SCRIPTS HLDG CO COM	ESRX	6/26/2015	5/15/2015	196	\$17,908.33	\$17,164.47	\$743.86	Short
EXPRESS SCRIPTS HLDG CO COM	ESRX	2/2/2016	5/15/2015	1,728	\$121,359.09	\$151,327.58	(\$29,968.49)	Short
FACEBOOK INC COM	FB	6/26/2015	3/27/2015	284	\$25,018.03	\$23,706.94	\$1,311.09	Short
FACEBOOK INC COM	FB	10/21/2015	3/27/2015	115	\$11,126.96	\$9,599.64	\$1,527.32	Short
FEDERAL HOME LN MTG CORP 0.500000% 05/13/2016	3137EADQ9	8/25/2015	8/28/2014	355,000	\$354,858.00	\$355,305.11	(\$447.11)	Short
FEDERAL HOME LN MTG CORP 1.000000% 06/29/2017	3137EADH9	9/25/2015	3/27/2015	5,000	\$5,019.70	\$5,028.52	(\$8.82)	Short
FEDERAL HOME LN MTG CORP 1.000000% 06/29/2017	3137EADH9	2/25/2016	3/27/2015	265,000	\$265,530.00	\$266,158.68	(\$628.68)	Short
FEDERAL HOME LOAN BANKS 0.375000% 12/30/2015	3130A0GK0	8/25/2015	12/31/2014	70,000	\$70,000.00	\$70,022.87	(\$22.87)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	6/15/2015	5/7/2015	0	\$170.09	\$192.57	(\$22.48)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	7/15/2015	5/7/2015	0	\$7,896.17	\$8,939.94	(\$1,043.77)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	8/15/2015	5/7/2015	0	\$177.39	\$200.84	(\$23.45)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	9/15/2015	5/7/2015	0	\$178.39	\$201.97	(\$23.58)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	10/15/2015	5/7/2015	0	\$160.02	\$181.17	(\$21.15)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	11/15/2015	5/7/2015	0	\$247.48	\$280.19	(\$32.71)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	12/15/2015	5/7/2015	0	\$248.65	\$281.52	(\$32.87)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	1/15/2016	5/7/2015	0	\$249.85	\$282.88	(\$33.03)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	2/15/2016	5/7/2015	0	\$166.25	\$188.23	(\$21.98)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	3/15/2016	5/7/2015	0	\$12,134.32	\$13,738.33	(\$1,604.01)	Short
FEDL HOME LN MTG CRP POOL #A94073 5.500000% 09/01/2040*	312942Q24	4/15/2016	5/7/2015	0	\$147.20	\$166.66	(\$19.46)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045	3132QL6E8	11/5/2015	2/19/2015	25,000	\$24,149.49	\$24,528.05	(\$378.56)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045	3132QL6E8	11/12/2015	2/19/2015	105,000	\$101,077.99	\$102,402.40	(\$1,324.41)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	6/15/2015	2/19/2015	0	\$2,841.49	\$2,968.47	(\$126.98)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	7/15/2015	2/19/2015	0	\$213.77	\$223.32	(\$9.55)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	8/15/2015	2/19/2015	0	\$512.04	\$534.92	(\$22.88)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	9/15/2015	2/19/2015	0	\$987.02	\$1,031.13	(\$44.11)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	10/15/2015	2/19/2015	0	\$1,635.62	\$1,708.71	(\$73.09)	Short
FEDL HOME LN MTG CRP POOL #Q30868 3.500000% 01/01/2045*	3132QL6E8	11/15/2015	2/19/2015	0	\$589.20	\$615.53	(\$26.33)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045	3132QMRS2	11/5/2015	2/9/2015	186,000	\$185,858.83	\$188,874.72	(\$3,015.89)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	6/15/2015	2/9/2015	0	\$1,406.68	\$1,478.55	(\$71.87)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	7/15/2015	2/9/2015	0	\$302.80	\$318.27	(\$15.47)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	8/15/2015	2/9/2015	0	\$285.99	\$300.60	(\$14.61)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	9/15/2015	2/9/2015	0	\$1,643.48	\$1,727.45	(\$83.97)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	10/15/2015	2/9/2015	0	\$1,280.26	\$1,345.67	(\$65.41)	Short
FEDL HOME LN MTG CRP POOL #Q31396 3.500000% 02/01/2045*	3132QMRS2	11/15/2015	2/9/2015	0	\$279.15	\$293.41	(\$14.26)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.500000% 05/01/2045	3138WERN1	11/12/2015	6/23/2015	13,000	\$13,043.04	\$13,091.14	(\$48.10)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.500000% 05/01/2045*	3138WERN1	7/25/2015	6/23/2015	0	\$706.14	\$726.77	(\$20.63)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.500000% 05/01/2045*	3138WERN1	8/25/2015	6/23/2015	0	\$1,105.81	\$1,136.12	(\$32.31)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.500000% 05/01/2045*	3138WERN1	9/25/2015	6/23/2015	0	\$828.24	\$852.44	(\$24.20)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.500000% 05/01/2045*	3138WERN1	10/25/2015	6/23/2015	0	\$1,157.08	\$1,190.89	(\$33.81)	Short

REALIZED CAPITAL GAINS REPORT

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DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	11/25/2015	6/23/2015	0	\$1,173.91	\$1,208.21	(\$34.30)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	12/25/2015	6/23/2015	0	\$783.86	\$806.76	(\$22.90)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	1/25/2016	6/23/2015	0	\$2,103.14	\$2,164.59	(\$61.45)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	2/25/2016	6/23/2015	0	\$974.73	\$1,003.21	(\$28.48)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	3/25/2016	6/23/2015	0	\$1,526.65	\$1,571.26	(\$44.61)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	4/25/2016	6/23/2015	0	\$2,110.30	\$2,171.96	(\$61.66)	Short
FEDL NATL MTG ASSN POOL #AS4992 3.50000% 05/01/2045*	3138WERN1	5/25/2016	6/23/2015	0	\$2,884.99	\$2,969.29	(\$84.30)	Short
FEDL NATL MTG ASSN POOL #AS6302 3.50000% 12/01/2045*	3138WGAC8	2/25/2016	1/12/2016	0	\$397.63	\$413.44	(\$15.81)	Short
FEDL NATL MTG ASSN POOL #AS6302 3.50000% 12/01/2045*	3138WGAC8	3/25/2016	1/12/2016	0	\$459.04	\$477.29	(\$18.25)	Short
FEDL NATL MTG ASSN POOL #AS6302 3.50000% 12/01/2045*	3138WGAC8	4/25/2016	1/12/2016	0	\$1,248.04	\$1,297.67	(\$49.63)	Short
FEDL NATL MTG ASSN POOL #AS6302 3.50000% 12/01/2045*	3138WGAC8	5/25/2016	1/12/2016	0	\$1,259.31	\$1,309.39	(\$50.08)	Short
FEDL NATL MTG ASSN POOL #BA6931 3.50000% 02/01/2046*	3140EBVZ1	4/25/2016	3/4/2016	0	\$950.03	\$993.97	(\$43.94)	Short
FEDL NATL MTG ASSN POOL #BA6931 3.50000% 02/01/2046*	3140EBVZ1	5/25/2016	5/3/2016	0	\$472.19	\$495.58	(\$23.39)	Short
FEDL NATL MTG ASSN POOL #BA6931 3.50000% 02/01/2046*	3140EBVZ1	5/25/2016	3/4/2016	0	\$307.59	\$321.82	(\$14.23)	Short
FRANSCAS HLDGS CORP COM	FRAN	5/18/2016	10/29/2015	855	\$8,918.15	\$11,957.18	(\$3,039.03)	Short
FREIGHTCAR AMER INC COM	RAIL	10/29/2015	1/9/2015	295	\$5,271.58	\$8,350.23	(\$3,078.65)	Short
GANNETT CO INC COM	GCI	7/8/2015	10/3/2014	1,480	\$16,567.21	\$16,061.19	\$506.02	Short
GAP INC DEL NOTE CALL MAKE WHOLE 5.95000% 04/12/2021	364760AK4	12/9/2015	1/14/2015	120,000	\$126,170.80	\$135,948.81	(\$9,678.01)	Short
GENERAL ELEC CAP CORP MTN BE 4.62500% 01/07/2021	36962G4Y7	9/24/2015	8/14/2015	7,000	\$7,872.78	\$7,701.93	\$170.85	Short
GENOMIC HEALTH INC COM	GHDX	12/31/2015	10/29/2015	242	\$8,513.51	\$5,132.26	\$3,381.25	Short
GILEAD SCIENCES INC	GILD	5/4/2016	6/18/2015	1,375	\$117,636.59	\$166,482.84	(\$48,846.25)	Short
GRANITE CONSTR INC	GVA	12/15/2015	10/29/2015	119	\$4,985.63	\$3,950.32	\$1,035.31	Short
GREAT WALL MOTOR COMPANY LIMITED UNSP ADR	GWLLY	4/14/2016	10/22/2015	3,186	\$25,962.19	\$38,831.59	(\$12,869.40)	Short
GREAT WALL MOTOR COMPANY LIMITED UNSP ADR	GWLLY	4/14/2016	6/9/2015	897	\$7,309.51	\$17,898.05	(\$10,588.54)	Short
GREENLIGHT CAPITAL RE LTD COM STK	GLRE	11/4/2015	10/29/2015	730	\$16,004.95	\$16,483.40	(\$478.45)	Short
HCA HLDGS INC COM	HCA	6/26/2015	6/18/2015	283	\$26,118.88	\$23,629.14	\$2,489.74	Short
HCA HLDGS INC COM	HCA	12/1/2015	6/18/2015	1,713	\$118,546.59	\$143,027.26	(\$24,480.67)	Short
HD SUPPLY HLDGS INC COM	HDS	2/2/2016	12/1/2015	4,296	\$107,397.88	\$137,486.99	(\$30,089.11)	Short
INTUITIVE SURGICAL INC COM	ISRG	3/18/2016	9/21/2015	280	\$159,868.56	\$141,342.43	\$18,526.13	Short
JACK IN THE BOX INC COM	JACK	5/27/2016	12/4/2015	71	\$6,004.83	\$5,567.37	\$437.46	Short
JACK IN THE BOX INC COM	JACK	5/27/2016	10/29/2015	212	\$17,929.91	\$16,268.88	\$1,661.03	Short
JAPAN TOBACCO INC UNSP ADR	JAPAY	7/8/2015	2/18/2015	1,070	\$18,400.95	\$16,755.67	\$1,645.28	Short
JOY GLOBAL INC COM	JOY	9/2/2015	3/23/2015	640	\$14,280.28	\$26,164.69	(\$11,884.41)	Short
JOY GLOBAL INC COM	JOY	9/2/2015	12/22/2014	530	\$11,825.85	\$24,965.65	(\$13,139.80)	Short
JOY GLOBAL INC COM	JOY	9/2/2015	10/1/2014	1,190	\$26,552.39	\$64,341.84	(\$37,789.45)	Short
JUNIPER NETWORKS INC COM	JNPR	10/21/2015	6/18/2015	1,651	\$19,370.01	\$17,904.39	\$1,465.62	Short
JUNIPER NETWORKS INC COM	JNPR	5/9/2016	6/18/2015	5,165	\$117,354.28	\$142,052.51	(\$24,698.23)	Short
KONA GRILL INC COM	KONA	10/29/2015	6/3/2015	390	\$5,509.93	\$7,538.11	(\$2,028.18)	Short
KRAFT FOODS INC NOTE 4.12500% 02/09/2016	50075NBB9	2/9/2016	9/21/2015	44,000	\$44,000.00	\$44,000.00	\$0.00	Short
KRAFT FOODS INC NOTE 4.12500% 02/09/2016	50075NBB9	2/9/2016	9/21/2015	86,000	\$86,000.00	\$86,000.00	\$0.00	Short

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
LA QUINTA HLDGS INC COM	LQ	4/27/2016	12/15/2015	1340	\$15,925.24	\$19,262.50	(\$3,337.26)	Short
LILLY ELI & CO COM	LLY	10/12/2015	5/6/2015	2,110	\$166,289.72	\$151,700.74	\$14,588.98	Short
LTC PTYS	LTC	2/16/2016	10/29/2015	452	\$19,147.07	\$19,548.04	(\$400.97)	Short
MANNING & NAPIER FOCUSED OPP S	MNFSX	1/25/2016	Various	586.083	\$4,481.07	\$4,483.54	(\$2.47)	Short
MANNING & NAPIER FOCUSED OPP S	MNFSX	1/25/2016	Various	349.206	\$2,669.96	\$3,376.03	(\$706.07)	Short
MATTERSIGHT CORP COM	MATR	6/29/2015	10/6/2014	90	\$514.72	\$529.84	(\$15.12)	Short
MATTERSIGHT CORP COM	MATR	10/29/2015	11/21/2014	875	\$6,272.49	\$5,548.25	\$724.24	Short
MATTERSIGHT CORP COM	MATR	10/29/2015	11/13/2014	210	\$1,505.40	\$1,177.40	\$328.00	Short
MAXWELL TECH INC	MXWL	10/29/2015	9/15/2015	1,165	\$6,738.11	\$6,882.82	(\$144.71)	Short
MERCK & CO INC NEW COM	MRK	10/20/2015	4/29/2015	2,670	\$136,766.69	\$159,578.67	(\$22,811.98)	Short
NAUTILUS INC	NLS	10/29/2015	8/5/2015	410	\$6,864.96	\$7,012.00	(\$147.04)	Short
NUVECTRA CORP COM	NVTR	3/17/2016	10/29/2015	0.667	\$4.12	\$6.62	(\$2.50)	Short
NUVECTRA CORP COM	NVTR	3/21/2016	10/29/2015	203	\$1,085.28	\$2,015.88	(\$930.60)	Short
PARK ELECTROCHEM CORP	PKE	11/4/2015	10/29/2015	919	\$15,540.83	\$15,209.36	\$331.47	Short
PDC ENERGY INC COM	PDCE	3/10/2016	10/29/2015	90	\$4,746.06	\$5,422.56	(\$676.50)	Short
POPULAR INC COM	BPOP	8/3/2015	9/23/2014	270	\$8,265.85	\$8,472.45	(\$206.60)	Short
QORVO INC	QRVO	1/14/2016	6/18/2015	1,922	\$75,263.47	\$162,017.64	(\$86,754.17)	Short
RANGE RESOURCES CORP	RRC	5/11/2016	12/17/2015	140	\$5,971.46	\$2,962.66	\$3,008.80	Short
RANGE RESOURCES CORP	RRC	5/11/2016	9/10/2015	3,220	\$137,343.54	\$115,355.35	\$21,988.19	Short
RANGE RESOURCES CORP	RRC	5/11/2016	7/7/2015	490	\$20,900.10	\$22,841.95	(\$1,941.85)	Short
REYNOLDS AMERN INC	RAI	8/31/2015	6/12/2015	300	\$25,165.44	\$21,645.00	\$3,520.44	Short
REYNOLDS AMERN INC	RAI	10/21/2015	6/12/2015	278	\$13,139.81	\$10,028.85	\$3,110.96	Short
REYNOLDS AMERN INC	RAI	1/29/2016	6/12/2015	175	\$8,708.06	\$6,313.13	\$2,394.93	Short
ROYAL BK CDA VR 0.74120% 09/09/2016	78010UBZ9	6/18/2015	6/24/2014	9,000	\$9,029.96	\$9,076.21	(\$46.25)	Short
RUBICON PROJECT COM	RUBI	10/29/2015	8/24/2015	700	\$10,347.48	\$10,001.15	\$346.33	Short
SANOFI SPONSORED ADR	SNY	10/9/2015	10/9/2014	1,170	\$56,998.13	\$62,326.58	(\$5,328.45)	Short
SELECTIVE INS GROUP INC COM	SGI	11/11/2015	10/29/2015	222	\$7,798.77	\$8,057.27	(\$258.50)	Short
SHORETEL INC	SHOR	6/29/2015	3/19/2015	50	\$335.53	\$335.40	\$0.13	Short
SHORETEL INC	SHOR	10/29/2015	8/17/2015	1,500	\$14,030.29	\$11,177.70	\$2,852.59	Short
SHORETEL INC	SHOR	10/29/2015	3/19/2015	2,055	\$19,221.49	\$13,784.97	\$5,436.52	Short
SILICON MOTION TECHNOLOGY CORP SPONS ADR	SIMO	3/29/2016	10/29/2015	283	\$10,434.52	\$8,377.65	\$2,056.87	Short
SLM CORP COM	SLM	11/13/2015	9/17/2015	1,660	\$10,809.61	\$13,400.41	(\$2,590.80)	Short
SLM CORP COM	SLM	11/13/2015	1/26/2015	9,300	\$60,559.81	\$86,249.12	(\$25,689.31)	Short
SNAP ON INC	SNA	6/18/2015	2/13/2015	117	\$18,642.09	\$17,018.49	\$1,623.60	Short
SNAP ON INC	SNA	10/21/2015	2/13/2015	77	\$12,326.53	\$11,200.20	\$1,126.33	Short
SNAP ON INC	SNA	12/1/2015	2/13/2015	34	\$5,856.35	\$4,945.54	\$910.81	Short
SODASTREAM INTERNATIONAL LTD	SODA	10/29/2015	6/18/2015	775	\$11,548.75	\$18,482.41	(\$6,933.66)	Short
STANLEY BLACK & DECKER INC COM	SWK	12/1/2015	6/18/2015	105	\$11,476.21	\$11,201.85	\$274.36	Short
STARBUCKS CORP	SBUX	8/31/2015	6/18/2015	239	\$13,073.25	\$12,934.08	\$139.17	Short
STARBUCKS CORP	SBUX	10/21/2015	6/18/2015	121	\$7,285.79	\$6,548.21	\$737.58	Short

REALIZED CAPITAL GAINS REPORT
From: 06/01/2015 to 05/31/2016
DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized Gain/Loss</u>	<u>Term</u>
STEINER LEISURE COM STK	STNR	12/11/2015	10/29/2015	441	\$28,665 00	\$27,963 85	\$701.15	Short
SUNOPTA INC COM	STKL	10/29/2015	5/19/2015	870	\$4,637 02	\$9,231 71	(\$4,594 69)	Short
SWATCH GROUP AGADR	SWGAY	2/18/2016	3/17/2015	658	\$11,342 30	\$14,274 05	(\$2,931.75)	Short
TENNANT CO	TNC	10/29/2015	9/23/2015	155	\$8,879.92	\$8,505.16	\$374.76	Short
TEXAS INSTRUMENTS INC	TXN	6/18/2015	2/13/2015	2,897	\$156,919.17	\$167,410 16	(\$10,490 99)	Short
TIME WARNER INC NEW COM	TWX	6/26/2015	5/15/2015	150	\$13,256 32	\$12,797.56	\$458.76	Short
TIME WARNER INC NEW COM	TWX	5/9/2016	12/1/2015	248	\$18,400 22	\$17,444 81	\$955 41	Short
TIME WARNER INC NEW COM	TWX	5/9/2016	5/15/2015	1,513	\$112,256 19	\$129,084 75	(\$16,828 56)	Short
TOYOTA MOTOR CRED MTN 0 800000% 05/17/2016	89236TAL9	5/17/2016	9/15/2015	122,000	\$122,000 00	\$122,000 00	\$0.00	Short
TRI POINTE GROUP INC COM	TPH	6/29/2015	3/24/2015	45	\$712 48	\$690 65	\$21 83	Short
TRI POINTE GROUP INC COM	TPH	10/29/2015	4/9/2015	965	\$12,577 77	\$14,537 65	(\$1,959 88)	Short
TRI POINTE GROUP INC COM	TPH	10/29/2015	3/24/2015	870	\$11,339 54	\$13,352 60	(\$2,013 06)	Short
TRICO BANCSHARES	TCBK	10/29/2015	5/15/2015	550	\$14,297 21	\$13,174 86	\$1,122 35	Short
TUMI HLDGS INC COM	TUMI	3/3/2016	10/29/2015	369	\$9,755 57	\$5,896 40	\$3,859.17	Short
TUMI HLDGS INC COM	TUMI	3/21/2016	10/29/2015	211	\$5,644 63	\$3,371.65	\$2,272.98	Short
TUTOR PERINI CORP COM	TPC	10/29/2015	7/20/2015	1,330	\$22,370.31	\$27,218 49	(\$4,848 18)	Short
TYSON FOODS INC CL A	TSN	6/26/2015	11/3/2014	443	\$19,299 99	\$18,104 65	\$1,195.34	Short
UMB FINL CORP	UMBF	11/11/2015	10/29/2015	134	\$7,059 79	\$6,784 26	\$275 53	Short
UNITED FINL BANCORP INC	UBNK	10/29/2015	10/16/2015	450	\$6,018 41	\$6,053 21	(\$34 80)	Short
UNITED STATES TREAS NTS 0.25000% 01/15/2025 TIPS	912828H45	3/23/2016	12/29/2015	223,000	\$222,002 80	\$212,031 84	\$9,970 96	Short
UNITED STATES TREAS NTS 0.25000% 09/15/2015	912828TP5	6/5/2015	11/7/2014	140,000	\$140,045 16	\$140,052 04	(\$6 88)	Short
UNITED STATES TREAS NTS 0.25000% 09/15/2015	912828TP5	6/23/2015	11/7/2014	140,000	\$140,045 16	\$140,043 63	\$1.53	Short
UNITED STATES TREAS NTS 0.25000% 09/15/2015	912828TP5	9/15/2015	11/7/2014	273,000	\$273,000 00	\$273,000 00	\$0 00	Short
UNITED STATES TREAS NTS 0.37500% 03/31/2016	912828C40	12/29/2015	9/29/2015	214,000	\$213,996 05	\$214,132 27	(\$136 22)	Short
UNITED STATES TREAS NTS 0.37500% 05/31/2016	912828WM8	3/30/2016	12/29/2015	125,000	\$125,008 88	\$124,996 00	\$12.88	Short
UNITED STATES TREAS NTS 0.50000% 03/31/2017	912828J92	10/19/2015	6/5/2015	193,000	\$193,092 52	\$192,420 94	\$671 58	Short
UNITED STATES TREAS NTS 0.50000% 03/31/2017	912828J92	5/13/2016	9/23/2015	122,000	\$121,918.70	\$121,920.33	(\$1 63)	Short
UNITED STATES TREAS NTS 0.50000% 03/31/2017	912828J92	5/13/2016	6/5/2015	50,000	\$49,966 70	\$49,849 99	\$116 71	Short
UNITED STATES TREAS NTS 0.62500% 01/15/2024 TIPS	912828B25	8/12/2015	4/2/2015	134,000	\$137,995 24	\$143,199 19	(\$5,203 95)	Short
UNITED STATES TREAS NTS 0.62500% 11/30/2017	912828UA6	5/12/2016	12/29/2015	129,000	\$128,803.14	\$127,893.12	\$910 02	Short
UNITED STATES TREAS NTS 0.62500% 11/30/2017	912828UA6	5/12/2016	12/29/2015	170,000	\$169,713.78	\$168,541.32	\$1,172 46	Short
UNITED STATES TREAS NTS 0.62500% 11/30/2017	912828UA6	5/13/2016	12/29/2015	23,000	\$22,938.60	\$22,802 65	\$135 95	Short
UNITED STATES TREAS NTS 0.75000% 04/15/2018	912828K25	9/23/2015	4/22/2015	228,000	\$227,133 21	\$227,052 78	\$80 43	Short
UNITED STATES TREAS NTS 0.75000% 04/15/2018	912828K25	12/29/2015	4/22/2015	526,000	\$520,451 21	\$523,814.74	(\$3,363 53)	Short
UNITED STATES TREAS NTS 0.75000% 04/15/2018	912828K25	2/25/2016	4/22/2015	158,000	\$157,985 69	\$157,343.59	\$642 10	Short
UNITED STATES TREAS NTS 0.75000% 04/15/2018	912828K25	3/29/2016	8/27/2015	124,000	\$123,640.96	\$123,415 00	\$225 96	Short
UNITED STATES TREAS NTS 0.75000% 04/15/2018	912828K25	3/29/2016	4/22/2015	3,000	\$2,991 31	\$2,987.54	\$3.77	Short
UNITED STATES TREAS NTS 0.87500% 01/15/2018	912828H37	10/27/2015	4/7/2015	154,000	\$154,505.30	\$154,286 24	\$219.06	Short
UNITED STATES TREAS NTS 0.87500% 01/15/2018	912828H37	10/27/2015	3/2/2015	113,000	\$113,370.75	\$112,517 25	\$853.50	Short
UNITED STATES TREAS NTS 1.25000% 01/31/2020	912828H52	6/23/2015	2/12/2015	63,000	\$61,909 63	\$62,307 06	(\$397 43)	Short

REALIZED CAPITAL GAINS REPORT

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DAVENPORT-HATCH FOUNDATION, INC.

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UNITED STATES TREAS NTS 1 25000% 01/31/2020	912828H52	6/23/2015	2/12/2015	109,000	\$107,113.54	\$107,815.40	(\$701.86)	Short
UNITED STATES TREAS NTS 1 25000% 01/31/2020	912828H52	8/6/2015	2/12/2015	77,000	\$76,029.28	\$76,153.08	(\$123.80)	Short
UNITED STATES TREAS NTS 1.25000% 01/31/2020	912828H52	8/14/2015	2/12/2015	7,000	\$6,901.78	\$6,923.01	(\$21.23)	Short
UNITED STATES TREAS NTS 1.62500% 03/31/2019	912828C65	5/20/2016	6/18/2015	86,000	\$87,426.37	\$86,708.23	\$718.14	Short
UNITED STATES TREAS NTS 1 62500% 03/31/2019	912828C65	5/20/2016	6/18/2015	136,000	\$138,255.70	\$137,124.25	\$1,131.45	Short
UNITED STATES TREAS NTS 1 75000% 09/30/2019	912828F39	6/23/2015	2/5/2015	128,000	\$129,089.57	\$130,653.41	(\$1,563.84)	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	2/19/2016	4/29/2015	8,000	\$8,309.66	\$8,190.29	\$119.37	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	2/25/2016	4/29/2015	41,000	\$42,806.26	\$42,260.82	\$545.44	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	2/25/2016	4/29/2015	84,000	\$87,700.62	\$85,993.73	\$1,706.89	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	3/4/2016	4/29/2015	4,000	\$4,133.44	\$4,122.61	\$10.83	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	3/4/2016	10/26/2015	90,000	\$93,002.25	\$92,686.37	\$315.88	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	3/4/2016	9/24/2015	132,000	\$136,403.39	\$135,676.45	\$726.94	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	3/4/2016	7/10/2015	40,000	\$41,334.36	\$40,588.25	\$746.11	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	5/3/2016	11/12/2015	27,000	\$28,102.40	\$27,406.63	\$695.77	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	5/3/2016	11/5/2015	222,000	\$231,065.15	\$225,824.64	\$5,240.51	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	5/3/2016	10/26/2015	77,000	\$80,144.22	\$79,226.14	\$918.08	Short
UNITED STATES TREAS NTS 2 12500% 01/31/2021	912828B58	5/10/2016	12/9/2015	1,000	\$1,042.60	\$1,018.31	\$24.29	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	5/10/2016	11/16/2015	51,000	\$53,172.29	\$51,866.03	\$1,306.26	Short
UNITED STATES TREAS NTS 2.12500% 01/31/2021	912828B58	5/10/2016	11/12/2015	94,000	\$98,003.84	\$95,410.18	\$2,593.66	Short
UNITED STATES TREAS NTS 2.12500% 05/15/2025	912828XB1	12/29/2015	6/23/2015	68,000	\$66,927.84	\$66,386.46	\$541.38	Short
UNITED STATES TREAS NTS 2.12500% 05/15/2025	912828XB1	1/12/2016	7/29/2015	16,000	\$16,015.61	\$15,797.81	\$217.80	Short
UNITED STATES TREAS NTS 2 12500% 05/15/2025	912828XB1	1/12/2016	7/10/2015	29,000	\$29,028.28	\$28,364.22	\$664.06	Short
UNITED STATES TREAS NTS 2.12500% 05/15/2025	912828XB1	1/12/2016	7/9/2015	59,000	\$59,057.53	\$58,271.21	\$786.32	Short
UNITED STATES TREAS NTS 2 12500% 05/15/2025	912828XB1	1/12/2016	6/23/2015	26,000	\$26,025.35	\$25,383.06	\$642.29	Short
UNITED STATES TREAS NTS 2 12500% 05/15/2025	912828XB1	2/25/2016	8/12/2015	10,000	\$10,366.38	\$9,994.60	\$371.78	Short
UNITED STATES TREAS NTS 2 12500% 05/15/2025	912828XB1	2/25/2016	7/29/2015	64,000	\$66,344.96	\$63,191.23	\$3,153.73	Short
UNITED STATES TREAS NTS 2.12500% 05/15/2025	912828XB1	4/5/2016	8/12/2015	96,000	\$99,485.82	\$95,948.14	\$3,537.68	Short
UNITED STATES TREAS NTS 2.12500% 05/15/2025	912828XB1	5/20/2016	8/18/2015	100,000	\$102,533.74	\$99,467.30	\$3,066.44	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	8/6/2015	9/30/2014	20,000	\$20,506.74	\$19,989.20	\$517.54	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	8/27/2015	1/5/2015	42,000	\$42,600.00	\$41,594.22	\$1,005.78	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	8/27/2015	12/17/2014	29,000	\$29,486.47	\$29,792.34	(\$305.87)	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	8/27/2015	11/18/2014	29,000	\$29,486.50	\$29,664.51	(\$178.01)	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	8/27/2015	11/18/2014	48,000	\$48,805.25	\$48,225.89	\$579.36	Short
UNITED STATES TREAS NTS 2.37500% 08/15/2024	912828D56	8/27/2015	9/30/2014	43,000	\$43,721.37	\$42,584.56	\$1,136.81	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	11/9/2015	5/28/2015	17,000	\$17,089.93	\$17,375.34	(\$285.41)	Short
UNITED STATES TREAS NTS 2.37500% 08/15/2024	912828D56	11/9/2015	5/7/2015	79,000	\$79,417.99	\$80,452.68	(\$1,034.69)	Short
UNITED STATES TREAS NTS 2.37500% 08/15/2024	912828D56	11/9/2015	4/2/2015	1,000	\$1,005.29	\$1,058.35	(\$53.06)	Short
UNITED STATES TREAS NTS 2.37500% 08/15/2024	912828D56	11/9/2015	2/18/2015	37,000	\$37,195.77	\$37,793.23	(\$597.46)	Short

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DAVENPORT-HATCH FOUNDATION, INC.

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UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	11/9/2015	1/5/2015	14,000	\$14,074.07	\$14,374.65	(\$300.58)	Short
UNITED STATES TREAS NTS 2 37500% 08/15/2024	912828D56	12/29/2015	5/28/2015	27,000	\$27,217.20	\$27,587.71	(\$370.51)	Short
VIACOM INC NEW CL B	VIAB	8/28/2015	11/14/2014	430	\$17,478.37	\$31,417.30	(\$13,938.93)	Short
VITAMIN SHOPPE INC COM	VSI	11/18/2015	10/29/2015	720	\$20,690.58	\$20,325.89	\$364.69	Short
WELLS FARGO CO MTN BE 1 50000% 01/16/2018	94974BFG0	8/27/2015	12/9/2014	7,000	\$6,983.03	\$7,002.58	(\$19.55)	Short
WEST PHARMACEUTICAL SERVICES	WST	5/12/2016	10/29/2015	73	\$5,190.63	\$4,388.31	\$802.32	Short
WESTAR ENERGY INC COM	WR	2/4/2016	10/29/2015	300	\$13,512.83	\$11,761.11	\$1,751.72	Short
WESTAR ENERGY INC COM	WR	5/12/2016	10/29/2015	180	\$9,415.56	\$7,056.67	\$2,358.89	Short
TOTAL SHORT TERM					\$10,914,547	\$11,384,182	(\$469,535)	
WH GROUP LTD ADR	WGHPY	3/10/2016	6/2/2015	926	\$11,761.25	\$14,477.62	(\$2,716.37)	Short
ABB LTD SPONSORED ADR	ABB	10/21/2015	4/27/2011	658	\$11,874.78	\$17,470.06	(\$5,595.28)	Long
ABB LTD SPONSORED ADR	ABB	10/21/2015	3/17/2011	523	\$9,438.46	\$11,953.27	(\$2,514.81)	Long
ABB LTD SPONSORED ADR	ABB	10/21/2015	3/2/2011	147	\$2,652.88	\$3,566.67	(\$913.79)	Long
ABB LTD SPONSORED ADR	ABB	10/27/2015	9/12/2014	585	\$10,747.56	\$13,400.53	(\$2,652.97)	Long
ABB LTD SPONSORED ADR	ABB	10/27/2015	10/29/2013	1,061	\$19,492.57	\$27,201.27	(\$7,708.70)	Long
ABB LTD SPONSORED ADR	ABB	10/27/2015	7/10/2012	140	\$2,572.06	\$2,221.35	\$350.71	Long
ABB LTD SPONSORED ADR	ABB	10/27/2015	10/6/2011	539	\$9,902.44	\$9,224.85	\$677.59	Long
ABB LTD SPONSORED ADR	ABB	10/27/2015	4/27/2011	103	\$1,892.30	\$2,734.67	(\$842.37)	Long
ACCO BRANDS CORPORATION COM	ACCO	6/29/2015	11/30/2010	45	\$347.53	\$316.75	\$30.78	Long
ACCO BRANDS CORPORATION COM	ACCO	10/29/2015	7/16/2012	70	\$559.99	\$666.65	(\$106.66)	Long
ACCO BRANDS CORPORATION COM	ACCO	10/29/2015	6/7/2012	900	\$7,199.87	\$8,478.41	(\$1,278.54)	Long
ACCO BRANDS CORPORATION COM	ACCO	10/29/2015	11/30/2010	1055	\$8,439.84	\$7,425.96	\$1,013.88	Long
ADIDAS AG ADR	ADDYY	10/20/2015	7/10/2012	53	\$2,319.58	\$1,891.29	\$428.29	Long
ADIDAS AG ADR	ADDYY	10/20/2015	12/1/2010	225	\$9,847.25	\$7,438.37	\$2,408.88	Long
ADIDAS AG ADR	ADDYY	10/27/2015	6/27/2014	307	\$13,839.78	\$15,449.06	(\$1,609.28)	Long
ADIDAS AG ADR	ADDYY	10/27/2015	7/10/2012	117	\$5,274.44	\$4,175.12	\$1,099.32	Long
ADIDAS AG ADR	ADDYY	11/10/2015	6/27/2014	320	\$15,033.37	\$16,103.26	(\$1,069.89)	Long
ALLERGAN PLC	AGN	6/18/2015	10/1/2013	41	\$12,454.68	\$5,904.00	\$6,550.68	Long
ALLERGAN PLC	AGN	6/26/2015	10/1/2013	37	\$11,351.41	\$5,328.00	\$6,023.41	Long
ALLERGAN PLC	AGN	12/1/2015	10/1/2013	71	\$22,639.92	\$10,224.00	\$12,415.92	Long
ALLIANCE DATA SYS CORP	ADS	6/26/2015	3/29/2012	57	\$17,255.55	\$7,206.10	\$10,049.45	Long
ALLIANCE DATA SYS CORP	ADS	2/2/2016	3/29/2012	494	\$96,535.13	\$62,452.89	\$34,082.24	Long
ALPHABET INC CAP STK CL A	GOOGL	2/4/2016	5/2/2011	20	\$14,704.83	\$5,386.95	\$9,317.88	Long
ALPHABET INC CAP STK CL A	GOOGL	2/4/2016	3/29/2011	90	\$66,171.72	\$26,020.30	\$40,151.42	Long
ALPHABET INC CAP STK CL C	GOOG	2/4/2016	5/2/2011	20	\$14,338.45	\$5,355.66	\$8,982.79	Long
ALPHABET INC CAP STK CL C	GOOG	2/4/2016	3/29/2011	90	\$64,523.03	\$25,869.13	\$38,653.90	Long
AMAG PHARMACEUTICALS INC	AMAG	6/10/2015	1/21/2011	255	\$17,646.49	\$4,403.82	\$13,242.67	Long
AMAG PHARMACEUTICALS INC	AMAG	6/29/2015	1/21/2011	20	\$1,379.42	\$345.40	\$1,034.02	Long

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DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
AMAG PHARMACEUTICALS INC	AMAG	10/29/2015	7/16/2012	35	\$1,426.95	\$558.85	\$868.10	Long
AMAG PHARMACEUTICALS INC	AMAG	10/29/2015	1/21/2011	785	\$32,004.49	\$13,556.86	\$18,447.63	Long
AMC NETWORKS INC COM	AMCX	5/20/2016	6/3/2014	660	\$43,179.84	\$40,133.69	\$3,046.15	Long
AMC NETWORKS INC COM	AMCX	5/20/2016	3/3/2014	1,360	\$88,976.64	\$102,553.95	(\$13,577.31)	Long
AMERICAN INTL GROUP INC 2.30000% 07/16/2019	026874C28	12/3/2015	7/30/2014	137,000	\$136,555.30	\$136,396.65	\$158.65	Long
AMERICAN SUPERCONDUCTOR CORP	AMSC	6/29/2015	4/6/2011	5	\$24.97	\$642.55	(\$617.58)	Long
AMERICAN SUPERCONDUCTOR CORP	AMSC	10/29/2015	7/16/2012	9	\$43.51	\$387.90	(\$344.39)	Long
AMERICAN SUPERCONDUCTOR CORP	AMSC	10/29/2015	12/22/2011	193	\$987.71	\$7,824.45	(\$6,836.74)	Long
AMERICAN SUPERCONDUCTOR CORP	AMSC	10/29/2015	4/6/2011	33	\$166.32	\$4,176.61	(\$4,010.29)	Long
AMGEN INC	AMGN	6/18/2015	3/28/2012	90	\$14,433.55	\$6,100.18	\$8,333.37	Long
AMGEN INC	AMGN	10/21/2015	3/28/2012	106	\$15,756.71	\$7,184.65	\$8,572.06	Long
AMTECH SYS INC COM	ASYS	10/29/2015	6/20/2013	33	\$170.91	\$237.59	(\$66.68)	Long
AMTECH SYS INC COM	ASYS	10/29/2015	7/16/2012	20	\$102.55	\$162.92	(\$60.37)	Long
AMTECH SYS INC COM	ASYS	10/29/2015	11/30/2010	573	\$2,982.37	\$11,952.84	(\$8,970.47)	Long
ANALOGIC CORP COM	ALOG	6/29/2015	11/30/2010	10	\$787.83	\$469.45	\$318.38	Long
ANHEUSER BUSCH INBEV FIN INC NOTE 2 15000% 02/01/2019	035242AE6	4/5/2016	4/11/2014	130,000	\$132,934.90	\$130,864.83	\$2,070.07	Long
ANN INC COM	ANN	6/29/2015	2/21/2012	20	\$964.56	\$481.22	\$483.34	Long
ANN INC COM	ANN	8/18/2015	7/16/2012	30	\$1,368.80	\$797.85	\$570.95	Long
ANN INC COM	ANN	8/18/2015	2/27/2012	465	\$21,216.41	\$11,394.71	\$9,821.70	Long
ANN INC COM	ANN	8/18/2015	2/21/2012	315	\$14,372.40	\$7,579.25	\$6,793.15	Long
APACHE CORP	APA	6/18/2015	4/27/2012	450	\$25,964.25	\$42,590.55	(\$16,626.30)	Long
APPLE INC	AAPL	6/26/2015	2/13/2008	177	\$22,475.44	\$3,308.61	\$19,166.83	Long
ARIAD PHARMACEUTICAL INC	ARIA	6/29/2015	11/30/2010	80	\$654.07	\$319.31	\$334.76	Long
ARIAD PHARMACEUTICAL INC	ARIA	10/29/2015	7/16/2012	60	\$411.83	\$1,066.35	(\$654.52)	Long
ARIAD PHARMACEUTICAL INC	ARIA	10/29/2015	11/30/2010	1,670	\$11,462.66	\$6,665.68	\$4,796.98	Long
ASCENT CAP GROUP INC COM	ASCMA	10/29/2015	7/16/2012	10	\$223.03	\$535.75	(\$312.72)	Long
ASCENT CAP GROUP INC COM	ASCMA	10/29/2015	11/30/2010	275	\$6,133.21	\$8,442.58	(\$2,309.37)	Long
AVAGO TECHNOLOGIES LTD COM	AVGO	7/8/2015	3/6/2013	98	\$12,616.60	\$3,397.43	\$9,219.17	Long
AVAGO TECHNOLOGIES LTD COM	AVGO	7/8/2015	12/18/2012	72	\$9,269.34	\$2,325.50	\$6,943.84	Long
BAIDU INC SPON ADR	BIDU	10/28/2015	10/10/2012	71	\$12,209.33	\$7,651.36	\$4,557.97	Long
BAIDU INC SPON ADR	BIDU	10/28/2015	8/31/2012	50	\$8,598.12	\$5,589.02	\$3,009.10	Long
BANCO BRADESCO SA SP ADR	BBD	6/26/2015	12/1/2010	2,058	\$19,060.71	\$32,260.48	(\$13,199.77)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	10/30/2014	1,134	\$6,383.74	\$14,167.64	(\$7,783.90)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	10/3/2014	1,354	\$7,619.95	\$15,822.62	(\$8,202.67)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	4/8/2013	810	\$4,559.81	\$11,205.65	(\$6,645.84)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	7/10/2012	290	\$1,634.66	\$3,263.95	(\$1,629.29)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	5/22/2012	726	\$4,086.65	\$7,751.63	(\$3,664.98)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	9/22/2011	1,111	\$6,256.28	\$12,688.47	(\$6,432.19)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	2/1/2011	565	\$3,180.15	\$8,178.16	(\$4,998.01)	Long
BANCO BRADESCO SA SP ADR	BBD	11/4/2015	12/1/2010	844	\$4,750.06	\$13,227.05	(\$8,476.99)	Long

REALIZED CAPITAL GAINS REPORT
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DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized Gain/Loss</u>	<u>Term</u>
BANCORPSOUTH INC	BXS	6/29/2015	12/18/2012	25	\$648.97	\$366.30	\$282.67	Long
BANCORPSOUTH INC	BXS	10/29/2015	10/24/2014	480	\$12,331.07	\$10,332.80	\$1,998.27	Long
BANCORPSOUTH INC	BXS	10/29/2015	12/18/2012	675	\$17,340.56	\$9,890.01	\$7,450.55	Long
BANK AMER CORP MTN 3 30000% 01/11/2023	06051GEU9	4/5/2016	3/26/2014	133,000	\$134,994.60	\$129,019.36	\$5,975.24	Long
BANK MANDIRI (PERSERO) UNSP ADR	PPERV	8/12/2015	8/30/2013	3,455	\$21,343.55	\$21,682.20	(\$338.65)	Long
BEACON ROOFING SUPPLY INC COM	BEON	6/29/2015	11/30/2010	20	\$668.03	\$342.02	\$326.01	Long
BEACON ROOFING SUPPLY INC COM	BEON	10/29/2015	7/16/2012	35	\$1,249.23	\$944.20	\$305.03	Long
BEACON ROOFING SUPPLY INC COM	BEON	10/29/2015	11/30/2010	730	\$26,055.41	\$12,483.86	\$13,571.55	Long
BERKSHIRE HILLS BANCORP INC	BHLB	6/29/2015	11/30/2010	15	\$422.39	\$299.23	\$123.16	Long
BERKSHIRE HILLS BANCORP INC	BHLB	10/29/2015	7/16/2012	25	\$738.66	\$565.70	\$172.96	Long
BERKSHIRE HILLS BANCORP INC	BHLB	10/29/2015	3/2/2011	25	\$738.66	\$563.95	\$174.71	Long
BERKSHIRE HILLS BANCORP INC	BHLB	10/29/2015	11/30/2010	655	\$19,352.93	\$13,066.25	\$6,286.68	Long
BOEING CO	BA	10/21/2015	5/15/2013	63	\$8,905.12	\$6,105.22	\$2,799.90	Long
BOSTON PRIVATE FINL HLDGS	BPFH	6/29/2015	11/30/2010	55	\$736.74	\$295.94	\$440.80	Long
BOSTON PRIVATE FINL HLDGS	BPFH	10/29/2015	6/20/2013	180	\$2,106.13	\$1,810.96	\$295.17	Long
BOSTON PRIVATE FINL HLDGS	BPFH	10/29/2015	7/16/2012	95	\$1,111.56	\$868.65	\$242.91	Long
BOSTON PRIVATE FINL HLDGS	BPFH	10/29/2015	8/3/2011	1,090	\$12,753.74	\$7,290.42	\$5,463.32	Long
BOSTON PRIVATE FINL HLDGS	BPFH	10/29/2015	11/30/2010	905	\$10,589.12	\$4,869.60	\$5,719.52	Long
BRAMBLES LTD SPON ADR	BXBLV	10/12/2015	8/10/2011	291	\$4,275.15	\$3,820.49	\$454.66	Long
BRAMBLES LTD SPON ADR	BXBLV	10/12/2015	6/17/2011	522	\$7,668.84	\$7,933.57	(\$264.73)	Long
BRAMBLES LTD SPON ADR	BXBLV	2/23/2016	8/10/2011	609	\$10,194.15	\$7,995.46	\$2,198.69	Long
BRAMBLES LTD SPON ADR	BXBLV	2/23/2016	7/10/2012	61	\$1,021.09	\$771.52	\$249.57	Long
BRF SA SPONSORED ADR	BRFS	5/16/2016	7/7/2014	1,047	\$14,124.69	\$25,680.39	(\$11,555.70)	Long
BRF SA SPONSORED ADR	BRFS	5/16/2016	4/17/2014	1,008	\$13,598.56	\$22,062.99	(\$8,464.43)	Long
BRIGGS & STRATTON CORP	BGG	6/29/2015	1/26/2012	25	\$476.12	\$388.69	\$87.43	Long
BRIGGS & STRATTON CORP	BGG	10/29/2015	7/16/2012	40	\$805.99	\$709.55	\$96.44	Long
BRIGGS & STRATTON CORP	BGG	10/29/2015	2/10/2012	645	\$12,996.57	\$11,018.21	\$1,978.36	Long
BRIGGS & STRATTON CORP	BGG	10/29/2015	1/26/2012	485	\$9,772.62	\$7,540.55	\$2,232.07	Long
BROADCOM LIMITED COM	AVGO	2/4/2016	3/6/2013	129	\$17,537.38	\$4,472.13	\$13,065.25	Long
CABOT CORP COM	CBT	6/29/2015	10/6/2011	15	\$600.04	\$386.94	\$213.10	Long
CABOT CORP COM	CBT	10/29/2015	3/22/2013	210	\$7,603.12	\$7,241.05	\$362.07	Long
CABOT CORP COM	CBT	10/29/2015	7/16/2012	15	\$543.08	\$585.15	(\$42.07)	Long
CABOT CORP COM	CBT	10/29/2015	5/22/2012	200	\$7,241.06	\$7,853.11	(\$612.05)	Long
CABOT CORP COM	CBT	10/29/2015	10/6/2011	240	\$8,689.28	\$6,191.01	\$2,498.27	Long
CALLAWAY GOLF CO DELAWARE	ELY	6/29/2015	11/30/2010	35	\$318.16	\$270.55	\$47.61	Long
CAMERON INTL CORP COM	CAM	8/27/2015	10/29/2013	1,340	\$82,907.57	\$73,638.46	\$9,269.11	Long
CAMERON INTL CORP COM	CAM	8/27/2015	10/25/2013	140	\$8,661.98	\$7,541.32	\$1,120.66	Long
CAMERON INTL CORP COM	CAM	8/27/2015	8/1/2013	1,190	\$73,626.87	\$71,703.73	\$1,923.14	Long
CARDIOVASCULAR SYS INC	CSII	6/29/2015	10/12/2011	45	\$1,246.62	\$368.66	\$877.96	Long
CARDIOVASCULAR SYS INC	CSII	10/29/2015	6/20/2013	145	\$2,023.77	\$3,067.85	(\$1,044.08)	Long

REALIZED CAPITAL GAINS REPORT

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DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
CARDIOVASCULAR SYS INC	CSII	10/29/2015	7/16/2012	55	\$767.64	\$575.55	\$192.09	Long
CARDIOVASCULAR SYS INC	CSII	10/29/2015	11/28/2011	640	\$8,932.51	\$6,450.80	\$2,481.71	Long
CARDIOVASCULAR SYS INC	CSII	10/29/2015	11/8/2011	570	\$7,955.51	\$5,620.54	\$2,334.97	Long
CARDIOVASCULAR SYS INC	CSII	10/29/2015	10/12/2011	475	\$6,629.59	\$3,891.39	\$2,738.20	Long
CARRIZO OIL & GAS INC	CRZO	6/29/2015	12/3/2010	15	\$745.18	\$471.08	\$274.10	Long
CARRIZO OIL & GAS INC	CRZO	10/29/2015	7/16/2012	15	\$562.81	\$364.05	\$198.76	Long
CARRIZO OIL & GAS INC	CRZO	10/29/2015	6/28/2011	10	\$375.22	\$380.40	(\$5.18)	Long
CARRIZO OIL & GAS INC	CRZO	10/29/2015	12/27/2010	350	\$13,132.53	\$11,470.64	\$1,661.89	Long
CARRIZO OIL & GAS INC	CRZO	10/29/2015	12/3/2010	165	\$6,191.05	\$5,181.93	\$1,009.12	Long
CARRIZO OIL & GAS INC	CRZO	6/29/2015	11/30/2010	5	\$531.79	\$159.32	\$372.47	Long
CARTER INC FORMERLY CARTER HLDG INC	CRI	10/29/2015	7/16/2012	5	\$442.31	\$272.80	\$169.51	Long
CARTER INC FORMERLY CARTER HLDG INC	CRI	10/29/2015	3/2/2011	30	\$2,653.86	\$816.45	\$1,837.41	Long
CARTER INC FORMERLY CARTER HLDG INC	CRI	10/29/2015	11/30/2010	220	\$19,461.65	\$7,010.04	\$12,451.61	Long
CBS CORP NEW CL B	CBS	8/31/2015	6/28/2012	2,331	\$105,610.99	\$73,514.23	\$32,096.76	Long
CDW CORP COM	CDW	8/31/2015	6/17/2014	887	\$35,204.59	\$27,760.07	\$7,444.52	Long
CDW CORP COM	CDW	5/31/2016	6/17/2014	3,605	\$137,646.52	\$112,824.17	\$24,822.35	Long
CELGENE CORP	CELG	10/21/2015	3/28/2012	182	\$20,899.18	\$7,152.19	\$13,746.99	Long
CENTRICA ADR	CPYY	11/2/2015	10/17/2013	772	\$10,744.12	\$18,366.11	(\$7,621.99)	Long
CENTRICA ADR	CPYY	11/2/2015	7/10/2012	140	\$1,948.41	\$2,809.91	(\$861.50)	Long
CENTRICA ADR	CPYY	11/2/2015	12/1/2010	2,272	\$31,619.98	\$44,734.93	(\$13,114.95)	Long
CERNER CORP	CERN	6/10/2015	2/24/2011	1,210	\$80,665.39	\$29,578.10	\$51,087.29	Long
CGI GROUP INC CLASS A	GIB	6/26/2015	5/11/2011	338	\$14,005.27	\$7,305.65	\$6,699.62	Long
CGI GROUP INC CLASS A	GIB	7/8/2015	5/17/2012	247	\$9,369.13	\$4,991.03	\$4,378.10	Long
CGI GROUP INC CLASS A	GIB	7/8/2015	5/11/2011	75	\$2,844.88	\$1,621.08	\$1,223.80	Long
CGI GROUP INC CLASS A	GIB	5/25/2016	5/17/2012	270	\$12,368.58	\$5,455.79	\$6,912.79	Long
CIELO S A SPONSORED ADR	CIOXY	7/8/2015	9/28/2011	1,217	\$16,457.75	\$8,362.01	\$8,095.74	Long
CIELO S A SPONSORED ADR	CIOXY	8/4/2015	9/28/2011	1,029	\$12,844.02	\$7,070.27	\$5,773.75	Long
CITIGROUP INC SR NT 4.45000% 01/10/2017	17299ALK5	11/6/2015	7/8/2014	7,000	\$7,284.48	\$7,261.53	\$22.95	Long
CITIGROUP INC SR NT 4.45000% 01/10/2017	17299ALK5	11/6/2015	3/7/2014	119,000	\$123,836.16	\$123,223.28	\$612.88	Long
CLICKSOFTWARE TECHNOLOGIES LTD	CKSW	6/4/2015	3/11/2013	835	\$10,472.37	\$7,498.17	\$2,974.20	Long
CLICKSOFTWARE TECHNOLOGIES LTD	CKSW	6/4/2015	1/3/2013	815	\$10,221.53	\$7,078.24	\$3,143.29	Long
CLICKSOFTWARE TECHNOLOGIES LTD	CKSW	6/4/2015	12/5/2012	365	\$4,577.74	\$2,791.60	\$1,786.14	Long
CNOOC LTD SPONSORED ADR	CEO	10/9/2015	5/20/2013	78	\$9,188.65	\$14,655.26	(\$5,466.61)	Long
CNOOC LTD SPONSORED ADR	CEO	10/9/2015	7/10/2012	20	\$2,356.06	\$3,881.75	(\$1,525.69)	Long
CNOOC LTD SPONSORED ADR	CEO	10/9/2015	6/22/2011	20	\$2,356.06	\$4,665.15	(\$2,309.09)	Long
CNOOC LTD SPONSORED ADR	CEO	10/9/2015	12/1/2010	60	\$7,068.19	\$13,483.96	(\$6,415.77)	Long
COGNIZANT TECH SOLUTIONS CORP	CTSH	6/18/2015	2/26/2014	178	\$11,261.18	\$9,271.20	\$1,989.98	Long
COGNIZANT TECH SOLUTIONS CORP	CTSH	10/21/2015	2/26/2014	201	\$13,094.99	\$10,469.16	\$2,625.83	Long
COGNIZANT TECH SOLUTIONS CORP	CTSH	10/27/2015	2/26/2014	107	\$7,268.45	\$5,573.14	\$1,695.31	Long
COLUMBIA BKG SYS INC	COLB	6/29/2015	1/4/2011	25	\$817.15	\$526.83	\$290.32	Long

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DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
COLUMBIA BKG SYS INC	COLB	10/29/2015	7/16/2012	35	\$1,189.28	\$679.95	\$509.33	Long
COLUMBIA BKG SYS INC	COLB	10/29/2015	1/6/2011	20	\$679.59	\$442.00	\$237.59	Long
COLUMBIA BKG SYS INC	COLB	10/29/2015	3/4/2011	565	\$19,198.40	\$11,176.25	\$8,022.15	Long
COLUMBIA BKG SYS INC	COLB	10/29/2015	1/4/2011	380	\$12,912.20	\$8,007.88	\$4,904.32	Long
COMCAST CORP NEW CL A	CMCSA	6/18/2015	11/1/2013	153	\$9,277.44	\$7,442.19	\$1,835.25	Long
COMCAST CORP NEW CL A	CMCSA	6/26/2015	11/1/2013	198	\$12,162.90	\$9,631.07	\$2,531.83	Long
CONAGRA FOODS INC SR NT 1.35000% 09/10/2015	205887BH4	9/10/2015	2/1/2013	120,000	\$120,000.00	\$120,000.00	\$0.00	Long
CONSTELLATION BRANDS INC CL A	STZ	6/26/2015	2/26/2014	130	\$15,274.56	\$10,687.38	\$4,587.18	Long
CONSTELLATION BRANDS INC CL A	STZ	10/21/2015	2/26/2014	108	\$14,664.66	\$8,878.75	\$5,785.91	Long
CONSTELLATION BRANDS INC CL A	STZ	1/29/2016	2/26/2014	120	\$18,305.28	\$9,865.28	\$8,440.00	Long
CROCS INC COM	CROX	6/29/2015	12/18/2012	35	\$516.69	\$496.63	\$20.06	Long
CROCS INC COM	CROX	10/29/2015	12/20/2012	885	\$9,327.72	\$12,013.69	(\$2,685.97)	Long
CROCS INC COM	CROX	10/29/2015	12/18/2012	515	\$5,428.00	\$7,307.60	(\$1,879.60)	Long
CSG SYSTEM INTL INC	CSGS	6/29/2015	5/3/2011	25	\$800.53	\$532.94	\$267.59	Long
CSG SYSTEM INTL INC	CSGS	10/29/2015	7/16/2012	40	\$1,346.09	\$708.35	\$637.74	Long
CSG SYSTEM INTL INC	CSGS	10/29/2015	5/13/2011	425	\$14,302.22	\$8,343.97	\$5,958.25	Long
CSG SYSTEM INTL INC	CSGS	10/29/2015	5/3/2011	665	\$22,378.77	\$14,176.14	\$8,202.63	Long
CYTOKINETICS INC COM	CYTK	6/29/2015	11/30/2010	30	\$188.84	\$401.83	(\$212.99)	Long
CYTOKINETICS INC COM	CYTK	10/29/2015	9/3/2013	460	\$4,181.42	\$3,782.10	\$399.32	Long
CYTOKINETICS INC COM	CYTK	10/29/2015	7/16/2012	33	\$302.80	\$140.09	\$162.71	Long
CYTOKINETICS INC COM	CYTK	10/29/2015	11/30/2010	803	\$7,296.46	\$10,751.54	(\$3,455.08)	Long
DARLING INGREDIENTS INC	DAR	6/29/2015	11/30/2010	50	\$732.54	\$591.00	\$141.54	Long
DARLING INGREDIENTS INC	DAR	10/29/2015	7/16/2012	55	\$558.96	\$913.53	(\$354.57)	Long
DARLING INGREDIENTS INC	DAR	10/29/2015	11/30/2010	1,470	\$14,939.48	\$17,375.34	(\$2,435.86)	Long
DELPHI AUTOMOTIVE PLC COM	DLPH	6/18/2015	5/15/2013	266	\$23,772.01	\$12,373.59	\$11,398.42	Long
DELPHI AUTOMOTIVE PLC COM	DLPH	2/2/2016	5/15/2013	1,611	\$102,961.49	\$74,939.29	\$28,022.20	Long
DEVON ENERGY CORP NEW	DVN	6/18/2015	6/17/2014	1,634	\$100,591.61	\$127,477.77	(\$26,886.16)	Long
DIANA SHIPPING INC COM	DSX	6/29/2015	11/30/2010	20	\$138.12	\$256.69	(\$118.57)	Long
DIANA SHIPPING INC COM	DSX	10/29/2015	7/16/2012	35	\$222.95	\$254.35	(\$31.40)	Long
DIANA SHIPPING INC COM	DSX	10/29/2015	11/30/2010	890	\$5,669.28	\$11,422.84	(\$5,753.56)	Long
DIRECTV HLDGS LLC / DIRECTV 2 40000% 03/15/2017	25459HBE4	9/23/2015	6/6/2013	125,000	\$126,591.25	\$126,275.79	\$315.46	Long
DISNEY WALT CO	DIS	6/18/2015	6/28/2012	152	\$17,227.01	\$7,182.29	\$10,044.72	Long
DISNEY WALT CO	DIS	6/26/2015	6/28/2012	110	\$12,646.76	\$5,197.71	\$7,449.05	Long
DURECT CORP COM	DRRX	6/29/2015	11/30/2010	345	\$830.41	\$1,018.53	(\$188.12)	Long
DURECT CORP COM	DRRX	10/29/2015	7/16/2012	375	\$749.05	\$445.58	\$303.47	Long
DURECT CORP COM	DRRX	10/29/2015	11/30/2010	10,370	\$20,713.69	\$30,615.00	(\$9,901.31)	Long
DYCOM INDS INC COM	DY	6/29/2015	11/30/2010	15	\$879.88	\$194.51	\$685.37	Long
DYCOM INDS INC COM	DY	10/29/2015	7/16/2012	35	\$2,706.14	\$632.70	\$2,073.44	Long
DYCOM INDS INC COM	DY	10/29/2015	6/28/2011	270	\$20,875.90	\$4,145.51	\$16,730.39	Long
DYCOM INDS INC COM	DY	10/29/2015	11/30/2010	370	\$28,607.72	\$4,797.89	\$23,809.83	Long

REALIZED CAPITAL GAINS REPORT
From: 06/01/2015 to 05/31/2016
DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized</u> <u>Gain/Loss</u>	<u>Term</u>
E M C CORP	EMC	10/1/2015	2/20/2013	3,800	\$91,575.31	\$89,612.06	\$1,963.25	Long
E M C CORP	EMC	10/1/2015	6/8/2012	1,950	\$46,992.59	\$47,963.96	(\$971.37)	Long
EASTMAN CHEM CO	EMN	2/2/2016	9/12/2013	229	\$13,398.16	\$17,714.65	(\$4,316.49)	Long
EASTMAN CHEM CO	EMN	2/2/2016	3/28/2012	1,111	\$65,001.55	\$57,327.83	\$7,673.72	Long
EBAY INC	EBAY	2/8/2016	6/3/2014	350	\$7,721.83	\$7,304.49	\$417.34	Long
EBAY INC	EBAY	2/8/2016	9/3/2013	2,500	\$55,155.97	\$52,304.42	\$2,851.55	Long
ENCANA CORP COM	ECA	9/1/2015	8/13/2014	720	\$4,965.88	\$15,437.48	(\$10,471.60)	Long
ENCANA CORP COM	ECA	9/1/2015	2/12/2014	1,004	\$6,924.65	\$18,450.93	(\$11,526.28)	Long
ENCANA CORP COM	ECA	9/1/2015	12/11/2013	1,773	\$12,228.48	\$32,487.05	(\$20,258.57)	Long
EOG RESOURCES INC	EOG	6/17/2015	5/7/2012	340	\$30,159.84	\$17,839.89	\$12,319.95	Long
EOG RESOURCES INC	EOG	6/18/2015	7/2/2013	48	\$4,300.87	\$3,307.42	\$993.45	Long
EOG RESOURCES INC	EOG	6/18/2015	2/6/2013	990	\$88,705.44	\$64,160.67	\$24,544.77	Long
EXPRESS SCRIPTS HLDG CO COM	ESRX	12/17/2015	7/1/2014	160	\$13,960.35	\$11,078.43	\$2,881.92	Long
EXPRESS SCRIPTS HLDG CO COM	ESRX	12/17/2015	3/27/2014	900	\$78,526.95	\$67,773.89	\$10,753.06	Long
EXTREME NETWORKS INC COM	EXTR	6/29/2015	2/11/2014	110	\$289.05	\$592.57	(\$303.52)	Long
EXTREME NETWORKS INC COM	EXTR	10/29/2015	2/14/2014	1,860	\$6,344.34	\$10,944.77	(\$4,600.43)	Long
EXTREME NETWORKS INC COM	EXTR	10/29/2015	2/11/2014	2,945	\$10,045.21	\$15,864.73	(\$5,819.52)	Long
FEDL HOME LN MTG CRP POOL #A94073 5.50000% 09/01/2040**	312942Q24	5/15/2016	5/7/2015	0	\$145.79	\$165.06	(\$19.27)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	6/15/2015	7/3/2013	0	\$4,557.07	\$4,619.73	(\$62.66)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	7/15/2015	7/3/2013	0	\$4,749.04	\$4,814.34	(\$65.30)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	8/15/2015	7/3/2013	0	\$3,813.54	\$3,865.98	(\$52.44)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	9/15/2015	7/3/2013	0	\$3,454.41	\$3,501.91	(\$47.50)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	10/15/2015	7/3/2013	0	\$3,329.47	\$3,375.25	(\$45.78)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	11/15/2015	7/3/2013	0	\$3,068.92	\$3,111.12	(\$42.20)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	12/15/2015	7/3/2013	0	\$2,698.43	\$2,735.53	(\$37.10)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	1/15/2016	7/3/2013	0	\$2,325.57	\$2,357.55	(\$31.98)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	2/15/2016	7/3/2013	0	\$2,345.77	\$2,378.02	(\$32.25)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	3/15/2016	7/3/2013	0	\$1,664.36	\$1,687.24	(\$22.88)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	4/15/2016	7/3/2013	0	\$2,733.74	\$2,771.33	(\$37.59)	Long
FEDL HOME LN MTG CRP POOL #C09007 3.50000% 08/01/2042**	31292SAG5	5/15/2016	7/3/2013	0	\$3,620.65	\$3,670.43	(\$49.78)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	6/15/2015	7/3/2013	0	\$1,866.86	\$1,925.78	(\$58.92)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	7/15/2015	7/3/2013	0	\$4,207.63	\$4,340.43	(\$132.80)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	8/15/2015	7/3/2013	0	\$2,594.97	\$2,676.87	(\$81.90)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	9/15/2015	7/3/2013	0	\$3,564.71	\$3,677.22	(\$112.51)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	10/15/2015	7/3/2013	0	\$8,657.01	\$8,930.25	(\$273.24)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	11/15/2015	7/3/2013	0	\$5,309.96	\$5,477.56	(\$167.60)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	12/15/2015	7/3/2013	0	\$4,406.16	\$4,545.23	(\$139.07)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	1/15/2016	7/3/2013	0	\$2,078.05	\$2,143.64	(\$65.59)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	2/15/2016	7/3/2013	0	\$1,766.93	\$1,822.70	(\$55.77)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2028**	31294UA86	3/15/2016	7/3/2013	0	\$4,479.13	\$4,620.50	(\$141.37)	Long

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Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2026**	31294UA86	4/15/2016	7/3/2013	0	\$3,066.67	\$3,163.46	(\$96.79)	Long
FEDL HOME LN MTG CRP POOL #E09031 3.00000% 04/01/2026**	31294UA86	5/15/2016	7/3/2013	0	\$3,414.14	\$3,521.90	(\$107.76)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	6/15/2015	3/1/2012	0	\$3,359.11	\$3,585.85	(\$226.74)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	7/15/2015	3/1/2012	0	\$3,641.53	\$3,887.33	(\$245.80)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	8/15/2015	3/1/2012	0	\$3,303.44	\$3,526.42	(\$222.98)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	9/15/2015	3/1/2012	0	\$3,934.37	\$4,199.94	(\$265.57)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	10/15/2015	3/1/2012	0	\$3,028.22	\$3,232.62	(\$204.40)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	11/15/2015	3/1/2012	0	\$3,760.03	\$4,013.83	(\$253.80)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	12/15/2015	3/1/2012	0	\$2,344.58	\$2,502.84	(\$158.26)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	1/15/2016	3/1/2012	0	\$2,419.38	\$2,582.69	(\$163.31)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	2/15/2016	3/1/2012	0	\$2,149.24	\$2,294.31	(\$145.07)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	3/15/2016	3/1/2012	0	\$2,405.44	\$2,567.81	(\$162.37)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	4/15/2016	3/1/2012	0	\$3,065.88	\$3,272.83	(\$206.95)	Long
FEDL HOME LN MTG CRP POOL #G04774 4.500% 01/01/2038**	3128M6T73	5/15/2016	3/1/2012	0	\$2,546.90	\$2,718.82	(\$171.92)	Long
FERRO CORP	FOE	6/29/2015	9/13/2013	65	\$1,087.92	\$548.08	\$539.84	Long
FERRO CORP	FOE	10/29/2015	9/13/2013	2,880	\$36,120.58	\$24,284.08	\$11,836.50	Long
FIDELITY NATIONAL INFORMATION SERVICES INC	FIS	6/18/2015	6/28/2012	2,519	\$159,172.56	\$83,774.86	\$75,397.70	Long
FINISAR CORP COM	FNSR	6/29/2015	4/11/2014	20	\$359.86	\$506.45	(\$146.59)	Long
FINISAR CORP COM	FNSR	10/29/2015	6/18/2014	560	\$6,509.32	\$11,094.32	(\$4,585.00)	Long
FINISAR CORP COM	FNSR	10/29/2015	4/11/2014	315	\$3,661.49	\$7,976.55	(\$4,315.06)	Long
FIRST NIAGARA FINL GP INC	FNFG	6/29/2015	11/30/2010	50	\$469.29	\$607.00	(\$137.71)	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	11/30/2010	55	\$570.52	\$668.53	(\$98.01)	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	2/4/2014	645	\$6,690.66	\$5,508.59	\$1,182.07	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	7/16/2012	55	\$570.52	\$428.15	\$142.37	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	7/16/2011	625	\$6,483.19	\$8,088.23	(\$1,605.04)	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	3/2/2011	11	\$114.10	\$162.83	(\$48.73)	Long
FIRST NIAGARA FINL GP INC	FNFG	10/29/2015	11/30/2010	814	\$8,443.71	\$9,881.98	(\$1,438.27)	Long
FRANCISCAS HLDGS CORP COM	FRAN	6/29/2015	4/24/2014	5	\$65.70	\$84.77	(\$19.07)	Long
FRANCISCAS HLDGS CORP COM	FRAN	5/18/2016	4/24/2014	140	\$1,460.28	\$2,373.68	(\$913.40)	Long
FREEMPORT-MCMORAN INC SR NT 3.87500% 03/15/2023	35671DAZ8	7/29/2015	4/23/2014	134,000	\$109,860.00	\$131,057.26	(\$21,197.26)	Long
FREIGHTCAR AMER INC COM	RAIL	6/29/2015	11/30/2010	15	\$319.19	\$371.90	(\$52.71)	Long
FREIGHTCAR AMER INC COM	RAIL	10/29/2015	7/16/2012	10	\$178.70	\$213.95	(\$35.25)	Long
FREIGHTCAR AMER INC COM	RAIL	10/29/2015	11/30/2010	270	\$4,824.84	\$6,694.29	(\$1,869.45)	Long
GALAXY ENTERTAINMENT GROUP LIMITED	GXYEF	12/29/2015	6/10/2014	3,070	\$9,632.40	\$22,204.05	(\$12,571.65)	Long
GALAXY ENTERTAINMENT GROUP LIMITED	GXYEF	12/29/2015	4/7/2014	2,000	\$6,275.18	\$17,539.95	(\$11,264.77)	Long
GALAXY ENTERTAINMENT GROUP LIMITED	GXYEF	12/29/2015	5/7/2012	3,640	\$11,420.82	\$10,731.39	\$689.43	Long
GALAXY ENTERTAINMENT GROUP LIMITED	GXYEF	12/29/2015	4/20/2012	4,800	\$15,060.43	\$14,741.75	\$318.68	Long
GENERAL ELEC CAP CORP MTN BE 4.62500% 01/07/2021	36962G4Y7	9/24/2015	8/5/2014	7,000	\$7,872.80	\$7,689.10	\$183.70	Long
GENERAL ELEC CAP CORP MTN BE 4.62500% 01/07/2021	36962G4Y7	9/24/2015	9/13/2013	115,000	\$129,338.78	\$119,203.13	\$10,135.65	Long
GENERAL ELECTRIC CO	GE	10/19/2015	10/9/2013	2,130	\$61,794.07	\$50,132.90	\$11,661.17	Long

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DAVENPORT-HATCH FOUNDATION, INC.

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GENERAL ELECTRIC CO	GE	11/11/2015	9/24/2014	3,650	\$111,327.54	\$94,294.74	\$17,032.80	Long
GENERAL ELECTRIC CO	GE	11/11/2015	10/9/2013	1,250	\$38,125.87	\$29,420.72	\$8,705.15	Long
GREAT WALL MOTOR COMPANY LIMITED UNSP ADR	GWLLY	4/14/2016	9/22/2014	2,244	\$18,285.99	\$30,915.31	(\$12,629.32)	Long
GREAT WALL MOTOR COMPANY LIMITED UNSP ADR	GWLLY	4/14/2016	6/16/2014	1,740	\$14,178.97	\$23,126.28	(\$8,947.31)	Long
HANCOCK HLDG CO COM	HBHC	6/29/2015	11/30/2010	5	\$153.89	\$111.63	\$42.26	Long
HANCOCK HLDG CO COM	HBHC	10/29/2015	7/16/2012	10	\$281.04	\$316.35	(\$35.31)	Long
HANCOCK HLDG CO COM	HBHC	10/29/2015	11/30/2010	265	\$7,447.69	\$5,916.25	\$1,531.44	Long
HANESBRANDS INC COM	HBI	6/18/2015	7/2/2013	389	\$13,064.53	\$5,068.90	\$7,995.63	Long
HANESBRANDS INC COM	HBI	6/26/2015	7/2/2013	389	\$13,375.58	\$5,068.90	\$8,306.68	Long
HANESBRANDS INC COM	HBI	10/27/2015	7/2/2013	3,890	\$105,225.88	\$50,689.00	\$54,536.88	Long
HANOVER INS GROUP INC COM	THG	6/29/2015	11/30/2010	10	\$732.43	\$453.15	\$279.28	Long
HANOVER INS GROUP INC COM	THG	10/29/2015	7/16/2012	15	\$1,288.14	\$586.65	\$701.49	Long
HANOVER INS GROUP INC COM	THG	10/29/2015	12/28/2010	185	\$15,887.08	\$8,716.07	\$7,171.01	Long
HANOVER INS GROUP INC COM	THG	10/29/2015	11/30/2010	280	\$24,045.32	\$12,688.19	\$11,357.13	Long
HESS CORP. COM	HES	7/16/2015	5/30/2012	3,050	\$192,680.91	\$138,834.32	\$53,846.59	Long
HEWLETT PACKARD CO NOTE CALL MAKE WHOLE 2 12500% 09/13/2015	428236BC6	9/14/2015	5/31/2011	15,000	\$15,000.00	\$15,000.00	\$0.00	Long
HEWLETT PACKARD CO NOTE CALL MAKE WHOLE 2 12500% 09/13/2015	428236BC6	9/14/2015	12/9/2010	115,000	\$115,000.00	\$113,857.35	\$1,142.65	Long
HOME DEPOT INC COM	HD	10/21/2015	10/21/2011	166	\$20,376.90	\$6,042.03	\$14,334.87	Long
HORMEL FOODS CORP COM	HRL	8/31/2015	2/26/2014	262	\$16,024.13	\$12,385.11	\$3,639.02	Long
HORMEL FOODS CORP COM	HRL	10/21/2015	2/26/2014	138	\$9,211.28	\$6,523.45	\$2,687.83	Long
HORMEL FOODS CORP COM	HRL	12/1/2015	2/26/2014	256	\$19,445.64	\$12,101.48	\$7,344.16	Long
HORMEL FOODS CORP COM	HRL	1/29/2016	2/26/2014	121	\$9,716.35	\$5,719.84	\$3,996.51	Long
HORNBECK OFFSHORE SVCS INC NEW	HOS	6/29/2015	6/24/2014	5	\$100.36	\$232.38	(\$132.02)	Long
HORNBECK OFFSHORE SVCS INC NEW	HOS	10/29/2015	6/24/2014	285	\$3,817.50	\$13,245.59	(\$9,428.09)	Long
HORSEHEAD HLDG CO COM	ZINC	6/29/2015	6/4/2013	45	\$545.53	\$542.31	\$3.22	Long
HORSEHEAD HLDG CO COM	ZINC	10/29/2015	10/24/2013	655	\$1,809.80	\$8,585.14	(\$6,775.34)	Long
HORSEHEAD HLDG CO COM	ZINC	10/29/2015	9/17/2013	615	\$1,699.27	\$8,072.32	(\$6,373.05)	Long
HORSEHEAD HLDG CO COM	ZINC	10/29/2015	6/4/2013	575	\$1,588.75	\$6,929.48	(\$5,340.73)	Long
HUDSON GLOBAL INC COM	HSO	6/29/2015	11/30/2010	35	\$76.46	\$142.88	(\$66.42)	Long
HUDSON GLOBAL INC COM	HSO	10/29/2015	7/16/2012	55	\$126.81	\$242.80	(\$115.99)	Long
HUDSON GLOBAL INC COM	HSO	10/29/2015	11/30/2010	1,505	\$3,470.01	\$6,143.85	(\$2,673.84)	Long
INDUSTRIAL & COML BK CHINA ADR	IDCBY	10/15/2015	12/1/2010	1,615	\$20,841.63	\$26,000.66	(\$5,159.03)	Long
INDUSTRIAL & COML BK CHINA ADR	IDCBY	3/1/2016	8/12/2011	7	\$71.15	\$89.38	(\$18.23)	Long
INDUSTRIAL & COML BK CHINA ADR	IDCBY	3/1/2016	12/1/2010	1,320	\$13,417.52	\$21,251.31	(\$7,833.79)	Long
INGERSOLL-RAND PLC	IR	6/18/2015	7/2/2013	144	\$10,008.79	\$6,375.74	\$3,633.05	Long
INGERSOLL-RAND PLC	IR	2/2/2016	7/2/2013	1,939	\$94,486.93	\$85,851.16	\$8,635.77	Long
JAPAN TOBACCO INC UNSP ADR	JAPAY	3/7/2016	2/18/2015	876	\$17,441.58	\$13,717.73	\$3,723.85	Long
JOHNSON & JOHNSON	JNJ	6/18/2015	5/15/2013	1,459	\$146,071.74	\$127,811.60	\$18,260.14	Long
JOY GLOBAL INC COM	JOY	9/2/2015	4/19/2013	1,260	\$28,114.29	\$68,547.35	(\$40,433.06)	Long
JPMORGAN CHASE & CO	JPM	6/18/2015	2/6/2013	303	\$20,745.95	\$14,772.98	\$5,972.97	Long

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JUNIPER NETWORKS INC COM	JNPR	2/8/2016	10/24/2014	3,010	\$65,682.58	\$57,482.24	\$8,200.34	Long
JUNIPER NETWORKS INC COM	JNPR	2/8/2016	4/26/2013	1,820	\$39,715.04	\$28,841.15	\$10,873.89	Long
KASIKORNBANK PUBLIC COMPANY LIMITED UNSP ADR	KPCPY	12/9/2015	2/3/2014	692	\$11,929.18	\$14,382.59	(\$2,453.41)	Long
KEPPEL CORP SPON ADR	KPELY	6/2/2015	7/10/2012	310	\$3,943.74	\$5,227.11	(\$1,283.37)	Long
KEPPEL CORP SPON ADR	KPELY	6/2/2015	12/1/2010	3,437	\$43,724.63	\$52,711.04	(\$8,986.41)	Long
KEY ENERGY SERVICES INC	KEG	6/29/2015	11/1/2011	45	\$80.36	\$564.51	(\$484.15)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	6/20/2013	15	\$7.59	\$93.36	(\$85.77)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	8/21/2012	790	\$399.97	\$7,155.51	(\$6,755.54)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	7/16/2012	40	\$20.25	\$277.15	(\$256.90)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	5/31/2012	705	\$356.94	\$7,042.64	(\$6,685.70)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	11/1/2011	340	\$172.14	\$4,265.21	(\$4,093.07)	Long
KEY ENERGY SERVICES INC	KEG	10/29/2015	7/16/2012	50	\$706.40	\$410.45	\$295.95	Long
KONA GRILL INC COM	KONA	10/29/2015	11/30/2010	1,340	\$18,931.57	\$5,665.56	\$13,266.01	Long
KONA GRILL INC COM	KONA	6/29/2015	1/29/2014	25	\$619.28	\$616.18	\$3.10	Long
KRATON PERFORMANCE POLYMERS INC	KRA	10/29/2015	1/29/2014	1,045	\$20,040.85	\$25,756.17	(\$5,715.32)	Long
KRATON PERFORMANCE POLYMERS INC	KRA	6/26/2015	7/19/2013	206	\$15,145.15	\$7,993.58	\$7,151.57	Long
KROGER CO COM	KR	5/3/2016	7/19/2013	3,636	\$128,035.07	\$70,545.27	\$57,489.80	Long
KROGER CO COM	KR	7/10/2015	3/26/2014	73	\$3,254.85	\$2,787.71	\$467.14	Long
LIBERTY GLOBAL PLC	LILA	6/29/2015	7/6/2011	110	\$433.14	\$555.20	(\$122.06)	Long
LIMELIGHT NETWORKS INC COM	LLNW	10/29/2015	6/20/2013	90	\$180.52	\$220.35	(\$39.83)	Long
LIMELIGHT NETWORKS INC COM	LLNW	10/29/2015	7/16/2012	155	\$310.89	\$435.55	(\$124.66)	Long
LIMELIGHT NETWORKS INC COM	LLNW	10/29/2015	7/26/2011	2,630	\$5,275.15	\$11,932.03	(\$6,656.88)	Long
LIMELIGHT NETWORKS INC COM	LLNW	10/29/2015	7/6/2011	1,865	\$3,740.75	\$9,413.12	(\$5,672.37)	Long
LIMELIGHT NETWORKS INC COM	LLNW	6/26/2015	9/12/2013	195	\$11,867.35	\$8,674.44	\$3,192.91	Long
LINCOLN NATIONAL CORP IND	LNC	8/31/2015	9/12/2013	2,327	\$118,412.72	\$103,515.04	\$14,897.68	Long
LINCOLN NATIONAL CORP IND	LNC	6/12/2015	2/26/2014	2,129	\$152,198.88	\$102,805.47	\$49,393.41	Long
LORILLARD INC COM	LO	6/29/2015	11/30/2010	30	\$1,275.72	\$623.10	\$652.62	Long
MADDEN STEVEN LTD	SHOO	10/29/2015	7/16/2012	45	\$1,560.11	\$1,024.05	\$536.06	Long
MADDEN STEVEN LTD	SHOO	10/29/2015	11/30/2010	1,275	\$44,203.18	\$26,481.77	\$17,721.41	Long
MADDEN STEVEN LTD	SHOO	10/29/2015	6/6/2014	206	\$11,879.60	\$11,019.20	\$860.40	Long
MAGNA INTL INC COM	MGA	6/18/2015	6/6/2014	2,474	\$121,939.30	\$132,337.40	(\$10,398.10)	Long
MAGNA INTL INC COM	MGA	8/31/2015	6/6/2014	48,597.768	\$371,568.82	\$469,829.58	(\$98,260.76)	Long
MANNING & NAPIER FOCUSED OPP S	MNFSX	1/25/2016	Various	1,035	\$7,419.47	\$5,849.83	\$1,569.64	Long
MATTERSIGHT CORP COM	MATR	10/29/2015	10/14/2014	385	\$2,759.90	\$1,975.34	\$784.56	Long
MATTERSIGHT CORP COM	MATR	10/29/2015	10/10/2014	675	\$4,838.78	\$3,856.06	\$982.72	Long
MATTERSIGHT CORP COM	MATR	10/29/2015	10/7/2014	580	\$4,157.77	\$3,414.56	\$743.21	Long
MATTERSIGHT CORP COM	MATR	10/29/2015	10/6/2014	30	\$179.84	\$487.58	(\$307.74)	Long
MAXWELL TECH INC	MXWL	6/29/2015	11/30/2010	90	\$520.54	\$592.05	(\$71.51)	Long
MAXWELL TECH INC	MXWL	10/29/2015	7/16/2012	615	\$3,557.03	\$4,192.31	(\$635.28)	Long
MAXWELL TECH INC	MXWL	10/29/2015	6/8/2012	495	\$2,862.98	\$8,045.02	(\$5,182.04)	Long
MAXWELL TECH INC	MXWL	10/29/2015	11/30/2010					Long

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
MCKESSON CORP	MCK	6/18/2015	11/1/2013	78	\$18,354.48	\$12,426.35	\$5,928.13	Long
MCKESSON CORP	MCK	12/1/2015	11/1/2013	704	\$133,473.06	\$112,155.76	\$21,317.30	Long
MENTOR GRAPHICS CORP COM	MENT	6/29/2015	11/30/2010	40	\$1,051.35	\$449.27	\$602.08	Long
MENTOR GRAPHICS CORP COM	MENT	10/29/2015	6/20/2013	55	\$1,494.09	\$1,072.74	\$421.35	Long
MENTOR GRAPHICS CORP COM	MENT	10/29/2015	7/16/2012	50	\$1,359.27	\$732.45	\$625.82	Long
MENTOR GRAPHICS CORP COM	MENT	10/29/2015	3/2/2011	130	\$3,531.49	\$2,048.30	\$1,483.19	Long
MENTOR GRAPHICS CORP COM	MENT	10/29/2015	11/30/2010	1,385	\$37,623.94	\$15,555.89	\$22,068.05	Long
MERCURY SYS INC COM	MRCY	6/29/2015	11/30/2010	65	\$956.64	\$1,125.39	(\$168.75)	Long
MERCURY SYS INC COM	MRCY	10/29/2015	6/20/2013	110	\$1,975.59	\$1,038.43	\$937.16	Long
MERCURY SYS INC COM	MRCY	10/29/2015	11/14/2012	375	\$6,734.95	\$3,192.89	\$3,542.06	Long
MERCURY SYS INC COM	MRCY	10/29/2015	7/16/2012	75	\$1,346.99	\$950.70	\$396.29	Long
MERCURY SYS INC COM	MRCY	10/29/2015	3/2/2011	215	\$3,861.37	\$4,187.55	(\$326.18)	Long
MERCURY SYS INC COM	MRCY	10/29/2015	11/30/2010	1,965	\$35,291.14	\$34,021.27	\$1,269.87	Long
METHODE ELECTRS INC COM	MEI	6/29/2015	5/6/2013	25	\$741.28	\$367.83	\$373.45	Long
METHODE ELECTRS INC COM	MEI	10/29/2015	5/6/2013	242	\$8,076.07	\$3,560.59	\$4,515.48	Long
MICROCHIP TECHNOLOGY INC COM	MCHP	10/21/2015	2/26/2014	163	\$7,785.50	\$7,284.81	\$500.69	Long
MICROSOFT CORP	MSFT	6/18/2015	7/19/2011	417	\$19,410.28	\$11,371.92	\$8,038.36	Long
MICROSOFT CORP	MSFT	10/21/2015	8/4/2011	61	\$2,894.23	\$1,611.54	\$1,282.69	Long
MICROSOFT CORP	MSFT	10/21/2015	7/19/2011	182	\$8,635.24	\$4,963.29	\$3,671.95	Long
MICROSOFT CORP	MSFT	10/27/2015	8/4/2011	238	\$12,856.66	\$6,287.63	\$6,569.03	Long
MICROSOFT CORP	MSFT	1/29/2016	8/4/2011	318	\$17,453.13	\$8,401.12	\$9,052.01	Long
MODUSLINK GLOBAL SOLUTIONS INC COM	MLNK	6/29/2015	11/30/2010	30	\$97.74	\$174.22	(\$76.48)	Long
MODUSLINK GLOBAL SOLUTIONS INC COM	MLNK	10/29/2015	7/16/2012	45	\$131.66	\$163.96	(\$32.30)	Long
MODUSLINK GLOBAL SOLUTIONS INC COM	MLNK	10/29/2015	6/28/2011	75	\$219.45	\$345.85	(\$126.40)	Long
MODUSLINK GLOBAL SOLUTIONS INC COM	MLNK	10/29/2015	11/30/2010	1,160	\$3,394.10	\$6,736.31	(\$3,342.21)	Long
NAUTILUS INC	NLS	6/29/2015	11/30/2010	35	\$761.32	\$52.06	\$709.26	Long
NAUTILUS INC	NLS	10/29/2015	7/16/2012	75	\$1,255.78	\$238.95	\$1,016.83	Long
NAUTILUS INC	NLS	10/29/2015	3/2/2011	285	\$4,771.98	\$734.47	\$4,037.51	Long
NAUTILUS INC	NLS	10/29/2015	11/30/2010	1,210	\$20,259.98	\$1,799.66	\$18,460.32	Long
NEWPARK RES INC	NR	6/29/2015	11/30/2010	55	\$435.35	\$319.05	\$116.30	Long
NEWPARK RES INC	NR	10/29/2015	7/16/2012	75	\$396.22	\$478.95	(\$82.73)	Long
NEWPARK RES INC	NR	10/29/2015	11/30/2010	2,195	\$11,595.96	\$12,732.83	(\$1,136.87)	Long
NEXTERA ENERGY INC COM	NEE	6/18/2015	6/28/2012	514	\$52,419.23	\$34,689.99	\$17,729.24	Long
NORTHFIELD BANCORP INC DEL COM	NFBK	6/29/2015	12/27/2013	25	\$370.54	\$329.17	\$41.37	Long
NORTHFIELD BANCORP INC DEL COM	NFBK	10/29/2015	1/6/2014	710	\$11,189.39	\$9,232.69	\$1,956.70	Long
NORTHFIELD BANCORP INC DEL COM	NFBK	10/29/2015	12/27/2013	370	\$5,831.09	\$4,871.78	\$959.31	Long
NOVO-NORDISK A S ADR	NVO	10/23/2015	12/1/2010	220	\$12,353.62	\$4,459.54	\$7,894.08	Long
OLD REPUBLIC INTL CORP	ORI	6/29/2015	11/30/2010	30	\$464.71	\$380.43	\$84.28	Long
OLD REPUBLIC INTL CORP	ORI	10/29/2015	7/16/2012	50	\$904.57	\$423.45	\$481.12	Long
OLD REPUBLIC INTL CORP	ORI	10/29/2015	11/30/2010	1,345	\$24,332.88	\$17,055.97	\$7,276.91	Long

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

Description	Symbol	Date of Sale	Date Acquired	Quantity	Proceeds	Cost	Realized Gain/Loss	Term
PACKAGING CORP AMER	PKG	6/18/2015	2/26/2014	1,349	\$92,127.24	\$96,766.24	(\$4,639.00)	Long
PATTERSON UTI ENERGY INC	PTEN	6/29/2015	9/17/2012	20	\$365.64	\$349.20	\$16.44	Long
PATTERSON UTI ENERGY INC	PTEN	10/29/2015	4/25/2013	180	\$2,648.45	\$3,991.33	(\$1,342.88)	Long
PATTERSON UTI ENERGY INC	PTEN	10/29/2015	9/17/2012	575	\$8,460.33	\$10,039.63	(\$1,579.30)	Long
PEGASYS SYSTEMS INC	PEGA	6/29/2015	11/30/2010	50	\$1,150.02	\$780.18	\$369.84	Long
PEGASYS SYSTEMS INC	PEGA	10/29/2015	7/16/2012	70	\$1,957.28	\$1,025.40	\$931.88	Long
PEGASYS SYSTEMS INC	PEGA	10/29/2015	11/30/2010	2,000	\$55,922.16	\$31,207.01	\$24,715.15	Long
PERFICIENT INC COM	PRFT	6/29/2015	11/30/2010	55	\$1,083.22	\$615.35	\$467.87	Long
PERFICIENT INC COM	PRFT	10/29/2015	4/17/2014	500	\$8,386.29	\$9,106.61	(\$720.32)	Long
PERFICIENT INC COM	PRFT	10/29/2015	7/16/2012	65	\$1,090.22	\$795.75	\$294.47	Long
PERFICIENT INC COM	PRFT	10/29/2015	11/30/2010	45	\$754.77	\$556.00	\$198.77	Long
PERFICIENT INC COM	PRFT	10/29/2015	6/8/2011	530	\$8,889.47	\$5,559.93	\$3,329.54	Long
PERFICIENT INC COM	PRFT	10/29/2015	11/30/2010	1,170	\$19,623.93	\$13,090.11	\$6,533.82	Long
POPULAR INC COM	BPOP	8/3/2015	7/21/2014	2,050	\$62,759.22	\$69,253.12	(\$6,493.90)	Long
PROGRESS SOFTWARE CORP COM	PRGS	6/29/2015	11/30/2010	20	\$551.23	\$516.16	\$35.07	Long
PROGRESS SOFTWARE CORP COM	PRGS	10/29/2015	7/16/2012	50	\$1,211.97	\$996.95	\$215.02	Long
PROGRESS SOFTWARE CORP COM	PRGS	10/29/2015	11/30/2010	895	\$21,694.31	\$23,098.10	(\$1,403.79)	Long
QUIKSILVER INC COM	ZQK	6/10/2015	7/16/2012	145	\$112.23	\$319.69	(\$207.46)	Long
QUIKSILVER INC COM	ZQK	6/10/2015	2/29/2012	2,435	\$1,884.87	\$11,403.16	(\$9,518.29)	Long
QUIKSILVER INC COM	ZQK	6/10/2015	8/9/2011	1,050	\$812.78	\$4,376.92	(\$3,564.14)	Long
RANGE RESOURCES CORP	RRC	5/11/2016	3/23/2015	250	\$10,663.32	\$12,407.93	(\$1,744.61)	Long
RANGE RESOURCES CORP	RRC	5/11/2016	12/22/2014	290	\$12,369.45	\$16,581.42	(\$4,211.97)	Long
RANGE RESOURCES CORP	RRC	5/11/2016	8/12/2014	550	\$23,459.30	\$41,247.50	(\$17,788.20)	Long
RANGE RESOURCES CORP	RRC	5/11/2016	5/30/2012	380	\$16,208.24	\$22,341.17	(\$6,132.93)	Long
REX ENERGY CORP	REXX	6/29/2015	7/15/2011	35	\$180.53	\$395.71	(\$215.18)	Long
REX ENERGY CORP	REXX	10/29/2015	7/22/2014	755	\$1,647.98	\$11,531.43	(\$9,883.45)	Long
REX ENERGY CORP	REXX	10/29/2015	7/16/2012	60	\$130.97	\$750.75	(\$619.78)	Long
REX ENERGY CORP	REXX	10/29/2015	7/15/2011	605	\$1,320.57	\$6,840.20	(\$5,519.63)	Long
RIO TINTO FIN USA PLC 1.62500% 08/21/2017	76720AAE6	4/22/2016	3/25/2013	20,000	\$20,107.94	\$20,140.80	(\$32.86)	Long
RIO TINTO FIN USA PLC 1.62500% 08/21/2017	76720AAE6	4/22/2016	2/27/2013	35,000	\$35,188.86	\$35,305.95	(\$117.09)	Long
RIO TINTO FIN USA PLC 1.62500% 08/21/2017	76720AAE6	4/22/2016	2/4/2013	75,000	\$75,404.70	\$75,206.00	\$198.70	Long
ROYAL BK CDA VR 0 74120% 09/09/2016	78010UBZ9	6/18/2015	9/4/2013	127,000	\$127,422.91	\$127,020.00	\$402.91	Long
ROYAL CARIBBEAN CRUISES COM	RCL	6/26/2015	2/26/2014	221	\$17,685.00	\$11,732.46	\$5,952.54	Long
ROYAL CARIBBEAN CRUISES COM	RCL	8/31/2015	2/26/2014	176	\$15,488.57	\$9,343.50	\$6,145.07	Long
ROYAL CARIBBEAN CRUISES COM	RCL	3/14/2016	2/26/2014	1,495	\$108,286.68	\$79,366.68	\$28,920.00	Long
ROYAL DUTCH SHELL PLC SPON ADR	RDS B	7/8/2015	12/1/2010	238	\$13,236.52	\$14,803.34	(\$1,566.82)	Long
RTI INTL METALS	RTI	6/29/2015	11/30/2010	20	\$641.40	\$572.48	\$68.92	Long
RTI INTL METALS	RTI	7/20/2015	7/16/2012	30	\$869.12	\$684.75	\$184.37	Long
RTI INTL METALS	RTI	7/20/2015	6/18/2012	240	\$6,952.97	\$5,158.34	\$1,794.63	Long
RTI INTL METALS	RTI	7/20/2015	3/2/2011	15	\$434.56	\$427.65	\$6.91	Long

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized</u> <u>Gain/Loss</u>	<u>Term</u>
RTI INTL METALS	RTI	7/20/2015	11/30/2010	545	\$15,789.04	\$15,600.09	\$188.95	Long
SANOFI SPONSORED ADR	SNY	10/9/2015	2/10/2014	130	\$6,333.12	\$6,401.79	(\$68.67)	Long
SCHLUMBERGER LIMITED COM	SLB	2/2/2016	12/10/2014	348	\$23,920.02	\$28,895.40	(\$4,975.38)	Long
SCHLUMBERGER LIMITED COM	SLB	2/2/2016	7/2/2013	270	\$18,558.64	\$19,528.57	(\$969.93)	Long
SCHLUMBERGER LIMITED COM	SLB	2/2/2016	8/27/2012	772	\$63,063.96	\$67,896.83	(\$4,832.87)	Long
SCHNEIDER ELECTRIC SE ADR	SBGSY	2/9/2016	8/23/2011	1,919	\$21,005.35	\$23,382.48	(\$2,377.13)	Long
SCHNEIDER ELECTRIC SE ADR	SBGSY	2/9/2016	5/16/2012	170	\$1,860.82	\$1,850.71	\$10.11	Long
SHOE CARNIVAL INC COM	SCVL	6/29/2015	11/30/2010	35	\$1,036.08	\$648.28	\$387.80	Long
SHOE CARNIVAL INC COM	SCVL	10/29/2015	8/26/2014	230	\$5,157.63	\$4,962.91	\$194.72	Long
SHOE CARNIVAL INC COM	SCVL	10/29/2015	11/26/2012	430	\$9,642.53	\$8,929.83	\$712.70	Long
SHOE CARNIVAL INC COM	SCVL	10/29/2015	7/16/2012	35	\$784.86	\$826.60	(\$41.74)	Long
SHOE CARNIVAL INC COM	SCVL	10/29/2015	3/2/2011	8	\$168.18	\$133.04	\$35.14	Long
SHOE CARNIVAL INC COM	SCVL	10/29/2015	11/30/2010	878	\$19,677.48	\$16,253.40	\$3,424.08	Long
SKY PLC ADR	SKYAY	6/26/2015	8/6/2013	230	\$15,470.90	\$11,997.05	\$3,473.85	Long
SKY PLC ADR	SKYAY	6/26/2015	8/3/2012	102	\$6,861.01	\$4,765.72	\$2,095.29	Long
SKY PLC ADR	SKYAY	7/8/2015	8/6/2013	366	\$23,190.09	\$19,090.97	\$4,099.12	Long
SKYWORKS SOLUTIONS INC COM	SWKS	6/18/2015	6/17/2014	290	\$31,795.76	\$13,895.33	\$17,900.43	Long
SKYWORKS SOLUTIONS INC COM	SWKS	1/14/2016	6/17/2014	1,491	\$91,495.64	\$71,441.16	\$20,054.48	Long
SODASTREAM INTERNATIONAL LTD	SODA	10/29/2015	1/28/2014	195	\$2,905.82	\$7,395.79	(\$4,489.97)	Long
SONUS NETWORKS INC COM	SONS	6/29/2015	11/30/2010	30	\$220.34	\$399.96	(\$179.62)	Long
SONUS NETWORKS INC COM	SONS	10/29/2015	4/8/2013	488	\$3,215.22	\$5,922.35	(\$2,707.13)	Long
SONUS NETWORKS INC COM	SONS	10/29/2015	7/16/2012	31	\$204.25	\$283.62	(\$79.37)	Long
SONUS NETWORKS INC COM	SONS	10/29/2015	11/30/2010	810	\$5,336.74	\$10,798.89	(\$5,462.15)	Long
SONUS NETWORKS INC COM	SONS	10/29/2015	2/26/2014	3,226	\$108,057.70	\$72,666.39	\$35,391.31	Long
SOUTHWEST AIRLINS CO	LUV	6/18/2015	11/30/2010	25	\$457.90	\$263.06	\$194.84	Long
SOUTHWEST BANCORP INC	OKSB	6/29/2015	4/30/2013	435	\$7,689.18	\$5,742.56	\$1,946.62	Long
SOUTHWEST BANCORP INC	OKSB	10/29/2015	7/16/2012	20	\$353.53	\$199.75	\$153.78	Long
SOUTHWEST BANCORP INC	OKSB	10/29/2015	3/2/2011	10	\$176.76	\$147.63	\$29.13	Long
SOUTHWEST BANCORP INC	OKSB	10/29/2015	11/30/2010	535	\$9,456.80	\$5,629.39	\$3,827.41	Long
SPIRIT AIRLINES INC COM	SAVE	6/29/2015	9/17/2012	20	\$1,245.22	\$335.43	\$909.79	Long
SPIRIT AIRLINES INC COM	SAVE	10/29/2015	9/25/2012	620	\$22,746.70	\$10,732.73	\$12,013.97	Long
SPIRIT AIRLINES INC COM	SAVE	10/29/2015	9/17/2012	310	\$11,373.35	\$5,199.22	\$6,174.13	Long
STANCORP FINANCIAL CORP	SFG	6/29/2015	11/30/2010	10	\$762.73	\$415.36	\$347.37	Long
STANCORP FINANCIAL CORP	SFG	10/29/2015	7/16/2012	15	\$1,723.23	\$566.10	\$1,157.13	Long
STANCORP FINANCIAL CORP	SFG	10/29/2015	12/28/2010	265	\$30,443.64	\$12,149.88	\$18,293.76	Long
STANCORP FINANCIAL CORP	SFG	10/29/2015	11/30/2010	185	\$21,253.11	\$7,684.18	\$13,568.93	Long
SUNOPTA INC COM	STKL	6/29/2015	11/30/2010	95	\$1,015.06	\$650.54	\$364.52	Long
SUNOPTA INC COM	STKL	10/29/2015	7/16/2012	150	\$799.48	\$859.59	(\$60.11)	Long
SUNOPTA INC COM	STKL	10/29/2015	11/30/2010	2,960	\$15,776.50	\$20,269.61	(\$4,493.11)	Long
SWATCH GROUP AGADR	SWGAY	4/5/2016	3/17/2015	1,244	\$20,542.48	\$26,986.19	(\$6,443.71)	Long

REALIZED CAPITAL GAINS REPORT
From: 06/01/2015 to 05/31/2016
DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized</u> <u>Gain/Loss</u>	<u>Term</u>
SYNGENTA AG SPONSORED ADR	SYT	3/10/2016	12/1/2010	485	\$39,855.90	\$27,173.29	\$12,682.61	Long
SYNGENTA AG SPONSORED ADR	SYT	5/25/2016	12/13/2011	112	\$8,926.53	\$6,312.70	\$2,613.83	Long
SYNGENTA AG SPONSORED ADR	SYT	5/25/2016	12/1/2010	86	\$6,854.30	\$4,818.36	\$2,035.94	Long
SYPRIS SOLUTIONS INC	SYPR	6/29/2015	11/30/2010	55	\$75.97	\$184.40	(\$108.43)	Long
SYPRIS SOLUTIONS INC	SYPR	10/29/2015	7/16/2012	75	\$68.91	\$535.20	(\$466.29)	Long
SYPRIS SOLUTIONS INC	SYPR	10/29/2015	6/28/2011	215	\$197.54	\$782.47	(\$584.93)	Long
SYPRIS SOLUTIONS INC	SYPR	10/29/2015	11/30/2010	2,035	\$1,869.72	\$6,822.77	(\$4,953.05)	Long
TE CONNECTIVITY LTD REG SHS	TEL	6/18/2015	6/6/2014	2,365	\$164,352.65	\$145,304.98	\$19,047.67	Long
TEGNA INC COM	TGNA	4/29/2016	10/3/2014	1,460	\$34,111.49	\$35,467.11	(\$1,355.62)	Long
TELEFLEX INC	TFX	6/29/2015	3/17/2011	10	\$1,349.52	\$562.05	\$787.47	Long
TELEFLEX INC	TFX	10/29/2015	7/16/2012	10	\$1,307.58	\$622.75	\$684.83	Long
TELEFLEX INC	TFX	10/29/2015	8/4/2011	185	\$24,190.15	\$10,284.63	\$13,905.52	Long
TELEFLEX INC	TFX	10/29/2015	3/17/2011	130	\$16,998.48	\$7,306.61	\$9,691.87	Long
TELETECH HOLDING INC	TTEC	6/29/2015	11/30/2010	30	\$809.23	\$573.30	\$235.93	Long
TELETECH HOLDING INC	TTEC	10/29/2015	7/16/2012	45	\$1,335.65	\$738.30	\$597.35	Long
TELETECH HOLDING INC	TTEC	10/29/2015	6/6/2011	830	\$24,635.36	\$15,066.51	\$9,568.85	Long
TELETECH HOLDING INC	TTEC	10/29/2015	11/30/2010	330	\$9,794.78	\$6,306.32	\$3,488.46	Long
TEMPUR SEALY INTL INC COM	TPX	6/29/2015	11/30/2010	15	\$993.73	\$527.89	\$465.84	Long
TEMPUR SEALY INTL INC COM	TPX	10/29/2015	7/16/2012	20	\$1,536.05	\$510.75	\$1,025.30	Long
TEMPUR SEALY INTL INC COM	TPX	10/29/2015	11/30/2010	520	\$39,937.18	\$18,300.14	\$21,637.04	Long
TEMPUR SEALY INTL INC COM	TNC	6/29/2015	11/21/2012	5	\$324.84	\$183.00	\$141.84	Long
TENNANT CO	TNC	10/29/2015	11/21/2012	320	\$18,332.75	\$11,712.20	\$6,620.55	Long
TEREX CORP NEW	TEX	6/29/2015	11/30/2010	25	\$578.15	\$618.63	(\$40.48)	Long
TEREX CORP NEW	TEX	10/29/2015	6/20/2013	75	\$1,439.67	\$2,145.45	(\$705.78)	Long
TEREX CORP NEW	TEX	10/29/2015	7/26/2012	400	\$7,678.26	\$7,249.50	\$428.76	Long
TEREX CORP NEW	TEX	10/29/2015	7/16/2012	20	\$383.91	\$331.15	\$52.76	Long
TEREX CORP NEW	TEX	10/29/2015	11/30/2010	565	\$10,845.54	\$13,981.06	(\$3,135.52)	Long
TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA	8/4/2015	12/1/2010	183	\$12,951.89	\$9,150.23	\$3,801.66	Long
TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA	5/2/2016	12/1/2010	342	\$18,334.82	\$17,100.42	\$1,234.40	Long
TJX COS INC NEW COM	TJX	6/18/2015	6/28/2012	2,108	\$141,387.05	\$86,775.40	\$54,611.65	Long
TOYOTA MOTOR CORP SP ADR	TM	2/25/2016	12/1/2010	40	\$4,207.01	\$3,189.25	\$1,017.76	Long
TOYOTA MOTOR CORP SP ADR	TM	2/25/2016	3/16/2011	114	\$11,989.97	\$9,306.93	\$2,683.04	Long
TOYOTA MOTOR CORP SP ADR	TM	2/25/2016	5/10/2013	63	\$6,626.03	\$7,594.02	(\$967.99)	Long
TRIANGLE PETROLEUM CORPORATION	TPLM	6/29/2015	3/27/2013	85	\$428.64	\$570.76	(\$142.12)	Long
TRIANGLE PETROLEUM CORPORATION	TPLM	10/29/2015	8/13/2013	750	\$909.73	\$5,110.51	(\$4,200.78)	Long
TRIANGLE PETROLEUM CORPORATION	TPLM	10/29/2015	6/20/2013	150	\$181.95	\$1,111.44	(\$929.49)	Long
TRIANGLE PETROLEUM CORPORATION	TPLM	10/29/2015	6/5/2013	1,115	\$1,352.47	\$6,590.49	(\$5,238.02)	Long
TRIANGLE PETROLEUM CORPORATION	TPLM	10/29/2015	3/27/2013	1,580	\$1,916.50	\$10,609.41	(\$8,692.91)	Long
TRICO BANCSHARES	TCBK	6/29/2015	11/30/2010	25	\$597.53	\$367.34	\$230.19	Long
TRICO BANCSHARES	TCBK	10/29/2015	7/16/2012	25	\$649.87	\$394.45	\$255.42	Long

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized Gain/Loss</u>	<u>Term</u>
TRICO BANCSHARES	TCBK	10/29/2015	11/30/2010	500	\$12,997.46	\$7,346.73	\$5,650.73	Long
TYSON FOODS INC CL A	TSN	12/1/2015	11/3/2014	305	\$15,277.15	\$12,464.83	\$2,812.32	Long
TYSON FOODS INC CL A	TSN	1/29/2016	11/3/2014	167	\$8,858.52	\$6,825.01	\$2,033.51	Long
TYSON FOODS INC CL A	TSN	3/14/2016	11/3/2014	491	\$32,988.99	\$20,066.33	\$12,922.66	Long
U S PHYSICAL THERAPY INC	USPH	6/29/2015	11/30/2010	20	\$1,088.62	\$384.42	\$704.20	Long
U S PHYSICAL THERAPY INC	USPH	10/29/2015	7/16/2012	50	\$2,476.27	\$1,311.95	\$1,164.32	Long
U S PHYSICAL THERAPY INC	USPH	10/29/2015	3/2/2011	40	\$1,981.02	\$802.35	\$1,178.67	Long
U S PHYSICAL THERAPY INC	USPH	10/29/2015	11/30/2010	800	\$39,620.39	\$15,376.63	\$24,243.76	Long
ULTRATECH INC COM	UTEK	6/29/2015	7/18/2013	15	\$273.14	\$472.73	(\$199.59)	Long
ULTRATECH INC COM	UTEK	10/29/2015	12/17/2013	185	\$2,900.49	\$5,072.06	(\$2,171.57)	Long
ULTRATECH INC COM	UTEK	10/29/2015	7/18/2013	40	\$627.13	\$1,438.00	(\$810.87)	Long
ULTRATECH INC COM	UTEK	10/29/2015	9/18/2013	275	\$4,311.53	\$8,287.19	(\$3,975.66)	Long
ULTRATECH INC COM	UTEK	10/29/2015	7/18/2013	220	\$3,449.23	\$6,933.40	(\$3,484.17)	Long
UNION PACIFIC CORP	UNP	12/1/2015	11/30/2010	1,206	\$101,052.61	\$54,492.52	\$46,560.09	Long
UNITED FINL BANCORP INC	UBNK	6/29/2015	7/15/2011	35	\$470.24	\$360.38	\$109.86	Long
UNITED FINL BANCORP INC	UBNK	10/29/2015	7/16/2012	55	\$735.58	\$665.75	\$69.83	Long
UNITED FINL BANCORP INC	UBNK	10/29/2015	6/8/2012	420	\$5,617.19	\$4,879.59	\$737.60	Long
UNITED FINL BANCORP INC	UBNK	10/29/2015	2/10/2012	670	\$8,960.75	\$7,458.33	\$1,502.42	Long
UNITED FINL BANCORP INC	UBNK	10/29/2015	7/15/2011	425	\$5,684.06	\$4,376.02	\$1,308.04	Long
UNITED STATES TREAS NTS 0.50000% 07/31/2016	912828WX4	8/25/2015	7/30/2014	200,000	\$200,132.70	\$199,812.50	\$320.20	Long
UNITED STATES TREAS NTS 0.50000% 07/31/2016	912828WX4	8/27/2015	7/30/2014	140,000	\$140,087.50	\$139,888.75	\$218.75	Long
UNITED STATES TREAS NTS 0.50000% 07/31/2016	912828WX4	9/25/2015	7/30/2014	155,000	\$155,145.31	\$154,854.69	\$290.62	Long
UNITED TECHNOLOGIES CORP	UTX	6/18/2015	7/31/2013	1,152	\$133,684.47	\$122,361.36	\$11,323.11	Long
UNIVERSAL FOREST PRODS INC	UFPI	6/29/2015	11/30/2010	5	\$250.69	\$163.24	\$97.45	Long
UNIVERSAL FOREST PRODS INC	UFPI	10/29/2015	7/16/2012	10	\$734.35	\$404.45	\$329.90	Long
UNIVERSAL FOREST PRODS INC	UFPI	10/29/2015	11/30/2010	215	\$15,788.58	\$7,019.25	\$8,769.33	Long
VERIZON COMMUNICATIONS	VZ	5/9/2016	3/28/2012	1,164	\$59,469.89	\$44,769.28	\$14,700.61	Long
VIACOM INC NEW CL B	VIAB	8/28/2015	2/12/2013	680	\$27,640.21	\$40,250.35	(\$12,610.14)	Long
VIACOM INC NEW CL B	VIAB	8/28/2015	1/14/2013	790	\$32,111.42	\$45,015.31	(\$12,903.89)	Long
VIACOM INC NEW CL B	VIAB	8/28/2015	10/11/2012	670	\$27,233.74	\$36,473.77	(\$9,240.03)	Long
VICOR CORP COM	VICR	6/29/2015	11/30/2010	45	\$510.44	\$756.82	(\$246.38)	Long
VICOR CORP COM	VICR	10/29/2015	3/31/2014	720	\$6,987.19	\$7,361.83	(\$374.64)	Long
VICOR CORP COM	VICR	10/29/2015	6/20/2013	135	\$1,310.10	\$705.50	\$604.60	Long
VICOR CORP COM	VICR	10/29/2015	7/16/2012	35	\$339.65	\$244.20	\$95.45	Long

REALIZED CAPITAL GAINS REPORT

From: 06/01/2015 to 05/31/2016

DAVENPORT-HATCH FOUNDATION, INC.

<u>Description</u>	<u>Symbol</u>	<u>Date of Sale</u>	<u>Date Acquired</u>	<u>Quantity</u>	<u>Proceeds</u>	<u>Cost</u>	<u>Realized Gain/Loss</u>	<u>Term</u>
VICOR CORP COM	VICR	10/29/2015	3/2/2011	155	\$1,504.18	\$2,345.35	(\$841.17)	Long
VICOR CORP COM	VICR	10/29/2015	11/30/2010	910	\$8,831.02	\$15,304.53	(\$6,473.51)	Long
VISA INC COM CL A	V	11/9/2015	4/30/2014	670	\$52,185.92	\$33,943.44	\$18,242.48	Long
WABTEC CORP COM	WAB	6/18/2015	6/28/2012	127	\$12,597.84	\$4,703.16	\$7,894.68	Long
WABTEC CORP COM	WAB	12/1/2015	6/28/2012	1,352	\$108,108.44	\$50,068.33	\$58,040.11	Long
WATTS WATER TECHNOLOGIES CL A	WTS	6/29/2015	11/30/2010	15	\$785.68	\$491.64	\$294.04	Long
WATTS WATER TECHNOLOGIES CL A	WTS	10/29/2015	7/16/2012	20	\$1,066.63	\$656.15	\$410.48	Long
WATTS WATER TECHNOLOGIES CL A	WTS	10/29/2015	3/2/2011	10	\$533.32	\$382.25	\$151.07	Long
WATTS WATER TECHNOLOGIES CL A	WTS	10/29/2015	11/30/2010	530	\$28,265.70	\$17,371.20	\$10,894.50	Long
WAUSAU PAPER CORP	WPP	6/29/2015	11/30/2010	45	\$416.84	\$350.50	\$66.34	Long
WAUSAU PAPER CORP	WPP	10/29/2015	7/16/2012	65	\$663.25	\$637.80	\$25.45	Long
WAUSAU PAPER CORP	WPP	10/29/2015	3/2/2011	45	\$459.17	\$357.15	\$102.02	Long
WAUSAU PAPER CORP	WPP	10/29/2015	11/30/2010	1,820	\$18,570.93	\$14,175.85	\$4,395.08	Long
WEATHERFORD INTL PLC	WFT	1/19/2016	11/15/2012	6,320	\$38,123.81	\$57,388.53	(\$19,264.72)	Long
WEATHERFORD INTL PLC	WFT	1/19/2016	3/27/2012	1,690	\$10,194.50	\$27,596.03	(\$17,401.53)	Long
WEATHERFORD INTL PLC	WFT	1/19/2016	11/30/2010	5,760	\$34,745.75	\$118,778.50	(\$84,032.75)	Long
WELLS FARGO CO MTN BE 1 50000% 01/16/2018	94974BFG0	8/27/2015	4/23/2014	131,000	\$130,682.33	\$130,313.91	\$368.42	Long
WPP PLC NEW ADR	WPPGY	10/6/2015	12/1/2010	152	\$16,329.46	\$8,678.98	\$7,650.48	Long
XCERRA CORP	XCRA	6/29/2015	11/30/2010	75	\$572.54	\$584.54	(\$12.00)	Long
XCERRA CORP	XCRA	10/29/2015	9/6/2013	1,560	\$10,842.26	\$8,843.18	\$1,999.08	Long
XCERRA CORP	XCRA	10/29/2015	7/16/2012	65	\$451.76	\$392.09	\$59.67	Long
XCERRA CORP	XCRA	10/29/2015	3/9/2012	1,280	\$8,896.22	\$8,546.80	\$349.42	Long
XCERRA CORP	XCRA	10/29/2015	3/2/2011	95	\$660.27	\$863.68	(\$203.41)	Long
XCERRA CORP	XCRA	10/29/2015	11/30/2010	295	\$2,050.30	\$2,299.20	(\$248.90)	Long
TOTAL LONG TERM					\$10,968,235	\$9,794,481	\$1,173,755	

Class Action Proceeds
Capital Gain Distributions

\$28
\$98,030

TOTAL SCHEDULE D LONG TERM GAIN

\$1,271,813

TOTAL SHORT TERM AND LONG TERM GAIN

\$802,277