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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ **Do not enter social security numbers on this form as it may be made public**
▶ **Information about Form 990-PF and its separate instructions is at *www irs gov/form990pf***

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015 or tax year beginning 10/1/2015 , **and ending** 9/30/2016

Name of foundation
IRMA L & ABRAM S CROLL CHAR TR

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
NEUBERGER BERMAN TRUST COMPANY N A - P O BOX 396

City or town | State | ZIP code
WILMINGTON | DE | 19899

Foreign country name | Foreign province/state/county | Foreign postal code

A Employer identification number
13-7312974

B Telephone number (see instructions)
302-830-4352

C If exemption application is pending check here ▶ ☐

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

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

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

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

H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 7,186,281

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))*

			(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	157 801	157,019		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	176,596			
	b	Gross sales price for all assets on line 6a 2,091,376				
	7	Capital gain net income (from Part IV, line 2)		176,596		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	4	4		
	12	**Total** Add lines 1 through 11	334,401	333,619	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	67 130	60,417		6,713
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)	93 432			93,432
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	9,998	2,998		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	2,546	2,146		400
	24	**Total operating and administrative expenses** Add lines 13 through 23	173,106	65,561	0	100,545
	25	Contributions, gifts, grants paid				
	26	**Total expenses and disbursements** Add lines 24 and 25	173,106	65,561	0	100,545
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	161 295			
	b	**Net investment income** (if negative enter -0-)		268,058		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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Part II	Balance Sheets — Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash—non-interest-bearing	147		
	2 Savings and temporary cash investments	212,072	126,728	126,728
	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)	1,219,053	851,132	867,880
	b Investments—corporate stock (attach schedule)	3,151,956	4,116,046	5,104,731
	c Investments—corporate bonds (attach schedule)	1,378,324	1,049,010	1,086,942
	11 Investments—land, buildings, and equipment: basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)			
	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)	5,961,552	6,142,916	7,186,281
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	5,961,552	6,142,916	
	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)	5,961,552	6,142,916	
	31 **Total liabilities and net assets/fund balances** (see instructions)	5,961,552	6,142,916	

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	5,961,552
2	Enter amount from Part I, line 27a	2	161,295
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	20,997
4	Add lines 1, 2, and 3	4	6,143,844
5	Decreases not included in line 2 (itemize) ▶ PURCHASE OF ACCRUED INTEREST C/O TO NEXT YE	5	-928
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	6,142,916

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	176,596
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 the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	175,003	6,254,651	0 027980
2013	174,184	6,379,888	0 027302
2012	174,203	6,423,264	0 027121
2011	1,638,449	6,317,372	0 259356
2010	3,114,217	8,312,293	0 374652

2	**Total** of line 1, column (d)	2	0 716411
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 143282
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	6,822,570
5	Multiply line 4 by line 3	5	977,551
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	2,681
7	Add lines 5 and 6	7	980,232
8	Enter qualifying distributions from Part XII, line 4	8	100,545

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b		1	5,361
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3	Add lines 1 and 2		3	5,361
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-		5	5,361
6	Credits/Payments:			
a	2015 estimated tax payments and 2014 overpayment credited to 2015 — 6a: 4,297			
b	Exempt foreign organizations—tax withheld at source — 6b:			
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 2,000			
d	Backup withholding erroneously withheld — 6d:			
7	Total credits and payments. Add lines 6a through 6d		7	6,297
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶		9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	936
11	Enter the amount of line 10 to be **Credited to 2016 estimated tax** ▶ 936 **Refunded** ▶		11	0

Part VII-A Statements Regarding Activities

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

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

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶

14 The books are in care of ▶ NEUBERGER BERMAN TRUST COMPANY N A Telephone no ▶ 302-830-4352
Located at ▶ P O BOX 396 WILMINGTON DE ZIP+4 ▶ 19899

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 the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ▶	16		X

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

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

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

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

5a	During the year did the foundation pay or incur any amount to:			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No			
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No			
	(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No			
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 4945(d)(4)(A)? (see instructions) ☐ Yes ☒ No			
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No			
b	If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?	5b	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No			
	If "Yes," attach the statement required by Regulations section 53 4945–5(d).			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No			
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b		X
	If "Yes" to 6b, file Form 8870.			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	7b	N/A	

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NEUBERGER BERMAN TRUST COMPANY N A P O BOX 396 WILMINGTON, DE 19899	TRUSTEE 15 00	67,130		

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services ▶		

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

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 FOUNDATION DISTRIBUTES INCOME TO ASSIST IN THE MAINTENANCE OF CHARITABLE ORGANIZATIONS PURSUANT TO THE PROVISIONS OF THE TRUST AGREEMENT	
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 NONE	
Total. Add lines 1 through 3 ▶	0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes			
a	Average monthly fair market value of securities		1a	6,783,481
b	Average of monthly cash balances		1b	142,986
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	6,926,467
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e		
2	Acquisition indebtedness applicable to line 1 assets		2	
3	Subtract line 2 from line 1d		3	6,926,467
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	103,897
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	6,822,570
6	**Minimum investment return.** Enter 5% of line 5		6	341,129

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	341,129
2a	Tax on investment income for 2015 from Part VI, line 5	2a	5,361		
b	Income tax for 2015 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	5,361
3	Distributable amount before adjustments Subtract line 2c from line 1			3	335,768
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	335,768
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	335,768

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	100,545
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	100,545
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	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	100,545

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				335,768
2	Undistributed income, if any, as of the end of 2015.				
a	Enter amount for 2014 only			0	
b	Total for prior years 20___, 20___, 20___				
3	Excess distributions carryover, if any, to 2015.				
a	From 2010 2,716,874				
b	From 2011 1,329,400				
c	From 2012				
d	From 2013				
e	From 2014				
f	**Total** of lines 3a through e	4,046,274			
4	Qualifying distributions for 2015 from Part XII, line 4 ▶ $ 100,545				
a	Applied to 2014, but not more than line 2a				
b	Applied to undistributed income of prior years (Election required—see instructions)				
c	Treated as distributions out of corpus (Election required—see instructions)				
d	Applied to 2015 distributable amount				100,545
e	Remaining amount distributed out of corpus				
5	Excess distributions carryover applied to 2015. *(If an amount appears in column (d), the same amount must be shown in column (a).)*	235,223			235,223
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	3,811,051			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see instructions				
e	Undistributed income for 2014 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2015 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8	Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions)	2,481,651			
9	**Excess distributions carryover to 2016.** Subtract lines 7 and 8 from line 6a	1,329,400			
10	Analysis of line 9				
a	Excess from 2011 1,329,400				
b	Excess from 2012				
c	Excess from 2013				
d	Excess from 2014				
e	Excess from 2015				

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

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

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

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 (a) 2015	Prior 3 years (b) 2014	(c) 2013	(d) 2012	(e) Total
					0
b 85% of line 2a . . .					0
c Qualifying distributions from Part XII, line 4 for each year listed .					0
d Amounts included in line 2c not used directly for active conduct of exempt activities .					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter:					
(1) Value of all assets .					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) .					0
(3) Largest amount of support from an exempt organization .					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

N/A

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

N/A

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

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

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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
NONE				
Total			▶ **3a**	0
b *Approved for future payment*				
NONE				
Total			▶ **3b**	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	157,801	
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	176,596	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue. a			14	4	
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		334,401	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	334,401

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	Not Applicable

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

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

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

(a) Line no	(b) Amount involved	(c) Name of nonchantable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		Not Applicable	

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

b If "Yes," complete the following schedule

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

Sign Here

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

Signature of officer or trustee: [signature] SVP | Date: 8/10/2017 | Title: SVP & CO-TRUSTEE

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
SHAWN P HANLON	[signature]	8/10/2017		P00965923

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP | Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 | Phone no (412) 355-6000

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

		4	4	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER TAXABLE INCOME	4	4	

Part I, Line 16a (990-PF) - Legal Fees

		93,432	0	0	93,432
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	LEGAL FEES	93,432			93,432

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

		9,998	2,998	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	2,998	2,998		
2	PY EXCISE TAX DUE	5,000			
3	ESTIMATED EXCISE PAYMENTS	2,000			

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

		2,546	2,146	0	400
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES - DIVIDENDS	79	79		
2	ADR FEES	441	441		
3	INVESTMENT EXPENSES - INTEREST	1,626	1,626		
4	NY LAW JOURNAL	150	0		150
5	STATE AG FEES	250	0		250

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

Federal	1,219,053	851,132	0	867,880	
State/Local	0	0	0	0	

	Description	Num. Shares/ Face Value	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year	State/Local Obligation
1	US & STATE OBLIGATIONS			851,132		867,880	

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

			3,151,956	4,116,046	0	5,104,731
	Description	Num Shares/ Face Value	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year
1	CORPORATE STOCK			4,116,046		5,104,731

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

				1,378,324	1,049,010	0	1,086,942
	Description	Interest Rate	Maturity Date	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year
1	CORPORATE BONDS				1,049,010		1,086,942

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	GAIN ON PY SALES SETTLED IN CY	1	20,964
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	31
3	ROUNDING	3	2
4	Total	4	20,997

1	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	1	-393
2	BOND AMORTIZATION - TAKEN ON PY RETURN; NOT REFLECTED ON B/S AS OF 9/30/2016	2	-535
3	Total	3	-928

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

										67,130	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	NEUBERGER BERMAN TRUST C		P O BOX 396	WILMINGTON	DE	19899		TRUSTEE	15 00	67,130		
2												

Part IX-B, Line 3 (990-PF) - Other Program-Related Investments

0

	Description 1	Description 2	Description 3	Amount
1	NONE			

Part VI, Line 6a (990-PF) - Estimated Tax Payments

		Date		Amount
1	Credit from prior year return		1	2,297
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	2,000
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	
7	Total		7	4,297

CROLL I L & A S CHARITABLE TR Acct #: 888-00189 Phone #:

7/28/2017 PMR COMBINED ACCOUNT Cash Taxable Domestic NY IA=N FI Acct=N IPO=N

Capital Gains

Internal Use Only. Not for Public Distribution.

I L & A S CROLL CHARITABLE TR S SCHLESINGER & NBTC NA COTTEE
COMBINED ACCOUNT
1290 AVENUE OF THE AMERICAS 23RD FLR
NEW YORK NY 10104

Capital Gains Summary From 10/01/2015 To 09/30/2016

Description	Totals
Short Term Gain/Loss	-9,483.46
Long Term Gain/Loss	188,449.24
Total Short Sale Gain/Loss	0.00
Discount Income	0.00
Total Capital Gains/Losses	179,015.78 → 176,595.78 · TIES to RETURN
Adjusted Basis	1,912,360.34 → 1,914,780.34 *
Proceeds	2,091,376.12
Total Curr Gain/Loss	0.00

EQUITIES - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
05/07/2015	10/08/2015	50.00	0 00	CDW	CDW CORPORATION COM	37.233	42.645	1,861 66	2,132.20	ST	270.54	0 00	1,861 66	0.00	0 00
12/16/2014	10/08/2015	25 00	0 00	CDW	CDW CORPORATION COM	33 452	42 645	836 31	1,066 09	ST	229 78	0 00	836 31	0 00	0.00
05/08/2015	10/08/2015	25 00	0 00	CDW	CDW CORPORATION COM	37 202	42.645	930 06	1,066 10	ST	136 04	0 00	930 06	0 00	0 00
07/22/2015	10/21/2015	510 00	0 00	HOG	HARLEY DAVIDSON INC	58 756	47 060	29,965 71	24,000 05	ST	-5,965 66	0 00	29,965 71	0 00	0.00
05/27/2015	10/29/2015	319 00	0 00	RRD	R R DONNELLEY & SONS CO	19 382	16 980	6,182 93	5,416.55	ST	-766 38	0 00	6,182 93	0.00	0 00
05/27/2015	10/30/2015	156 00	0 00	RRD	R R DONNELLEY & SONS CO	19 382	16 931	3,023 62	2,641 11	ST	-382 51	0 00	3,023 62	0 00	0 00
05/20/2015	10/30/2015	219 00	0 00	RRD	R R DONNELLEY & SONS CO	18 980	16 931	4,156 62	3,707 71	ST	-448 91	0 00	4,156.62	0 00	0 00

* amortization of $2,420 NOT reflected in cost basis for highlighted securities within statement - added to adjusted basis in computation above to account for adjustment.

05/21/2015	10/30/2015	25 00	0 00	RRD	R R DONNELLEY & SONS CO	18 985	16 931	474 62	423 25	ST	-51 37	0 00	474 62	0 00	0 00
05/26/2015	10/30/2015	25 00	0 00	RRD	R R DONNELLEY & SONS CO	18 990	16 931	474 76	423 25	ST	-51 51	0 00	474 76	0 00	0 00
05/15/2015	11/02/2015	200 00	0 00	RRD	R R DONNELLEY & SONS CO	18 523	17 130	3,704 66	3,425 92	ST	-278 74	0 00	3,704 66	0 00	0 00
05/14/2015	11/02/2015	300 00	0 00	RRD	R R DONNELLEY & SONS CO	18 527	17 130	5,558 07	5,138 87	ST	-419 20	0 00	5,558 07	0 00	0 00
05/19/2015	11/02/2015	225 00	0 00	RRD	R R DONNELLEY & SONS CO	18 949	17 130	4,263 44	3,854 16	ST	-409 28	0 00	4,263 44	0 00	0 00
07/31/2015	11/02/2015	458 00	0 00	RRD	R R DONNELLEY & SONS CO	17 538	17 130	8,032 40	7,845 34	ST	-187 06	0 00	8,032 40	0 00	0 00
05/20/2015	11/02/2015	6 00	0 00	RRD	R R DONNELLEY & SONS CO	18 980	17 130	113 88	102 78	ST	-11 10	0 00	113 88	0 00	0 00
05/18/2015	11/02/2015	200 00	0 00	RRD	R R DONNELLEY & SONS CO	18 524	17 130	3,704 80	3,425 92	ST	-278 88	0 00	3,704 80	0.00	0.00
08/26/2015	11/03/2015	178 00	0 00	RRD	R R DONNELLEY & SONS CO	15 360	17 173	2,734 15	3,056 75	ST	322 60	0 00	2,734 15	0 00	0 00
07/31/2015	11/03/2015	202 00	0 00	RRD	R R DONNELLEY & SONS CO	17 538	17 173	3,542 68	3,468 90	ST	-73 78	0 00	3,542 68	0 00	0 00
06/11/2015	11/05/2015	350 00	0 00	RCII	RENT A CENTER INC-NEW	31 474	18 467	11,015 83	6,463 40	ST	-4,552 43	0 00	11,015 83	0 00	0 00
06/10/2015	11/05/2015	250 00	0 00	RCII	RENT A CENTER INC-NEW	31 616	18 467	7,903 98	4,616 71	ST	-3,287 27	0 00	7,903 98	0 00	0 00
07/31/2015	11/06/2015	120 00	0 00	LDOS	LEIDOS HLDGS INC COM	40 743	55 306	4,889 15	6,636 64	ST	1,747 49	0 00	4,889 15	0 00	0 00
05/13/2015	11/06/2015	50 00	0 00	LDOS	LEIDOS HLDGS INC COM	40 025	55 306	2,001 27	2,765 27	ST	764 00	0 00	2,001 27	0 00	0 00
05/12/2015	11/06/2015	30 00	0 00	LDOS	LEIDOS HLDGS INC COM	39 363	55 306	1,180 90	1,659 16	ST	478 26	0 00	1,180 90	0 00	0 00
07/28/2015	11/06/2015	90 00	0 00	RCII	RENT A CENTER INC-NEW	27 599	18 382	2,483 92	1,654 31	ST	-829 61	0 00	2,483 92	0 00	0 00
06/11/2015	11/06/2015	80 00	0 00	RCII	RENT A CENTER INC-NEW	31 474	18 382	2,517 90	1,470 49	ST	-1,047 41	0 00	2,517 90	0 00	0 00
05/12/2015	11/09/2015	85 00	0 00	LDOS	LEIDOS HLDGS INC COM	39 363	54 975	3,345 89	4,672 77	ST	1,326 88	0 00	3,345 89	0 00	0 00
07/28/2015	11/09/2015	100 00	0 00	RCII	RENT A CENTER INC-NEW	27 599	18 171	2,759 91	1,817 10	ST	-942 81	0 00	2,759 91	0 00	0 00
05/12/2015	11/10/2015	60 00	0 00	LDOS	LEIDOS HLDGS INC COM	39 363	55 394	2,361 81	3,323 60	ST	961 79	0 00	2,361 81	0 00	0 00
07/28/2015	11/10/2015	140 00	0 00	RCII	RENT A CENTER INC-NEW	27 599	18 184	3,863 87	2,545 77	ST	-1,318 10	0 00	3,863 87	0 00	0 00
03/05/2015	11/25/2015	100 00	0 00	RRC	RANGE RESOURCES CORP	50 009	30 367	5,000 86	3,036 59	ST	-1,964 27	0 00	5,000 86	0 00	0 00

06/04/2015	11/25/2015	50 00	0 00	RRC	RANGE RESOURCES CORP	55 471	30 367	2,773 55	1,518 30	ST	-1,255 25	0 00	2,773 55	0 00	0 00
06/05/2015	11/25/2015	50 00	0 00	RRC	RANGE RESOURCES CORP	55 219	30 367	2,760 93	1,518 30	ST	-1,242 63	0 00	2,760 93	0 00	0 00
03/19/2015	12/23/2015	123 00	0 00	TSN	TYSON FOODS INC CL A	39 953	53 771	4,914 23	6,613 73	ST	1,699 50	0 00	4,914 23	0 00	0 00
10/21/2015	01/07/2016	65 00	0 00	AGN	***ALLERGAN PLC	252 073	303 576	16,384 74	19,732 05	ST	3,347 31	0 00	16,384 74	0 00	0 00
08/26/2015	01/07/2016	25 00	0 00	MTX	MINERALS TECHNOLOGIES INC	48 957	40 104	1,223 93	1,002 58	ST	-221 35	0 00	1,223 93	0 00	0 00
08/26/2015	01/07/2016	15 00	0 00	MTX	MINERALS TECHNOLOGIES INC	48 957	40 104	734 35	601 54	ST	-132 81	0 00	734 35	0 00	0 00
11/11/2015	01/08/2016	45 00	0 00	FANUY	***FANUC LIMITED UNSPONSORED ADR	29 710	26 580	1,336 95	1,196 08	ST	-140 87	0 00	1,336 95	0 00	0 00
11/20/2015	01/14/2016	64 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	29 144	27 236	1,865 22	1,743 09	ST	-122 13	0 00	1,865 22	0.00	0 00
03/11/2015	01/14/2016	76 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	46 484	27 236	3,532 78	2,069 92	ST	-1,462 86	0 00	3,532 78	0 00	0 00
03/11/2015	01/14/2016	19 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	46 484	27 236	883 19	517 48	ST	-365 71	0 00	883 19	0 00	0 00
02/11/2015	01/14/2016	175 00	0 00	PBI	PITNEY BOWES INC	22 697	18 553	3,972 05	3,246 79	ST	-725 26	0 00	3,972 05	0 00	0 00
11/17/2015	01/15/2016	598 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	29 095	25 138	17,398 75	15,032 18	ST	-2,366 57	0 00	17,398 75	0 00	0 00
11/20/2015	01/15/2016	9 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	29 144	25 138	262 30	226 24	ST	-36 06	0 00	262 30	0 00	0 00
03/19/2015	01/19/2016	102 00	0 00	TSN	TYSON FOODS INC CL A	39 953	49 733	4,075 22	5,072 70	ST	997 48	0 00	4,075 22	0 00	0 00
03/18/2015	01/19/2016	508 00	0 00	TSN	TYSON FOODS INC CL A	39 598	49 733	20,115 69	25,264 05	ST	5,148 36	0 00	20,115 69	0 00	0 00
03/18/2015	01/20/2016	117 00	0 00	TSN	TYSON FOODS INC CL A	39 598	49 108	4,632 94	5,745 48	ST	1,112 54	0 00	4,632 94	0 00	0 00
05/21/2015	01/26/2016	54 00	0 00	SCHYY	***SANDS CHINA LTD UNSPONSORED ADR	41 229	29 620	2,226 35	1,599 45	ST	-626 90	0 00	2,226 35	0 00	0 00
09/01/2015	01/29/2016	50 00	0 00	CVS	CVS HEALTH CORP	100 676	94 996	5,033 78	4,749 73	ST	-284 05	0 00	5,033 78	0 00	0 00
12/30/2015	01/29/2016	325 00	0 00	XOP	SPDR SER TR S&P OIL & GAS EXPLORATION &	29 744	28 381	9,666 74	9,223 53	ST	-443 21	0 00	9,666 74	0 00	0 00
07/31/2015	02/03/2016	75 00	0 00	TEVA	***TEVA PHARM INDS LTD ADR	68 877	60 155	5,165 75	4,511 50	ST	-654 25	0 00	5,165 75	0 00	0 00

01/21/2016	02/03/2016	48 00	0 00	TEVA	***TEVA PHARM INDS LTD ADR	61 913	60 155	2,971 84	2,887 36	ST	-84 48	0 00	2,971 84	0 00	0 00
01/21/2016	02/03/2016	74 00	0 00	HRS	HARRIS CORP-DEL	82 937	77 807	6,137 31	5,757 63	ST	-379 68	0 00	6,137 31	0 00	0 00
08/04/2015	02/03/2016	75 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 465	37 235	3,184 88	2,792 55	ST	-392 33	0 00	3,184 88	0 00	0 00
11/20/2015	02/03/2016	213 00	0 00	PBI	PITNEY BOWES INC	21 198	17 134	4,515 26	3,649 55	ST	-865 71	0 00	4,515 26	0 00	0 00
09/04/2015	02/03/2016	175.00	0 00	PAY	VERIFONE HOLDINGS INC	30.483	23.073	5,334.54	4,037 64	ST	-1,296.90	0.00	5,334.54	0.00	0.00
04/17/2015	02/08/2016	25 00	0 00	BMY	BRISTOL MYERS SQUIBB CO	65 541	59 897	1,638 53	1,497 40	ST	-141 13	0 00	1,638 53	0 00	0 00
01/21/2016	02/09/2016	45 00	0 00	AIZ	ASSURANT INC	77 346	76 011	3,480 59	3,420 41	ST	-60 18	0 00	3,480 59	0 00	0 00
07/16/2015	02/10/2016	75 00	0 00	AIZ	ASSURANT INC	73 452	68 000	5,508 89	5,099 89	ST	-409 00	0 00	5,508 89	0 00	0 00
07/15/2015	02/10/2016	21 00	0 00	AIZ	ASSURANT INC	72 982	68 000	1,532 62	1,427 97	ST	-104 65	0 00	1,532 62	0 00	0 00
01/21/2016	02/10/2016	32 00	0 00	AIZ	ASSURANT INC	77 346	68 000	2,475 08	2,175 95	ST	-299 13	0 00	2,475 08	0 00	0 00
07/31/2015	02/10/2016	50 00	0 00	AIZ	ASSURANT INC	74 529	68 000	3,726 44	3,399 92	ST	-326 52	0 00	3,726 44	0 00	0 00
07/27/2015	02/10/2016	250 00	0 00	CSCO	CISCO SYSTEMS INC	28 387	22 719	7,096 85	5,679 52	ST	-1,417 33	0 00	7,096 85	0 00	0 00
08/12/2015	02/10/2016	157 00	0 00	MSI	MOTOROLA SOLUTIONS INC	63 716	61 490	10,003 43	9,653 72	ST	-349 71	0 00	10,003 43	0 00	0 00
11/20/2015	02/10/2016	58 00	0 00	MSI	MOTOROLA SOLUTIONS INC	72 325	61 490	4,194 86	3,566 34	ST	-628 52	0 00	4,194 86	0 00	0 00
07/14/2015	02/11/2016	100 00	0 00	AIZ	ASSURANT INC	71 810	67 118	7,180 99	6,711 60	ST	-469 39	0 00	7,180 99	0 00	0 00
07/13/2015	02/11/2016	200 00	0 00	AIZ	ASSURANT INC	71 274	67 118	14,254 74	13,423 20	ST	-831 54	0 00	14,254 74	0 00	0 00
07/15/2015	02/11/2016	104 00	0 00	AIZ	ASSURANT INC	72 982	67 118	7,590 13	6,980 07	ST	-610 06	0 00	7,590 13	0 00	0 00
08/12/2015	02/11/2016	127 00	0 00	MSI	MOTOROLA SOLUTIONS INC	63 716	60 231	8,091 94	7,649 13	ST	-442 81	0 00	8,091 94	0 00	0 00
11/20/2015	02/16/2016	25 00	0 00	ALE	ALLETE INC	51 746	52 428	1,293 64	1,310 67	ST	17 03	0 00	1,293 64	0 00	0 00
11/20/2015	02/17/2016	90 00	0 00	ALE	ALLETE INC	51 746	52 018	4,657 12	4,681 48	ST	24 36	0 00	4,657 12	0 00	0 00
11/11/2015	02/17/2016	50 00	0 00	CXO	CONCHO RESOURCES INC	107 280	95 518	5,364 00	4,775 78	ST	-588 22	0 00	5,364 00	0 00	0 00
11/13/2015	02/17/2016	25 00	0 00	CXO	CONCHO RESOURCES INC	102 150	95 518	2,553 75	2,387 90	ST	-165 85	0 00	2,553 75	0 00	0 00
11/06/2015	02/17/2016	120 00	0 00	CXO	CONCHO RESOURCES INC	113 141	95 518	13,576 92	11,461 88	ST	-2,115 04	0 00	13,576 92	0 00	0 00
08/03/2015	02/22/2016	228 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 422	38 643	9,672 28	8,810 29	ST	-861 99	0 00	9,672 28	0 00	0 00
08/04/2015	02/22/2016	70 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 465	38 643	2,972 55	2,704 92	ST	-267 63	0 00	2,972 55	0 00	0 00
10/28/2015	02/22/2016	73 00	0 00	LLL	L-3 COMMUNICATIONS HOLDINGS INC	123 702	118 712	9,030 22	8,665 82	ST	-364 40	0 00	9,030 22	0 00	0 00

07/31/2015	02/22/2016	49 00	0 00	PBI	PITNEY BOWES INC	20 815	17 670	1,019 91	865 83	ST	-154 08	0 00	1,019 91	0 00	0 00
11/20/2015	02/22/2016	170 00	0 00	PBI	PITNEY BOWES INC	21 198	17 670	3,603 73	3,003 88	ST	-599 85	0 00	3,603 73	0 00	0 00
09/04/2015	03/07/2016	396 00	0 00	PAY	VERIFONE HOLDINGS INC	30 483	25 918	12,071 31	10,263 42	ST	-1,807 89	0 00	12,071 31	0 00	0 00
11/20/2015	03/07/2016	132 00	0 00	PAY	VERIFONE HOLDINGS INC	28 647	25 918	3,781 42	3,421 14	ST	-360 28	0 00	3,781 42	0 00	0 00
07/27/2015	04/12/2016	204 00	0 00	CSCO	CISCO SYSTEMS INC	28 387	27 495	5,791 03	5,608 91	ST	-182 12	0 00	5,791 03	0 00	0 00
08/03/2015	04/12/2016	124 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 422	41 648	5,260 37	5,164 26	ST	-96 11	0 00	5,260 37	0 00	0 00
11/20/2015	04/12/2016	244 00	0 00	PFE	PFIZER INC	32 452	31 959	7,918 26	7,797 80	ST	-120 46	0 00	7,918 26	0 00	0 00
07/31/2015	04/12/2016	176 00	0 00	PBI	PITNEY BOWES INC	20 815	21 029	3,663 35	3,701 08	ST	37 73	0 00	3,663 35	0 00	0 00
11/23/2015	05/03/2016	7 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 371	44 916	296 59	314 41	ST	17 82	0 00	296 59	0 00	0 00
08/03/2015	05/03/2016	193 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 422	44 916	8,187 50	8,668 63	ST	481 13	0 00	8,187 50	0 00	0 00
04/01/2016	05/18/2016	285 00	0 00	AEM	AGNICO EAGLE MINES LTD	35 872	47 540	10,223 58	13,548 51	ST	3,324 93	0 00	10,223 58	0 00	0 00
12/23/2015	05/26/2016	166 00	0 00	T	AT&T INC	34 682	38 872	5,757 18	6,452 62	ST	695 44	0 00	5,757 18	0 00	0 00
10/28/2015	05/27/2016	74 00	0 00	LLL	L-3 COMMUNICATIONS HOLDINGS INC	123 702	137 631	9,153 93	10,184 45	ST	1,030 52	0 00	9,153 93	0 00	0 00
12/04/2015	05/31/2016	25 00	0 00	COO	COOPER COMPANIES INC OLD (THE)	128 960	163 174	3,224 01	4,079 26	ST	855 25	0 00	3,224 01	0 00	0 00
04/01/2016	06/03/2016	100 00	0 00	DVN	DEVON ENERGY CORPORATION NEW	26 361	35 912	2,636 10	3,591 08	ST	954 98	0 00	2,636 10	0 00	0 00
04/01/2016	06/07/2016	138 00	0 00	AEM	AGNICO EAGLE MINES LTD	35 872	49 850	4,950 36	6,879 12	ST	1,928 76	0 00	4,950 36	0 00	0 00
11/20/2015	06/07/2016	218 00	0 00	PAY	VERIFONE HOLDINGS INC	28 647	27 843	6,245 06	6,069 66	ST	-175 40	0 00	6,245 06	0 00	0 00
10/28/2015	06/08/2016	57 00	0 00	LLL	L-3 COMMUNICATIONS HOLDINGS INC	123 702	146 305	7,051 00	8,339 22	ST	1,288 22	0 00	7,051 00	0 00	0 00
11/20/2015	06/10/2016	22 00	0 00	PAY	VERIFONE HOLDINGS INC	28 647	20 004	630 24	440 08	ST	-190 16	0 00	630 24	0 00	0 00
01/21/2016	06/10/2016	468 00	0 00	PAY	VERIFONE HOLDINGS INC	23 130	20 004	10,824 75	9,361 67	ST	-1,463 08	0 00	10,824 75	0 00	0 00
02/11/2016	06/14/2016	96 00	0 00	AIQUY	***AIR LIQUIDE ADR	21 395	20 188	2,057 99	1,937 96	ST	-120 03	0 00	2,057 99	0 00	0 00
01/08/2016	07/18/2016	125 00	0 00	NEE	NEXTERA ENERGY INC	105 220	128 343	13,152 44	16,042 54	ST	2,890 10	0 00	13,152 44	0 00	0 00
11/20/2015	07/22/2016	81 00	0 00	PFE	PFIZER INC	32 452	36 741	2,628 61	2,975 91	ST	347 30	0 00	2,628 61	0 00	0 00
11/11/2015	08/01/2016	1 00	0 00	FANUY	***FANUC LIMITED UNSPONSORED ADR	29 710	28 145	29 71	28 14	ST	-1 57	0 00	29 71	0 00	0 00

04/13/2016	08/01/2016	49 00	0 00	FANUY	***FANUC LIMITED UNSPONSORED ADR	28 292	28 145	1,386 33	1,379 07	ST	-7 26	0 00	1,386 33	0 00	0 00
04/01/2016	08/02/2016	7 00	0 00	AEM	AGNICO EAGLE MINES LTD	35 872	59 419	251 11	415 92	ST	164 81	0 00	251.11	0.00	0.00
02/11/2016	08/02/2016	152 00	0 00	AEM	AGNICO EAGLE MINES LTD	35 571	59 419	5,406 75	9,031 46	ST	3,624 71	0 00	5,406 75	0 00	0 00
12/23/2015	08/02/2016	113 00	0 00	T	AT&T INC	34 682	42 967	3,919 04	4,855 12	ST	936 08	0 00	3,919 04	0 00	0 00
06/23/2016	08/02/2016	40 00	0 00	BKH	BLACK HILLS CORP	62 011	63 250	2,480 44	2,529 96	ST	49 52	0 00	2,480 44	0 00	0 00
11/20/2015	08/02/2016	32 00	0 00	PFE	PFIZER INC	32 452	36 318	1,038 46	1,162 16	ST	123 70	0 00	1,038 46	0 00	0 00
01/21/2016	08/02/2016	45 00	0 00	PFE	PFIZER INC	30 677	36 318	1,380 44	1,634 28	ST	253 84	0 00	1,380 44	0 00	0 00
01/21/2016	08/26/2016	114 00	0 00	TEVA	***TEVA PHARM INDS LTD ADR	61 913	51 484	7,058 11	5,869 08	ST	-1,189 03	0 00	7,058 11	0 00	0 00
01/21/2016	08/26/2016	28 00	0 00	HRS	HARRIS CORP-DEL	82 937	90 646	2,322 22	2,538 02	ST	215 80	0 00	2,322 22	0 00	0 00
11/17/2015	08/26/2016	85 00	0 00	HRS	HARRIS CORP-DEL	81 345	90 646	6,914 36	7,704 70	ST	790 34	0 00	6,914 36	0 00	0 00
06/23/2016	09/09/2016	34 00	0 00	BKH	BLACK HILLS CORP	62 011	58 298	2,108 37	1,982 08	ST	-126 29	0 00	2,108 37	0 00	0 00
02/10/2016	09/09/2016	9 00	0 00	BKH	BLACK HILLS CORP	52 910	58 298	476 19	524 67	ST	48 48	0 00	476 19	0 00	0 00
06/23/2016	09/09/2016	54 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	53 007	50 789	2,862 39	2,742 55	ST	-119 84	0 00	2,862 39	0 00	0 00
11/23/2015	09/09/2016	17 00	0 00	JEC	JACOBS ENGINEERING GROUP INC	42 371	50 789	720 30	863 39	ST	143 09	0 00	720.30	0 00	0 00
10/28/2015	09/09/2016	30 00	0 00	LLL	L-3 COMMUNICATIONS HOLDINGS INC	123 702	148 480	3,711 05	4,454 29	ST	743 24	0 00	3,711 05	0 00	0 00
06/23/2016	09/09/2016	37 00	0 00	MSI	MOTOROLA SOLUTIONS INC	68 025	77 080	2,516 94	2,851 91	ST	334 97	0 00	2,516 94	0 00	0 00
05/13/2016	09/09/2016	43 00	0 00	MSI	MOTOROLA SOLUTIONS INC	70 927	77 080	3,049 86	3,314 38	ST	264 52	0 00	3,049 86	0 00	0 00
06/13/2016	09/09/2016	147 00	0 00	SE	SPECTRA ENERGY CORP	33 498	42 876	4,924 16	6,302 56	ST	1,378 40	0 00	4,924 16	0 00	0 00
06/22/2016	09/09/2016	165 00	0 00	SE	SPECTRA ENERGY CORP	34 736	42 876	5,731 46	7,074 30	ST	1,342 84	0 00	5,731 46	0 00	0 00
04/12/2016	09/09/2016	80 00	0 00	SE	SPECTRA ENERGY CORP	30 979	42 876	2,478 34	3,429 97	ST	951 63	0 00	2,478 34	0 00	0 00
08/02/2016	09/15/2016	997 00	0 00	MOS	MOSAIC COMPANY NEW	27 684	25 937	27,600 75	25,858 62	ST	-1,742 13	0 00	27,600 75	0 00	0 00
02/11/2016	09/22/2016	47 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	37 220	66 602	1,749 33	3,130 29	ST	1,380 96	0 00	1,749 33	0 00	0 00
10/28/2015	09/22/2016	55 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	47 976	66 602	2,638 68	3,663 11	ST	1,024 43	0 00	2,638 68	0 00	0 00
ST - TERM TOTAL		15,564 00						608,768 01	599,701 54	ST	-9,066 47	0.00	608,768 01	0 00	0 00

06/13/2013	10/01/2015	156 00	0 00	HKXCY	***HONG KONG EXCHANGES & CLEARING LTD UNSPONSORED ADR	15 770	22 912	2,460 14	3,574 20	LT	0 00	1,114 06	2,460 14	0 00	0 00
03/05/2013	10/02/2015	209 00	0 00	SBGSY	***SCHNEIDER ELECTRIC SA UNSPONSORED ADR	15 580	10 867	3,262 73	2,271 18	LT	0 00	-991 55	3,262 73	0 00	0 00
05/23/2013	10/05/2015	25 00	0 00	INTU	INTUIT INC	58 600	90 760	1,465 00	2,268 95	LT	0 00	803 95	1,465 00	0 00	0 00
04/25/2012	10/14/2015	100 00	0 00	30249U101	FMC TECHNOLOGIES INC	46 358	33 939	4,635 76	3,393 87	LT	0 00	-1,241 89	4,635 76	0 00	0 00
11/14/2013	10/14/2015	50 00	0 00	30249U101	FMC TECHNOLOGIES INC	49 559	33 939	2,477 95	1,696 93	LT	0 00	-781 02	2,477 95	0 00	0 00
04/23/2012	10/14/2015	25 00	0 00	30249U101	FMC TECHNOLOGIES INC	47 044	33 939	1,176 09	848 47	LT	0 00	-327 62	1,176 09	0 00	0 00
07/25/2012	10/14/2015	25 00	0 00	30249U101	FMC TECHNOLOGIES INC	42 030	33 939	1,050 76	848 47	LT	0 00	-202 29	1,050 76	0 00	0 00
03/05/2013	10/20/2015	40 00	0 00	RHHBY	***ROCHE HOLDING LTD SPONSORED ADR REPSTG ORD	28 980	33 565	1,159 20	1,342 58	LT	0 00	183 38	1,159 20	0 00	0 00
10/16/2014	10/20/2015	26 00	0 00	SHPG	***SHIRE PLC AMERICAN DEPOSITARY SHARES	178 138	208 769	4,631 59	5,427 89	LT	0 00	796 30	4,631 59	0 00	0 00
03/05/2013	11/04/2015	62 00	0 00	TSM	***TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR REPSTG 5 COM	18 310	23 561	1,135 22	1,460 79	LT	0 00	325 57	1,135 22	0 00	0 00
02/10/2014	11/05/2015	25 00	0 00	COST	COSTCO WHOLESALE CORP-NEW	113 399	156 313	2,834 98	3,907 75	LT	0 00	1,072 77	2,834 98	0 00	0 00
03/13/2014	11/06/2015	76 00	0 00	IMO	***IMPERIAL OIL LTD NEW	46 024	32 756	3,497 84	2,489 43	LT	0 00	-1,008 41	3,497 84	0 00	0 00
03/05/2013	11/06/2015	12 00	0 00	IMO	***IMPERIAL OIL LTD NEW	42 260	32 756	507 12	393 07	LT	0 00	-114 05	507 12	0 00	0 00
09/09/2014	11/10/2015	100 00	0 00	LDOS	LEIDOS HLDGS INC COM	32 397	55 394	3,239 70	5,539 32	LT	0 00	2,299 62	3,239 70	0 00	0 00
09/09/2014	11/11/2015	170 00	0 00	LDOS	LEIDOS HLDGS INC COM	32 397	55 618	5,507 49	9,454 90	LT	0 00	3,947 41	5,507 49	0 00	0 00
09/09/2014	11/12/2015	75 00	0 00	LDOS	LEIDOS HLDGS INC COM	32 397	54 393	2,429 77	4,079 36	LT	0 00	1,649 59	2,429 77	0 00	0 00
09/09/2014	11/13/2015	100 00	0 00	LDOS	LEIDOS HLDGS INC COM	32 397	53 176	3,239 70	5,317 45	LT	0 00	2,077 75	3,239 70	0 00	0 00
09/09/2014	11/16/2015	75 00	0 00	LDOS	LEIDOS HLDGS INC COM	32 397	54 022	2,429 78	4,051 55	LT	0 00	1,621 77	2,429 78	0 00	0 00
06/16/2014	11/19/2015	1,045 00	0 00	HRB	H & R BLOCK INC	33 027	36 615	34,513 22	38,261 44	LT	0 00	3,748 22	34,513 22	0 00	0 00

08/27/2014	11/23/2015	42 00	0 00	NVO	***NOVO NORDISK A/S-ADR REPSTG 1/2 CL B SH	45 992	53 398	1,931 65	2,242 67	LT	0 00	311 02	1,931 65	0 00	0 00
03/03/2014	11/23/2015	51 00	0 00	NVO	***NOVO NORDISK A/S-ADR REPSTG 1/2 CL B SH	46 828	53 398	2,388 21	2,723 25	LT	0 00	335 04	2,388 21	0 00	0 00
01/08/2013	11/25/2015	125 00	0 00	RRC	RANGE RESOURCES CORP	63 988	30 367	7,998 50	3,795 73	LT	0 00	-4,202 77	7,998 50	0 00	0 00
07/14/2014	01/04/2016	25 00	0 00	MTX	MINERALS TECHNOLOGIES INC	64 705	43 589	1,617 63	1,089 71	LT	0 00	-527 92	1,617 63	0 00	0 00
07/11/2014	01/04/2016	50 00	0 00	MTX	MINERALS TECHNOLOGIES INC	64 385	43 589	3,219 25	2,179 42	LT	0 00	-1,039 83	3,219 25	0 00	0 00
08/21/2014	01/04/2016	100 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 559	43 589	6,255 90	4,358 85	LT	0 00	-1,897 05	6,255 90	0 00	0 00
05/13/2014	01/04/2016	70 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 420	43 589	4,369 43	3,051 19	LT	0 00	-1,318 24	4,369 43	0 00	0 00
05/14/2014	01/04/2016	5 00	0.00	MTX	MINERALS TECHNOLOGIES INC	62 419	43 589	312 09	217 95	LT	0 00	-94 14	312 09	0 00	0 00
05/14/2014	01/05/2016	65 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 419	43 282	4,057 20	2,813 30	LT	0 00	-1,243 90	4,057 20	0 00	0 00
05/14/2014	01/06/2016	90 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 419	41 640	5,617 67	3,747 55	LT	0 00	-1,870 12	5,617 67	0 00	0 00
07/25/2012	01/07/2016	75 00	0 00	EL	ESTEE LAUDER COMPANIES CL A	52 295	83 417	3,922 10	6,256 16	LT	0 00	2,334 06	3,922 10	0 00	0 00
05/14/2014	01/07/2016	75 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 419	40 104	4,681 39	3,007 74	LT	0 00	-1,673 65	4,681 39	0 00	0 00
05/15/2014	01/07/2016	60 00	0 00	MTX	MINERALS TECHNOLOGIES INC	61 264	40 104	3,675 83	2,406 19	LT	0 00	-1,269 64	3,675 83	0 00	0 00
05/14/2014	01/07/2016	25 00	0 00	MTX	MINERALS TECHNOLOGIES INC	62 419	40 104	1,560 46	1,002 58	LT	0 00	-557 88	1,560 46	0 00	0 00
03/05/2013	01/11/2016	647 00	0 00	UNICY	***UNICHARM CORP SPONSORED ADR	3 937	3 630	2,547 02	2,348 56	LT	0 00	-198 46	2,547 02	0 00	0 00
03/05/2013	01/14/2016	1 00	0 00	SAP	***SAP AKTIENGESELLSCHAFT SPONSORED ADR	82 091	80 083	82 09	80 08	LT	0 00	-2 01	82 09	0 00	0 00
08/27/2014	01/14/2016	15 00	0 00	SAP	***SAP AKTIENGESELLSCHAFT SPONSORED ADR	79 074	80 083	1,186 11	1,201 23	LT	0 00	15 12	1,186 11	0 00	0 00

09/08/2014	01/14/2016	200 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	39 942	27 236	7,988 40	5,447 16	LT	0 00	-2,541 24	7,988 40	0 00	0 00
09/05/2014	01/14/2016	250 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	39 334	27 236	9,833 55	6,808 95	LT	0 00	-3,024 60	9,833 55	0 00	0 00
09/04/2014	01/14/2016	200 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	38 985	27 236	7,796 92	5,447 16	LT	0 00	-2,349 76	7,796 92	0 00	0 00
10/22/2014	01/14/2016	235 00	0 00	GNC	GNC HOLDINGS INC CLASS A SHARES	40 750	27 236	9,576 27	6,400 41	LT	0 00	-3,175 86	9,576 27	0 00	0 00
12/13/2013	01/14/2016	300 00	0 00	PBI	PITNEY BOWES INC	22 229	18 553	6,668 64	5,565 92	LT	0 00	-1,102 72	6,668 64	0 00	0 00
12/16/2013	01/14/2016	500 00	0 00	PBI	PITNEY BOWES INC	22 183	18 553	11,091 30	9,276 53	LT	0 00	-1,814 77	11,091 30	0 00	0 00
12/17/2013	01/14/2016	50 00	0 00	PBI	PITNEY BOWES INC	21 989	18 553	1,099 47	927 65	LT	0 00	-171 82	1,099 47	0 00	0 00
12/17/2012	01/14/2016	150 00	0 00	TOL	TOLL BROTHERS INC	31 943	29 636	4,791 39	4,445 38	LT	0 00	-346 01	4,791 39	0 00	0 00
12/21/2012	01/14/2016	50 00	0 00	TOL	TOLL BROTHERS INC	31 535	29 636	1,576 76	1,481 78	LT	0 00	-94 98	1,576 76	0 00	0 00
08/08/2013	01/14/2016	225 00	0 00	TOL	TOLL BROTHERS INC	31 659	29 636	7,123 34	6,668 07	LT	0 00	-455 27	7,123 34	0 00	0 00
12/21/2012	01/14/2016	50 00	0 00	TOL	TOLL BROTHERS INC	31 535	29 636	1,576 77	1,481 79	LT	0 00	-94 98	1,576 77	0 00	0 00
12/20/2012	01/14/2016	225 00	0 00	TOL	TOLL BROTHERS INC	32 187	29 636	7,242 08	6,668 07	LT	0 00	-574 01	7,242 08	0 00	0 00
11/17/2014	01/15/2016	30 00	0 00	AGN	***ALLERGAN PLC	249 220	290 831	7,476 60	8,724 76	LT	0 00	1,248 16	7,476 60	0 00	0 00
09/16/2014	01/15/2016	50 00	0 00	AGN	***ALLERGAN PLC	238 694	290 831	11,934 72	14,541 27	LT	0 00	2,606 55	11,934 72	0 00	0 00
03/05/2013	01/22/2016	17 00	0 00	DASTY	***DASSAULT SYSTEMES SA SPONSORED ADR	58 625	74 045	998 62	1,258 75	LT	0 00	260 13	998 62	0 00	0 00
02/26/2014	01/26/2016	64 00	0 00	SCHYY	***SANDS CHINA LTD UNSPONSORED ADR	81 379	29 620	5,208 25	1,895 64	LT	0 00	-3,312 61	5,208 25	0 00	0 00
05/14/2014	01/26/2016	66 00	0 00	SCHYY	***SANDS CHINA LTD UNSPONSORED ADR	74 114	29 620	4,891 50	1,954 88	LT	0 00	-2,936 62	4,891 50	0 00	0 00
09/12/2014	01/29/2016	75 00	0 00	IPGP	IPG PHOTONICS CORP	68 840	78 683	5,163 02	5,901 10	LT	0 00	738 08	5,163 02	0 00	0 00
02/02/2015	02/03/2016	90 00	0 00	PBI	PITNEY BOWES INC	21 906	17 134	1,971 53	1,542 07	LT	0 00	-429 46	1,971 53	0 00	0 00
04/17/2014	02/08/2016	75 00	0 00	BMY	BRISTOL MYERS SQUIBB CO	49 491	59 897	3,711 84	4,492 18	LT	0 00	780 34	3,711 84	0 00	0 00
07/16/2014	02/09/2016	50 00	0 00	ASML	***ASML HOLDING N V N Y REGISTRY SHS NEW 2012	88 245	85 465	4,412 25	4,273 18	LT	0 00	-139 07	4,412 25	0 00	0 00

06/11/2013	02/10/2016	175 00	0 00	NVO	***NOVO NORDISK A/S-ADR REPSTG 1/2 CL B SH	33 144	47 867	5,800 19	8,376 58	LT	0 00	2,576 39	5,800 19	0 00	0 00
01/02/2015	02/10/2016	120 00	0 00	EXC	EXELON CORP	37 350	30 805	4,481 96	3,696 49	LT	0 00	-785 47	4,481 96	0 00	0 00
12/09/2014	02/10/2016	28 00	0 00	EXC	EXELON CORP	36 336	30 805	1,017 41	862 52	LT	0 00	-154 89	1,017 41	0 00	0 00
03/05/2013	02/16/2016	24 00	0 00	DASTY	***DASSAULT SYSTEMES SA SPONSORED ADR	58 625	74 726	1,409 81	1,793 39	LT	0 00	383 58	1,409.81	0 00	0 00
11/30/2012	02/16/2016	37 00	0 00	SSMXY	***SYSMEX CORPORATION UNSPONSORED ADR	11 296	26 751	417 96	989 79	LT	0 00	571 83	417 96	0 00	0 00
03/05/2013	02/16/2016	10 00	0 00	SSMXY	***SYSMEX CORPORATION UNSPONSORED ADR	13 360	26 751	133 60	267 51	LT	0 00	133 91	133 60	0 00	0 00
02/27/2014	02/17/2016	57 00	0 00	ALE	ALLETE INC	50 965	52 018	2,904 98	2,964 94	LT	0 00	59 96	2,904 98	0 00	0 00
02/27/2014	02/18/2016	31 00	0 00	ALE	ALLETE INC	50 965	53 274	1,579 90	1,651 45	LT	0 00	71 55	1,579 90	0 00	0 00
02/27/2014	02/18/2016	70 00	0 00	ALE	ALLETE INC	49 750	53 274	3,482 50	3,729 08	LT	0 00	246 58	3,482 50	0 00	0 00
11/17/2014	02/22/2016	225 00	0 00	COG	CABOT OIL & GAS CORP	33 778	21 578	7,599 98	4,854 98	LT	0 00	-2,745 00	7,599 98	0 00	0 00
11/14/2014	02/22/2016	76 00	0 00	COG	CABOT OIL & GAS CORP	33 514	21 578	2,547 04	1,639 91	LT	0 00	-907 13	2,547 04	0 00	0 00
03/05/2013	02/23/2016	70 00	0 00	TSM	***TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR REPSTG 5 COM	18 310	23 350	1,281 70	1,634 48	LT	0 00	352 78	1,281 70	0 00	0 00
03/05/2013	02/26/2016	263 00	0 00	IBN	***ICICI BANK LTD SPONSORED ADR	8 715	5 330	2,292 06	1,401 76	LT	0 00	-890 30	2,292 06	0 00	0 00
08/08/2013	02/29/2016	200 00	0 00	SNDK	SANDISK CORP	57 876	72 789	11,575 24	14,557 40	LT	0 00	2,982 16	11,575 24	0 00	0 00
08/19/2013	02/29/2016	100 00	0 00	SNDK	SANDISK CORP	54 889	72 789	5,488 92	7,278 70	LT	0 00	1,789 78	5,488 92	0 00	0 00
12/03/2014	03/07/2016	145 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	14 709	15 348	2,132 85	2,225 44	LT	0 00	92 59	2,132 85	0 00	0 00
08/05/2014	03/07/2016	89 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	20 530	15 348	1,827 15	1,365 96	LT	0 00	-461 19	1,827 15	0 00	0 00
12/03/2014	03/07/2016	114 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	14 709	15 348	1,676 86	1,749 66	LT	0 00	72 80	1,676 86	0 00	0 00

03/05/2013	03/07/2016	122 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	17 730	15 348	2,163 06	1,872 44	LT	0 00	-290 62	2,163 06	0 00	0 00
03/05/2013	03/29/2016	191 00	0 00	ITUB	***ITAU UNIBANCO BANCO HOLDING S A SPONSORED ADR REPSTG 500	13 698	8 790	2,616 30	1,678 88	LT	0 00	-937 42	2,616 30	0 00	0 00
07/30/2012	03/29/2016	168 00	0 00	ITUB	***ITAU UNIBANCO BANCO HOLDING S A SPONSORED ADR REPSTG 500	12 073	8 790	2,028 22	1,476 71	LT	0 00	-551 51	2,028 22	0 00	0 00
03/05/2013	03/31/2016	62 00	0 00	CSLLY	***CSL LTD SPONSORED ADR	31 070	38 600	1,926 34	2,393 15	LT	0 00	466 81	1,926 34	0 00	0 00
12/09/2014	04/06/2016	157 00	0 00	EXC	EXELON CORP	36 336	34 317	5,704 78	5,387 68	LT	0 00	-317 10	5,704 78	0 00	0 00
02/03/2014	04/07/2016	25 00	0 00	COO	COOPER COMPANIES INC OLD (THE)	119 142	156 614	2,978 55	3,915 27	LT	0 00	936 72	2,978 55	0 00	0 00
03/05/2013	04/11/2016	34 00	0 00	IMO	***IMPERIAL OIL LTD NEW	42 260	30 884	1,436 84	1,050 04	LT	0 00	-386 80	1,436 84	0 00	0 00
04/26/2013	04/12/2016	259 00	0 00	PBI	PITNEY BOWES INC	15 732	21 029	4,074 69	5,446 47	LT	0 00	1,371 78	4,074 69	0 00	0 00
07/20/2012	04/14/2016	528 00	0 00	SVNLY	***SVENSKA HANDELSBANKEN UNSPONSORED ADR REPRESENTING A SHARES	5 567	6 270	2,939 15	3,310 49	LT	0 00	371 34	2,939 15	0 00	0 00
03/05/2013	04/14/2016	204 00	0 00	SVNLY	***SVENSKA HANDELSBANKEN UNSPONSORED ADR REPRESENTING A SHARES	7 403	6 270	1,510 28	1,279 05	LT	0 00	-231 23	1,510 28	0 00	0 00
11/14/2014	04/19/2016	250 00	0 00	COG	CABOT OIL & GAS CORP	33 514	23 623	8,378 43	5,905 65	LT	0 00	-2,472 78	8,378 43	0 00	0 00
05/23/2013	05/24/2016	25 00	0 00	INTU	INTUIT INC	58 600	106 632	1,465 00	2,665 73	LT	0 00	1,200 73	1,465 00	0 00	0 00
02/02/2015	05/25/2016	115 00	0 00	KNYJY	***KONE OYJ UNSPONSORED ADR REPRESENTING B SHARES	22 381	22 348	2,573 80	2,569 97	LT	0 00	-3 83	2,573 80	0 00	0 00
02/03/2014	05/26/2016	25 00	0 00	COO	COOPER COMPANIES INC OLD (THE)	119 142	162 339	2,978 55	4,058 39	LT	0 00	1,079 84	2,978 55	0 00	0 00
02/03/2014	05/27/2016	25 00	0 00	COO	COOPER COMPANIES INC OLD (THE)	119 142	162 251	2,978 55	4,056 18	LT	0 00	1,077 63	2,978 55	0 00	0 00

02/03/2014	05/31/2016	25 00	0 00	COO	COOPER COMPANIES INC OLD (THE)	119 142	163 174	2,978 56	4,079 26	LT	0 00	1,100 70	2,978 56	0 00	0 00
11/14/2014	06/07/2016	110 00	0 00	COG	CABOT OIL & GAS CORP	33 514	25 366	3,686 51	2,790 16	LT	0 00	-896 35	3,686 51	0 00	0 00
12/09/2014	06/07/2016	116 00	0 00	EXC	EXELON CORP	36 336	34 923	4,215 00	4,050 99	LT	0 00	-164 01	4,215 00	0 00	0 00
04/26/2013	06/08/2016	241 00	0 00	PBI	PITNEY BOWES INC	15 732	19 082	3,791 51	4,598 68	LT	0 00	807 17	3,791 51	0 00	0 00
04/30/2013	06/08/2016	274 00	0 00	PBI	PITNEY BOWES INC	13 711	19 082	3,756 81	5,228 38	LT	0 00	1,471 57	3,756 81	0 00	0 00
12/30/2013	06/10/2016	745 00	0 00	PAY	VERIFONE HOLDINGS INC	25 583	20 004	19,059 11	14,902 65	LT	0 00	-4,156 46	19,059 11	0 00	0 00
03/05/2013	06/14/2016	66 00	0 00	AIQUY	***AIR LIQUIDE ADR	22 776	20 188	1,506 22	1,332 34	LT	0 00	-173 88	1,506 22	0 00	0 00
04/30/2013	06/14/2016	560 00	0 00	PBI	PITNEY BOWES INC	13 711	18 012	7,678 16	10,086 28	LT	0 00	2,408 12	7,678 16	0.00	0 00
04/30/2013	06/15/2016	576 00	0 00	PBI	PITNEY BOWES INC	13 711	18 067	7,897 54	10,406 36	LT	0 00	2,508 82	7,897.54	0.00	0.00
05/22/2012	06/23/2016	56 00	0 00	SSMXY	***SYSMEX CORPORATION UNSPONSORED ADR	9 436	34 420	528 41	1,927 48	LT	0 00	1,399 07	528 41	0 00	0 00
11/30/2012	06/23/2016	81 00	0 00	SSMXY	***SYSMEX CORPORATION UNSPONSORED ADR	11 296	34 420	914 98	2,787 96	LT	0 00	1,872 98	914 98	0 00	0 00
02/10/2014	06/24/2016	25 00	0 00	COST	COSTCO WHOLESALE CORP-NEW	113 399	156 037	2,834 98	3,900 84	LT	0 00	1,065 86	2,834 98	0 00	0 00
03/05/2013	06/28/2016	13 00	0 00	WPPGY	***WPP PLC NEW ADR	81 700	101 918	1,062 10	1,324 93	LT	0 00	262 83	1,062 10	0 00	0 00
04/17/2014	07/05/2016	50 00	0 00	FTV	FORTIVE CORPORATION COM	35 187	48 574	1,759 36	2,428 62	LT	0 00	669 26	1,759 36	0 00	0 00
02/04/2013	07/19/2016	36 00	0 00	AZSEY	***ALLIANZ AKTIENGESELLSCHAFT SPONSORED ADR REPSTG 1/10 SH	14 178	13 660	510 41	491 75	LT	0 00	-18 66	510 41	0 00	0 00
03/05/2013	07/19/2016	231 00	0 00	AZSEY	***ALLIANZ AKTIENGESELLSCHAFT SPONSORED ADR REPSTG 1/10 SH	13 930	13 660	3,217 83	3,155 39	LT	0 00	-62 44	3,217 83	0 00	0 00
03/05/2013	07/19/2016	13 00	0 00	WPPGY	***WPP PLC NEW ADR	81 700	108 090	1,062 10	1,405 12	LT	0 00	343 02	1,062 10	0 00	0 00
07/31/2012	08/01/2016	22 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	26 020	66 193	572 44	1,456 21	LT	0 00	883 77	572 44	0 00	0 00
02/27/2014	08/02/2016	96 00	0 00	ALE	ALLETE INC	49 750	63 851	4,776 00	6,129 58	LT	0 00	1,353 58	4,776 00	0 00	0 00
12/09/2014	08/02/2016	69 00	0 00	EXC	EXELON CORP	36 336	36 798	2,507 20	2,538 97	LT	0 00	31 77	2,507 20	0 00	0.00
01/13/2014	08/22/2016	25 00	0 00	CME	CME GROUP INC	74 478	105 822	1,861 95	2,645 49	LT	0 00	783 54	1,861 95	0 00	0 00
02/24/2014	08/22/2016	50 00	0 00	CME	CME GROUP INC	74 531	105 822	3,726 56	5,290 97	LT	0 00	1,564 41	3,726 56	0 00	0 00

04/17/2014	08/22/2016	100 00	0 00	DHR	DANAHER CORP	55 808	80 780	5,580 82	8,077 86	LT	0 00	2,497 04	5,580 82	0 00	0 00
06/20/2013	08/31/2016	48 00	0 00	TSM	***TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR REPSTG 5 COM	17 574	28 745	843 54	1,379 73	LT	0 00	536 19	843 54	0 00	0 00
03/05/2013	08/31/2016	3 00	0 00	TSM	***TAIWAN SEMICONDUCTOR MFG CO LTD-SPONSORED ADR REPSTG 5 COM	18 310	28 745	54 93	86 23	LT	0 00	31 30	54 93	0 00	0 00
07/31/2012	08/31/2016	33 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	26 020	66 226	858 65	2,185 41	LT	0 00	1,326 76	858 65	0 00	0 00
02/27/2014	09/09/2016	23 00	0 00	ALE	ALLETE INC	49 750	59 577	1,144 25	1,370 25	LT	0 00	226 00	1,144 25	0 00	0 00
08/12/2015	09/09/2016	49 00	0 00	MSI	MOTOROLA SOLUTIONS INC	63 716	77 080	3,122 09	3,776 84	LT	0 00	654 75	3,122 09	0 00	0 00
03/05/2013	09/12/2016	38 00	0 00	LRLCY	***L OREAL CO-ADR	30 130	37 715	1,147 23	1,433 13	LT	0 00	285 90	1,147 23	0 00	0 00
06/10/2014	09/12/2016	15 00	0 00	ALE	ALLETE INC	49 500	59 531	742 51	892 94	LT	0 00	150 43	742 51	0 00	0 00
02/27/2014	09/12/2016	133 00	0 00	ALE	ALLETE INC	49 750	59 531	6,616 75	7,917 37	LT	0 00	1,300 62	6,616 75	0 00	0 00
05/07/2015	09/13/2016	40 00	0 00	ALE	ALLETE INC	49 347	58 994	1,973 89	2,359 72	LT	0 00	385 83	1,973 89	0 00	0 00
06/10/2014	09/13/2016	90 00	0 00	ALE	ALLETE INC	49 500	58 994	4,455 03	5,309 38	LT	0 00	854 35	4,455 03	0 00	0 00
05/07/2015	09/14/2016	130 00	0 00	ALE	ALLETE INC	49 347	58 700	6,415 13	7,630 84	LT	0 00	1,215 71	6,415 13	0 00	0 00
LT - TERM TOTAL		15,075 00						475,471 00	487,836 71	LT	0 00	12,365 71	475,471 00	0 00	0 00
SECTION TOTAL		30,839 00						1,084,239 01	1,087,538 25		-9,066 47	12,365 71	1,084,239 01	0 00	0 00

EQUITIES - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
10/15/2010	10/02/2015	92 00	0 00	SBGSY	***SCHNEIDER ELECTRIC SA UNSPONSORED ADR	14 428	10 867	1,327 37	999 75	LT	0 00	-327 62	1,327 37	0 00	0 00
05/29/2009	10/02/2015	452 00	0 00	SBGSY	***SCHNEIDER ELECTRIC SA UNSPONSORED ADR	7 491	10 867	3,385 71	4,911 84	LT	0 00	1,526 13	3,385 71	0 00	0 00
08/20/2008	10/14/2015	275 00	0 00	30249U101	FMC TECHNOLOGIES INC	26 140	33 939	7,188 36	9,333 13	LT	0 00	2,144 77	7,188 36	0 00	0 00
08/18/2010	01/11/2016	352 00	0 00	UNICY	***UNICHARM CORP SPONSORED ADR	2 709	3 630	953 69	1,277 74	LT	0 00	324 05	953 69	0 00	0 00
10/17/2008	01/14/2016	150 00	0 00	SLB	***SCHLUMBERGER LTD	49 783	64 578	7,467 41	9,686 55	LT	0 00	2,219 14	7,467 41	0 00	0 00

10/17/2008	01/14/2016	25 00	0 00	SLB	***SCHLUMBERGER LTD	49 783	64 578	1,244 57	1,614 43	LT	0 00	369 86	1,244 57	0 00	0 00
08/20/2007	01/25/2016	75 00	0 00	FISV	FISERV INC	23 992	90 918	1,799 43	6,818 72	LT	0 00	5,019 29	1,799 43	0 00	0 00
08/18/2010	02/05/2016	322 00	0 00	UNICY	***UNICHARM CORP SPONSORED ADR	2 709	3 731	872 41	1,201 23	LT	0 00	328 82	872 41	0 00	0 00
01/15/2010	02/18/2016	75 00	0 00	CHD	CHURCH & DWIGHT CO INC	31 361	89 507	2,352 09	6,712 88	LT	0 00	4,360 79	2,352 09	0 00	0 00
03/05/2010	02/26/2016	70 00	0 00	IBN	***ICICI BANK LTD SPONSORED ADR	8 095	5 330	566 66	373 09	LT	0 00	-193 57	566 66	0 00	0 00
05/17/2010	02/26/2016	840 00	0 00	IBN	***ICICI BANK LTD SPONSORED ADR	7 799	5 330	6,550 86	4,477 11	LT	0 00	-2,073 75	6,550 86	0 00	0 00
03/02/2007	03/07/2016	89 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	13 281	15 348	1,182 00	1,365 96	LT	0 00	183 96	1,182 00	0 00	0 00
03/02/2007	03/07/2016	122 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	13 281	15 348	1,620 27	1,872 44	LT	0 00	252 17	1,620 27	0 00	0 00
03/02/2007	03/07/2016	114 00	0 00	BRGYY	***BG GROUP PLC ADR FINAL INSTALLMENT NEW REPSTG 5 ORD SHS	13 281	15 348	1,514 03	1,749 66	LT	0 00	235 63	1,514 03	0 00	0 00
03/02/2007	04/11/2016	121 00	0 00	IMO	***IMPERIAL OIL LTD NEW	34 568	30 884	4,182 74	3,736 91	LT	0 00	-445 83	4,182 74	0 00	0 00
08/18/2010	05/26/2016	1,531 00	0 00	UNICY	***UNICHARM CORP SPONSORED ADR	2 709	3 750	4,147 99	5,741 12	LT	0 00	1,593 13	4,147 99	0 00	0 00
06/11/2007	07/05/2016	112 00	0 00	FTV	FORTIVE CORPORATION COM	17 489	48 574	1,958 81	5,440 11	LT	0 00	3,481 30	1,958 81	0 00	0 00
04/27/2010	08/31/2016	179 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	11 792	66 226	2,110 68	11,854 17	LT	0 00	9,743 49	2,110 68	0 00	0 00
04/27/2010	09/22/2016	13 00	0 00	ARMH	ARM HOLDINGS PLC SPONSORED ADR	11 792	66 602	153 29	865 82	LT	0 00	712 53	153 29	0 00	0 00
LT - TERM TOTAL		5,009 00						50,578 37	80,032 66	LT	0 00	29,454 29	50,578 37	0 00	0 00
SECTION TOTAL		5,009 00						50,578 37	80,032 66		0 00	29,454 29	50,578 37	0 00	0 00

FIXED INCOME - COVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
09/02/2015	10/06/2015	10,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	98 418	99 566	9,841 83	9,956 60	ST	114 77	0 00	9,841 83	0 00	0 00
03/26/2015	10/25/2015	195 83	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	205 35	195 83	ST	-9 52	0 00	205 35	0 00	0 00
03/05/2015	10/25/2015	683 77	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	742 10	683 77	ST	-58 33	0 00	742 10	0 00	0 00
01/30/2015	10/25/2015	179 44	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	192 34	179 44	ST	-12 90	0 00	192 34	0 00	0 00
03/05/2015	10/25/2015	522 45	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	557 43	522 45	ST	-34 98	0 00	557 43	0 00	0 00
03/05/2015	10/25/2015	77 00	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	80 48	77 00	ST	-3 48	0 00	80 48	0 00	0 00
01/30/2015	10/25/2015	155 28	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	166 34	155 28	ST	-11 06	0 00	166 34	0 00	0 00
01/30/2015	10/25/2015	86 06	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	92 19	86 06	ST	-6 13	0 00	92 19	0 00	0 00
06/30/2015	11/16/2015	5,000 00	0 00	912828XH8	UNITED STATES TREASURY NOTE 1 62500% 6/30/2020 912828XH8 JD_30	99 942	99 976	4,997 09	4,998 81	ST	1 72	0 00	4,997 09	0 00	0 00

03/26/2015	11/25/2015	219 50	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	230 17	219 50	ST	-10 67	0 00	230 17	0 00	0 00
03/05/2015	11/25/2015	891 42	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	967 47	891 42	ST	-76 05	0 00	967 47	0 00	0 00
01/30/2015	11/25/2015	254 08	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	272 34	254 08	ST	-18 26	0 00	272 34	0 00	0 00
03/05/2015	11/25/2015	624 23	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	666 02	624 23	ST	-41 79	0 00	666 02	0 00	0 00
03/05/2015	11/25/2015	141 16	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	147 53	141 16	ST	-6 37	0 00	147 53	0 00	0 00
01/30/2015	11/25/2015	126 81	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	135 85	126 81	ST	-9 04	0 00	135 85	0 00	0 00
01/30/2015	11/25/2015	187 50	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	200 86	187 50	ST	-13 36	0 00	200 86	0 00	0 00
09/30/2015	11/25/2015	426 20	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	454 97	426 20	ST	-28 77	0 00	454 97	0 00	0 00
08/03/2015	12/04/2015	10,000 00	0 00	151020AU8	CELGENE CORP SENIOR NOTES 5 00000% 8/15/2045 151020AU8 FA_15	99 691	99 808	9,969 10	9,980 80	ST	11 70	0 00	9,969 10	0 00	0 00

02/24/2015	12/09/2015	5,000 00	0 00	532457BJ6	ELI LILLY & CO 3 70000% 3/1/2045 532457BJ6 CALLABLE @ 100 00 09/01/44 MS_05 CC	99 515	93 204	4,975 75	4,660 20	ST	-315 55	0 00	4,975 75	0 00	0 00
03/05/2015	12/09/2015	10,000.00	0 00	912810RG5	UNITED STATES TREASURY BONDS (3 37500%) (5/15/2044) (912810RG5) (MN_15)	112.847	107.980	11,284.74	10,798.01	ST	-486.73	0.00	11,307.07	0.00	0.00
03/05/2015	12/10/2015	5,000.00	0.00	172967HD6	CITIGROUP INC (3.87500%) (10/25/2023) (172967HD6) (AO_25)	104.034	103.794	5,201.68 5,205.11	5,189.70	ST	-11.98 -15.41	0.00	5,218.35	0.00	0.00
10/06/2015	12/10/2015	20,000.00	0.00	172967HD6	CITIGROUP INC (3.87500%) (10/25/2023) (172967HD6) (AO_25)	103 738	103.794	20,747 60 20,761.52	20,758.80	ST	-11.20 -2.72	0.00	20,762.00	0.00	0.00
07/30/2015	12/11/2015	15,000.00	0.00	912828XM7	UNITED STATES TREASURY NOTE 1 62500% 7/31/2020 (912828XM7) (JJ_31)	100.018	100.156	15,002.67	15,023.39	ST	20.72	0.00	15,002.98	0.00	0.00
03/26/2015	12/25/2015	314 32	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	329 59	314 32	ST	-15 27	0 00	329 59	0 00	0 00
03/05/2015	12/25/2015	1,004 63	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	1,090 34	1,004 63	ST	-85 71	0 00	1,090 34	0 00	0 00
01/30/2015	12/25/2015	156 49	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	167 74	156 49	ST	-11 25	0 00	167 74	0 00	0 00
03/05/2015	12/25/2015	211 77	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	225 95	211 77	ST	-14 18	0 00	225 95	0 00	0 00
03/05/2015	12/25/2015	189 37	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	197 92	189 37	ST	-8 55	0 00	197 92	0 00	0 00

01/30/2015	12/25/2015	104 84	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	112 31	104 84	ST	-7 47	0 00	112 31	0 00	0 00
01/30/2015	12/25/2015	177 35	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	189 99	177 35	ST	-12 64	0 00	189 99	0 00	0 00
09/30/2015	12/25/2015	594 59	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	634 72	594 59	ST	-40 13	0 00	634 72	0 00	0 00
03/05/2015	01/04/2016	5,000.00	0.00	92343VBT0	VERIZON COMMUNICATI ONS INC 6.55000% 9/15/2043 92343VBT0 MS_15	130.776	119.419	6,536.76 6,541.45	5,970.95	ST	-567.81 -570.50	0.00	6,561.25	0.00	0.00
03/05/2015	01/06/2016	5,000.00	0.00	12189LAN1	BURLINGTON (NORTHN) SANTA FE LLC 4.45000% 3/15/2043 12189LAN1 CALLABLE @ 100 00 09/15/42 MS_15 CC	105.214	97.182	5,260.72 5,261.44	4,859.10	ST	-401.62 -402.34	0.00	5,264.95	0.00	0.00
02/05/2015	01/08/2016	5,000 00	0 00	553794AB4	MUFG AMERS HLDGS CORP SENIOR NOTES 2 25000% 2/10/2020 553794AB4 CALLABLE @ 100 00 01/10/20 FA_10	99 981	98 757	4,999 05	4,937 85	ST	-61 20	0 00	4,999 05	0 00	0 00
01/13/2016	01/13/2016	10,000 00	0 00	035242AN6	ANHEUSER-BU SCH INBEV FIN INC GTD NT 4 90000% 2/1/2046 035242AN6 FA_01	99 765	100 201	9,976 50	10,020 10	ST	43 60	0 00	9,976 50	0 00	0 00
09/09/2015	01/13/2016	25,000 00	0 00	375558BF9	GILEAD SCIENCES INC SENIOR NOTES 3 65000% 3/1/2026 375558BF9 MS_01	99 596	101 251	24,899 00	25,312 75	ST	413 75	0 00	24,899 00	0 00	0 00

11/30/2015	01/13/2016	5,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	98 024	99 094	4,901 19	4,954 69	ST	53 50	0 00	4,901 19	0 00	0 00
09/02/2015	01/13/2016	5,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	98 418	99 094	4,920 92	4,954 69	ST	33 77	0 00	4,920 92	0 00	0 00
01/30/2015	01/20/2016	74 33	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	79 63	74 33	ST	-5 30	0 00	79 63	0 00	0 00
01/30/2015	01/20/2016	369 51	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	395 84	369 51	ST	-26 33	0 00	395 84	0 00	0 00
03/26/2015	01/25/2016	240 41	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	252 09	240 41	ST	-11 68	0 00	252 09	0 00	0 00
03/05/2015	01/25/2016	714 69	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	775 66	714 69	ST	-60 97	0 00	775 66	0 00	0 00
01/30/2015	01/25/2016	220 79	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	236 66	220 79	ST	-15 87	0 00	236 66	0 00	0 00
03/05/2015	01/25/2016	378 26	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	403 59	378 26	ST	-25 33	0 00	403 59	0 00	0 00
03/05/2015	01/25/2016	114 84	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	120 03	114 84	ST	-5 19	0 00	120 03	0 00	0 00
01/30/2015	01/25/2016	81 49	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	87 30	81 49	ST	-5 81	0 00	87 30	0 00	0 00

01/30/2015	01/25/2016	133 49	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	143 00	133 49	ST	-9 51	0 00	143 00	0 00	0 00
09/30/2015	01/25/2016	867 93	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	926 52	867 93	ST	-58 59	0 00	926 52	0 00	0 00
05/05/2015	02/03/2016	10,000 00	0 00	00287YAT6	ABBVIE INC SR NT 2 50000% 5/14/2020 00287YAT6 MN_14	99 590	99 469	9,959 00	9,946 90	ST	-12 10	0 00	9,959 00	0 00	0 00
09/10/2015	02/03/2016	10,000 00	0 00	09062XAC7	BIOGEN IDEC INC SENIOR NOTES 2 90000% 9/15/2020 09062XAC7 MS_15	99 792	101 045	9,979 20	10,104 50	ST	125.30	0.00	9,979.20	0.00	0.00
03/26/2015	02/25/2016	175 84	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	184 38	175 84	ST	-8 54	0 00	184 38	0 00	0 00
03/05/2015	02/25/2016	786 24	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	853 32	786 24	ST	-67 08	0 00	853 32	0 00	0 00
03/05/2015	02/25/2016	473 10	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	504 78	473 10	ST	-31 68	0 00	504 78	0 00	0 00
03/05/2015	02/25/2016	86 52	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	90 43	86 52	ST	-3 91	0 00	90 43	0 00	0 00
09/30/2015	02/25/2016	720 06	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	768 66	720 06	ST	-48 60	0 00	768 66	0 00	0 00
02/25/2016	02/29/2016	5,000 00	0 00	912828UN8	UNITED STATES TREASURY NOTE 2 00000% 2/15/2023 912828UN8 FA_15	103 619	103 238	5,180 96	5,161 89	ST	-19 07	0 00	5,180 68	0 00	0 00

03/05/2015	03/04/2016	5,000.00	0.00	20825CAR5	CONOCOPHILLI PS NOTES 5.75000% 2/1/2019 20825CAR5 FA_01	110.878	105.501	5,543.92 5,571.64	5,275.05	ST	-268.87 -296.79	0.00	5,720.55	0.00	0.00
02/25/2016	03/08/2016	10,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	102 524	101 343	10,252 36	10,134 34	ST	-118 02	0 00	10,252 77	0 00	0 00
12/01/2015	03/18/2016	5,000 00	0 00	912828F62	UNITED STATES TREASURY NOTE 1 50000% 10/31/2019 912828F62 AO_31	100 261	101 215	5,013 07	5,060 73	ST	47 66	0 00	5,014 08	0 00	0 00
03/26/2015	03/25/2016	382 83	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	401 43	382 83	ST	-18 60	0.00	401.43	0 00	0.00
09/30/2015	03/25/2016	326 11	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	348 12	326 11	ST	-22 01	0 00	348 12	0 00	0 00
01/04/2016	04/13/2016	5,000.00	0.00	92343VAW4	VERIZON COMMUNICATI ONS INC NT 6.00000% 4/1/2041 92343VAW4 AO_01	110.130	120.194	5,506.47	6,009.70	ST	503.23	0.00	5,508.70	0.00	0.00
09/30/2015	04/25/2016	962 44	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	1,027 40	962 44	ST	-64 96	0 00	1,027 40	0 00	0 00
02/03/2016	05/02/2016	10,000 00	0 00	912828L32	UNITED STATES TREASURY NOTE 1 37500% 8/31/2020 912828L32 FA_31	100 618	100 550	10,061 79	10,055 04	ST	-6 75	0 00	10,064 88	0 00	0 00
02/25/2016	05/02/2016	5,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	102 487	101 379	5,124 35	5,068 93	ST	-55 42	0 00	5,126 39	0 00	0 00
07/30/2015	05/09/2016	5,000.00	0 00	912828XM7	UNITED STATES TREASURY NOTE 1.62500% 7/31/2020 912828XM7 JU_31	100.016	102.148	5,000.99	5,107.41	ST	106.42	0.00	5,000.99	0.00	0.00

04/13/2016	05/19/2016	10,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	101 952	101 332	10,196 13	10,133 17	ST	-62 96	0 00	10,196 13	0 00	0 00	
02/25/2016	05/19/2016	5,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	102 482	101 332	5,126 39	5,066 58	ST	-59 81	0 00	5,126 39	0 00	0 00	
04/13/2016	05/19/2016	10,000 00	0 00	912828K74	UNITED STATES TREASURY NOTE 2 00000% 8/15/2025 912828K74 FA_15	102 154	101 332	10,216 45	10,133 16	ST	-83 29	0 00	10,216 45	0 00	0 00	
09/30/2015	05/25/2016	784 44	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55 MN_15	106 750	100 000	837 39	784 44	ST	-52 95	0 00	837 39	0 00	0 00	
05/25/2016	06/02/2016	10,000 00	0 00	912828R36	UNITED STATES TREASURY NOTE 1 62500% 5/15/2026 912828R36 MN_15	97 805	98 379	9,780 51	9,837 85	ST	57 34	0 00	9,780 51	0 00	0 00	
05/05/2016	06/23/2016	5,000 00	0 00	912810RN0	UNITED STATES TREASURY BONDS 2 87500% 8/15/2045 912810RN0 FA_15	105 779	106 757	5,288 89	5,337 87	ST	48 98	0 00	5,288 89	0 00	0 00	
08/28/2015	06/23/2016	5,000 00	0 00	912810RN0	UNITED STATES TREASURY BONDS 2 87500% 8/15/2045 912810RN0 FA_15	99 493	106 757	4,974 63	5,337 87	ST	363 24	0 00	4,974 63	0 00	0 00	
09/30/2015	06/25/2016	1,345 80	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	1,436 64	1,345 80	ST	-90 84	0 00	1,436 64	0 00	0 00	
12/04/2015	07/18/2016	10,000.00	0.00	912810RG5	UNITED STATES TREASURY BONDS 3 37500% 5/15/2044 912810RG5 MN 15	106.310	123.076	10,636.76	12,307.77	ST	1,671.01	0.00	10,636.76	0.00	0.00	

09/30/2015	07/25/2016	330 81	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	353 14	330 81	ST	-22 33	0 00	353 14	0 00	0 00
06/02/2016	08/22/2016	10,000 00	0 00	00817YAW8	AETNA INC NEW 3 20000% 6/15/2026 00817YAW8 JD_15	99 626	102 067	9,962 60	10,206 70	ST	244 10	0 00	9,962 60	0 00	0 00
09/30/2015	08/25/2016	1,000 04	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	1,067 54	1,000 04	ST	-67 50	0 00	1,067 54	0 00	0 00
07/28/2016	09/19/2016	15,000 00	0 00	912828R36	UNITED STATES TREASURY NOTE 1 62500% 5/15/2026 912828R36 MN_15	101 036	99 171	15,155 33	14,875 72	ST	-279 61	0 00	15,155 33	0 00	0 00
07/18/2016	09/21/2016	10,000 00	0 00	88167AAF8	***TEVA PHARMACEUTI CAL FIN NETH III B V SR NT 4 10000% 10/1/2046 88167AAF8 AO_01	99 167	98 623	9,916 70	9,862 30	ST	-54 40	0 00	9,916 70	0 00	0 00
09/30/2015	09/25/2016	1,712 23	0 00	31418BT55	FNMA GTD PASS THRU POOL#MA2371 4 00000% 8/1/2045 31418BT55	106 750	100 000	1,827 81	1,712 23	ST	-115 58	0 00	1,827 81	0 00	0 00
ST - TERM TOTAL		319,806 29						327,574 46	327,206 21	ST	-368 25	0 00	327,840 02	0 00	0.00
08/28/2014	10/06/2015	5,000 00	0 00	912828WJ5	UNITED STATES TREASURY NOTE 2 50000% 5/15/2024 912828WJ5 MN_15	101 282	104 293	5,064 09	5214 63	LT	0 00	150 54	5,071 31	0 00	0 00
03/13/2014	10/25/2015	1,638 71	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	1,791 06	1,638 71	LT	0 00	-152 35	1,791 06	0 00	0 00
03/13/2014	10/25/2015	530 41	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	568 37	530 41	LT	0 00	-37 96	568 37	0 00	0 00

03/13/2014	11/25/2015	752 00	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	821 91	752 00	LT	0 00	-69 91	821 91	0 00	0 00
03/13/2014	11/25/2015	517 78	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	554 83	517 78	LT	0 00	-37 05	554 83	0 00	0 00
11/24/2014	12/01/2015	5,000 00	0 00	49456BAE1	KINDER MORGAN INC DEL 3 05000% 12/1/2019 49456BAE1 JD_01	99 797	90 000	4,989 85	4,500 00	LT	0 00	-489 85	4,989 85	0 00	0 00
03/06/2014	12/04/2015	15,000 00	0 00	494550BT2	KINDER MORGAN ENERGY PARTNERS L P 3 50000% 3/1/2021 494550BT2 CALLABLE @ 100 00 01/01/21 MS_01 CC	99 882	89 720	14,982 30	13,458 00	LT	0 00	-1,524 30	14,982 30	0 00	0 00
06/09/2014	12/10/2015	5,000.00	0.00	172967HD6	CITIGROUP INC (3.87500%) (10/25/2023) 172967HD6 AO 25	101.827	103.794	5,091.33 5,094.75	5,189.70	LT	0.00	98.37 94.96	5,105.85	0.00	0.00
03/13/2014	12/25/2015	866 32	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	946 86	866 32	LT	0 00	-80 54	946 86	0 00	0 00
03/13/2014	12/25/2015	551 56	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	591 03	551 56	LT	0 00	-39 47	591 03	0 00	0 00
03/13/2014	01/25/2016	934 12	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	1,020 96	934 12	LT	0 00	-86 84	1,020 96	0 00	0 00
03/13/2014	01/25/2016	634 50	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	679 91	634 50	LT	0 00	-45 41	679 91	0.00	0 00

10/27/2014	02/25/2016	15,000.00	0.00	037411AZ8	APACHE CORP (3 25000%) (4/15/2022) (037411AZ8) CALLABLE @ (100.00 01/15/22) AO_15	101.570	86.440	15,235.47 15,244.41	12,966.00	LT	0.00	-2,269.47 -2,283.41	15,280 80	0 00	0 00
03/13/2014	02/25/2016	639 56	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	699 02	639 56	LT	0 00	-59 46	699 02	0 00	0 00
03/13/2014	02/25/2016	650 84	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	697 42	650 84	LT	0 00	-46 58	697 42	0 00	0 00
01/30/2015	02/25/2016	173 91	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	186 41	173 91	LT	0 00	-12 50	186 41	0 00	0 00
01/30/2015	02/25/2016	97 08	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	104 00	97 08	LT	0 00	-6 92	104 00	0 00	0 00
01/30/2015	02/25/2016	120 52	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	129 11	120 52	LT	0 00	-8 59	129 11	0 00	0 00
03/05/2014	03/08/2016	5,000 00	0.00	581557BE4	MCKESSON CORP NEW (3.79600%) (3/15/2024) (581557BE4) CALLABLE @ (100.00 12/15/23) MS_15 CC	100.000	102.273	5,000.00 5,000.58	5,113.65	LT	0.00	113.65 113.07	5,000 00	0.00	0.00
04/01/2014	03/08/2016	10,000 00	0.00	581557BE4	MCKESSON CORP NEW (3.79600%) (3/15/2024) (581557BE4) CALLABLE @ (100.00 12/15/23) MS_15 CC	100.378	102.273	10,037.77 10,038.94	10,227.30	LT	0.00	189.53 188.36	10,045.30	0.00	0.00
11/26/2014	03/18/2016	30,000 00	0 00	912828F62	UNITED STATES TREASURY NOTE 1 50000% 10/31/2019 912828F62 AO_31	99 782	101 215	29,934 47	30,364 35	LT	0 00	429 88	29,934 47	0 00	0 00

03/13/2014	03/25/2016	511 21	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	558 74	511 21	LT	0 00	-47 53	558 74	0 00	0 00
03/13/2014	03/25/2016	379 52	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	406 68	379 52	LT	0 00	-27 16	406 68	0 00	0 00
03/05/2015	03/25/2016	219 60	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	238 33	219 60	LT	0 00	-18 73	238 33	0 00	0 00
01/30/2015	03/25/2016	287 99	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	308 69	287 99	LT	0 00	-20 70	308 69	0 00	0 00
03/05/2015	03/25/2016	247 30	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	263 86	247 30	LT	0 00	-16 56	263 86	0 00	0 00
03/05/2015	03/25/2016	238 50	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	249 27	238 50	LT	0 00	-10 77	249 27	0 00	0 00
01/30/2015	03/25/2016	143 32	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	153 53	143 32	LT	0 00	-10 21	153 53	0 00	0 00
01/30/2015	03/25/2016	160 80	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	172 26	160 80	LT	0 00	-11 46	172 26	0 00	0 00
03/05/2015	04/13/2016	5,000.00	0.00	36962G3P7	GENERAL ELEC CAP CORP (MEDIUM TERM) (NTS 5.67500% 01/14/2038) 36962G3P7 (JJ 14)	127.490	131.588	6,379.50 6,380.97	6,579.40	LT	0.00	204.90 198.43	6,417.15	0.00	0.00
03/05/2015	04/14/2016	5,000 00	0 00	92553PAS1	VIACOM INC (NEW 2 50000% 9/1/2018) 92553PAS1 CALLED @ 101 67 03/30/17 MS 01	101 185	100 871	5,059 25 5,065.60	5,043 55	LT	0 00	-15 70 -22 25	5,085 55	0 00	0 00

03/05/2015	04/21/2016	75,000.00	0.00	912828VR8	UNITED STATES TREASURY NOTE 0.62500% 8/15/2016 912828VR8 FA 15	100.056	100.101	75,041.70 75,078.97	75,075.92	LT	0.00	34.22 -3.05	75,187.75	0.00	0.00
03/13/2014	04/25/2016	434 14	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	474 50	434 14	LT	0 00	-40 36	474 50	0 00	0 00
03/13/2014	04/25/2016	446 36	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	478 30	446 36	LT	0 00	-31 94	478 30	0 00	0 00
03/26/2015	04/25/2016	499 87	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	524 16	499 87	LT	0 00	-24 29	524 16	0 00	0 00
03/05/2015	04/25/2016	228 54	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	248 04	228 54	LT	0 00	-19 50	248 04	0 00	0 00
01/30/2015	04/25/2016	500 41	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	536 38	500 41	LT	0 00	-35 97	536 38	0 00	0 00
03/05/2015	04/25/2016	1,288 26	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	1,374 51	1,288 26	LT	0 00	-86 25	1,374 51	0 00	0 00
03/05/2015	04/25/2016	398 45	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	416 44	398 45	LT	0 00	-17 99	416 44	0 00	0 00
01/30/2015	04/25/2016	141 15	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	151 21	141 15	LT	0 00	-10 06	151 21	0 00	0 00
01/30/2015	04/25/2016	231 91	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	248 43	231 91	LT	0 00	-16 52	248 43	0 00	0 00

03/13/2014	05/25/2016	1,308 23	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	1,429 85	1,308 23	LT	0 00	-121 62	1,429 85	0 00	0 00	
03/13/2014	05/25/2016	449 42	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	481 58	449 42	LT	0 00	-32 16	481 58	0 00	0 00	
03/26/2015	05/25/2016	617 14	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	647 13	617 14	LT	0 00	-29 99	647 13	0 00	0 00	
03/05/2015	05/25/2016	41 40	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	44 93	41 40	LT	0 00	-3 53	44 93	0 00	0 00	
01/30/2015	05/25/2016	454 76	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	487 45	454 76	LT	0 00	-32 69	487 45	0 00	0 00	
03/05/2015	05/25/2016	748 16	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	798 25	748 16	LT	0 00	-50 09	798 25	0 00	0 00	
03/05/2015	05/25/2016	244 05	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	255 07	244 05	LT	0 00	-11 02	255 07	0 00	0 00	
01/30/2015	05/25/2016	122 10	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	130 80	122 10	LT	0 00	-8 70	130 80	0 00	0 00	
01/30/2015	05/25/2016	212 41	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	227 54	212 41	LT	0 00	-15 13	227 54	0 00	0 00	
03/13/2014	06/25/2016	496 10	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	542 22	496 10	LT	0 00	-46 12	542 22	0 00	0 00	

03/13/2014	06/25/2016	601 45	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	644 49	601 45	LT	0 00	-43 04	644 49	0 00	0 00
03/26/2015	06/25/2016	411 87	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	431 88	411 87	LT	0 00	-20 01	431 88	0 00	0 00
03/05/2015	06/25/2016	754 48	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	818 85	754 48	LT	0 00	-64 37	818 85	0 00	0 00
01/30/2015	06/25/2016	296 02	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	317 30	296 02	LT	0 00	-21 28	317 30	0 00	0 00
03/05/2015	06/25/2016	1,054 72	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	1,125 34	1,054 72	LT	0 00	-70 62	1,125 34	0 00	0 00
03/05/2015	06/25/2016	279 96	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	292 60	279 96	LT	0 00	-12 64	292 60	0 00	0 00
01/30/2015	06/25/2016	241 92	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	259 16	241 92	LT	0 00	-17 24	259 16	0 00	0 00
01/30/2015	06/25/2016	205 52	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	220 16	205 52	LT	0 00	-14 64	220 16	0 00	0 00
07/29/2014	07/18/2016	5,000.00	0.00	912810RG5	UNITED STATES TREASURY BONDS 3.37500% 5/15/2044 912810RG5 MN -15	102.728	123.078	5,141.42	6,153.89	LT	0.00	1,012.47	5,141.42	0 00	0.00
03/13/2014	07/25/2016	623 87	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	681 87	623 87	LT	0 00	-58 00	681 87	0 00	0 00

03/13/2014	07/25/2016	534 03	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	572 25	534 03	LT	0 00	-38 22	572 25	0 00	0 00
03/26/2015	07/25/2016	775 70	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	813 39	775 70	LT	0 00	-37 69	813 39	0 00	0 00
03/05/2015	07/25/2016	243 39	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	264 15	243 39	LT	0 00	-20 76	264 15	0 00	0 00
01/30/2015	07/25/2016	446 10	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	478 16	446 10	LT	0 00	-32 06	478 16	0 00	0 00
03/05/2015	07/25/2016	1,231 30	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	1,313 74	1,231 30	LT	0 00	-82 44	1,313 74	0 00	0 00
03/05/2015	07/25/2016	404 10	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	422 35	404 10	LT	0 00	-18 25	422 35	0 00	0 00
01/30/2015	07/25/2016	225 33	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	241 38	225 33	LT	0 00	-16 05	241 38	0 00	0 00
01/30/2015	07/25/2016	263 98	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	282 79	263 98	LT	0 00	-18 81	282 79	0 00	0 00
07/30/2015	08/04/2016	5,000.00	0.00	912828XM7	UNITED STATES TREASURY NOTE 1 62500% 7/31/2020 912828XM7 JJ 31	100.016	102.718	5,000.99	5,135.92	LT	0 00	134 93	5,000.99	0.00	0.00
03/13/2014	08/25/2016	694 51	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	759 08	694 51	LT	0 00	-64 57	759 08	0 00	0 00

03/13/2014	08/25/2016	408 81	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	438 07	408 81	LT	0 00	-29 26	438 07	0 00	0 00
03/26/2015	08/25/2016	422 88	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	443 43	422 88	LT	0 00	-20 55	443 43	0 00	0 00
03/05/2015	08/25/2016	958.69	0.00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100.000	1,040 48	958.69	LT	0 00	-81.79	1,040.48	0.00	0.00
01/30/2015	08/25/2016	305 44	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	327 39	305 44	LT	0 00	-21 95	327 39	0 00	0 00
03/05/2015	08/25/2016	612 65	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	653 67	612 65	LT	0 00	-41 02	653 67	0 00	0 00
03/05/2015	08/25/2016	294 67	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	307 98	294 67	LT	0 00	-13 31	307 98	0 00	0 00
01/30/2015	08/25/2016	214 15	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	229 41	214 15	LT	0 00	-15 26	229 41	0 00	0 00
01/30/2015	08/25/2016	297 86	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	319 08	297 86	LT	0 00	-21 22	319 08	0 00	0 00
06/30/2015	09/21/2016	20,000 00	0 00	912828XH8	UNITED STATES TREASURY NOTE 1 62500% 6/30/2020 912828XH8 JD_30	99 942	102 047	19,988 34	20,409 31	LT	0 00	420 97	19,988 34	0 00	0 00
03/13/2014	09/25/2016	537 71	0 00	3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4 50000% 5/1/2041 3138AFC24	107 156	100 000	576 19	537 71	LT	0 00	-38 48	576 19	0 00	0 00

03/26/2015	09/25/2016	809 09	0 00	3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3 50000% 7/1/2042 3138M1EN4	104 859	100 000	848 41	809 09	LT	0 00	-39 32	848 41	0 00	0 00
03/05/2015	09/25/2016	539 19	0 00	3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4 50000% 5/1/2044 3138WBSS5	108 531	100 000	585 19	539 19	LT	0 00	-46 00	585 19	0 00	0 00
01/30/2015	09/25/2016	455 81	0 00	3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4 00000% 10/1/2044 3138WCZ97	107 188	100 000	488 57	455 81	LT	0 00	-32 76	488 57	0 00	0 00
03/05/2015	09/25/2016	751 94	0 00	3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3 50000% 3/1/2045 3138WEEW5	104 516	100 000	785 89	751 94	LT	0 00	-33 95	785 89	0 00	0 00
01/30/2015	09/25/2016	204 95	0 00	3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4 00000% 9/1/2043 3138WVCP4	107 125	100 000	219 55	204 95	LT	0 00	-14 60	219 55	0 00	0 00
01/30/2015	09/25/2016	485 93	0 00	3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4 00000% 8/1/2043 3138X3E32	107 125	100 000	520 55	485 93	LT	0 00	-34 62	520 55	0 00	0 00
03/13/2014	09/26/2016	592 65	0 00	31418RP70	FNMA GTD PASS THRU POOL#AD4045 5 00000% 4/1/2040 31418RP70	109 297	100 000	647 75	592 65	LT	0 00	-55 10	647 75	0 00	0 00
03/05/2015	09/26/2016	881 42	0 00	3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4 00000% 11/1/2044 3138WDKR1	106 695	100 000	940 43	881 42	LT	0 00	-59 01	940 43	0 00	0 00
								246,960.99				-4,308.87			
LT - TERM TOTAL		242,220 50						~~-240,691 50~~	242,652 12	LT	0 00	~~-4,239~~ 38	247,181 20	0 00	0 00
SECTION TOTAL		562,026.79						574,465 96	569,858 33		-368 25	-4,239 38	575,021 22	0 00	0 00

FIXED INCOME - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss

11/30/2010	10/15/2015	1,576 99	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	1,599 17	1,576 99	LT	0 00	-22 18	1,599 17	0 00	0 00
08/25/2011	10/15/2015	327 57	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	345 02	327 57	LT	0 00	-17 45	345 02	0 00	0 00
03/26/2013	10/25/2015	132 43	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	142 92	132 43	LT	0 00	-10 49	142 92	0 00	0 00
03/26/2013	10/25/2015	17 35	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	18 74	17 35	LT	0 00	-1 39	18 74	0 00	0 00
09/30/2011	10/25/2015	425 38	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	446 25	425 38	LT	0 00	-20 87	446 25	0 00	0 00
03/26/2013	10/25/2015	23 51	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	25 39	23 51	LT	0 00	-1 88	25 39	0 00	0 00
03/26/2013	10/25/2015	191 02	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	206 03	191 02	LT	0 00	-15 01	206 03	0 00	0 00
03/26/2013	10/25/2015	19 98	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	21 56	19 98	LT	0 00	-1 58	21.56	0 00	0 00
08/13/2012	10/25/2015	31 42	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	32 41	31 42	LT	0 00	-0 99	32 41	0 00	0 00
04/12/2013	10/25/2015	91 28	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	97 18	91 28	LT	0 00	-5 90	97 18	0 00	0 00

04/12/2013	10/25/2015	30 91	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	32 91	30 91	LT	0 00	-2 00	32 91	0 00	0 00
12/31/2012	10/25/2015	9 20	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	9 65	9 20	LT	0 00	-0 45	9 65	0 00	0 00
04/12/2013	10/25/2015	6 53	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	6 95	6 53	LT	0 00	-0 42	6 95	0 00	0 00
10/25/2013	10/25/2015	125 96	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	132 97	125 96	LT	0 00	-7 01	132 97	0 00	0 00
11/30/2010	11/15/2015	121 10	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	122 80	121 10	LT	0 00	-1 70	122 80	0 00	0 00
08/25/2011	11/15/2015	578 37	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	609 19	578 37	LT	0 00	-30 82	609 19	0 00	0 00
03/26/2013	11/25/2015	116 30	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	125 51	116 30	LT	0 00	-9 21	125 51	0 00	0 00
03/26/2013	11/25/2015	211 86	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	228 81	211 86	LT	0 00	-16 95	228 81	0 00	0 00
09/30/2011	11/25/2015	445 56	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	467 42	445 56	LT	0 00	-21 86	467 42	0 00	0 00
03/26/2013	11/25/2015	235 99	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	254 87	235 99	LT	0 00	-18 88	254 87	0 00	0 00

03/26/2013	11/25/2015	297 52	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	320 90	297 52	LT	0 00	-23 38	320 90	0 00	0 00
03/26/2013	11/25/2015	782 68	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	844 68	782 68	LT	0 00	-62 00	844 68	0 00	0 00
08/13/2012	11/25/2015	31 84	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	32 84	31 84	LT	0 00	-1 00	32 84	0 00	0 00
04/12/2013	11/25/2015	88 53	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	94 25	88 53	LT	0 00	-5 72	94 25	0 00	0 00
04/12/2013	11/25/2015	39 65	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	42 21	39 65	LT	0 00	-2 56	42 21	0 00	0 00
12/31/2012	11/25/2015	8 50	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	8 91	8 50	LT	0 00	-0 41	8 91	0 00	0 00
04/12/2013	11/25/2015	6 52	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	6 94	6 52	LT	0 00	-0 42	6 94	0 00	0 00
10/25/2013	11/25/2015	86 06	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	90 85	86 06	LT	0 00	-4 79	90 85	0 00	0 00
03/08/2012	12/01/2015	5,000 00	0 00	984121CF8	XEROX CORPORATION SR UNSECURED 2 95000% 3/15/2017 984121CF8 MS_15	99 875	100 959	4,993 75	5,047 95	LT	0 00	54 20	4,993 75	0 00	0 00

11/14/2012	12/02/2015	5,000 00	0 00	85771PAH5	***STATOIL ASA SR UNSECURED 1 20000% 1/17/2018 85771PAH5 JJ_17	99 885	99 296	4,994 25	4,964 80	LT	0 00	-29 45	4,994 25	0 00	0 00
11/30/2010	12/15/2015	862 82	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	874 95	862 82	LT	0 00	-12 13	874 95	0 00	0 00
08/25/2011	12/15/2015	313 91	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	330 64	313 91	LT	0 00	-16 73	330 64	0 00	0 00
03/26/2013	12/25/2015	105 54	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	113 90	105 54	LT	0 00	-8 36	113 90	0 00	0 00
03/26/2013	12/25/2015	632 06	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	682 62	632 06	LT	0 00	-50 56	682 62	0 00	0 00
09/30/2011	12/25/2015	271 71	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	285 04	271 71	LT	0 00	-13 33	285 04	0 00	0 00
03/26/2013	12/25/2015	324 27	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	350 21	324 27	LT	0 00	-25 94	350 21	0 00	0 00
03/26/2013	12/25/2015	235 02	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	253 49	235 02	LT	0 00	-18 47	253 49	0 00	0 00
03/26/2013	12/25/2015	19 01	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	20 52	19 01	LT	0 00	-1 51	20 52	0 00	0 00
08/13/2012	12/25/2015	31 56	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	32 56	31 56	LT	0 00	-1 00	32 56	0 00	0 00

04/12/2013	12/25/2015	76 51	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	81 45	76 51	LT	0 00	-4 94	81 45	0 00	0 00
04/12/2013	12/25/2015	7 82	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	8 33	7 82	LT	0 00	-0 51	8 33	0 00	0 00
12/31/2012	12/25/2015	72 52	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	76 04	72 52	LT	0 00	-3 52	76 04	0 00	0 00
04/12/2013	12/25/2015	6 77	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	7 21	6 77	LT	0 00	-0 44	7 21	0 00	0 00
10/25/2013	12/25/2015	61 05	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	64 45	61 05	LT	0 00	-3 40	64 45	0 00	0 00
09/11/2013	01/04/2016	10,000.00	0.00	92343VBT0	VERIZON COMMUNICATIONS INC (6.55000%) (9/15/2043) (92343VBT0) (MS_15)	99.883	119.419	9,988.30 9,992.4	11,941.90	LT	0.00	1,953.60 1,949.50	9,988.30	0.00	0.00
09/12/2013	01/04/2016	5,000.00	0.00	92343VBT0	VERIZON COMMUNICATIONS INC (6 55000%) (9/15/2043) (92343VBT0) (MS_15)	107.201	119.419	5,360.04 5,362.24	5,970.95	LT	0.00	610.91 608.71	5,370.30	0.00	0.00
11/14/2013	01/06/2016	5,000.00	0.00	884903BQ7	***THOMSON REUTERS CORP (4.30000%) (11/23/2023) (884903BQ7) (MN_23)	99.381	102.786	4,969.05	5,139.30	LT	0.00	170 25	4,969.05	0.00	0.00
12/03/2013	01/06/2016	10,000 00	0.00	884903BP9	***THOMSON REUTERS CORP SR UNSECURED (5 65000%) (11/23/2043) (884903BP9) CALLABLE @ 100.00 05/23/43 (MN_23) CC	100.066	102.331	10,006.62 10,006.64	10,233 10	LT	0.00	226.48 226.46	10,006.80	0.00	0 00

05/08/2013	01/06/2016	5,000 00	0 00	084664BV2	BERKSHIRE HATHAWAY FINANCE SR UNSECURED 4 30000% 5/15/2043 084664BV2 MN_15	99 183	98 947	4,959 15	4,947 35	LT	0 00	-11 80	4,959 15	0 00	0 00
06/18/2013	01/06/2016	5,000.00	0.00	12189LAN1	BURLINGTON (NORTHN) SANTA FE LLC (4.45000%) (3/15/2043) (12189LAN1) CALLABLE @ (100 00 09/15/42) (MS_15) CC	96.088	97.182	4,804.40 4,805.06	4,859.10	LT	0.00	54.70 54.04	4,804.40	0.00	0.00
11/30/2010	01/15/2016	122 36	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	124 08	122 36	LT	0 00	-1 72	124 08	0 00	0 00
08/25/2011	01/15/2016	201 10	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	211 81	201 10	LT	0 00	-10 71	211 81	0 00	0 00
03/26/2013	01/19/2016	26 67	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	28 80	26 67	LT	0 00	-2 13	28 80	0 00	0 00
12/31/2012	01/19/2016	11 50	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	12 06	11 50	LT	0 00	-0 56	12 06	0 00	0 00
03/26/2013	01/20/2016	868 99	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	937 83	868 99	LT	0 00	-68 84	937 83	0 00	0 00
03/26/2013	01/25/2016	96 51	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	104 16	96 51	LT	0 00	-7 65	104 16	0 00	0 00
03/26/2013	01/25/2016	336 29	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	363 19	336 29	LT	0 00	-26 90	363 19	0 00	0 00

09/30/2011	01/25/2016	317 41	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	332 98	317 41	LT	0 00	-15 57	332 98	0 00	0 00	
03/26/2013	01/25/2016	21 74	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	23 48	21 74	LT	0 00	-1 74	23 48	0 00	0 00	
03/26/2013	01/25/2016	226 03	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	243 80	226 03	LT	0 00	-17 77	243 80	0 00	0 00	
03/26/2013	01/25/2016	738 70	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	797 22	738 70	LT	0 00	-58 52	797 22	0 00	0 00	
08/13/2012	01/25/2016	31 88	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	32 89	31 88	LT	0 00	-1 01	32 89	0 00	0 00	
04/12/2013	01/25/2016	105 64	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	112 46	105 64	LT	0 00	-6 82	112 46	0 00	0 00	
04/12/2013	01/25/2016	7 73	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	8 23	7 73	LT	0 00	-0 50	8 23	0 00	0 00	
12/31/2012	01/25/2016	9 16	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	9 61	9 16	LT	0 00	-0 45	9 61	0 00	0 00	
04/12/2013	01/25/2016	80 11	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	85 31	80 11	LT	0 00	-5 20	85 31	0 00	0 00	
10/25/2013	01/25/2016	39 13	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	41 31	39 13	LT	0 00	-2 18	41 31	0 00	0 00	

11/30/2010	02/15/2016	2,108 70	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	2,138 35	2,108 70	LT	0 00	-29 65	2,138 35	0 00	0 00	
08/25/2011	02/15/2016	194 68	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	205 05	194 68	LT	0 00	-10 37	205 05	0 00	0 00	
03/26/2013	02/25/2016	71 05	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	76 68	71 05	LT	0 00	-5 63	76 68	0 00	0 00	
03/26/2013	02/25/2016	124 63	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	134 60	124 63	LT	0 00	-9 97	134 60	0 00	0 00	
09/30/2011	02/25/2016	280 78	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	294 56	280 78	LT	0 00	-13 78	294 56	0 00	0 00	
03/26/2013	02/25/2016	65 86	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	71 13	65 86	LT	0 00	-5 27	71 13	0 00	0 00	
03/26/2013	02/25/2016	13 60	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	14 67	13 60	LT	0 00	-1 07	14 67	0 00	0 00	
03/26/2013	02/25/2016	23 37	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	25 22	23 37	LT	0 00	-1 85	25 22	0 00	0 00	
08/13/2012	02/25/2016	31 75	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	32 75	31 75	LT	0 00	-1 00	32 75	0 00	0 00	
04/12/2013	02/25/2016	63 12	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	67 20	63 12	LT	0 00	-4 08	67 20	0 00	0 00	

04/12/2013	02/25/2016	44 84	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	47 74	44 84	LT	0 00	-2 90	47 74	0 00	0 00
12/31/2012	02/25/2016	58 49	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	61 33	58 49	LT	0 00	-2 84	61 33	0 00	0 00
04/12/2013	02/25/2016	6 77	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	7 21	6 77	LT	0 00	-0 44	7 21	0 00	0 00
10/25/2013	02/25/2016	59 81	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	63 14	59 81	LT	0 00	-3 33	63 14	0 00	0 00
01/30/2009	03/04/2016	10,000.00	0.00	20825CAR5	CONOCOPHILLI PS NOTES 5 75000% 2/1/2019 20825CAR5 FA 01	100.268	105.501	10,026.64 10,077.13	10,550.10	LT	0.00	523.46 523.97	10,035.40	0.00	0.00
11/30/2010	03/15/2016	737 92	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	748 30	737 92	LT	0 00	-10 38	748 30	0 00	0 00
08/25/2011	03/15/2016	472 35	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	497 52	472 35	LT	0 00	-25 17	497 52	0 00	0 00
03/26/2013	03/25/2016	63 06	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	68 06	63 06	LT	0 00	-5 00	68 06	0 00	0 00
03/26/2013	03/25/2016	128 15	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	138 40	128 15	LT	0 00	-10 25	138 40	0 00	0 00
09/30/2011	03/25/2016	305 75	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	320 75	305 75	LT	0 00	-15 00	320 75	0 00	0 00

03/26/2013	03/25/2016	114 95	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	124 15	114 95	LT	0 00	-9 20	124 15	0 00	0 00
03/26/2013	03/25/2016	95 55	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	103 06	95 55	LT	0 00	-7 51	103 06	0 00	0 00
03/26/2013	03/25/2016	18 12	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4.50000% 1/1/2042 3138E7YC2	107 922	100 000	19 56	18 12	LT	0 00	-1 44	19 56	0 00	0 00
08/13/2012	03/25/2016	32 19	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 21	32 19	LT	0 00	-1 02	33 21	0 00	0 00
04/12/2013	03/25/2016	71 35	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	75 96	71 35	LT	0 00	-4 61	75 96	0 00	0 00
04/12/2013	03/25/2016	55 43	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	59 01	55 43	LT	0 00	-3 58	59 01	0 00	0 00
12/31/2012	03/25/2016	10 90	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	11 43	10 90	LT	0 00	-0 53	11 43	0 00	0 00
04/12/2013	03/25/2016	59 26	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	63 11	59 26	LT	0 00	-3 85	63 11	0 00	0 00
10/25/2013	03/25/2016	62 01	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	65 46	62 01	LT	0 00	-3 45	65 46	0 00	0 00
08/12/2013	04/14/2016	5,000.00	0.00	92553PAS1	VIACOM INC (NEW-2 50000% 9/1/2018) 92553PAS1 CALLED @ 101 67 03/30/17 MS 01)	99.423	100.871	4,971.15	5,043.55	LT	0.00	72.40	4,971.15	0.00	0.00

4977.57

65.98

12/03/2013	04/14/2016	5,000.00	0.00	92553PAU6	VIACOM INC NEW SR UNSECURED 5.85000% 9/1/2043 92553PAU6 CALLABLE @ 100.00 03/01/43 (MS_01) CC	103.946	86.620	5,197.29 5,198.98	4,831.00	LT	0.00	-365.29 -367.98	5,204.00	0.00	0.00
11/30/2010	04/15/2016	1,129 95	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	1,145 84	1,129 95	LT	0 00	-15 89	1,145 84	0 00	0 00
08/25/2011	04/15/2016	91 67	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	96 55	91 67	LT	0 00	-4 88	96 55	0 00	0 00
03/26/2013	04/25/2016	105 15	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	113 48	105 15	LT	0 00	-8 33	113 48	0 00	0 00
03/26/2013	04/25/2016	129 60	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	139 97	129 60	LT	0 00	-10 37	139 97	0 00	0 00
09/30/2011	04/25/2016	314 16	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	329 57	314 16	LT	0 00	-15 41	329 57	0 00	0 00
03/26/2013	04/25/2016	666 26	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	719 56	666 26	LT	0 00	-53 30	719 56	0 00	0 00
03/26/2013	04/25/2016	110 12	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	118 77	110 12	LT	0 00	-8 65	118 77	0 00	0 00
03/26/2013	04/25/2016	24 08	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	25 99	24 08	LT	0 00	-1 91	25 99	0 00	0 00

08/13/2012	04/25/2016	32 94	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 98	32 94	LT	0 00	-1 04	33 98	0 00	0 00
04/12/2013	04/25/2016	87 19	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	92 82	87 19	LT	0 00	-5 63	92 82	0 00	0 00
04/12/2013	04/25/2016	8 47	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	9 02	8 47	LT	0 00	-0 55	9 02	0 00	0 00
12/31/2012	04/25/2016	21 53	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	22 58	21 53	LT	0 00	-1 05	22 58	0 00	0 00
04/12/2013	04/25/2016	75 87	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	80 80	75 87	LT	0 00	-4 93	80 80	0 00	0 00
10/25/2013	04/25/2016	104 25	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	110 05	104 25	LT	0 00	-5 80	110 05	0 00	0 00
07/28/2009	05/02/2016	10,000 00	0 00	025816AX7	AMERICAN EXPRESS CO SR NTS 6 15000% 08/28/2017 025816AX7 FA_28	97 440	106 187	9,744 01 9717.28	10,618 70	LT	0 00	874 69 901.42	9,638 30	0 00	0 00
01/14/2008	05/05/2016	5,000 00	0.00	36962G3P7	GENERAL ELEC CAP CORP MEDIUM TERM NTS 5 87500% 01/14/2038 36962G3P7 JJ_14	97.226	132.871	4,861.30 4,866.24	6,643.55	LT	0.00	1,782.25 1,777.31	4,861.30	0.00	0 00
10/20/2008	05/05/2016	10,000.00	0.00	36962G3P7	GENERAL ELEC CAP CORP MEDIUM TERM NTS 5 87500% 01/14/2038 36962G3P7 JJ_14	95.567	132.871	9,556.70 9,566.39	13,287.10	LT	0.00	3,730.40 3,720.71	9,556.70	0 00	0.00

11/30/2010	05/15/2016	125 31	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	127 07	125 31	LT	0 00	-1 76	127 07	0 00	0 00	
08/25/2011	05/15/2016	309 27	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	325 75	309 27	LT	0 00	-16 48	325 75	0 00	0 00	
03/26/2013	05/25/2016	125 35	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	135 28	125 35	LT	0 00	-9 93	135 28	0 00	0 00	
03/26/2013	05/25/2016	15 18	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	16 39	15 18	LT	0 00	-1 21	16 39	0 00	0 00	
09/30/2011	05/25/2016	276 60	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	290 17	276 60	LT	0 00	-13 57	290 17	0 00	0 00	
03/26/2013	05/25/2016	21 47	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	23 19	21 47	LT	0 00	-1 72	23 19	0 00	0 00	
03/26/2013	05/25/2016	17 39	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	18 76	17 39	LT	0 00	-1 37	18 76	0 00	0 00	
03/26/2013	05/25/2016	18 83	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	20 32	18 83	LT	0 00	-1 49	20 32	0 00	0 00	
08/13/2012	05/25/2016	32 93	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 97	32 93	LT	0 00	-1 04	33 97	0 00	0 00	
04/12/2013	05/25/2016	82 68	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	88 02	82 68	LT	0 00	-5 34	88 02	0 00	0 00	

04/12/2013	05/25/2016	8 18	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	8 71	8 18	LT	0 00	-0 53	8 71	0 00	0 00	
12/31/2012	05/25/2016	58 03	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	60 85	58 03	LT	0 00	-2 82	60 85	0 00	0 00	
04/12/2013	05/25/2016	6 59	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	7 02	6 59	LT	0 00	-0 43	7 02	0 00	0 00	
10/25/2013	05/25/2016	126 15	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	133 17	126 15	LT	0 00	-7 02	133 17	0 00	0 00	
11/30/2010	06/15/2016	1,104 56	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	1,120.09	1,104 56	LT	0 00	-15 53	1,120.09	0.00	0.00	
08/25/2011	06/15/2016	315 81	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	332 64	315 81	LT	0 00	-16 83	332 64	0 00	0 00	
03/26/2013	06/25/2016	109 08	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	117 72	109 08	LT	0 00	-8 64	117 72	0 00	0 00	
03/26/2013	06/25/2016	144 14	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	155 67	144 14	LT	0 00	-11 53	155 67	0 00	0 00	
09/30/2011	06/25/2016	832 97	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	873 84	832 97	LT	0 00	-40 87	873 84	0 00	0 00	
03/26/2013	06/25/2016	119 02	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	128 54	119 02	LT	0 00	-9 52	128 54	0 00	0 00	

03/26/2013	06/25/2016	189 08	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	203 94	189 08	LT	0 00	-14 86	203 94	0 00	0 00	
03/26/2013	06/25/2016	19 85	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	21 42	19 85	LT	0 00	-1 57	21 42	0 00	0 00	
08/13/2012	06/25/2016	32 54	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 57	32 54	LT	0 00	-1 03	33 57	0 00	0 00	
04/12/2013	06/25/2016	148 98	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	158 60	148 98	LT	0 00	-9 62	158 60	0 00	0 00	
04/12/2013	06/25/2016	91 44	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	97 35	91 44	LT	0 00	-5 91	97 35	0 00	0 00	
12/31/2012	06/25/2016	102 00	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	106 96	102 00	LT	0 00	-4 96	106 96	0 00	0 00	
04/12/2013	06/25/2016	158 27	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	168 54	158 27	LT	0 00	-10 27	168 54	0 00	0 00	
10/25/2013	06/25/2016	105 56	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	111 43	105 56	LT	0 00	-5 87	111 43	0 00	0 00	
11/30/2010	07/15/2016	627 89	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	636 72	627 89	LT	0 00	-8 83	636 72	0 00	0 00	
08/25/2011	07/15/2016	267 78	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	282 05	267 78	LT	0 00	-14 27	282 05	0 00	0 00	

03/26/2013	07/25/2016	137 18	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	148 05	137 18	LT	0 00	-10 87	148 05	0 00	0 00	
03/26/2013	07/25/2016	296 15	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	319 84	296 15	LT	0 00	-23 69	319 84	0 00	0 00	
09/30/2011	07/25/2016	282 09	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	295 93	282 09	LT	0 00	-13 84	295 93	0 00	0 00	
03/26/2013	07/25/2016	268 43	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	289 90	268 43	LT	0 00	-21 47	289 90	0 00	0 00	
03/26/2013	07/25/2016	378 33	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	408 07	378 33	LT	0 00	-29 74	408 07	0 00	0 00	
03/26/2013	07/25/2016	353 74	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	381 76	353 74	LT	0 00	-28 02	381 76	0 00	0 00	
08/13/2012	07/25/2016	32 60	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 63	32 60	LT	0 00	-1 03	33 63	0 00	0 00	
04/12/2013	07/25/2016	134 36	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	143 04	134 36	LT	0 00	-8 68	143 04	0 00	0 00	
04/12/2013	07/25/2016	75 81	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	80 71	75 81	LT	0 00	-4 90	80 71	0 00	0 00	
12/31/2012	07/25/2016	8 42	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	8 83	8 42	LT	0 00	-0 41	8 83	0 00	0 00	

04/12/2013	07/25/2016	55 84	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	59 46	55 84	LT	0 00	-3 62	59 46	0 00	0 00	
10/25/2013	07/25/2016	217 02	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	229 09	217 02	LT	0 00	-12 07	229 09	0 00	0 00	
08/30/2013	08/05/2016	15,000.00	0.00	912828VR8	UNITED STATES TREASURY NOTE 0.62500% 8/15/2016 912828VR8 FA 15	99.610	100.007	14,941.45 14,948.87	15,001.12	LT	0.00	59.67 52.75	14,941.45	0.00	0.00	
11/30/2010	08/15/2016	1,651 51	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	1,674 74	1,651 51	LT	0 00	-23 23	1,674 74	0 00	0 00	
08/25/2011	08/15/2016	621 78	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	654 91	621 78	LT	0 00	-33 13	654 91	0 00	0 00	
08/30/2013	08/15/2016	55,000 00	0.00	912828VR8	UNITED STATES TREASURY NOTE 0.62500% 8/15/2016 912828VR8 FA 15	99.610	100.000	54,785.34 54,812.55	55,000.00	LT	0.00	214.66 187.45	54,785.34	0.00	0.00	
03/26/2013	08/25/2016	93 82	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107 922	100 000	101 25	93 82	LT	0 00	-7 43	101 25	0 00	0 00	
03/26/2013	08/25/2016	14 09	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	15 22	14 09	LT	0 00	-1 13	15 22	0 00	0 00	
09/30/2011	08/25/2016	285 84	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	299 86	285 84	LT	0 00	-14 02	299 86	0 00	0 00	
03/26/2013	08/25/2016	17 40	0 00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108 000	100 000	18 79	17 40	LT	0 00	-1 39	18 79	0 00	0 00	

03/26/2013	08/25/2016	67 52	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	72 83	67 52	LT	0 00	-5 31	72 83	0 00	0 00	
03/26/2013	08/25/2016	895 52	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	966 46	895 52	LT	0 00	-70 94	966 46	0 00	0 00	
08/13/2012	08/25/2016	33 52	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	34 58	33 52	LT	0 00	-1 06	34 58	0 00	0 00	
04/12/2013	08/25/2016	113 99	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	121 35	113 99	LT	0 00	-7 36	121 35	0 00	0 00	
04/12/2013	08/25/2016	43 74	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	46 57	43 74	LT	0 00	-2 83	46 57	0 00	0 00	
12/31/2012	08/25/2016	8 70	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	9 12	8 70	LT	0 00	-0 42	9 12	0 00	0 00	
04/12/2013	08/25/2016	66 49	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	70 81	66 49	LT	0 00	-4 32	70 81	0 00	0 00	
10/25/2013	08/25/2016	188 40	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	198 88	188 40	LT	0 00	-10 48	198 88	0 00	0 00	
11/30/2010	09/15/2016	1,368 30	0 00	312944QN4	FEDL HOME LOAN MTG CORP#A95861 4 00000% 12/1/2040 312944QN4	101 406	100 000	1,387 54	1,368 30	LT	0 00	-19 24	1,387 54	0 00	0 00	
08/25/2011	09/15/2016	298 71	0 00	3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4 50000% 10/1/2039 3128M7TB2	105 328	100 000	314 63	298 71	LT	0 00	-15 92	314 63	0 00	0.00	

03/26/2013	09/25/2016	141 27	0 00	31410LC26	FNMA GTD PASS THRU POOL#890289 4 50000% 2/1/2041 31410LC26	107.922	100 000	152 46	141 27	LT	0 00	-11 19	152 46	0 00	0 00
03/26/2013	09/25/2016	311 99	0 00	31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4 50000% 5/1/2040 31416WEZ1	108 000	100 000	336 95	311 99	LT	0 00	-24 96	336 95	0 00	0 00
09/30/2011	09/25/2016	809 82	0 00	31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4 00000% 11/1/2040 31419FWH5	104 906	100 000	849 55	809 82	LT	0 00	-39 73	849 55	0 00	0 00
03/26/2013	09/25/2016	146.07	0.00	3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4 50000% 4/1/2041 3138AA4S7	108.000	100 000	157 76	146 07	LT	0 00	-11 69	157.76	0 00	0 00
03/26/2013	09/25/2016	16 32	0 00	3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4 50000% 6/1/2041 3138AEE90	107 859	100 000	17 60	16 32	LT	0 00	-1 28	17 60	0 00	0 00
03/26/2013	09/25/2016	17 46	0 00	3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 50000% 1/1/2042 3138E7YC2	107 922	100 000	18 84	17 46	LT	0 00	-1 38	18 84	0 00	0 00
08/13/2012	09/25/2016	32 65	0 00	3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3 00000% 9/1/2042 3138M8QP1	103 156	100 000	33 68	32 65	LT	0 00	-1 03	33 68	0 00	0 00
04/12/2013	09/25/2016	198 46	0 00	3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3 50000% 11/1/2042 3138MFTC1	106 344	100 000	211 28	198 46	LT	0 00	-12 82	211 28	0 00	0 00
04/12/2013	09/25/2016	72 60	0 00	3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3 50000% 12/1/2042 3138MLCP7	106 344	100 000	77 29	72 60	LT	0 00	-4 69	77 29	0 00	0 00
12/31/2012	09/25/2016	8 83	0 00	3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3 00000% 12/1/2042 3138MNET3	104 859	100 000	9 26	8 83	LT	0 00	-0 43	9 26	0 00	0 00

04/12/2013	09/25/2016	53 93	0 00	3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3 50000% 4/1/2043 3138WN3Y3	106 375	100 000	57 43	53 93	LT	0 00	-3 50	57 43	0 00	0 00
10/25/2013	09/25/2016	150 03	0 00	3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4 00000% 8/1/2043 3138X3EZ1	105 563	100 000	158 37	150 03	LT	0 00	-8 34	158.37	0 00	0 00
LT - TERM TOTAL		201,158 87						~~202,088 06~~ 202,176.17	210,238 44	LT	0 00	~~8,150 38~~ 8,062.21	202,008 26	0.00	0 00
SECTION TOTAL		201,158 87						202,088 06	210,238 44		0 00	8,150 38	202,008 26	0 00	0 00

CAPITAL GAIN DIVIDENDS - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
CAPITAL GAIN DIVIDENDS - NONCOVERED	11/19/2015	17,062 80		ARTKX	**ARTISAN INTERNATIONAL VALUE FUND INV SHS			0 00	28,694 51	LT	0 00	28,694 51	0 00	0 00	0 00
CAPITAL GAIN DIVIDENDS - NONCOVERED	12/10/2015	22,249 23		MIPTX	**MATTHEWS INTL FDS PAC TIGER FD INSTL CL			0.00	22,249 23	LT	0 00	22,249 23	0 00	0 00	0 00
CAPITAL GAIN DIVIDENDS - NONCOVERED	12/18/2015	5,920 45		NBHIX	**NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD INSTL CL			0.00	5,920 45	LT	0 00	5,920 45	0.00	0 00	0.00
CAPITAL GAIN DIVIDENDS - NONCOVERED	12/18/2015	74 13		NBRIX	**NEUBERGER & BERMAN EQUITY FD REAL ESTATE FD INSTL CL			0 00	74 13	LT	0 00	74 13	0 00	0.00	0 00
CAPITAL GAIN DIVIDENDS - NONCOVERED	12/18/2015	19,426 47		NBRIX	**NEUBERGER & BERMAN, EQUITY FD REAL ESTATE FD INSTL CL			0 00	19,426 47	LT	0 00	19,426 47	0 00	0 00	0 00
CAPITAL GAIN DIVIDENDS - NONCOVERED	12/18/2015	11,995 00		NBGIX	**NEUBERGER BERMAN GENESIS FD INSTITUTIONAL CLASS			0 00	66,525 45	LT	0 00	66,525 45	0 00	0 00	0.00
LT - TERM TOTAL		76,728 08						0 00	142,890 24	LT	0 00	142,890 24	0 00	0 00	0 00

SECTION TOTAL		76,728 08					0 00	142,890 24	0 00	142,890 24		0 00	0 00	0 00

CAPITAL GAIN FROM LIQUIDATING DIVIDENDS - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
[redacted]															
[redacted]															
[redacted]															
LT - TERM TOTAL		1,665 64													
03/02/2015	10/30/2015	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 234	0 004	235 40	235 40		0 00	0 00	235 40	0 00	0 00
08/03/2015	10/30/2015	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 972	0 004	0 71	0 71		0 00	0 00	0 71	0 00	0 00
07/01/2015	10/30/2015	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 989	0 004	0 73	0 73		0 00	0 00	0 73	0 00	0 00
06/01/2015	10/30/2015	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 115	0 004	0 73	0 73		0 00	0 00	0 73	0 00	0 00
05/01/2015	10/30/2015	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 191	0 004	0 75	0 75		0 00	0 00	0 75	0 00	0 00
10/01/2015	10/30/2015	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 680	0 004	0 74	0 74		0 00	0 00	0 74	0 00	0 00
04/01/2015	10/30/2015	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 197	0 004	0 56	0 56		0 00	0 00	0 56	0 00	0 00

- classified as dividends in return

09/01/2015	10/30/2015	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 826	0 004	0 76	0 76	0 00	0 00	0 76	0 00	0 00
04/01/2015	01/29/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 193	0 001	0 13	0 13	0 00	0 00	0 13	0 00	0 00
05/01/2015	01/29/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 187	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
06/01/2015	01/29/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 111	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
07/01/2015	01/29/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 985	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
03/02/2015	01/29/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 230	0 001	56 53	56 53	0 00	0 00	56 53	0 00	0 00
08/03/2015	01/29/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 969	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
01/04/2016	01/29/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 530	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
09/01/2015	01/29/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 823	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
10/01/2015	01/29/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 676	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
11/02/2015	01/29/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 790	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
12/01/2015	01/29/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 690	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00

03/02/2015	02/29/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 229	0 001	62 13	62 13	0 00	0 00	62 13	0 00	0 00
02/01/2016	02/29/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 420	0 001	0 17	0 17	0 00	0 00	0 17	0.00	0 00
04/01/2015	02/29/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 192	0 001	0 15	0 15	0 00	0 00	0 15	0 00	0 00
05/01/2015	02/29/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 186	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00
06/01/2015	02/29/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 110	0 001	0 19	0 19	0 00	0 00	0 19	0 00	0 00
07/01/2015	02/29/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 984	0 001	0 19	0 19	0 00	0 00	0 19	0 00	0 00
08/03/2015	02/29/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 968	0 001	0 19	0 19	0 00	0 00	0 19	0.00	0 00
09/01/2015	02/29/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 822	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00
10/01/2015	02/29/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 675	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00
11/02/2015	02/29/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 789	0 001	0 19	0 19	0 00	0 00	0 19	0.00	0 00
12/01/2015	02/29/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 689	0 001	0 19	0 19	0 00	0 00	0 19	0 00	0 00
01/04/2016	02/29/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 529	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00

03/02/2015	03/31/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 228	0 001	65 61	65 61	0 00	0 00	65 61	0 00	0 00	
04/01/2015	03/31/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 191	0 001	0 16	0 16	0 00	0 00	0 16	0 00	0 00	
03/01/2016	03/31/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 390	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
05/01/2015	03/31/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 185	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00	
06/01/2015	03/31/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 109	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
07/01/2015	03/31/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 983	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
08/03/2015	03/31/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 967	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
09/01/2015	03/31/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 821	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00	
10/01/2015	03/31/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 674	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00	
11/02/2015	03/31/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 788	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
12/01/2015	03/31/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 688	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
01/04/2016	03/31/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 528	0 001	0 24	0 24	0 00	0 00	0 24	0 00	0 00	

02/01/2016	03/31/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 419	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
04/01/2015	04/29/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 190	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
05/01/2015	04/29/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 184	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
06/01/2015	04/29/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 108	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
07/01/2015	04/29/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 982	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
08/03/2015	04/29/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 966	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00
03/02/2015	04/29/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 227	0 001	72 76	72 76	0 00	0 00	72 76	0 00	0 00
09/01/2015	04/29/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 820	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
04/01/2016	04/29/2016	203 86	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 630	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
10/01/2015	04/29/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 673	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
11/02/2015	04/29/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 787	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00
12/01/2015	04/29/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 687	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00

01/04/2016	04/29/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 527	0 001	0 27	0 27	0 00	0 00	0 27	0 00	0 00	
02/01/2016	04/29/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 418	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
03/01/2016	04/29/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 389	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00	
03/01/2016	05/31/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 388	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00	
02/01/2016	05/31/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 417	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
01/04/2016	05/31/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 526	0 001	0 27	0 27	0 00	0 00	0 27	0 00	0 00	
12/01/2015	05/31/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 686	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00	
11/02/2015	05/31/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 786	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00	
10/01/2015	05/31/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 672	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00	
09/01/2015	05/31/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 819	0 001	0 24	0 24	0 00	0 00	0 24	0 00	0 00	
08/03/2015	05/31/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 965	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00	
07/01/2015	05/31/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 981	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00	

06/01/2015	05/31/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 107	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
05/01/2015	05/31/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 183	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
05/02/2016	05/31/2016	223 02	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 800	0 001	0 26	0 26	0 00	0 00	0 26	0 00	0 00
04/01/2015	05/31/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 189	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
04/01/2016	05/31/2016	203 86	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 629	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
03/02/2015	05/31/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 226	0 001	73 79	73 79	0 00	0 00	73 79	0 00	0 00
12/01/2015	07/29/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 685	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
11/02/2015	07/29/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 785	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
10/01/2015	07/29/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 671	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
09/01/2015	07/29/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 817	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00
08/03/2015	07/29/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 963	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
07/01/2015	07/29/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 980	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00

01/04/2016	07/29/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 525	0 001	0 25	0 25	0 00	0 00	0 25	0 00	0 00
06/01/2015	07/29/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 106	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
06/01/2016	07/29/2016	227 92	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 760	0 001	0 24	0 24	0 00	0 00	0 24	0 00	0 00
05/01/2015	07/29/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 182	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00
04/01/2015	07/29/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 188	0 001	0 16	0 16	0 00	0 00	0 16	0 00	0 00
03/02/2015	07/29/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 225	0 001	68 45	68 45	0 00	0 00	68 45	0 00	0 00
02/01/2016	07/29/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 416	0 001	0 19	0 19	0 00	0 00	0 19	0 00	0 00
03/01/2016	07/29/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 387	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
04/01/2016	07/29/2016	203 86	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 628	0 001	0 22	0 22	0 00	0 00	0 22	0 00	0 00
05/02/2016	07/29/2016	223 02	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 799	0 001	0 24	0 24	0 00	0 00	0 24	0 00	0 00
04/01/2015	08/31/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 187	0 001	0 15	0 15	0 00	0 00	0 15	0 00	0 00
05/01/2015	08/31/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 181	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00

06/01/2015	08/31/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 105	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
07/01/2015	08/31/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 979	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
08/03/2015	08/31/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 962	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
09/01/2015	08/31/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 816	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00	
10/01/2015	08/31/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 670	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
06/30/2016	08/31/2016	132 61	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 840	0 001	0 13	0 13	0 00	0 00	0 13	0 00	0 00	
11/02/2015	08/31/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 784	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
12/01/2015	08/31/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 684	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
01/04/2016	08/31/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 524	0 001	0 24	0 24	0 00	0 00	0 24	0 00	0 00	
02/01/2016	08/31/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 415	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00	
03/01/2016	08/31/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 386	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00	
03/02/2015	08/31/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 224	0 001	64 77	64 77	0 00	0 00	64 77	0 00	0 00	

04/01/2016	08/31/2016	203 86	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 627	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
07/29/2016	08/31/2016	207 51	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 020	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
05/02/2016	08/31/2016	223 02	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 798	0 001	0 22	0 22	0.00	0.00	0.22	0.00	0.00
06/01/2016	08/31/2016	227 92	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 759	0 001	0 23	0 23	0 00	0 00	0 23	0 00	0 00
05/02/2016	09/30/2016	223 02	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 797	0 001	0 19	0 19	0 00	0 00	0 19	0 00	0 00
03/02/2015	09/30/2016	64,387 21	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 223	0 001	55 89	55 89	0 00	0 00	55 89	0 00	0 00
04/01/2015	09/30/2016	153 70	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 186	0 001	0 13	0 13	0 00	0 00	0 13	0 00	0 00
05/01/2015	09/30/2016	203 98	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 180	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
06/01/2015	09/30/2016	200 47	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 104	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
07/01/2015	09/30/2016	199 53	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 978	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
08/03/2015	09/30/2016	193 89	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 961	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
07/29/2016	09/30/2016	207 51	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 019	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00

09/01/2015	09/30/2016	207 41	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 815	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
10/01/2015	09/30/2016	202 16	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 669	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
11/02/2015	09/30/2016	195 93	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 783	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
06/01/2016	09/30/2016	227 92	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 758	0 001	0 20	0 20	0 00	0 00	0 20	0 00	0 00
06/30/2016	09/30/2016	132 61	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 839	0 001	0 12	0 12	0 00	0 00	0 12	0 00	0 00
12/01/2015	09/30/2016	198 76	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 683	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
08/31/2016	09/30/2016	195 82	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	11 090	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
01/04/2016	09/30/2016	236 68	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 523	0 001	0 21	0 21	0 00	0 00	0 21	0 00	0 00
02/01/2016	09/30/2016	178 22	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 414	0 001	0 15	0 15	0 00	0 00	0 15	0 00	0 00
03/01/2016	09/30/2016	196 78	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 385	0 001	0 17	0 17	0 00	0 00	0 17	0 00	0 00
04/01/2016	09/30/2016	203 86	0 00	NSTLX	**NEUBERGER BERMAN STRATEGIC INCOME FD INSTL CL	10 626	0 001	0 18	0 18	0 00	0 00	0 18	0 00	0 00
SECTION TOTAL		604,351 28						782 36	945 83	0 00	163 47	782 36	0 00	0 00

CASH IN LIEU - NONCOVERED

Purchase Date	Close Date	No. of Shares	Orig Face	Symbol	Description	Unit Cost	Sale Price	Total Cost	Net Amount	Ind	ST Gain/Loss	LT Gain/Loss	Book Cost	Disc Inc	Curr Gain/Loss
CASH IN LIEU - NONCOVERED	03/01/2016	11 78		XRAY	DENTSPLY SIRONA INC COM			0 00	11 78	LT	0 00	11 78	0.00	0.00	0 00
CASH IN LIEU - NONCOVERED	07/08/2016	24 06		FTV	FORTIVE CORPORATION COM			0 00	24 06	LT	0 00	24 06	0 00	0 00	0 00
LT - TERM TOTAL		35 84						0 00	35 84	LT	0.00	35 84	0 00	0 00	0.00
SECTION TOTAL		35 84						0.00	35.84		0.00	35.84	0.00	0.00	0.00

*** *This report is intended to be an internal worksheet and should not be relied upon for accuracy, unless it confirms with the official records of the firm*

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Unincorporated Assn
Account Number: NBT-005106 NB Account Number: 593-00189

NEUBERGER | BERMAN

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

CASH AND CASH EQUIVALENTS - 2.97% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income
Money Markets					
FIDELITY TREASURY MONEY MARKET FUND 7 DAY YIELD 01%	FZFXX CASH	59,894 19	$1 00	$59,894 19	
Total Cash and Cash Equivalents				**$59,894 19**	

HOLDINGS > FIXED INCOME - 97.03% of Total Account Value

ALERT: You have a fixed income position due to mature within the next 90 days.

For an explanation of fixed income pricing, please see the last page Redemption schedule(s), bond rating(s), and other information are provided where available If information does not appear regarding a particular investment, it is not available The ratings on this statement are provided by Standard & Poor's and/or Moody's to rate the quality based on the respective rating agency's assessment "Ratings information from Standard & Poor's ("S&P") may not be reproduced S&P credit ratings are statements of opinion and are not statements of fact or recommendations to purchase, hold, or sell securities, nor do they address the suitability of securities for investment purposes, and should not be relied on as investment advice S&P does not guarantee the accuracy, completeness, timeliness or availability of any information, including ratings, and is not responsible for errors or omissions (negligent or otherwise) S&P gives no express or implied warranties, including but not limited to any warranties of merchantability or fitness for a particular purpose or use S&P shall not be liable for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including lost income or profits and opportunity costs) in connection with any use of ratings "

Accrued Interest - Represents interest accumulated since the last coupon date on certain fixed income securities which may not yet have been paid by the issuer or received by NFS There is no guarantee that the accrued interest will be paid by the issuer

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Asset Backed Securities							

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Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL HOME LN MTG CRP POOL #G05646 4 50000% 10/01/2039 CPN PMT MONTHLY Next Interest Payable 10/15/16 Factor 0 15195851 Current face $12,916 Accrued Interest $25 83 Average Unit Cost $17 87	3128M7TB2 CASH	85,000	$109 677	$14,166 40	$581 24	$15,186.87 T *	($1,020.47)
FEDL NATL MTG ASSN POOL #AD4045 5 00000% 04/01/2040 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 21011711 Current face $28,356 Accrued Interest $23 63 Average Unit Cost $24 91	31418RP70 CASH	134,957	$111 377	$31,582 92	$1,417 84	$33,619 38 T *	($2,036 46)
FEDL NATL MTG ASSN POOL #AB1051 4 50000% 05/01/2040 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 1990957 Current face $6,968 Accrued Interest $5 23 Average Unit Cost $23 86	31416WEZ1 CASH	35,000	$110 414	$7,694 03	$313 58	$8,352 06 T *	($658 03)
FEDL NATL MTG ASSN POOL #AE5147 4.00000% 11/01/2040 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 1781542 Current face $17,524 Accrued Interest $11 68 Average Unit Cost $21 04	31419FWH5 CASH	98,365	$107 626	$18,860 53	$700 97	$20,700.23 T *	($1,839 70)

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL HOME LN MTG CRP POOL #A95861 4 00000% 12/01/2040 CPN PMT MONTHLY Next Interest Payable 10/15/16 Factor 0 30998253 Current face $44,947 Accrued Interest $79 91 Average Unit Cost $34 75	312944QN4 CASH	145,000	$107 683	$48,400 78	$1,797 90	$50,386 21 T *	($1,985 43)
FEDL NATL MTG ASSN POOL #890289 4.50000% 02/01/2041 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 24325538 Current face $4,865 Accrued Interest $3 65 Average Unit Cost $28 84	31410LC26 CASH	20,000	$109 803	$5,342 04	$218 93	$5,768.96 T *	($426 92)
FEDL NATL MTG ASSN POOL #AH8932 4 50000% 04/01/2041 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 24951796 Current face $7,485 Accrued Interest $5 61 Average Unit Cost $28 92	3138AA4S7 CASH	30,000	$109 916	$8,227 81	$336 85	$8,675 50 T *	($447 69)
FEDL NATL MTG ASSN POOL #AI1888 4.50000% 05/01/2041 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 21248304 Current face $21,454 Accrued Interest $16 09 Average Unit Cost $24 97	3138AFC24 CASH	100,972	$109 945	$23,588 52	$965 47	$25,217 62 T *	($1,629 10)

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL NATL MTG ASSN POOL #AI1059 4.50000% 06/01/2041 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 303347 Current face $6,066 Accrued Interest $4 55 Average Unit Cost $36 22	3138AEE90 CASH	20,000	$109 861	$6,665 20	$273 01	$7,244 53 T *	($579 33)
FEDL NATL MTG ASSN POOL #AK3406 4.50000% 01/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 44926935 Current face $8,985 Accrued Interest $6 74 Average Unit Cost $59 76	3138E7YC2 CASH	20,000	$109 541	$9,842 69	$404 34	$11,952 15 T *	($2,109 46)
FEDL NATL MTG ASSN POOL #AO9140 3 50000% 07/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 63093089 Current face $31,546 Accrued Interest $18 40 Average Unit Cost $71 20	3138M1EN4 CASH	50,000	$105 865	$33,396 74	$1,104 13	$35,602 36 T *	($2,205 62)
FEDL NATL MTG ASSN POOL #AP4961 3.00000% 09/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 78086892 Current face $15,617 Accrued Interest $7 81 Average Unit Cost $81 22	3138M8QP1 CASH	20,000	$104 19	$16,271 75	$468 52	$16,244 93 T *	$26 82

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL NATL MTG ASSN POOL #AQ0546 3 50000% 11/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 60467356 Current face $6,046 Accrued Interest $3 53 Average Unit Cost $70 69	3138MFTC1 CASH	10,000	$105 949	$6,406 46	$211 64	$7,068 52 T *	($662 06)
FEDL NATL MTG ASSN POOL #AQ4577 3 50000% 12/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 65917118 Current face $3,295 Accrued Interest $1 92 Average Unit Cost $76 18	3138MLCP7 CASH	5,000	$105 913	$3,490 74	$115 35	$3,809.24 T *	($318 50)
FEDL NATL MTG ASSN POOL #AQ6445 3 00000% 12/01/2042 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 71716147 Current face $3,585 Accrued Interest $1 79 Average Unit Cost $77 91	3138MNET3 CASH	5,000	$104 175	$3,735 52	$107 57	$3,895 49 T *	($159 97)
FEDL NATL MTG ASSN POOL #AT1714 3 50000% 04/01/2043 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 66455698 Current face $3,322 Accrued Interest $1 94 Average Unit Cost $77 87	3138WN3Y3 CASH	5,000	$105 897	$3,518 72	$116 30	$3,893 37 T *	($374 65)

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Account carried with National Financial Services LLC, Member NYSE SIPC

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL NATL MTG ASSN POOL #AU3751 4 00000% 08/01/2043 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 67392383 Current face $6,739 Accrued Interest $4 49 Average Unit Cost $78 08	3138X3EZ1 CASH	10,000	$108 339	$7,301 23	$269 57	$7,807.54 T *	($506 31)
FEDL NATL MTG ASSN POOL #AU3753 4 00000% 08/01/2043 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 50442172 Current face $7,566 Accrued Interest $5 04 Average Unit Cost $66 36	3138X3E32 CASH	15,000	$107 43	$8,128 51	$302 65	$9,954 47 T *	($1,825 96)
FEDL NATL MTG ASSN POOL #AT7277 4 00000% 09/01/2043 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 59182696 Current face $5,918 Accrued Interest $3 95 Average Unit Cost $73 37	3138WVCP4 CASH	10,000	$107 43	$6,358 00	$236 73	$7,336.53 T *	($978 53)
FEDL NATL MTG ASSN POOL #AS2328 4.50000% 05/01/2044 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 49023906 Current face $23,465 Accrued Interest $17 60 Average Unit Cost $58 84	3138WBSS5 CASH	47,865	$109 541	$25,704 11	$1,055 94	$28,165.75 T *	($2,461.64)

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
FEDL NATL MTG ASSN POOL #AS3467 4 00000% 10/01/2044 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 68492366 Current face $13,698 Accrued Interest $9 13 Average Unit Cost $81 42	3138WCZ97 CASH	20,000	$107 43	$14,716 27	$547 94	$16,284 70 T *	($1,568 43)
FEDL NATL MTG ASSN POOL #AS3903 4 00000% 11/01/2044 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 65967907 Current face $27,532 Accrued Interest $18 35 Average Unit Cost $80 00	3138WDKR1 CASH	41,736	$107 43	$29,578 03	$1,101 29	$33,387 13 T *	($3,809 10)
FEDL NATL MTG ASSN POOL #AS4648 3 50000% 03/01/2045 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 80338629 Current face $16,067 Accrued Interest $9 37 Average Unit Cost $92 94	3138WEEW5 CASH	20,000	$105 491	$16,950 01	$562 37	$18,588 63 T *	($1,638 62)
FEDL NATL MTG ASSN POOL #MA2371 4 00000% 08/01/2045 CPN PMT MONTHLY Next Interest Payable 10/25/16 Factor 0 84208749 Current face $50,525 Accrued Interest $33 68 Average Unit Cost $97 65	31418BT55 CASH	60,000	$107 43	$54,279 28	$2,021 01	$58,591 30 T *	($4,312 02)
Total Asset Backed Securities		1,008,895		$404,206.29	$15,231.14	~~$437,733.47~~ $395,195.68	($33,527 18)
Corporate Bonds - Investment Grade							

* please refer to attachment detailing differences (next page)

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CUSIP	Description	Per 9/30/2016 Statement	Adjustment for correction to Principal Paydown (reflected in capital gains/losses)	Cost Basis Adjustment	Adjusted Basis
3128M7TB2	FEDL HOME LOAN MTG CORP#G05646 4.5% 10/01/2039	$ 15,186.87	$ (1,249.56)	$ (332.63)	$ 13,604.68
312944QN4	FEDL HOME LOAN MTG CORP#A95861 4% 12/01/2040	$ 50,386.21	$ (3,686.60)	$ (1,120.06)	$ 45,579.55
3138AA4S7	FNMA GTD PASS THRU POOL#AH8932 4.5% 04/01/2041	$ 8,675.50	$ (465.24)	$ (154.69)	$ 8,055.57
3138AEE90	FNMA GTD PASS THRU POOL#AI1059 4.5% 06/01/2041	$ 7,244.53	$ (496.84)	$ (203.91)	$ 6,543.78
3138AFC24	FNMA GTD PASS THRU POOL#AI1888 4.5% 05/01/2041	$ 25,217.62	$ (1,582.96)	$ (644.50)	$ 22,990.16
3138E7YC2	FNMA GTD PASS THRU POOL#AK3406 4 5% 01/01/2042	$ 11,952.15	$ (1,359.59)	$ (1,833.16)	$ 8,759 40
3138M1EN4	FNMA GTD PASS THRU POOL#AO9140 3.5% 07/01/2042	$ 35,602.36	$ (2,090.98)	$ (431.88)	$ 33,079.50
3138M8QP1	FNMA GTD PASS THRU POOL#AP4961 3% 09/01/2042	$ 16,244.93	$ (101.10)	$ (33.57)	$ 16,110.26
3138MFTC1	FNMA GTD PASS THRU POOL#AQ0546 3.5% 11/01/2042	$ 7,068.52	$ (472.54)	$ (158.59)	$ 6,437 39
3138MLCP7	FNMA GTD PASS THRU POOL#AQ4577 3.5% 12/01/2042	$ 3,809.24	$ (203.11)	$ (97.35)	$ 3,508.78
3138MNET3	FNMA GTD PASS THRU POOL#AQ6445 3% 12/01/2042	$ 3,895.49	$ (27.01)	$ (120.46)	$ 3,748.02
3138WBSS5	FNMA GTD PASS THRU POOL#AS2328 4.5% 05/01/2044	$ 28,165.75	$ (1,879.72)	$ (818.85)	$ 25,467.18
3138WCZ97	FNMA GTD PASS THRU POOL#AS3467 4% 10/01/2044	$ 16,284.70	$ (1,284.35)	$ (317.33)	$ 14,683.02
3138WDKR1	FNMA GTD PASS THRU POOL#AS3903 4% 11/01/2044	$ 33,387.13	$ (2,886.05)	$ (1,125.32)	$ 29,375.76
3138WEEW5	FNMA GTD PASS THRU POOL#AS4648 3.5% 03/01/2045	$ 18,588.63	$ (1,502.73)	$ (292.62)	$ 16,793.28
3138WN3Y3	FNMA GTD PASS THRU POOL#AT1714 3.5% 04/01/2043	$ 3,893.37	$ (186.34)	$ (168 53)	$ 3,538.50
3138WVCP4	FNMA GTD PASS THRU POOL#AT7277 4% 09/01/2043	$ 7,336.53	$ (685.63)	$ (390.58)	$ 6,260.32
3138X3E32	FNMA GTD PASS THRU POOL#AU3753 4% 08/01/2043	$ 9,954.47	$ (1,115.50)	$ (1,129.38)	$ 7,709.59
3138X3EZ1	FNMA GTD PASS THRU POOL#AU3751 4% 08/01/2043	$ 7,807.54	$ (582.01)	$ (111.46)	$ 7,114.07
31410LC26	FNMA GTD PASS THRU POOL#890289 4.5% 02/01/2041	$ 5,768.96	$ (400.72)	$ (117.76)	$ 5,250.48
31416WEZ1	FNMA GTD PASS THRU POOL#AB1051 4.5% 05/01/2040	$ 8,352.06	$ (670.58)	$ (155.65)	$ 7,525.83
31418BT55	FNMA GTD PASS THRU POOL#MA2371 4% 08/01/2045	$ 58,591.30	$ (3,218.97)	$ (1,088.72)	$ 54,283.61
31418RP70	FNMA GTD PASS THRU POOL#AD4045 5% 04/01/2040	$ 33,619.38	$ (2,084.11)	$ (542.23)	$ 30,993.04
31419FWH5	FNMA GTD PASS THRU POOL#AE5147 4% 11/01/2040	$ 20,700.23	$ (1,442.45)	$ (873.87)	$ 18,383.91
SUM		**$ 437,733.47**	**$ (29,674.69)**	**$ (12,263.10)**	**$ 395,795.68**

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
AMERICAN HONDA FIN CORP MTN 1 12500% 10/07/2016 CALL MAKE WHOLE MOODY'S A1 /S&P A+ CPN PMT SEMI-ANNUAL ON APR 07, OCT 07 Next Interest Payable 10/07/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $27 19 Average Unit Cost $99 65 Adjusted Cost Basis	02665WAB7 CASH	5,000	$100 001	$5,000 05	$56 25	$4,982 60 T $4,982 60 T D	$17 45
EXELON GENERATION CO LLC NOTE 6.20000% 10/01/2017 CALL MAKE WHOLE MOODY'S Baa2 /S&P BBB CPN PMT SEMI-ANNUAL ON APR 01, OCT 01 Next Interest Payable 10/01/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $310 00 Average Unit Cost $100 21 Adjusted Cost Basis	30161MAE3 CASH	10,000	$104 423	$10,442 30	$620 00	$10,162 50 T $10,020 97 T D*	$421 33
TOYOTA MTR CRD CORP MTN BE 1 25000% 10/05/2017 FR MOODY'S Aa3 /S&P AA- CPN PMT SEMI-ANNUAL ON APR 05, OCT 05 Next Interest Payable 10/05/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $91 67 Average Unit Cost $99 94 Adjusted Cost Basis	89233P6S0 CASH	15,000	$100 089	$15,013 35	$187 50	$14,991 30 T $14,991 30 T D	$22 05

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
COMCAST CORP NEW NOTE CALL MAKE WHOLE 6 30000% 11/15/2017 ISIN #US20030NAU54 SEDOL #B243M80 MOODY'S A3 /S&P A- CPN PMT SEMI-ANNUAL ON NOV 15, MAY 15 Next Interest Payable 11/15/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $357 00 Average Unit Cost $100 13 Adjusted Cost Basis	20030NAU5 CASH	15,000	$105 569	$15,835 35	$945 00	$15,131 70 T $15,018 76 T D*	$816 59
INTEL CORP NOTE CALL MAKE WHOLE 1.35000% 12/15/2017 ISIN #US458140AL48 SEDOL #B93LWW8 MOODY'S A1 /S&P A+ CPN PMT SEMI-ANNUAL ON JUN 15, DEC 15 Next Interest Payable 12/15/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $39 75 Average Unit Cost $99 89 Adjusted Cost Basis	458140AL4 CASH	10,000	$100 312	$10,031 20	$135 00	$9,989 40 T $9,989 40 T D	$41 80
WAL-MART STORES INC NOTE 1 12500% 04/11/2018 MOODY'S Aa2 /S&P AA CPN PMT SEMI-ANNUAL ON OCT 11, APR 11 Next Interest Payable 10/11/16 Accrued Interest $159 38 Average Unit Cost $100 03 Adjusted Cost Basis	931142DF7 CASH	30,000	$100 215	$30,064 50	$337 50	$30,076 80 T $30,007 55 T D*	$56 95

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
MORGAN STANLEY 2.12500% 04/25/2018 MOODY'S A3 /S&P BBB+ CPN PMT SEMI-ANNUAL ON OCT 25, APR 25 Next Interest Payable 10/25/16 Accrued Interest $184 17 Average Unit Cost $99 93 Adjusted Cost Basis	6174467U7 CASH	20,000	$100 841	$20,168 20	$425 00	$19,985 80 T $19,985 80 T D	 $182 40
BP CAPITAL MARKETS PLC NOTE 1 37500% 05/10/2018 CALL MAKE WHOLE ISIN #US05565QCE61 SEDOL #B93PQL7 MOODY'S A2 /S&P A- CPN PMT SEMI-ANNUAL ON NOV 10, MAY 10 Next Interest Payable 11/10/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Average Unit Cost $99 72	05565QCE6 CASH	15,000	$99 97	$14,995 50		$14,958 15 T	$37 35
SOUTHERN CO NOTE CALL MAKE WHOLE 2 45000% 09/01/2018 MOODY'S Baa2 /S&P BBB+ CPN PMT SEMI-ANNUAL ON MAR 01, SEP 01 Next Interest Payable 03/01/17 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $10 21 Average Unit Cost $99 80 Adjusted Cost Basis	842587CJ4 CASH	5,000	$101 935	$5,096 75	$122 50	$4,989 90 T $4,989 90 T D	 $106 85

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
SIMON PPTY GROUP LP NOTE CALL MAKE WHOLE 2 20000% 02/01/2019 MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON AUG 01, FEB 01 Next Interest Payable 02/01/17 CONTINUOUSLY CALLABLE FROM 11/01/2018 CALLABLE ON 11/01/2018 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $18 33 Average Unit Cost $99 81 Adjusted Cost Basis	828807CQ8 CASH	5,000	$101 929	$5,096 45	$110 00	$4,990 50 T $4,990 50 T D	$105 95
SCRIPPS NETWORKS INTERACT INC 2.75000% 11/15/2019 SR GLBL NT MOODY'S Baa3 /S&P BBB CPN PMT SEMI-ANNUAL ON MAY 15, NOV 15 Next Interest Payable 11/15/16 CONTINUOUSLY CALLABLE FROM 10/15/2019 CALLABLE ON 10/15/2019 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $103 89 Average Unit Cost $100 39 Adjusted Cost Basis	811065AB7 CASH	10,000	$102 669	$10,266 90	$275 00	$10,065 85 T $10,039 02 T D *	$227 88
CVS HEALTH CORP NOTE CALL MAKE WHOLE 2 80000% 07/20/2020 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON JAN 20, JUL 20 Next Interest Payable 01/20/17 CONTINUOUSLY CALLABLE FROM 06/20/2020 CALLABLE ON 06/20/2020 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $27 61 Average Unit Cost $99 93 Adjusted Cost Basis	126650CJ7 CASH	5,000	$103 605	$5,180 25	$140 00	$4,996 30 T $4,996 30 T D	$183 95

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
LOCKHEED MARTIN CORP NOTE CALL MAKE WHOLE 2 50000% 11/23/2020 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON MAY 23, NOV 23 Next Interest Payable 11/23/16 CONTINUOUSLY CALLABLE FROM 10/23/2020 CALLABLE ON 10/23/2020 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $177 78 Average Unit Cost $99 94 Adjusted Cost Basis	539830BF5 CASH	20,000	$103 228	$20,645 60	$500 00	$19,988 80 T $19,987 77 T D*	$657 83
EXXON MOBIL CORP NOTE CALL MAKE WHOLE 2 22200% 03/01/2021 MOODY'S Aaa /S&P AA+ CPN PMT SEMI-ANNUAL ON SEP 01, MAR 01 Next Interest Payable 03/01/17 CONTINUOUSLY CALLABLE FROM 02/01/2021 CALLABLE ON 02/01/2021 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $9 26 Average Unit Cost $100 00 Adjusted Cost Basis	30231GAV4 CASH	5,000	$102 183	$5,109 15	$111 10	$5,000 00 T $5,000 00 T D	$109 15
HOME DEPOT INC NOTE CALL MAKE WHOLE 2 00000% 04/01/2021 MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON OCT 01, APR 01 1ST CPN DTE 10/01/2016 Next Interest Payable 10/01/16 CONTINUOUSLY CALLABLE FROM 03/01/2021 CALLABLE ON 03/01/2021 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $127 22 Average Unit Cost $99 64 Adjusted Cost Basis	437076BL5 CASH	10,000	$101 672	$10,167 20	$200 00	$9,964 40 T $9,964 40 T D	$202 80

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
AMERICAN EXPRESS CR CORP BE MTN 2.25000% 05/05/2021 MOODY'S A2 /S&P A- CPN PMT SEMI-ANNUAL ON NOV 05, MAY 05 1ST CPN DTE 11/05/2016 Next Interest Payable 11/07/16 CONTINUOUSLY CALLABLE FROM 04/05/2021 CALLABLE ON 04/05/2021 @ 100 0000 Accrued Interest $90 63 Average Unit Cost $99 94 Adjusted Cost Basis	0258M0EB1 CASH	10,000	$101 534	$10,153 40	$225 00	$9,993 90 T $9,993 90 T D	$159 50
ABBVIE INC NOTE CALL MAKE WHOLE 2 30000% 05/14/2021 MOODY'S Baa2 /S&P A- CPN PMT SEMI-ANNUAL ON NOV 14, MAY 14 1ST CPN DTE 11/14/2016 Next Interest Payable 11/14/16 CONTINUOUSLY CALLABLE FROM 04/14/2021 CALLABLE ON 04/14/2021 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $44 40 Average Unit Cost $99 83 Adjusted Cost Basis	00287YAU3 CASH	5,000	$100 869	$5,043 45	$115 00	$4,991 30 T $4,991 30 T D	$52 15
SIMON PROPERTY GROUP LP NOTE 2 50000% 07/15/2021 CALL MAKE WHOLE MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON JUL 15, JAN 15 Next Interest Payable 01/15/17 CONTINUOUSLY CALLABLE FROM 04/15/2021 CALLABLE ON 04/15/2021 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $26 39 Average Unit Cost $99 92 Adjusted Cost Basis	828807CX3 CASH	5,000	$102 654	$5,132 70	$125 00	$4,995 90 T $4,995 90 T D	$136 80

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis		Unrealized Gain (Loss)
DOMINION RES INC VA NEW NOTE 2.00000% 08/15/2021 CALL MAKE WHOLE MOODY'S Baa2 /S&P BBB CPN PMT SEMI-ANNUAL ON FEB 15, AUG 15 1ST CPN DTE 02/15/2017 Next Interest Payable 02/15/17 CONTINUOUSLY CALLABLE FROM 07/15/2021 CALLABLE ON 07/15/2021 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $14 44 Average Unit Cost $99 86 Adjusted Cost Basis	25746UCJ6 CASH	5,000	$99 761	$4,988 05	$100 00	$4,992 85 $4,992 85	 D	 ($4 80)
CISCO SYS INC NOTE CALL MAKE WHOLE 3 00000% 06/15/2022 MOODY'S A1 /S&P AA- CPN PMT SEMI-ANNUAL ON DEC 15, JUN 15 Next Interest Payable 12/15/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $44 17 Average Unit Cost $99 46 Adjusted Cost Basis	17275RAV4 CASH	5,000	$107 091	$5,354 55	$150 00	$4,973 15 T $4,973 15 T	 D	 $381 40
BERKSHIRE HATHAWAY INC DEL NOTE 2.75000% 03/15/2023 CALL MAKE WHOLE MOODY'S Aa2 /S&P AA CPN PMT SEMI-ANNUAL ON SEP 15, MAR 15 Next Interest Payable 03/15/17 CONTINUOUSLY CALLABLE FROM 01/15/2023 CALLABLE ON 01/15/2023 @ 100 0000 SUBJECT TO MAKE WHOLE CALL VARIABLE COUPON RESET FREQUENCY TERM MODE Accrued Interest $18 33 Average Unit Cost $99 73 Adjusted Cost Basis	084670BR8 CASH	15,000	$103 919	$15,587 85	$412 50	$14,959 20 T $14,959 20 T	 D	 $628 65

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
CVS HEALTH CORP NOTE CALL MAKE WHOLE 4 00000% 12/05/2023 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON JUN 05, DEC 05 Next Interest Payable 12/05/16 CONTINUOUSLY CALLABLE FROM 09/05/2023 CALLABLE ON 09/05/2023 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $257 78 Average Unit Cost $99 56	126650CC2 CASH	20,000	$110 145	$22,029 00	$800 00	$19,912 00 T	
Adjusted Cost Basis						$19,912 00 T D	$2,117 00
BANK AMER CORP MTN 4 12500% 01/22/2024 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON JUL 22, JAN 22 Next Interest Payable 01/22/17 Accrued Interest $197 66 Average Unit Cost $100 95	06051GFB0 CASH	25,000	$108 45	$27,112 50	$1,031 25	$25,284 70 T	
Adjusted Cost Basis						$25,238 21 T D*	$1,874 29
YTD Amortized Premium	$15 06 E						
AT&T INC NOTE CALL MAKE WHOLE 4 45000% 04/01/2024 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON APR 01, OCT 01 Next Interest Payable 10/01/16 CONTINUOUSLY CALLABLE FROM 01/01/2024 CALLABLE ON 01/01/2024 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $222 50	00206RDC3 CASH	10,000	$109 915	$10,991 50	$445 00	$ 9,963.00 *	

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Account carried with National Financial Services LLC, Member NYSE SIPC

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
CATERPILLAR INC DEL NOTE CALL MAKE WHOLE 3 40000% 05/15/2024 MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON NOV 15, MAY 15 Next Interest Payable 11/15/16 CONTINUOUSLY CALLABLE FROM 02/15/2024 CALLABLE ON 02/15/2024 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $128 44 Average Unit Cost $101 95 Adjusted Cost Basis	149123CC3 CASH	10,000	$107 714	$10,771 40	$340.00	$10,229 90 T $10,194 77 T D *	$576 63
EXPRESS SCRIPTS HLDG CO NOTE 3 50000% 06/15/2024 CALL MAKE WHOLE MOODY'S Baa2 /S&P BBB+ CPN PMT SEMI-ANNUAL ON DEC 15, JUN 15 Next Interest Payable 12/15/16 CONTINUOUSLY CALLABLE FROM 03/17/2024 CALLABLE ON 03/17/2024 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $103 06 Average Unit Cost $99 27 Adjusted Cost Basis	30219GAK4 CASH	10,000	$104 245	$10,424 50	$350 00	$9,927 20 T $9,927 20 T D	$497 30
ORACLE CORP BOND CALL MAKE WHOLE 3 40000% 07/08/2024 MOODY'S A1 /S&P AA- CPN PMT SEMI-ANNUAL ON JAN 08, JUL 08 Next Interest Payable 01/08/17 CONTINUOUSLY CALLABLE FROM 04/08/2024 CALLABLE ON 04/08/2024 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $156 78 Average Unit Cost $104 45 Adjusted Cost Basis YTD Amortized Premium	68389XAU9 CASH $12 31 E	20,000	$106 812	$21,362 40	$680 00	$20,929 60 T $20,890 40 T D *	$472 00

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
WELLS FARGO CO MTN BE 3 30000% 09/09/2024 FR MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON MAR 09, SEP 09 Next Interest Payable 03/09/17 Accrued Interest $50 42 Average Unit Cost $100 50 Adjusted Cost Basis YTD Amortized Premium	94974BGA2 CASH $9 19 E	25,000	$104 52	$26,130 00	$825 00	$25,154 30 T $25,126 05 T D*	$1,003 95
MORGAN STANLEY CALL MAKE WHOLE 3 70000% 10/23/2024 MOODY'S A3 /S&P BBB+ CPN PMT SEMI-ANNUAL ON APR 23, OCT 23 Next Interest Payable 10/23/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $162 39 Average Unit Cost $100 97 Adjusted Cost Basis	61761JVL0 CASH	10,000	$105 516	$10,551 60	$370 00	$10,114 60 T $10,097 22 T D*	$454 38
GOLDMAN SACHS GROUP INC NOTE 3 50000% 01/23/2025 MOODY'S A3 /S&P BBB+ CPN PMT SEMI-ANNUAL ON JUL 23, JAN 23 Next Interest Payable 01/23/17 CONTINUOUSLY CALLABLE FROM 10/23/2024 CALLABLE ON 10/23/2024 @ 100 0000 Accrued Interest $198 33 Average Unit Cost $101 73 Adjusted Cost Basis YTD Amortized Premium	38148LAC0 CASH $26 87 E	30,000	$103 418	$31,025 40	$1,050 00	$30,600 30 T $30,519 80 T D*	$505 60

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
JPMORGAN CHASE &CO NOTE 3.12500% 01/23/2025 MOODY'S A3 /S&P A- CPN PMT SEMI-ANNUAL ON JUL 23, JAN 23 Next Interest Payable: 01/23/17 CONTINUOUSLY CALLABLE FROM 10/23/2024 CALLABLE ON 10/23/2024 @ 100 0000 Accrued Interest $177 08 Average Unit Cost $99 60 Adjusted Cost Basis	46625HKC3 CASH	30,000	$102 209	$30,662 70	$937 50	$29,879 50 T $29,879 50 T D	$783 20
BP CAP MKTS P L C NOTE CALL MAKE WHOLE 3 50600% 03/17/2025 MOODY'S A2 /S&P A- CPN PMT SEMI-ANNUAL ON SEP 17, MAR 17 Next Interest Payable 03/17/17 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Average Unit Cost $100 00	05565QDA3 CASH	5,000	$105 998	$5,299 90		$5,000 00 T	$299 90
CITIGROUP INC MTN 3.30000% 04/27/2025 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON OCT 27, APR 27 Next Interest Payable 10/27/16 Accrued Interest $352 92 Average Unit Cost $97 91 Adjusted Cost Basis	172967JP7 CASH	25,000	$102 862	$25,715 50	$825 00	$24,476 50 T $24,476 50 T D	$1,239 00

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
THOMSON REUTERS CORP NOTE CALL MAKE WHOLE 3 35000% 05/15/2026 MOODY'S Baa2 /S&P BBB+ CPN PMT SEMI-ANNUAL ON NOV 15, MAY 15 1ST CPN DTE 11/15/2016 Next Interest Payable 11/15/16 CONTINUOUSLY CALLABLE FROM 02/15/2026 CALLABLE ON 02/15/2026 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Average Unit Cost $99 57	884903BV6 CASH	5,000	$102 642	$5,132 10		$4,978 50 T	$153 60
SOUTHERN CO NOTE CALL MAKE WHOLE 3 25000% 07/01/2026 MOODY'S Baa2 /S&P BBB+ CPN PMT SEMI-ANNUAL ON JAN 01, JUL 01 1ST CPN DTE 01/01/2017 Next Interest Payable 01/01/17 CONTINUOUSLY CALLABLE FROM 04/01/2026 CALLABLE ON 04/01/2026 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $286 63 Average Unit Cost $99 64 Adjusted Cost Basis	842587CV7 CASH	25,000	$103 575	$25,893 75	$812 50	$24,909 50 T $24,909 50 T D	 $984 25
3M CO MTN CALL MAKE WHOLE 2 25000% 09/19/2026 MOODY'S A1 /S&P AA- CPN PMT SEMI-ANNUAL ON MAR 19, SEP 19 1ST CPN DTE 03/19/2017 Next Interest Payable 03/19/17 CONTINUOUSLY CALLABLE FROM 06/19/2026 CALLABLE ON 06/19/2026 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $13 75 Average Unit Cost $99 50 Adjusted Cost Basis	88579YAV3 CASH	20,000	$99 869	$19,973 80	$450 00	$19,900 60 $19,900 60 D	 $73 20

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HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
SHIRE ACQUISITIONS INVTS IRELA NOTE 3 20000% 09/23/2026 CALL MAKE WHOLE MOODY'S Baa3 /S&P BBB- CPN PMT SEMI-ANNUAL ON MAR 23, SEP 23 1ST CPN DTE 03/23/2017 Next Interest Payable 03/23/17 CONTINUOUSLY CALLABLE FROM 06/23/2023 CALLABLE ON 06/23/2023 @ 100 0000 SUBJECT TO MAKE WHOLE CALL VARIABLE COUPON RESET FREQUENCY TERM MODE Average Unit Cost $99 88	82481LAD1 CASH	15,000	$100 538	$15,080 70		$14,982 15	$98 55
COMCAST CORP NEW NOTE CALL MAKE WHOLE 6 40000% 03/01/2040 ISIN #US20030NBB64 SEDOL #B4VC518 MOODY'S A3 /S&P A- CPN PMT SEMI-ANNUAL ON SEP 01, MAR 01 Next Interest Payable 03/01/17 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $26 67 Average Unit Cost $107 45 Adjusted Cost Basis YTD Amortized Premium	20030NBB6 CASH $3 70 E	5,000	$140 202	$7,010 10	$320 00	$5,407 50 T $5,372 45 T D *	$1,637 65
VERIZON COMMUNICATIONS INC 6 00000% 04/01/2041 SR NT MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON OCT 01, APR 01 Next Interest Payable 10/01/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $450 00 Average Unit Cost $110 03 Adjusted Cost Basis	92343VAW4 CASH	15,000	$125 973	$18,895 95	$900 00	$16,526 10 T $16,504 19 T D *	$2,391 76

Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
ENTERPRISE PRODS OPER LLC 4.85000% 03/15/2044 SR NT MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON SEP 15, MAR 15 Next Interest Payable 03/15/17 CONTINUOUSLY CALLABLE FROM 09/15/2043 CALLABLE ON 09/15/2043 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $21 56 Average Unit Cost $107 01 Adjusted Cost Basis YTD Amortized Premium	29379VBA0 CASH $6 58 E	10,000	$103 925	$10,392 50	$485 00	$10,728 50 T $10,701 36 T D *	($308 86)
DISNEY WALT CO MTNS BE 4 12500% 06/01/2044 FR MOODY'S A2 /S&P A CPN PMT SEMI-ANNUAL ON DEC 01, JUN 01 Next Interest Payable 12/01/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $206 25 Average Unit Cost $102 23 Adjusted Cost Basis	25468PDB9 CASH	15,000	$112 825	$16,923 75	$618 75	$15,339 15 T $15,334 40 T D *	$1,589 35
APPLE INC NOTE CALL MAKE WHOLE 3 45000% 02/09/2045 ISIN #US037833BA77 SEDOL #BVVCSF2 MOODY'S Aa1 /S&P AA+ CPN PMT SEMI-ANNUAL ON AUG 09, FEB 09 Next Interest Payable 02/09/17 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Accrued Interest $49 83 Average Unit Cost $94 02 Adjusted Cost Basis	037833BA7 CASH	10,000	$95 547	$9,554 70	$345 00	$9,401 80 T $9,401 80 T D	$152 90

003086 FIEJ9A01 046621

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
MICROSOFT CORP NOTE CALL MAKE WHOLE 3 75000% 02/12/2045 MOODY'S Aaa /S&P AAA CPN PMT SEMI-ANNUAL ON AUG 12, FEB 12 Next Interest Payable 02/12/17 CONTINUOUSLY CALLABLE FROM 08/12/2044 CALLABLE ON 08/12/2044 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $51 04 Average Unit Cost $98 86 Adjusted Cost Basis	594918BD5 CASH	10,000	$101 494	$10,149 40	$375 00	$9,886 45 T $9,886 45 T D	$262 95
VISA INC NOTE CALL MAKE WHOLE 4.30000% 12/14/2045 MOODY'S A1 /S&P A+ CPN PMT SEMI-ANNUAL ON JUN 14, DEC 14 Next Interest Payable 12/14/16 CONTINUOUSLY CALLABLE FROM 06/14/2045 CALLABLE ON 06/14/2045 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $191 71 Average Unit Cost $99 83 Adjusted Cost Basis	92826CAF9 CASH	15,000	$115 567	$17,335 05	$645 00	$14,974 95 T $14,974 95 T D	$2,360 10
ANHEUSER BUSCH INBEV FIN INC NOTE 4 90000% 02/01/2046 CALL MAKE WHOLE MOODY'S A3 /S&P A- CPN PMT SEMI-ANNUAL ON AUG 01, FEB 01 Next Interest Payable 02/01/17 CONTINUOUSLY CALLABLE FROM 08/01/2045 CALLABLE ON 08/01/2045 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $163 33 Average Unit Cost $99 77 Adjusted Cost Basis	035242AN6 CASH	20,000	$118 978	$23,795 60	$980 00	$19,953 00 T $19,953 00 T D	$3,842 60

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
SHELL INTERNATIONAL FIN BV NOTE 4 00000% 05/10/2046 CALL MAKE WHOLE MOODY'S Aa2 /S&P A CPN PMT SEMI-ANNUAL ON NOV 10, MAY 10 1ST CPN DTE 11/10/2016 Next Interest Payable 11/10/16 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Average Unit Cost $98 20	822582B04 CASH	10,000	$102 30	$10,230 00		$9,819 80 T	$410 20
AT&T INC NOTE CALL MAKE WHOLE 4.75000% 05/15/2046 MOODY'S Baa1 /S&P BBB+ CPN PMT SEMI-ANNUAL ON NOV 15, MAY 15 Next Interest Payable 11/15/16 CONTINUOUSLY CALLABLE FROM 11/15/2045 CALLABLE ON 11/15/2045 @ 100 0000 SUBJECT TO MAKE WHOLE CALL Accrued Interest $358 89 Average Unit Cost $100 23 Adjusted Cost Basis	00206RCQ3 CASH	20,000	$104 646	$20,929 20	$950 00	$20,047 80 T $20,046 81 T * D	$882 39
TEVA PHARMACEUTICAL FIN NETH NOTE 4 10000% 10/01/2046 CALL MAKE WHOLE ISIN #US88167AAF84 SEDOL #BYYRQV7 MOODY'S Baa2 /S&P BBB CPN PMT SEMI-ANNUAL ON APR 01, OCT 01 1ST CPN DTE 04/01/2017 Next Interest Payable 04/01/17 CONTINUOUSLY CALLABLE SUBJECT TO MAKE WHOLE CALL Average Unit Cost $99 17	88167AAF8 CASH	10,000	$99 90	$9,990 00		$9,916 70	$73 30
Total Corporate Bonds - Investment Grade		**650,000**		**$682,735 75**	**$19,827 35**	~~$642,773 03~~ $653,214.33 *	**$28,971 22**

U.S. Treasury / Agency Securities

* Please refer to differences in cost basis per attachment (next page)

Account carried with National Financial Services LLC, Member NYSE, SIPC

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CUSIP	Description	Per 9/30/2016 Statement	Cost Basis Adjustment	Adjusted Basis
00206RCQ3	AT&T INC SENIOR NOTES CALLABLE @ 100.00 11/15/45 4 75%05/15/2046-2045	$ 20,046 81	$ 0 70	$ 20,047 51
06051GFB0	BANK AMER CORP SR UNSECURED 4 125% 01/22/2024	$ 25,238 21	$ 30 17	$ 25,268 38
149123CC3	CATERPILLAR INC SENIOR NOTES CALLABLE @ 100 00 02/15/24 3.4%05/15/2024-2024	$ 10,194 77	$ 22 70	$ 10,217 47
20030NAU5	COMCAST CORP NT 6 3% 11/15/2017	$ 15,018 76	$ 86 01	$ 15,104.77
20030NBB6	COMCAST CORP NEW 6 4% 03/01/2040	$ 5,372 45	$ 23 39	$ 5,395.84
29379VBA0	ENTERPRISE PRODS OPER LLC CALLABLE @ 100 00 09/15/43 4 85%03/15/2044-2043	$ 10,701 36	$ 15 42	$ 10,716.78
30161MAE3	EXELON GENERATION CO LLC SR NT6 2% 10/01/2017	$ 10,020 97	$ 109 83	$ 10,130 80
38148LAC0	GOLDMAN SACHS GROUP INC CALLABLE @ 100 00 10/23/24 3 5%01/23/2025-2024	$ 30,519.80	$ 53 64	$ 30,573 44
61761JVL0	MORGAN STANLEY 3.7%10/23/2024	$ 10,097 22	$ 11 33	$ 10,108 55
68389XAU9	ORACLE CORP SENIOR NOTES CALLABLE @ 100.00 04/08/24 3 4%07/08/2024-2024	$ 20,890 40	$ 25 72	$ 20,916.12
811065AB7	SCRIPPS NETWORKS INTERACTIVE INC SR UNSECURED CALLABLE @ 100 00 10/15/19 2.75% 11/15/2019-2019	$ 10,039.02	$ 17.32	$ 10,056.34
931142DF7	WAL MART STORES INC 1 125%04/11/2018	$ 30,007 55	$ 33 89	$ 30,041 44
94974BGA2	WELLS FARGO & CO 3 3%09/09/2024	$ 25,126.05	$ 18 26	$ 25,144 31
539830BF5	LOCKHEED MARTIN CORP CALLABLE @ 100.00 10/23/20 2.5%11/23/2020-2020	$ 19,987.77	$ 1.03	$ 19,988.80
92343VAW4	VERIZON COMMUNICATIONS INC NT 6% 04/01/2041	$ 16,504.19	$ 24.14	$ 16,528 33
25468PDB9	DISNEY WALT CO NEW 4.125%06/01/2044	$ 15,334 40	$ 4 75	$ 15,339 15
	SUM	**$ 275,099.73**	**$ 478.30**	**$ 275,578.03**

	Cost basis was missing on 9/30/2016 statement			
00206RDC3	AT&T INC NOTE CALL MAKE WHOLE 4 45000%	$ -	$ 9,963 00	$ 9,963 00

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS 0.62500% 10/15/2016 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON APR 15, OCT 15 Next Interest Payable 10/15/16 Accrued Interest $288 59 Average Unit Cost $100 00 Adjusted Cost Basis	912828WA4 CASH	100,000	$100 016	$100,016 00	$625 00	$100,187 83 T $100,003 79 T D*	$12 21
UNITED STATES TREAS NTS 0.75000% 03/15/2017 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON SEP 15, MAR 15 Next Interest Payable 03/15/17 Accrued Interest $1 66 Average Unit Cost $100 00 Adjusted Cost Basis YTD Amortized Premium	912828C32 CASH $0 08 E	5,000	$100 133	$5,006 65	$37 50	$5,000 21 T $5,000 07 T D*	$6 58
UNITED STATES TREAS NTS 0.87500% 04/30/2017 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON OCT 31, APR 31 Next Interest Payable 10/31/16 Accrued Interest $164 78 Average Unit Cost $100 06 Adjusted Cost Basis	912828SS0 CASH	45,000	$100 197	$45,088 65	$393 75	$45,139 01 T $45,028 41 T D*	$60 24
UNITED STATES TREAS NTS NOTE 0.75000% 06/30/2017 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON DEC 31, JUN 31 Next Interest Payable 12/30/16 Accrued Interest $85 29 Average Unit Cost $100 04 Adjusted Cost Basis YTD Amortized Premium	912828TB6 CASH $11 38 E	45,000	$100 109	$45,049 05	$337 50	$45,112 07 T $45,017 11 T D*	$31 94

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS 0.50000% 07/31/2017 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON JAN 31, JUL 31 Next Interest Payable 01/31/17 Accrued Interest $4 21 Average Unit Cost $99 48 Adjusted Cost Basis	912828TG5 CASH	5,000	$99 906	$4,995 30	$25 00	$4,974 04 T $4,974 04 T D	$21 26
UNITED STATES TREAS NTS 0 62500% 09/30/2017 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON MAR 31, SEP 31 Next Interest Payable 03/30/17 Accrued Interest $0 60 Average Unit Cost $99 98 Adjusted Cost Basis	912828TS9 CASH	35,000	$99 953	$34,983 55	$218 75	$34,993 28 T $34,993 28 T D	($9 73)
UNITED STATES TREAS NTS 1 00000% 02/15/2018 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON AUG 15, FEB 15 Next Interest Payable 02/15/17 Accrued Interest $6 39 Average Unit Cost $99 91 Adjusted Cost Basis	912828H94 CASH	5,000	$100 375	$5,018 75	$50 00	$4,995 52 T $4,995 52 T D	$23 23
FEDERAL HOME LN MTG CORP 0 87500% 03/07/2018 FR MOODY'S Aaa /S&P AA+ CPN PMT SEMI-ANNUAL ON MAR 07, SEP 07 Next Interest Payable 03/07/17 Accrued Interest $23 33 Average Unit Cost $99 80 Adjusted Cost Basis	3137EADP1 CASH	40,000	$100 078	$40,031 20	$350 00	$39,918 75 T $39,918 75 T D	$112 45

003086 FIEJ9A01 046623

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS 1.37500% 06/30/2018 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON DEC 31, JUN 31 Next Interest Payable 12/30/16 Accrued Interest $17 37 Average Unit Cost $99 59 Adjusted Cost Basis	912828VK3 CASH	5,000	$101 047	$5,052 35	$68 75	$4,979 70 T $4,979 70 T D	$72 65
UNITED STATES TREAS NTS NOTE 0.75000% 02/15/2019 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON AUG 15, FEB 15 Next Interest Payable 02/15/17 Accrued Interest $14 37 Average Unit Cost $99 16 Adjusted Cost Basis Unrealized Market Discount Income	912828P53 CASH $12 70 Q	15,000	$99 809	$14,971 35	$112 50	$14,874 66 T $14,874 66 T D	$96 69
FEDERAL HOME LN MTG CORP MTN 1 12500% 04/15/2019 MOODY'S Aaa /S&P AA+ CPN PMT SEMI-ANNUAL ON OCT 15, APR 15 1ST CPN DTE 10/15/2016 Next Interest Payable 10/15/16 Accrued Interest $267 19 Average Unit Cost $99 97 Adjusted Cost Basis	3137EADZ9 CASH	45,000	$100 444	$45,199 80	$506 25	$44,985 15 T $44,985 15 T D	$214 65
UNITED STATES TREAS NTS 1 50000% 10/31/2019 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON APR 30, OCT 30 Next Interest Payable 10/31/16 Accrued Interest $94 16 Average Unit Cost $99 47 Adjusted Cost Basis	912828F62 CASH	15,000	$101 758	$15,263 70	$225 00	$14,919 78 T $14,919 78 T D *	$343 92

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS NOTE 1 62500% 12/31/2019 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON JUN 30, DEC 30 Next Interest Payable 12/31/16 Accrued Interest $82 13 Average Unit Cost $99 75 Adjusted Cost Basis	912828G95 CASH	20,000	$102 152	$20,430 40	$325 00	$19,949 29 T $19,949 29 T D	$481 11
UNITED STATES TREAS NTS NOTE 1.25000% 01/31/2020 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON JUL 31, JAN 31 Next Interest Payable 01/31/17 Accrued Interest $179 01 Average Unit Cost $98 56 Adjusted Cost Basis YTD Amortized Premium Unrealized Market Discount Income	912828H52 CASH $1 51 E $74 37 D	85,000	$100 922	$85,783 70	$1,062 50	$83,783 49 T $83,778 52 T D*	$2,005 18
UNITED STATES TREAS NTS NOTE 1.62500% 06/30/2020 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON DEC 31, JUN 31 Next Interest Payable 12/30/16 Accrued Interest $123 20 Average Unit Cost $99 83 Adjusted Cost Basis	912828XH8 CASH	30,000	$102 18	$30,654 00	$487 50	$29,947 95 T $29,947 95 T D	$706 05

003086 FIEJ9A01 046624

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS NOTE 1.62500% 07/31/2020 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON JAN 31, JUL 31 Next Interest Payable 01/31/17 Accrued Interest $27 38 Average Unit Cost $100 02 Adjusted Cost Basis YTD Amortized Premium	912828XM7 CASH $0 19 E	10,000	$102 176	$10,217 60	$162 50	$10,001 99 T $10,001 54 T D*	$216 06
UNITED STATES TREAS NTS 2.00000% 02/15/2023 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON AUG 15, FEB 15 Next Interest Payable 02/15/17 Accrued Interest $12 77 Average Unit Cost $103 32 Adjusted Cost Basis YTD Amortized Premium	912828UN8 CASH $11 36 E	5,000	$103 883	$5,194 15	$100 00	$5,180 68 T $5,166 13 T D*	$28 02
UNITED STATES TREAS NTS NOTE 1.50000% 03/31/2023 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON SEP 30, MAR 30 Next Interest Payable 03/31/17 Accrued Interest $1 65 Average Unit Cost $99 04 Adjusted Cost Basis	912828Q29 CASH	40,000	$100 715	$40,286 00	$600 00	$39,614 22 T $39,614 22 T D	$671 78
UNITED STATES TREAS NTS NOTE 2 75000% 11/15/2023 MOODY'S Aaa CPN PMT SEMI-ANNUAL ON MAY 15, NOV 15 Next Interest Payable 11/15/16 Accrued Interest $51 94 Average Unit Cost $98 16 Adjusted Cost Basis	912828WE6 CASH	5,000	$108 965	$5,448 25	$137 50	$4,908 22 T $4,908 22 T D	$540 03

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS 0.37500%	912828XL9	35,000	$103 274	$36,681 94	$133 19	$34,383 40 T	
07/15/2025 TIPS	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON JAN 15, JUL 15							
Next Interest Payable 01/15/17							
Inflation Factor = 1 01483							
Accrued Interest $28 23							
Average Unit Cost $99 41							
Adjusted Cost Basis						$34,792 23 T D	$1,889 71
Unrealized Market Discount Income	$13 73 Q						
UNITED STATES TREAS NTS NOTE 2 00000%	912828K74	55,000	$103 484	$56,916 20	$1,100 00	$55,358 03 T	
08/15/2025	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON FEB 15, AUG 15							
Next Interest Payable 02/15/17							
Accrued Interest $140 49							
Average Unit Cost $100 60							
Adjusted Cost Basis						$55,328 76 T D	$1,587 44
YTD Amortized Premium	$20 96 E						
UNITED STATES TREAS BDS 2 00000%	912810FS2	50,000	$117 454	$71,208 25	$1,212 53	$69,059 88 T	
01/15/2026	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON JUL 15, JAN 15							
Next Interest Payable 01/15/17							
Inflation Factor = 1 21253							
Accrued Interest $257 00							
Average Unit Cost $137 40							
Adjusted Cost Basis						$68,699 50 T D	$2,508 75
YTD Amortized Premium	$424 03 E						

003086 FIEJ9A01 046625

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
UNITED STATES TREAS NTS NOTE 1.62500%	912828R36	105,000	$100 133	$105,139 65	$1,706 25	$105,156 61 T	
05/15/2026	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON NOV 15, MAY 15							
1ST CPN DTE 11/15/2016							
Next Interest Payable 11/15/16							
Accrued Interest $644 48							
Average Unit Cost $100 15							
Adjusted Cost Basis						$105,152 54 T D*	($12 89)
UNITED STATES TREAS BDS 3 37500%	912810RG5	10,000	$122 012	$12,201 20	$337 50	$10,192 22 T	
05/15/2044	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON NOV 15, MAY 15							
Next Interest Payable 11/15/16							
Accrued Interest $127 48							
Average Unit Cost $101 84							
Adjusted Cost Basis						$10,183 61 T D*	$2,017 59
UNITED STATES TREAS BDS 2.50000%	912810RK6	10,000	$103 344	$10,334 40	$250 00	$9,111 37 T	
02/15/2045	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON AUG 15, FEB 15							
Next Interest Payable 02/15/17							
Accrued Interest $31 93							
Average Unit Cost $91 11							
Adjusted Cost Basis						$9,111 37 T D	$1,223 03
Unrealized Market Discount Income	$5 91 Q						
UNITED STATES TREAS BDS 2 87500%	912810RN0	15,000	$111 383	$16,707 45	$431 25	$14,617 64 T	
08/15/2045	CASH						
MOODY'S Aaa							
CPN PMT SEMI-ANNUAL							
ON FEB 15, AUG 15							
Next Interest Payable 02/15/17							
Accrued Interest $55 08							
Average Unit Cost $97 45							
Adjusted Cost Basis						$14,617 64 T D	$2,089 81

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Unincorporated Assn
Account Number: NBT-005106 NB Account Number: 593-00189

NEUBERGER | BERMAN

$ 851,131.64*

HOLDINGS > FIXED INCOME *continued*

Description	Symbol/Cusip Account Type	Quantity	Estimated Price on 09/30/16	Estimated Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Total U.S. Treasury / Agency Securities		835,000		$867,879.54	$10,995.72	$850,941.78	$16,937.76
Total Fixed Income		2,493,895		$1,954,821.58	$46,054.21	[redacted]	$12,381 80
Total Securities				$1,954,821.58	$46,054.21	[redacted]	$12,381 80
TOTAL PORTFOLIO VALUE				$2,014,715.77	$46,054.21	[redacted]	$12,381.80

$ 1,900,141.65

Activity

PURCHASES, SALES, AND REDEMPTIONS

Settlement Date	Account Type	Transaction	Description	Quantity	Amount
Securities Purchased					
09/23/16	CASH	YOU BOUGHT	SHIRE ACQ INV IRELAND DA NOTE 3 20000% 09/23/2026 CALL MAKE WHOLE PROSPECTUS UNDER SEPARATE COVER NFS HAS ACTED AS SETTLEMENT AGENT @ 99 881	15,000	($14,982 15)
09/26/16	CASH	YOU BOUGHT	ORACLE CORP BOND CALL MAKE WHOLE 3 40000% 07/08/2024 @ 106 868 Accrued Interest $73 67	10,000	($10,760 47)
09/26/16	CASH	YOU BOUGHT	3M CO MTN CALL MAKE WHOLE 2 25000% 09/19/2026 @ 99 503 Accrued Interest $8 75	20,000	($19,909 35)

* Please refer to cost basis adjustments attached (next page)

Account carried with National Financial Services LLC, Member NYSE SIPC

003086 FIEJ9A01 046626

CUSIP	Description	Per 9/30/2016 Statement	Cost Basis Adjustment	Adjusted Basis
912828WA4	UNITED STATES TREASURY NOTE 625% 10/15/2016	$ 100,093 79	$ 100 93	$ 100,104.72
912828SS0	UNITED STATES TREASURY NOTE 875% 04/30/2017	$ 45,028 41	$ 68 72	$ 45,097 13
912828TB6	UNITED STATES TREASURY NOTE 75% 06/30/2017	$ 45,017 11	$ 55 42	$ 45,072 53
912828F62	UNITED STATES TREASURY NOTE 1 5% 10/31/2019	$ 14,919 78	$ 37 30	$ 14,957 08
912828H52	UNITED STATES TREASURY NOTE 1 25% 01/31/2020	$ 83,778 52	$ 145 05	$ 83,923 57
912828XM7	UNITED STATES TREASURY NOTE 1 625% 07/31/2020	$ 10,001 54	$ 0 29	$ 10,001 83
912828K74	UNITED STATES TREASURY NOTE 2% 08/15/2025	$ 55,328 76	$ 31 72	$ 55,360.48
912810RG5	UNITED STATES TREASURY BONDS 3 375% 05/15/2044	$ 10,183 61	$ 6 34	$ 10,189 95
912828L32	UNITED STATES TREASURY NOTE 1 375% 08/31/2020		$ 3 09	$ 3 09
912828C32	UNITED STATES TREASURY NOTE 75% 03/15/2017	$ 5,000 07	$ 0 14	$ 5,000 21
912828UN8	UNITED STATES TREASURY NOTE 2% 02/15/2023	$ 5,166 13	$ 14 28	$ 5,180.41
912828R36	UNITED STATES TREASURY NOTE 1 625% 05/15/2026	$ 105,152 54	$ (273 42)	$ 104,879 12
	SUM	**$ 479,580.26**	**$ 189.86**	**$ 479,770.12**

*Not on 9/30/2016 year end statement

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Unincorporated Assn
Account Number: NBT-005108 NB Account Number: 593-00198

NEUBERGER | BERMAN

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

CASH AND CASH EQUIVALENTS - 3.91% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income
Money Markets					
FIDELITY TREASURY MONEY MARKET FUND 7 DAY YIELD 01%	FZFXX CASH	33,271 98	$1 00	$33,271 98	
Total Cash and Cash Equivalents				**$33,271.98**	

HOLDINGS > EQUITIES - 96.09% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Equity							
AGNICO EAGLE MINES LTD COM ISIN #CA0084741085 SEDOL #2009823 Estimated Yield 0 73% Average Unit Cost $34 88	AEM CASH	941	$54 18	$50,983 38	$376 40	$32,826 36 T	$18,157 02
AGRIUM INC COM NPV ISIN #CA0089161081 SEDOL #2213538 Estimated Yield 3 85% Average Unit Cost $93 68	AGU CASH	571	$90 69	$51,783 99	$1,998 50	$53,492 31 T	($1,708 32)
ALLERGAN PLC. COM USD0.0001 Average Unit Cost $242 02	AGN CASH	144	$230 31	$33,164 64		$34,851 29 T	($1,686 65)
AMERICAN ELEC PWR CO Estimated Yield 3 48% Average Unit Cost $63 41	AEP CASH	426	$64 21	$27,353 46	$954 24	$27,012 75 T	$340 71

006078 FIEJ7N01 035950

Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
APPLE INC Estimated Yield 2 01% Average Unit Cost $93 32	AAPL CASH	209	$113 05	$23,627 45	$476 52	$19,503 73 T	$4,123 72
AT&T INC COM USD1 Estimated Yield 4 72% Next Dividend Payable 11/01/16 Average Unit Cost $34 09	T CASH	1,299	$40 61	$52,752 39	$2,494 08	$44,279 98 T	$8,472 41
BLACK HILLS CORP Estimated Yield 2 74% Average Unit Cost $52 62	BKH CASH	625	$61 22	$38,262 50	$1,050 00	$32,886 81 T	$5,375 69
CABOT OIL & GAS CP COM Estimated Yield 0 31% Average Unit Cost $27 09	COG CASH	1,378	$25 80	$35,552 40	$110 24	$37,333 98 T	($1,781 58)
CENTENE CORP DEL Average Unit Cost $65 47	CNC CASH	505	$66 96	$33,814 80		$33,063 49 T	$751 31
CISCO SYS INC COM Estimated Yield 3 27% Next Dividend Payable 10/26/16 Average Unit Cost $28 15	CSCO CASH	1,038	$31 72	$32,925 36	$1,079 52	$29,217 17 T	$3,708 19
EXELON CORP Estimated Yield 3 82% Average Unit Cost $32 02	EXC CASH	1,511	$33 29	$50,301 19	$1,921 99	$48,383 20 T	$1,917 99
EXXON MOBIL CORP Estimated Yield 3 43% Average Unit Cost $77 63	XOM CASH	450	$87 28	$39,276 00	$1,350 00	$34,933 12 T	$4,342 88
HARRIS CORP DEL Estimated Yield 2 31% Average Unit Cost $78 96	HRS CASH	356	$91 61	$32,613 16	$754 72	$28,110 73 T	$4,502 43
JACOBS ENGR GROUP INC DEL COM Average Unit Cost $40 62	JEC CASH	615	$51 72	$31,807 80		$24,981 55 T	$6,826 25
L-3 COMMUNICATIONS HLDGS INC Estimated Yield 1 85% Average Unit Cost $117 79	LLL CASH	211	$150 73	$31,804 03	$590 80	$24,854 32 T	$6,949 71

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
LEIDOS HLDGS INC COM Estimated Yield 2 95% Average Unit Cost $43 43	LDOS CASH	939	$43 28	$40,639 92	$1,201 92	$40,777 25 T	($137 33)
MACYS INC COM Estimated Yield 4 07% Next Dividend Payable 10/03/16 Average Unit Cost $37 98	M CASH	1,044	$37 05	$38,680 20	$1,576 44	$39,650 35	($970 15)
MOTOROLA SOLUTIONS INC COM NEW Estimated Yield 2 15% Next Dividend Payable 10/14/16 Average Unit Cost $62 55	MSI CASH	405	$76 28	$30,893 40	$664 20	$25,334 56 T	$5,558 84
NEXTERA ENERGY PARTNERS LP COM UNIT Estimated Yield 4 71% Average Unit Cost $29 04	NEP CASH	917	$27 97	$25,648 49	$1,210 44	$26,628 78	($980 29)
PFIZER INC Estimated Yield 3 54% Average Unit Cost $19 94	PFE CASH	1,160	$33 87	$39,289 20	$1,392 00	$23,125 12 T	$16,164 08
SPECTRA ENERGY CORP COM Estimated Yield 3 78% Average Unit Cost $30 98	SE CASH	870	$42 75	$37,192 50	$1,409 40	$26,952 00 T	$10,240 50
TEVA PHARMACEUTICAL INDUSTRIES ADR-EACH CNV INTO 1 ORD ILS0 10 Estimated Yield 2 51% Average Unit Cost $56 83	TEVA CASH	874	$46 01	$40,212 74	$1,010 34	$49,668 00 T	($9,455 26)
Total Equity				**$818,579.00**	**$21,621 75**	**$737,866.85**	**$80,712.15**
Total Equities				**$818,579.00**	**$21,621.75**	**$737,866 85**	**$80,712.15**
Total Securities				**$818,579.00**	**$21,621.75**	**$737,866 85**	**$80,712.15**
TOTAL PORTFOLIO VALUE				**$851,850 98**	**$21,621.75**	**$737,866 85**	**$80,712.15**

006078 FIEJ7N01 035951

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Unincorporated Assn
Account Number. NBT-005109 NB Account Number: 593-00201

NEUBERGER | BERMAN

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

CASH AND CASH EQUIVALENTS - 0.06% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income
Money Markets					
FIDELITY GOVERNMENT CASH RESERVES 7 DAY YIELD 13%	FDRXX CASH	1,097 4	$1 00	$1,097 40	
Total Cash and Cash Equivalents				**$1,097 40**	

HOLDINGS > MUTUAL FUNDS - 99.94% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Equity							
NEUBERGER BERMAN EQUITY INCOME INSTL Estimated Yield 2 64% Average Unit Cost $10 25	NBHIX CASH	14,136 689	$12 41	$175,436 31	$4,643 90	$144,901 06 T I	$30,535 25
NEUBERGER BERMAN GENESIS FUND INST CL Estimated Yield 0 38% Average Unit Cost $44 38	NBGIX CASH	13,350 397	$56 35	$752,294 87	$2,863 66	$592,551 64 T I	$159,743 23
NEUBERGER BERMAN REAL ESTATE CL I Estimated Yield 2 40% Average Unit Cost $14 03	NBRIX CASH	20,035 557	$14 85	$297,528 02	$7,144 68	$281,000 00 T I	$16,528 02
Total Equity				**$1,225,259.20**	**$14,652.24**	**$1,018,452.70**	**$206,806 50**
Fixed Income							

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Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > MUTUAL FUNDS *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
NEUBERGER BERMAN STRATEGIC INC INSTL Estimated Yield 3 91% Average Unit Cost $11 21	NSTLX CASH	67.945 476	$11 10	$754,194 78	$29,533 11	$761,585 67 T I	($7,390 89)
Total Mutual Funds				**$1,979,453.98**	**$44,185.35**	**$1,780,038.37**	**$199,415.61**
Total Securities				**$1,979,453.98**	**$44,185 35**	**$1,780,038.37**	**$199,415.61**
TOTAL PORTFOLIO VALUE				**$1,980,551.38**	**$44,185.35**	**$1,780,038.37**	**$199,415 61**

Activity

PURCHASES, SALES, AND REDEMPTIONS

Settlement Date	Account Type	Transaction	Description	Quantity	Amount
Securities Purchased					
08/31/16	CASH	REINVESTMENT	NEUBERGER BERMAN STRATEGIC INC INSTL REINVESTED @ $11 09	195 821	($2,171 65)
Total Securities Purchased					**($2,171.65)**

ACTIVITY > CORE FUND ACTIVITY

Settlement Date	Account Type	Transaction	Description	Quantity	Amount
09/22/16	CASH	YOU SOLD	FIDELITY GOVERNMENT CASH RESERVES @ 1	(150)	$150 00
09/26/16	CASH	YOU BOUGHT	FIDELITY GOVERNMENT CASH RESERVES @ 1	3,488 66	($3,488 66)

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

CASH AND CASH EQUIVALENTS - 3.29% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income
Money Markets					
FIDELITY GOVERNMENT CASH RESERVES 7 DAY YIELD 13%	FDRXX CASH	17,668 18	$1 00	$17,668 18	
Total Cash and Cash Equivalents				**$17,668 18**	

HOLDINGS > EQUITIES - 96.71% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Equity							
AIA GROUP LTD SPONSORED ADR Estimated Yield 1 28% Average Unit Cost $15 62	AAGIY CASH	822	$26 586	$21,853 69	$281 08	$12,837 58 T	$9,016 11
AIR LIQUIDE(L) ADR-EACH CNV INTO 1/5 EUR11 Estimated Yield 2 70% Average Unit Cost $17 14	AIQUY CASH	566	$21 453	$12,142 40	$327 87	$9,701 30 T	$2,441 10
ALFA LAVAL AB UNSP ADR EACH REPR 1 ORD Estimated Yield 3 37% Average Unit Cost $16 09	ALFVY CASH	352	$15 699	$5,526 05	$186 45	$5,662 91 T	($136 86)
ALLIANZ SE ADR EACH REP 1/10 ORD SH Estimated Yield 4 12% Average Unit Cost $8 00	AZSEY CASH	666	$14 845	$9,886 77	$407 56	$5,325 56 T	$4,561 21

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR Estimated Yield 3 05% Average Unit Cost $77 30	BUD CASH	87	$131 41	$11,432 67	$348 95	$6,724 87 T	$4,707 80
ATLAS COPCO AB SP ADR A NEW Estimated Yield 1 62% Average Unit Cost $19 37	ATLKY CASH	308	$30 149	$9,285 89	$150 98	$5,966 38 T	$3,319 51
BAIDU INC SPON ADR REP A Average Unit Cost $167 98	BIDU CASH	113	$182 07	$20,573 91		$18,981 78 T	$1,592 13
BANCO BILBAO VIZCAYA ARGENTARI SPONSORED ADR Estimated Yield 6 85% Average Unit Cost $9 69	BBVA CASH	798	$5 96	$4,756 08	$326 17	$7,735 26 T	($2,979 18)
BAYER AG SPON Estimated Yield 1 93% Average Unit Cost $102 63	BAYRY CASH	159	$100 501	$15,979 66	$308 71	$16,317 83	($338 17)
BAYERISCHE MOTOREN WERKE AG ADR EACH REPR 0 33333 SHS SPONSORED ISIN #US0727433056 SEDOL #BD9WRT5 Average Unit Cost $32 73	BMWYY CASH	317	$28 19052	$8,936 39		$10,376 19 T	($1,439 80)
BBA AVIATION PLC ADR EA REPR 5 ORD NPV Estimated Yield 3 69% Average Unit Cost $14 53	BBAVY CASH	139	$16 231	$2,256 11	$83 29	$2,019 34	$236 77
BUNGE LIMITED COM STK USD0 01 Estimated Yield 2 83% Average Unit Cost $73 31	BG CASH	150	$59 23	$8,884 50	$252 00	$10,995 84 T	($2,111 34)
CANADIAN NATL RY CO COM ISIN #CA1363751027 SEDOL #2180632 Average Unit Cost $39 09	CNI CASH	188	$65 40	$12,295 20		$7,348 06 T	$4,947 14
CHECK POINT SOFTWARE TECHNOLOGIES ORD ILS0 01 Average Unit Cost $77 02	CHKP CASH	87	$77 61	$6,752 07		$6,700 31	$51 76
COLOPLAST UNSP ADR EACH REPR 0.10 ORD SHS Estimated Yield 1 32% Average Unit Cost $7 34	CLPBY CASH	662	$7 757	$5,135 13	$67 77	$4,856 31 T	$278 82

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HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
CSL LTD-SPONSORED ADR Estimated Yield 1 39% Average Unit Cost $15 43	CSLLY CASH	232	$40 941	$9,498 31	$132 52	$3,580 54 T	$5,917 77
DASSAULT SYSTEMES SPONS ADR REPR 1 ORD EUR1 Estimated Yield 0 60% Average Unit Cost $35 63	DASTY CASH	268	$86 791	$23,259 99	$139 71	$9,548 31 T	$13,711 68
DBS GROUP HLDGS LTD SPONSORED ADR Estimated Yield 3 70% Average Unit Cost $41 33	DBSDY CASH	205	$45 15	$9,255 75	$342 93	$8,472 09 T	$783 66
FANUC CORPORATION ADR Estimated Yield 2 57% Average Unit Cost $19 47	FANUY CASH	748	$27 996	$20,941 01	$538 12	$14,560 14 T	$6,380 87
FRESENIUS MEDICAL CARE AG & CO KGAA ADR-EACH REP 0 5 NPV Estimated Yield 0 71% Average Unit Cost $29 02	FMS CASH	284	$43 77	$12,430 68	$88 81	$8,243 05 T	$4,187 63
FUCHS PETROLUB SE UNSP ADR EA REPR 1/4 PRF SHS Estimated Yield 1 32% Average Unit Cost $11 75	FUPBY CASH	588	$11 409	$6,708 49	$89 05	$6,910 18 T	($201 69)
GRIFOLS S A SP ADR REP B NVT Estimated Yield 1 67% Average Unit Cost $17 86	GRFS CASH	296	$15 97	$4,727 12	$79 37	$5,285 63 T	($558 51)
GRUPO TELEVISA SA SPON ADR REP ORD Estimated Yield 0 32% Average Unit Cost $27 08	TV CASH	185	$25 69	$4,752 65	$15 54	$5,009 17 T	($256 52)
ITAU UNIBANCO HOLDINGS S A. ADR EACH REPR 1 PRF NPV Estimated Yield 0 45% Average Unit Cost $10 00	ITUB CASH	783	$10 94	$8,566 02	$38 56	$7,830 45 T	$735 57
JGC CORP ADR Estimated Yield 2 40% Average Unit Cost $57 79	JGCCY CASH	188	$34 464	$6,479 23	$155 62	$10,864 30 T	($4,385 07)

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
KONE CORPORATION UNSP ADR EACH REPR 0 5 ORD CLASSE B Estimated Yield 3 05% Average Unit Cost $22 38	KNYJY CASH	220	$25 381	$5,583 82	$170 48	$4,923 80 T	$660 02
KUBOTA CORP ADR-EACH CNV INTO 5 ORD NPV Estimated Yield 1 66% Average Unit Cost $74 06	KUBTY CASH	76	$74 73	$5,679 48	$94 35	$5,628 18 T	$51 30
L OREAL CO ADR Estimated Yield 1 88% Average Unit Cost $22 60	LRLCY CASH	359	$37 782	$13,563 74	$255 79	$8,114 60 T	$5,449 14
LINDE AG SPON ADR EA REPR 0 10 ORD Estimated Yield 1 51% Average Unit Cost $17 57	LNEGY CASH	437	$17 003	$7,430 31	$112 57	$7,678 68 T	($248 37)
LVMH MOET HENNESSY VUITTON SE ADR EACH EACH CNV INTO 0 2 ORD EUR0 30 Estimated Yield 2 30% Average Unit Cost $18 47	LVMUY CASH	172	$34 119	$5,868 47	$135 18	$3,177 62 T	$2,690 85
MITSUBISHI ESTATE LTD ADR Estimated Yield 0 77% Average Unit Cost $30 01	MITEY CASH	273	$18 644	$5,089 81	$39 24	$8,193 30 T	($3,103 49)
MONOTARO CO LTD ADR Estimated Yield 0 56% Average Unit Cost $11 36	MONOY CASH	218	$26 663	$5,812 53	$32 63	$2,476 12 T	$3,336 41
MTN GROUP LTD SPONSORED ADR Estimated Yield 6 84% Average Unit Cost $18 56	MTNOY CASH	466	$8 542	$3,980 57	$272 55	$8,650 13 T	($4,669 56)
NASPERS SPONS ADR EACH REP 0 1 ORD Estimated Yield 0 16% Average Unit Cost $13 02	NPSNY CASH	860	$17 273	$14,854 78	$23 81	$11,196 51 T	$3,658 27
NESTLE S A SPONSORED ADR Estimated Yield 2 93% Average Unit Cost $45 91	NSRGY CASH	257	$78 966	$20,294 26	$596 17	$11,797 67 T	$8,496 59
PARK24 CO LTD SPONSORED ADR Estimated Yield 1 42% Average Unit Cost $27 75	PKCOY CASH	226	$32 39	$7,320 14	$104 62	$6,271 50 T	$1,048 64

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HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
ROCHE HLDG LTD SPONSORED ADR Estimated Yield 3 27% Average Unit Cost $26 64	RHHBY CASH	702	$31 076	$21,815 35	$714 52	$18,702 28 T	$3,113 07
ROYAL DUTCH SHELL PLC SPON ADR B Estimated Yield 7 11% Average Unit Cost $46 43	RDSB CASH	311	$52 83	$16,430 13	$1,169 36	$14,438 59 T	$1,991 54
SAP SE SPON ADR Estimated Yield 0 96% Average Unit Cost $50 26	SAP CASH	191	$91 41	$17,459 31	$167 93	$9,599 45 T	$7,859 86
SASOL SPON ADR EACH CNV INTO 1 ORD NPV Estimated Yield 3 71% Average Unit Cost $35 77	SSL CASH	175	$27 32	$4,781 00	$177 42	$6,260 16 T	($1,479 16)
SCHLUMBERGER LIMITED COM USD0.01 Estimated Yield 2 54% Next Dividend Payable 10/14/16 Average Unit Cost $69 84	SLB CASH	154	$78 64	$12,110 56	$308 00	$10,754 91 T	$1,355 65
SONOVA HOLDING AG UNSP ADR EACH REPR 0.2 ORD Estimated Yield 0 87% Average Unit Cost $17 59	SONVY CASH	226	$28 368	$6,411 17	$56 38	$3,976 43 T	$2,434 74
SYMRISE AG UNSP ADR EACH REPR 0 25 ORD Estimated Yield 0 80% Average Unit Cost $13 27	SYIEY CASH	417	$18 326	$7,641 94	$61 53	$5,531 63 T	$2,110 31
SYSMEX CORP ADR Estimated Yield 0 63% Average Unit Cost $13 13	SSMXY CASH	343	$36 735	$12,600 11	$80 48	$4,503 17 T	$8,096 94
TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR Estimated Yield 2 45% Average Unit Cost $14 21	TSM CASH	817	$30 59	$24,992 03	$614 02	$11,612 69 T	$13,379 34
TENARIS S A SPONSORED ADR Estimated Yield 3 16% Average Unit Cost $26 70	TS CASH	196	$28 40	$5,566 40	$176 40	$5,234 14 T	$332 26

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
TURKIYE GARANTI BANKASI AS ADS EACH 1 REPR 1 ORD TRY1 LVL1 Estimated Yield 1 34% Average Unit Cost $5 28	TKGBY CASH	2,091	$2 649	$5,539 06	$74 51	$11,033 53 T	($5,494.47)
UNILEVER PLC SPON ADR NEW Estimated Yield 2 91% Average Unit Cost $34 52	UL CASH	200	$47 40	$9,480 00	$276 20	$6,904 74 T	$2,575 26
WPP PLC NEW ADR Estimated Yield 2 83% Average Unit Cost $38 03	WPPGY CASH	140	$117 72	$16,480 80	$467 63	$5,323 77 T	$11,157 03
Total Equity				**$519,101.54**	**$10,542 83**	**$403,836 98**	**$115,264.56**
Total Equities				**$519,101.54**	**$10,542.83**	**$403,836 98**	**$115,264 56**
Total Securities				**$519,101 54**	**$10,542.83**	**$403,836.98**	**$115,264.56**
TOTAL PORTFOLIO VALUE				**$536,769.72**	**$10,542.83**	**$403,836.98**	**$115,264.56**

Activity

PURCHASES, SALES, AND REDEMPTIONS

Settlement Date	Account Type	Transaction	Description	Quantity	Amount
Securities Purchased					
09/13/16	CASH	YOU BOUGHT	BAYER AG SPON AVERAGE PRICE TRADE DETAILS ON REQUEST Q95X @ 108 2095	29	($3,138 08)

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NEUBERGER | BERMAN

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

CASH AND CASH EQUIVALENTS - 1.64% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income
Money Markets					
FIDELITY TREASURY MONEY MARKET FUND 7 DAY YIELD 01%	FZFXX CASH	14,796 62	$1 00	$14,796 62	
Total Cash and Cash Equivalents				**$14,796.62**	

HOLDINGS > EQUITIES - 98.36% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
Equity							
ALLERGAN PLC. COM USD0 0001 Average Unit Cost $252 59	AGN CASH	112	$230 31	$25,794 72		$28,289 85 T	($2,495 13)
ALPHABET INC CAP STK CL C Average Unit Cost $709 88	GOOG CASH	40	$777 29	$31,091 60		$28,395 00 T	$2,696 60
APPLE INC Estimated Yield 2 01% Average Unit Cost $34 57	AAPL CASH	375	$113 05	$42,393 75	$855 00	$12,963 40 T	$29,430 35
ASML HOLDING N V N Y REGISTRY SHS Estimated Yield 0 93% Average Unit Cost $91 59	ASML CASH	235	$109 58	$25,751 30	$241 43	$21,522 85 T	$4,228 45
BRISTOL MYERS SQUIBB Estimated Yield 2 81% Next Dividend Payable 11/01/16 Average Unit Cost $39 96	BMY CASH	325	$53 92	$17,524 00	$494 00	$12,987 24 T	$4,536 76

Account carried with National Financial Services LLC, Member NYSE, SIPC

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Trust: Under Agreemnt
Account Number: NBT-005481 NB Account Number: 593-03057

NEUBERGER | BERMAN

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
CABOT OIL & GAS CP COM Estimated Yield 0 31% Average Unit Cost $13 69	COG CASH	400	$25 80	$10,320 00	$32 00	$5,476 20 T	$4,843 80
CDW CORP COM USD0.01 Estimated Yield 0 94% Average Unit Cost $33 65	CDW CASH	575	$45 73	$26,294 75	$247 25	$19,347 03 T	$6,947 72
CHUBB LIMITED COM NPV ISIN #CH0044328745 Estimated Yield 2 19% Average Unit Cost $109 97	CB CASH	175	$125 65	$21,988 75	$483 00	$19,244 24 T	$2,744 51
CHURCH & DWIGHT INC Estimated Yield 1 48% Average Unit Cost $15 04	CHD CASH	400	$47 92	$19,168 00	$284 00	$6,017 35 T	$13,150 65
CME GROUP INC Estimated Yield 2 29% Average Unit Cost $72 93	CME CASH	225	$104 52	$23,517 00	$540 00	$16,409 95 T	$7,107 05
COMCAST CORP NEW CL A Estimated Yield 1 65% Next Dividend Payable 10/26/16 Average Unit Cost $53 76	CMCSA CASH	450	$66 34	$29,853 00	$495 00	$24,192 94 T	$5,660 06
COSTCO WHOLESALE CORP Estimated Yield 1 18% Average Unit Cost $113 40	COST CASH	100	$152 51	$15,251 00	$180 00	$11,339 93 T	$3,911 07
CVS HEALTH CORP COM Estimated Yield 1 91% Next Dividend Payable 11/03/16 Average Unit Cost $97 47	CVS CASH	300	$88 99	$26,697 00	$510 00	$29,241 66 T	($2,544 66)
DANAHER CORP COM USD0.01 Estimated Yield 0 63% Next Dividend Payable 10/28/16 Average Unit Cost $27 62	DHR CASH	225	$78 39	$17,637 75	$112 50	$6,213 50 T	$11,424 25
DENTSPLY SIRONA INC COM Estimated Yield 0 52% Next Dividend Payable 10/14/16 Average Unit Cost $30 25	XRAY CASH	408	$59 43	$24,247 44	$126 48	$12,340 91 T	$11,906 53

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Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
DEVON ENERGY CORP NEW Estimated Yield 0 54% Next Dividend Payable 12/30/16 Average Unit Cost $26 36	DVN CASH	550	$44 11	$24,260 50	$132 00	$14,498 55 T	$9,761 95
DISNEY WALT CO Estimated Yield 1 52% Average Unit Cost $30 34	DIS CASH	325	$92 86	$30,179 50	$461 50	$9,861 64 T	$20,317 86
DOVER CORP Estimated Yield 2 39% Average Unit Cost $52 89	DOV CASH	300	$73 64	$22,092 00	$528 00	$15,866 93 T	$6,225 07
EOG RESOURCES INC Estimated Yield 0 69% Next Dividend Payable 10/31/16 Average Unit Cost $33 65	EOG CASH	210	$96 71	$20,309 10	$140 70	$7,066 50 T	$13,242 60
ESTEE LAUDER COMPANIES INC CL A Estimated Yield 1 35% Average Unit Cost $61 26	EL CASH	200	$88 56	$17,712 00	$240 00	$12,252 05 T	$5,459 95
EXPRESS SCRIPTS HLDG CO COM Average Unit Cost $79 86	ESRX CASH	250	$70 53	$17,632 50		$19,963 96 T	($2,331 46)
FEDEX CORP COM Estimated Yield 0 91% Next Dividend Payable 10/03/16 Average Unit Cost $172 25	FDX CASH	145	$174 68	$25,328 60	$232 00	$24,976 13 T	$352 47
FIDELITY NATIONAL INFORMATION SERVICES INC Estimated Yield 1 35% Average Unit Cost $62 56	FIS CASH	375	$77 03	$28,886 25	$390 00	$23,460 75 T	$5,425 50
FISERV INC Average Unit Cost $23 99	FISV CASH	225	$99 47	$22,380 75		$5,398 29 T	$16,982 46
INTUIT COM Estimated Yield 1 23% Next Dividend Payable 10/18/16 Average Unit Cost $58 11	INTU CASH	150	$110 01	$16,501 50	$204 00	$8,716 61 T	$7,784 89
IPG PHOTONICS CORP COM Average Unit Cost $73 41	IPGP CASH	275	$82 35	$22,646 25		$20,186 75 T	$2,459 50

Statement for the Period September 1, 2016 to September 30, 2016

I L & A S CROLL CHARITABLE TRUST - Trust: Under Agreemnt
Account Number. NBT-005481 NB Account Number: 593-03057

NEUBERGER | BERMAN

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
JOHNSON & JOHNSON Estimated Yield 2 70% Average Unit Cost $91 21	JNJ CASH	275	$118 13	$32,485 75	$880 00	$25,081 89 T	$7,403 86
JPMORGAN CHASE & CO Estimated Yield 2 88% Next Dividend Payable 10/31/16 Average Unit Cost $46 98	JPM CASH	375	$66 59	$24,971 25	$720 00	$17,616 38 T	$7,354 87
LENNAR CORP CL A Estimated Yield 0 37% Next Dividend Payable 10/20/16 Average Unit Cost $16 26	LEN CASH	550	$42 34	$23,287 00	$88 00	$8,942 87 T	$14,344 13
MARRIOTT INTL INC CL A Estimated Yield 1 78% Average Unit Cost $71 08	MAR CASH	325	$67 33	$21,882 25	$390 00	$23,102 17 T	($1,219 92)
MOODYS CORP Estimated Yield 1 36% Average Unit Cost $82 54	MCO CASH	250	$108 28	$27,070 00	$370 00	$20,635 73 T	$6,434 27
MOTOROLA SOLUTIONS INC COM NEW Estimated Yield 2 15% Next Dividend Payable 10/14/16 Average Unit Cost $70 17	MSI CASH	325	$76 28	$24,791 00	$533 00	$22,804 24 T	$1,986 76
NESTLE S A SPONSORED ADR Estimated Yield 2 93% Average Unit Cost $35 39	NSRGY CASH	200	$78 966	$15,793 20	$463 95	$7,078 10 T	$8,715 10
NIKE INC CLASS B Estimated Yield 1 21% Next Dividend Payable 10/03/16 Average Unit Cost $54 18	NKE CASH	400	$52 65	$21,060 00	$256 00	$21,670 33 T	($610 33)
PFIZER INC Estimated Yield 3 54% Average Unit Cost $32 36	PFE CASH	700	$33 87	$23,709 00	$840 00	$22,655 33 T	$1,053 67
ROPER TECHNOLOGIES INC Estimated Yield 0 65% Next Dividend Payable 10/21/16 Average Unit Cost $62 96	ROP CASH	150	$182 47	$27,370 50	$180 00	$9,444 11 T	$17,926 39

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Account carried with National Financial Services LLC, Member NYSE, SIPC

HOLDINGS > EQUITIES *continued*

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis	Unrealized Gain (Loss)
TOLL BROTHERS INC COM	TOL	475	$29 86	$14,183 50		$13,669 58	$513 92
Average Unit Cost $28 78	CASH						
WHITEWAVE FOODS CO COM	WWAV	500	$54 43	$27,215 00		$8,544 20 T	$18,670 80
Average Unit Cost $17 09	CASH						
Total Equity				**$889,277 46**	**$11,649.81**	**$617,475.14**	**$271,802.32**
Total Equities				**$889,277.46**	**$11,649.81**	**$617,475.14**	**$271,802.32**
Total Securities				**$889,277.46**	**$11,649.81**	**$617,475 14**	**$271,802.32**
TOTAL PORTFOLIO VALUE				**$904,074.08**	**$11,649.81**	**$617,475 14**	**$271,802.32**

Activity

PURCHASES, SALES, AND REDEMPTIONS

Settlement Date	Account Type	Transaction	Description	Quantity	Amount
Securities Purchased					
09/06/16	CASH	YOU BOUGHT	CVS HEALTH CORP COM AVERAGE PRICE TRADE DETAILS ON REQUEST @ 93 3133	75	($6,998 50)
09/13/16	CASH	YOU BOUGHT	ESTEE LAUDER COMPANIES INC CL A AVERAGE PRICE TRADE DETAILS ON REQUEST @ 88 157	50	($4,407 85)
Total Securities Purchased					**($11,406 35)**

Holdings

NFS-provided cost basis, realized gain (loss) and holding period information may not reflect all adjustments necessary for tax purposes Please refer to Footnotes and Cost Basis Information at the end of this statement for more information

For additional information regarding your holdings, please refer to the footnotes at the end of the statement

MUTUAL FUNDS - 100.00% of Total Account Value

Description	Symbol/Cusip Account Type	Quantity	Price on 09/30/16	Current Market Value	Estimated Annual Income	Total Cost Basis		Unrealized Gain (Loss)
Equity								
ARTISAN INTL VALUE FUND INV CL Estimated Yield 0 82% Average Unit Cost $19 92	ARTKX CASH	18,086 779	$33 55	$606,811 44	$4,990 14	$360,372 42	T I	$246,439 02
MATTHEWS PACIFIC TIGER FUND INSTL Estimated Yield 1 79% Average Unit Cost $19 30	MIPTX CASH	11,216 151	$25 99	$291,507 76	$5,226 84	$216,455 85	T I	$75,051 91
Total Equity				**$898,319.20**	**$10,216 98**	**$576,828.27**		**$321,490.93**
Total Mutual Funds				**$898,319 20**	**$10,216 98**	**$576,828 27**		**$321,490.93**
Total Securities				**$898,319 20**	**$10,216.98**	**$576,828 27**		**$321,490.93**
TOTAL PORTFOLIO VALUE				**$898,319.20**	**$10,216 98**	**$576,828.27**		**$321,490.93**