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Return of Private Foundation

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

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

2015

Open to Public Inspection

For calendar year 2015 or tax year beginning OCT 1, 2015, and ending SEP 30, 2016

Name of foundation THE MCMICHAEL FAMILY FOUNDATION		A Employer identification number 56-1774976
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 507	Room/suite	B Telephone number 336-548-6444
City or town, state or province, country, and ZIP or foreign postal code MADISON, NC 27025		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 55,151,722. (Part I, column (d) must be on cash basis)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		57,058.	57,058.		STATEMENT 1
4 Dividends and interest from securities		705,978.	705,978.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		224,690.			
b Gross sales price for all assets on line 6a 8,987,616.					
7 Capital gain net income (from Part IV, line 2)			224,690.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		<418,567.>	<418,567.>		STATEMENT 3
12 Total Add lines 1 through 11		569,159.	569,159.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees STMT 4		10,670.	10,670.		0.
c Other professional fees STMT 5		436,867.	436,867.		13,925.
17 Interest		142,562.	142,562.		0.
18 Taxes STMT 6		34,439.	34,439.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		13,994.	12,802.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		638,532.	637,340.		13,925.
25 Contributions, gifts, grants paid		2,635,073.			2,635,073.
26 Total expenses and disbursements. Add lines 24 and 25		3,273,605.	637,340.		2,648,998.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<2,704,446.>			
b Net investment income (if negative, enter -0-)			0.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing		629,964.	1,195,077.	1,195,077.
	2	Savings and temporary cash investments		2,424,103.	1,937,550.	1,937,550.
	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				
	7	Other notes and loans receivable ▶				
		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				
	b	Investments - corporate stock STMT 8	14,253,137.	12,847,647.	17,073,906.	
	c	Investments - corporate bonds STMT 9	3,633,963.	4,858,780.	4,908,280.	
	11	Investments - land, buildings, and equipment: basis ▶				
	Less: accumulated depreciation ▶					
12	Investments - mortgage loans					
13	Investments - other STMT 10	27,735,057.	25,132,724.	29,919,459.		
14	Land, buildings, and equipment: basis ▶ 117,450.					
	Less: accumulated depreciation ▶	117,450.	117,450.	117,450.		
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	48,793,674.	46,089,228.	55,151,722.		
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				
	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	0.	0.		
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
	29	Retained earnings, accumulated income, endowment, or other funds	48,793,674.	46,089,228.		
	30	Total net assets or fund balances	48,793,674.	46,089,228.		
	31	Total liabilities and net assets/fund balances	48,793,674.	46,089,228.		

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	48,793,674.
2	Enter amount from Part I, line 27a	2	<2,704,446.>
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	46,089,228.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	46,089,228.

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			
b SEE ATTACHED STATEMENTS			
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 8,987,616.		8,762,926.	224,690.

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			224,690.

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	224,690.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	{ }	3	N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2014	2,839,592.	56,299,530.	.050437
2013	2,796,674.	56,893,167.	.049157
2012	2,602,947.	52,625,755.	.049461
2011	2,535,068.	48,604,037.	.052158
2010	2,769,068.	54,271,234.	.051023

2 Total of line 1, column (d)	2	.252236
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	.050447
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	53,637,270.
5 Multiply line 4 by line 3	5	2,705,839.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	0.
7 Add lines 5 and 6	7	2,705,839.
8 Enter qualifying distributions from Part XII, line 4	8	2,648,998.

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)		1	0.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-		5	0.
6 Credits/Payments:			
a 2015 estimated tax payments and 2014 overpayment credited to 2015	6a		
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7		0.
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		
11 Enter the amount of line 10 to be: Credited to 2016 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

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

N/A

Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11	X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12	X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X
14 The books are in care of ► WHITNEY BRIGMAN HEARD Telephone no. ► 336-548-5250 Located at ► P.O. BOX 507, MADISON, NC ZIP+4 ► 27025		
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 N/A		
16 At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►	16	X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly): (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 N/A ► ☐	1b	
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)): a At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ Yes ☒ No If "Yes," list the years ► , , , b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) 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. ► , , ,	2b	
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.) N/A	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4a	X
	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

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?

N/A

7b

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 11		13,000.	0.	0.

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

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

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

0

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Part VIII**Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)**3** Five highest-paid independent contractors for professional services. 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		0

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

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B**Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	31,123,007.
b	Average of monthly cash balances	1b	3,300,835.
c	Fair market value of all other assets	1c	21,848,501.
d	Total (add lines 1a, b, and c)	1d	56,272,343.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	56,272,343.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	2,635,073.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	53,637,270.
6	Minimum investment return. Enter 5% of line 5	6	2,681,864.

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	2,681,864.
2a	Tax on investment income for 2015 from Part VI, line 5	2a	
b	Income tax for 2015. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	0.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,681,864.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,681,864.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,681,864.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,648,998.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
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	2,648,998.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,648,998.

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				2,681,864.
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2015:				
a From 2010	19,752.			
b From 2011	134,736.			
c From 2012	9,833.			
d From 2013	16,380.			
e From 2014	116,479.			
f Total of lines 3a through e	297,180.			
4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 2,648,998.				
a Applied to 2014, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2015 distributable amount				2,648,998.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)	32,866.			32,866.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	264,314.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2010 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	264,314.			
10 Analysis of line 9:				
a Excess from 2011	121,622.			
b Excess from 2012	9,833.			
c Excess from 2013	16,380.			
d Excess from 2014	116,479.			
e Excess from 2015				

N/A

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

- (4) Gross investment income**

[illegible]

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.)

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

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

NONE

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.

- 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 CONTRIBUTION MADE VIA PASSTHROUGH ENTITY				73.
SEE ATTACHED SCHEDULE				2,635,000.
Total			▶ 3a	2,635,073.
b Approved for future payment NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		
1 Program service revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments			14	57,058.		
4 Dividends and interest from securities			14	705,978.		
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			14	<418,567.>		
8 Gain or (loss) from sales of assets other than inventory			18	224,690.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		569,159.		0.
13 Total. Add line 12, columns (b), (d), and (e)					13	569,159.

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

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

[illegible]

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

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

a Transfers from the reporting foundation to a noncharitable exempt organization of:

(1) Cash

(2) Other assets

b Other transactions:

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

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

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

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

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

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

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

☐ Yes ☒ No

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

**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

3/10/17
Date

 Title

May the IRS discuss this return with the preparer shown below (see instr 7)?

☒ Yes ☐ No**Paid
Preparer
Use Only**

Print/Type preparer's name

JANE R POTTER

Preparer's signature

James R Potts

Date

3/3/17

Check ☐ if
self-employed

PTIN

P01057495

Firm's name ► **BUTLER & BURKE, L.L.P.**

Firm's EIN ► 56-1138530

Firm's address ► 100 CLUB OAKS COURT, SUITE A
WINSTON-SALEM, NC 27104

Phone no. (336) 768-2310

Form **990-PF** (2015)

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
I in 9 8024 Glenwood Avenue, Suite 200 Raleigh, NC 27612	None	None		7,500
AFSP 120 Wall Street , 29th Floor New York, NY 10005	None	None		1,000
Agnes Scott College 141 East College Avenue Decatur, GA 30030-9802	Flavel McMichael Godfrey is alumna	None	Annual Fund - 20000 Rebecca Hall Renovations - 200000	220,000
Alleghany Cares 25 Womble Street Sparta, NC 28675	None	None	General Support	5,000
Alleghany County Rescue Squad P O Box 351 Sparta, NC 28675	None	None	General Support	4,000
American Cancer Society of NE Florida 1430 Prudential Drive Jacksonville, FL 32207	None	None	Laureate Society of Jacksonville	20,000
American Red Cross High Point/Thomasville Chapter 815 Phillips Avenue High Point, NC 27262	None	None	General Support	1,000
American Red Cross of Rockingham County 3692 NC Hwy 14 Reidsville, NC 27320	None	None	Food Pantry	5,000
Anderson University 316 Boulevard Anderson, SC 29621	None	None		5,000
Annie Penn Hospital Foundation 618 South Main Street Reidsville, NC 27320	None	None	Western Roc Co Family Medicine \$20,000 General Fund \$10,000	30,000
Asheville Humane Society 14 Forever Friend Lane Asheville, NC 28806	None	None		10,000
Barry L. Joyce Local Cancer Support Fund 141 St Andrews Street Stoneville, NC 27048	None	None		13,000
Book Marks 251 North Spruce Street Winston-Salem, NC 27101	None	None		15,000
Bouncing Bulldogs 1129 Weaver Dairy Road Chapel Hill, NC 27514	None	None		3,000
Bourbon County Library 917 Main Street Paris, KY 40361	None	None		30,000
Boys and Girls Club of Greater High Point P O Box 2834 High Point, NC 27261	None	None	General Support	3,000
Boys and Girls Club of Wake County 701 N Raleigh Blvd Raleigh, NC 27610	None	None	General Support	5,000
Brother Wolf 31 Glendale Avenue Asheville, NC 28803	None	None	General Support	5,000
Camp Caraway PO Box 36 Asheboro, NC 27204	None	None		25,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Camp Sea Gull & Camp Seafarer 218 Sea Gull Landing Arapahoe, NC 28510	None	None	Camp Annual Fund	1,000
Campbell University P O Box 116 Buies Creek, NC 27506	Anna Drew Kirk is alumna and on the Board of Trustees	None	Nursing and Health Sciences Facility \$100,000 GML scholarship - 20000	120,000
Cherry Lane Volunteer Fire Department P O Box 162 Roaring Gap, NC 28668	None	None		4,000
Communities in Schools High Point PO Box 6735 High Point, NC 27262	None	None		1,500
Crossroads Fellowship Wake Forest Campus 13029 Keith Store Rd Wake Forest, NC 27587	None	None		10,000
Cummer Museum of Art & Gardens 829 Riverside Avenue Jacksonville, FL 32204	None	None		20,000
Cystic Fibrosis Foundation 2301 Stonehenge Drive, Suite 200 Raleigh, NC 27615	None	None		10,000
Duke Children's Hospital and Health Center PO Box 33189 Raleigh, NC 27636	None	None		50,000
Durham Nativity School P O Box 3537 Durham, NC 27702	None	None		30,000
Eden Family YMCA 301 South Kennedy Street Eden, NC 27288	None	None		20,000
Elon University Law School 201 N Greene Street Greensboro, NC 27401	None	None	80,000 "Lane Scholars" scholarship fund 10,000 Law School Annual Fund	90,000
Family Service of High Point 1401 Long Street High Point, NC 27262	None	None	annual fund - 1000 sponsorship - 750	1,750
Fellowship of Christian Athletes 4035 Arrowhead Drive Hickory, NC 28601	None	None		4,000
Fellowship Hall 5140 Dustan Road Greensboro, NC 27405	None	None		5,000
Fight Like Paxton 13124 Six Forks Road Raleigh, NC 27614	None	None		2,500
Foundation of Hope 9401 Glenwood Avenue Raleigh, NC 27617	None	None		5,000
Free Clinic of Rockingham County P O Box 2668 Reidsville, NC 27323	None	None	General Support	10,000
Friends of the Western Rockingham Co Public Library 397 Carnage Drive Stoneville, NC 27048	None	None		20,000
Gateway Foundation 555 Stockton Street	None	None		50,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Jacksonville, FL 32204				
Guild of Family Service of High Point 1401 Long Street High Point, NC 27262	None	None	sponsorships	500
Guilford College 5800 W Friendly Avenue Greensboro, NC 27499-2406	None	None		2,500
High Point Area Arts Council 305 N Main St , Suite 222 High Point, NC 27260	None	None	General Support	250
High Point Community Foundation PO Box 5166 High Point, North Carolina 27262	None	None		2,000
High Point Community Theatre P O Box 1152 High Point, NC 27261	None	None	General Support	300
High Point Museum 1859 East Lexington Avenue High Point, NC 27262	None	None	General Support	1,000
High Point Public Library Foundation P O Box 2530 High Point, NC 27261-2530	None	None	General Support	1,000
High Point Regional Health System P O Box HP-5, 601 N Elm St High Point, NC 27261	Paul Brigman is HPRHS foundation board member and Board of Trustees member	None	\$10,000 - Pink Ribbon Event \$3,000- HPRHS Foundation \$200,000 - Campaign for HP Regional	213,000
High Point Theatre 220 East Commerce Avenue High Point, NC 27260	None	None	General Support	500
Holt Brothers 8801 East Park Drive, Suite 107 Raleigh, NC 27617	None	None		8,000
Hope Reins PO Box 99152 Raleigh, NC 27624	None	None		10,000
Hospice of Rockingham County, Inc P O Box 281 Wentworth, NC 27375	None	None	\$50,000 - "25" Campaign \$5,000 - general support	55,000
Hospice of the Piedmont, Inc 1801 Westchester Drive High Point, NC 27262	None	None	\$2000 - General Support \$500 - sponsorship	2,500
Hugh Chatham Memorial Hospital 180 Parkwood Drive Elkin , NC 28621	None	None		5,000
Human Coalition 4037 Louisburg Road, Suite 105 Raleigh, NC 27604	None	None		10,000
Inter-Faith Food Shuttle 1001 Blair Drive, Suite 120 Raleigh, NC 27603	None	None		5,000
Jacksonville Symphony Association 300 West Water St., Suite 200 Jacksonville, FL 32202	None	None	Annual Fund	5,000
Juvenile Diabetes Research Foundation - Piedmont Triad Chpt 408 N Eugene St Greensboro, NC 27401	None	None	\$20,000 Hope for a Cure Gala 2014 \$5,000 - General Support	25,000
Kidzu	None	None		3,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
201 S Estes Drive Chapel Hill, NC 27514				
Madison Fire Department 107 N Wilson Street Madison, NC 27025	None	None	General Support	10,000
Madison Presbyterian Church 204 W Decatur Street Madison, NC 27025	Some of McMichael Family are members	None	General Support	10,000
Madison-Mayodan Recreation Dept. 300 S Second Ave , P O Box 206 Mayodan, NC 27027	None	None	General Support	5,000
Madison-Rockingham Rescue Squad 204 E Murphy St Madison, NC 27025	None	None	General Support	47,000
Make a Wish Foundation 28880 Slater Road, Suite 105 Morrisville, NC 27560	None	None		5,000
MANNA Food Bank 627 Swannanoa River Road Asheville, NC 28805	None	None	MANNA Packs Program	20,000
Mary Baldwin College PO Box 9983 Staunton, VA 24402-9983	Gail McMichael Lane is alumna	None	\$20,000 Gail McMichael Lane Endowed Scholarship \$50,000 pledge	70,000
Mayodan Fire Department 100 N Ayersville Road Mayodan, NC 27027	None	None		10,000
Mental Health Associates of the Triad 910 Mill Avenue High Point, NC 27205	None	None		1,000
Meredith College 3800 Hillsborough Street Raleigh, NC 27607	None	None	Learning Center at Meredith College	10,000
Mountain Housing Opportunities 64 Clingman Avenue, Suite 101 Asheville, NC 28801	None	None	the Emergency Home Repair Program	20,000
Museum of Life and Science 433 West Murray Avenue Durham, NC 27704	None	None		3,000
National Children's Cancer Society 1 South Memorial Drive, Suite 800 St Louis, MO 63102	None	None	In Memory of Lily Blackman	1,000
National Christian Foundation Kentucky PO Box 175 Lexington, KY 40588	None	None	Gail Lane Donor-Advised Fund	115,000
North Carolina Hunter Jumper Association 8804 Oconee Ct. Chapel Hill, NC 27516	None	None		6,000
North Carolina Zoological Society 4403 Zoo Parkway Asheboro, NC 27205	None	None		1,000
North Raleigh Christian Academy 7300 Perry Creek Road Raleigh, NC 27616	None	None		5,000
Note in the Pocket 9650 Strickland Rd, Suite 103-168 Raleigh, NC 27615	None	None		2,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Oak Grove Baptist Church 4543 NC Highway 772 Madison, NC 27025	None	None	Children's Ministry	5,000
Old Salem, Inc 600 South Main Street Winston-Salem, NC 27101-5398	None	None	General Support	10,000
Open Door Ministries 400 N Centennial Street High Point, NC 27262	None	None		1,000
Piedmont Soccer Alliance 550 Hedgecock Road High Point, NC 27265	None	None		4,000
Rabon Gap - Nacoochee School 339 Nacoochee Drive Rabon Gap, GA 30568	None	None	Anna Drew Scholarship	20,000
Rainbow Mountain Children's School 574 Haywood Road Asheville, NC 28806	None	None		30,000
Raleigh Rescue Mission PO Box 27391 Raleigh, NC 27611	None	None		10,000
Randolph Macon Academy 200 Academy Drive Front Royal, VA 22630	None	None	Edward H. Lane, III & Lee Stinson Lane Scholarship	60,000
Rashkus PTA 601 Meadowmont Lane Chapel Hill, NC 27517	None	None		7,000
Reading Connections 901 Main Street High Point, NC 27262	None	None		500
Riverwood Therapeutic Riding Center 6825 Rollingview Drive Tobaccoville, NC 28050	None	None		25,000
Rockingham County Help for Homeless, Inc P O Box 544 Eden, NC 27289-054	None	None		50,000
Rockingham County Schools 511 Harrison Highway Eden, NC 27288	None	None	\$1500 - Governor's School Tuition \$75,000 - McMichael Tennis Courts	76,500
Rockingham Rescue Mission PO Box 4504 Eden, NC 27289	None	None	General Support	75,000
Ronald McDonald House of Chapel Hill 101 Old Mason Farm Road Chapel Hill, NC 27517	None	None		5,000
Ronald McDonald House of Durham 506 Alexander Avenue Durham, NC 27705	None	None		5,000
Salem Academy & College 601 South Church Street Winston-Salem, NC 27101	Flavel McMichael Godfrey and Gail McMichael Drew are alumnae	None	20,000 - Annual Fund 10,000 - Ruth Krouskup Scholarship Fund	35,000
Salvation Army- High Point Corps 301 West Green Drive High Point, NC 27260	None	None	General Support	1,000
Second Harvest Food Bank of Northwest NC, Inc 3655 Reed Street Winston-Salem, NC 27107	None	None	General Support	10,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn. Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
SECU House of Chapel Hill 123 Old Mason Farm Road Chapel Hill, NC 27517	None	None		10,000
Senior Resources of Guilford County PO Box 21993 Greensboro NC 27420	None	None		15,000
Shuloh Volunteer Fire Department 3320 Settle Bridge Road Stoneville, NC 27048	None	None	General Support	24,000
Special Olympics of North Carolina 2200 Gateway Center Blvd , Suite 201 Momsville, NC 27514	None	None		5,000
St. Mark's Episcopal Church 4129 Oxford Avenue Jacksonville, FL 32210	None	None		15,000
St Vincent's Foundation 1800 Barrs Street Jacksonville, FL 32203	None	None	St Vincent's Mission	100,000
Stoneville Fire Department P O Box 71, 101 Smith Street Stoneville, NC 27048	None	None	General Support	30,000
Stoneville Police Department 101 Smith Street Stoneville, NC 27025	None	None		15,000
Super Cooper's Little Red Wagon Foundation 710 Market Street, Suite 45 Chapel Hill, NC 27516	None	None		3,000
TABLE 205 W Weaver Street Carborro, NC 27510	None	None		3,000
Teach Beyond PO Box 6248 Bloomington, IL 60108-6248	None	None		5,000
The Episcopal Church in South Carolina PO Box 20485 Charleston, SC 29413	None	None		25,000
The Piedmont School, Inc 15 Old Mill Road High Point, NC 27265	None	None	General Support	1,000
Theatre Arts Gallery 220 East Commerce Avenue High Point, NC 27260	None	None		4,000
Transitions Life Care 250 Hospice Circle Raleigh, NC 27607	None	None		5,000
UNC Lineberger Comprehensive Cancer Center Campus Box 7295 Chapel Hill, NC 27599-1295	Drew Miracle is on the board of visitors	None		100,000
UNC-TV North Carolina Public Television P O Box 14900 Research Triangle Park, NC 27709-4900	None	None	General Support	500
United Way of Greater High Point 201 Church Avenue High Point, NC 27262	None	None	Community Care Fund	1,000
United Way of NE Florida 1301 Ruverplace Blvd , Suite 400	None	None	de Tocqueville Society	20,000

THE McMICHAEL FAMILY FOUNDATION 2016 CONTRIBUTIONS

<u>Recipient</u>	<u>Relationship</u>	<u>Fdn Status of Recipient</u>	<u>Purpose</u>	<u>Amount</u>
Jacksonville, FL 32207				
United Way of Rockingham County P O Box 317 Wentworth, NC 27375	None	None	General Support	40,000
University of North Carolina Campus Box 6100 Chapel Hill, NC 27599-3500	Whitney Brigman Heard is an alumna	None	Whitney Brigman Heard Scholarship	2,000
Wake Forest Baptist Medical Center Office of Development & Alumnae Affairs PO Box 571021 Medical Center Boulevard Winston-Salem, NC 27514-1021	Dalton L. McMichael, Jr is on Board of Visitors	None	Louise McMichael Miracle Fund in honor of Dr Glenn Lesser, M D - Hematology and Oncology Research	75,000
Wentworth Presbyterian Church 1028 NC High way 704 Madison, NC 27025	None	None	General Support	12,000
Wesley Memorial United Methodist Church 1225 Chestnut Drive High Point, NC 27262	Whitney Brigman Heard and Paul Brigman are members	None	general support \$3,000 Fill the backpacks program \$1000	4,000
Westchester Country Day School 2045 N Old Greensboro Road High Point, NC 27265	Whitney Brigman Heard and Paul Brigman are on Board of Trustees	None	\$29,500 - Annual Fund \$5000 - Auction sponsorship \$2,000 - FOFA \$3,000 - Girls Athletics \$10,000 - Chuck's Fund \$200 - Yearbook ad \$10,000 - Athletic facilities upgrades/uniforms \$35,000 - soccer field \$10,000 - Athletic Trainer \$1,000 - Booster Club	105,700
Western Rockingham County YMCA 301 Kennedy Avenue Eden, NC 27288	None	None	General Support	20,000
YMCA of High Point P O Box 6258 High Point, NC 27262-6258	None	None	Friends of Youth \$1000 Feeding Lisa's Kids \$10,000	11,000
YWCA of High Point 112 Gatewood Avenue High Point, NC 27262	None	None	General Support \$1,000	1,000
			TOTAL	2,635,000

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 CAPITAL GAIN DISTRIBUTIONS		P	VARIOUS	VARIOUS
b CAPITAL GAINS/LOSSES PASSED THROUGH PARTNERSHIPS		P	VARIOUS	VARIOUS
c MERRILL LYNCH INVESTMENTS - SEE ATTACHED		P		
d MERRILL LYNCH INVESTMENTS - SEE ATTACHED		P		
e SECURITY SALES - LITIGATION		P		
f UBS - SEE ATTACHED		P		
g UBS - ADJ FROM CONS STMT TO GL REPORT		P		
h AVINGER INC		P		
i GILEAD SCIENCES		P		
j KKR & CO.		P		
k SHIRE PLC ADR		P		
l SYNERGETICS USA		P		
m TRINITY INDUSTRIES		P		
n VODAPHONE GROUP PLC		P		
o YAHOO INC		P		

(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 52,983.			52,983.
b 373,714.			373,714.
c 1,536,041.		1,459,682.	76,359.
d 1,122,128.		1,182,767.	<60,639.>
e 670.			670.
f 5,625,136.		5,603,046.	22,090.
g 2,598.			2,598.
h 45,025.		23,881.	21,144.
i 89,499.		98,513.	<9,014.>
j 12,511.		24,009.	<11,498.>
k 19.		2,309.	<2,290.>
l 32,500.		27,575.	4,925.
m 17,983.		36,535.	<18,552.>
n 33,482.		45,826.	<12,344.>
o 32,745.		33,725.	<980.>

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) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			52,983.
b			373,714.
c			76,359.
d			<60,639.>
e			670.
f			22,090.
g			2,598.
h			21,144.
i			<9,014.>
j			<11,498.>
k			<2,290.>
l			4,925.
m			<18,552.>
n			<12,344.>
o			<980.>

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

2

3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):

If gain, also enter in Part I, line 8, column (c).

If (loss), enter "-0-" in Part I, line 8

3

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	CALUMET SPECIALTY PRODS PARTNERS	P		
b	THE FOREST AT ASHEVILLE PROPERTIES LLC	P		
c	ABSOLUTE RETURN CAPITAL PARTNERS LP	P		
d	LOSS ON DISPOSAL OF BELL PEACHTREE GARDENS LLC	P		
e	LOSS ON DISPOSAL OF BAIN CAPITAL FUND VI LP	P		
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

(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 9,530.		42,886.	<33,356.>
b 432.			432.
c 620.			620.
d		154,588.	<154,588.>
e		27,584.	<27,584.>
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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

(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) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			<33,356.>
b			432.
c			620.
d			<154,588.>
e			<27,584.>
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	224,690.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
BB&T	4,265.	4,265.	
FROM PASSTHROUGHS	15,233.	15,233.	
MERRILL LYNCH	34,804.	34,804.	
STEPHENS	46.	46.	
JBS	2,710.	2,710.	
TOTAL TO PART I, LINE 3	57,058.	57,058.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
DEUTSCHE					
BANK/RAYMOND JAMES	25.	0.	25.	25.	
FROM PASSTHROUGHS	133,424.	0.	133,424.	133,424.	
MERRILL LYNCH	181,747.	0.	181,747.	181,747.	
STEPHENS	108,127.	0.	108,127.	108,127.	
JBS	282,655.	0.	282,655.	282,655.	
TO PART I, LINE 4	705,978.	0.	705,978.	705,978.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
ORDINARY INCOME FROM PASSTHROUGH ENTITIES	<6,381.>	<6,381.>	
OTHER INCOME FROM PASSTHROUGH ENTITIES	<322,191.>	<322,191.>	
PASSIVE LOSSES FROM PASSTHROUGHS	<89,995.>	<89,995.>	
TOTAL TO FORM 990-PF, PART I, LINE 11	<418,567.>	<418,567.>	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
TAX PREPARATION	10,670.	10,670.		0.	
NO FORM 990-PF, PG 1, LN 16B	10,670.	10,670.		0.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
MANAGEMENT FEES	422,942.	422,942.		0.	
CONTRACT SERVICES	13,925.	13,925.		13,925.	
NO FORM 990-PF, PG 1, LN 16C	436,867.	436,867.		13,925.	

FORM 990-PF	TAXES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FOREIGN TAXES WITHHELD	13,257.	13,257.		0.	
FEDERAL TAXES	21,182.	21,182.		0.	
NO FORM 990-PF, PG 1, LN 18	34,439.	34,439.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FROM PASSTHROUGH ENTITIES	12,372.	12,372.		0.	
BANK FEES	612.	0.		0.	
MISCELLANEOUS	430.	430.		0.	
DUES AND MEMBERSHIPS	381.	0.		0.	
NONDEDUCTIBLES	199.	0.		0.	
NO FORM 990-PF, PG 1, LN 23	13,994.	12,802.		0.	

FORM 990-PF	CORPORATE STOCK	STATEMENT	8
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
STEPHENS, INC	2,271,443.	3,210,461.	
UBS	10,576,204.	13,863,445.	
TOTAL TO FORM 990-PF, PART II, LINE 10B	12,847,647.	17,073,906.	

FORM 990-PF	CORPORATE BONDS	STATEMENT	9
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
FIXED INCOME BONDS - ML	1,041,755.	1,095,444.	
UBS - FIXED INCOME	3,817,025.	3,812,836.	
TOTAL TO FORM 990-PF, PART II, LINE 10C	4,858,780.	4,908,280.	

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	10
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
DEUTSCHE BANK - OTHER	COST	179,802.	8,204.
BAIN CAPITAL FUND IV	COST	98,895.	89,573.
BAIN CAPITAL FUND VI	COST	0.	0.
BROOKSIDE CAPITAL PARTNERS FUND	COST	12,076,126.	11,846,272.
CAROUSEL CAPITAL PARTNERS	COST	<260,300.>	0.
CAROUSEL CAPITAL PARTNERS II	COST	<157,444.>	27,237.
EAGLE POINT PARTNERS	COST	345,729.	345,729.
FIFTH AVENUE TECHNOLOGY GROWTH FUND	COST	2,710,077.	2,710,077.
GENEVA ASSOCIATES MERCHANT BANKING PARTNERS I	COST	<49,846.>	0.
M&M PARTNERS	COST	187,267.	497,028.
MAVERICK FUND	COST	2,616,484.	5,410,285.
OLD WESTBURY GLOBAL PRIVATE EQUITY FUND	COST	6,148.	19,939.
TOWER ASSOCIATES	COST	294,060.	385,043.
MERRILL LYNCH - OTHER	COST	6,398,076.	7,304,295.
ABSOLUTE RETURN CAPITAL PTRS	COST	0.	0.
BELL FUND I LLC	COST	75,609.	72,157.
BELL FUND II LLC	COST	<403,998.>	0.
STEPHENS, INC - OTHER	COST	687,119.	862,784.
UBS - OTHER	COST	328,920.	340,836.
TOTAL TO FORM 990-PF, PART II, LINE 13		25,132,724.	29,919,459.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS STATEMENT 11
 TRUSTEES AND FOUNDATION MANAGERS

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
DALTON L. MCMICHAEL, JR. 441 CARRIAGE DRIVE STONEVILLE, NC 27048	PRESIDENT/DIRECTOR 1.00	0.	0.	0.
FLAVEL MCMICHAEL GODFREY 4849 ORTEGA BLVD JACKSONVILLE, FL 32210	VICE PRES/DIRECTOR 1.00	0.	0.	0.
GAIL MCMICHAEL DREW 2026 TERRY ROAD DURHAM, NC 277121257	TREASURER/DIRECTOR 1.00	0.	0.	0.
WHITNEY BRIGMAN HEARD 818 QUAKER LANE HIGH POINT, NC 27262	SECRETARY/JUNIOR MEMBER 8.00	13,000.	0.	0.
ANNA DREW KIRK 7409 NEW FOREST LANE WAKE FOREST, NC 27587	JUNIOR MEMBER 1.00	0.	0.	0.
ANDREW MARTIN MIRACLE 212 WEAVER MINE TRAIL CHAPEL HILL, NC 27517	JUNIOR MEMBER 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		13,000.	0.	0.

Year	Security Description	Account	Acquisition Date	Liquidation Date	Week Size	Country	Acquisition Price	Acquisition Cost	Liquidation Price	Liquidation Amount	Short-Term Gain/Loss	Long-Term Gain/Loss
2016	FINNING INTL INC NEW	742-04046	5/28/2015	1/28/2016	691.00	20.03	13,841.00	12.11	8,365.00	5,477.00	(5,477.00)	
2016	SUNOCO CORP 3436	742-04046	8/11/2015	2/5/2016	1,636.00	9.31	15,231.00	5.89	9,788.00	(5,443.00)		
2015	MONSANTO CO NEW DEL COM	742-04043	8/12/2015	10/6/2015	198.00	114.20	22,726.00	86.94	17,301.00	(5,426.00)		
2016	FREIGHT-AMERICAN INC	742-04046	11/30/2015	1/7/2016	1,829.00	8.24	15,079.00	5.90	10,798.00	(4,281.00)		
2016	UNICREDIT SPA NPV	742-04046	3/15/2016	5/26/2016	4,118.00	4.40	18,136.00	3.40	14,013.00	(4,124.00)		
2015	SOFTBANK GROUP CORP	742-04046	4/14/2015	12/8/2015	336.00	62.48	18,113.00	51.31	15,676.00	(2,437.00)		
2016	SF AB B SHS	742-04046	9/22/2015	7/7/2016	870.00	18.56	18,103.00	15.18	14,716.00	(3,387.00)		
2016	CREDIT SUISSE GP SP ADR	742-04042	3/20/2015	2/22/2016	253.00	26.46	6,579.00	13.36	3,360.00	(3,199.00)		
2016	RANGE RESOURCES CORP DEL	742-04042	6/22/2015	1/12/2016	118.00	50.57	5,967.00	23.49	2,771.00	(3,196.00)		
2016	FINNING INTL INC NEW	742-04046	8/12/2015	1/27/2016	463.00	18.06	8,363.00	12.01	5,560.00	(2,803.00)		
2016	MAGNA INTL INC CL A VTG	742-04046	7/11/2015	3/14/2016	178.00	54.25	9,711.00	41.49	7,426.00	(2,285.00)		
2016	FINNING INTL INC NEW	742-04046	5/27/2015	1/25/2016	276.00	20.24	5,567.00	12.11	3,341.00	(2,226.00)		
2016	ANADARKO PETE CORP	742-04042	6/25/2015	1/21/2016	44.00	80.19	3,528.00	30.47	1,341.00	(2,187.00)		
2016	BANK MANDORI	742-04046	4/30/2015	1/25/2016	12,241.00	0.05	10,282.00	0.68	8,289.00	(2,113.00)		
2016	MAZDA MOTOR CORP 7261 FN	742-04046	7/15/2015	6/30/2016	308.00	19.80	6,116.00	13.43	4,143.00	(1,973.00)		
2016	KINDER MORGAN INC DEL	742-04042	5/18/2015	4/23/2016	82.00	42.79	3,509.00	18.86	1,540.00	(1,969.00)		
2016	ANADARKO PETE CORP	742-04042	6/25/2015	1/21/2016	38.00	80.74	3,140.00	30.47	1,186.00	(1,954.00)		
2016	MAGNA INTL INC CL A VTG	742-04046	8/6/2015	3/14/2016	148.00	54.63	8,095.00	41.49	6,140.00	(1,955.00)		
2016	ALLERGAN PLC	742-04042	11/16/2015	9/7/2016	28.00	299.69	8,691.00	236.57	6,660.00	(1,931.00)		
2016	KINDER MORGAN INC DEL	742-04042	4/23/2015	4/23/2016	71.00	44.58	3,185.00	18.86	1,340.00	(1,825.00)		
2016	ALEXION PHARMAS INC	742-04046	5/19/2015	3/14/2016	66.00	161.53	10,681.00	134.95	8,906.00	(1,775.00)		
2016	PRUDENTIAL PLC ADR	742-04042	6/16/2015	2/8/2016	106.00	49.23	5,218.00	33.38	3,538.00	(1,680.00)		
2016	ANADARKO PETE CORP	742-04042	4/14/2015	1/21/2016	27.00	90.43	2,441.00	30.47	823.00	(1,618.00)		
2015	UNITED TECHS CORP COM	742-04043	6/12/2015	10/19/2015	60.00	117.44	7,046.00	91.66	5,499.00	(1,547.00)		
2016	TYCO INTL PLC SHS	742-04043	5/12/2015	1/25/2016	233.00	40.20	9,398.00	33.60	7,829.00	(1,569.00)		
2016	INTESA SANPAOLO SPA	742-04046	2/8/2016	6/29/2016	2,028.00	2.56	5,240.00	1.83	3,704.00	(1,536.00)		
2016	DEVON ENERGY CORP NEW	742-04042	6/25/2015	3/7/2016	37.00	63.37	2,476.00	23.92	981.00	(1,495.00)		
2016	UNUM GROUP	742-04042	11/10/2015	1/26/2016	169.00	36.67	6,197.00	27.91	4,716.00	(1,481.00)		
2016	ROYAL MAIL PLC SHS	742-04046	2/12/2015	2/11/2016	2,100.00	6.70	14,069.00	6.01	12,628.00	(1,440.00)		
2016	SOFTBANK GROUP CORP	742-04046	4/30/2015	12/8/2015	121.00	62.80	7,569.00	51.31	6,193.00	(1,400.00)		
2016	MCKESSON CORPORATION COM	742-04042	5/12/2015	4/25/2016	26.00	228.87	5,951.00	175.99	4,576.00	(1,375.00)		
2016	ROYAL MAIL PLC SHS	742-04046	8/25/2015	2/11/2016	971.00	7.37	7,193.00	6.01	5,939.00	(1,254.00)		
2016	TARGET CORP COM	742-04042	8/27/2015	5/18/2016	137.00	77.60	10,631.00	67.92	9,836.00	(1,235.00)		
2016	ABBEV INC SHS	742-04042	7/16/2015	1/27/2016	77.00	40.33	5,385.00	53.02	4,922.00	(1,304.00)		
2016	DEVON ENERGY CORP NEW	742-04042	3/5/2015	1/14/2016	136.00	61.10	2,198.00	25.30	911.00	(1,287.00)		
2016	RANGE RESOURCES CORP DEL	742-04042	9/22/2015	1/21/2016	66.00	37.48	3,223.00	23.49	2,020.00	(1,203.00)		
2016	KINDER MORGAN INC DEL	742-04042	10/6/2015	4/23/2016	92.00	31.74	2,920.00	18.86	1,737.00	(1,183.00)		
2016	ABBEV INC SHS	742-04042	5/19/2015	10/13/2015	97.00	65.70	6,373.00	54.21	5,268.00	(1,105.00)		
2016	RANGE RESOURCES CORP DEL	742-04042	6/25/2015	1/21/2016	40.00	50.93	2,077.00	23.49	939.00	(1,088.00)		
2016	FINNING INTL INC NEW	742-04046	10/13/2015	1/21/2016	219.00	21.63	2,810.00	11.91	2,189.00	(921.00)		
2016	PRUDENTIAL PLC ADR	742-04042	10/6/2015	2/8/2016	193.00	45.27	4,028.00	33.36	2,971.00	(1,057.00)		
2016	UNICREDIT CORP	742-04045	8/4/2015	2/11/2016	11.00	195.75	2,153.00	100.15	1,102.00	(1,051.00)		
2016	SOFTBANK GROUP CORP	742-04046	4/14/2015	10/6/2015	106.00	62.48	6,623.00	52.56	5,571.00	(1,052.00)		
2016	RANGE RESOURCES CORP DEL	742-04042	8/10/2015	1/21/2016	75.00	36.92	2,769.00	23.49	1,762.00	(1,007.00)		
2016	RANGE RESOURCES CORP DEL	742-04042	6/25/2015	1/21/2016	36.00	51.00	1,837.00	23.49	846.00	(991.00)		
2016	SYNCHRONY FINL COM	742-04042	12/11/2015	3/16/2016	253.00	32.85	8,194.00	28.45	7,196.00	(997.00)		
2016	E M C CORPORATION MASS	742-04043	6/15/2015	1/15/2016	403.00	26.87	10,869.00	64.48	8,910.00	(850.00)		
2016	DEVON ENERGY CORP NEW	742-04042	6/26/2015	3/7/2016	26.00	60.33	1,568.00	23.82	822.00	(746.00)		
2016	SF AB B SHS	742-04046	6/9/2015	7/27/2016	278.00	18.47	5,155.00	15.18	4,233.00	(622.00)		
2016	PRUDENTIAL PLC ADR	742-04042	4/30/2015	2/8/2016	56.00	50.12	2,756.00	33.38	1,836.00	(620.00)		
2016	HARLEY DAVIDSON INC WIS	742-04042	8/24/2015	10/21/2015	105.00	54.88	5,763.00	46.73	4,807.00	(656.00)		
2016	GILEAD SCIENCES INC COM	742-04042	8/4/2015	12/15/2015	50.00	118.92	5,946.00	102.17	5,108.00	(637.00)		
2016	BANK MANDORI	742-04046	4/30/2015	2/11/2016	6,270.00	0.85	5,318.00	0.72	4,486.00	(632.00)		
2016	PRUDENTIAL PLC ADR	742-04042	3/13/2015	2/5/2016	57.00	49.67	2,631.00	35.45	2,021.00	(610.00)		
2016	XL GROUP PLC SHS	742-04042	12/15/2015	4/29/2016	144.00	38.32	5,518.00	32.74	4,715.00	(603.00)		
2016	UNICREDIT SPA NPV	742-04046	5/26/2015	5/26/2016	1,328.00	3.99	5,314.00	3.40	4,522.00	(791.00)		
2016	INVECO LTD	742-04042	7/13/2015	6/30/2016	62.00	37.36	2,316.00	25.41	1,575.00	(741.00)		
2016	MAZDA MOTOR CORP 7261 FN	742-04046	2/22/2016	6/30/2016	153.00	18.14	2,779.00	13.43	2,051.00	(728.00)		
2016	PRAXAIR INC	742-04042	4/30/2015	2/5/2016	74.00	123.00	9,117.00	113.40	8,361.00	(756.00)		
2016	MEAD JOHNSON NUTRITION CO	742-04045	7/24/2015	1/22/2016	91.00	91.23	3,698.00	68.48	2,054.00	(644.00)		
2016	CREDIT SUISSE GP SP ADR	742-04042	3/20/2015	2/22/2016	51.00	26.76	1,340.00	13.36	859.00	(481.00)		
2016	TEVA PHARMACEUTICALS ADR	742-04042	12/15/2015	9/7/2016	44.00	65.45	2,880.00	50.76	2,233.00	(647.00)		
2016	FOREST CITY REALTY TR	742-04043	6/12/2015	2/11/2016	183.00	41.00	4,218.00	19.57	3,561.00	(657.00)		
2016	ABBEV INC SHS	742-04042	6/12/2015	10/22/2015	33.00	67.10	2,214.00	48.12	1,588.00	(626.00)		
2016	PRUDENTIAL PLC ADR	742-04042	3/12/2015	2/5/2016	43.00	49.87	2,149.00	35.45	1,524.00	(625.00)		
2016	TYCO INTL PLC SHS	742-04043	6/12/2015	1/21/2016	31.00	31.23	3,698.00	33.60	2,810.00	(608.00)		
2016	UNICREDIT CORP	742-04045	5/1/2015	2/11/2016	6.00	200.53	1,206.00	100.15	601.00	(605.00)		
2016	MCKESSON CORPORATION COM	742-04042	8/4/2015	7/20/2016	24.00	222.63	5,343.00	398.23	4,757.00	(586.00)		
2016	MERCK AND CO INC SHS	742-04042	4/30/2015	10/13/2015	55.00	60.02	3,301.00	49.55	2,725.00	(576.00)		
2016	CITIGROUP INC COM NEW	742-04042	9/23/2015	1/14/2016	119.00	50.15	5,998.00	45.42	5,405.00	(593.00)		
2016	OF INDS HLDS INC	742-04042	3/28/2016	5/25/2016	172.00	32.06	5,513.00	28.80	4,954.00	(559.00)		
2016	XL GROUP PLC SHS	742-04042	12/22/2015	5/7/2016	81.00	35.87	3,188.00	32.81	2,648.00	(540.00)		
2016	AFFILIATED MANAGERS GRP	742-04042	1/21/2015	1/21/2016	11.00	188.46	2,194.00	150.78	1,654.00	(540.00)		
2016	AKZO NOBEL NV EUR 2	742-04046	6/16/2015	11/18/2015	93.00	75.95	7,053.00	70.35	6,543.00	(510.00)		
2016	UNICREDIT CORP	742-04045	5/5/2015	2/11/2016	5.00	199.82	999.00	100.15	501.00	(498.00)		
2016	E M C CORPORATION MASS	742-04043	6/12/2015	1/29/2016	204.00	26.87	5,502.00	24.54	5,007.00	(495.00)		
2016	METLIFE INC COM	742-04042	1/26/2016	6/30/2016	129.00	43.47	5,608.00	39.65	5,115.00	(493.00)		
2016	ING GP NV SPSS ADR	742-04046	12/11/2015	6/29/2016	140.00	13.23	1,653.00	9.82	1,375.00	(478.00)		
2016	ORACLE CORP 80.01 DEL	742-04042	6/7/2015	7/2/2016	192.00	41.87	8,038.00	36.39	7,953.00	(475.00)		
2016	MERCK AND CO INC SHS	742-04042	10/17/2014	10/13/2015	91.00	54.47	4,957.00	49.55	4,509.00	(447.00)		
2016	TYCO INTL PLC SHS	742-04043	6/12/2015	3/1/2016	99.00	40.20	3,980.00	35.85	3,549.00	(430.00)		
2016	JOHNSON CONTROLS INC	742-04043	6/15/2015	10/13/2015	51.00	51.68	2,635.00	43.70	2,229.00	(406.00)		
2016	FINNING INTL INC NEW	742-04046	10/9/2015	1/27/2016	78.00	17.00	1,326.00	12.01	837.00	(390.00)		
2016	METLIFE INC COM	742-04042	1/12/2016	6/30/2016	126.00	42.53	5,358.00	39.65	4,998.00	(360.00)		
2016	ABBEV INC SHS	742-04042	5/19/2015	10/13/2015	32.00	55.70	2,102.00	54.90	1,744.00	(358.00)		</

2015 OCEANEERING INTL INC	742-04047	7/28/2015	3/1/2016	11.00	40.89	450.00	27.76	305.00	(144.00)
2016 NETAPP INC	742-04047	6/4/2015	2/18/2016	14.00	33.80	473.00	23.75	333.00	(141.00)
2016 KENNAMETAL INC	742-04047	2/4/2015	1/5/2016	9.00	34.10	307.00	18.56	167.00	(140.00)
2015 TIDEWATER INC COM NEW	742-04047	7/22/2015	11/8/2015	20.00	18.28	366.00	11.31	226.00	(139.00)
2016 NETAPP INC	742-04047	6/10/2015	2/24/2016	16.00	33.39	534.00	24.79	397.00	(138.00)
2015 AKZO NOBEL NV EUR 2	742-04046	2/1/2015	11/9/2015	65.00	71.24	6 118.00	70.25	5,860.00	(136.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/1/2015	4/21/2016	14.00	42.50	451.00	32.75	456.00	(137.00)
2015 TIDEWATER INC COM NEW	742-04047	3/19/2015	11/2/2015	21.19	31.80	318.00	12.75	191.00	(127.00)
2016 KENNAMETAL INC	742-04047	2/4/2015	1/5/2016	6.00	33.92	271.00	18.12	145.00	(126.00)
2016 CISCO SYSTEMS INC COM	742-04043	6/1/2015	3/1/2016	196.00	28.45	4,722.00	27.09	4,997.00	(125.00)
2016 KENNAMETAL INC	742-04047	2/4/2015	1/5/2016	8.00	33.92	271.00	18.55	148.00	(123.00)
2015 DRL OUP	742-04047	12/19/2014	10/1/2015 WS	5.00	75.25	437.00	64.27	321.00	(116.00)
2016 DILLARDS INC CL A	742-04047	8/1/2015	2/4/2016	4.00	97.36	389.00	68.93	276.00	(114.00)
2016 KENNAMETAL INC	742-04047	10/28/2015	1/5/2016	12.00	27.30	328.00	17.83	214.00	(114.00)
2015 EXXON MOBIL CORP COM	742-04042	6/25/2015	12/23/2015	25.00	84.01	2,100.00	79.67	1,992.00	(108.00)
2015 STIFEL FINANCIAL CORP	742-04047	6/9/2015	10/20/2015	7.00	57.34	401.00	41.86	293.00	(108.00)
2016 KENNAMETAL INC	742-04047	2/9/2015	1/5/2016	6.00	35.66	214.00	17.83	107.00	(107.00)
2016 DILLARDS INC CL A	742-04047	8/26/2015	4/15/2016	5.00	92.19	461.00	71.15	366.00	(105.00)
2015 STIFEL FINANCIAL CORP	742-04047	6/9/2015	10/21/2015	6.00	57.84	347.00	41.33	248.00	(99.00)
2016 OCEANEERING INTL INC	742-04047	8/26/2015	3/9/2016	9.00	40.15	351.00	23.26	263.00	(96.00)
2016 NETAPP INC	742-04047	6/5/2015	2/22/2016	11.00	33.94	373.00	25.08	278.00	(96.00)
2015 STIFEL FINANCIAL CORP	742-04047	7/10/2015	10/22/2015	7.00	56.15	383.00	42.25	296.00	(97.00)
2015 EU LILLY & CO	742-04042	10/1/2015	9/7/2016	58.00	80.14	4,648.00	78.48	4,552.00	(96.00)
2016 LIBERTY GLOBAL LLAC A	742-04046	7/16/2015	7/5/2016	5.00	25.00	256.00	32.03	100.00	(96.00)
2016 MACYS INC	742-04047	10/7/2015	1/29/2016	9.00	51.09	480.00	40.44	364.00	(96.00)
2016 OCEANEERING INTL INC	742-04047	12/16/2015	3/3/2016	11.00	19.61	416.00	28.26	322.00	(94.00)
2016 MCKESSON CORPORATION COM	742-04042	4/25/2015	4/25/2016	2.00	222.63	174.00	352.00	352.00	(93.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/1/2015	4/21/2016	8.00	42.81	386.00	32.75	295.00	(91.00)
2016 TYCO INTL PLC SHS	742-04047	5/28/2015	2/16/2016	14.00	40.69	570.00	34.21	479.00	(91.00)
2016 KENNAMETAL INC	742-04047	10/28/2015	1/8/2016	9.00	27.30	246.00	17.24	155.00	(91.00)
2016 BANK MANDIRI	742-04046	7/22/2015	3/1/2016	3,452.00	0.79	2,710.00	0.76	2,620.00	(90.00)
2016 TYCO INTL PLC SHS	742-04047	2/25/2015	2/22/2016	10.00	42.59	426.00	33.58	336.00	(90.00)
2015 TIDEWATER INC COM NEW	742-04047	1/30/2015	11/8/2015	11.00	19.61	215.00	11.31	124.00	(90.00)
2016 POST PROPERTIES INC	742-04042	7/21/2015	1/26/2016	58.19	2,619.00	56.22	2,530.00	2,530.00	(89.00)
2015 SYNGENTA AG NOVARTIS	742-04046	3/16/2015	10/1/2015	8.00	336.63	1,031.00	328.85	2,943.00	(86.00)
2016 ROYAL DUTCH SHELL PLC	742-04042	11/2/2015	5/10/2016	37.00	52.93	1,959.00	50.56	1,871.00	(88.00)
2015 LIBERTY GLOBAL LLAC A	742-04046	2/1/2015	10/7/2015	6.00	-	363.00	36.88	285.00	(88.00)
2016 KENNAMETAL INC	742-04047	2/9/2015	1/5/2016	5.00	35.06	175.00	18.12	91.00	(85.00)
2015 AKZO NOBEL NV EUR 2	742-04046	3/1/2015	11/9/2015	27.00	73.45	1,983.00	70.25	1,900.00	(84.00)
2016 DILLARDS INC CL A	742-04047	8/26/2015	4/15/2016	4.00	92.19	472.00	70.25	291.00	(81.00)
2016 H W C CORPORATION MASS	742-04043	6/1/2015	3/1/2016	145.00	26.87	3,911.00	26.41	3,828.00	(81.00)
2015 VALMONT INDUSTRIES	742-04047	11/16/2015	10/19/2015	2.00	137.46	275.00	98.97	194.00	(81.00)
2015 VALMONT INDUSTRIES	742-04047	2/19/2015	10/22/2015	5.00	123.83	619.00	107.84	536.00	(80.00)
2015 INTEL CORP	742-04042	4/20/2015	11/16/2015	133.00	32.69	4,347.00	32.10	4,269.00	(79.00)
2015 STIFEL FINANCIAL CORP	742-04047	6/9/2015	10/20/2015	5.00	57.61	288.00	41.86	208.00	(79.00)
2015 LINCOLN ELEC HLDS INC	742-04047	4/22/2015	12/1/2015	17.00	36.13	391.00	50.00	253.00	(78.00)
2015 DRL OUP	742-04047	12/24/2014	10/29/2015	6.00	76.98	385.00	61.75	307.00	(78.00)
2016 KOHL'S CORP WISC PV 1CT	742-04047	9/3/2015	8/1/2016	9.00	51.68	465.00	43.19	385.00	(76.00)
2016 LIBERTY GLOBAL LLAC A	742-04046	6/8/2016	7/5/2016	12.00	-	461.00	32.03	364.00	(76.00)
2015 STIFEL FINANCIAL CORP	742-04047	8/1/2015	10/22/2015	7.00	53.13	372.00	42.25	296.00	(76.00)
2015 STIFEL FINANCIAL CORP	742-04047	6/9/2015	10/19/2015	5.00	57.09	285.00	41.81	209.00	(76.00)
2015 TEVA PHARMACEUTICALS ADR	742-04042	11/16/2015	8/7/2016	8.00	58.91	530.00	50.76	457.00	(73.00)
2016 TYCO INTL PLC SHS	742-04047	2/29/2015	2/29/2016	9.00	42.78	385.00	34.70	312.00	(73.00)
2016 TYCO INTL PLC SHS	742-04047	2/25/2015	2/24/2016	9.00	42.59	383.00	34.53	311.00	(73.00)
2015 DRL OUP	742-04047	5/1/2015	10/30/2015	5.00	76.27	381.00	61.75	308.00	(73.00)
2016 ALLY FINL INC	742-04047	5/29/2015	4/5/2016	14.00	22.73	318.00	17.59	246.00	(72.00)
2015 VALMONT INDUSTRIES	742-04047	12/19/2014	10/20/2015	2.00	133.18	286.00	67.75	196.00	(71.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/1/2015	4/21/2016	12.00	38.57	463.00	32.75	393.00	(70.00)
2016 TYCO INTL PLC SHS	742-04047	3/2/2015	2/16/2016	8.00	42.86	344.00	34.21	274.00	(70.00)
2015 DRL OUP	742-04047	1/21/2015	10/30/2015	5.00	75.78	379.00	61.75	308.00	(70.00)
2015 VALMONT INDUSTRIES	742-04047	12/9/2014	10/19/2015	2.00	132.08	264.00	95.97	194.00	(70.00)
2016 ROYAL DUTCH SHELL PLC	742-04042	11/2/2015	5/9/2016	26.00	52.93	1,376.00	50.29	1,307.00	(69.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/1/2015	4/21/2016	7.00	42.41	297.00	32.75	228.00	(68.00)
2016 WOLVERINE WORLD WIDE	742-04047	3/22/2015	3/23/2016	14.00	22.77	319.00	17.81	251.00	(68.00)
2015 TIDEWATER INC COM NEW	742-04047	3/30/2015	11/2/2015	10.00	19.51	195.00	12.75	128.00	(68.00)
2016 PERRIGO CO PLC	742-04047	4/25/2015	5/6/2016	3.00	106.53	528.00	62.00	462.00	(60.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/1/2015	4/21/2016	7.00	41.87	294.00	32.75	228.00	(64.00)
2016 NETAPP INC	742-04047	6/5/2015	2/24/2016	7.00	33.84	238.00	24.79	174.00	(64.00)
2015 STIFEL FINANCIAL CORP	742-04047	6/9/2015	10/21/2015	4.00	57.34	229.00	41.33	165.00	(64.00)
2016 DILLARDS INC CL A	742-04047	9/3/2015	4/22/2016	3.00	92.85	279.00	72.01	216.00	(63.00)
2016 WOLVERINE WORLD WIDE	742-04047	9/28/2015	3/24/2016	15.00	21.80	327.00	17.72	268.00	(61.00)
2015 EXXON MOBIL CORP COM	742-04042	6/25/2015	12/23/2015	27.00	83.24	1,415.00	79.67	1,354.00	(61.00)
2016 TYCO INTL PLC SHS	742-04047	3/10/2015	2/16/2016	8.00	41.76	334.00	34.21	274.00	(60.00)
2016 MB FINANCIAL INC NEW	742-04047	12/9/2015	2/8/2016	13.00	33.31	433.00	28.72	373.00	(60.00)
2015 LIBERTY GLOBAL LLAC A	742-04046	4/30/2015	10/7/2015	5.00	-	244.00	36.88	184.00	(60.00)
2016 ALLY FINL INC	742-04047	5/29/2015	3/1/2016	12.00	22.73	273.00	17.87	214.00	(58.00)
2016 OCEANEERING INTL INC	742-04047	11/27/2015	3/3/2016	10.00	35.03	350.00	28.26	293.00	(58.00)
2016 MB FINANCIAL INC NEW	742-04047	6/23/2015	1/23/2016	12.00	35.21	423.00	30.40	365.00	(58.00)
2016 TRIMBLE NAV LTD	742-04047	7/16/2015	1/25/2016	12.00	22.57	226.00	17.76	187.00	(50.00)
2015 DRL OUP	742-04047	12/22/2014	10/29/2015	6.00	75.82	303.00	61.39	246.00	(58.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/8/2015	2/1/2016 WS	8.00	16.12	171.00	14.36	115.00	(56.00)
2016 MB FINANCIAL INC NEW	742-04047	7/20/2015	2/4/2016	10.00	35.53	355.00	30.10	301.00	(54.00)
2016 PERRIGO CO PLC	742-04047	4/25/2015	5/9/2016 WS	3.00	98.24	334.00	93.91	282.00	(53.00)
2015 MAZDA MOTOR CORP 7281 FN	742-04046	1/16/2015	12/1/2015	409.00	21.09	8,626.00	20.99	8,574.00	(52.00)
2015 LIBERTY GLOBAL LLAC A	742-04046	1/26/2015	1/26/2016	8.00	-	348.00	36.88	235.00	(52.00)
2016 OIL STG INTL INC DEL COM	742-04047	6/23/2015	4/21/2016	8.00	39.13	313.00	32.75	262.00	(51.00)
2016 ALLY FINL INC	742-04047	5/29/2015	4/5/2016	10.00	22.68	227.00	17.59	176.00	(51.00)
2016 LINCOLN ELEC HLDS INC	742-04047	4/7/2015	3/28/2016	5.00	67.32	337.00	57.17	286.00	(51.00)
2016 ECOLAB INC 3.00000008 16	742-04043	5/27/2015	2/28/2016	17,000.00	102.93	17,251.00	101.19	17,203.00	(48.00)
2016 PUBLIC STORAGE 30 10	742-04042	3/24/2016	4/19/2016	31.00	265.75	8,236.00	264.23	8,191.00	(47.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/8/2015	1/23/2016	16.00	17.30	277.00	14.37	230.00	(47.00)
2016 TRIMBLE NAV LTD	742-04047	7/16/2015	1/25/2016	12.00	22.53	226.00	17.76	187.00	(47.00)
2015 LINCOLN ELEC HLDS INC	742-04047	4/21/2015	12/1/2015	3.00	68.51	200.00	51.61	155.00	(45.00)
2015 ROCHE HLDO LTD SPN ADR	742-04042	8/28/2015	11/23/2015	65.00	34.26	2,227.00	33.56	2,183.00	(44.00)
2016 ANADARKO PETE CORP	742-04047	10/28/2015	9/20/2016	6.00	65.43	383.00	50.37	350.00	(42.00)
2016 WOLVERINE WORLD WIDE	742-04047	9/28/2015	3/30/2016	12.00	21.80	262.00	18.27	219.00	(42.00)
2016 ALLY FINL INC	742-04047	5/29/2015	3/1/2016	9.00	22.55	203.00	17.87	181.00	(42.00)
2016 MB FINANCIAL INC NEW	742-04047	6/23/2015	2/1/2016	10.00	35.21	352.00	30.99	310.00	(42.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/8/2015	1/23/2016 WS	8.00	16.17	157.00	14.37	115.00	(42

2016 MB FINANCIAL INC NEW	742-04047	6/3/2015	1/2/2016	6.00	33.30	203.00	28.74	172.00	(27.00)
2015 ROCHE HESUS LTD	742-04042	8/27/2015	11/2/2015	24.00	34.71	833.00	33.58	806.00	(27.00)
2015 VALMONT INDUSTRIES	742-04047	12/16/2014	10/20/2015	1.00	125.11	125.00	67.75	188.00	(27.00)
2016 KROGER CO	742-04042	9/14/2015	9/13/2016	4.00	37.44	150.00	30.85	123.00	(26.00)
2016 LASALLE HOTEL PTPTS BN I	742-04047	12/29/2015	6/27/2016	7.00	26.08	183.00	22.43	157.00	(26.00)
2016 METAPP INC	742-04047	8/4/2015	2/22/2016	3.00	33.80	101.00	25.05	75.00	(26.00)
2016 WOLVERINE WORLD WIDE	742-04047	10/22/2015	3/31/2016	7.00	21.90	153.00	18.35	126.00	(25.00)
2016 WOLVERINE WORLD WIDE	742-04047	9/28/2015	3/31/2016	7.00	21.90	153.00	18.35	126.00	(24.00)
2016 MB FINANCIAL INC NEW	742-04047	6/2/2015	1/2/2016	5.00	33.29	166.00	28.56	143.00	(24.00)
2016 MB FINANCIAL INC NEW	742-04047	7/20/2015	2/2/2016	4.00	35.53	142.00	29.79	119.00	(23.00)
2016 OIL STS INTL INC DEL COM	742-04047	7/13/2015	4/21/2016	11.00	34.78	363.00	32.75	360.00	(22.00)
2016 DELLARDS INC CL A	742-04047	8/21/2015	4/15/2016	1.00	92.75	93.00	71.15	71.00	(22.00)
2016 ZIONS BANCORP COM	742-04047	2/23/2015	1/7/2016	23.00	26.18	602.00	25.22	590.00	(22.00)
2016 ANADARKO PETE CORP	742-04047	10/28/2015	9/25/2016	3.00	65.43	195.00	56.79	176.00	(20.00)
2016 POTLATCH CORP NEW	742-04047	9/10/2015	6/27/2016	6.00	35.13	210.00	31.73	190.00	(20.00)
2016 WOLVERINE WORLD WIDE	742-04047	9/17/2015	3/23/2016	3.00	24.65	74.00	17.91	54.00	(20.00)
2016 TRIMBLE NAV LTD	742-04047	8/10/2015	2/3/2016	14.00	20.24	283.00	18.61	263.00	(20.00)
2016 MB FINANCIAL INC NEW	742-04047	7/17/2015	2/2/2016	4.00	34.81	136.00	29.79	119.00	(20.00)
2016 MB FINANCIAL INC NEW	742-04047	6/12/2015	1/27/2016	4.00	34.41	136.00	29.41	118.00	(20.00)
2015 LINCOLN ELEC HLDS INC	742-04047	4/21/2015	12/17/2015 WS	1.00	55.84	71.00	50.60	51.00	(20.00)
2015 TIDEWATER INC COM NEW	742-04047	10/21/2014	10/16/2015	1.00	36.07	36.00	15.58	16.00	(20.00)
2015 NETSCOUT SYSTEMS INC COM	742-04047	5/5/2015	5/3/2016	1.00	40.71	41.00	22.17	22.00	(19.00)
2016 LINCOLN ELEC HLDS INC	742-04047	5/4/2015	3/28/2016	2.00	65.87	134.00	57.17	114.00	(19.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/18/2015	3/3/2016	11.00	17.48	192.00	15.71	173.00	(19.00)
2016 MB FINANCIAL INC NEW	742-04047	10/27/2015	2/5/2016	9.00	31.52	284.00	29.45	265.00	(18.00)
2016 LINCOLN ELEC HLDS INC	742-04047	4/27/2015	1/15/2016	1.00	67.32	67.00	48.08	48.00	(18.00)
2016 EQUITY RESIDENTIAL	742-04042	3/28/2016	8/23/2016	2.00	73.63	147.00	64.58	128.00	(18.00)
2016 POTLATCH CORP NEW	742-04047	7/30/2015	6/16/2016	11.00	34.64	380.00	32.63	362.00	(18.00)
2016 NETAPP INC	742-04047	6/10/2015	3/2/2016	2.00	33.38	67.00	24.91	50.00	(17.00)
2016 TYCO INTL PLC SHS	742-04047	3/2/2015	2/9/2016	2.00	42.96	86.00	34.70	69.00	(17.00)
2016 TRIMBLE NAV LTD	742-04047	8/10/2015	2/4/2016	18.00	20.24	364.00	19.27	347.00	(17.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/9/2015	1/29/2016	6.00	17.22	103.00	14.37	88.00	(17.00)
2015 AGILENT TECHNOLOGIES INC	742-04047	11/30/2014	10/14/2015 WS	5.00	35.50	192.00	35.13	176.00	(17.00)
2016 LASALLE HOTEL PTPTS BN I	742-04047	12/30/2015	6/27/2016	5.00	25.63	126.00	22.43	112.00	(16.00)
2016 AVALONBAY CHABON INC	742-04047	8/12/2015	6/8/2016	3.00	174.61	524.00	169.23	508.00	(15.00)
2016 MB FINANCIAL INC NEW	742-04047	5/13/2015	1/15/2016	7.00	31.27	218.00	28.92	202.00	(15.00)
2016 MB FINANCIAL INC NEW	742-04047	5/15/2015	1/15/2016	8.00	30.80	246.00	28.92	231.00	(15.00)
2016 POTLATCH CORP NEW	742-04047	8/10/2015	6/23/2016	12.00	35.13	420.00	33.87	406.00	(14.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/8/2015	2/1/2016 WS	3.00	16.12	57.00	14.36	43.00	(14.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/8/2015	2/1/2016 WS	3.00	16.17	57.00	14.36	43.00	(14.00)
2016 WOLVERINE WORLD WIDE	742-04047	10/21/2015	4/6/2016	8.00	19.70	150.00	17.11	137.00	(13.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/19/2015	3/1/2016	5.00	17.74	142.00	16.09	129.00	(13.00)
2016 MB FINANCIAL INC NEW	742-04047	5/26/2015	1/15/2016	5.00	31.60	158.00	28.92	145.00	(13.00)
2016 WOLVERINE WORLD WIDE	742-04047	10/22/2015	4/6/2016	14.00	17.98	252.00	17.11	240.00	(12.00)
2016 MB FINANCIAL INC NEW	742-04047	7/17/2015	2/1/2016	3.00	34.88	105.00	30.98	83.00	(12.00)
2016 MB FINANCIAL INC NEW	742-04047	5/8/2015	1/15/2016	6.00	30.95	185.00	28.92	173.00	(12.00)
2015 DRL CLUP	742-04047	1/5/2015	10/29/2015	1.00	73.32	73.00	61.39	61.00	(12.00)
2015 DRL CLUP	742-04047	1/5/2015	10/29/2015	1.00	75.82	75.00	64.27	64.00	(12.00)
2016 COMPASS MINERALS INTL	742-04047	12/22/2014	10/14/2015	3.00	82.21	247.00	76.54	236.00	(11.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/19/2015	3/7/2016	6.00	17.74	106.00	15.83	95.00	(11.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/15/2015	3/7/2016	8.00	17.16	137.00	15.83	127.00	(11.00)
2016 KENAMETAL INC	742-04047	11/13/2015	1/8/2016	1.00	27.97	28.00	17.24	17.00	(11.00)
2016 WOLVERINE WORLD WIDE	742-04047	9/22/2015	3/24/2016	2.00	22.77	46.00	17.72	35.00	(10.00)
2016 SYNCHRONY FINL COM	742-04042	11/16/2015	3/18/2016	6.00	30.17	191.00	26.45	171.00	(10.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/15/2015	3/4/2016	8.00	17.16	137.00	15.83	127.00	(10.00)
2016 MB FINANCIAL INC NEW	742-04047	5/28/2015	1/21/2016	3.00	32.13	95.00	28.74	86.00	(10.00)
2016 MB FINANCIAL INC NEW	742-04047	5/29/2015	1/15/2016	3.00	32.13	96.00	28.82	87.00	(10.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/12/2015	3/3/2016	6.00	17.20	103.00	15.71	94.00	(9.00)
2016 TEVA PHARMACLT INDS ADR	742-04042	5/18/2016	9/7/2016	6.00	52.02	312.00	50.76	305.00	(8.00)
2016 MB FINANCIAL INC NEW	742-04047	8/12/2015	1/29/2016	2.00	34.41	88.00	30.40	61.00	(8.00)
2016 POTLATCH CORP NEW	742-04047	7/31/2015	6/23/2016	7.00	34.98	243.00	32.87	237.00	(7.00)
2016 WOLVERINE WORLD WIDE	742-04047	10/21/2015	4/1/2016	5.00	18.70	168.00	17.98	161.00	(7.00)
2016 UMPQUA HLDS CORP ORE	742-04047	5/12/2015	3/4/2016	5.00	17.20	85.00	15.80	83.00	(7.00)
2016 UMPQUA HLDS CORP ORE	742-04047	4/6/2015	2/2/2016 WS	1.00	16.12	21.00	14.09	14.00	(7.00)
2016 MB FINANCIAL INC NEW	742-04047	10/16/2015	2/5/2016	3.00	31.39	94.00	29.45	88.00	(6.00)
2016 MB FINANCIAL INC NEW	742-04047	7/22/2015	2/4/2016	1.00	35.76	36.00	30.10	30.00	(6.00)
2016 FMC CORP COM NEW	742-04047	8/21/2015	7/6/2016	7.00	44.87	314.00	44.11	309.00	(5.00)
2016 TRIMBLE NAV LTD	742-04047	8/5/2015	2/3/2016	19.00	19.59	372.00	19.35	368.00	(5.00)
2016 TRIMBLE NAV LTD	742-04047	8/7/2015	2/3/2016	6.00	19.69	118.00	18.90	113.00	(5.00)
2016 TRIMBLE NAV LTD	742-04047	7/16/2015	1/25/2016	1.00	23.57	24.00	19.11	19.00	(4.00)
2016 POTLATCH CORP NEW	742-04047	8/11/2015	6/27/2016	1.00	35.15	35.00	31.73	32.00	(3.00)
2016 POTLATCH CORP NEW	742-04047	7/30/2015	6/23/2016	5.00	34.64	173.00	30.87	169.00	(3.00)
2016 POST PROPERTIES INC	742-04042	7/22/2015	3/24/2016	53.00	58.23	3,086.00	58.18	3,063.00	(3.00)
2016 TRIMBLE NAV LTD	742-04047	8/5/2015	2/3/2016	7.00	19.32	495.00	19.18	483.00	(3.00)
2016 TRIMBLE NAV LTD	742-04047	8/5/2015	1/25/2016	12.00	19.32	232.00	19.11	229.00	(3.00)
2016 PACKAGING CORP AMERICA	742-04047	7/1/2015	7/1/2016	3.00	71.15	213.00	70.50	212.00	(3.00)
2016 CALIFORNIA RESOURCES	742-04042	11/19/2015	4/1/2016	5.00	-	7.00	0.98	5.00	(2.00)
2016 CALIFORNIA RESOURCES	742-04042	4/1/2015	4/1/2016	6.00	-	8.00	0.98	6.00	(2.00)
2016 BANK MANDIRI	742-04046	7/13/2015	3/10/2016	736.00	0.76	560.00	0.76	559.00	(2.00)
2016 TRIMBLE NAV LTD	742-04047	8/12/2015	2/4/2016	1.00	19.42	330.00	19.27	328.00	(2.00)
2016 TRIMBLE NAV LTD	742-04047	8/5/2015	2/3/2016	5.00	18.32	97.00	18.80	94.00	(2.00)
2015 NETSCOUT SYSTEMS INC COM	742-04047	2/13/2015	10/14/2015	5.00	39.22	196.00	38.88	194.00	(2.00)
2016 POTLATCH CORP NEW	742-04047	7/30/2015	6/14/2016	1.00	34.64	35.00	33.30	33.00	(1.00)
2016 CALIFORNIA RESOURCES	742-04042	9/4/2015	4/1/2016	3.00	-	4.00	0.98	3.00	(1.00)
2016 CALIFORNIA RESOURCES	742-04042	8/25/2015	4/1/2016	2.00	-	3.00	0.98	2.00	(1.00)
2016 TRIMBLE NAV LTD	742-04047	8/20/2015	2/4/2016	3.00	19.69	99.00	19.27	98.00	(1.00)
2016 TRIMBLE NAV LTD	742-04047	8/7/2015	2/3/2016	1.00	19.69	30.00	18.81	18.00	(1.00)
2016 GENERAL MILLS	742-04042	1/7/2015	1/25/2016	4.00	55.29	221.00	55.10	220.00	(1.00)
2016 DELLARDS INC CL A	742-04047	11/16/2015	4/25/2016	3.00	70.88	213.00	71.24	214.00	1.00
2016 DELLARDS INC CL A	742-04047	11/16/2015	4/22/2016	2.00	70.88	142.00	72.01	144.00	2.00
2016 SYSCO CORPORATION	742-04047	6/28/2015	1/29/2016	1.00	38.18	38.00	39.78	40.00	2.00
2016 HEALTHCARE TR OF AMERICA	742-04047	8/10/2015	1/15/2016	1.00	24.22	24.00	28.14	28.00	2.00
2015 NETSCOUT SYSTEMS INC COM	742-04047	2/12/2015	10/14/2015	5.00	39.49	192.00	38.98	194.00	2.00
2016 COCA COLA ENTERPRISES	742-04047	5/4/2015	3/17/2016	1.00	45.65	46.00	50.14	50.00	4.00
2016 HEALTHCARE TR OF AMERICA	742-04047	8/11/2015	1/15/2016	2.00	24.56	46.00	26.29	53.00	4.00
2016 COCA COLA ENTERPRISES	742-04047	4/30/2015	1/1/2016	3.00	44.97	135.00	46.39	139.00	4.00
2015 GENERAL MILLS	742-04042	1/27/2015	1/27/2016	12.00	55.29	663.00	55.64	668.00	4.00
2016 COCA COLA ENTERPRISES	742-04047	4/7/2015	1/1/2016	7.00	45.73	330.00	48.39	325.00	5.00
2015 AFLAC INC COM	742-04042	11/18/2014	11/10/2015	1.00	58.11	58.00	64.33	64.00	5.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/16/2015	6/6/2016	1.00	24.60	24.00	30.29	30.00	6.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/12/2015	6/8/2016	1.00	24.57	24.00	30.29	30.00	8.00
2016 POST PROPERTIES INC	742-04042	11/16/2015	3/28/2016	18.					

2015 COCA-COLA ENTERPRISES	742-04047	3/26/2015	11/23/2015	2.00	43.70	87.00	50.80	101.00	14.00
2016 LASALLE HOTEL PPTYS BN I	742-04047	3/17/2016	9/6/2016	18.00	25.23	454.00	26.04	486.00	15.00
2016 MEAD JOHNSON NUTRITION CO	742-04047	8/25/2015	3/17/2016	4.00	78.48	314.00	82.16	328.00	15.00
2016 WASTE CONNECTIONS INC	742-04047	2/17/2015	2/17/2016	1.00	46.30	46.00	61.74	62.00	15.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/12/2015	2/9/2016	7.00	24.57	171.00	26.54	186.00	15.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/10/2015	1/15/2016	8.00	24.47	196.00	26.14	208.00	15.00
2016 SYSCO CORPORATION	742-04047	6/10/2015	3/14/2016	2.00	97.54	75.00	45.81	91.00	15.00
2016 JACK HENRY & ASSOC INC	742-04047	5/11/2015	2/20/2016	1.00	64.84	65.00	80.41	80.00	16.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/10/2015	1/15/2016	7.00	24.22	169.00	26.29	184.00	16.00
2016 PACKAGING CORP AMERICA	742-04047	8/7/2015	7/27/2016	5.00	71.15	356.00	74.65	373.00	17.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/11/2015	2/9/2016	8.00	24.81	196.00	26.54	212.00	17.00
2016 SOWEST GAS CORP	742-04047	12/16/2015	8/19/2016	1.00	52.59	53.00	70.09	70.00	18.00
2016 LASALLE HOTEL PPTYS BN I	742-04047	1/5/2016	9/6/2016	15.00	24.86	373.00	25.04	391.00	18.00
2016 JACK HENRY & ASSOC INC	742-04047	5/12/2015	2/22/2016	1.00	65.00	65.00	84.11	84.00	19.00
2016 FEDERAL REALTY INVESTMEN	742-04042	10/14/2015	2/5/2016	2.00	141.27	253.00	150.75	301.00	19.00
2016 ROYAL MAIL PLC SHS	742-04046	12/1/2014	11/30/2015	26.00	6.65	173.00	7.39	192.00	19.00
2016 PACKAGING CORP AMERICA	742-04047	10/27/2015	8/22/2016	3.00	66.66	200.00	73.79	271.00	21.00
2016 BAIU INC SPON ADR	742-04046	5/12/2016	8/4/2016	27.00	180.81	4,342.00	161.65	4,364.00	22.00
2016 PINNACLE WEST CAP CORP	742-04047	7/10/2015	7/6/2016	1.00	80.27	60.00	82.26	82.00	22.00
2016 LASALLE HOTEL PPTYS BN I	742-04047	1/4/2016	9/6/2016	2.00	21.61	394.00	23.04	417.00	23.00
2016 FMC CORP COM NEW	742-04047	12/9/2015	7/6/2016	7.00	40.80	286.00	44.11	309.00	23.00
2016 GATX CORPORATION	742-04047	1/20/2016	3/28/2016	2.00	34.03	68.00	46.11	82.00	24.00
2016 COCA-COLA ENTERPRISES	742-04047	4/30/2015	3/10/2016	5.00	44.87	225.00	48.71	248.00	24.00
2016 AVALONBAY CAMUN INC	742-04047	9/9/2015	6/8/2016	4.00	162.25	649.00	169.23	677.00	24.00
2015 GENERAL ELECTRIC	742-04042	12/24/2014	11/19/2015	6.00	25.83	155.00	30.42	183.00	28.00
2015 KEYLIGHT TECHNOLOGIES	742-04047	11/17/2014	10/14/2015	11.00	29.95	326.00	32.40	356.00	28.00
2016 PACKAGING CORP AMERICA	742-04047	9/29/2015	7/27/2016	2.00	59.45	119.00	74.85	149.00	30.00
2016 COCA-COLA ENTERPRISES	742-04047	5/1/2015	3/14/2016	6.00	45.38	272.00	50.36	302.00	30.00
2016 PNM RESOURCES INC	742-04047	11/10/2015	7/15/2016	5.00	28.01	140.00	34.16	171.00	31.00
2015 COCA-COLA ENTERPRISES	742-04047	3/30/2015	12/4/2015	6.00	44.75	289.00	48.88	298.00	31.00
2015 EXTRA SPACE STORAGE INC	742-04047	2/25/2015	11/23/2015	2.00	66.26	133.00	81.84	164.00	31.00
2015 EXTRA SPACE STORAGE INC	742-04047	2/23/2015	11/17/2015	2.00	65.71	131.00	81.40	163.00	31.00
2016 KURBY CORP COM	742-04047	7/28/2016	9/6/2016	12.00	54.79	657.00	57.47	680.00	32.00
2016 SOWEST GAS CORP	742-04047	12/16/2015	8/19/2016	1.00	51.94	104.00	68.46	137.00	33.00
2016 JACK HENRY & ASSOC INC	742-04047	5/14/2015	3/14/2016	2.00	64.99	130.00	81.29	163.00	33.00
2016 DILLARDS INC CL A	742-04047	12/29/2015	4/25/2016	11.00	68.16	750.00	71.24	784.00	34.00
2016 JACK HENRY & ASSOC INC	742-04047	5/14/2015	3/1/2016	2.00	64.69	130.00	82.23	164.00	34.00
2016 LASALLE HOTEL PPTYS BN I	742-04047	4/22/2016	9/6/2016	15.00	23.68	355.00	26.04	391.00	35.00
2016 JACK HENRY & ASSOC INC	742-04047	5/19/2015	4/11/2016	2.00	65.65	131.00	83.07	166.00	35.00
2016 PRIZR INC	742-04047	9/15/2015	8/25/2016	96.00	52.85	9,257.00	54.72	9,680.00	36.00
2016 COCA-COLA ENTERPRISES	742-04047	12/1/2015	4/28/2016	4.00	45.02	190.00	53.52	216.00	36.00
2016 SYSCO CORPORATION	742-04047	7/8/2015	3/4/2016	4.00	36.10	144.00	45.00	180.00	36.00
2016 NORDSTROM INC	742-04047	7/12/2016	8/12/2016	4.00	41.64	167.00	50.95	204.00	37.00
2016 COCA-COLA ENTERPRISES	742-04047	12/1/2016	4/29/2016	5.00	45.02	225.00	52.46	262.00	37.00
2016 COCA-COLA ENTERPRISES	742-04047	6/26/2015	4/29/2016	4.00	44.76	179.00	53.82	216.00	37.00
2016 COCA-COLA ENTERPRISES	742-04047	2/3/2016	4/29/2016	6.00	46.21	277.00	52.46	315.00	38.00
2016 COCA-COLA ENTERPRISES	742-04047	5/14/2015	3/14/2016	6.00	45.63	305.00	50.36	303.00	38.00
2016 PPL CORPORATION	742-04047	10/27/2015	6/9/2016	8.00	34.19	274.00	39.02	312.00	39.00
2016 ELI LILLY & CO	742-04042	10/13/2015	8/6/2016	42.00	80.14	3,365.00	81.10	3,406.00	40.00
2016 ELI LILLY & CO	742-04047	7/24/2015	4/21/2016	13.00	29.71	386.00	32.75	426.00	40.00
2016 PNM RESOURCES INC	742-04047	11/11/2015	7/15/2016	7.00	28.31	196.00	34.16	239.00	41.00
2015 COCA-COLA ENTERPRISES	742-04047	3/27/2015	11/23/2015	6.00	43.83	263.00	50.89	304.00	41.00
2016 LASALLE HOTEL PPTYS BN I	742-04047	12/31/2015	8/25/2016	15.00	25.44	382.00	26.22	423.00	42.00
2016 SYSCO CORPORATION	742-04047	5/25/2015	2/25/2016	8.00	38.18	305.00	43.33	347.00	42.00
2016 AFLAC INC COM	742-04042	8/19/2015	4/25/2016	10.00	62.69	630.00	67.33	673.00	43.00
2016 POTLATCH CORP NEW	742-04047	10/27/2015	6/30/2016	12.00	29.10	348.00	32.71	382.00	44.00
2016 COCA-COLA ENTERPRISES	742-04047	6/9/2015	4/21/2016	5.00	42.96	215.00	51.90	259.00	45.00
2016 SYSCO CORPORATION	742-04047	7/1/2015	3/4/2016	5.00	36.03	180.00	45.00	225.00	45.00
2016 FMC CORP COM NEW	742-04047	12/30/2015	7/6/2016	13.00	40.55	527.00	44.11	573.00	46.00
2015 EXTRA SPACE STORAGE INC	742-04047	11/17/2015	7/17/2016	3.00	40.49	187.00	44.10	170.00	47.00
2015 SYNGENTA AG NOVARTIS	742-04046	1/30/2015	10/12/2015	26.00	325.26	9,107.00	326.95	9,155.00	47.00
2016 COCA-COLA ENTERPRISES	742-04047	6/26/2015	4/22/2016	7.00	44.76	313.00	51.66	362.00	48.00
2016 EXTRA SPACE STORAGE INC	742-04047	2/23/2015	11/23/2015	3.00	65.69	197.00	81.84	246.00	48.00
2016 COCA-COLA ENTERPRISES	742-04047	1/29/2016	4/29/2016	8.00	46.40	371.00	52.46	420.00	48.00
2016 JACK HENRY & ASSOC INC	742-04047	5/15/2015	3/14/2016	3.00	65.00	195.00	81.29	244.00	49.00
2016 SANDERSON FARM INC COM	742-04047	3/2/2016	3/13/2016	3.00	31.37	31.00	30.51	31.00	50.00
2016 SYSCO CORPORATION	742-04047	5/26/2015	2/5/2016	10.00	38.18	382.00	43.23	432.00	50.00
2016 NORDSTROM INC	742-04047	7/11/2016	8/11/2016	8.00	40.70	326.00	47.05	376.00	51.00
2016 JACK HENRY & ASSOC INC	742-04047	5/13/2015	3/1/2016	3.00	64.69	195.00	82.23	247.00	52.00
2016 PIONEER NATURAL RES CO	742-04047	2/4/2016	8/25/2016	1.00	126.33	126.00	179.77	180.00	53.00
2016 SYSCO CORPORATION	742-04047	7/1/2015	3/2/2016	6.00	36.03	216.00	44.88	269.00	53.00
2016 SOWEST GAS CORP	742-04047	12/4/2015	8/19/2016	3.00	51.94	156.00	70.09	210.00	54.00
2016 JACK HENRY & ASSOC INC	742-04047	5/15/2015	3/14/2016	3.00	64.80	195.00	83.07	248.00	54.00
2016 PACKAGING CORP AMERICA	742-04047	10/27/2015	9/16/2016	3.00	66.66	267.00	80.59	322.00	56.00
2015 AFLAC INC COM	742-04042	1/27/2015	11/10/2015	10.00	58.72	587.00	64.33	643.00	56.00
2016 ANADARKO PETE CORP	742-04047	4/22/2016	9/26/2016	9.00	52.49	472.00	58.79	528.00	57.00
2016 PACKAGING CORP AMERICA	742-04047	9/28/2015	8/2/2016	4.00	55.45	238.00	73.79	295.00	57.00
2016 PIONEER NATURAL RES CO	742-04047	2/1/2016	7/27/2016	2.00	121.30	243.00	149.66	299.00	57.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	8/4/2015	4/2/2016	9.00	42.55	382.00	48.64	438.00	57.00
2016 VALMONT INDUSTRIES	742-04047	2/16/2016	9/9/2016	3.00	109.50	326.00	127.79	363.00	58.00
2016 PIONEER NATURAL RES CO	742-04047	2/4/2016	8/19/2016	1.00	126.33	126.00	184.54	185.00	58.00
2016 JACK HENRY & ASSOC INC	742-04047	5/11/2015	2/22/2016	3.00	64.84	195.00	84.11	252.00	58.00
2016 PNM RESOURCES INC	742-04047	11/10/2015	7/12/2016	9.00	28.01	252.00	34.57	311.00	59.00
2016 INTEL CORP	742-04042	7/8/2015	3/14/2016	27.00	29.31	791.00	31.51	851.00	59.00
2016 COCA-COLA ENTERPRISES	742-04047	6/1/2015	4/13/2016	7.00	44.38	317.00	52.86	371.00	60.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	8/12/2015	4/1/2016	10.00	42.55	423.00	48.25	482.00	60.00
2016 JACK HENRY & ASSOC INC	742-04047	5/7/2015	2/22/2016	4.00	65.41	262.00	80.41	322.00	60.00
2016 PINNACLE WEST CAP CORP	742-04047	7/13/2015	7/11/2016	3.00	60.65	182.00	80.81	243.00	61.00
2016 SYSCO CORPORATION	742-04047	7/9/2015	3/9/2016	7.00	36.10	253.00	45.14	316.00	63.00
2016 EXTRA SPACE STORAGE INC	742-04047	2/25/2015	1/4/2016	3.00	66.26	199.00	87.33	262.00	63.00
2016 HEALTHCARE TR OF AMERICA	742-04047	6/16/2015	6/7/2016	11.00	24.60	269.00	30.37	334.00	65.00
2016 PNM RESOURCES INC	742-04047	11/12/2015	7/21/2016	11.00	32.91	307.00	33.91	373.00	65.00
2016 SYSCO CORPORATION	742-04047	8/10/2015	3/10/2016	9.00	37.54	338.00	44.87	396.00	66.00
2016 MEAD JOHNSON NUTRITION CO	742-04047	8/25/2015	7/27/2016	5.00	78.48	362.00	92.14	461.00	68.00
2016 PINNACLE WEST CAP CORP	742-04047	7/10/2015	7/6/2016	3.00	59.80	178.00	82.26	247.00	68.00
2016 PINNACLE WEST CAP CORP	742-04047	7/8/2015	4/21/2016	6.00	59.59	357.00	71.03	426.00	68.00
2016 ASHL HOLDING NLY ORD SH	742-04046	4/21/2015	4/15/2016	49.00	98.53	4,434.00	100.15	4,595.00	71.00
2016 COCA-COLA ENTERPRISES	742-04047	5/28/2015	3/17/2016	13.00	44.69	581.00	50.14	632.00	71.00
2016 SYSCO CORPORATION	742-04047	10/1/2015	3/14/2016	10.00	38.50	385.00	45.61	456.00	71.00
2016 NORDSTROM INC	742-04047	7/11/2016	8/12/2016	7.00	40.70	285.00	50.95	357.00	72.00

2015 EXTRA SPACE STORAGE INC	742-0407	2/25/2015	12/30/2015	5.00	36.26	201.00	89.79	449.00	118.00
2015 SYSCO CORPORATION	742-0407	9/2/2015	3/1/2016	18.00	39.50	70.00	45.61	821.00	121.00
2016 MOLSON COOR BREW CO CL B	742-0402	5/1/2016	6/1/2016	36.00	96.96	3,491.00	100.45	3,616.00	125.00
2016 PIONEER NATURAL RES CO	742-0407	2/1/2016	8/1/2016	2.00	121.30	243.00	184.54	369.00	126.00
2015 INTEL CORP	742-0402	4/1/2015	11/10/2015	78.00	31.49	2,456.00	33.12	2,563.00	127.00
2016 KELLOGG CO	742-0402	4/1/2016	7/20/2016	29.00	77.86	2,299.00	82.29	2,366.00	128.00
2016 EBAY INC	742-0403	6/1/2015	11/2/2015	193.00	60.25	4,004.00	25.05	4,737.00	130.00
2016 NEWFIELD EXPL CO	742-0407	3/3/2016	8/3/2016	9.00	29.98	261.00	44.27	358.00	130.00
2016 NEWFIELD EXPL CO	742-0407	3/3/2016	8/5/2016	9.00	29.98	261.00	45.14	406.00	145.00
2016 FEDERAL REALTY INVESTMEN	742-0402	10/1/2015	12/9/2015	16.00	141.45	2,546.00	149.56	2,692.00	146.00
2016 C.H. ROBINSON WORLDWIDE	742-0402	12/1/2015	6/1/2016	17.00	62.55	1,083.00	71.74	1,220.00	156.00
2015 AFLAC INC	742-0402	1/1/2014	1/1/2015	30.00	58.11	1,773.00	64.31	1,829.00	156.00
2016 FEDERAL REALTY INVESTMEN	742-0402	10/1/2015	2/5/2016	17.00	141.45	2,405.00	150.73	2,553.00	158.00
2016 WASTE CONNECTIONS INC	742-0407	8/1/2015	8/1/2016	10.00		355.00		354.00	158.00
2015 GENERAL ELECTRIC	742-0402	1/1/2014	10/1/2015	171.00	27.04	4,624.00	28.00	4,767.00	164.00
2016 PIONEER NATURAL RES CO	742-0407	2/2/2016	8/25/2016	3.00	124.68	374.00	176.77	538.00	165.00
2016 ROYAL DUTCH SHELL PLC	742-0402	12/1/2015	5/1/2016	30.00	44.81	1,344.00	50.56	1,517.00	173.00
2016 SYNGENTA AG ADR	742-0402	1/1/2015	2/8/2016	25.00	73.09	1,827.00	80.27	2,007.00	176.00
2016 ORACLE CORP 50.01 DEL	742-0402	12/23/2015	6/7/2016	78.00	37.02	2,888.00	38.39	3,072.00	185.00
2016 BANK MANDIRI	742-0406	8/1/2015	3/1/2016	1,562.00	0.64	1,010.00	0.75	1,201.00	190.00
2016 KYOWA HAKKO KIRIN CO LTD	742-0406	6/1/2015	8/6/2016	42.00	13.48	556.00	10.33	757.00	191.00
2015 PIONEER NATURAL RES CO	742-0407	2/2/2016	8/25/2016	3.00	114.46	343.00	178.77	538.00	196.00
2016 CHEVRON CORP	742-0402	12/1/2015	4/29/2016	22.00	92.02	2,024.00	101.44	2,232.00	207.00
2015 INTEL CORP	742-0402	4/1/2015	11/1/2015	350.00	31.49	11,020.00	32.10	11,233.00	213.00
2016 SYNGENTA AG ADR	742-0402	1/1/2015	2/8/2016	27.00	72.32	1,953.00	80.27	2,167.00	215.00
2015 INTEL CORP	742-0402	4/1/2015	10/30/2015	99.00	31.49	3,117.00	33.58	3,364.00	247.00
2015 GENERAL ELECTRIC	742-0402	1/1/2014	11/9/2015	77.00	26.98	2,627.00	30.42	2,942.00	255.00
2016 TAIWAN S MANUFACTURING ADR	742-0406	6/7/2015	9/1/2016	89.00	25.09	2,583.00	28.83	3,254.00	270.00
2016 ELLI LULLY & CO	742-0402	3/2/2016	9/2/2016	37.00	70.93	2,621.00	78.48	2,904.00	283.00
2016 ROYAL DUTCH SHELL PLC	742-0402	2/8/2016	9/7/2016	31.00	43.80	1,361.00	53.46	1,657.00	297.00
2016 ROCKWELL AUTOMATION INC	742-0402	12/23/2015	4/19/2016	24.00	104.12	2,489.00	116.64	2,788.00	300.00
2015 AFLAC INC	742-0402	12/1/2014	11/1/2015	48.00	57.70	2,770.00	64.33	3,068.00	318.00
2016 SYNGENTA AG ADR	742-0402	1/1/2015	2/8/2016	49.00	73.49	3,601.00	80.27	3,933.00	332.00
2016 ROYAL DUTCH SHELL PLC	742-0402	2/5/2016	9/7/2016	39.00	44.64	1,741.00	53.46	2,085.00	344.00
2016 ROY DUT SHELL PLC B LDM	742-0406	11/1/2015	6/2/2016	317.00	25.07	7,940.00	28.19	8,293.00	351.00
2015 TRAVELERS COS INC	742-0403	6/1/2015	10/20/2015	36.00	99.34	3,775.00	106.64	4,128.00	353.00
2015 SIMON PROPERTY GROUP DEL	742-0402	7/9/2015	10/30/2015	16.00	179.69	2,875.00	53.46	3,230.00	355.00
2016 ROYAL DUTCH SHELL PLC	742-0402	12/1/2015	9/7/2016	44.00	44.81	1,871.00	53.46	2,352.00	361.00
2016 KYOWA HAKKO KIRIN CO LTD	742-0406	3/2/2016	8/6/2016	158.00	15.95	2,481.00	18.03	2,848.00	368.00
2016 MICHAEL KORS HDGS LTD	742-0402	8/7/2015	2/5/2016	48.00	43.16	2,072.00	51.80	2,477.00	405.00
2015 PHILIPS 66 SHS	742-0402	6/29/2015	11/2/2015	40.00	78.69	3,148.00	88.56	3,558.00	410.00
2016 MOLSON COOR BREW CO CL B	742-0402	5/1/2016	6/1/2016	17.00	87.38	2,802.00	100.45	3,214.00	412.00
2016 MICHAEL KORS HDGS LTD	742-0402	8/7/2015	2/1/2016	53.00	43.16	2,288.00	59.94	2,700.00	412.00
2016 WEC ENERGY GROUP INC SHS	742-0406	9/1/2015	7/1/2016	24.00	47.46	1,139.00	65.01	1,560.00	421.00
2016 US BANCORP (NEW)	742-0402	1/1/2016	4/29/2016	162.00	39.82	6,465.00	42.55	6,892.00	426.00
2016 AFLAC INC	742-0402	8/1/2015	8/1/2016	51.00	82.99	3,213.00	71.54	3,849.00	436.00
2015 TREND MICRO 4704	742-0406	2/25/2015	10/19/2015	193.00	33.54	6,473.00	59.99	6,945.00	472.00
2016 MICHAEL KORS HDGS LTD	742-0402	8/7/2015	3/1/2016	31.00	43.16	1,338.00	51.80	1,817.00	479.00
2016 TELEFONICA BRASIL SP ADR	742-0406	10/30/2015	5/1/2016	229.00	10.20	2,336.00	12.34	2,825.00	488.00
2016 SYNGENTA AG ADR	742-0402	1/1/2015	2/5/2016	49.00	89.51	3,406.00	80.00	3,820.00	514.00
2016 BAIDU INC SPON ADR	742-0406	2/5/2016	6/1/2016	32.00	145.48	4,655.00	161.87	5,180.00	524.00
2016 MICHAEL KORS HDGS LTD	742-0402	11/5/2015	3/1/2016	39.00	43.76	1,707.00	57.66	2,249.00	542.00
2016 ZIMMER BIOMET HOLDI	742-0402	9/2/2015	6/2/2016	32.00	100.85	3,227.00	118.90	3,805.00	578.00
2016 EBAY INC	742-0402	6/1/2016	8/1/2016	90.00	23.95	2,156.00	30.84	2,749.00	592.00
2016 MEDTRONIC PLC SHS	742-0402	7/19/2015	6/2/2016	53.00	73.55	3,894.00	84.47	4,477.00	593.00
2015 SIMON PROPERTY GROUP DEL	742-0402	5/7/2015	10/30/2015	33.00	183.65	6,060.00	201.85	6,661.00	601.00
2016 SCHWAB CHARLES CORP NEW	742-0402	2/2/2016	8/1/2016	108.00	24.82	2,706.00	30.45	3,318.00	613.00
2016 SYNGENTA AG ADR	742-0402	1/1/2015	2/8/2016	55.00	89.10	3,801.00	80.27	4,415.00	614.00
2016 SCHWAB CHARLES CORP NEW	742-0402	2/8/2016	8/1/2016	98.00	23.45	2,087.00	30.45	2,710.00	622.00
2016 OMRON CORPORATION 8845	742-0406	1/28/2016	8/23/2016	1,480.00	23.80	4,447.00	34.16	5,083.00	635.00
2016 MICHAEL KORS HDGS LTD	742-0402	11/1/2015	3/1/2016	45.00	43.76	1,990.00	58.62	2,268.00	669.00
2016 EBAY INC	742-0402	6/1/2016	7/25/2016	21.00	23.96	5,870.00	26.97	6,008.00	736.00
2016 HOST HOTELS & RESORTS	742-0402	1/28/2016	6/7/2016	404.00	13.95	5,634.00	15.76	6,381.00	747.00
2015 TREND MICRO 4704	742-0406	2/25/2015	12/1/2015	99.00	33.54	3,321.00	41.42	4,085.00	774.00
2016 C.H. ROBINSON WORLDWIDE	742-0402	12/7/2015	6/1/2016	196.00	62.65	4,762.00	72.86	5,538.00	776.00
2015 GENERAL ELECTRIC	742-0402	12/2/2014	12/1/2015	191.00	25.83	4,933.00	29.92	5,714.00	781.00
2016 SCHWAB CHARLES CORP NEW	742-0402	2/5/2016	8/1/2016	133.00	24.87	3,189.00	31.89	3,598.00	790.00
2016 JOHNSON AND JOHNSON COM	742-0406	8/3/2015	7/1/2016	37.00	59.82	3,633.00	121.31	4,498.00	798.00
2016 TELEFONICA BRASIL SP ADR	742-0406	10/30/2015	4/9/2016	382.00	10.20	3,987.00	12.32	4,707.00	810.00
2016 JOHNSON AND JOHNSON COM	742-0402	9/1/2015	4/1/2016	54.00	93.52	5,050.00	108.00	5,886.00	836.00
2016 MATTEL INC	742-0406	7/24/2015	1/7/2016	214.00	23.02	4,772.00	26.29	5,627.00	855.00
2016 TELEFONICA BRASIL SP ADR	742-0406	6/22/2016	8/1/2016	398.00	12.24	4,872.00	14.54	5,775.00	916.00
2016 BAIDU INC SPON ADR	742-0406	6/5/2016	8/1/2016	50.00	145.48	8,436.00	161.85	9,378.00	937.00
2016 WEC ENERGY GROUP INC SHS	742-0406	9/1/2016	7/25/2016	47.00	47.46	2,355.00	67.44	3,053.00	1,047.00
2016 MASCO CORP	742-0402	2/2/2016	8/1/2016	125.00	27.72	3,485.00	36.31	4,539.00	1,074.00
2016 BAIDU INC SPON ADR	742-0406	2/5/2016	4/9/2016	24.00	145.48	3,492.00	193.44	4,642.00	1,151.00
2016 BAIDU INC SPON ADR	742-0406	10/1/2015	11/3/2015	26.00	148.52	3,862.00	193.86	5,040.00	1,178.00
2016 MATTEL INC	742-0406	7/24/2015	1/2/2016	318.00	23.02	7,091.00	26.13	8,308.00	1,216.00
2016 TAIWAN S MANUFACTURING ADR	742-0406	8/26/2015	7/1/2016	169.00	19.11	3,229.00	26.52	4,481.00	1,252.00
2016 TAIWAN S MANUFACTURING ADR	742-0406	8/26/2015	3/1/2016	217.00	19.11	4,719.00	24.50	5,353.00	1,353.00
2016 MATTEL INC	742-0406	7/24/2015	2/2/2016	1,465.00	23.02	3,295.00	31.77	4,636.00	1,393.00
2015 BAIDU INC SPON ADR	742-0406	10/1/2015	11/24/2015	26.00	148.52	3,862.00	202.97	5,277.00	1,416.00
2016 JOHNSON AND JOHNSON COM	742-0402	9/1/2015	7/20/2016	48.00	63.52	4,489.00	125.30	6,014.00	1,525.00
2016 TELEFONICA BRASIL SP ADR	742-0406	10/30/2015	3/2/2016	655.00	10.20	7,090.00	12.43	8,641.00	1,551.00
2016 BANK MANDIRI	742-0406	8/1/2015	8/1/2016	6,632.00	0.64	4,235.00	0.88	5,841.00	1,606.00
2016 KYOWA HAKKO KIRIN CO LTD	742-0406	6/1/2015	6/3/2016	376.00	13.48	5,079.00	17.67	6,719.00	1,649.00
2016 KYOWA HAKKO KIRIN CO LTD	742-0406	12/23/2015	11/1/2016	264.00	13.48	2,663.00	16.63	4,444.00	1,751.00
2016 TAIWAN S MANUFACTURING ADR	742-0406	10/9/2015	5/1/2016	254.00	22.03	5,817.00	28.83	7,161.00	1,793.00
2016 MATTEL INC	742-0406	7/24/2015	3/7/2016	205.00	23.02	4,594.00	32.54	6,704.00	2,110.00
2016 TELEFONICA BRASIL SP ADR	742-0406	10/30/2015	8/1/2016	627.00	10.20	6,396.00	14.54	9,119.00	2,723.00
2016 MOLSON COOR BREW CO CL B	742-0402	7/9/2015	6/1/2016	97.00	71.46	6,932.00	100.45	9,743.00	2,811.00
2016 TELEFONICA BRASIL SP ADR	742-0406	2/9/2016	8/1/2016	532.00	8.89	4,729.00	14.54	7,737.00	3,006.00
2016 CAUCHEON INTL CORP	742-0403	6/2/2015	4/4/2016	285.00	53.85	14,243.00		17,577.00	3,334.00
2016 MATTEL INC	742-0406	6/5/2015	3/7/2016	340.00	22.62	7,445.00	32.54	11,004.00	3,619.00
2015 BAIDU INC SPON ADR	742-0406	10/1/2015	12/3/2015	73.00	148.52	10,842.00	207.79	15,168.00	4,326.00
				1,183,757.00					

2015 EDOXON MOBIL CORP COM	743-04042	6/26/2014	10/1/2015	76.00	101.59	7,721.00	80.80	6,141.00	(1,580.00)
2015 EDOXON MOBIL CORP COM	743-04042	8/15/2014	12/15/2015	76.00	98.56	7,492.00	78.68	5,976.00	(1,512.00)
2016 TIFFANY & CO NEW	743-04045	8/20/2013	1/1/2016	79.00	81.25	6,419.00	62.18	4,912.00	(1,507.00)
2016 ANADARKO PETE CORP	743-04042	6/5/2013	1/1/2016	26.00	87.01	2,282.00	34.43	865.00	(1,367.00)
2016 CREDIT SUISSE GP SP ADR	743-04042	3/23/2015	4/1/2016	109.00	26.78	2,855.00	14.04	1,531.00	(1,334.00)
2016 MAZDA MOTOR CORP 7261 FN	743-04046	1/1/2015	6/30/2016	188.00	13.45	3,564.00	13.43	2,286.00	(1,288.00)
2015 AFFILIATED MANAGERS GRP	743-04042	10/27/2014	12/15/2015	23.00	192.67	5,587.00	150.78	4,373.00	(1,215.00)
2016 SHIRE PLC	743-04046	4/21/2015	9/22/2016	87.00	82.08	7,141.00	68.29	5,938.00	(1,203.00)
2016 ALEXION PHARMS INC	743-04046	5/18/2015	7/1/2016	32.00	161.53	5,169.00	124.47	3,963.00	(1,186.00)
2016 CORRECTIONS CORP OF AMER	743-04045	5/15/2013	9/30/2016	48.00	38.00	1,830.00	13.87	670.00	(1,160.00)
2016 MAZDA MOTOR CORP 7261 FN	743-04046	3/16/2015	6/30/2016	174.00	20.03	3,485.00	13.43	2,333.00	(1,153.00)
2015 EDOXON MOBIL CORP COM	743-04042	7/1/2014	12/15/2015	51.00	101.24	5,163.00	78.68	4,012.00	(1,151.00)
2016 LIBERTY GLOBAL PLC CL A	743-04046	1/29/2015	6/29/2016	123.00	46.97	4,840.00	30.35	3,733.00	(1,110.00)
2016 ANADARKO PETE CORP	743-04042	11/27/2012	1/1/2016	28.00	73.80	2,056.00	34.43	864.00	(1,102.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/15/2014	2/8/2016	54.00	-	2,025.00	17.13	925.00	(1,100.00)
2016 BOEING COMPANY	743-04046	1/8/2014	5/5/2016	116.00	141.03	16,359.00	131.93	15,304.00	(1,056.00)
2016 METLIFE INC COM	743-04043	8/12/2015	8/16/2016	67.00	55.71	3,733.00	40.17	2,682.00	(1,041.00)
2016 CORRECTIONS CORP OF AMER	743-04045	5/9/2013	9/28/2016	44.00	38.23	1,644.00	14.61	643.00	(1,002.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/29/2014	2/17/2016	32.00	-	1,520.00	15.59	531.00	(889.00)
2015 MERCK AND CO INC SHS	743-04042	8/21/2014	1/9/2016	98.00	59.51	5,981.00	49.55	4,906.00	(985.00)
2016 KEYCORP NEW COM	743-04042	10/8/2014	1/26/2016	384.00	13.46	5,170.00	10.90	4,186.00	(964.00)
2016 GOLDMAN SACHS GROUP INC	743-04042	4/1/2015	7/20/2016	26.00	197.98	5,148.00	161.62	4,202.00	(946.00)
2016 TEVA PHARMACOL INDS ADR	743-04046	4/20/2015	8/15/2016	105.00	63.39	6,656.00	54.43	5,715.00	(941.00)
2016 LINKEDIN CORP	743-04045	3/25/2014	2/11/2016	11.00	185.49	2,040.00	100.15	1,102.00	(938.00)
2016 LINKEDIN CORP	743-04045	8/20/2013	2/11/2016	7.00	231.99	1,624.00	100.15	701.00	(923.00)
2015 SCHLUMBERGER LTD	743-04046	11/20/2013	1/8/2016	55.00	90.75	4,981.00	74.87	4,074.00	(917.00)
2016 CORRECTIONS CORP OF AMER	743-04045	5/10/2013	9/28/2016	38.00	38.76	478.00	14.51	570.00	(908.00)
2015 MERCK AND CO INC SHS	743-04042	6/29/2014	1/9/2016	103.00	58.36	6,011.00	49.55	5,104.00	(908.00)
2016 CULLEN FRST BKRS PYL0.01	743-04046	9/5/2013	4/2/2016	60.00	70.42	4,225.00	55.47	3,326.00	(867.00)
2016 CORRECTIONS CORP OF AMER	743-04045	5/15/2013	9/30/2016	35.00	39.11	1,339.00	13.97	489.00	(850.00)
2016 EQUITY RESIDENTIAL	743-04042	2/17/2015	9/23/2016	54.00	78.90	4,261.00	64.58	3,487.00	(774.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/29/2014	2/17/2016	33.00	-	1,282.00	15.37	507.00	(774.00)
2016 CORRECTIONS CORP OF AMER	743-04045	5/1/2013	9/28/2016	30.00	39.17	1,459.00	13.99	420.00	(728.00)
2016 COMMUNICATIONS SALES AND	743-04045	5/1/2013	9/28/2016	38.00	38.66	1,134.00	13.99	420.00	(714.00)
2016 LINKEDIN CORP	743-04045	7/9/2014	2/4/2016	38.00	-	1,440.00	18.64	727.00	(713.00)
2015 DEVON ENERGY CORP NEW	743-04042	1/15/2014	2/11/2016	6.00	216.48	1,298.00	100.15	601.00	(698.00)
2015 LINKEDIN CORP	743-04045	5/29/2014	11/27/2015	21.00	73.88	1,551.00	41.21	865.00	(686.00)
2016 LINKEDIN CORP	743-04045	2/20/2014	2/11/2016	7.00	185.24	1,387.00	100.15	701.00	(686.00)
2016 OCCIDENTAL PETE CORP CAL	743-04042	5/16/2013	5/25/2016	57.00	91.22	5,010.00	76.27	4,147.00	(663.00)
2016 LINKEDIN CORP	743-04045	2/11/2014	2/11/2016	5.00	232.55	1,153.00	100.15	501.00	(652.00)
2016 VODAFONE GROUP PLC SHS	743-04046	12/1/2014	8/15/2016	2,918.00	3.43	10,015.43	3.21	9,357.00	(557.00)
2016 ASTRAZENCA PLC SHS FN	743-04046	9/19/2014	8/16/2016	67.00	75.20	5,038.00	68.27	4,438.00	(500.00)
2016 KEYCORP NEW COM	743-04042	10/8/2014	3/1/2016	255.00	13.46	3,433.00	11.17	2,848.00	(565.00)
2016 XL GROUP PLC SHS	743-04042	3/17/2015	4/29/2016	143.00	36.81	5,256.00	32.74	4,682.00	(562.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/22/2014	2/2/2016	32.00	-	1,172.00	18.71	589.00	(573.00)
2016 COMMUNICATIONS SALES AND	743-04045	6/8/2014	2/1/2016	33.00	71.14	4,193.00	19.58	946.00	(568.00)
2016 KROGER CO	743-04042	8/24/2015	9/13/2016	149.00	34.54	5,146.00	30.85	4,596.00	(550.00)
2016 SHIRE PLC	743-04046	3/13/2015	9/22/2016	42.00	81.32	3,415.00	68.29	2,867.00	(548.00)
2016 CULLEN FRST BKRS PYL0.01	743-04046	9/5/2013	1/7/2016	37.00	70.42	2,605.00	55.64	2,059.00	(547.00)
2016 ASTRAZENCA PLC SHS FN	743-04046	9/17/2014	8/16/2016	73.00	73.55	5,369.00	65.27	4,836.00	(534.00)
2016 COMMUNICATIONS SALES AND	743-04045	6/30/2014	2/1/2016	31.00	-	1,139.00	19.58	607.00	(532.00)
2016 TEVA PHARMACOL INDS ADR	743-04042	3/27/2015	8/11/2016	59.00	62.00	3,595.00	52.99	3,073.00	(522.00)
2016 EQUITY RESIDENTIAL	743-04042	2/17/2015	8/12/2016	47.00	78.90	3,708.00	68.01	3,106.00	(512.00)
2015 DEUTSCHE POST AG	743-04046	8/18/2014	10/30/2015	445.00	31.85	13,780.00	29.78	13,249.00	(512.00)
2016 CREDIT SUISSE GP SP ADR	743-04042	3/23/2015	4/4/2016	41.00	26.76	1,078.00	14.08	577.00	(500.00)
2016 LINKEDIN CORP	743-04045	8/7/2013	2/8/2016	4.00	228.43	918.00	108.28	433.00	(485.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/10/2014	2/4/2016	26.00	-	986.00	18.64	465.00	(481.00)
2016 OCCIDENTAL PETE CORP CAL	743-04042	6/10/2014	5/25/2016	24.00	99.91	2,310.00	76.27	1,830.00	(480.00)
2015 DEUTSCHE POST AG	743-04046	8/8/2014	10/30/2015 WS	116.00	30.66	4,023.00	30.58	3,548.00	(474.00)
2016 ASTRAZENCA PLC SHS FN	743-04046	7/22/2014	8/16/2016	45.00	76.40	3,514.00	69.33	3,050.00	(465.00)
2016 CULLEN FRST BKRS PYL0.01	743-04046	9/5/2013	1/11/2016	28.00	70.42	1,972.00	53.90	1,509.00	(463.00)
2016 KEYCORP NEW COM	743-04042	12/15/2014	3/1/2016	225.00	13.17	2,963.00	11.17	2,513.00	(450.00)
2016 CITIGROUP INC COM NEW	743-04042	12/24/2014	1/1/2016	47.00	54.78	2,575.00	45.42	2,135.00	(440.00)
2016 COHOPHILLIPS	743-04046	8/30/2012	2/4/2016	21.00	96.18	1,179.00	35.40	743.00	(436.00)
2016 CITIGROUP INC COM NEW	743-04042	12/15/2014	1/1/2016	63.00	52.65	3,159.00	45.42	2,725.00	(434.00)
2016 SHIRE PLC	743-04046	3/23/2015	7/15/2016 WS	21.00	63.98	1,789.00	64.57	1,355.00	(433.00)
2015 KEYCORP NEW COM	743-04042	10/8/2014	10/30/2015	414.00	13.46	5,574.00	12.44	5,151.00	(423.00)
2015 DEUTSCHE POST AG	743-04046	7/7/2014	10/26/2015	82.00	36.51	2,918.00	30.59	2,509.00	(409.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/22/2014	2/2/2016	23.00	-	842.00	19.01	437.00	(405.00)
2016 ANADARKO PETE CORP	743-04042	11/20/2013	1/1/2016	29.00	82.97	2,406.00	69.37	2,012.00	(394.00)
2016 MAZDA MOTOR CORP 7261 FN	743-04046	5/22/2014	1/1/2016	6.00	99.98	630.00	34.43	207.00	(383.00)
2016 CORRECTIONS CORP OF AMER	743-04045	4/29/2013	9/28/2016	36.00	36.89	1,657.00	14.51	584.00	(381.00)
2016 MEAD JOHNSON NUTRITION CO	743-04045	8/20/2013	1/1/2016	54.00	75.41	4,126.00	69.37	3,746.00	(380.00)
2016 TIFFANY & CO NEW	743-04045	12/30/2014	2/11/2016	8.00	107.51	863.00	60.41	483.00	(377.00)
2016 EQUITY RESIDENTIAL	743-04042	7/9/2015	9/23/2016	37.00	74.70	2,754.00	64.58	2,399.00	(374.00)
2016 VODAFONE GROUP PLC SHS	743-04046	12/1/2014	4/22/2016	2,748.00	3.43	9,431.00	3.30	9,061.00	(370.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/8/2014	2/4/2016	20.00	-	738.00	18.64	373.00	(367.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/17/2014	2/8/2016	17.00	67.30	1,113.00	17.13	308.00	(365.00)
2015 ROCHE HLDG LTD SPN ADR	743-04042	10/17/2014	11/20/2015	188.00	35.51	6,605.00	33.91	6,246.00	(359.00)
2016 METLIFE INC COM	743-04043	8/12/2015	8/16/2016	23.00	55.71	1,281.00	40.19	924.00	(357.00)
2016 OCCIDENTAL PETE CORP CAL	743-04042	8/7/2012	5/25/2016 WS	26.00	78.64	2,337.00	76.27	1,983.00	(354.00)
2016 CORRECTIONS CORP OF AMER	743-04045	4/26/2013	9/27/2016	17.00	35.81	594.00	14.93	254.00	(340.00)
2016 LIBERTY GLOBAL PLC CL A	743-04046	9/25/2014	6/29/2016	59.00	43.07	2,130.00	30.35	1,790.00	(340.00)
2015 SCHLUMBERGER LTD	743-04046	8/9/2013	10/9/2015	39.00	82.72	2,265.00	74.97	2,859.00	(337.00)
2016 ASTRAZENCA PLC SHS FN	743-04046	9/16/2014	8/16/2016	31.00	72.60	2,983.00	66.27	2,353.00	(319.00)
2016 COMMUNICATIONS SALES AND	743-04045	4/30/2013	9/28/2016	15.00	76.40	529.00	14.61	219.00	(310.00)
2016 LIBERTY GLOBAL LLC A	743-04046	7/25/2014	2/19/2016	14.00	-	543.00	16.67	233.00	(308.00)
2016 LIBERTY GLOBAL LLC A	743-04046	2/13/2015	7/5/2016	20.00	-	947.00	32.03	641.00	(307.00)
2016 KROGER CO	743-04042	9/22/2015	9/13/2016	77.00	34.81	2,681.00	30.85	2,375.00	(306.00)
2016 SKI TELECOM ADR	743-04046	6/12/2015	6/13/2016	51.00	25.57	1,304.00	18.75	1,007.00	(297.00)
2016 LINKEDIN CORP	743-04045	4/1/2015	2/1/2016	14.00	174.19	697.00	160.15	401.00	(296.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/29/2014	2/1/2016	9.00	-	428.00	15.37	138.00	(289.00)
2015 SCHLUMBERGER LTD	743-04046	4/8/2014	10/6/2015	12.00	98.16	1,178.00	74.07	889.00	(289.00)
2016 COMMUNICATIONS SALES AND	743-04045	7/29/2014	2/19/2016	9.00	-	428.00	16.06	145.00	(283.00)
2016 CORRECTIONS CORP OF AMER	743-04045	4/26/2013	9/25/2016	15.00	35.81	524.00	16.13	242.00	(282.00)
2016 INVESCO LTD	743-04042	1/7/2015	4/29/2016	44.00	37.22	1,638.00	30.84	1,357.00	(281.00)
2016 MEAD JOHNSON NUTRITION CO									

2016 INVECO LTD	742-0402	2/4/2015	630/2016	14.00	38.66	541.00	25.41	356.00	(186.00)
2016 PPG INDUSTRIES INC SHS	742-0402	3/3/2015	4/5/2016	30.00	235.54	3,533.00	11,556	3,347.00	(186.00)
2016 KEYLIGHT TECHNOLOGIES	742-0407	11/7/2014	1/29/2016	23.00	29.85	865.00	23.44	680.00	(186.00)
2016 LIBERTY GLOBAL PLC CL A	742-0406	6/5/2014	4/1/2016	52.00	45.01	2,232.00	39.41	2,049.00	(183.00)
2016 CITIGROUP INC COM NEW	742-0402	4/1/2014	1/1/2016	68.00	48.10	3,271.00	45.42	3,088.00	(182.00)
2016 ANADARKO PETE CORP	742-0407	9/29/2013	9/29/2016	8.00	79.26	71.00	20.06	51.22	(182.00)
2015 TIDEWATER INC COM NEW	742-0407	1/23/2014	10/16/2015 WS	6.00	23.72	27.00	15.58	13.00	(177.00)
2015 SCHLUMBERGER LTD	742-0405	1/15/2014	10/6/2015	12.00	88.81	1,055.00	74.07	889.00	(177.00)
2016 FMC CORP COM NEW	742-0407	2/12/2015	3/30/2016	8.00	63.39	507.00	41.38	331.00	(176.00)
2016 ANADARKO PETE CORP	742-0407	4/8/2015	9/13/2016	6.00	86.52	519.00	57.42	345.00	(175.00)
2016 TIFFANY & CO NEW	742-0405	10/2/2013	2/1/2016	11.00	76.25	836.00	60.41	654.00	(174.00)
2015 TIDEWATER INC COM NEW	742-0407	1/23/2014	10/16/2015 WS	6.00	23.72	26.00	15.58	13.00	(174.00)
2016 ORACLE CORP 90 01 DEL	742-0402	3/12/2015	6/7/2016	78.00	41.60	3,245.00	30.38	3,072.00	(172.00)
2016 COMMUNICATIONS SALES AND	742-0285	7/1/2014	2/5/2016	9.00	-	336.00	18.55	167.00	(169.00)
2016 OCCIDENTAL PETE CORP CAL	742-0402	5/16/2013	5/25/2016 WS	10.00	78.64	931.00	76.27	763.00	(168.00)
2016 FEDERATED INVESTERS B	742-0285	9/5/2013	2/3/2016	45.00	27.26	1,227.00	23.53	1,058.00	(168.00)
2016 KIRBY CORP COM	742-0407	9/23/2013	9/23/2016	5.00	86.40	432.00	53.25	296.00	(166.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	2/23/2015	4/26/2016	10.00	39.02	390.00	22.68	227.00	(163.00)
2016 SCHLUMBERGER LTD	742-0402	7/31/2015	9/7/2016	38.00	62.87	3,153.00	78.72	2,991.00	(162.00)
2016 KIRBY CORP COM	742-0407	2/19/2015	9/2/2016	7.00	80.22	562.00	57.47	422.00	(159.00)
2016 FMC CORP COM NEW	742-0407	2/19/2015	4/27/2016	8.00	63.91	511.00	44.12	353.00	(158.00)
2016 FMC CORP COM NEW	742-0407	2/13/2015	4/1/2016	6.00	63.65	382.00	37.51	225.00	(157.00)
2015 SCHLUMBERGER LTD	742-0405	8/13/2013	10/6/2015	19.00	82.31	1,564.00	74.07	1,407.00	(157.00)
2016 KIRBY CORP COM	742-0407	10/21/2014	9/8/2016	3.00	108.26	328.00	57.47	172.00	(155.00)
2016 MEAD JOHNSON NUTRITION CO	742-0405	2/24/2014	1/21/2016	11.00	81.64	898.00	67.78	746.00	(152.00)
2016 ANADARKO PETE CORP	742-0407	9/1/2015	9/1/2016	8.00	76.53	517.00	57.69	462.00	(152.00)
2016 ANADARKO PETE CORP	742-0407	1/21/2016	8/23/2016	7.00	76.83	539.00	55.39	387.00	(151.00)
2016 CSX CORP	742-0407	1/11/2014	6/28/2016	13.00	36.43	474.00	24.87	303.00	(150.00)
2016 CIT GROUP INC NEW	742-0407	4/29/2014	5/18/2016	13.00	43.40	564.00	31.90	415.00	(150.00)
2016 POTLATCH CORP NEW	742-0407	9/20/2013	3/30/2016	16.00	40.82	650.00	31.38	502.00	(148.00)
2016 ARM HLDGS PLC SPD ADR	742-0405	8/20/2013	4/22/2016	97.00	41.61	4,036.00	40.14	3,893.00	(143.00)
2016 KIRBY CORP COM	742-0407	9/19/2013	9/23/2016	4.00	88.98	355.00	53.26	213.00	(142.00)
2016 ASTRATECA PLC SHS FN	742-0406	9/25/2014	1/1/2016	25.00	71.83	1,798.00	65.27	1,656.00	(140.00)
2016 PACKAGING CORP AMERICA	742-0407	1/27/2015	3/23/2016	8.00	76.25	610.00	58.84	471.00	(138.00)
2016 CITIGROUP INC COM NEW	742-0402	7/1/2014	1/1/2016	91.00	46.92	4,270.00	45.42	4,133.00	(137.00)
2016 FMC CORP COM NEW	742-0407	10/16/2014	3/9/2016	8.00	56.24	450.00	39.41	315.00	(135.00)
2015 SCHLUMBERGER LTD	742-0405	5/7/2014	10/6/2015	5.00	101.02	505.00	74.07	370.00	(135.00)
2016 KINGFISHER ORD	742-0406	7/24/2014	4/15/2016	1,498.00	5.28	7,802.00	5.19	7,789.00	(133.00)
2016 CSX CORP	742-0407	1/11/2014	6/28/2016	11.00	36.85	455.00	24.85	273.00	(132.00)
2016 ANADARKO PETE CORP	742-0407	1/11/2014	6/28/2016	11.00	36.85	455.00	24.85	273.00	(132.00)
2016 CSX CORP	742-0407	1/11/2014	6/28/2016	11.00	36.85	455.00	24.85	273.00	(132.00)
2016 KIRBY CORP COM	742-0407	1/7/2014	9/2/2016	3.00	96.45	289.00	53.28	180.00	(130.00)
2016 CITIZENS FINL GROUP INC	742-0407	2/29/2015	6/28/2016	21.00	25.15	528.00	18.94	398.00	(130.00)
2016 TEVA PHARMACTL INDS ADR	742-0402	12/1/2014	8/8/2016	63.00	55.31	3,485.00	53.27	3,356.00	(129.00)
2016 XL GROUP PLC SHS	742-0402	7/1/2014	5/20/2016 WS	24.00	37.03	911.00	32.89	784.00	(126.00)
2016 CSX CORP	742-0407	2/5/2015	3/2/2016	12.00	36.08	429.00	25.70	308.00	(125.00)
2016 COMMUNICATIONS SALES AND	742-0285	7/1/2014	2/10/2016	6.00	-	234.00	16.67	100.00	(124.00)
2016 LIBERTY GLOBAL ULAC A	742-0406	8/25/2014	7/5/2016	16.00	-	6.00	32.03	513.00	(123.00)
2016 MEAD JOHNSON NUTRITION CO	742-0405	12/20/2013	1/1/2016	8.00	83.07	748.00	69.37	624.00	(123.00)
2016 CSX CORP	742-0407	1/25/2015	5/29/2016	13.00	34.98	495.00	25.71	334.00	(121.00)
2016 FMC CORP COM NEW	742-0407	3/2/2015	7/5/2016	7.00	64.56	387.00	44.73	268.00	(118.00)
2016 CIT GROUP INC NEW	742-0407	9/20/2013	5/1/2016	6.00	48.86	342.00	31.80	223.00	(118.00)
2015 DEVON ENERGY CORP NEW	742-0402	5/2/2015	4/3/2016	4.00	70.34	291.00	165.00	100.00	(117.00)
2015 TIDEWATER INC COM NEW	742-0407	8/19/2014	10/16/2015 WS	4.00	23.72	178.00	15.58	62.00	(116.00)
2016 KIRBY CORP COM	742-0407	2/20/2015	9/8/2016	5.00	80.49	402.00	57.47	267.00	(115.00)
2016 FMC CORP COM NEW	742-0407	2/25/2015	7/5/2016	6.00	63.62	394.00	44.73	268.00	(115.00)
2016 CIT GROUP INC NEW	742-0407	9/20/2013	5/1/2016	7.00	48.86	342.00	32.62	228.00	(114.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	3/9/2015	4/29/2016	8.00	41.07	248.00	22.09	133.00	(114.00)
2016 FMC CORP COM NEW	742-0407	3/1/2016	3/1/2016	7.00	50.07	394.00	38.95	280.00	(114.00)
2016 ANADARKO PETE CORP	742-0407	8/20/2014	10/16/2015 WS	4.00	23.72	178.00	15.58	62.00	(114.00)
2016 ALLY FINL INC	742-0407	1/29/2014	9/13/2016	5.00	80.00	400.00	57.42	267.00	(113.00)
2016 MOBILEYE ORD	742-0405	5/29/2015	6/1/2016	17.00	22.76	387.00	16.09	274.00	(113.00)
2016 CSX CORP	742-0407	2/12/2015	3/1/2016	45.00	36.74	1,653.00	34.30	1,544.00	(110.00)
2016 FMC CORP COM NEW	742-0407	2/12/2015	7/5/2016	10.00	36.81	395.00	25.70	257.00	(109.00)
2016 FMC CORP COM NEW	742-0407	10/30/2014	3/24/2016	6.00	59.02	346.00	40.32	242.00	(108.00)
2016 PVI CORP	742-0407	4/1/2015	6/2/2016	4.00	122.82	427.00	37.07	307.00	(106.00)
2016 TEVA PHARMACTL INDS ADR	742-0402	12/15/2014	8/1/2016	45.00	55.31	2,486.00	52.95	2,365.00	(104.00)
2016 COMMUNICATIONS SALES AND	742-0285	7/18/2014	2/10/2016	5.00	-	187.00	16.67	83.00	(104.00)
2016 FEDERATED INVESTERS B	742-0285	9/5/2013	2/4/2016	29.00	27.26	790.00	23.69	687.00	(104.00)
2016 OCCIDENTAL PETE CORP CAL	742-0402	8/8/2012	5/25/2016 WS	6.00	78.64	560.00	76.27	458.00	(102.00)
2016 FMC CORP COM NEW	742-0407	10/20/2014	3/1/2016	6.00	56.79	341.00	39.56	240.00	(101.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	3/9/2015	4/29/2016	8.00	41.07	248.00	22.09	133.00	(100.00)
2016 FMC CORP COM NEW	742-0407	10/31/2014	3/28/2016	6.00	57.43	345.00	40.80	245.00	(98.00)
2016 ANADARKO PETE CORP	742-0407	1/7/2014	9/8/2016	5.00	78.61	393.00	59.06	305.00	(96.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	3/12/2015	4/29/2016	5.00	41.61	208.00	22.09	110.00	(96.00)
2016 KEYLIGHT TECHNOLOGIES	742-0407	1/11/2014	2/4/2016	12.00	31.01	372.00	22.82	274.00	(95.00)
2016 MEAD JOHNSON NUTRITION CO	742-0405	2/24/2014	1/1/2016	8.00	81.64	653.00	69.37	555.00	(95.00)
2016 KIRBY CORP COM	742-0407	7/25/2013	9/3/2016	3.00	83.34	250.00	51.77	155.00	(95.00)
2016 FMC CORP COM NEW	742-0407	2/24/2015	7/5/2016	5.00	62.82	314.00	44.73	214.00	(95.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	3/9/2015	4/29/2016	5.00	41.19	206.00	22.09	110.00	(95.00)
2016 CIT GROUP INC NEW	742-0407	6/9/2013	5/1/2016	7.00	45.95	322.00	32.62	228.00	(93.00)
2016 COMMUNICATIONS SALES AND	742-0285	7/1/2014	2/5/2016	5.00	-	186.00	18.55	93.00	(93.00)
2016 KIRBY CORP COM	742-0407	7/25/2013	9/3/2016	3.00	82.56	248.00	51.77	155.00	(92.00)
2016 PVI CORP	742-0407	8/25/2014	4/13/2016	4.00	118.00	472.00	94.87	380.00	(92.00)
2015 EXXON MOBIL CORP COM	742-0402	12/1/2014	5/1/2016	4.00	101.58	436.00	94.87	380.00	(92.00)
2016 CSX CORP	742-0407	1/25/2015	5/28/2016	9.00	34.98	318.00	24.85	224.00	(91.00)
2015 DEUTSCHE POST AG	742-0406	6/6/2014	10/29/2015	15.00	37.54	549.00	30.59	459.00	(90.00)
2016 CIT GROUP INC NEW	742-0407	5/10/2013	5/1/2016	7.00	44.19	306.00	31.53	221.00	(89.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	2/25/2015	4/26/2016	5.00	40.38	202.00	22.68	113.00	(88.00)
2016 KIRBY CORP COM	742-0407	7/25/2013	9/3/2016	3.00	80.79	242.00	51.77	155.00	(87.00)
2016 PACKAGING CORP AMERICA	742-0407	1/23/2015	3/29/2016	5.00	76.37	286.00	50.88	205.00	(87.00)
2016 TIMKEN COMPANY	742-0407	5/3/2015	5/3/2016	11.00	42.39	486.00	38.10	381.00	(86.00)
2016 GENERAL MILLS	742-0402	1/1/2015	1/26/2016 WS	45.00	57.00	2,565.00	55.10	2,479.00	(86.00)
2016 PVI CORP	742-0407	8/27/2014	6/8/2016	4.00	117.55	470.00	96.73	387.00	(83.00)
2016 CUMAREX ENERGY CO	742-0407	12/19/2014	3/23/2016	5.00	111.55	558.00	95.16	476.00	(82.00)
2015 TIDEWATER INC COM NEW	742-0407	8/1/2014	10/16/2015 WS	4.00	23.72	144.00	15.58	62.00	(82.00)
2016 CITIZENS FINL GROUP INC	742-0407	3/5/2015	6/28/2016	13.00	25.14	327.00	18.94	246.00	(81.00)
2016 NETSCOUT SYSTEMS INC COM	742-0407	3/9/2015	4/29/2016	4.00	42.25	160.00	22.09	88.00	(81.00)
2016 KEYLIGHT TECHNOLOGIES	742-0407	1/11/2014	2/4/2016	11.00	30.15	332.00	22.82	291.00	(81.00)
2016 ZIONS BANCORP	742-0407	2/28/2014	1/6/2016	14.00	31.25	438.00	25.51	357.00	(80.00)
2015 SCHLUMBERGER LTD	742-0405	8/20/2013							

2016 RAYMOND JAMES FINL INC	742-04047	2/17/2015	4/20/2016	7.00	56.90	328.00	48.66	341.00	(58.00)
2016 POTLATCH CORP NEW	742-04047	3/14/2014	3/14/2014	4.00	44.46	177.00	29.50	120.00	(57.00)
2016 TIMKEN COMPANY	742-04047	4/30/2015	6/8/2016	10.00	39.99	400.00	34.35	343.00	(56.00)
2016 TIMKEN COMPANY	742-04047	3/25/2015	5/31/2016	7.00	41.28	268.00	33.27	233.00	(56.00)
2016 PACKAGING CORP AMERICA	742-04047	1/28/2015	3/28/2016	3.00	77.48	232.00	58.98	177.00	(56.00)
2016 POTLATCH CORP NEW	742-04047	8/22/2013	3/14/2016	4.00	44.15	176.00	29.50	120.00	(56.00)
2016 PVI CORP	742-04047	10/21/2014	6/8/2016	3.00	114.98	346.00	96.73	250.00	(55.00)
2016 PACKAGING CORP AMERICA	742-04047	3/10/2015	4/21/2016	4.00	77.75	311.00	64.10	250.00	(55.00)
2016 ZIONS BANCORP COM	742-04047	1/29/2014	1/12/2016	20.00	25.81	588.00	26.64	533.00	(55.00)
2016 RAYMOND JAMES FINL INC	742-04047	2/25/2015	4/20/2016	6.00	57.60	346.00	48.66	292.00	(54.00)
2016 LIBERTY GLOBAL PLC A	742-04046	12/11/2013	4/14/2016	26.00	85.55	1,078.00	39.41	1,025.00	(54.00)
2016 CIT GROUP INC NEW	742-04047	5/29/2013	5/17/2016 WS	7.00	26.71	274.00	31.53	221.00	(53.00)
2016 FMC CORP COM NEW	742-04047	2/19/2015	4/11/2016	2.00	63.91	126.00	37.51	75.00	(53.00)
2016 ASTRAZENCA PLC SHS FN	742-04046	2/23/2015	8/18/2016	16.00	68.50	1,112.00	67.27	1,060.00	(52.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/19/2015	2/27/2016	9.00	25.18	222.00	19.41	175.00	(52.00)
2016 FMC CORP COM NEW	742-04047	4/12/2016		2.00	63.39	127.00	37.51	75.00	(52.00)
2016 POTLATCH CORP NEW	742-04047	1/7/2014	5/27/2016	7.00	41.82	282.00	34.39	241.00	(51.00)
2016 TIMKEN COMPANY	742-04047	5/1/2015	6/8/2016	10.00	36.39	394.00	34.35	343.00	(50.00)
2016 ZIONS BANCORP COM	742-04047	2/26/2014	1/14/2016	13.00	30.51	357.00	26.64	346.00	(50.00)
2016 ALLY FINL INC	742-04047	6/17/2015	9/27/2016	12.00	23.25	279.00	19.14	235.00	(49.00)
2016 HOST HOTELS & RESORTS	742-04047	4/15/2014	8/22/2016	16.00	30.29	364.00	17.51	310.00	(49.00)
2016 PACKAGING CORP AMERICA	742-04047	3/22/2015	5/4/2016	3.00	80.52	242.00	64.29	189.00	(49.00)
2016 RAYMOND JAMES FINL INC	742-04047	2/12/2015	4/18/2016	5.00	57.16	296.00	47.27	236.00	(48.00)
2016 FEDERATED INVESTS B	742-04047	9/5/2013	2/1/2016	22.00	27.26	600.00	25.05	551.00	(48.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/12/2015	6/17/2016	11.00	25.34	278.00	20.96	231.00	(48.00)
2016 POTLATCH CORP NEW	742-04047	7/30/2014	6/14/2016	6.00	41.37	247.00	33.30	200.00	(48.00)
2016 DEUTSCHE POST AG	742-04046	8/18/2014	10/28/2015	143.00	31.85	4,422.00	30.59	4,370.00	(47.00)
2016 ALLY FINL INC	742-04047	5/29/2015	6/14/2016	7.00	22.68	150.00	15.69	133.00	(46.00)
2016 TIMKEN COMPANY	742-04047	2/11/2015	4/12/2016	6.00	41.43	246.00	33.30	203.00	(46.00)
2016 ALLY FINL INC	742-04047	6/23/2015	9/27/2016	10.00	23.59	236.00	19.14	191.00	(44.00)
2016 ZIONS BANCORP COM	742-04047	7/28/2014	1/6/2016	11.00	29.48	324.00	25.91	261.00	(44.00)
2016 CIT GROUP INC NEW	742-04047	6/6/2013	5/17/2016	3.00	45.95	138.00	31.53	95.00	(43.00)
2016 PACKAGING CORP AMERICA	742-04047	2/5/2015	4/20/2016	3.00	77.29	232.00	62.98	169.00	(43.00)
2016 ZIONS BANCORP COM	742-04047	1/22/2014	12/9/2015	10.00	32.12	321.00	27.86	270.00	(43.00)
2016 CITIZENS FINL GROUP INC	742-04047	5/4/2015	6/16/2016	13.00	24.20	315.00	20.98	213.00	(42.00)
2016 TIMKEN COMPANY	742-04047	5/31/2015	5/31/2016	5.00	41.67	208.00	33.27	166.00	(42.00)
2016 PRUDENTIAL PLC ADR	742-04042	1/28/2015	2/5/2016	3.00	49.39	148.00	35.45	106.00	(42.00)
2016 CIT GROUP INC NEW	742-04047	5/28/2013	5/17/2016 WS	5.00	26.71	186.00	31.53	150.00	(41.00)
2016 FMC CORP COM NEW	742-04047	2/6/2015	3/28/2016	2.00	61.84	123.00	40.80	82.00	(41.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/11/2015	6/17/2016	10.00	24.94	249.00	20.96	210.00	(40.00)
2016 ALLY FINL INC	742-04047	6/11/2015	6/14/2016	6.00	22.77	137.00	15.69	97.00	(40.00)
2016 HOST HOTELS & RESORTS	742-04047	8/23/2014	8/23/2016	2.00	59.54	117.00	35.96	80.00	(39.00)
2016 PVI CORP	742-04047	9/1/2014	6/8/2016 WS	1.00	105.74	405.00	96.73	97.00	(39.00)
2016 FMC CORP COM NEW	742-04047	2/19/2015	7/5/2016	2.00	63.91	126.00	44.73	69.00	(38.00)
2016 MACYS INC	742-04047	10/22/2013	1/29/2016	9.00	44.63	402.00	40.44	364.00	(38.00)
2016 KIRBY CORP COM	742-04047	9/19/2013	8/31/2016	1.00	88.88	86.00	51.77	52.00	(37.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/3/2015	6/16/2016	11.00	24.99	299.00	20.99	231.00	(37.00)
2016 FMC CORP COM NEW	742-04047	10/21/2014	3/14/2016	2.00	40.91	85.00	35.96	51.00	(37.00)
2016 ANADARKO PETE CORP	742-04047	1/21/2015	3/14/2016	2.00	76.53	153.00	59.37	117.00	(36.00)
2016 ANADARKO PETE CORP	742-04047	1/21/2015	3/14/2016	2.00	76.53	153.00	59.37	117.00	(36.00)
2016 CITIZENS FINL GROUP INC	742-04047	1/30/2015	6/13/2016	21.00	24.00	504.00	22.31	469.00	(36.00)
2016 TYCO INTL PLC SHS	742-04047	6/25/2014	2/27/2016	3.00	137.00	137.00	33.58	101.00	(36.00)
2016 TIDEWATER INC COM NEW	742-04047	8/29/2014	10/16/2015	1.00	50.77	51.00	15.58	16.00	(35.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/17/2015	6/20/2016	8.00	25.50	205.00	21.35	171.00	(34.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/17/2015	6/20/2016	8.00	25.52	205.00	21.35	171.00	(34.00)
2016 POTLATCH CORP NEW	742-04047	7/25/2014	5/27/2016	5.00	41.38	206.00	34.39	172.00	(34.00)
2016 PACKAGING CORP AMERICA	742-04047	2/12/2015	4/21/2016	2.00	81.11	162.00	64.10	128.00	(34.00)
2016 FMC CORP COM NEW	742-04047	10/30/2014	3/28/2016	2.00	58.02	116.00	40.80	62.00	(34.00)
2016 TIMKEN COMPANY	742-04047	2/13/2015	4/21/2016	5.00	42.42	212.00	35.75	178.00	(33.00)
2016 PACKAGING CORP AMERICA	742-04047	2/2/2015	3/28/2016	2.00	75.23	150.00	59.98	116.00	(33.00)
2016 TIMKEN COMPANY	742-04047	2/23/2015	4/21/2016	2.00	42.15	121.00	37.90	83.00	(32.00)
2016 PACKAGING CORP AMERICA	742-04047	2/11/2015	4/20/2016	2.00	79.01	159.00	62.98	126.00	(32.00)
2016 HOST HOTELS & RESORTS	742-04047	4/14/2014	3/23/2016	8.00	20.28	162.00	16.25	130.00	(32.00)
2016 CITIZENS FINL GROUP INC	742-04047	1/30/2015	6/14/2016	11.00	24.00	264.00	21.25	234.00	(30.00)
2016 TIMKEN COMPANY	742-04047	3/25/2015	6/5/2016	4.00	41.28	165.00	33.84	136.00	(30.00)
2016 POTLATCH CORP NEW	742-04047	7/28/2014	6/1/2016	4.00	41.51	165.00	33.82	136.00	(30.00)
2016 POTLATCH CORP NEW	742-04047	7/25/2014	6/1/2016	4.00	41.38	165.00	33.82	136.00	(30.00)
2016 LIBERTY GLOBAL PLC A	742-04046	1/5/2014	7/5/2016	4.00	41.38	165.00	33.82	136.00	(29.00)
2016 POTLATCH CORP NEW	742-04047	7/28/2014	6/2/2016	4.00	41.51	165.00	34.23	137.00	(28.00)
2016 POTLATCH CORP NEW	742-04047	9/30/2013	5/20/2016	4.00	40.82	162.00	33.87	135.00	(27.00)
2016 POTLATCH CORP NEW	742-04047	5/19/2015	6/14/2016	10.00	36.10	369.00	33.30	333.00	(26.00)
2016 ZIONS BANCORP COM	742-04047	1/24/2014	1/14/2016	7.00	30.40	213.00	26.64	186.00	(26.00)
2016 RAYMOND JAMES FINL INC	742-04047	2/13/2015	4/20/2016	3.00	57.09	171.00	48.66	146.00	(25.00)
2016 ZIONS BANCORP COM	742-04047	1/18/2014	1/14/2016	8.00	35.76	228.00	26.64	232.00	(25.00)
2016 ZIONS BANCORP COM	742-04047	1/22/2014	1/24/2016	13.00	32.12	418.00	30.18	393.00	(25.00)
2016 CORRECTIONS CORP OF AMER	742-04047	5/14/2013	9/30/2016	1.00	39.17	36.00	13.97	14.00	(24.00)
2016 CORRECTIONS CORP OF AMER	742-04047	5/10/2013	9/29/2016	1.00	38.76	36.00	13.99	14.00	(24.00)
2016 PACKAGING CORP AMERICA	742-04047	5/15/2015	6/29/2016	5.00	70.65	353.00	65.84	329.00	(24.00)
2016 PVI CORP	742-04047	9/4/2014	6/6/2016 WS	1.00	105.74	121.00	96.73	97.00	(24.00)
2016 ORACLE CORP 30 01 DEL	742-04042	12/15/2014	5/9/2016	17.00	40.91	695.00	39.47	671.00	(24.00)
2016 CITIZENS FINL GROUP INC	742-04047	6/27/2014	6/2/2016	4.00	25.15	101.00	19.41	78.00	(23.00)
2016 TIMKEN COMPANY	742-04047	2/24/2015	5/3/2016	3.00	42.40	127.00	34.61	104.00	(23.00)
2016 RAYMOND JAMES FINL INC	742-04047	12/27/2013	4/15/2016	5.00	52.11	261.00	47.52	238.00	(23.00)
2016 ZIONS BANCORP COM	742-04047	2/28/2014	1/14/2016	5.00	31.25	156.00	26.64	133.00	(23.00)
2016 ROCHE HLDG LTD SPN ADR	742-04042	1/23/2014	11/20/2015	23.00	69.11	795.00	33.58	772.00	(23.00)
2016 PVI CORP	742-04047	8/27/2014	6/1/2016	1.00	117.25	118.00	95.47	95.00	(22.00)
2016 PACKAGING CORP AMERICA	742-04047	6/30/2015	6/30/2016	3.00	70.24	421.00	34.61	404.00	(21.00)
2016 TIMKEN COMPANY	742-04047	3/30/2015	5/3/2016	1.00	41.67	126.00	34.61	104.00	(21.00)
2016 COMMUNICATIONS SALES AND	742-04047	7/21/2014	2/10/2016	1.00	-	38.00	16.67	17.00	(21.00)
2016 FEDERATED INVESTS B	742-04047	9/5/2013	2/5/2016	6.00	27.26	164.00	23.77	143.00	(21.00)
2016 TIMKEN COMPANY	742-04047	2/10/2015	4/12/2016	3.00	40.66	122.00	33.84	102.00	(20.00)
2016 ZIONS BANCORP COM	742-04047	2/27/2014	1/14/2016	5.00	30.70	153.00	26.64	133.00	(20.00)
2015 LIBERTY GLOBAL ULAC A	742-04046	6/5/2014	10/7/2015	4.00	-	188.00	36.96	148.00	(20.00)
2015 LIBERTY GLOBAL ULAC A	742-04046	6/5/2014	10/7/2015	4.00	-	241.00	36.98	221.00	(20.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/10/2015	6/17/2016	5.00	24.79	124.00	20.96	105.00	(19.00)
2016 CITIZENS FINL GROUP INC	742-04047	2/10/2015	6/16/2016	5.00	24.78	124.00	20.99	105.00	(19.00)
2016 RAYMOND JAMES FINL INC	742-04047	12/27/2013	4/18/2016	4.00	52.11	208.00	47.27	189.00	(18.00)
2016 RAYMOND JAMES FINL INC	742-04047	12/28/2013	4/18/2016	5.00	52.17	261.00	48.41	242.00	(18.00)
2016 TIMKEN COMPANY	742-04047	2/10/2015	4/12/2016 WS	3.00	31.87	121.00	33.84	102.00	(19.00)
2016 ECOLAB INC 3.00NDCOR 16	742-04042	10/1/2014	2/29/2016	8,000.00	104.04	6,114.00	101.19	6,086.00	(18.00)
2016 NETSCOUT SYSTEMS INC COM	742-04047	3/4/2015							

2015 ZIONS BANCORP	COM	742-04047	1/04/2014	12/30/2015	4.00	30.40	122.00	27.86	111.00	(10.00)
2016 TIMKEN COMPANY		742-04047	3/30/2015	6/6/2016	1.00	42.14	42.00	34.25	34.00	(8.00)
2016 TYCO INTL PLC SHS		742-04047	1/04/2013	1/23/2016	11.00		384.00	34.21	376.00	(8.00)
2016 TYCO INTL PLC SHS		742-04047	9/19/2013	1/29/2016	6.00		214.00	34.21	205.00	(8.00)
2016 ALLY FINE INC		742-04047	6/17/2015	9/8/2016	2.00	23.25	47.00	19.88	40.00	(7.00)
2016 TIMKEN COMPANY		742-04047	2/10/2015	4/8/2016	1.00	40.68	41.00	33.30	33.00	(7.00)
2015 LIBERTY GLOBAL LLAC A		742-04046	12/11/2013	10/7/2016	3.00		118.00	36.88	111.00	(7.00)
2016 PACKAGING CORP AMERICA		742-04047	5/4/2015	5/17/2016	1.00	70.24	70.00	65.07	65.00	(5.00)
2016 TYCO INTL PLC SHS		742-04047	9/19/2013	1/25/2016	3.00		107.00	33.78	101.00	(6.00)
2016 MEAD JOHNSON NUTRITION CO		742-04045	10/22/2013	1/14/2016	1.00	74.03	74.00	69.37	69.00	(5.00)
2016 AMERICAN EXPRESS CREDIT		742-02883	3/4/2015	9/8/2016	17.000.00	102.84	17,000.00	100.01	17,002.00	(4.00)
2016 CALIFORNIA RESOURCES		742-04042	8/15/2014	4/1/2016	6.00		10.00	0.98	6.00	(4.00)
2016 CALIFORNIA RESOURCES		742-04042	5/10/2014	4/1/2016	5.00			0.98	5.00	(4.00)
2016 TYCO INTL PLC SHS		742-04047	9/19/2013	1/25/2016	27.00		916.00	33.78	912.00	(4.00)
2016 AGILENT TECHNOLOGIES INC		742-04047	1/25/2014	1/8/2016	1.00	42.32	42.00	38.66	38.00	(4.00)
2016 CULLEN FIRST BROS PV30.01		742-02806	8/30/2012	1/7/2016	54.00	55.73	3,009.00	55.64	3,005.00	(4.00)
2016 CALIFORNIA RESOURCES		742-04042	9/25/2014	4/1/2016	5.00		8.00	0.98	5.00	(3.00)
2016 CALIFORNIA RESOURCES		742-04042	5/16/2013	4/1/2016	6.00		9.00	0.98	6.00	(3.00)
2015 LIBERTY GLOBAL LLAC A		742-04046	1/30/2014	10/7/2015	2.00		77.00	36.88	74.00	(3.00)
2016 AMERICAN EXPRESS CREDIT		742-02883	10/1/2014	9/8/2016	8,000.00	103.57	8,002.00	100.01	8,001.00	(2.00)
2016 FS NETWORKS INC COM		742-04047	3/27/2015	7/5/2016	3.00	113.61	341.00	112.87	338.00	(2.00)
2016 FS NETWORKS INC COM		742-04047	3/25/2015	7/5/2016	3.00	113.61	341.00	112.87	339.00	(2.00)
2016 FS NETWORKS INC COM		742-04047	3/25/2015	6/27/2016	2.00	113.61	227.00	112.65	225.00	(2.00)
2016 UNDER ARMOUR INC SHS		742-04045	1/22/2015	6/1/2016	98.00		3,289.00	33.54	3,287.00	(2.00)
2016 CALIFORNIA RESOURCES		742-04042	1/14/2015	4/1/2016	4.00		5.00	0.98	4.00	(2.00)
2016 AMERICAN EXPRESS CREDIT		742-02883	9/22/2013	9/8/2016	7,000.00	104.39	7,002.00	100.01	7,001.00	(1.00)
2016 AGILENT TECHNOLOGIES INC		742-04047	1/25/2014	4/22/2016	1.00	42.32	42.00	38.66	38.00	(1.00)
2016 FEDERATED INVESTORS B		742-02805	9/5/2013	1/8/2016	1.00	27.26	27.00	26.50	26.00	(1.00)
2015 LIBERTY GLOBAL LLAC A		742-04046	9/19/2013	10/7/2015	1.00		38.00	36.88	37.00	(1.00)
2016 PACKAGING CORP AMERICA		742-04047		7/5/2016	4.00	65.20	261.00	65.43	262.00	1.00
2016 AGILENT TECHNOLOGIES INC		742-04047	1/21/2014	4/29/2016	2.00	40.88	182.00	41.34	183.00	1.00
2016 POTLATCH CORP NEW		742-04047	8/11/2016	3/14/2016	4.00	36.68	118.00	29.90	120.00	1.00
2016 AGILENT TECHNOLOGIES INC		742-04047	11/30/2014	1/8/2016 WS	3.00	35.50	115.00	38.66	120.00	1.00
2015 ZIONS BANCORP	COM	742-04047	1/16/2014	11/9/2015	9.00		298.00	29.90	299.00	1.00
2015 CORNING INC		742-02805	5/22/2013	10/30/2015	1.00	16.20	16.00	16.93	17.00	1.00
2015 LIBERTY GLOBAL LLAC A		742-04046	9/6/2013	10/7/2015	6.00		220.00	36.88	221.00	1.00
2015 WEYERHAEUSER CO		742-04047	7/28/2013	3/21/2016	1.00	28.01	28.00	30.30	30.00	2.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/20/2016	1.00	27.26	27.00	28.00	28.00	2.00
2015 STEVEN MADDEN LTD SHS		742-04047	7/23/2014	10/1/2015	1.00	33.53	34.00	36.27	36.00	3.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/20/2016	1.00	27.26	27.00	28.00	28.00	3.00
2015 STEVEN MADDEN LTD SHS		742-04047	8/25/2014	10/2/2015	9.00	35.27	317.00	36.27	321.00	4.00
2016 FIFTH THIRD BANCORP		742-04047	2/8/2013	7/28/2016	2.00	16.59	33.00	19.00	38.00	5.00
2015 CIT GROUP INC NEW		742-04047	3/6/2013	10/22/2015	4.00	44.29	177.00	45.48	182.00	5.00
2015 CORNING INC		742-02805	5/17/2013	10/19/2015	5.00	15.88	79.00	16.87	84.00	5.00
2015 STEVEN MADDEN LTD SHS		742-04047	8/28/2014	10/5/2015	4.00	35.27	141.00	36.60	146.00	5.00
2015 STEVEN MADDEN LTD SHS		742-04047	8/28/2014	10/2/2015	6.00	35.27	212.00	36.60	216.00	5.00
2016 ASTRAZENCA PLC SHS	FN	742-04046	11/20/2014	5/9/2016	48.00	57.64	2,767.00	57.79	2,772.00	5.00
2016 DELL TECHNOLOGIES INC		742-02805	7/22/2015	9/22/2016	6.00		283.00	48.36	280.00	7.00
2016 POST PROPERTIES INC		742-04047	7/7/2015	9/15/2016	1.00	57.47	57.00	64.76	65.00	7.00
2016 FS NETWORKS INC COM		742-04047	3/27/2015	9/7/2016	1.00	113.61	114.00	120.34	120.00	7.00
2016 CIMAREX ENERGY CO		742-04047	1/21/2014	7/15/2016	1.00	111.55	112.00	119.04	119.00	7.00
2016 SANDERSON FARMIS INC COM		742-04047	3/31/2015	4/21/2016	1.00	78.27	78.00	85.05	85.00	7.00
2016 LIBERTY GLOBAL LLAC A		742-04046	1/30/2014	4/14/2016	1.00	80.89	80.00	89.41	89.00	7.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/20/2016	4.00	27.26	109.00	29.00	116.00	7.00
2016 AGILENT TECHNOLOGIES INC		742-04047	1/21/2014	4/22/2016	9.00	40.88	369.00	41.77	376.00	8.00
2016 MICROCHIP TECHNOLOGY INC		742-04047	8/28/2013	1/23/2016	1.00	38.89	36.00	44.35	44.00	8.00
2016 C.H. ROBINSON WORLDWIDE		742-04042	6/17/2014	1/21/2016	4.00	62.31	249.00	64.29	257.00	8.00
2016 SOWEST GAS CORP		742-04047	3/10/2015	4/21/2016	1.00	54.99	54.00	63.71	64.00	8.00
2016 WEYERHAEUSER CO		742-04047	8/15/2013	3/21/2016	3.00	27.16	91.00	30.30	91.00	8.00
2016 SANDERSON FARMIS INC COM		742-04047	4/1/2014	4/21/2016	3.00	81.81	245.00	85.05	255.00	10.00
2016 SOWEST GAS CORP		742-04047	3/6/2015	3/14/2016	1.00	53.74	54.00	63.43	63.00	10.00
2016 OMNICOM GROUP COM		742-04047	5/22/2014	2/9/2016	2.00	67.23	134.00	72.11	144.00	10.00
2016 TYCO INTL PLC SHS		742-04047	2/6/2013	1/25/2016	3.00		91.00	33.78	101.00	10.00
2015 ANALOG DEVICES INC COM		742-04047	9/24/2013	11/23/2015	1.00	47.98	48.00	58.14	58.00	10.00
2015 HOME PROPERTIES INC		742-04047	7/16/2013	10/8/2015	1.00	65.60	66.00	75.00	75.00	10.00
2016 POST PROPERTIES INC		742-04047	9/2/2014	9/2/2016	1.00	57.89	58.00	68.49	68.00	10.00
2016 PACKAGING CORP AMERICA		742-04047	6/25/2015	7/1/2016	2.00	65.20	130.00	70.50	141.00	11.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/28/2015	4.00	27.26	109.00	30.00	120.00	11.00
2015 ALLSTATE CORP DEL COM		742-04047	9/20/2013	11/30/2015	1.00	52.10	52.00	63.16	63.00	11.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/20/2016	7.00	27.26	191.00	29.00	203.00	12.00
2016 PINNACLE WEST CAP CORP		742-04047	9/7/2015	8/17/2016	1.00	62.80	63.00	76.00	76.00	13.00
2016 CIMAREX ENERGY CO		742-04047	1/28/2015	9/1/2016	1.00	101.77	102.00	115.14	115.00	13.00
2016 SOWEST GAS CORP		742-04047	8/2/2015	9/14/2016	1.00	53.85	54.00	68.10	68.00	14.00
2016 OMNICOM GROUP COM		742-04047	5/22/2014	7/5/2016	1.00	67.04	67.00	80.80	81.00	14.00
2016 CIMAREX ENERGY CO		742-04047	1/21/2014	5/16/2016	3.00	111.55	335.00	116.33	349.00	14.00
2016 MICROCHIP TECHNOLOGY INC		742-04047	8/22/2013	1/21/2016	2.00	39.08	73.00	43.40	87.00	14.00
2016 POST PROPERTIES INC		742-04047	7/8/2015	9/21/2016	2.00	57.89	116.00	65.33	131.00	15.00
2016 REPUBLIC SERVICES INC		742-04047	7/7/2013	6/6/2016	1.00	33.72	34.00	49.98	49.00	15.00
2016 OMNICOM GROUP COM		742-04047	5/1/2014	2/9/2016	3.00	72.11	67.00	79.26	79.00	15.00
2016 MC CORMICK NON VTG		742-04047	2/5/2014	1/21/2016	1.00	63.55	64.00	78.79	78.00	15.00
2016 MARSH & MCLENNAN COS INC		742-04047	2/28/2013	1/11/2016	1.00	37.01	37.00	51.85	52.00	15.00
2015 FEDERATED INVESTORS B		742-02805	9/5/2013	1/22/2015	8.00	27.26	218.00	29.12	233.00	15.00
2015 CIT GROUP INC NEW		742-04047	4/23/2013	10/22/2015	3.00	40.36	121.00	45.48	136.00	15.00
2016 AGILENT TECHNOLOGIES INC		742-04047	3/18/2015	9/27/2016	3.00	41.42	124.00	46.68	140.00	16.00
2016 AGILENT TECHNOLOGIES INC		742-04047	1/21/2014	5/17/2016 WS	3.00	37.25	144.00	44.29	153.00	16.00
2016 WASTE CONNECTIONS INC		742-04047	2/19/2015	3/1/2016	1.00	46.58	47.00	63.50	63.00	16.00
2015 TYCO INTL PLC SHS		742-04047	1/27/2012	1/21/2015	4.00		114.00	32.66	131.00	16.00
2015 ZOETIS INC		742-04047	4/8/2014	1/16/2015	1.00	29.16	29.00	45.03	45.00	16.00
2015 STEVEN MADDEN LTD SHS		742-04047	7/31/2014	10/2/2015	5.00	32.80	164.00	36.08	180.00	16.00
2016 POST PROPERTIES INC		742-04047	7/8/2015	9/20/2016	2.00	57.89	116.00	65.50	133.00	17.00
2016 SOWEST GAS CORP		742-04047	7/24/2015	8/23/2016	1.00	55.20	55.00	72.27	72.00	17.00
2016 PPL CORPORATION		742-04047	3/10/2013	3/10/2016	2.00	30.24	30.00	36.54	36.00	17.00
2015 DISCOVER FINL SVCS		742-04047	1/23/2013	11/20/2015	1.00	38.87	39.00	56.25	56.00	17.00
2015 HOME PROPERTIES INC		742-04047	8/15/2013	10/8/2015	1.00	58.08	58.00	75.00	75.00	17.00
2016 AGILENT TECHNOLOGIES INC		742-04047	1/21/2014	4/26/2016	7.00	38.81	272.00	41.34	289.00	18.00
2015 SYNOPSYS INC		742-04047	1/17/2013	1/22/2015	1.00	32.81	33.00	50.63	51.00	18.00
2016 KIRBY CORP COM		742-04047	6/26/2012	8/31/2016	3.00	45.28	136.00	51.77	155.00	18.00
2016 PINNACLE WEST CAP CORP		742-04047	7/13/2015	7/15/2016	1.00	60.65	61.00	79.26	79.00	18.00
2016 PPL CORPORATION		742-04047	9/30/2013	5/18/2016	2.00	30.25	56.00	37.41	75.00	19.00
2016 WEYERHAEUSER CO		742-04047	8/15/2013							

2016 PINNACLE WEST CAP CORP	742-04047	8/10/2015	9/8/2016	2.00	62.28	125.00	75.88	154.00	29.00
2016 PPL CORPORATION	742-04047	8/10/2015	7/12/2016	3.00	29.87	83.00	37.41	112.00	29.00
2016 WASTE CONNECTIONS INC	742-04047	2/17/2015	2/24/2016	2.00	46.62	93.00	60.89	122.00	29.00
2016 ANADARKO PETE CORP	742-04047	3/10/2009	1/29/2016	6.00	35.31	282.00	38.98	312.00	29.00
2016 SANDERSON FARMS INC COM	742-04047	4/1/2015	4/25/2016	6.00	41.81	491.00	66.81	521.00	30.00
2015 ALEXANDRIA REAL EST EGT	742-04047	3/3/2010	1/29/2016	1.00	62.48	62.00	91.88	92.00	30.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	1/24/2016	17.00	27.28	453.00	29.02	483.00	30.00
2016 POST PROPERTIES INC	742-04047	7/8/2015	9/28/2016	3.00	58.01	174.00	68.48	205.00	31.00
2016 CHECK POINT SOFTWARE TECH	742-04047	1/28/2012	6/29/2016	1.00	47.22	47.00	78.11	78.00	31.00
2016 MC CORMICK NON VTG	742-04047	3/6/2014	1/27/2016	2.00	66.97	134.00	82.69	165.00	31.00
2015 STEVEN MADDEN LTD SHS	742-04047	7/31/2014	10/1/2015	5.00	32.80	285.00	36.27	326.00	31.00
2016 MOBLEYE ORD	742-04045	2/10/2015	7/14/2016	3.00	36.72	110.00	47.55	143.00	31.00
2016 PPL CORPORATION	742-04047	2/27/2014	5/23/2016	4.00	31.80	116.00	37.59	150.00	32.00
2016 RAYMOND JAMES FINL INC	742-04047	8/22/2013	4/1/2016	8.00	41.90	377.00	43.46	493.00	32.00
2016 OMNICOM GROUP COM	742-04047	5/22/2014	3/14/2016	4.00	67.23	134.00	83.44	167.00	32.00
2016 PPL CORPORATION	742-04047	2/28/2013	3/14/2016	4.00	30.73	114.00	36.41	146.00	32.00
2016 C.H. ROBINSON WORLDWIDE	742-04042	8/21/2014	2/22/2016	18.00	68.64	1304.00	70.35	1337.00	32.00
2016 AVALONBAY CAMUN INC	742-04047	1/15/2013	1/29/2016	1.00	137.92	138.00	169.76	170.00	32.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	9/19/2013	1/29/2016	5.00	40.46	190.00	44.35	222.00	32.00
2015 WASHINGTON FEDL INC	742-04047	3/16/2010	10/27/2015	7.00	20.11	141.00	24.68	173.00	32.00
2016 GENERAL MILLS	742-04047	1/27/2015	7/20/2016	2.00	55.29	111.00	71.75	143.00	33.00
2016 SANDERSON FARMS INC COM	742-04047	4/1/2015	6/3/2016	7.00	81.81	573.00	86.46	605.00	33.00
2016 OMNICOM GROUP COM	742-04047	5/22/2014	3/30/2016	2.00	67.04	134.00	83.44	167.00	33.00
2016 MC CORMICK NON VTG	742-04047	2/28/2014	1/26/2016	2.00	66.24	132.00	82.77	166.00	33.00
2015 TYCO INTL PLC SHS	742-04047	12/17/2012	12/1/2015	9.00	26.00	260.00	32.65	294.00	33.00
2016 PINNACLE WEST CAP CORP	742-04047	8/5/2015	9/8/2016	2.00	59.79	120.00	76.86	154.00	34.00
2016 PPL CORPORATION	742-04047	7/22/2013	4/21/2016	4.00	29.87	111.00	36.28	145.00	34.00
2016 PPL CORPORATION	742-04047	2/28/2013	3/23/2016	4.00	31.73	114.00	37.08	148.00	34.00
2016 WEYERHAEUSER CO	742-04047	7/19/2014	3/18/2016	12.00	28.01	476.00	30.08	510.00	34.00
2016 J.M. SMUCKER CO	742-04047	1/23/2014	6/8/2016	1.00	57.94	98.00	132.73	133.00	35.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	10/10/2014	3/14/2016	4.00	40.36	157.00	48.03	192.00	35.00
2015 DISCOVER FINL SVCS	742-04047	1/23/2013	11/3/2015	2.00	38.87	78.00	56.43	113.00	35.00
2016 WASTE CONNECTIONS INC	742-04047	2/24/2015	3/22/2016	2.00	46.97	94.00	64.93	130.00	35.00
2016 WASTE CONNECTIONS INC	742-04047	2/19/2015	3/9/2016	2.00	46.64	93.00	64.43	126.00	35.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	1/21/2016	20.00	27.80	545.00	29.04	581.00	36.00
2016 CASEYS GEN STORES INC	742-04047	3/7/2014	3/7/2016	1.00	66.90	67.00	103.98	104.00	37.00
2016 PPL CORPORATION	742-04047	8/28/2012	2/2/2016	4.00	29.30	106.00	36.33	145.00	37.00
2016 SOWEST GAS CORP	742-04047	3/23/2015	7/27/2016	2.00	57.74	115.00	76.57	153.00	38.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	1/21/2016	14.00	27.28	392.00	30.00	420.00	38.00
2015 MOLSON COOR BREW CO CL B	742-04047	6/14/2013	10/13/2015	1.00	49.76	52.00	87.37	87.00	38.00
2016 MC CORMICK NON VTG	742-04047	1/31/2014	10/8/2015	2.00	63.85	128.00	86.78	165.00	38.00
2016 PINNACLE WEST CAP CORP	742-04047	8/5/2015	9/10/2016	3.00	58.87	114.00	76.61	153.00	38.00
2015 ALLIANT ENERGY CORP	742-04047	7/31/2013	7/1/2016	3.00	52.88	79.00	39.33	116.00	39.00
2016 SOWEST GAS CORP	742-04047	3/16/2015	7/8/2016	2.00	56.87	114.00	76.58	153.00	39.00
2016 UNDER ARMOUR INC SHS	742-04045	1/28/2015	7/1/2016	19.00	66.00	36.82	70.00	36.00	39.00
2016 SOWEST GAS CORP	742-04047	3/6/2015	3/9/2016	4.00	63.08	215.00	63.31	253.00	39.00
2016 CIMAREX ENERGY CO	742-04047	1/28/2015	7/28/2016	3.00	101.77	305.00	115.06	345.00	40.00
2016 SOWEST GAS CORP	742-04047	3/16/2015	7/1/2016	2.00	56.87	114.00	76.58	153.00	40.00
2016 ASTRAZENCA PLC SHS : FN	742-04046	12/3/2013	8/4/2016 WS	6.00	58.88	357.00	66.33	398.00	41.00
2016 PINNACLE WEST CAP CORP	742-04047	7/10/2015	7/1/2016	2.00	60.27	121.00	80.91	162.00	41.00
2016 AVALONBAY CAMUN INC	742-04047	2/6/2013	1/29/2016	1.00	128.37	128.00	166.76	170.00	41.00
2016 REPUBLIC SERVICES INC	742-04047	6/10/2013	1/7/2016	4.00	33.85	135.00	44.21	177.00	41.00
2015 REPUBLIC SERVICES INC	742-04047	8/10/2013	1/19/2016	4.00	33.72	135.00	44.02	176.00	41.00
2015 REPUBLIC SERVICES INC	742-04047	6/7/2013	1/19/2016	4.00	33.72	135.00	44.02	176.00	41.00
2016 J.M. SMUCKER CO	742-04047	9/29/2014	9/1/2016	1.00	58.57	99.00	140.54	141.00	41.00
2016 PPL CORPORATION	742-04047	2/6/2013	3/14/2016	5.00	33.24	140.00	36.41	182.00	42.00
2015 AVALONBAY CAMUN INC	742-04047	1/15/2013	1/21/2016	1.00	137.92	138.00	180.37	180.00	42.00
2016 POST PROPERTIES INC	742-04047	7/8/2015	9/28/2016	4.00	57.65	231.00	68.49	274.00	43.00
2016 CULLEN FRST BFRS PMO.01	742-04047	8/30/2012	1/5/2016	39.00	55.73	2,173.00	56.83	2,216.00	43.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	1/27/2016	13.00	27.28	354.00	30.53	397.00	43.00
2016 DR PEPPER SNAPPLE GROUP	742-04047	7/6/2013	9/21/2016	1.00	59.16	46.00	90.26	90.00	43.00
2016 SOWEST GAS CORP	742-04047	6/8/2015	6/8/2016	2.00	53.29	107.00	75.51	151.00	44.00
2016 FIFTH THIRD BANCORP	742-04047	8/8/2011	1/4/2016	5.00	10.64	53.00	19.39	87.00	44.00
2016 DR PEPPER SNAPPLE GROUP	742-04047	7/3/2013	9/20/2016	1.00	46.27	46.00	90.86	91.00	45.00
2016 STRYKER CORP	742-04047	11/19/2012	2/10/2016	1.00	53.03	53.00	98.07	98.00	45.00
2016 SOWEST GAS CORP	742-04047	9/14/2015	9/15/2016	3.00	53.22	180.00	68.46	205.00	46.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	10/10/2014	3/21/2016	5.00	40.36	190.00	48.03	242.00	46.00
2016 PPL CORPORATION	742-04047	8/10/2013	5/16/2016	5.00	31.89	178.00	37.41	224.00	47.00
2016 SOWEST GAS CORP	742-04047	3/6/2015	4/21/2016	5.00	54.29	271.00	63.71	318.00	47.00
2016 OMNICOM GROUP COM	742-04047	5/22/2014	2/24/2016	5.00	67.23	336.00	76.61	383.00	47.00
2016 MC CORMICK NON VTG	742-04047	3/4/2014	1/27/2016	3.00	67.11	201.00	82.69	248.00	47.00
2016 MC CORMICK NON VTG	742-04047	2/7/2014	1/21/2016	3.00	63.00	189.00	78.79	236.00	47.00
2015 AVALONBAY CAMUN INC	742-04047	1/15/2013	1/22/2016	1.00	137.92	138.00	180.37	180.00	47.00
2016 CIMAREX ENERGY CO	742-04047	1/21/2015	7/1/2016	3.00	102.93	303.00	102.93	303.00	48.00
2016 FS NETWORKS INC COM	742-04047	3/25/2013	6/8/2016	6.00	113.61	882.00	121.62	730.00	48.00
2016 REPUBLIC SERVICES INC	742-04047	6/10/2013	3/1/2016	4.00	34.35	137.00	46.44	186.00	48.00
2016 TEVA PHARMACTCL INDS ADR	742-04046	9/25/2014	8/16/2016	48.00	53.43	2,618.00	54.43	2,667.00	49.00
2016 ADELANT TECHNOLOGIES INC	742-04047	12/16/2014	5/17/2016	9.00	38.81	348.00	44.29	369.00	49.00
2016 MC CORMICK NON VTG	742-04047	2/28/2014	1/27/2016	3.00	68.24	199.00	82.89	248.00	49.00
2016 MEAD JOHNSON NUTRITION CO	742-04045	8/30/2013	1/8/2016	54.00	76.41	4,126.00	77.32	4,175.00	49.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	1/27/2016	28.00	27.28	763.00	29.01	812.00	49.00
2015 ZOETIS INC	742-04047	3/26/2014	11/5/2015	3.00	29.23	88.00	45.56	137.00	49.00
2016 BNX TECHNOLOGIES INC	742-04047	5/21/2013	3/21/2016	4.00	87.00	87.00	34.26	137.00	50.00
2016 REPUBLIC SERVICES INC	742-04047	6/14/2013	2/1/2016	5.00	34.16	171.00	44.25	221.00	50.00
2016 MC CORMICK NON VTG	742-04047	3/3/2014	1/27/2016	3.00	66.18	198.00	82.69	248.00	50.00
2016 ALLIANT ENERGY CORP	742-04047	7/28/2013	7/1/2016	4.00	52.85	105.00	39.33	157.00	52.00
2016 PPL CORPORATION	742-04047	6/10/2013	4/5/2016	5.00	29.14	135.00	37.53	188.00	52.00
2016 FIFTH THIRD BANCORP	742-04047	2/6/2013	8/2/2016	28.00	16.58	464.00	18.52	519.00	54.00
2015 HOME PROPERTIES INC	742-04047	8/16/2013	10/8/2015	3.00	57.34	172.00	72.00	226.00	54.00
2016 J.M. SMUCKER CO	742-04047	2/27/2014	9/18/2016	1.00	59.62	100.00	154.62	155.00	55.00
2016 PINNACLE WEST CAP CORP	742-04047	8/10/2015	8/1/2016	4.00	62.26	249.00	76.00	304.00	55.00
2016 J.M. SMUCKER CO	742-04047	1/24/2014	7/11/2016	1.00	98.47	98.00	153.09	153.00	55.00
2016 SOWEST GAS CORP	742-04047	3/6/2015	3/14/2016	6.00	54.29	326.00	63.43	381.00	55.00
2015 ALLSTATE CORP DEL COM	742-04047	2/27/2014	11/6/2015	6.00	54.13	325.00	63.36	390.00	55.00
2016 SOWEST GAS CORP	742-04047	7/24/2015	8/5/2016	3.00	56.20	166.00	73.98	222.00	56.00
2016 SOWEST GAS CORP	742-04047	3/25/2015	7/27/2016	3.00	57.96	174.00	76.57	230.00	56.00
2016 PPL CORPORATION	742-04047	9/30/2013	5/23/2016	6.00	30.25	168.00	37.59	226.00	57.00
2016 ANALOG DEVICES INC COM	742-04047	9/24/2013	5/13/2016	8.00	47.88	384.00	55.11	441.00	57.00
2016 WASTE CONNECTIONS INC	742-04047	2/17/2015	2/24/2016	4.00	46.30	185.00	60.89	244.00	58.00
2015 FEDERATED INVESTRS B	742-04047	8/5/2013	11/30/2015	14.00	27.28	362.00	31.46	440.00	58.00
2016 SOWEST GAS CORP	742-04047	3/12/2015	5/18/2016	5.00	55.44	277.00			

2016 MC CORMICK NON VTG	742-0047	3/27/2014	1/22/2016	4.00	63.00	252.00	80.84	323.00	71.00
2016 MARSH & MCLENNAN COS INC	742-0047	3/26/2013	1/1/2016	5.00	37.69	186.00	51.85	258.00	71.00
2016 POST PROPERTIES INC	742-0047	6/25/2015	9/16/2016	7.00	54.44	381.00	64.76	453.00	72.00
2015 PUBLIC STORAGE IQ10	742-0047	1/29/2014	11/6/2015	1.00	153.87	154.00	226.15	226.00	72.00
2015 ANALOG DEVICES INC COM	742-0047	2/26/2013	10/4/2015	5.00	45.69	228.00	60.07	300.00	72.00
2016 SOWEST GAS CORP	742-0047	8/7/2015	8/25/2016	4.00	53.95	216.00	72.12	288.00	73.00
2016 PPL CORPORATION	742-0047	6/10/2013	4/21/2016	8.00	26.29	217.00	36.28	250.00	73.00
2015 HOME PROPERTIES INC	742-0047	3/6/2014	10/6/2015	5.00	60.61	302.00	60.61	376.00	73.00
2016 FIFTH THIRD BANCORP	742-0047	5/17/2012	6/16/2016	17.00	13.44	228.00	17.81	303.00	74.00
2016 CERNER CORP COM	742-0045	8/30/2013	5/17/2016	13.00	47.64	618.00	53.42	694.00	75.00
2016 EXTRA SPACE STORAGE INC	742-0047	2/26/2015	4/18/2016	3.00	65.46	196.00	90.37	271.00	75.00
2016 WASTE CONNECTIONS INC	742-0047	2/13/2015	2/16/2016	5.00	45.89	225.00	60.94	306.00	75.00
2016 SOWEST GAS CORP	742-0047	3/25/2015	7/28/2016	4.00	57.86	232.00	77.09	308.00	76.00
2016 BMY TECHNOLOGIES INC	742-0047	5/24/2013	3/21/2016	6.00	130.00	130.00	34.25	206.00	76.00
2016 MC CORMICK NON VTG	742-0047	3/14/2014	1/22/2016	5.00	65.64	320.00	80.84	404.00	76.00
2016 UNDER ARMOUR INC SHS	742-0045	1/23/2015	7/1/2016	24.00	65.64	807.00	36.82	884.00	77.00
2016 OMNICOM GROUP COM	742-0047	5/2/2014	6/6/2016	5.00	67.04	335.00	82.39	412.00	77.00
2016 REPUBLIC SERVICES INC	742-0047	6/19/2013	5/17/2016	8.00	34.35	206.00	47.56	285.00	79.00
2016 PPL CORPORATION	742-0047	6/7/2013	3/23/2016	6.00	29.34	218.00	37.08	297.00	79.00
2016 PPL CORPORATION	742-0047	8/28/2012	2/23/2016	9.00	29.30	245.00	35.96	324.00	79.00
2016 PPL CORPORATION	742-0047	3/4/2014	5/6/2016	8.00	32.27	270.00	38.86	350.00	80.00
2016 J M SMUCKER CO	742-0047	1/23/2014	4/21/2016	3.00	37.94	294.00	124.77	374.00	80.00
2016 CHECK POINT SOFTWARE TECH	742-0047	2/6/2013	6/29/2016	3.00	50.89	153.00	78.11	234.00	81.00
2016 ALLIANT ENERGY CORP	742-0047	7/17/2013	4/15/2016	4.00	53.17	213.00	71.32	253.00	81.00
2016 MARSH & MCLENNAN COS INC	742-0047	3/26/2013	1/21/2016	6.00	37.68	226.00	51.16	307.00	81.00
2015 ACE LIMITED	742-0042	11/18/2014	12/15/2015	19.00	111.22	2,113.00	115.50	2,194.00	81.00
2016 SOWEST GAS CORP	742-0047	3/16/2015	7/12/2016	4.00	56.87	227.00	77.45	310.00	82.00
2015 ACE LIMITED	742-0042	11/19/2014	12/15/2015	19.00	111.22	2,113.00	115.50	2,194.00	82.00
2015 SYNOPSYS INC	742-0047	3/6/2013	12/22/2015	5.00	34.27	171.00	50.63	252.00	82.00
2015 ALLSTATE CORP DEL COM	742-0047	12/30/2013	11/9/2015	9.00	54.18	488.00	63.36	570.00	83.00
2016 SOWEST GAS CORP	742-0047	3/19/2015	7/18/2016	4.00	57.09	228.00	78.25	313.00	85.00
2016 DELL TECHNOLOGIES INC	742-0047	2/7/2014	9/22/2016	73.00	48.09	3,446.00	48.38	3,532.00	86.00
2016 EOTY LIFESTYLES PTY LTD	742-0047	6/14/2012	8/16/2016	2.00	68.77	68.00	77.19	154.00	86.00
2016 ARM HOLDINGS PLC SPD ADR	742-0045	8/20/2013	6/24/2016	28.00	41.81	1,165.00	140.54	1,251.00	86.00
2016 J M SMUCKER CO	742-0047	9/1/2014	8/1/2016	2.00	95.81	194.00	58.14	281.00	87.00
2016 WASTE CONNECTIONS INC	742-0047	2/24/2015	4/8/2016	5.00	48.97	236.00	64.29	321.00	87.00
2016 DR PEPPER SNAPPLE GROUP	742-0047	7/5/2013	9/21/2016	2.00	46.35	93.00	90.28	181.00	88.00
2016 DR PEPPER SNAPPLE GROUP	742-0047	7/2/2013	9/19/2016	2.00	46.50	93.00	90.28	181.00	88.00
2016 MERCK AND CO INC SHS	742-0042	9/10/2013	10/13/2016	60.00	48.09	2,885.00	49.55	2,973.00	88.00
2016 SOWEST GAS CORP	742-0047	3/10/2015	5/13/2016	6.00	54.39	326.00	68.20	415.00	89.00
2016 PPL CORPORATION	742-0047	4/1/2012	2/22/2016	11.00	27.15	277.00	33.30	365.00	89.00
2016 PPL CORPORATION	742-0047	4/1/2012	1/15/2016	11.00	27.15	277.00	33.30	365.00	89.00
2016 SOWEST GAS CORP	742-0047	5/11/2015	8/8/2016	4.00	53.47	214.00	76.19	305.00	91.00
2016 SOWEST GAS CORP	742-0047	6/7/2015	8/23/2016	5.00	53.85	270.00	72.27	361.00	92.00
2016 SOWEST GAS CORP	742-0047	3/24/2015	7/27/2016	5.00	58.21	291.00	76.57	363.00	92.00
2016 MICROCHIP TECHNOLOGY INC	742-0047	10/7/2014	4/1/2016	10.00	40.20	391.00	46.25	482.00	92.00
2016 PPL CORPORATION	742-0047	3/7/2012	1/7/2016	10.00	29.98	299.00	36.12	361.00	92.00
2015 ANALOG DEVICES INC COM	742-0047	4/10/2013	11/23/2015	7.00	44.86	315.00	58.14	407.00	92.00
2015 WASHINGTON FEDL INC	742-0047	3/16/2010	10/29/2015	16.00	20.11	362.00	25.24	454.00	92.00
2016 PPL CORPORATION	742-0047	6/10/2013	4/20/2016	9.00	20.29	245.00	37.52	336.00	93.00
2016 PPL CORPORATION	742-0047	4/12/2012	1/5/2016	12.00	27.15	302.00	32.98	366.00	93.00
2016 SAKT GORAN FN	742-0046	1/15/2015	5/26/2016	18.00	38.85	701.00	44.19	795.00	94.00
2015 TOTAL SYS SVCS INC	742-0047	9/15/2014	12/20/2015	4.00	31.58	126.00	55.17	221.00	94.00
2015 ZOETIS INC	742-0047	3/20/2014	11/5/2015	6.00	23.89	180.00	45.58	273.00	94.00
2016 FIFTH THIRD BANCORP	742-0047	6/21/2012	7/28/2016	16.00	13.07	209.00	18.00	304.00	95.00
2016 PINNACLE WEST CAP CORP	742-0047	7/13/2015	7/15/2016	5.00	60.26	301.00	78.25	386.00	95.00
2016 WASTE CONNECTIONS INC	742-0047	2/13/2015	2/17/2016	6.00	45.89	275.00	61.74	370.00	95.00
2016 RAYMOND JAMES FINL INC	742-0047	8/22/2013	11/20/2015	5.00	41.90	251.00	57.71	346.00	95.00
2016 WASTE CONNECTIONS INC	742-0047	2/25/2015	6/1/2016	6.00	61.84	236.00	68.05	333.00	96.00
2016 WASTE CONNECTIONS INC	742-0047	2/19/2015	3/17/2016	5.00	46.84	236.00	68.05	333.00	97.00
2016 FIFTH THIRD BANCORP	742-0047	5/17/2012	6/14/2016	22.00	13.44	296.00	13.44	363.00	98.00
2015 RAYMOND JAMES FINL INC	742-0047	6/10/2013	11/19/2015	7.00	42.72	299.00	56.78	377.00	98.00
2015 THERMO FISHER SCIENTIFIC	742-0047	6/4/2008	11/18/2015	1.00	36.02	36.00	137.46	137.00	98.00
2016 MC CORMICK NON VTG	742-0047	2/21/2014	1/26/2016	6.00	66.25	398.00	82.77	497.00	99.00
2015 FEDERATED INVESTS B	742-0045	8/30/2012	11/13/2015	10.00	21.23	212.00	31.12	311.00	99.00
2015 HOME PROPERTIES INC	742-0047	2/28/2014	10/6/2015	6.00	58.76	353.00	57.74	451.00	99.00
2016 SOWEST GAS CORP	742-0047	3/16/2015	7/19/2016	5.00	57.74	280.00	77.68	388.00	100.00
2016 UNITED TECHS CORP COM	742-0042	3/21/2013	6/30/2016	11.00	93.12	1,004.00	102.25	1,125.00	100.00
2015 FEDERATED INVESTS B	742-0045	9/5/2013	12/1/2015	25.00	27.26	681.00	31.26	781.00	100.00
2016 AVALONBAY CAMUN INC	742-0047	2/28/2013	4/21/2016	2.00	126.10	252.00	176.88	354.00	102.00
2016 PPL CORPORATION	742-0047	6/10/2013	4/15/2016	10.00	20.29	272.00	37.53	375.00	102.00
2016 C.H. ROBINSON WORLDWIDE	742-0042	9/11/2014	11/21/2016	43.00	61.89	2,681.00	64.29	2,785.00	103.00
2015 FEDERATED INVESTS B	742-0045	8/30/2012	11/1/2015	21.23	21.23	212.00	31.61	316.00	104.00
2016 SOWEST GAS CORP	742-0047	9/30/2015	9/13/2016	7.00	53.85	277.00	68.85	385.00	105.00
2016 J M SMUCKER CO	742-0047	1/27/2014	7/1/2016	2.00	99.05	198.00	151.75	303.00	105.00
2015 CORNING INC	742-0045	5/21/2013	10/20/2015	14.00	16.16	2,265.00	16.93	2,370.00	105.00
2016 EXTRA SPACE STORAGE INC	742-0047	3/2/2015	4/23/2016	5.00	66.31	332.00	87.59	438.00	106.00
2016 CASEYS GEN STORES INC	742-0047	2/7/2014	3/23/2016	3.00	66.90	201.00	102.13	306.00	106.00
2016 MARSH & MCLENNAN COS INC	742-0047	3/26/2013	1/26/2016	7.00	37.68	364.00	52.87	370.00	106.00
2015 THERMO FISHER SCIENTIFIC	742-0047	11/28/2014	11/15/2015	1.00	31.54	12.00	137.46	137.00	106.00
2016 J M SMUCKER CO	742-0047	1/28/2014	7/15/2016	2.00	98.77	198.00	152.88	306.00	107.00
2016 REPUBLIC SERVICES INC	742-0047	7/3/2013	6/6/2016	7.00	33.64	235.00	48.98	343.00	107.00
2016 J M SMUCKER CO	742-0047	1/27/2014	7/1/2016	2.00	99.05	198.00	153.09	306.00	108.00
2016 AVALONBAY CAMUN INC	742-0047	2/8/2013	3/14/2016	2.00	128.37	257.00	182.40	355.00	108.00
2015 MC CORMICK NON VTG	742-0047	2/25/2014	12/17/2015	5.00	63.55	318.00	85.23	426.00	108.00
2016 REPUBLIC SERVICES INC	742-0047	6/27/2013	5/17/2016	8.00	33.89	277.00	47.56	369.00	108.00
2016 WASTE CONNECTIONS INC	742-0047	2/23/2015	3/22/2016	6.00	46.46	279.00	64.93	390.00	111.00
2016 C.H. ROBINSON WORLDWIDE	742-0042	6/21/2014	3/7/2016	38.00	68.64	2,608.00	71.57	2,719.00	111.00
2016 J M SMUCKER CO	742-0047	2/7/2014	8/22/2016	2.00	99.62	199.00	155.38	311.00	112.00
2015 ROCKWELL COLLINS INC	742-0047	4/14/2014	11/10/2015	11.00	76.88	849.00	87.07	958.00	112.00
2015 WASHINGTON FEDL INC	742-0047	9/24/2013	11/22/2015	23.00	20.30	457.00	25.18	579.00	112.00
2016 EXTRA SPACE STORAGE INC	742-0047	4/21/2014	1/1/2016	5.00	64.95	327.00	87.48	437.00	113.00
2015 FEDERATED INVESTS B	742-0045	8/30/2012	11/23/2015	11.00	21.23	234.00	31.52	347.00	113.00
2016 MARSH & MCLENNAN COS INC	742-0047	5/17/2013	3/22/2016	6.00	40.99	245.00	58.98	360.00	114.00
2015 CORNING INC	742-0045	8/5/2013	10/20/2015	45.00	14.40	648.00	16.93	762.00	114.00
2016 PPL CORPORATION	742-0047	12/6/2012	3/10/2016	12.00	28.98	323.00	36.51	438.00	115.00
2016 MARSH & MCLENNAN COS INC	742-0047	2/28/2013	1/7/2016	7.00	37.01	299.00	53.61	375.00	116.00
2016 TOTAL SYS SVCS INC	742-0047	9/17/2014	6/23/2016	6.00	31.64	190.00	51.07	308.00	117.00
2015 TOTAL SYS SVCS INC	742-0047	9/17/2014	12/30/2015	5.00	31.64	190.00	55.17	276.00	118.00
2015 MEAD JOHNSON NUTRITION CO	742-0045	8/20/2013	10/27/2015	43.00	76.41	3,285.00	79.23	3,407.00	121.00
2016 CASEYS GEN STORES INC	742-0047	3/21/2014	8/30/2016	2.00					

2015 PHILLIPS 66 SHS	742-04042	8/6/2012	10/30/2015	3.00	38.85	120.00	60.27	258.00	148.00
2016 WASTE CONNECTIONS INC	742-04047	3/10/2015	6/1/2016	6.00	-	361.00	-	531.00	150.00
2016 EXTRA SPACE STORAGE INC	742-04047	2/28/2015	4/15/2016	6.00	65.45	363.00	80.38	542.00	150.00
2016 LAUDER ESTEE COS INC A	742-04046	9/22/2014	28/2016	10.00	75.58	756.00	60.74	907.00	152.00
2016 MACYS INC	742-04047	5/12/2011	1/28/2016	13.00	28.65	372.00	40.44	526.00	153.00
2015 ARM HLDGS PLC SPD ADR	742-04046	5/6/2014	11/1/2015	6.00	45.17	345.00	-	455.00	153.00
2016 WASTE CONNECTIONS INC	742-04047	3/4/2015	6/1/2016	6.00	43.14	241.00	65.80	325.00	154.00
2016 WASTE CONNECTIONS INC	742-04047	2/26/2015	6/1/2016	6.00	-	376.00	-	531.00	155.00
2016 ROCKWELL COLLINS INC	742-04047	6/29/2008	11/8/2015	4.00	48.11	182.00	86.75	347.00	155.00
2016 KROGER CO	742-04042	11/3/2014	9/13/2016	56.00	56.10	1,571.00	30.85	1,727.00	156.00
2016 EXTRA SPACE STORAGE INC	742-04047	2/26/2015	4/13/2016	6.00	55.46	363.00	91.42	549.00	156.00
2015 ZOETIS INC	742-04047	3/25/2014	11/1/2015	10.00	29.23	292.00	44.92	449.00	157.00
2016 MICROSOFT CORP	742-04042	9/23/2014	6/15/2016	51.00	46.72	2,383.00	49.83	2,541.00	158.00
2016 SAINT GOBAIN FN	742-04046	10/4/2014	5/25/2016	98.00	42.46	4,186.00	44.19	4,328.00	159.00
2016 J M SMUCKER CO	742-04047	1/29/2014	7/27/2016	3.00	87.21	262.00	150.71	452.00	160.00
2016 J M SMUCKER CO	742-04047	1/27/2014	7/13/2016	3.00	89.05	297.00	152.67	456.00	161.00
2016 PPL CORPORATION	742-04047	4/12/2012	2/1/2016	15.00	27.15	378.00	38.01	540.00	162.00
2016 CASEYS GEN STORES INC	742-04047	2/17/2014	2/17/2016	4.00	46.80	288.00	107.80	431.00	164.00
2016 C H ROBINSON WORLDWIDE	742-04046	8/2/2014	6/1/2016	39.00	59.64	2,677.00	72.86	2,842.00	165.00
2016 REPUBLIC SERVICES INC	742-04047	7/2/2013	5/17/2016	12.00	33.72	405.00	47.58	571.00	166.00
2015 FEDERATED INVESTS B	742-02805	8/30/2012	11/8/2015	16.00	21.23	340.00	31.80	506.00	166.00
2015 MOLSON COOR BREW CO CL B	742-04047	6/14/2013	10/1/2015	5.00	49.78	249.00	83.00	415.00	166.00
2015 ZOETIS INC	742-04047	4/24/2014	11/8/2015	11.00	23.88	329.00	45.03	495.00	167.00
2015 CORNING INC	742-02805	9/5/2013	10/1/2015	67.00	14.40	965.00	16.86	1,131.00	167.00
2015 ANALOG DEVICES INC COM	742-04047	4/16/2014	4/16/2016	11.00	43.96	483.00	59.16	652.00	167.00
2015 WASHINGTON FED INC COM	742-04047	3/18/2013	10/28/2015	31.00	20.11	624.00	25.52	791.00	167.00
2015 ALLSTATE CORP DEL COM	742-04047	10/20/2013	10/14/2015	5.00	26.35	132.00	59.82	300.00	168.00
2016 HOME PROPERTIES INC	742-04047	9/20/2013	10/8/2015	11.00	59.82	658.00	-	828.00	169.00
2016 E M C CORPORATION MASS	742-02808	7/2/2015	9/7/2016	61.00	26.54	1,298.00	-	1,467.00	169.00
2016 AVALONBAY CAMLIN INC	742-04047	2/11/2013	3/16/2016	3.00	128.84	387.00	185.21	556.00	169.00
2016 ROCKWELL COLLINS INC	742-04047	10/1/2012	11/10/2015	5.00	53.00	254.00	87.07	435.00	170.00
2016 J M SMUCKER CO	742-04047	1/29/2014	8/1/2016	3.00	87.65	253.00	3.58	464.00	171.00
2016 EGY LIFESTYL PPTY INC	742-04047	6/14/2012	8/17/2016	4.00	66.77	137.00	77.11	308.00	172.00
2015 STRYKER CORP	742-04047	11/19/2012	11/23/2015	4.00	53.03	212.00	55.85	384.00	172.00
2015 ZOETIS INC	742-04047	4/8/2014	11/1/2015	11.00	28.16	321.00	44.92	494.00	173.00
2015 STRYKER CORP	742-04047	11/19/2012	11/20/2015	4.00	53.03	212.00	55.85	386.00	174.00
2016 J M SMUCKER CO	742-04047	5/6/2014	8/21/2016	4.00	95.81	397.00	140.58	562.00	175.00
2016 WASTE CONNECTIONS INC	742-04047	2/27/2015	6/1/2016	6.00	-	423.00	-	598.00	175.00
2015 ALLSTATE CORP DEL COM	742-04047	10/20/2013	11/2/2015	5.00	26.35	132.00	61.74	309.00	177.00
2016 DR PEPPER SNAPPLE GROUP	742-04047	7/3/2013	6/20/2016	4.00	48.27	185.00	90.81	363.00	178.00
2016 SOWEST GAS CORP	742-04047	3/13/2015	6/20/2016	8.00	55.87	447.00	78.13	625.00	178.00
2016 EXXON MOBIL CORP COM	742-04042	11/15/2014	6/22/2016 WS	32.00	73.36	2,743.00	91.26	2,921.00	178.00
2016 AVALONBAY CAMLIN INC	742-04047	5/6/2013	6/2/2016	4.00	130.83	523.00	176.17	705.00	181.00
2016 DISCOVER FINL SVCS	742-04047	2/28/2013	11/3/2015	10.00	38.37	384.00	56.43	564.00	181.00
2015 DISCOVER FINL SVCS	742-04047	1/30/2013	11/3/2015	10.00	38.17	382.00	56.40	561.00	181.00
2016 MICROCHIP TECHNOLOGY INC	742-04047	9/20/2013	3/14/2016	18.00	40.36	690.00	48.03	865.00	184.00
2015 MOLSON COOR BREW CO CL B	742-04047	9/24/2013	10/13/2015	5.00	50.32	252.00	87.37	437.00	185.00
2015 THERMO FISHER SCIENTIFIC	742-04047	6/4/2009	12/3/2015	2.00	38.02	78.00	132.61	255.00	187.00
2015 STRYKER CORP	742-04047	9/20/2013	2/1/2016	7.00	71.28	499.00	98.07	696.00	188.00
2016 CITIGROUP INC COM NEW	742-04042	3/21/2012	11/4/2016	34.00	37.59	902.00	45.42	1,090.00	188.00
2015 SERVICENOW INC	742-04045	2/17/2014	12/22/2015	8.00	54.76	518.00	70.80	708.00	188.00
2015 DISCOVER FINL SVCS	742-04047	1/22/2013	11/2/2015	11.00	38.87	428.00	56.25	615.00	191.00
2016 RECRUIT HOLDINGS CO LTD	742-04046	2/28/2015	9/1/2016	25.00	31.64	791.00	39.39	983.00	192.00
2016 CERNER CORP COM	742-04045	8/20/2013	7/14/2016	15.00	47.64	715.00	60.51	908.00	193.00
2016 POST PROPERTIES INC	742-04047	6/25/2015	8/15/2016	15.00	54.44	817.00	67.38	1,011.00	194.00
2016 PUBLIC STORAGE \$0.10	742-04047	2/18/2014	4/20/2016	2.00	166.57	333.00	263.40	527.00	194.00
2016 ROCKWELL COLLINS INC	742-04047	6/26/2008	10/30/2015	5.00	48.11	241.00	68.82	434.00	194.00
2016 LAUDER ESTEE COS INC A	742-04046	12/1/2014	2/8/2016	12.00	74.21	890.00	80.74	1,089.00	198.00
2015 THERMO FISHER SCIENTIFIC	742-04047	1/8/2009	11/24/2015	2.00	38.02	78.00	137.95	276.00	198.00
2015 THERMO FISHER SCIENTIFIC	742-04047	11/15/2013	12/9/2015	6.00	100.93	606.00	134.74	808.00	203.00
2015 FEDERATED INVESTS B	742-02805	8/30/2012	11/20/2015	20.00	21.23	425.00	31.56	631.00	207.00
2015 FEDERATED INVESTS B	742-02805	8/30/2012	11/16/2015	21.00	21.23	446.00	31.11	653.00	207.00
2016 PACKAGING CORP AMERICA	742-02805	6/19/2013	6/10/2016	11.00	49.62	546.00	68.68	735.00	210.00
2015 TOTAL SYS SVCS INC	742-04047	9/11/2013	3/1/2016	10.00	31.63	316.00	52.89	529.00	213.00
2016 PPL CORPORATION	742-04047	2/27/2014	6/3/2016	22.00	31.90	651.00	39.31	865.00	214.00
2015 PUBLIC STORAGE \$0.10	742-04047	1/22/2014	11/6/2015	3.00	154.83	464.00	228.15	678.00	214.00
2015 MERCK AND CO INC SHS	742-04042	11/27/2012	10/13/2015	40.00	44.12	1,785.00	49.55	1,982.00	217.00
2016 PUBLIC STORAGE \$0.10	742-04047	1/29/2014	4/20/2016	2.00	153.87	308.00	263.40	527.00	218.00
2016 FIFTH THIRD BANCORP	742-04047	5/17/2012	14/2016	37.00	13.44	497.00	18.39	717.00	220.00
2015 SIMON PROPERTY GROUP DEL	742-04042	7/21/2014	10/13/2015	9.00	170.11	1,531.00	164.68	1,752.00	221.00
2015 DISCOVER FINL SVCS	742-04047	2/2/2013	11/3/2015	13.00	39.11	511.00	56.43	734.00	222.00
2015 IMPERIAL TOBACCO GRP	742-04046	7/17/2014	10/16/2015	31.00	46.25	1,434.00	53.40	1,655.00	222.00
2016 CITIGROUP INC COM NEW	742-04042	1/23/2013	11/4/2016	67.00	42.08	2,820.00	45.42	3,043.00	224.00
2015 ALLSTATE CORP DEL COM	742-04047	9/20/2013	11/8/2015	20.00	52.10	1,042.00	63.36	1,267.00	225.00
2015 REYNOLDS AMERICAN INC	742-04042	9/3/2014	10/30/2015	12.00	59.86	354.00	48.39	591.00	227.00
2016 EGY LIFESTYL PPTY INC	742-04047	6/14/2012	8/5/2016	5.00	66.77	171.00	80.55	403.00	232.00
2016 WASTE CONNECTIONS INC	742-04047	3/2/2015	5/1/2016	6.00	-	564.00	-	787.00	233.00
2016 MICROSOFT CORP	742-04042	10/27/2014	6/15/2016	51.00	45.93	2,802.00	49.83	3,038.00	237.00
2015 FEDERATED INVESTS B	742-02805	9/5/2013	12/4/2015	70.00	27.26	1,908.00	30.70	2,148.00	241.00
2016 EQUITY RESIDENTIAL	742-04042	10/6/2014	2/5/2016	25.00	63.65	1,591.00	73.56	1,838.00	247.00
2015 ALLSTATE CORP DEL COM	742-04047	10/20/2013	10/29/2015	7.00	26.38	185.00	62.89	440.00	256.00
2016 STRYKER CORP	742-04047	12/28/2012	2/10/2016	6.00	54.69	326.00	98.07	590.00	260.00
2016 KROGER CO	742-04042	9/23/2014	5/19/2016	32.00	52.10	1,634.00	34.22	1,658.00	261.00
2016 MICROSOFT CORP	742-04042	12/15/2014	6/22/2016	63.00	47.02	2,982.00	51.18	3,225.00	263.00
2015 MEAD JOHNSON NUTRITION CO	742-04045	8/20/2013	10/29/2015	40.00	76.41	3,058.00	83.03	3,321.00	265.00
2015 DISCOVER FINL SVCS	742-04047	12/15/2011	11/2/2015	8.00	23.04	184.00	56.25	450.00	266.00
2016 MEDTRONIC PLC SHS	742-04042	3/17/2015	6/22/2016	34.00	77.15	2,598.00	84.47	2,872.00	274.00
2016 MEDTRONIC PLC SHS	742-04042	1/8/2015	6/15/2016	33.00	-	2,515.00	-	2,792.00	277.00
2016 CERNER CORP COM	742-04045	8/20/2013	4/19/2016	30.00	47.64	1,429.00	56.82	1,708.00	278.00
2015 THERMO FISHER SCIENTIFIC	742-04047	11/24/2008	10/14/2015	3.00	31.54	117.00	124.15	373.00	278.00
2015 ILLUMINA INC	742-04045	4/8/2014	12/3/2015	9.00	141.79	1,276.00	172.77	1,555.00	279.00
2015 CORNING INC	742-02805	5/17/2013	11/6/2015	276.00	15.88	4,382.00	16.89	4,661.00	278.00
2015 FEDERATED INVESTS B	742-02805	8/30/2012	11/24/2015	29.00	21.23	616.00	31.04	900.00	284.00
2015 SIMON PROPERTY GROUP DEL	742-04042	7/21/2014	10/30/2015	9.00	170.11	1,531.00	201.85	1,817.00	286.00
2016 MOBILYE ORD	742-04045	2/4/2015	7/8/2016	32.00	36.74	1,176.00	45.74	1,464.00	288.00
2016 PUBLIC STORAGE \$0.10	742-04047	2/21/2014	4/20/2016	3.00	169.79	500.00	263.40	790.00	290.00
2015 ITC HLDGS CORP	742-02805	9/5/2013	11/2/2015	99.00	89.05	2,936.00	32.64	3,231.00	292.00
2016 CERNER CORP COM	742-04045	8/20/2013	7/12/2016	22.00	47.64	1,048.00	60.98	1,342.00	293.00
2015 THERMO FISHER SCIENTIFIC	742-04047	6/4/2009	12/4/2015	3.00	39.02	117.00			

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2016 E M C CORPORATION MASS	742-02806	2/7/2014	9/7/2016	656.00	24.46	12,582.00		15,777.00	3,185.00
2016 BRISTOL-MYERS SQUIBB CO	742-02805	9/5/2013	1/1/2016	155.00	41.52	6,435.00	62.88	9,746.00	3,311.00
2016 ASSA ABLOY AB SHS	742-04046	9/5/2013	2/1/2016	585.00		8,851.00	20.89	12,213.00	3,362.00
2015 THE PRICELINE GROUP INC	742-04045	9/1/2012	11/2/2015	5.00	609.96	3,050.00	1,448.58	7,233.00	4,183.00
2016 HASBRO INC COM	742-02805	8/30/2012	7/6/2016	102.00	37.40	3,814.00	82.67	8,453.00	4,634.00
2016 REYNOLDS AMERICAN INC	742-02805	9/5/2013	3/30/2016	182.00	47.86	4,364.00	50.54	8,198.00	5,623.00
2016 ALTRIA GROUP INC	742-02805	8/30/2012	3/29/2016	205.00	34.47	7,065.00	61.90	12,689.00	6,496.00
2016 ARM HLDGS PLC 6PD ADR	742-04045	8/30/2012	7/21/2016	265.00	41.61	11,027.00	66.13	17,523.00	7,684.00
2016 LOWE'S COMPANIES INC	742-02805	8/30/2012	7/20/2016	145.00	28.18	4,093.00	81.15	11,767.00	7,636.00
						1,459,690.00		1,534,041.00	
									84.1
2016 AMERICAN EXPRESS CREDIT	742-02803	9/13/2013	9/8/2016	1,000.00	104.10	1,000.00	100.01	1,000.00	
2016 TEVA PHARMACEUTICALS ADR	742-04046	7/2/2014	8/16/2016	4.00	54.39	218.00	54.43	218.00	
2016 MCCORMICK CORPORATION COM	742-04042	8/27/2015	7/23/2016	6.00	198.24	1,189.00	198.23	1,189.00	
2016 FMC CORP COM NEW	742-04047	8/21/2015	7/5/2016	1.00	44.87	45.00	44.73	45.00	
2016 SHIRE PLC	742-04046	2/26/2015	7/5/2016 WS	21.00	82.63	1,738.00	61.70	1,295.00	
2016 ASTRAZENECA PLC SHS FN	742-04046	12/3/2013	6/30/2016 WS	65.00	57.98	3,768.00	57.79	3,754.00	
2016 INTESA SANPAOLO SPA	742-04046	28/2/2016	6/29/2016 WS	993.00	2.58	2,564.00	1.63	1,813.00	
2016 LIBERTY GLOBAL PLC CLA	742-04046	9/25/2014	6/29/2016 WS	71.00	43.07	2,563.00	30.35	880.00	
2016 LIBERTY GLOBAL PLC CLA	742-04046	6/5/2014	6/29/2016 WS	28.00	45.01	1,094.00	9.62	2,966.00	
2016 ING GP NV SPSD ADR	742-04046	12/1/2015	6/28/2016 WS	322.00	13.23	3,867.00	92.32	277.00	
2016 PERRIGO CO PLC	742-04047	4/25/2016	5/6/2016 WS	3.00	105.53	317.00		786.00	
2016 UNICREDIT SPA DIRTTO	742-04042	4/21/2016	5/3/2016	4,118.00			32.74	1,310.00	
2016 XL GROUP PLC SHS	742-04042	7/1/2014	4/29/2016 WS	24.00	33.65	808.00	32.74	65.00	
2016 XL GROUP PLC SHS	742-04042	11/18/2014	4/29/2016 WS	40.00	34.81	1,362.00			
2016 CALIFORNIA RESOURCES	742-04042	11/18/2014	4/29/2016 WS	2.00	34.86	70.00	0.86	1.00	
2016 CALIFORNIA RESOURCES	742-04042	6/25/2015	4/1/2016	1.00		1.00	0.96	1.00	
2016 TIMKEN COMPANY	742-04047	2/6/2015	3/28/2016 WS	10.00	40.52	405.00	32.24	322.00	
2016 POST PROPERTIES INC	742-04047	2/19/2015	3/24/2016	8.00	40.66	122.00	32.24	97.00	
2016 UMPQUA HLDGS CORP ORE	742-04047	7/21/2015	3/24/2016	9.00	58.19	466.00	58.18	465.00	
2016 UMPQUA HLDGS CORP ORE	742-04047	4/6/2015	1/29/2016 WS	3.00	16.17	177.00	14.37	43.00	
2016 UMPQUA HLDGS CORP ORE	742-04047	4/6/2015	1/29/2016 WS	3.00	17.26	52.00	14.37	43.00	
2016 CIT GROUP INC NEW	742-04047	5/7/2013	1/21/2016 WS	7.00	43.22	303.00	30.63	216.00	
2016 CIT GROUP INC NEW	742-04047	5/6/2013	1/21/2016 WS	5.00	43.80	219.00	30.63	154.00	
2016 CIT GROUP INC NEW	742-04047	4/23/2013	1/21/2016 WS	3.00	40.36	121.00	30.63	62.00	
2016 UMPQUA HLDGS CORP ORE	742-04047	4/6/2015	1/21/2016 WS	17.00	17.26	293.00	13.80	235.00	
2016 LINCOLN ELEC HLDGS INC	742-04047	4/27/2015	1/15/2016 WS	2.00	67.32	135.00	48.08	96.00	
2016 LINCOLN ELEC HLDGS INC	742-04047	4/23/2015	1/15/2016 WS	1.00	67.13	266.00	48.08	182.00	
2016 LINCOLN ELEC HLDGS INC	742-04047	4/23/2015	1/15/2016 WS	4.00	42.32	296.00	38.66	271.00	
2016 AGILENT TECHNOLOGIES INC	742-04047	12/5/2014	1/8/2016 WS	3.00	35.80	121.00	38.66	116.00	
2015 EXXON MOBIL CORP COM	742-04042	12/15/2014	12/23/2015 WS	56.00	86.97	5,044.00	75.67	4,621.00	
2015 EXXON MOBIL CORP COM	742-04042	6/25/2015	12/23/2015 WS	87.00	84.01	7,308.00	79.67	6,831.00	
2015 EXXON MOBIL CORP COM	742-04042	10/17/2014	12/23/2015 WS	32.00	92.03	2,945.00	51.61	2,549.00	
2015 LINCOLN ELEC HLDGS INC	742-04047	4/21/2015	12/16/2015 WS	1.00	66.51	67.00	51.73	207.00	
2015 LINCOLN ELEC HLDGS INC	742-04047	4/21/2015	12/16/2015 WS	4.00		266.00			
2015 AKZO NOBEL NV RIGHTS	742-04046	10/26/2015	11/27/2015	275.00					
2015 GENERAL MILLS	742-04042	1/14/2015	10/7/2015 WS	45.00	55.29	2,504.00	55.64	2,504.00	



Realized gain/loss

from 10/01/2015 to 09/30/2016

Consolidated report prepared for McMichael Family Foundation
AX XX713 Horizon Core
AX XX721 Earnest Small
AX XX715 Blackrock
AX XX718 Earnest Mid Cap
AX XX719 Newgate
AX XX720 NWQ Int'l
AX XX370 NFI Int'l
AX XX371 Wedgewood
AX XX886 McMichael Family
AX XX428 PMP
AX XX020 Alternative Inv
AX XX941 Taxable Fix Inc

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	1,117.00	03/16/2016	7,477.98	06/20/2016	6,862.48	-615.50	-8.23%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	195.00	04/11/2016	1,296.75	06/20/2016	1,198.01	-98.74	-7.61%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	225.00	04/12/2016	1,434.47	06/20/2016	1,382.33	-52.14	-3.63%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	748.00	04/13/2016	4,876.96	06/20/2016	4,595.46	-281.50	-5.77%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	974.00	04/20/2016	7,071.92	06/20/2016	5,983.93	-1,087.99	-15.38%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	1,400.00	04/28/2016	9,857.68	06/20/2016	8,601.13	-1,256.55	-12.75%	S
A P MOLLAR-MAERSK A/S UNSPON ADR	00202F102	AMKBY	1,167.00	06/16/2016	6,898.25	06/20/2016	7,169.66	271.41	3.93%	S
ABBOTT LABS	002824100	ABT	134.00	01/23/2012	3,573.48	01/19/2016	5,420.05	1,846.57	51.67%	L
ABBOTT LABS	002824100	ABT	98.00	01/23/2012	2,613.44	01/20/2016	3,871.02	1,257.58	48.12%	L
ABBOTT LABS	002824100	ABT	80.00	01/24/2012	2,148.04	02/16/2016	3,031.50	883.46	41.13%	L
ABBOTT LABS	002824100	ABT	51.00	02/13/2014	1,972.97	02/16/2016	1,932.58	-40.39	-2.05%	L
ABBOTT LABS	002824100	ABT	90.00	01/23/2012	2,400.10	03/01/2016	3,532.13	1,132.03	47.17%	L
ABBOTT LABS	002824100	ABT	112.00	07/27/2012	3,527.88	03/01/2016	4,395.53	867.65	24.59%	L
ABBOTT LABS	002824100	ABT	58.00	01/07/2013	1,932.66	03/01/2016	2,276.26	343.60	17.78%	L
ABBOTT LABS	002824100	ABT	243.00	01/07/2013	8,097.17	04/29/2016	9,492.61	1,395.44	17.23%	L
ABBOTT LABS	002824100	ABT	68.00	01/07/2013	2,265.88	04/29/2016	2,656.63	390.75	17.24%	L
ABBOTT LABS	002824100	ABT	2.00	10/01/2013	67.43	04/29/2016	78.14	10.71	15.88%	L
ABBOTT LABS	002824100	ABT	113.00	10/01/2013	3,809.85	05/02/2016	4,370.18	560.33	14.71%	L
ABBOTT LABS	002824100	ABT	109.00	10/02/2013	3,677.02	05/02/2016	4,215.48	538.46	14.64%	L
ABBVIE INC COM	00287Y109	ABBV	80.00	01/24/2012	2,329.36	05/11/2016	5,047.15	2,717.79	116.68%	L
ABBVIE INC COM	00287Y109	ABBV	52.00	02/13/2014	2,620.13	05/11/2016	3,280.64	660.51	25.21%	L
ACE LTD *NAME CHANGE EFF 01/2016* CHF	H0023R105		22.00	01/24/2012	1,555.68	10/29/2015	2,530.37	974.69	62.65%	L
ACE LTD *NAME CHANGE EFF 01/2016* CHF	H0023R105		29.00	01/24/2012	2,050.68	12/02/2015	3,345.69	1,295.01	63.15%	L
ACE LTD *NAME CHANGE EFF 01/2016* CHF	H0023R105		30.00	02/28/2014	2,939.01	12/02/2015	3,461.06	522.05	17.76%	L
ACTIVISION BLIZZARD INC	00507V109	ATVI	40.00	03/26/2012	509.90	03/30/2016	1,362.92	853.02	167.29%	L
ADVANCED ENERGY INDUSTRIES INC	007973100	AEIS	8.00	12/31/2015	226.59	05/06/2016	271.83	45.24	19.97%	S
AEON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	68.00	02/27/2015	529.16	04/27/2016	396.86	-132.30	-25.00%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	85 00	03/04/2015	646.01	04/27/2016	496 07	-149 94	-23.21%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	153 00	03/06/2015	1,215.43	04/27/2016	892 94	-322 49	-26.53%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	93 00	03/11/2015	726 69	04/27/2016	542 76	-183 93	-25 31%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	285 00	03/13/2015	2,272 76	04/27/2016	1,663 31	-609 45	-26 82%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	312 00	03/18/2015	2,538 06	04/27/2016	1,820 88	-717 18	-28 26%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	249 00	03/18/2015	2,008 43	06/21/2016	1,175 26	-833 17	-41.48%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	357 00	03/18/2015	2,904 12	06/21/2016	1,685 00	-1,219.12	-41.98%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	463 00	03/19/2015	3,731 50	06/21/2016	2,185 31	-1,546 19	-41 44%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	18 00	03/20/2015	146.88	06/21/2016	84 96	-61 92	-42.16%	L
AEGON NV ADR N Y SHS NETHERLANDS ADR	007924103	AEG	297 00	03/23/2015	2,454 88	06/21/2016	1,401.81	-1,053 07	-42.90%	L
ALBANY INTL CORP NEW CL A	012348108	AIN	10 00	05/08/2014	352.08	05/08/2016	381 39	29.31	8 32%	L
ALLEGHENY TECHNOLOGY INC	01741R102	ATI	32 00	01/09/2013	1,006 36	03/30/2016	534 42	-471 94	-46 90%	L
ALPHABET INC CL A	02079K305	GOOGL	5 00	09/28/2011	1,345.89	01/08/2016	3,675 28	2,329.39	173.07%	L
ALPHABET INC CL A	02079K305	GOOGL	12 00	10/25/2011	3,514 94	01/08/2016	8,820 67	5,305 73	150 95%	L
ALPHABET INC CL C	02079K107	GOOG	5 00	03/01/2013	2,005 68	11/27/2015	3,748 36	1,742 68	86.89%	L
ALPHABET INC CL C	02079K107	GOOG	4 97	09/28/2011	1,329 25	01/08/2016	3,572 84	2,243 59	168 79%	L
ALPHABET INC CL C	02079K107	GOOG	12 03	10/25/2011	3,504.13	01/08/2016	8,655 51	5,151.38	147 01%	L
ALTRA INDUSTRIAL MOTION CORP	02208R106	AIMC	18 00	12/08/2014	533 76	05/06/2016	505 34	-28 42	-5 32%	L
AMER EXPRESS CO	025816109	AXP	39 00	01/24/2012	1,928.94	10/29/2015	2,889 07	960.13	49.78%	L
AMERICA MOVIL S.A.B. DE C.V. SER L SPON ADR	02364W105	AMX	155 00	12/17/2014	3,303 59	06/21/2016	1,894 06	-1,409 53	-42 67%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	156 00	12/26/2014	3,459 00	06/21/2016	1,906.28	-1,552 72	-44 89%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	69 00	12/30/2014	1,524 83	06/21/2016	843 16	-681 67	-44 70%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	161 00	01/02/2015	3,507 84	06/21/2016	1,967 38	-1,540 46	-43.91%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	27 00	01/05/2015	577 44	06/21/2016	329 93	-247 51	-42 86%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	154 00	01/07/2015	3,324 27	06/21/2016	1,881 84	-1,442 43	-43 39%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	122 00	01/08/2015	2,719 73	06/21/2016	1,490 81	-1,228 92	-45 19%	L
AMERICA MOVIL S A B DE C V SER L SPON ADR	02364W105	AMX	255 00	02/29/2016	3,453 39	06/21/2016	3,116 03	-337 36	-9.77%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	025676206	AEL	8.00	09/21/2012	93.60	05/06/2016	106.55	12.95	13.84%	L
AMERICAN INTL GROUP INC COM NEW	026874784	AIG	78.00	11/21/2012	2,524.48	06/20/2016	4,213.66	1,689.18	66.91%	L
AMERICAN INTL GROUP INC COM NEW	026874784	AIG	216.00	11/28/2012	6,985.05	06/20/2016	11,668.61	4,683.56	67.05%	L
AMERICAN INTL GROUP INC COM NEW	026874784	AIG	164.00	12/05/2012	5,516.63	06/20/2016	8,859.50	3,342.87	60.60%	L
AMERICAN INTL GROUP INC COM NEW	026874784	AIG	250.00	01/03/2013	9,027.46	06/20/2016	13,505.33	4,477.87	49.60%	L
AMERICAN RAILCAR INDUSTRIES INC	02916P103	ARIL	95.00	02/21/2014	5,821.59	06/20/2016	3,781.87	-2,039.72	-35.04%	L
AMERICAN RAILCAR INDUSTRIES INC	02916P103	ARIL	158.00	04/17/2014	10,003.23	06/20/2016	6,289.84	-3,713.39	-37.12%	L
AMERICAN RAILCAR INDUSTRIES INC	02916P103	ARIL	162.00	05/01/2014	9,630.66	06/20/2016	6,449.08	-3,181.58	-33.04%	L
AMERICAN RAILCAR INDUSTRIES INC	02916P103	ARIL	149.00	05/08/2014	8,719.27	06/20/2016	5,931.56	-2,787.71	-31.97%	L
AMERICAN RAILCAR INDUSTRIES INC	02916P103	ARIL	168.00	08/06/2014	11,568.50	06/20/2016	6,687.93	-4,880.57	-42.19%	L
AMERICAN TOWER CORP REIT	03027X100	AMT	8.00	07/07/2006	254.48	03/30/2016	817.74	563.26	221.34%	L
AMERICAN TOWER CORP REIT	03027X100	AMT	44.00	07/07/2006	1,399.64	04/14/2016	4,635.19	3,235.55	231.17%	L
AMERISOURCEBERGEN CORP	03073E105	ABC	6.00	03/12/2013	292.61	03/30/2016	522.12	229.51	78.44%	L
AMTRUST FINANCIAL SERVICES INC	032359309	AFSI	310.00	11/20/2014	8,055.02	06/20/2016	7,850.02	-205.00	-2.54%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	70.00	03/21/2014	1,328.77	01/08/2016	837.51	-491.26	-36.97%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	41.00	03/25/2014	804.12	01/08/2016	490.55	-313.57	-39.00%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	41.00	04/11/2014	791.64	01/08/2016	490.54	-301.10	-38.03%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	187.00	04/28/2014	3,426.89	01/08/2016	2,237.36	-1,189.53	-34.71%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	30.00	04/29/2014	549.83	01/08/2016	358.93	-190.90	-34.72%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	160.00	05/07/2014	2,928.34	01/08/2016	1,914.32	-1,014.02	-34.63%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	9.00	05/08/2014	164.56	01/08/2016	107.68	-56.88	-34.56%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	77.00	05/08/2014	1,407.90	01/29/2016	743.28	-664.62	-47.21%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	70.00	05/09/2014	1,252.59	01/29/2016	675.71	-576.88	-46.05%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	54.00	05/09/2014	966.28	02/01/2016	527.82	-438.46	-45.38%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	101.00	05/12/2014	1,782.13	02/01/2016	987.22	-794.91	-44.60%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	1.00	05/13/2014	18.25	02/01/2016	9.77	-8.48	-46.47%	L
ANHUI CONCH CEM CO LTD ADR	035243104	AHCHY	97.00	05/13/2014	1,769.86	02/02/2016	950.88	-818.98	-46.27%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
035243104	AHCHY	49.00	05/14/2014	902.73	02/02/2016	480.34	-422.39	-46.79%	L
035243104	AHCHY	10.00	05/15/2014	185.81	02/02/2016	98.03	-87.78	-47.24%	L
035243104	AHCHY	5.00	05/15/2014	92.91	02/03/2016	46.43	-46.48	-50.03%	L
035243104	AHCHY	80.00	05/16/2014	1,474.11	02/03/2016	742.86	-731.25	-49.61%	L
035243104	AHCHY	28.00	05/19/2014	501.72	02/03/2016	260.00	-241.72	-48.18%	L
035243104	AHCHY	97.00	05/21/2014	1,673.44	02/03/2016	900.71	-772.73	-46.18%	L
037833100	AAPL	34.00	03/01/2013	2,095.55	09/21/2016	3,834.10	1,738.55	82.96%	L
045528106	AC	51.00	01/15/2016	1,416.85	06/20/2016	1,499.55	82.80	5.84%	S
045528106	AC	150.00	01/19/2016	4,216.85	06/20/2016	4,410.75	193.90	4.60%	S
046265104	AF	22.00	03/04/2009	160.08	05/06/2016	324.05	163.97	102.43%	L
046353108	AZN	73.00	11/13/2015	2,283.35	06/21/2016	2,097.97	-185.38	-8.12%	S
046353108	AZN	56.00	12/14/2015	1,828.33	06/21/2016	1,609.41	-218.92	-11.97%	S
046353108	AZN	113.00	01/11/2016	3,567.07	06/21/2016	3,247.55	-319.52	-8.96%	S
04962A105	AEXAY	219.00	06/22/2015	3,376.30	06/21/2016	4,009.80	633.50	18.76%	S
04962A105	AEXAY	56.00	06/23/2015	879.13	06/21/2016	1,025.34	146.21	16.63%	S
04962A105	AEXAY	70.00	06/24/2015	1,101.61	06/21/2016	1,281.67	180.06	16.35%	S
04962A105	AEXAY	90.00	06/25/2015	1,394.62	06/21/2016	1,647.87	253.25	18.16%	S
04962A105	AEXAY	57.00	06/26/2015	887.91	06/21/2016	1,043.65	155.74	17.54%	S
04962A105	AEXAY	124.00	06/29/2015	1,902.04	06/21/2016	2,270.39	368.35	19.37%	S
04962A105	AEXAY	8.00	08/31/2015	121.45	06/21/2016	146.47	25.02	20.60%	S
04962A105	AEXAY	101.00	09/01/2015	1,521.70	06/21/2016	1,849.27	327.57	21.53%	S
04962A105	AEXAY	83.00	09/02/2015	1,237.03	06/21/2016	1,519.70	282.67	22.85%	S
04962A105	AEXAY	113.00	09/03/2015	1,681.69	06/21/2016	2,068.99	387.30	23.03%	S
04962A105	AEXAY	51.00	09/04/2015	752.56	06/21/2016	933.79	181.23	24.08%	S
04962A105	AEXAY	85.00	09/09/2015	1,291.39	06/21/2016	1,556.31	264.92	20.51%	S
04962A105	AEXAY	56.00	09/14/2015	852.45	06/21/2016	1,025.34	172.89	20.28%	S
00255107	AUO	16.00	01/26/2015	94.74	10/02/2015	47.82	-46.92	-49.53%	S

AU OPTRONICS CORP ADS SPON ADR



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
002255107	AUO	36.00	01/26/2015	213.20	10/02/2015	107.60	-105.60	-49.53%	S
002255107	AUO	36.00	01/27/2015	211.09	10/02/2015	107.61	-103.48	-49.02%	S
002255107	AUO	150.00	01/28/2015	880.31	10/02/2015	448.34	-431.97	-49.07%	S
002255107	AUO	101.00	01/29/2015	587.12	10/02/2015	301.88	-285.24	-48.58%	S
002255107	AUO	27.00	01/29/2015	156.96	10/06/2015	81.95	-75.01	-47.79%	S
002255107	AUO	220.00	01/29/2015	1,278.88	10/08/2015	675.87	-603.01	-47.15%	S
002255107	AUO	99.00	01/29/2015	575.50	10/21/2015	296.22	-279.28	-48.53%	S
002255107	AUO	11.00	01/29/2015	63.54	10/21/2015	32.92	-30.62	-48.19%	S
002255107	AUO	114.00	01/30/2015	637.30	10/21/2015	341.10	-296.20	-46.48%	S
002255107	AUO	110.00	01/30/2015	614.95	10/22/2015	327.93	-287.02	-46.67%	S
002255107	AUO	213.00	01/30/2015	1,190.75	10/23/2015	635.85	-554.90	-46.60%	S
002255107	AUO	269.00	02/02/2015	1,452.01	10/23/2015	803.03	-648.98	-44.70%	S
002255107	AUO	66.00	02/02/2015	356.25	10/28/2015	197.67	-158.58	-44.51%	S
002255107	AUO	115.00	02/02/2015	620.75	11/03/2015	343.28	-277.47	-44.70%	S
002255107	AUO	273.00	02/03/2015	1,498.96	11/03/2015	814.92	-684.04	-45.63%	S
002255107	AUO	176.00	02/03/2015	966.36	11/05/2015	526.51	-439.85	-45.52%	S
002255107	AUO	142.00	02/04/2015	781.34	11/05/2015	424.80	-356.54	-45.63%	S
002255107	AUO	31.00	02/05/2015	171.40	11/05/2015	92.74	-78.66	-45.89%	S
002255107	AUO	193.00	02/06/2015	1,072.19	11/05/2015	577.37	-494.82	-46.15%	S
002255107	AUO	180.00	02/06/2015	999.97	11/13/2015	479.10	-520.87	-52.09%	S
002255107	AUO	44.00	02/06/2015	244.44	11/16/2015	117.94	-126.50	-51.75%	S
002255107	AUO	6.00	02/06/2015	33.53	11/16/2015	16.08	-17.45	-52.04%	S
002255107	AUO	178.00	02/09/2015	984.80	11/16/2015	477.12	-507.68	-51.55%	S
002255107	AUO	6.00	02/09/2015	33.20	11/19/2015	16.61	-16.59	-49.97%	S
002255107	AUO	5.00	02/09/2015	27.66	11/20/2015	13.91	-13.75	-49.71%	S
002255107	AUO	237.00	02/10/2015	1,280.32	11/20/2015	659.54	-620.78	-48.49%	S
002255107	AUO	5.00	02/10/2015	27.01	11/23/2015	13.89	-13.12	-48.57%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AU OPTRONICS CORP ADS SPON ADR	002255107	AUO	104.00	02/10/2015	561.83	11/24/2015	285.35	-276.48	-49.21%	S
AU OPTRONICS CORP ADS SPON ADR	002255107	AUO	14.00	02/26/2015	73.80	11/24/2015	38.41	-35.39	-47.95%	S
AU OPTRONICS CORP ADS SPON ADR	002255107	AUO	206.00	02/26/2015	1,085.97	11/30/2015	551.12	-534.85	-49.25%	S
AUSTRALIA & NEW ZEALAND BKG GRP LTD SPONSRD ADR AUSTRALIA ADR	052528304	ANZBY	637.00	03/07/2013	19,119.75	06/21/2016	11,433.90	-7,685.85	-40.20%	L
AUSTRALIA & NEW ZEALAND BKG GRP LTD SPONSRD ADR AUSTRALIA ADR	052528304	ANZBY	203.00	03/07/2016	3,835.34	06/21/2016	3,643.77	-191.57	-4.99%	S
AUTONATION INC	05329W102	AN	304.00	02/02/2011	8,848.43	06/20/2016	15,084.38	6,235.95	70.48%	L
AUTONATION INC	05329W102	AN	186.00	02/08/2011	6,030.66	06/20/2016	9,229.26	3,198.60	53.04%	L
AUTONATION INC	05329W102	AN	237.00	02/24/2011	7,661.33	06/20/2016	11,759.86	4,098.53	53.50%	L
AUTONATION INC	05329W102	AN	304.00	03/07/2011	9,860.18	06/20/2016	15,084.38	5,224.20	52.98%	L
AUTONATION INC	05329W102	AN	144.00	03/28/2011	4,931.05	06/20/2016	7,145.23	2,214.18	44.90%	L
AUTONATION INC	05329W102	AN	177.00	04/26/2011	5,868.47	06/20/2016	8,782.68	2,914.21	49.66%	L
AXA ADR	054536107	AXAHY	275.00	05/27/2015	7,249.36	06/21/2016	6,407.03	-842.33	-11.62%	L
AXA ADR	054536107	AXAHY	392.00	05/28/2015	10,133.01	06/21/2016	9,132.93	-1,000.08	-9.87%	L
AXA ADR	054536107	AXAHY	112.00	05/29/2015	2,849.53	06/21/2016	2,609.41	-240.12	-8.43%	L
AXA ADR	054536107	AXAHY	13.00	10/21/2015	341.42	06/21/2016	302.88	-38.54	-11.29%	S
AXA ADR	054536107	AXAHY	76.00	10/27/2015	2,013.17	06/21/2016	1,770.67	-242.50	-12.05%	S
AXA ADR	054536107	AXAHY	45.00	10/29/2015	1,202.39	06/21/2016	1,048.42	-153.97	-12.81%	S
AXA ADR	054536107	AXAHY	41.00	11/03/2015	1,103.09	06/21/2016	955.23	-147.86	-13.40%	S
AXA ADR	054536107	AXAHY	59.00	11/04/2015	1,571.05	06/21/2016	1,374.60	-196.45	-12.50%	S
AXIS CAPITAL HOLDINGS LTD SHS	G0692U109	AXS	186.00	03/07/2013	7,621.29	05/11/2016	10,034.00	2,412.71	31.66%	L
BAE SYSTEMS PLC SPON ADR	05523R107	BAESY	177.00	03/07/2013	3,823.20	01/06/2016	5,281.58	1,458.38	38.15%	L
BAE SYSTEMS PLC SPON ADR	05523R107	BAESY	572.00	03/07/2013	12,355.20	06/21/2016	16,696.32	4,341.12	35.14%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	BBD	439.00	03/07/2013	6,231.41	10/20/2015	2,466.38	-3,765.03	-60.42%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	BBD	331.00	03/07/2013	4,698.39	10/23/2015	1,865.72	-2,832.67	-60.29%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	BBD	41.00	03/07/2013	581.98	10/28/2015	234.61	-347.37	-59.69%	L
BANCO BRADESCO S A NEW SPON ADR	059460303	BBD	192.00	09/03/2013	1,873.68	10/28/2015	1,098.66	-775.02	-41.36%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
059460303	BBD	300.00	02/06/2014	2,755.85	10/28/2015	1,716.66	-1,039.19	-37.71%	L
059460303	BBD	225.00	07/14/2015	2,090.86	10/28/2015	1,287.49	-803.37	-38.42%	S
066011206		128.00	12/22/2015	3,037.47	04/26/2016	2,311.49	-725.98	-23.90%	S
066011206		145.00	12/24/2015	3,494.40	04/26/2016	2,618.48	-875.92	-25.07%	S
066011206		79.00	12/29/2015	1,933.66	04/26/2016	1,426.62	-507.04	-26.22%	S
066011206		160.00	12/30/2015	3,970.45	04/26/2016	2,889.37	-1,081.08	-27.23%	S
066011206		66.00	01/06/2016	1,601.27	04/26/2016	1,191.86	-409.41	-25.57%	S
066011206		85.00	01/07/2016	2,074.85	04/26/2016	1,534.97	-539.88	-26.02%	S
066011206		53.00	01/25/2016	6,060.62	06/21/2016	5,461.00	-599.62	-9.89%	S
072730302	BARY	1.00	01/26/2016	114.06	06/21/2016	103.04	-11.02	-9.66%	S
072730302	BARY	8.00	01/27/2016	910.24	06/21/2016	824.30	-85.94	-9.44%	S
072730302	BARY	1.00	02/01/2016	111.02	06/21/2016	103.04	-7.98	-7.19%	S
072730302	BARY	5.00	02/02/2016	546.71	06/21/2016	515.19	-31.52	-5.77%	S
072730302	BARY	3.00	03/07/2016	321.38	06/21/2016	309.11	-12.27	-3.82%	S
073333106	BCHE	12.00	07/28/2014	396.08	10/01/2015	79.28	-316.80	-79.98%	L
073333106	BCHE	12.00	07/28/2014	396.08	10/02/2015	75.62	-320.46	-80.91%	L
073333106	BCHE	8.00	07/28/2014	264.05	10/05/2015	53.21	-210.84	-79.85%	L
073333106	BCHE	6.00	07/28/2014	198.04	10/06/2015	41.15	-156.89	-79.22%	L
073333106	BCHE	1.00	07/29/2014	32.05	10/06/2015	6.86	-25.19	-78.60%	L
073333106	BCHE	11.00	07/29/2014	352.49	10/07/2015	81.59	-270.90	-76.85%	L
073333106	BCHE	2.00	07/30/2014	63.46	10/07/2015	14.84	-48.62	-76.62%	L
073333106	BCHE	9.00	07/30/2014	285.58	10/08/2015	67.46	-218.12	-76.38%	L
073333106	BCHE	7.00	07/30/2014	222.12	10/09/2015	59.14	-162.98	-73.37%	L
073333106	BCHE	27.00	07/31/2014	850.35	10/09/2015	228.12	-622.23	-73.17%	L
073333106	BCHE	3.00	07/31/2014	94.48	10/12/2015	26.38	-68.10	-72.08%	L
073333106	BCHE	10.00	08/01/2014	312.89	10/12/2015	87.92	-224.97	-71.90%	L
073333106	BCHE	10.00	08/04/2014	310.49	10/12/2015	87.92	-222.57	-71.68%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BEACH ENERGY LTD UNSPONSORED ADR	073333106	BCHEY	11 00	08/05/2014	341 50	10/12/2015	96.72	-244.78	-71 68%	L
BEACH ENERGY LTD UNSPONSORED ADR	073333106	BCHEY	1 00	08/05/2014	31 04	10/13/2015	8 80	-22.24	-71 65%	L
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	14 00	11/19/2015	897 07	06/21/2016	733 16	-163 91	-18 27%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	34 00	11/20/2015	2,229.14	06/21/2016	1,780 55	-448 59	-20 12%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	26 00	11/23/2015	1,707 89	06/21/2016	1,361 59	-346 30	-20 28%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	14 00	11/24/2015	913 12	06/21/2016	733 16	-179 96	-19 71%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	21 00	11/25/2015	1,347 65	06/21/2016	1,099 75	-247 90	-18 39%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	19 00	11/30/2015	1,187 23	06/21/2016	995 01	-192 22	-16 19%	S
BEIJING ENTERPRISES HOLDINGS LTD SPON ADR	07725Q200	BJINY	6 00	12/01/2015	372 17	06/21/2016	314.21	-57.96	-15 57%	S
BELLE INTL HLDGS LTD ADR	078454105	BELLY	20 00	12/18/2014	220.68	02/11/2016	129 16	-91 52	-41 47%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	32 00	12/19/2014	349 39	02/11/2016	206.66	-142 73	-40 85%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	13 00	12/22/2014	145 36	02/11/2016	83.96	-61 40	-42 24%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	26 00	12/22/2014	290 72	02/12/2016	163 19	-127 53	-43 87%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	21 00	12/23/2014	231.70	02/12/2016	131 81	-99 89	-43 11%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	15 00	12/24/2014	166 37	02/12/2016	94 15	-72 22	-43 41%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	19 00	12/29/2014	217.88	02/12/2016	119 26	-98 62	-45 26%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	39 00	12/30/2014	437 81	02/12/2016	244 79	-193 02	-44 09%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	95 00	12/30/2014	1,066.45	02/18/2016	650 31	-416 14	-39 02%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	38 00	12/31/2014	426 60	02/18/2016	260 12	-166 48	-39 02%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	21 00	01/02/2015	240 52	02/18/2016	143.75	-96.77	-40 23%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	27 00	01/05/2015	304.15	02/18/2016	184 83	-119 32	-39 23%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	28 00	01/06/2015	312 21	02/18/2016	191.67	-120.54	-38 61%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	35 00	01/07/2015	397 99	02/18/2016	239 59	-158 40	-39 80%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	25 00	01/08/2015	281 53	02/18/2016	171 13	-110 40	-39 21%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	33 00	01/09/2015	380 80	02/18/2016	225 90	-154 90	-40 68%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	23 00	01/12/2015	262 53	02/18/2016	157 44	-105 09	-40 03%	L
BELLE INTL HLDGS LTD ADR	078454105	BELLY	4 00	01/12/2015	45 66	02/22/2016	27 72	-17 94	-39 29%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
078454105	BELLY	7 00	01/13/2015	81.65	02/22/2016	48.50	-33.15	-40.60%	L
078454105	BELLY	13 00	01/15/2015	154 18	02/22/2016	90 09	-64.09	-41 57%	L
078454105	BELLY	22 00	01/16/2015	257 78	02/22/2016	152 45	-105 33	-40 86%	L
078454105	BELLY	52 00	01/20/2015	608 59	02/22/2016	360 33	-248 26	-40 79%	L
078454105	BELLY	22 00	01/20/2015	257 48	02/23/2016	150 41	-107 07	-41 58%	L
078454105	BELLY	42 00	01/21/2015	493 67	02/23/2016	287 14	-206 53	-41 84%	L
078454105	BELLY	50 00	01/22/2015	588.31	02/23/2016	341 84	-246 47	-41.89%	L
078454105	BELLY	7 00	01/22/2015	82.36	02/25/2016	45 82	-36 54	-44 37%	L
078454105	BELLY	60 00	01/23/2015	711.53	02/25/2016	392 74	-318.79	-44 80%	L
078454105	BELLY	4 00	01/23/2015	47 44	02/26/2016	27 03	-20.41	-43.02%	L
084670702	BRKB	188 00	03/05/2008	17,264.61	06/20/2016	26,710.93	9,446 32	54 71%	L
05541T101	BGCP	705.00	08/04/2015	6,973 73	06/20/2016	6,325 12	-648 61	-9.30%	S
05541T101	BGCP	768 00	08/11/2015	7,350 24	06/20/2016	6,890 35	-459.89	-6 26%	S
05541T101	BGCP	725 00	08/18/2015	6,900 20	06/20/2016	6,504 56	-395 64	-5 73%	S
088606108	BHP	73 00	01/24/2012	5,690 96	03/23/2016	1,867 46	-3,823 50	-67 19%	L
088606108	BHP	70 00	02/13/2014	4,957 75	03/23/2016	1,790 71	-3,167 04 ws1	-63 88%	L
09249E101	BHK	14,050.00	11/13/2014	185,207 31	06/27/2016	193,880 07	8,672 76	4 68%	L
091936526	MFBCSL	2,113 83	02/13/2014	24,899 92	07/01/2016	22,152.92	-2,747.00	-11.03%	L
091936526	MFBCSL	2 30	12/17/2014	27.50	07/01/2016	24 05	-3.45	-12 55%	L
091936526	MFBCSL	13 04	12/15/2015	150.36	07/01/2016	136 67	-13.69	-9 10%	S
091936526	MFBCSL	26 23	12/15/2015	302.48	07/01/2016	274 93	-27 55	-9.11%	S
091936732	MFBCMV	2,316 31	02/13/2014	25,177 98	08/08/2016	23,000 95	-2,177 03	-8 65%	L
091936732	MFBCMV	2 06	02/28/2014	22 52	08/08/2016	20 49	-2 03	-9 01%	L
091936732	MFBCMV	4 86	03/11/2014	52.94	08/08/2016	48 24	-4 70	-8 88%	L
091936732	MFBCMV	4 54	04/30/2014	49 68	08/08/2016	45.08	-4 60	-9 26%	L
091936732	MFBCMV	4 63	05/30/2014	50 65	08/08/2016	45 94	-4 71	-9 30%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND I	091936732	MFBCMV	5 02	06/30/2014	55 21	08/08/2016	49 88	-5.33	-9.65%	L
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND I	091936732	MFBCMV	102 60	12/22/2014	1,064 00	08/08/2016	1,018 86	-45 14	-4.24%	L
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND I	091936732	MFBCMV	123 86	12/23/2015	1,218 80	08/08/2016	1,229 95	11 15	0 91%	S
BLACKSTONE GROUP LP/THE UNIT REPSTG LTD PARTNERSHIP INT	09253U108	BX	465 00	02/08/2008	8,166 55	06/20/2016	11,965 68	3,799.13	46 52%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	21 00	11/12/2013	1,358.33	06/21/2016	1,228 16	-130 17	-9 58%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	35 00	11/15/2013	2,294 79	06/21/2016	2,046 93	-247 86	-10.80%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	47 00	11/19/2013	3,138 96	06/21/2016	2,748 73	-390 23	-12 43%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	45 00	11/20/2013	3,042 70	06/21/2016	2,631 77	-410 93	-13 51%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	38 00	11/22/2013	2,579.40	06/21/2016	2,222.39	-357.01	-13.84%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	34 00	11/25/2013	2,315 18	06/21/2016	1,988.44	-326.74	-14.11%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	31 00	11/26/2013	2,115.12	06/21/2016	1,813.00	-302 12	-14.28%	L
BOC HONG KONG HOLDINGS LTD SPON ADR	096813209	BHKLY	30 00	11/27/2013	2,032 90	06/21/2016	1,754.51	-278 39	-13 69%	L
BOLLORE EUR	F10659260	BOIVF	1,680 00	02/12/2015	8,147 66	06/20/2016	5,863 91	-2,283 75	-28 03%	L
BOLLORE EUR	F10659260	BOIVF	1,094 00	02/27/2015	6,055 51	06/20/2016	3,818 53	-2,236 98	-36 94%	L
BOLLORE EUR	F10659260	BOIVF	1,351 00	03/13/2015	7,373 76	06/20/2016	4,715 56	-2,658 20	-36 05%	L
BOLLORE EUR	F10659260	BOIVF	1,490 00	04/22/2015	8,081 46	06/20/2016	5,200 73	-2,880 73	-35 65%	L
BOLLORE EUR	F10659260	BOIVF	1,282 00	05/05/2015	7,199 33	06/20/2016	4,474 73	-2,724 60	-37 85%	L
BOLLORE EUR	F10659260	BOIVF	1,429 00	06/10/2015	7,991 54	06/20/2016	4,987 82	-3,003 72	-37 59%	L
BOLLORE EUR	F10659260	BOIVF	1,188 00	07/17/2015	6,764 23	06/20/2016	4,146.62	-2,617.61	-38.70%	S
BOSTON PARTNERS LONG/SHORT RESEARCH FD CLASS INST	74925K581	MFIBAL	3,543 21	02/13/2014	51,054 87	07/01/2016	52,262 33	1,207.46	2 37%	L
BOSTON PARTNERS LONG/SHORT RESEARCH FD CLASS INST	74925K581	MFIBAL	47.45	12/18/2014	722 55	07/01/2016	699 88	-22.67	-3 14%	L
BOSTON PARTNERS LONG/SHORT RESEARCH FD CLASS INST	74925K581	MFIBAL	140 02	12/17/2015	2,077 83	07/01/2016	2,065 22	-12 61	-0.61%	S
BOSTON PROPERTIES INC	101121101	BXP	4 00	07/07/2006	364 64	03/30/2016	510 11	145 47	39 89%	L
BRISTOL MYERS SQUIBB CO	110122108	BMV	7 00	01/24/2012	226 08	01/08/2016	449.58	223 50	98 86%	L
BRISTOL MYERS SQUIBB CO	110122108	BMV	72 00	02/13/2014	3,840.48	01/08/2016	4,624 30	783 82	20 41%	L
BRISTOL MYERS SQUIBB CO	110122108	BMV	73 00	02/13/2014	3,893 82	05/25/2016	5,158 79	1,264 97	32 49%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BRISTOL MYERS SQUIBB CO	110122108	BMJ	41 00	02/13/2014	2,186.94	06/27/2016	2,879.77	692.83	31.68%	L
BRISTOW GROUP INC	110394103	BRS	204 00	08/12/2010	6,753.32	03/08/2016	3,892.13	-2,861.19	-42.37%	L
BRISTOW GROUP INC	110394103	BRS	110 00	08/12/2011	4,538.58	03/08/2016	2,098.70	-2,439.88	-53.76%	L
BRISTOW GROUP INC	110394103	BRS	115 00	03/23/2012	5,395.83	03/08/2016	2,194.10	-3,201.73	-59.34%	L
BRISTOW GROUP INC	110394103	BRS	150 00	06/07/2012	6,003.78	03/08/2016	2,861.86	-3,141.92	-52.33%	L
BRISTOW GROUP INC	110394103	BRS	26 00	03/04/2013	1,463.01	03/08/2016	496.05	-966.96	-66.09%	L
BRISTOW GROUP INC	110394103	BRS	16 00	06/11/2015	931.52	03/08/2016	305.27	-626.25	-67.23%	S
BROOKFIELD ASSET MGMT INC LTD VTG SHS CL A	112585104	BAM	371 00	12/03/2007	8,949.34	10/29/2015	13,128.49	4,179.15	46.70%	L
BROOKFIELD ASSET MGMT INC LTD VTG SHS CL A	112585104	BAM	613 00	12/03/2007	14,786.90	06/20/2016	21,057.75	6,270.85	42.41%	L
BROOKFIELD ASSET MGMT INC LTD VTG SHS CL A	112585104	BAM	753 00	06/06/2008	17,895.75	06/20/2016	25,867.02	7,971.27	44.54%	L
BROOKFIELD BUSINESS PARTNERS L.P.	G16234109	BBU	0.32	06/20/2016	7.68	06/20/2016	7.34	-0.34	-4.43%	S
BROOKFIELD BUSINESS PARTNERS L P	G16234109	BBU	11 94	06/20/2016	286.48	06/21/2016	251.11	-35.37	-12.35%	S
BROOKFIELD BUSINESS PARTNERS L P	G16234109	BBU	15 06	06/20/2016	361.34	06/21/2016	316.72	-44.62	-12.35%	S
CABOT CORP	127055101	CBT	4 00	09/25/2013	169.14	03/30/2016	195.75	26.61	15.73%	L
CABOT MICROELECTRONICS CORP	12709P103	CCMP	6 00	03/14/2011	281.66	05/06/2016	248.58	-33.08	-11.74%	L
CAI INTL INC	12477X106	CAI	172 00	11/01/2013	3,784.14	11/20/2015	1,904.95	-1,879.19	-49.66%	L
CAI INTL INC	12477X106	CAI	250 00	11/04/2013	5,516.60	11/20/2015	2,768.82	-2,747.78	-49.81%	L
CAI INTL INC	12477X106	CAI	108 00	11/04/2013	2,383.17	11/23/2015	1,186.63	-1,196.54	-50.21%	L
CAI INTL INC	12477X106	CAI	110 00	11/04/2013	2,427.31	11/24/2015	1,174.48	-1,252.83	-51.61%	L
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		0 08	01/24/2012	0.14	03/24/2016	0 10	-0.04	-28.57%	L
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		8.63	01/24/2012	14.75	04/13/2016	14.06	-0.69	-4.68%	L
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		5 62	02/13/2014	8.85	04/13/2016	9 16	0 31	3 50%	L
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		5 62	01/15/2015	7.58	04/13/2016	9 16	1 58	20.84%	L
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		6 55	12/02/2015	8.84	04/13/2016	10 69	1 85	20.93%	S
CALIFORNIA RESOURCES CORP ***REVERSE SPLIT EFF 06/2016**	13057Q107		4.59	01/27/2016	5 30	04/13/2016	7.48	2 18	41.13%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CAMECO CORP CANADA CAD	13321L108	CCJ	584 00	03/17/2016	7,821 92	06/21/2016	6,540 66	-1,281.26	-16.38%	S
CAMECO CORP CANADA CAD	13321L108	CCJ	7 00	03/18/2016	92.93	06/21/2016	78.40	-14.53	-15.64%	S
CANTEL MEDICAL CORP	138098108	CMN	88 50	06/11/2010	668 08	05/13/2016	5,851 74	5,183 66	775 90%	L
CANTEL MEDICAL CORP	138098108	CMN	364 50	06/16/2010	2,745 15	05/13/2016	24,101 24	21,356.09	777 96%	L
CARNIVAL PLC ADR	14365C103	CUK	149 00	05/11/2016	7,804 96	06/21/2016	7,531 79	-273 17	-3 50%	S
CASH AMER INTL INC **MERGER EFF. 09/2016**	14754D100		16 00	03/02/2007	326 25	05/06/2016	623.69	297.44	91 17%	L
CBRE GROUP INC CL A	12504L109	CBG	30 00	03/15/2012	617 93	03/30/2016	866 38	248 45	40 21%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	23 00	01/03/2014	526 85	06/21/2016	289 68	-237 17	-45 02%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	105 00	01/06/2014	2,381 79	06/21/2016	1,322 44	-1,059 35	-44 48%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	139 00	01/07/2014	3,107.18	06/21/2016	1,750.67	-1,356.51	-43 66%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	132 00	01/08/2014	2,883 03	06/21/2016	1,662 51	-1,220 52	-42.33%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	96 00	01/09/2014	2,101.19	06/21/2016	1,209.09	-892.10	-42.46%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	34 00	01/10/2014	744 87	06/21/2016	428 22	-316 65	-42 51%	L
CENTRICA PLC NEW 2004 SPON ADR	15639K300	CPYY	53 00	01/13/2014	1,141 02	06/21/2016	667 52	-473 50	-41.50%	L
CHECKPOINT SYSTEMS INC *MERGER EFF 05/2016*	16282S103		12 00	01/27/2011	265 14	05/06/2016	121 55	-143 59	-54 16%	L
CHECKPOINT SYSTEMS INC *MERGER EFF. 05/2016*	16282S103		223 00	01/27/2011	4,927 12	05/16/2016	2,263 45	-2,663 67	-54 06%	L
CHECKPOINT SYSTEMS INC *MERGER EFF 05/2016*	16282S103		130 00	10/17/2011	1,832 61	05/16/2016	1,319 50	-513 11	-28 00%	L
CHECKPOINT SYSTEMS INC *MERGER EFF 05/2016*	16282S103		270 00	12/08/2011	3,202 18	05/16/2016	2,740 50	-461 68	-14 42%	L
CHECKPOINT SYSTEMS INC *MERGER EFF 05/2016*	16282S103		40 00	03/04/2013	460 80	05/16/2016	406 00	-54 80	-11 89%	L
CHECKPOINT SYSTEMS INC *MERGER EFF 05/2016*	16282S103		250 00	09/12/2013	3,841.95	05/16/2016	2,537.50	-1,304.45	-33.95%	L
CHEMOURS CO	163851108	CC	34 40	01/24/2012	433 45	10/14/2015	247 41	-186 04	-42 92%	L
CHEMOURS CO	163851108	CC	27 60	02/13/2014	449 67	10/14/2015	198 50	-251 17	-55 86%	L
CHENIERE ENERGY INC NTS 04 250% 03/1545	16411RAG4		47,000 00	04/21/2016	26,300 12	06/22/2016	26,202 50	-97 62	-0 37%	S
DTD030915 FC091515 CONV B/E	16411RAG4		46,000 00	04/21/2016	25,740 54	06/22/2016	25,645 00	-95 54	-0 37%	S
CHENIERE ENERGY INC NTS 04 250% 03/1545	168919108	CICHY	190 00	07/25/2013	2,830 43	03/16/2016	2,351 18	-479 25	-16 93%	L
CHINA CONSTR BK CORP ADR	168919108	CICHY	207 00	07/25/2013	3,083 68	03/17/2016	2,610.21	-473.47	-15 35%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CHINA CONSTR BK CORP ADR	168919108	CICHY	163 00	07/26/2013	2,433.84	03/17/2016	2,055.39	-378.45	-15.55%	L
CHINA CONSTR BK CORP ADR	168919108	CICHY	21 00	07/26/2013	313.56	03/18/2016	266.69	-46.87	-14.95%	L
CHINA CONSTR BK CORP ADR	168919108	CICHY	255 00	07/26/2013	3,807.53	06/21/2016	3,223.13	-584.40	-15.35%	L
CHINA CONSTR BK CORP ADR	168919108	CICHY	412 00	07/30/2013	6,098.09	06/21/2016	5,207.57	-890.52	-14.60%	L
CHINA CONSTR BK CORP ADR	168919108	CICHY	88 00	10/22/2015	1,308.45	06/21/2016	1,112.29	-196.16	-14.99%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	18 00	10/23/2015	271.51	06/21/2016	227.52	-43.99	-16.20%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	241 00	10/26/2015	3,632.09	06/21/2016	3,046.17	-585.92	-16.13%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	46 00	10/28/2015	681.63	06/21/2016	581.43	-100.20	-14.70%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	69 00	10/30/2015	1,006.45	06/21/2016	872.14	-134.31	-13.34%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	68 00	11/02/2015	978.85	06/21/2016	859.50	-119.35	-12.19%	S
CHINA CONSTR BK CORP ADR	168919108	CICHY	73 00	11/04/2015	1,079.17	06/21/2016	922.70	-156.47	-14.50%	S
CHINA MOBILE LTD SPON ADR	16941M109	CHL	54 00	11/12/2013	2,789.74	06/21/2016	2,999.87	210.13	7.53%	L
CHINA MOBILE LTD SPON ADR	16941M109	CHL	74 00	11/13/2013	3,818.25	06/21/2016	4,110.94	292.69	7.67%	L
CHINA MOBILE LTD SPON ADR	16941M109	CHL	70 00	11/18/2013	3,734.28	06/21/2016	3,888.72	154.44	4.14%	L
CHINA MOBILE LTD SPON ADR	16941M109	CHL	61 00	11/21/2013	3,198.97	06/21/2016	3,388.74	189.77	5.93%	L
CHINA MOBILE LTD SPON ADR	16941M109	CHL	77 00	11/25/2013	4,052.46	06/21/2016	4,277.60	225.14	5.56%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	64 00	10/20/2014	648.96	06/21/2016	735.98	87.02	13.41%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	74 00	10/21/2014	747.85	06/21/2016	850.99	103.14	13.79%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	193 00	10/22/2014	2,018.62	06/21/2016	2,219.45	200.83	9.95%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	67 00	10/23/2014	707.39	06/21/2016	770.48	63.09	8.92%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	85 00	10/24/2014	890.10	06/21/2016	977.48	87.38	9.82%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	254 00	10/27/2014	2,643.24	06/21/2016	2,920.93	277.69	10.51%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	36 00	10/28/2014	380.23	06/21/2016	414.00	33.77	8.88%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	76 00	10/29/2014	825.53	06/21/2016	873.98	48.45	5.87%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	125 00	10/30/2014	1,367.82	06/21/2016	1,437.46	69.64	5.09%	L
CK HUTCHISON HLDGS LTD UNSPONSORED ADR	12562Y100	CKHUY	137 00	10/31/2014	1,507.49	06/21/2016	1,575.47	67.98	4.51%	L
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	400 00	03/30/2016	13,041.68	06/20/2016	12,659.72	-381.96	-2.93%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	115 00	04/11/2016	3,618.44	06/20/2016	3,639.68	21.24	0.59%	S
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	140 00	04/12/2016	4,448.92	06/20/2016	4,430.90	-18.02	-0.41%	S
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	173 00	04/21/2016	5,936.86	06/20/2016	5,475.33	-461.53	-7.77%	S
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	162 00	04/29/2016	5,767.69	06/20/2016	5,127.19	-640.50	-11.10%	S
CLARKSON HORACE ORD *FOREIGN SEC ORD GBP	G21840106	CKNHF	244 00	05/12/2016	8,052.00	06/20/2016	7,722.43	-329.57	-4.09%	S
COACH INC	189754104	COH	225 00	03/01/2013	10,837.51	11/03/2015	7,335.99	-3,501.52	-32.31%	L
COACH INC	189754104	COH	25 00	03/01/2013	1,204.17	12/17/2015	822.42	-381.75	-31.70%	L
COACH INC	189754104	COH	280 00	06/19/2014	9,921.97	12/17/2015	9,211.08	-710.89	-7.16%	L
COCA COLA AMATIL SPONSOR ADR AUSTRALIA ADR	191085208	CCLAY	1,157 00	05/11/2016	8,001.35	06/21/2016	7,358.36	-642.99	-8.04%	S
COCA COLA EUROPEAN PARTNERS EUR	G25839104	CCE	196 00	06/06/2016	7,737.18	06/21/2016	7,468.11	-269.07	-3.48%	S
COHERENT INC	192479103	COHR	8 00	03/27/2013	458.23	05/06/2016	721.66	263.43	57.49%	L
COLFAX CORP	194014106	CFX	88 00	01/05/2012	2,507.68	06/20/2016	2,612.00	104.32	4.16%	L
COLFAX CORP	194014106	CFX	216 00	01/24/2012	6,890.03	06/20/2016	6,411.29	-478.74	-6.95%	L
COLFAX CORP	194014106	CFX	178 00	05/08/2013	8,012.39	06/20/2016	5,283.37	-2,729.02	-34.06%	L
CONTINENTAL RESOURCES INC (OKLA)	212015101	CLR	134 00	10/11/2011	3,524.82	06/20/2016	5,786.72	2,261.90	64.17%	L
CONTINENTAL RESOURCES INC (OKLA)	212015101	CLR	224 00	10/25/2011	6,672.59	06/20/2016	9,673.31	3,000.72	44.97%	L
CONTINENTAL RESOURCES INC (OKLA)	212015101	CLR	100 00	12/15/2011	3,098.57	06/20/2016	4,318.45	1,219.88	39.37%	L
CONTINENTAL RESOURCES INC (OKLA)	212015101	CLR	192 00	12/20/2011	6,362.83	06/20/2016	8,291.42	1,928.59	30.31%	L
CORE LABORATORIES N V EUR	N22717107	CLB	88 00	02/11/2009	2,808.19	05/03/2016	11,302.82	8,494.63	302.49%	L
CORE LABORATORIES N V EUR	N22717107	CLB	6 00	02/11/2009	191.47	05/06/2016	750.82	559.35	292.13%	L
CRESUD SACIFYA SPON ADR	226406106	CRESY	38.57	06/15/2011	583.50	02/11/2016	369.44	-214.06	-36.69%	L
CRESUD SACIFYA SPON ADR	226406106	CRESY	447 04	06/16/2011	6,735.59	02/11/2016	4,281.44	-2,454.15	-36.44%	L
CRESUD SACIFYA SPON ADR	226406106	CRESY	211 38	06/21/2011	3,322.66	02/11/2016	2,024.49	-1,298.17	-39.07%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	12 10	10/28/2005	71.99	06/20/2016	101.25	29.26	40.64%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	37 30	12/03/2007	498.50	06/20/2016	312.11	-186.39	-37.39%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	53 40	08/24/2010	307.53	06/20/2016	446.83	139.30	45.30%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	69 80	08/25/2010	400.51	06/20/2016	584.06	183.55	45.83%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

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AX XX713 Horizon Core AX XX721 Earnest Small AX XX370 NFJ Int'l
AX XX715 Blackrock AX XX722 Polen AX XX371 Wedgewood
AX XX718 Earnest Mid Cap AX XX016 Horizon Researc AX XX886 McMichael Family
AX XX719 Newgate AX XX020 Alternative Inv AX XX428 PMP
AX XX720 NWQ Int'l AX XX941 Taxable Fx Inc

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CRIMSON WINE GROUP LTD	22662X100	CWGL	49 80	08/26/2010	290 13	06/20/2016	416.70	126.57	43.63%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	12.00	10/07/2010	82.72	06/20/2016	100.42	17.70	21.40%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	19 50	10/08/2010	136 16	06/20/2016	163 16	27 00	19 83%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	38 80	01/23/2013	271 24	06/20/2016	324 67	53.43	19 70%	L
CRIMSON WINE GROUP LTD	22662X100	CWGL	28 30	02/14/2013	221 15	06/20/2016	236 80	15 65	7 08%	L
CSX CORPORATION	126408103	CSX	12 00	07/17/2006	134 04	03/30/2016	314 27	180 23	134.46%	L
CUMMINS INC	231021106	CMI	78 00	03/01/2013	8,957 57	11/23/2015	7,738 23	-1,219 34	-13.61%	L
D R HORTON INC	23331A109	DHI	144 00	07/07/2006	3,405 60	07/29/2016	4,752 36	1,346 76	39 55%	L
D R HORTON INC	23331A109	DHI	170 00	08/15/2007	2,747.20	07/29/2016	5,610 41	2,863.21	104 22%	L
D R HORTON INC	23331A109	DHI	71 00	09/25/2007	949 17	07/29/2016	2,343 18	1,394.01	146 87%	L
DEL TACO RESTAURANTS INC COM	245496104	TACO	494 00	05/06/2015	7,561 36	06/20/2016	4,446.28	-3,115 08	-41 20%	L
DEL TACO RESTAURANTS INC COM	245496104	TACO	487 00	05/11/2015	7,820.59	06/20/2016	4,383 28	-3,437.31	-43 95%	L
DEL TACO RESTAURANTS INC COM	245496104	TACO	482 00	05/18/2015	8,203 25	06/20/2016	4,338 28	-3,864 97	-47 12%	L
DEL TACO RESTAURANTS INC COM	245496104	TACO	511 00	06/08/2015	8,001 39	06/20/2016	4,599.29	-3,402 10	-42 52%	L
DENTSPLY SIRONA INC	24906P109	XRAY	6 00	03/06/2015	309.27	03/30/2016	371 81	62 54	20 22%	L
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	271 00	12/21/2015	4,321.15	06/21/2016	3,573 06	-748.09	-17 31%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	189 00	12/22/2015	2,990 15	06/21/2016	2,491 91	-498 24	-16 66%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	194 00	12/23/2015	3,069.22	06/21/2016	2,557 83	-511 39	-16.66%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	147 00	12/28/2015	2,363.05	06/21/2016	1,938 15	-424.90	-17 98%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	144.00	01/07/2016	2,351 76	06/21/2016	1,898.60	-453 16	-19 27%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	5.00	01/08/2016	81.56	06/21/2016	65 93	-15 63	-19.16%	S
DEUTSCHE LUFTHANSA AG SPON ADR	251561304	DLAKY	20 00	01/11/2016	320 41	06/21/2016	263 69	-56 72	-17 70%	S
DIAMOND HILL LONG SHORT FUND CLASS I	252645833	MFHAK	2,296 83	02/13/2014	51,444 98	07/01/2016	53,952.58	2,507 60	4 87%	L
DIAMOND HILL LONG SHORT FUND CLASS I	252645833	MFHAK	10.78	12/17/2015	256.57	07/01/2016	253 13	-3 44	-1.34%	S
DIRECT LINE INS GROUP PLC UNSPONSORED ADR	25490E202	DIISY	620 00	04/28/2016	13,224 85	06/21/2016	13,267 71	42 86	0 32%	S
DIRECT LINE INS GROUP PLC UNSPONSORED ADR	25490E202	DIISY	11 00	04/29/2016	236 72	06/21/2016	235 39	-1 33	-0 56%	S
DIRECT LINE INS GROUP PLC UNSPONSORED ADR	25490E202	DIISY	136 00	05/03/2016	2,964 54	06/21/2016	2,910 34	-54 20	-1 83%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

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	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DISCOVERY COMMUNICATIONS INC CL A	25470F104	DISCA	257.00	11/13/2014	8,215.37	06/20/2016	6,808.44	-1,406.93	-17.13%	L
DISCOVERY COMMUNICATIONS INC CL A	25470F104	DISCA	232.00	11/19/2014	7,681.49	06/20/2016	6,146.14	-1,535.35	-19.99%	L
DISCOVERY COMMUNICATIONS INC CL A	25470F104	DISCA	254.00	01/23/2015	7,634.64	06/20/2016	6,728.97	-905.67	-11.86%	L
DISCOVERY COMMUNICATIONS INC CL A	25470F104	DISCA	248.00	03/12/2015	7,949.40	06/20/2016	6,570.01	-1,379.39	-17.35%	L
DISH NETWORK CORP CL A	25470M109	DISH	234.00	11/03/2011	5,552.14	06/20/2016	12,616.07	7,063.93	127.23%	L
DISH NETWORK CORP CL A	25470M109	DISH	254.00	11/30/2011	6,247.92	06/20/2016	13,694.36	7,446.44	119.18%	L
DISH NETWORK CORP CL A	25470M109	DISH	257.00	04/26/2012	8,083.24	06/20/2016	13,856.11	5,772.87	71.42%	L
DNB ASA SPON ADR	23328E106	DNHBY	16.00	12/18/2014	2,397.09	06/06/2016	2,050.17	-346.92	-14.47%	L
DNB ASA SPON ADR	23328E106	DNHBY	9.00	12/19/2014	1,359.40	06/06/2016	1,153.22	-206.18	-15.17%	L
DNB ASA SPON ADR	23328E106	DNHBY	1.00	12/19/2014	151.04	06/07/2016	130.90	-20.14	-13.33%	L
DNB ASA SPON ADR	23328E106	DNHBY	7.00	12/22/2014	1,053.48	06/07/2016	916.26	-137.22	-13.03%	L
DNB ASA SPON ADR	23328E106	DNHBY	5.00	12/23/2014	748.74	06/07/2016	654.48	-94.26	-12.59%	L
DNB ASA SPON ADR	23328E106	DNHBY	2.00	12/29/2014	298.46	06/07/2016	261.79	-36.67	-12.29%	L
DNB ASA SPON ADR	23328E106	DNHBY	5.00	12/30/2014	746.77	06/07/2016	654.47	-92.30	-12.36%	L
DNB ASA SPON ADR	23328E106	DNHBY	3.00	01/02/2015	442.31	06/07/2016	392.69	-49.62	-11.22%	L
DNB ASA SPON ADR	23328E106	DNHBY	12.00	01/05/2015	1,698.80	06/07/2016	1,570.74	-128.06	-7.54%	L
DNB ASA SPON ADR	23328E106	DNHBY	6.00	01/06/2015	831.22	06/07/2016	785.37	-45.85	-5.52%	L
DOLLAR GEN CORP NEW	256677105	DG	34.00	04/29/2015	2,505.58	08/08/2016	3,172.38	666.80	26.61%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	230.00	05/31/2013	2,999.50	06/20/2016	1,405.27	-1,594.23	-53.15%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	282.00	05/31/2013	3,677.66	06/20/2016	1,722.98	-1,954.68	-53.15%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	290.00	05/31/2013	3,781.99	06/20/2016	1,771.86	-2,010.13	-53.15%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	239.00	05/31/2013	3,116.88	06/20/2016	1,460.26	-1,656.62	-53.15%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	459.00	06/28/2013	4,806.65	06/20/2016	2,804.43	-2,002.22	-41.66%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	482.00	06/28/2013	5,047.50	06/21/2016	2,912.66	-2,134.84	-42.29%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	258.00	07/19/2013	2,983.00	06/21/2016	1,559.06	-1,423.94	-47.74%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	205.00	07/22/2013	2,427.00	06/21/2016	1,238.79	-1,188.21	-48.96%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	409.00	07/23/2013	4,755.12	06/21/2016	2,471.53	-2,283.59	-48.02%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	546.00	08/01/2013	6,723.99	06/21/2016	3,299.41	-3,424.58	-50.93%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	121.00	08/01/2013	1,490.12	06/22/2016	734.09	-756.03	-50.74%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	908.00	08/09/2013	10,608.07	06/22/2016	5,508.72	-5,099.35	-48.07%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	1,128.00	08/22/2013	12,076.37	06/22/2016	6,843.42	-5,232.95	-43.33%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	807.00	10/10/2013	10,102.03	06/22/2016	4,895.97	-5,206.06	-51.53%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	436.00	11/12/2013	6,071.96	06/22/2016	2,645.15	-3,426.81	-56.44%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	34.00	11/12/2013	473.50	06/23/2016	206.07	-267.43	-56.48%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	162.00	02/28/2014	2,200.77	06/23/2016	981.85	-1,218.92	-55.39%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	1,111.00	01/26/2015	8,136.96	06/23/2016	6,733.57	-1,403.39	-17.25%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	982.00	02/11/2015	7,022.28	06/23/2016	5,951.72	-1,070.56	-15.25%	L
DREAM UNLIMITED CORP CL A CAD	26153M200	DRUNF	407.00	04/30/2015	3,249.49	06/23/2016	2,466.75	-782.74	-24.09%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		255.00	02/17/2011	7,138.95	05/03/2016	10,166.04	3,027.09	42.40%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		149.00	04/28/2011	3,866.13	05/03/2016	5,940.16	2,074.03	53.65%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		134.00	04/28/2011	3,476.93	06/20/2016	5,411.38	1,934.45	55.64%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		257.00	06/17/2011	5,571.99	06/20/2016	10,378.54	4,806.55	86.26%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		427.00	07/15/2011	8,892.79	06/20/2016	17,243.72	8,350.93	93.91%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		425.00	08/08/2011	7,744.69	06/20/2016	17,162.95	9,418.26	121.61%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		271.00	08/23/2011	5,125.21	06/20/2016	10,943.91	5,818.70	113.53%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		88.00	08/24/2011	1,666.68	06/20/2016	3,553.74	1,887.06	113.22%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		297.00	09/20/2011	5,803.71	06/20/2016	11,993.87	6,190.16	106.66%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		314.00	01/24/2013	5,661.23	06/20/2016	12,680.40	7,019.17	123.99%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		239.00	05/02/2013	5,079.11	06/20/2016	9,651.63	4,572.52	90.03%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A	26153C103		242.00	05/29/2013	5,263.65	06/20/2016	9,772.79	4,509.14	85.67%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

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CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
26153C103		334 00	05/30/2013	7,381.63	06/20/2016	13,488.06	6,106.43	82.72%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A									
26153C103		212 00	06/27/2013	5,465.81	06/20/2016	8,561.29	3,095.48	56.63%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A									
26153C103		248.00	05/01/2014	6,204.41	06/20/2016	10,015.08	3,810.67	61.42%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A									
26153C103		534 00	07/31/2014	10,676.74	06/20/2016	21,564.75	10,888.01	101.98%	L
DREAMWORKS ANIMATION SKG *MERGER EFF 08/2016* CL A									
264901109	DDEF	207 00	02/29/2012	5,039.42	06/20/2016	1,179.87	-3,859.55	-76.59%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	287 00	10/17/2012	7,257.93	06/20/2016	1,635.87	-5,622.06	-77.46%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	290 00	11/07/2012	7,493.31	06/20/2016	1,652.96	-5,840.35	-77.94%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	282.00	12/19/2012	8,574.21	06/20/2016	1,607.37	-6,966.84	-81.25%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	230 00	02/21/2013	7,645.71	06/20/2016	1,310.97	-6,334.74	-82.85%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	585 00	07/10/2013	12,312.96	06/20/2016	3,334.42	-8,978.54	-72.92%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	532 00	08/14/2013	11,410.71	06/20/2016	3,032.34	-8,378.37	-73.43%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	387 00	11/05/2013	7,598.98	06/20/2016	2,205.85	-5,393.13	-70.97%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	64 00	11/05/2013	1,256.68	06/21/2016	367.42	-889.26	-70.76%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	159 00	11/06/2013	3,128.85	06/21/2016	912.79	-2,216.06	-70.83%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	884 00	01/24/2014	20,514.92	06/21/2016	5,074.94	-15,439.98 ws2	-75.26%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	634 00	02/05/2014	10,226.29	06/21/2016	3,639.71	-6,586.58	-64.41%	L
DUNDEE CORP SUB VTG CL A CAD									
264901109	DDEF	628.00	12/01/2014	8,399.50	06/21/2016	3,605.27	-4,794.23	-57.08%	L
DUNDEE CORP SUB VTG CL A CAD									
EATON VANCE CORP NON VTG	EV	12 00	07/07/2006	297.96	03/30/2016	402.35	104.39	35.03%	L
ECHOSTAR CORP CL A	SATS	8.00	02/20/2013	318.23	03/30/2016	355.67	37.44	11.77%	L
EMBRAER S A SPON ADR	ERJ	190 00	06/07/2016	4,163.74	06/21/2016	4,057.36	-106.38	-2.55%	S
EMBRAER S A SPON ADR	ERJ	172 00	06/08/2016	3,811.76	06/21/2016	3,672.98	-138.78	-3.64%	S
EMERGENT CAPITAL INC	EMG	680 00	04/29/2014	4,491.06	06/20/2016	2,416.39	-2,074.67	-46.20%	L
EMERGENT CAPITAL INC	EMG	745 00	04/30/2014	4,883.85	06/20/2016	2,647.38	-2,236.47	-45.79%	L
EMERGENT CAPITAL INC	EMG	356.00	06/15/2015	2,047.00	06/20/2016	1,265.05	-781.95	-38.20%	L
ENEL SPA ADR	ENLAY	1,934 00	02/10/2016	7,574.15	06/21/2016	8,553.89	979.74	12.94%	S
ENEL SPA ADR	ENLAY	145 00	02/12/2016	566.45	06/21/2016	641.32	74.87	13.22%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENEL SPA ADR	29265W207	ENLAY	882.00	02/16/2016	3,518.19	06/21/2016	3,901.00	382.81	10.88%	S
ENEL SPA ADR	29265W207	ENLAY	249.00	02/17/2016	994.80	06/21/2016	1,101.31	106.51	10.71%	S
ENEL SPA ADR	29265W207	ENLAY	460.00	02/18/2016	1,849.35	06/21/2016	2,034.53	185.18	10.01%	S
ENEL SPA ADR	29265W207	ENLAY	133.00	02/19/2016	527.42	06/21/2016	588.25	60.83	11.53%	S
ENEL SPA ADR	29265W207	ENLAY	35.00	02/24/2016	134.93	06/21/2016	154.80	19.87	14.73%	S
ENERSYS	29275Y102	ENS	46.00	08/11/2011	879.01	05/06/2016	2,771.67	1,892.66	215.32%	L
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	0.25	08/27/2015	5.08	10/14/2015	5.86	0.78	15.35%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	43.50	08/27/2015	884.22	06/21/2016	849.54	-34.68	-3.92%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	50.00	08/28/2015	1,063.73	06/21/2016	976.48	-87.25	-8.20%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	37.50	08/31/2015	780.49	06/21/2016	732.36	-48.13	-6.17%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	31.25	09/01/2015	632.85	06/21/2016	610.29	-22.56	-3.56%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	37.50	09/02/2015	758.55	06/21/2016	732.36	-26.19	-3.45%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	12.50	09/04/2015	255.87	06/21/2016	244.12	-11.75	-4.59%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	18.75	09/08/2015	380.40	06/21/2016	366.18	-14.22	-3.74%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	18.75	09/10/2015	398.49	06/21/2016	366.18	-32.31	-8.11%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	18.75	09/11/2015	407.26	06/21/2016	366.18	-41.08	-10.09%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	25.00	09/14/2015	529.42	06/21/2016	488.24	-41.18	-7.78%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	25.00	09/15/2015	512.28	06/21/2016	488.24	-24.04	-4.69%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	37.50	09/16/2015	757.65	06/21/2016	732.36	-25.29	-3.34%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	31.25	09/17/2015	646.64	06/21/2016	610.30	-36.34	-5.62%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	12.50	09/18/2015	260.46	06/21/2016	244.12	-16.34	-6.27%	S
ENN ENERGY HOLDINGS LTD SPON ADR	26876F102	XNGSY	6.25	09/22/2015	130.79	06/21/2016	122.06	-8.73	-6.67%	S
ENOVA INTL INC	29357K103	ENVA	131.30	03/02/2007	2,920.15	10/15/2015	1,718.21	-1,201.94	-41.16%	L
ENOVA INTL INC	29357K103	ENVA	36.60	07/18/2007	760.82	10/15/2015	478.94	-281.88	-37.05%	L
ENOVA INTL INC	29357K103	ENVA	109.80	01/13/2009	1,564.78	10/15/2015	1,436.80	-127.98	-8.18%	L
ENOVA INTL INC	29357K103	ENVA	125.36	05/04/2011	3,181.97	10/15/2015	1,640.36	-1,541.61	-48.45%	L
ENOVA INTL INC	29357K103	ENVA	32.94	03/04/2013	934.14	10/15/2015	431.04	-503.10	-53.86%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENTEGRIIS INC	29362U104	ENTG	8.00	09/04/2012	69.44	05/06/2016	104.31	34.87	50.22%	L
EPIQ SYSTEMS INC	26882D109		24.00	12/10/2013	374.49	05/06/2016	331.43	-43.06	-11.50%	L
EPIQ SYSTEMS INC	26882D109		530.00	12/10/2013	8,270.01	08/04/2016	8,654.56	384.55	4.65%	L
EPIQ SYSTEMS INC	26882D109		214.00	12/11/2013	3,310.71	08/04/2016	3,494.48	183.77	5.55%	L
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	1,103.00	03/23/2016	10,664.80	06/21/2016	8,748.81	-1,915.99	-17.97%	S
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	588.00	03/24/2016	5,567.83	06/21/2016	4,663.91	-903.92	-16.23%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	392.00	01/25/2016	2,965.75	06/21/2016	1,807.08	-1,158.67	-39.07%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	189.00	01/27/2016	1,484.48	06/21/2016	871.27	-613.21	-41.31%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	78.00	02/02/2016	637.75	06/21/2016	359.57	-278.18	-43.62%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	91.00	02/03/2016	739.65	06/21/2016	419.50	-320.15	-43.28%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	52.00	02/04/2016	427.87	06/21/2016	239.72	-188.15	-43.97%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	81.00	02/05/2016	656.27	06/21/2016	373.40	-282.87	-43.10%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	15.00	02/08/2016	118.77	06/21/2016	69.15	-49.62	-41.78%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	23.00	02/09/2016	182.20	06/21/2016	106.03	-76.17	-41.81%	S
EUTELSAT COMMUNICATIONS SPON ADR	29888Q207	ETCMY	79.00	03/07/2016	592.89	06/21/2016	364.18	-228.71	-38.58%	S
EVERBANK FINL CORP	29977G102	EVER	16.00	11/16/2015	272.33	05/06/2016	226.31	-46.02	-16.90%	S
EVERSOURCE ENERGY COM	30040W108	ES	51.00	01/24/2012	1,764.94	03/01/2016	2,764.99	1,000.05	56.66%	L
EVERSOURCE ENERGY COM	30040W108	ES	11.00	01/24/2012	380.67	04/05/2016	630.25	249.58	65.56%	L
EVERSOURCE ENERGY COM	30040W108	ES	74.00	02/13/2014	3,306.70	04/05/2016	4,239.89	933.19	28.22%	L
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	259.00	07/07/2006	4,668.27	04/14/2016	18,424.36	13,756.09	294.67%	L
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	10.00	08/15/2007	244.80	04/14/2016	711.36	466.56	190.59%	L
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	40.00	09/25/2007	1,066.60	04/14/2016	2,845.46	1,778.86	166.78%	L
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	4.00	11/02/2011	174.52	04/14/2016	284.55	110.03	63.05%	L
EXPRESS SCRIPTS HLDG CO	30219G108	ESRX	70.00	03/01/2013	4,016.34	06/07/2016	5,329.99	1,313.65	32.71%	L
FAIRCHILD SEMICONDUCTOR ***MERGER EFF 09/2016** INTL INC	303726103		1,326.00	12/01/2014	21,340.91	12/30/2015	27,412.83	6,071.92	28.45%	L
FAIRCHILD SEMICONDUCTOR ***MERGER EFF 09/2016** INTL INC	303726103		211.00	07/07/2015	3,618.25	12/30/2015	4,362.07	743.82 ws3	20.56%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
FASTENAL CO	311900104	FAST	202.00	02/05/2013	10,088.75	07/25/2016	8,468.00	-1,620.75	-16.06%	L
FASTENAL CO	311900104	FAST	109.00	01/15/2014	5,009.33	07/25/2016	4,569.36	-439.97	-8.78%	L
FASTENAL CO	311900104	FAST	48.00	01/16/2014	2,240.03	07/25/2016	2,012.20	-227.83	-10.17%	L
FASTENAL CO	311900104	FAST	44.00	01/16/2014	2,053.37	09/08/2016	1,857.53	-195.84	-9.54%	L
FASTENAL CO	311900104	FAST	238.00	03/23/2015	10,063.45	09/08/2016	10,047.57	-15.88	-0.16%	L
FASTENAL CO	311900104	FAST	101.00	03/24/2015	4,298.76	09/08/2016	4,263.89	-34.87	-0.81%	L
FEDERATED INVESTORS INC PA CL B	314211103	FII	266.00	12/09/2015	7,812.90	06/20/2016	8,047.17	234.27	3.00%	S
FIRST POTOMAC REALTY TRUST SBI	33610F109	FPO	18.00	10/06/2009	170.84	05/06/2016	155.51	-15.33	-8.97%	L
FIRSTCASH INC	33767D105	FCFS	0.44	03/02/2007	10.68	09/02/2016	23.31	12.63	118.26%	L
FLIR SYSTEMS INC	302445101	FLIR	12.00	12/08/2004	171.66	05/06/2016	365.03	193.37	112.65%	L
FOUR CORNERS PPTY TRUST REIT	35086T109	FCPT	35.33	07/07/2006	443.36	12/15/2015	750.19	306.83	69.21%	L
FOUR CORNERS PPTY TRUST REIT	35086T109	FCPT	10.00	08/15/2007	130.61	12/15/2015	212.31	81.70	62.55%	L
FOUR CORNERS PPTY TRUST REIT	35086T109	FCPT	30.00	09/25/2007	406.93	12/15/2015	636.95	230.02	56.53%	L
FOUR CORNERS PPTY TRUST REIT	35086T109	FCPT	20.00	11/12/2007	259.37	12/15/2015	424.64	165.27	63.72%	L
FOUR CORNERS PPTY TRUST REIT	35086T109	FCPT	10.67	07/11/2011	178.43	12/15/2015	226.47	48.04	26.92%	L
FRANCO NEV CORP CAD	351858105	FNV	222.00	02/11/2016	11,467.99	06/20/2016	15,583.17	4,115.18	35.88%	S
FRANKLIN ELECTRIC CO	353514102	FELE	10.00	05/05/2011	206.73	05/06/2016	320.70	113.97	55.13%	L
GAP INC	364760108	GPS	111.00	08/13/2015	3,840.48	08/25/2016	2,954.99	-885.49	-23.06%	L
GATX CORP	361448103	GATX	4.00	07/07/2006	170.92	03/30/2016	190.19	19.27	11.27%	L
GATX CORP	361448103	GATX	6.00	04/11/2013	315.81	05/06/2016	263.34	-52.47	-16.61%	L
GENIE ENERGY LTD SER 2012A PREFERRED	372284307	GNEPRA	287.00	06/21/2011	2,863.11	06/20/2016	2,118.58	-744.53	-26.00%	L
GENL ELECTRIC CO	369604103	GE	69.00	01/24/2012	1,298.37	04/05/2016	2,141.67	843.30	64.95%	L
GLOBAL PAYMENTS INC	37940X102	GPN	18.00	12/08/2004	252.18	05/06/2016	1,297.86	1,045.68	414.66%	L
HEXCEL CORP NEW	428291108	HXL	16.00	05/22/2006	345.12	05/06/2016	704.62	359.50	104.17%	L
HOME DEPOT INC	437076102	HD	22.00	01/24/2012	988.19	03/01/2016	2,759.33	1,771.14	179.23%	L
HOME DEPOT INC	437076102	HD	14.00	01/24/2012	628.85	03/11/2016	1,795.23	1,166.38	185.48%	L
HOME DEPOT INC	437076102	HD	8.00	01/14/2014	647.27	03/11/2016	1,025.84	378.57	58.49%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HOME DEPOT INC	437076102	HD	21.00	01/14/2014	1,699.10	08/08/2016	2,864.28	1,165.18	68.58%	L
HOME DEPOT INC	437076102	HD	11.00	01/14/2014	890.00	09/23/2016	1,408.72	518.72	58.28%	L
HOME DEPOT INC	437076102	HD	13.00	02/13/2014	1,011.99	09/23/2016	1,664.86	652.87	64.51%	L
HORACE MANN EDUCATORS CORP NEW	440327104	HMN	20.00	08/23/2013	563.82	05/06/2016	651.79	87.97	15.60%	L
HOWARD HUGHES CORP	44267D107	HHC	6.00	01/25/2011	316.25	06/20/2016	689.54	373.29	118.04%	L
HOWARD HUGHES CORP	44267D107	HHC	160.00	02/02/2011	8,142.08	06/20/2016	18,387.64	10,245.56	125.83%	L
HOWARD HUGHES CORP	44267D107	HHC	96.00	03/04/2011	5,933.78	06/20/2016	11,032.59	5,098.81	85.93%	L
HOWARD HUGHES CORP	44267D107	HHC	113.00	04/12/2011	6,995.39	06/20/2016	12,986.28	5,990.89	85.64%	L
HOWARD HUGHES CORP	44267D107	HHC	110.00	05/02/2011	7,147.80	06/20/2016	12,641.50	5,493.70	76.86%	L
HOWARD HUGHES CORP	44267D107	HHC	114.00	05/10/2011	7,726.21	06/20/2016	13,101.20	5,374.99	69.57%	L
HOWARD HUGHES CORP	44267D107	HHC	112.00	05/23/2011	7,589.03	06/20/2016	12,871.36	5,282.33	69.60%	L
HOWARD HUGHES CORP	44267D107	HHC	119.00	07/21/2011	7,482.55	06/20/2016	13,675.81	6,193.26	82.77%	L
HOWARD HUGHES CORP	44267D107	HHC	19.00	08/08/2011	950.96	06/20/2016	2,183.53	1,232.57	129.61%	L
HOWARD HUGHES CORP	44267D107	HHC	20.00	08/17/2011	1,109.68	06/20/2016	2,298.46	1,188.78	107.13%	L
HOWARD HUGHES CORP	44267D107	HHC	73.00	08/18/2011	3,792.71	06/20/2016	8,389.36	4,596.65	121.20%	L
HOWARD HUGHES CORP	44267D107	HHC	133.00	09/21/2011	6,199.98	06/20/2016	15,284.73	9,084.75	146.53%	L
HOWARD HUGHES CORP	44267D107	HHC	84.00	11/10/2011	3,858.74	06/20/2016	9,653.52	5,794.78	150.17%	L
HOWARD HUGHES CORP	44267D107	HHC	62.00	11/11/2011	2,935.46	06/20/2016	7,125.21	4,189.75	142.73%	L
HOWARD HUGHES CORP	44267D107	HHC	86.00	11/14/2011	4,047.75	06/20/2016	9,883.36	5,835.61	144.17%	L
HOWARD HUGHES CORP	44267D107	HHC	116.00	12/13/2011	5,519.11	06/20/2016	13,331.04	7,811.93	141.54%	L
HOWARD HUGHES CORP	44267D107	HHC	77.00	01/09/2012	3,577.42	06/20/2016	8,849.06	5,271.64	147.36%	L
HOWARD HUGHES CORP	44267D107	HHC	48.00	01/10/2012	2,267.49	06/20/2016	5,516.29	3,248.80	143.28%	L
HOWARD HUGHES CORP	44267D107	HHC	82.00	01/30/2012	4,252.71	06/20/2016	9,423.67	5,170.96	121.59%	L
HOWARD HUGHES CORP	44267D107	HHC	121.00	02/21/2012	6,649.47	06/20/2016	13,905.66	7,256.19	109.12%	L
HOWARD HUGHES CORP	44267D107	HHC	99.00	02/22/2012	5,356.35	06/20/2016	11,377.36	6,021.01	112.41%	L
HOWARD HUGHES CORP	44267D107	HHC	23.00	03/02/2012	1,347.02	06/20/2016	2,643.22	1,296.20	96.23%	L
HOWARD HUGHES CORP	44267D107	HHC	64.00	03/05/2012	3,748.72	06/20/2016	7,355.06	3,606.34	96.20%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HOWARD HUGHES CORP	44267D107	HHC	67 00	03/09/2012	4,200.84	06/20/2016	7,699.83	3,498.99	83.29%	L
HOWARD HUGHES CORP	44267D107	HHC	55 00	03/12/2012	3,476.73	06/20/2016	6,320.75	2,844.02	81.80%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	64 04	07/13/2010	2,348.79	06/20/2016	3,460.32	1,111.53	47.32%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	209 94	07/14/2010	7,712.29	06/20/2016	11,344.22	3,631.93	47.09%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	125 96	01/06/2011	4,355.45	06/20/2016	6,806.53	2,451.08	56.28%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	144 40	01/26/2011	5,507.71	06/20/2016	7,802.60	2,294.89	41.67%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	148 49	02/04/2011	5,937.54	06/20/2016	8,023.96	2,086.42	35.14%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	14 34	02/16/2011	595.27	06/20/2016	774.73	179.46	30.15%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	144 40	02/17/2011	5,979.27	06/20/2016	7,802.60	1,823.33	30.49%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	319 52	03/07/2011	12,457.98	06/20/2016	17,265.34	4,807.36	38.59%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	141 33	04/15/2011	5,471.41	06/20/2016	7,636.60	2,165.19	39.57%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	132.11	04/26/2011	5,076.43	06/20/2016	7,138.56	2,062.13	40.62%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	360 48	01/20/2012	12,951.24	06/20/2016	19,478.84	6,527.60	50.40%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	39 00	04/15/2013	2,362.74	06/20/2016	2,107.39	-255.35	-10.81%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	37 00	10/09/2013	2,992.14	06/20/2016	1,999.32	-992.82	-33.18%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	32 00	04/22/2014	3,042.77	06/20/2016	1,729.14	-1,313.63	-43.17%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	31 00	06/30/2014	3,103.95	06/20/2016	1,675.11	-1,428.84	-46.03%	L
ICAHN ENTERPRISES LP DEP UNITS REPRSNTG LTD PARTNERSHIP INTS	451100101	IEP	29 00	09/25/2014	3,147.05	06/20/2016	1,567.03	-1,580.02	-50.21%	L
ICICI BANK LTD SPON ADR	45104G104	IBN	354 00	06/22/2015	3,676.68	06/21/2016	2,513.34	-1,163.34	-31.64%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	104 00	06/26/2015	1,084.84	06/21/2016	738.39	-346.45	-31.94%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	161 00	06/30/2015	1,657.91	06/21/2016	1,143.07	-514.84	-31.05%	S

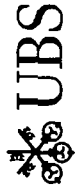


Consolidated report prepared for McMichael Family Foundation

AX XX713 Horizon Core
AX XX721 Earnest Small
AX XX370 NEJ Int'l
AX XX722 Polen
AX XX371 Wedgewood
AX XX715 Blackrock
AX XX718 Earnest Mid Cap
AX XX719 Newgate
AX XX720 NWQ Int'l
AX XX016 Horizon Researc
AX XX020 Alternative Inv
AX XX941 Taxable Fix Inc
AX XX886 McMichael Family
AX XX428 PMP

Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ICICI BANK LTD SPON ADR	45104G104	IBN	111.00	07/02/2015	1,150.99	06/21/2016	788.09	-362.90	-31.53%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	169.00	07/06/2015	1,751.38	06/21/2016	1,199.87	-551.51	-31.49%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	94.00	08/14/2015	915.36	06/21/2016	667.38	-247.98	-27.09%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	3.00	08/19/2015	29.07	06/21/2016	21.30	-7.77	-26.73%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	206.00	08/24/2015	1,754.89	06/21/2016	1,462.57	-292.32	-16.66%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	411.00	08/25/2015	3,606.65	06/21/2016	2,918.04	-688.61	-19.09%	S
ICICI BANK LTD SPON ADR	45104G104	IBN	363.00	08/26/2015	3,130.00	06/21/2016	2,577.24	-552.76	-17.66%	S
IMPERIAL BRANDS PLC SPON ADR	45262P102	IMBBY	3.00	03/07/2013	212.73	03/09/2016	314.84	102.11	48.00%	L
IMPERIAL BRANDS PLC SPON ADR	45262P102	IMBBY	160.00	03/07/2013	11,345.60	06/21/2016	17,206.02	5,860.42	51.65%	L
IMPERIAL TOBACCO GROUP PLC SPON ADR	453142101	ITYBY	42.00	03/07/2013	2,978.22	01/06/2016	4,408.45	1,430.23	48.02%	L
INTEL CORP	458140100	INTC	202.00	01/24/2012	5,441.09	08/08/2016	7,071.87	1,630.78	29.97%	L
INTEL CORP	458140100	INTC	332.00	02/18/2014	8,213.51	08/08/2016	11,623.06	3,409.55	41.51%	L
INTEL CORP	458140100	INTC	66.00	08/14/2014	2,238.67	08/08/2016	2,310.61	71.94	3.21%	L
INTL BUSINESS MACH	459200101	IBM	3.00	01/24/2012	575.87	01/27/2016	366.29	-209.58	-36.39%	L
INTL BUSINESS MACH	459200101	IBM	34.00	02/13/2014	6,193.72	01/27/2016	4,151.23	-2,042.49	-32.98%	L
INTL PAPER CO	460146103	IP	90.00	07/15/2013	4,264.90	04/05/2016	3,594.65	-670.25	-15.72%	L
INTUIT	461202103	INTU	61.00	08/15/2007	1,718.97	04/14/2016	6,275.44	4,556.47	265.07%	L
ISHARES MSCI CHILE CAPPED ETF	464286640	ECH	1,200.00	11/24/2014	51,631.40	06/27/2016	41,354.94	-10,276.46	-19.90%	L
ISHARES MSCI MEXICO CAPPED ETF	464286822	EWV	776.00	11/24/2014	52,162.18	06/27/2016	35,844.76	-16,317.42	-31.28%	L
ISHARES MSCI TAIWAN ETF	464286731	TUR	3,310.00	11/24/2014	52,219.55	06/27/2016	43,995.56	-8,223.99	-15.75%	L
ISHARES MSCI TURKEY ETF	464286715		939.00	11/24/2014	52,161.87	06/27/2016	35,572.30	-16,589.57	-31.80%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	13.00	12/04/2014	86.12	12/17/2015	55.36	-30.76	-35.72%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	14.00	12/04/2014	92.74	12/18/2015	59.09	-33.65	-36.28%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	11.00	12/04/2014	72.86	12/21/2015	45.39	-27.47	-37.70%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	4.00	12/04/2014	26.50	12/22/2015	16.33	-10.17	-38.38%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	37.00	12/17/2014	266.76	12/22/2015	151.03	-115.73	-43.38%	L
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	15.00	12/17/2014	108.15	12/23/2015	62.48	-45.67	-42.23%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
M5920A109	ICL	6.00	12/22/2014	44.56	12/23/2015	24.99	-19.57	-43.92%	L
M5920A109	ICL	1.00	12/26/2014	7.34	12/23/2015	4.16	-3.18	-43.32%	S
M5920A109	ICL	5.00	01/06/2015	36.10	12/23/2015	20.83	-15.27	-42.30%	S
M5920A109	ICL	10.00	01/12/2015	72.98	12/23/2015	41.65	-31.33	-42.93%	S
M5920A109	ICL	15.00	01/14/2015	109.88	12/23/2015	62.47	-47.41	-43.15%	S
M5920A109	ICL	31.00	01/14/2015	227.10	12/24/2015	135.44	-91.66	-40.36%	S
M5920A109	ICL	19.00	01/16/2015	139.19	12/24/2015	83.01	-56.18	-40.36%	S
M5920A109	ICL	40.00	01/22/2015	296.81	12/24/2015	174.76	-122.05	-41.12%	S
M5920A109	ICL	5.00	01/26/2015	36.00	12/24/2015	21.84	-14.16	-39.33%	S
M5920A109	ICL	16.00	01/26/2015	115.18	12/28/2015	69.88	-45.30	-39.33%	S
M5920A109	ICL	20.00	01/26/2015	143.99	01/06/2016	81.97	-62.02	-43.07%	S
M5920A109	ICL	52.00	01/28/2015	372.25	01/06/2016	213.11	-159.14	-42.75%	S
M5920A109	ICL	5.00	01/28/2015	35.80	01/07/2016	20.24	-15.56	-43.46%	S
M5920A109	ICL	5.00	01/28/2015	35.79	01/08/2016	20.26	-15.53	-43.39%	S
M5920A109	ICL	4.00	01/30/2015	28.62	01/08/2016	16.21	-12.41	-43.36%	S
M5920A109	ICL	10.00	01/30/2015	71.56	01/11/2016	40.98	-30.58	-42.73%	S
M5920A109	ICL	5.00	02/10/2015	36.92	01/11/2016	20.49	-16.43	-44.50%	S
M5920A109	ICL	7.00	02/11/2015	49.49	01/11/2016	28.69	-20.80	-42.03%	S
M5920A109	ICL	28.00	02/11/2015	197.95	01/21/2016	112.12	-85.83	-43.36%	S
M5920A109	ICL	14.00	02/11/2015	98.98	01/22/2016	56.56	-42.42	-42.86%	S
M5920A109	ICL	38.00	02/12/2015	269.83	01/22/2016	153.52	-116.31	-43.10%	S
M5920A109	ICL	30.00	02/27/2015	212.34	01/22/2016	121.20	-91.14	-42.92%	S
M5920A109	ICL	9.00	02/27/2015	63.71	01/27/2016	35.52	-28.19	-44.25%	S
M5920A109	ICL	52.00	02/27/2015	368.06	01/28/2016	208.16	-159.90	-43.44%	S
M5920A109	ICL	95.00	02/27/2015	672.42	01/29/2016	389.92	-282.50	-42.01%	S
M5920A109	ICL	44.00	02/27/2015	311.43	02/01/2016	176.78	-134.65	-43.24%	S
M5920A109	ICL	8.00	02/27/2015	56.63	02/02/2016	31.59	-25.04	-44.22%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	67.00	02/27/2015	474.23	02/03/2016	269.61	-204.62	-43.15%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	31.00	03/03/2015	219.90	02/03/2016	124.75	-95.15	-43.27%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	98.00	03/03/2015	695.19	02/04/2016	410.92	-284.27	-40.89%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	39.00	03/03/2015	276.65	02/05/2016	163.88	-112.77	-40.76%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	52.00	03/03/2015	368.87	02/08/2016	219.41	-149.46	-40.52%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	80.00	03/03/2015	567.50	02/09/2016	338.22	-229.28	-40.40%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	18.00	03/04/2015	128.74	02/09/2016	76.10	-52.64	-40.89%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	40.00	03/04/2015	286.08	02/10/2016	164.24	-121.84	-42.59%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	55.00	03/04/2015	393.36	02/11/2016	218.05	-175.31	-44.57%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	43.00	03/04/2015	307.53	02/12/2016	170.93	-136.60	-44.42%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	29.00	03/04/2015	207.41	02/16/2016	115.04	-92.37	-44.53%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	31.00	03/04/2015	221.71	02/18/2016	124.99	-96.72	-43.62%	S
ISRAEL CHEMICALS LTD ILS	M5920A109	ICL	29.00	03/04/2015	207.41	02/22/2016	115.41	-92.00	-44.36%	S
ISUZU MOTOR CO LTD ADR	465254209	ISUZU	535.00	08/29/2013	6,456.64	06/21/2016	6,735.50	278.86	4.32%	L
ISUZU MOTOR CO LTD ADR	465254209	ISUZU	530.00	08/30/2013	6,542.11	06/21/2016	6,672.56	130.45	1.99%	L
ISUZU MOTOR CO LTD ADR	465254209	ISUZU	400.00	09/04/2013	4,857.94	06/21/2016	5,035.89	177.95	3.66%	L
ISUZU MOTOR CO LTD ADR	465254209	ISUZU	60.00	09/12/2013	742.54	06/21/2016	755.38	12.84	1.73%	L
ITRON INC	465741106	ITRI	117.00	12/07/2006	5,688.54	12/23/2015	4,227.39	-1,461.15	-25.69%	L
ITRON INC	465741106	ITRI	211.00	01/12/2012	8,099.62	12/23/2015	7,623.75	-475.87	-5.88%	L
ITV PLC ADR	45069P107	ITVY	110.00	06/13/2012	3,975.21	12/23/2015	3,974.47	-0.74	-0.02%	L
ITV PLC ADR	45069P107	ITVY	70.00	04/28/2016	2,309.22	06/21/2016	2,157.35	-151.87	-6.58%	S
JARDEN CORP	471109108	ITVY	446.00	04/29/2016	14,883.56	06/21/2016	13,745.42	-1,138.14	-7.65%	S
JARDEN CORP	471109108		329.25	11/09/2010	4,769.97	10/28/2015	15,309.05	10,539.08	220.95%	L
JARDEN CORP	471109108		7.75	12/21/2010	110.06	10/28/2015	360.35	250.29	227.41%	L
JARDEN CORP	471109108		239.75	12/21/2010	3,404.85	04/18/2016	8,439.60	5,034.75	147.87%	L
JARDEN CORP	471109108		405.00	12/22/2010	5,761.40	04/18/2016	14,266.40	8,505.00	147.62%	L
JARDEN CORP	471109108		346.50	07/25/2011	5,207.34	04/18/2016	12,483.84	7,276.50	139.74%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
JARDEN CORP	471109108		366.75	07/26/2011	5,456.93	04/18/2016	13,158.68	7,701.75	141.14%	L
JOHNSON & JOHNSON COM	478160104	JNJ	23.00	01/24/2012	1,497.91	05/19/2016	2,584.68	1,086.77	72.55%	L
KDDI CORP ADR	486671106	KDDY	377.00	06/23/2015	4,486.79	06/21/2016	5,569.71	1,082.92	24.14%	S
KDDI CORP ADR	486671106	KDDY	186.00	06/24/2015	2,221.96	06/21/2016	2,747.93	525.97	23.67%	S
KDDI CORP ADR	486671106	KDDY	251.00	06/30/2015	2,996.86	06/21/2016	3,708.22	711.36	23.74%	S
KDDI CORP ADR	486671106	KDDY	164.00	10/01/2015	1,823.60	06/21/2016	2,422.90	599.30	32.86%	S
KDDI CORP ADR	486671106	KDDY	160.00	10/06/2015	1,830.38	06/21/2016	2,363.80	533.42	29.14%	S
KDDI CORP ADR	486671106	KDDY	2.00	10/07/2015	22.89	06/21/2016	29.55	6.66	29.10%	S
KDDI CORP ADR	486671106	KDDY	120.00	10/08/2015	1,376.68	06/21/2016	1,772.85	396.17	28.78%	S
KDDI CORP ADR	486671106	KDDY	333.00	10/19/2015	3,718.78	06/21/2016	4,919.67	1,200.89	32.29%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	58.00	05/19/2015	772.74	01/12/2016	424.58	-348.16	-45.06%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	211.00	05/20/2015	2,770.85	01/12/2016	1,544.58	-1,226.27	-44.26%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	48.00	05/21/2015	631.42	01/12/2016	351.37	-280.05	-44.35%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	28.00	05/21/2015	368.32	01/20/2016	194.53	-173.79	-47.18%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	23.00	05/21/2015	302.55	01/21/2016	158.91	-143.64	-47.48%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	153.00	05/21/2015	2,012.64	01/22/2016	1,065.64	-947.00	-47.05%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	145.00	05/21/2015	1,907.40	01/28/2016	966.64	-940.76	-49.32%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	28.00	05/21/2015	368.33	02/01/2016	195.56	-172.77	-46.91%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	77.00	05/22/2015	1,030.15	02/01/2016	537.78	-492.37	-47.80%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	47.00	05/26/2015	620.43	02/01/2016	328.26	-292.17	-47.09%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	40.00	05/27/2015	524.79	02/01/2016	279.37	-245.42	-46.77%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	37.00	05/27/2015	485.43	02/03/2016	247.30	-238.13	-49.06%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	217.00	05/28/2015	2,836.43	02/03/2016	1,450.35	-1,386.08	-48.87%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	113.00	05/29/2015	1,476.12	02/03/2016	755.25	-720.87	-48.84%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	331.00	05/29/2015	4,323.86	02/04/2016	2,287.17	-2,036.69	-47.10%	S
KEPPEL CORP LTD SPON ADR	492051305	KPELY	8.00	05/29/2015	104.50	02/05/2016	55.55	-48.95	-46.84%	S
KEYCORP NEW	493267108	KEY	52.00	01/25/2012	426.54	03/30/2016	584.65	158.11	37.07%	L



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AX XX370 NEJ Int'l
AX XX371 Wedgewood
AX XX886 McMichael Family
AX XX428 PMP
AX XX941 Taxable Fix Inc

Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
KOBE STEEL LTD SPON ADR JAPAN ADR	499892107	KBSTY	226.00	05/12/2015	2,073.96	12/21/2015	1,194.68	-879.28	-42.40%	S
KOBE STEEL LTD SPON ADR JAPAN ADR	499892107	KBSTY	419.00	05/15/2015	3,884.29	12/21/2015	2,214.92	-1,669.37	-42.98%	S
KOBE STEEL LTD SPON ADR JAPAN ADR	499892107	KBSTY	15.00	05/15/2015	139.06	12/22/2015	78.50	-60.56	-43.55%	S
KOBE STEEL LTD SPON ADR JAPAN ADR	499892107	KBSTY	422.00	05/19/2015	3,937.72	12/22/2015	2,208.46	-1,729.26	-43.92%	S
KOC HOLDINGS ADR	49989A109	KHOLY	157.00	03/07/2013	4,380.77	11/18/2015	3,514.79	-865.98	-19.77%	L
KOC HOLDINGS ADR	49989A109	KHOLY	156.00	03/07/2013	4,352.87	11/19/2015	3,511.36	-841.51	-19.33%	L
KOC HOLDINGS ADR	49989A109	KHOLY	20.00	03/07/2013	558.06	11/20/2015	450.49	-107.57	-19.28%	L
KOC HOLDINGS ADR	49989A109	KHOLY	28.00	03/23/2015	654.57	11/20/2015	630.68	-23.89	-3.65%	S
KOC HOLDINGS ADR	49989A109	KHOLY	38.00	03/24/2015	889.28	11/20/2015	855.92	-33.36	-3.75%	S
KOC HOLDINGS ADR	49989A109	KHOLY	9.00	03/25/2015	212.39	11/20/2015	202.72	-9.67	-4.55%	S
KOC HOLDINGS ADR	49989A109	KHOLY	29.00	03/26/2015	669.65	11/20/2015	653.20	-16.45	-2.46%	S
KOC HOLDINGS ADR	49989A109	KHOLY	32.00	03/27/2015	728.72	11/20/2015	720.78	-7.94	-1.09%	S
KOC HOLDINGS ADR	49989A109	KHOLY	38.00	03/27/2015	865.36	11/23/2015	852.83	-12.53	-1.45%	S
KOC HOLDINGS ADR	49989A109	KHOLY	2.00	03/30/2015	45.72	11/23/2015	44.89	-0.83	-1.82%	S
KOC HOLDINGS ADR	49989A109	KHOLY	35.00	03/30/2015	800.18	06/21/2016	792.03	-8.15	-1.02%	L
KOC HOLDINGS ADR	49989A109	KHOLY	65.00	03/31/2015	1,474.38	06/21/2016	1,470.92	-3.46	-0.23%	L
KOC HOLDINGS ADR	49989A109	KHOLY	55.00	04/01/2015	1,251.89	06/21/2016	1,244.62	-7.27	-0.58%	L
KOC HOLDINGS ADR	49989A109	KHOLY	18.00	04/02/2015	414.22	06/21/2016	407.33	-6.89	-1.66%	L
KOC HOLDINGS ADR	49989A109	KHOLY	10.00	04/06/2015	243.98	06/21/2016	226.30	-17.68	-7.25%	L
KOC HOLDINGS ADR	49989A109	KHOLY	20.00	04/10/2015	469.48	06/21/2016	452.59	-16.89	-3.60%	L
KOC HOLDINGS ADR	49989A109	KHOLY	35.00	04/13/2015	808.66	06/21/2016	792.03	-16.63	-2.06%	L
KOC HOLDINGS ADR	49989A109	KHOLY	70.00	04/17/2015	1,584.16	06/21/2016	1,584.07	-0.09	-0.01%	L
KOC HOLDINGS ADR	49989A109	KHOLY	70.00	05/08/2015	1,569.44	06/21/2016	1,584.06	14.62	0.93%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	8.00	02/18/2015	162.10	06/21/2016	202.28	40.18	24.79%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	14.00	02/19/2015	283.43	06/21/2016	353.98	70.55	24.89%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	3.00	02/20/2015	60.74	06/21/2016	75.85	15.11	24.88%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	4.00	02/23/2015	82.43	06/21/2016	101.14	18.71	22.70%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	36.00	02/24/2015	742.88	06/21/2016	910.24	167.36	22.53%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	19.00	02/25/2015	396.94	06/21/2016	480.40	83.46	21.03%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	20.00	02/26/2015	419.56	06/21/2016	505.69	86.13	20.53%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	55.00	02/27/2015	1,134.68	06/21/2016	1,390.65	255.97	22.56%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	5.00	02/27/2015	102.98	06/21/2016	126.42	23.44	22.76%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	50.00	03/02/2015	1,018.45	06/21/2016	1,264.22	245.77	24.13%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	10.00	03/02/2015	203.90	06/21/2016	252.85	48.95	24.01%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	2.00	03/02/2015	40.71	06/21/2016	50.57	9.86	24.22%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	23.00	03/03/2015	473.92	06/21/2016	581.54	107.62	22.71%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	26.00	03/03/2015	538.34	06/21/2016	657.39	119.05	22.11%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	36.00	03/03/2015	742.33	06/21/2016	910.24	167.91	22.62%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	29.00	03/04/2015	597.77	06/21/2016	733.25	135.48	22.66%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	26.00	03/05/2015	527.87	06/21/2016	657.40	129.53	24.54%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	21.00	03/06/2015	425.13	06/21/2016	530.97	105.84	24.90%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	16.00	03/09/2015	325.00	06/21/2016	404.55	79.55	24.48%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	50.00	03/10/2015	982.33	06/21/2016	1,264.23	281.90	28.70%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	14.00	03/11/2015	271.39	06/21/2016	353.98	82.59	30.43%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	20.00	03/12/2015	377.59	06/21/2016	505.69	128.10	33.93%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	27.00	04/20/2015	577.45	06/21/2016	682.68	105.23	18.22%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	23.00	04/24/2015	501.85	06/21/2016	581.54	79.69	15.88%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	6.00	04/28/2015	135.36	06/21/2016	151.71	16.35	12.08%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	18.00	04/30/2015	385.83	06/21/2016	455.12	69.29	17.96%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	13.00	05/01/2015	279.45	06/21/2016	328.70	49.25	17.62%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	177.00	05/07/2015	3,755.23	06/21/2016	4,475.34	720.11	19.18%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	63.00	05/11/2015	1,360.62	06/21/2016	1,592.92	232.30	17.07%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	23.00	05/13/2015	497.02	06/21/2016	581.55	84.53	17.01%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	26.00	05/15/2015	565.36	06/21/2016	657.39	92.03	16.28%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	63 00	05/18/2015	1,354.27	06/21/2016	1,592.92	238.65	17.62%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	41 00	05/19/2015	873.69	06/21/2016	1,036.67	162.98	18.65%	L
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	2 00	01/14/2016	43 17	06/21/2016	50 56	7 39	17.12%	S
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	35 00	01/19/2016	749 95	06/21/2016	884 96	135 01	18.00%	S
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	59 00	01/20/2016	1,232 01	06/21/2016	1,491.78	259 77	21.09%	S
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	12 00	01/21/2016	251 71	06/21/2016	303 42	51 71	20.54%	S
KOREA ELECTRIC POWER CRP SPONSORED ADR SHS	500631106	KEP	12 00	01/22/2016	249 94	06/21/2016	303.41	53 47	21.39%	S
L BRANDS INC COM	501797104	LB	40 00	07/26/2011	1,530 04	06/20/2016	2,726 41	1,196 37	78.19%	L
L BRANDS INC COM	501797104	LB	223 00	08/03/2011	8,055.94	06/20/2016	15,199.74	7,143.80	88.68%	L
L BRANDS INC COM	501797104	LB	171 00	08/11/2011	5,861 49	06/20/2016	11,655 40	5,793 91	98.85%	L
L BRANDS INC COM	501797104	LB	235 00	09/22/2011	9,184.39	06/20/2016	16,017 66	6,833 27	74.40%	L
L BRANDS INC COM	501797104	LB	156 00	09/30/2011	6,051 38	06/20/2016	10,633 00	4,581 62	75.71%	L
LABORATORY CORP AMER HLDGS NEW	50540R409	LH	4 00	02/19/2015	468 00	03/30/2016	472 87	4 87	1.04%	L
LIBERTY BRAVES GROUP	531229706	BATRA	0 90	07/18/2011	12 15	04/18/2016	16 32	4 17	34.32%	L
LIBERTY BRAVES GROUP	531229706	BATRA	12 73	07/18/2011	171 77	06/20/2016	195 37	23 60	13.74%	L
LIBERTY BRAVES GROUP	531229706	BATRA	7 84	08/01/2011	111 11	06/20/2016	120 40	9 29	8.36%	L
LIBERTY BRAVES GROUP	531229706	BATRA	10 49	08/18/2011	130.94	06/20/2016	160.99	30 05	22.95%	L
LIBERTY BRAVES GROUP	531229706	BATRA	7 67	08/23/2011	93 04	06/20/2016	117 69	24 65	26.49%	L
LIBERTY BRAVES GROUP	531229706	BATRA	5 38	09/09/2011	67.23	06/20/2016	82.53	15.30	22.76%	L
LIBERTY BRAVES GROUP	531229706	BATRA	2 20	09/12/2011	27 27	06/20/2016	33 82	6.55	24.02%	L
LIBERTY BRAVES GROUP	531229706	BATRA	2 47	09/16/2011	32.79	06/20/2016	37 88	5.09	15.52%	L
LIBERTY BRAVES GROUP	531229706	BATRA	3 35	09/19/2011	44 32	06/20/2016	51 41	7 09	16.00%	L
LIBERTY BRAVES GROUP	531229706	BATRA	4 23	09/20/2011	56 48	06/20/2016	64 93	8 45	14.96%	L
LIBERTY BRAVES GROUP	531229706	BATRA	15 25	10/05/2011	169 81	06/20/2016	234 04	64 23	37.82%	L
LIBERTY BRAVES GROUP	531229706	BATRA	7 40	10/12/2011	85.55	06/20/2016	113.64	28.09	32.83%	L
LIBERTY BRAVES GROUP SER C	531229888	BATRK	0 80	07/18/2011	8 56	04/18/2016	13 96	5 40	63.08%	L
LIBERTY BRAVES GROUP SER C	531229888	BATRK	26 45	07/18/2011	283 02	06/20/2016	398 21	115 19	40.70%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
531229888	BATRK	15.69	08/01/2011	176.16	06/20/2016	236.13	59.97	34.04%	L
531229888	BATRK	20.97	08/18/2011	207.60	06/20/2016	315.73	108.13	52.09%	L
531229888	BATRK	15.33	08/23/2011	147.50	06/20/2016	230.83	83.33	56.49%	L
531229888	BATRK	10.75	09/09/2011	106.59	06/20/2016	161.85	55.26	51.84%	L
531229888	BATRK	4.41	09/12/2011	43.24	06/20/2016	66.33	23.09	53.40%	L
531229888	BATRK	4.94	09/16/2011	51.99	06/20/2016	74.28	22.29	42.87%	L
531229888	BATRK	6.70	09/19/2011	70.26	06/20/2016	100.83	30.57	43.51%	L
531229888	BATRK	8.46	09/20/2011	89.54	06/20/2016	127.35	37.81	42.23%	L
531229888	BATRK	30.49	10/05/2011	269.22	06/20/2016	459.00	189.78	70.49%	L
531229888	BATRK	14.81	10/12/2011	135.62	06/20/2016	222.87	87.25	64.33%	L
530307305	LBRDK	67.64	07/18/2011	1,690.23	06/20/2016	4,029.29	2,339.06	138.39%	L
530307305	LBRDK	39.22	08/01/2011	1,028.70	06/20/2016	2,336.35	1,307.65	127.12%	L
530307305	LBRDK	52.44	08/18/2011	1,212.27	06/20/2016	3,123.87	1,911.60	157.69%	L
530307305	LBRDK	38.34	08/23/2011	861.33	06/20/2016	2,283.83	1,422.50	165.15%	L
530307305	LBRDK	26.88	09/09/2011	622.44	06/20/2016	1,601.32	978.88	157.26%	L
530307305	LBRDK	11.02	09/12/2011	252.49	06/20/2016	656.27	403.78	159.92%	L
530307305	LBRDK	12.34	09/16/2011	303.60	06/20/2016	735.04	431.44	142.11%	L
530307305	LBRDK	16.74	09/19/2011	410.30	06/20/2016	997.53	587.23	143.12%	L
530307305	LBRDK	21.15	09/20/2011	522.91	06/20/2016	1,260.05	737.14	140.97%	L
530307305	LBRDK	76.23	10/05/2011	1,572.12	06/20/2016	4,541.43	2,969.31	188.87%	L
530307305	LBRDK	37.01	10/12/2011	791.97	06/20/2016	2,205.09	1,413.12	178.43%	L
530307305	LBRDK	120.00	01/09/2015	4,843.22	06/20/2016	7,148.89	2,305.67	47.61%	L
530307107	LBRDA	33.32	07/18/2011	839.52	06/20/2016	1,969.21	1,129.69	134.56%	L
530307107	LBRDA	19.61	08/01/2011	518.61	06/20/2016	1,158.96	640.35	123.47%	L
530307107	LBRDA	26.22	08/18/2011	611.15	06/20/2016	1,549.63	938.48	153.56%	L
530307107	LBRDA	19.17	08/23/2011	434.24	06/20/2016	1,132.91	698.67	160.89%	L
530307107	LBRDA	13.44	09/09/2011	313.80	06/20/2016	794.35	480.55	153.14%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	5.51	09/12/2011	127.29	06/20/2016	325.55	198.26	155.75%	L
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	6.17	09/16/2011	153.06	06/20/2016	364.61	211.55	138.21%	L
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	8.37	09/19/2011	206.85	06/20/2016	494.84	287.99	139.23%	L
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	10.58	09/20/2011	263.62	06/20/2016	625.06	361.44	137.11%	L
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	38.12	10/05/2011	792.57	06/20/2016	2,252.81	1,460.24	184.24%	L
LIBERTY BROADBAND CORP SER A	530307107	LBRDA	18.51	10/12/2011	399.26	06/20/2016	1,093.85	694.59	173.97%	L
LIBERTY INTERACTIVE CORP QVC GROUP COM SER A	53071M104	QVCA	372.00	06/19/2012	4,562.95	01/08/2016	9,392.87	4,829.92	105.85%	L
LIBERTY INTERACTIVE CORP QVC GROUP COM SER A	53071M104	QVCA	103.00	06/19/2012	1,263.40	01/13/2016	2,656.49	1,393.09	110.27%	L
LIBERTY INTERACTIVE CORP QVC GROUP COM SER A	53071M104	QVCA	176.00	10/02/2012	2,797.85	01/13/2016	4,539.24	1,741.39	62.24%	L
LIBERTY INTERACTIVE CORP QVC GROUP COM SER A	53071M104	QVCA	195.00	10/02/2012	3,099.90	01/25/2016	4,860.93	1,761.03	56.81%	L
LIBERTY INTERACTIVE CORP QVC GROUP COM SER A	53071M104	QVCA	421.00	10/24/2012	7,264.44	01/25/2016	10,494.62	3,230.18	44.47%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	0.75	07/18/2011	8.37	04/18/2016	14.07	5.70	68.10%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	33.32	07/18/2011	371.91	06/20/2016	630.14	258.23	69.43%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	19.61	08/01/2011	229.75	06/20/2016	370.86	141.11	61.42%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	26.22	08/18/2011	270.74	06/20/2016	495.87	225.13	83.15%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	19.17	08/23/2011	192.37	06/20/2016	362.53	170.16	88.45%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	13.44	09/09/2011	139.01	06/20/2016	254.18	115.17	82.85%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	5.51	09/12/2011	56.39	06/20/2016	104.18	47.79	84.75%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	6.17	09/16/2011	67.80	06/20/2016	116.67	48.87	72.08%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	8.37	09/19/2011	91.64	06/20/2016	158.35	66.71	72.80%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	10.58	09/20/2011	116.78	06/20/2016	200.01	83.23	71.27%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	38.12	10/05/2011	351.12	06/20/2016	720.89	369.77	105.31%	L
LIBERTY MEDIA GROUP SER A	531229870	LMCA	18.51	10/12/2011	176.87	06/20/2016	350.03	173.16	97.90%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	0.50	07/18/2011	5.38	04/18/2016	8.91	3.53	65.61%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	67.64	07/18/2011	728.36	06/20/2016	1,256.87	528.51	72.56%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	39.22	08/01/2011	443.29	06/20/2016	728.78	285.49	64.40%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	52.44	08/18/2011	522.39	06/20/2016	974.44	452.05	86.53%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LIBERTY MEDIA GROUP SER C	531229854	LMCK	38.34	08/23/2011	371.17	06/20/2016	712.40	341.23	91.93%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	26.88	09/09/2011	268.22	06/20/2016	499.50	231.28	86.23%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	11.02	09/12/2011	108.80	06/20/2016	204.72	95.92	88.16%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	12.34	09/16/2011	130.83	06/20/2016	229.28	98.45	75.25%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	16.74	09/19/2011	176.80	06/20/2016	311.16	134.36	76.00%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	21.15	09/20/2011	225.33	06/20/2016	393.05	167.72	74.43%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	76.23	10/05/2011	677.47	06/20/2016	1,416.62	739.15	109.10%	L
LIBERTY MEDIA GROUP SER C	531229854	LMCK	37.01	10/12/2011	341.27	06/20/2016	687.84	346.57	101.55%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	272.54	07/18/2011	3,950.66	06/20/2016	8,271.43	4,320.77	109.37%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	156.87	08/01/2011	2,386.78	06/20/2016	4,760.90	2,374.12	99.47%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	209.75	08/18/2011	2,812.70	06/20/2016	6,365.71	3,553.01	126.32%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	153.34	08/23/2011	1,998.48	06/20/2016	4,653.91	2,655.43	132.87%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	107.52	09/09/2011	1,444.18	06/20/2016	3,263.10	1,818.92	125.95%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	44.06	09/12/2011	585.81	06/20/2016	1,337.33	751.52	128.29%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	49.35	09/16/2011	704.42	06/20/2016	1,497.81	793.39	112.63%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	66.98	09/19/2011	951.97	06/20/2016	2,032.75	1,080.78	113.53%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	84.60	09/20/2011	1,213.25	06/20/2016	2,567.68	1,354.43	111.64%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	304.93	10/05/2011	3,647.65	06/20/2016	9,254.34	5,606.69	153.71%	L
LIBERTY SIRIUS GROUP SER C	531229607	LSXMK	148.06	10/12/2011	1,837.51	06/20/2016	4,493.44	2,655.93	144.54%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	136.27	07/18/2011	2,041.34	06/20/2016	4,233.81	2,192.47	107.40%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	78.43	08/01/2011	1,233.26	06/20/2016	2,436.92	1,203.66	97.60%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	104.87	08/18/2011	1,453.35	06/20/2016	3,258.35	1,805.00	124.20%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	76.67	08/23/2011	1,032.62	06/20/2016	2,382.15	1,349.53	130.69%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	53.76	09/09/2011	746.22	06/20/2016	1,670.25	924.03	123.83%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	22.03	09/12/2011	302.69	06/20/2016	684.53	381.84	126.15%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	24.68	09/16/2011	363.97	06/20/2016	766.67	402.70	110.64%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	33.49	09/19/2011	491.90	06/20/2016	1,040.48	548.58	111.52%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	42 30	09/20/2011	626 89	06/20/2016	1,314 29	687 40	109.65%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	152.46	10/05/2011	1,884 76	06/20/2016	4,736 93	2,852 17	151 33%	L
LIBERTY SIRIUSXM GROUP SER A	531229409	LSXMA	74.03	10/12/2011	949 46	06/20/2016	2,300.01	1,350.55	142 24%	L
LIBERTY VENTURES SER A	53071M880		3 37	06/07/2012	34 78	04/11/2016	128 26	93 48	268 78%	L
LIBERTY VENTURES SER A	53071M880		116 03	06/19/2012	1,515 75	04/11/2016	4,415 19	2,899 44	191 29%	L
LIBERTY VENTURES SER A	53071M880		52 74	10/02/2012	1,030 34	04/11/2016	2,007 05	976 71	94 79%	L
LIBERTY VENTURES SER A	53071M880		32 00	10/09/2012	384 58	04/11/2016	1,217 66	833 08	216 62%	L
LIBERTY VENTURES SER A	53071M880		5 85	10/24/2012	124 12	04/11/2016	222 74	98 62	79 46%	L
LIBERTY VENTURES SER A	53071M880		142 00	11/05/2012	2,109.77	04/27/2016	5,503 83	3,394 06	160 87%	L
LIBERTY VENTURES SER A	53071M880		228.00	11/20/2012	3,296.24	04/27/2016	8,837 13	5,540 89	168 10%	L
LIBERTY VENTURES SER A	53071M880		16 00	11/20/2012	231.32	06/01/2016	593 27	361 95	156.47%	L
LIBERTY VENTURES SER A	53071M880		147 00	11/26/2014	5,353 00	06/01/2016	5,450.67	97.67	1 82%	L
LIBERTY VENTURES SER A	53071M880		272 00	02/25/2015	11,010 12	06/01/2016	10,085 60	-924 52	-8 40%	L
LIBERTY VENTURES SER A	53071M880		54 00	10/24/2012	1,144.98	06/14/2016	1,998 50	853 52	74 54%	L
LIBERTY VENTURES SER A	53071M880		256 00	10/09/2014	8,189 98	06/14/2016	9,474 38	1,284 40	15.68%	L
LIVE NATION ENTERTAINMENT INC	538034109	LYV	226 00	03/21/2013	2,733 72	06/20/2016	5,386 07	2,652 35	97 02%	L
LIVE NATION ENTERTAINMENT INC	538034109	LYV	531 00	06/27/2013	8,304 89	06/20/2016	12,654 90	4,350 01	52 38%	L
LIVE NATION ENTERTAINMENT INC	538034109	LYV	327 00	08/08/2013	6,149 20	06/20/2016	7,793 12	1,643 92	26 73%	L
LKQ CORP NEW	501889208	LKQ	198 00	02/20/2014	5,744.79	08/03/2016	6,850.19	1,105.40	19 24%	L
LOCKHEED MARTIN CORP	539830109	LMT	15 00	01/31/2014	2,235 33	10/15/2015	3,118 38	883 05	39.50%	L
LOCKHEED MARTIN CORP	539830109	LMT	13 00	01/31/2014	1,937.28	12/17/2015	2,810 12	872 84	45 05%	L
LSB INDUSTRIES INC	502160104	LXU	156 00	02/26/2015	5,796 45	06/20/2016	2,044 02	-3,752 43	-64 74%	L
LSB INDUSTRIES INC	502160104	LXU	95 00	02/27/2015	3,564 35	06/20/2016	1,244 76	-2,319 59	-65.08%	L
LSB INDUSTRIES INC	502160104	LXU	241 00	03/03/2015	9,275 92	06/20/2016	3,157 75	-6,118 17	-65 96%	L
LSB INDUSTRIES INC	502160104	LXU	76 00	03/19/2015	3,144 17	06/20/2016	995.81	-2,148.36	-68 33%	L
LSB INDUSTRIES INC	502160104	LXU	111 00	03/20/2015	4,640 19	06/20/2016	1,454 40	-3,185 79	-68 66%	L
LSB INDUSTRIES INC	502160104	LXU	75 00	04/22/2015	3,351 90	06/20/2016	982 70	-2,369.20	-70 68%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LSB INDUSTRIES INC	502160104	LXU	118.00	04/23/2015	5,289.49	06/20/2016	1,546.12	-3,743.37	-70.77%	L
LSB INDUSTRIES INC	502160104	LXU	47.00	07/16/2015	1,826.80	06/20/2016	615.83	-1,210.97	-66.29%	S
LSB INDUSTRIES INC	502160104	LXU	131.00	07/17/2015	5,088.35	06/20/2016	1,716.45	-3,371.90	-66.27%	S
LSB INDUSTRIES INC	502160104	LXU	124.00	07/20/2015	4,750.81	06/20/2016	1,624.74	-3,126.07	-65.80%	S
LUKOIL PJSC SPON ADR	69343P105	LUKOY	54.00	11/27/2013	3,379.21	06/21/2016	2,212.33	-1,166.88	-34.53%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	29.00	12/02/2013	1,783.40	06/21/2016	1,188.11	-595.29	-33.38%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	9.00	12/03/2013	541.94	06/21/2016	368.72	-173.22	-31.96%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	35.00	12/04/2013	2,092.71	06/21/2016	1,433.92	-658.79	-31.48%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	30.00	12/05/2013	1,784.18	06/21/2016	1,229.07	-555.11	-31.11%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	34.00	12/09/2013	2,081.30	06/21/2016	1,392.95	-688.35	-33.07%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	52.00	12/11/2013	3,181.62	06/21/2016	2,130.39	-1,051.23	-33.04%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	41.00	12/13/2013	2,493.48	06/21/2016	1,679.74	-813.74	-32.63%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	11.00	12/26/2013	680.32	06/21/2016	450.66	-229.66	-33.76%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	32.00	12/27/2013	1,975.57	06/21/2016	1,311.01	-664.56	-33.64%	L
LUKOIL PJSC SPON ADR	69343P105	LUKOY	83.00	03/07/2016	3,239.91	06/21/2016	3,400.44	160.53	4.95%	S
LUKOIL PJSC SPON ADR	69343P105	LUKOY	197.00	06/07/2016	8,078.40	06/21/2016	8,070.91	-7.49	-0.09%	S
M & T BANK CORP	55261F104	MTB	70.00	07/15/2013	8,263.49	02/01/2016	7,561.51	-701.98	-8.49%	L
M & T BANK CORP	55261F104	MTB	44.00	08/28/2013	5,061.23	02/01/2016	4,752.95	-308.28	-6.09%	L
M & T BANK CORP	55261F104	MTB	45.00	12/12/2013	5,148.88	02/01/2016	4,860.97	-287.91	-5.59%	L
M & T BANK CORP	55261F104	MTB	30.00	02/20/2015	3,620.71	02/01/2016	3,240.65	-380.06	-10.50%	S
MAGNA INTL INC CL A SUB VTC CANADA ORD	559222401	MGA	228.00	03/07/2013	6,305.79	06/21/2016	9,001.24	2,695.45	42.75%	L
MAGNA INTL INC CL A SUB VTC CANADA ORD	559222401	MGA	2.00	09/24/2015	94.26	06/21/2016	78.96	-15.30	-16.23%	S
MAGNA INTL INC CL A SUB VTC CANADA ORD	559222401	MGA	5.00	11/06/2015	241.25	06/21/2016	197.40	-43.85	-18.18%	S
MAGNA INTL INC CL A SUB VTC CANADA ORD	559222401	MGA	95.00	11/09/2015	4,526.06	06/21/2016	3,750.52	-775.54	-17.13%	S
MAGNA INTL INC CL A SUB VTC CANADA ORD	559222401	MGA	43.00	11/10/2015	2,000.99	06/21/2016	1,697.60	-303.39	-15.16%	S
MAN GROUP PLC ADR	56164U107	MNGPY	247.00	05/22/2015	688.46	06/21/2016	422.98	-265.48	-38.56%	L
MAN GROUP PLC ADR	56164U107	MNGPY	236.00	05/28/2015	645.93	06/21/2016	404.14	-241.79	-37.43%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MAN GROUP PLC ADR	56164U107	MNGPY	322 00	05/29/2015	878.96	06/21/2016	551.41	-327.55	-37.27%	L
MAN GROUP PLC ADR	56164U107	MNGPY	197.00	06/01/2015	547.27	06/21/2016	337.36	-209.91	-38.36%	L
MAN GROUP PLC ADR	56164U107	MNGPY	324 00	06/02/2015	900.01	06/21/2016	554.84	-345.17	-38.35%	L
MAN GROUP PLC ADR	56164U107	MNGPY	320 00	06/03/2015	893.60	06/21/2016	547.99	-345.61	-38.68%	L
MAN GROUP PLC ADR	56164U107	MNGPY	341 00	06/04/2015	931.54	06/21/2016	583.95	-347.59	-37.31%	L
MAN GROUP PLC ADR	56164U107	MNGPY	288 00	06/05/2015	770.49	06/21/2016	493.18	-277.31	-35.99%	L
MAN GROUP PLC ADR	56164U107	MNGPY	288 00	06/08/2015	749.52	06/21/2016	493.19	-256.33	-34.20%	L
MAN GROUP PLC ADR	56164U107	MNGPY	287 00	06/09/2015	741.44	06/21/2016	491.48	-249.96	-33.71%	L
MAN GROUP PLC ADR	56164U107	MNGPY	243.00	06/10/2015	631.97	06/21/2016	416.13	-215.84	-34.15%	L
MAN GROUP PLC ADR	56164U107	MNGPY	140 00	06/11/2015	366.17	06/21/2016	239.74	-126.43	-34.53%	L
MAN GROUP PLC ADR	56164U107	MNGPY	265.00	06/12/2015	680.89	06/21/2016	453.81	-227.08	-33.35%	L
MAN GROUP PLC ADR	56164U107	MNGPY	173 00	06/15/2015	431.10	06/21/2016	296.25	-134.85	-31.28%	L
MAN GROUP PLC ADR	56164U107	MNGPY	311.00	06/16/2015	798.46	06/21/2016	532.58	-265.88	-33.30%	L
MANTECH INTL CORP CL A	564563104	MANT	6 00	08/05/2015	176.79	05/06/2016	203.33	26.54	15.01%	S
MANULIFE FINANCIAL CORP CAD	56501R106	MFC	660 00	03/07/2013	9,858.48	03/15/2016	9,196.90	-661.58	-6.71%	L
MANULIFE FINANCIAL CORP CAD	56501R106	MFC	560 00	03/07/2013	8,364.78	06/21/2016	8,088.18	-276.60	-3.31%	L
MARATHON PETROLEUM CO	56585A102	MPC	56 00	01/24/2012	1,089.69	12/02/2015	3,271.26	2,181.57	200.20%	L
MARKETFIELD FUND CLASS I	89834E245	MFSJLC	2,644 27	02/13/2014	48,813.30	07/01/2016	36,940.51	-11,872.79	-24.32%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	846.00	03/07/2013	9,314.46	06/21/2016	9,009.70	-304.76	-3.27%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	77 00	10/15/2014	963.10	06/21/2016	820.03	-143.07	-14.86%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	167 00	10/16/2014	2,135.75	06/21/2016	1,778.52	-357.23	-16.73%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	223.00	10/17/2014	2,927.08	06/21/2016	2,374.89	-552.19	-18.86%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	52 00	10/20/2014	683.46	06/21/2016	553.79	-129.67	-18.97%	L
MARKS & SPENCER GROUP INC SPON ADR	570912105	MAKSY	92 00	10/21/2014	1,242.00	06/21/2016	979.78	-262.22	-21.11%	L
MCDONALDS CORP	580135101	MCD	22 00	01/24/2012	2,173.16	01/29/2016	2,712.50	539.34	24.82%	L
MCDONALDS CORP	580135101	MCD	26 00	01/24/2012	2,568.28	08/08/2016	3,076.72	508.44	19.80%	L
MCDONALDS CORP	580135101	MCD	76 00	02/13/2014	7,253.98	08/25/2016	8,765.54	1,511.56	20.84%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MEAD JOHNSON NUTRITION CO COM STOCK	582839106	MJN	57 00	02/28/2014	4,672.74	07/25/2016	5,252.97	580.23	12.42%	L
MICHELIN COMPAGNIE GENERALE ADR	59410T106	MGDDY	97 00	01/08/2016	1,728.92	06/21/2016	1,942.38	213.46	12.35%	S
MICHELIN COMPAGNIE GENERALE ADR	59410T106	MGDDY	96 00	01/12/2016	1,726.83	06/21/2016	1,922.36	195.53	11.32%	S
MICHELIN COMPAGNIE GENERALE ADR	59410T106	MGDDY	180 00	01/13/2016	3,234.27	06/21/2016	3,604.42	370.15	11.44%	S
MICHELIN COMPAGNIE GENERALE ADR	59410T106	MGDDY	53 00	01/14/2016	937.80	06/21/2016	1,061.30	123.50	13.17%	S
MICHELIN COMPAGNIE GENERALE ADR	59410T106	MGDDY	10 00	01/15/2016	172.54	06/21/2016	200.25	27.71	16.06%	S
MITSUBISHI ELEC CORP ADR JAPAN ADR	606776201	MIELY	136 00	08/14/2015	2,997.10	06/21/2016	3,404.01	406.91	13.58%	S
MITSUBISHI ELEC CORP ADR JAPAN ADR	606776201	MIELY	67 00	08/18/2015	1,468.27	06/21/2016	1,676.97	208.70	14.21%	S
MITSUBISHI ELEC CORP ADR JAPAN ADR	606776201	MIELY	90 00	08/20/2015	1,878.56	06/21/2016	2,252.65	374.09	19.91%	S
MITSUI & CO LTD ADR JAPAN ADR	606827202	MITSY	29 00	03/07/2013	8,511.79	12/21/2015	6,780.65	-1,731.14	-20.34%	L
MITSUI & CO LTD ADR JAPAN ADR	606827202	MITSY	19 00	03/07/2013	5,576.69	02/19/2016	4,412.51	-1,164.18	-20.88%	L
MITSUI & CO LTD ADR JAPAN ADR	606827202	MITSY	13 00	03/07/2013	3,815.63	02/23/2016	3,131.09	-684.54	-17.94%	L
MITSUI & CO LTD ADR JAPAN ADR	606827202	MITSY	4 00	03/07/2013	1,174.04	02/25/2016	948.91	-225.13	-19.18%	L
MONDELEZ INTL INC	609207105	MDLZ	195 00	06/24/2016	8,321.98	08/08/2016	8,474.96	152.98	1.84%	S
MONDELEZ INTL INC	609207105	MDLZ	12 00	06/27/2016	499.56	08/08/2016	521.53	21.97	4.40%	S
MONDELEZ INTL INC	609207105	MDLZ	9 00	06/28/2016	374.31	08/08/2016	391.16	16.85	4.50%	S
MONDELEZ INTL INC	609207105	MDLZ	3 00	07/05/2016	135.00	08/08/2016	130.38	-4.62	-3.42%	S
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	8 00	10/11/2013	236.53	05/06/2016	491.03	254.50	107.60%	L
MOOG INC CL A	615394202	MOGA	12 00	12/08/2004	351.60	05/06/2016	614.75	263.15	74.84%	L
MURPHY OIL CORP	626717102	MUR	207 00	03/05/2012	10,877.21	04/14/2016	6,016.49	-4,860.72	-44.69%	L
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	326 00	11/03/2011	6,031.00	03/15/2016	2,858.53	-3,172.47	-52.60%	L
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	258 00	01/27/2012	4,556.90	03/15/2016	2,262.28	-2,294.62	-50.35%	L
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	78 00	03/27/2012	1,403.82	03/15/2016	683.94	-719.88	-51.28%	L
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	228 00	10/02/2013	3,823.47	03/15/2016	1,999.22	-1,824.25	-47.71%	L
NABORS INDUSTRIES LTD NEW (BERMUDA)	G6359F103	NBR	247 00	12/11/2013	3,835.84	03/15/2016	2,165.82	-1,670.02	-43.54%	L
NATL-OILWELLVARCO INC	637071101	NOV	134 00	03/01/2013	8,080.96	12/17/2015	4,499.09	-3,581.87	-44.32%	L
NATL-OILWELLVARCO INC	637071101	NOV	105 00	12/05/2014	7,086.21	12/17/2015	3,525.40	-3,560.81	-50.25%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NATL-OILWELLVARCO INC	637071101	NOV	110.00	02/11/2015	5,683.56	12/17/2015	3,693.28	-1,990.28	-35.02%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	180.00	05/03/2016	2,679.39	06/20/2016	2,091.14	-588.25	-21.95%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	200.00	05/04/2016	2,947.00	06/20/2016	2,323.49	-623.51	-21.16%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	158.00	05/05/2016	2,361.85	06/20/2016	1,835.55	-526.30	-22.28%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	135.00	05/13/2016	1,963.67	06/20/2016	1,568.35	-395.32	-20.13%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	150.00	05/16/2016	2,216.19	06/20/2016	1,742.62	-473.57	-21.37%	S
NAVIGATOR HOLDINGS LTD	Y62132108	NVGS	160.00	05/17/2016	2,389.44	06/20/2016	1,858.79	-530.65	-22.21%	S
NEWELL BRANDS INC	651229106	NWL	0.60	12/21/2010	9.82	04/18/2016	26.34	16.52	168.23%	L
NEWELL BRANDS INC	651229106	NWL	206.07	12/21/2010	3,395.03	06/20/2016	10,026.04	6,631.01	195.32%	L
NEWELL BRANDS INC	651229106	NWL	349.11	12/22/2010	5,761.40	06/20/2016	16,985.58	11,224.18	194.82%	L
NEWELL BRANDS INC	651229106	NWL	298.68	07/25/2011	5,207.34	06/20/2016	14,532.11	9,324.77	179.07%	L
NEWELL BRANDS INC	651229106	NWL	316.14	07/26/2011	5,456.93	06/20/2016	15,381.38	9,924.45	181.87%	L
NEWPARK RES INC NEW	651718504	NR	1,296.00	08/03/2012	8,824.18	05/05/2016	6,394.46	-2,429.72	-27.53%	L
NEWPARK RES INC NEW	651718504	NR	584.00	03/04/2013	5,078.76	05/05/2016	2,881.45	-2,197.31	-43.26%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	24.00	05/15/2015	316.15	06/21/2016	228.12	-88.03	-27.84%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	179.00	05/18/2015	2,364.95	06/21/2016	1,701.35	-663.60	-28.06%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	27.00	05/20/2015	355.86	06/21/2016	256.63	-99.23	-27.88%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	246.00	05/26/2015	3,253.37	06/21/2016	2,338.18	-915.19	-28.13%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	307.00	05/27/2015	4,047.58	06/21/2016	2,917.97	-1,129.61	-27.91%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	378.00	05/28/2015	4,993.68	06/21/2016	3,592.82	-1,400.86	-28.05%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	172.00	05/29/2015	2,253.49	06/21/2016	1,634.82	-618.67	-27.45%	L
NORDEA BANK SWED ADR	65557A206	NRBAY	206.00	06/01/2015	2,679.38	06/21/2016	1,957.99	-721.39	-26.92%	L
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	154.00	04/13/2015	848.62	10/21/2015	583.42	-265.20	-31.25%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	343.00	04/14/2015	1,930.09	10/21/2015	1,299.43	-630.66	-32.68%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	270.00	04/14/2015	1,519.32	10/26/2015	986.51	-532.81	-35.07%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	668.00	04/15/2015	3,806.53	10/26/2015	2,440.70	-1,365.83	-35.88%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	119.00	04/23/2015	610.16	10/26/2015	434.79	-175.37	-28.74%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NORSK HYDRO A.S NEW NORWAY SPON ADR	656531605	NHYDY	326 00	04/23/2015	1,671 53	10/28/2015	1,162.14	-509.39	-30.47%	S
NORSK HYDRO A.S NEW NORWAY SPON ADR	656531605	NHYDY	220 00	04/23/2015	1,128.03	10/30/2015	778.32	-349.71	-31.00%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	20 00	04/27/2015	104.69	10/30/2015	70.76	-33.93	-32.41%	S
NORSK HYDRO A S NEW NORWAY SPON ADR	656531605	NHYDY	72 00	04/29/2015	355.49	10/30/2015	254.72	-100.77	-28.35%	S
NORSK HYDRO A.S NEW NORWAY SPON ADR	656531605	NHYDY	260 00	05/07/2015	1,255.49	10/30/2015	919.84	-335.65	-26.73%	S
NORTHROP GRUMMAN CORP	666807102	NOC	16 00	01/24/2012	958.81	10/15/2015	2,763.29	1,804.48	188.20%	L
NORTHROP GRUMMAN CORP	666807102	NOC	13 00	01/24/2012	779.03	05/19/2016	2,737.42	1,958.39	251.39%	L
NOVACOPPER INC *NAME CHANGE EFF 09/2016* CAD	66988K102		149 50	05/01/2012	642.85	06/20/2016	71.77	-571.08	-88.84%	L
NOVACOPPER INC *NAME CHANGE EFF 09/2016* CAD	66988K102		192 50	05/01/2012	827.75	06/20/2016	92.41	-735.34	-88.84%	L
NOW INC COM	67011P100	DNOW	33.00	03/01/2013	865.60	11/03/2015	583.76	-281.84	-32.56%	L
NSK LTD ADR ADR	670184100	NPSKY	60 00	08/13/2015	1,562.63	06/06/2016	1,015.65	-546.98	-35.00%	S
NSK LTD ADR ADR	670184100	NPSKY	122 00	08/14/2015	3,293.46	06/06/2016	2,065.14	-1,228.32	-37.30%	S
NSK LTD ADR ADR	670184100	NPSKY	55 00	08/17/2015	1,483.41	06/06/2016	931.01	-552.40	-37.24%	S
NSK LTD ADR ADR	670184100	NPSKY	39 00	08/18/2015	1,054.82	06/06/2016	660.17	-394.65	-37.41%	S
NSK LTD ADR ADR	670184100	NPSKY	62 00	08/19/2015	1,677.27	06/06/2016	1,049.50	-627.77	-37.43%	S
NSK LTD ADR ADR	670184100	NPSKY	38 00	08/20/2015	1,009.61	06/06/2016	643.25	-366.36	-36.29%	S
NSK LTD ADR ADR	670184100	NPSKY	89 00	08/21/2015	2,332.57	06/06/2016	1,506.54	-826.03	-35.41%	S
NSK LTD ADR ADR	670184100	NPSKY	102.00	08/24/2015	2,617.97	06/06/2016	1,726.60	-891.37	-34.05%	S
NSK LTD ADR ADR	670184100	NPSKY	123 00	08/25/2015	3,154.72	06/06/2016	2,082.07	-1,072.65	-34.00%	S
NUVEEN PFD SECURITIES INCOME FUND	67072C105	JPS	3,765.00	06/24/2016	35,410.46	07/01/2016	35,096.56	-313.90	-0.89%	S
NUVEEN PFD SECURITIES INCOME FUND	67072C105	JPS	238 00	06/27/2016	2,200.98	07/01/2016	2,218.59	17.61	0.80%	S
NUVEEN PFD SECURITIES INCOME FUND	67072C105	JPS	173 00	06/28/2016	1,611.69	07/01/2016	1,612.67	0.98	0.06%	S
OAKTREE CAP GROUP LLC	674001201	OAK	177 00	05/29/2013	9,291.61	06/20/2016	8,072.79	-1,218.82	-13.12%	L
OAKTREE CAP GROUP LLC	674001201	OAK	181 00	06/05/2013	9,128.83	06/20/2016	8,255.23	-873.60	-9.57%	L
OAKTREE CAP GROUP LLC	674001201	OAK	155 00	06/11/2013	8,246.31	06/20/2016	7,069.40	-1,176.91	-14.27%	L
OAKTREE CAP GROUP LLC	674001201	OAK	135 00	08/08/2013	7,331.23	06/20/2016	6,157.21	-1,174.02	-16.01%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
OAKTREE CAP GROUP LLC	674001201	OAK	144.00	02/04/2014	8,366.03	06/20/2016	6,567.70	-1,798.33	-21.50%	L
ONEOK INC NEW	682680103	OKE	16.00	12/08/2004	190.99	05/06/2016	631.35	440.36	230.57%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	96.00	05/03/2013	4,747.59	06/20/2016	6,032.84	1,285.25	27.07%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	193.00	05/08/2013	9,626.84	06/20/2016	12,128.52	2,501.68	25.99%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	216.00	05/16/2013	10,419.62	06/20/2016	13,573.89	3,154.27	30.27%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	205.00	06/11/2013	9,400.69	06/20/2016	12,882.62	3,481.93	37.04%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	172.00	07/03/2013	7,893.42	06/20/2016	10,808.84	2,915.42	36.93%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	238.00	10/22/2013	12,812.25	06/20/2016	14,956.41	2,144.16	16.74%	L
ONEX CORP CANADA ORD CAD	68272K103	ONEXF	152.00	10/30/2013	7,963.63	06/20/2016	9,552.00	1,588.37	19.95%	L
OPEN TEXT CORP CAD	683715106	OTEX	7.00	07/08/2014	332.42	06/21/2016	424.53	92.11	27.71%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/08/2014	238.98	06/21/2016	303.24	64.26	26.89%	L
OPEN TEXT CORP CAD	683715106	OTEX	3.00	07/09/2014	144.76	06/21/2016	181.94	37.18	25.68%	L
OPEN TEXT CORP CAD	683715106	OTEX	2.00	07/09/2014	96.50	06/21/2016	121.30	24.80	25.70%	L
OPEN TEXT CORP CAD	683715106	OTEX	25.00	07/10/2014	1,199.72	06/21/2016	1,516.20	316.48	26.38%	L
OPEN TEXT CORP CAD	683715106	OTEX	49.00	07/11/2014	2,314.87	06/21/2016	2,971.74	656.87	28.38%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/11/2014	236.24	06/21/2016	303.24	67.00	28.36%	L
OPEN TEXT CORP CAD	683715106	OTEX	6.00	07/14/2014	282.18	06/21/2016	363.88	81.70	28.95%	L
OPEN TEXT CORP CAD	683715106	OTEX	8.00	07/14/2014	376.16	06/21/2016	485.18	109.02	28.98%	L
OPEN TEXT CORP CAD	683715106	OTEX	16.00	07/15/2014	751.51	06/21/2016	970.37	218.86	29.12%	L
OPEN TEXT CORP CAD	683715106	OTEX	6.00	07/16/2014	281.99	06/21/2016	363.89	81.90	29.04%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/17/2014	236.37	06/21/2016	303.23	66.86	28.29%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/17/2014	235.97	06/21/2016	303.24	67.27	28.51%	L
OPEN TEXT CORP CAD	683715106	OTEX	4.00	07/22/2014	191.63	06/21/2016	242.59	50.96	26.59%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/23/2014	238.75	06/21/2016	303.24	64.49	27.01%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/24/2014	238.30	06/21/2016	303.24	64.94	27.25%	L
OPEN TEXT CORP CAD	683715106	OTEX	8.00	07/25/2014	379.36	06/21/2016	485.18	105.82	27.89%	L
OPEN TEXT CORP CAD	683715106	OTEX	4.00	07/28/2014	190.42	06/21/2016	242.60	52.18	27.40%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
OPEN TEXT CORP CAD	683715106	OTEX	8.00	07/29/2014	379.34	06/21/2016	485.18	105.84	27.90%	L
OPEN TEXT CORP CAD	683715106	OTEX	5.00	07/31/2014	273.71	06/21/2016	303.24	29.53	10.79%	L
OPEN TEXT CORP CAD	683715106	OTEX	3.00	08/01/2014	165.92	06/21/2016	181.94	16.02	9.66%	L
OPPENHEIMER DEVELOPING MARKETS CLASS Y	683974505	MFOPDM	3,781.00	11/24/2014	147,648.21	08/31/2016	125,000.00	-22,648.21	-15.34%	L
OVERSEAS SHIPHOLDING GROUP INC *EXCHANGE EFF 05/2016* CL B	69036R400	OSGB	547.00	02/23/2010	23,816.22	11/30/2015	1,901.45	-21,914.77	-92.02%	L
OVERSEAS SHIPHOLDING GROUP INC *EXCHANGE EFF 05/2016* CL B	69036R400	OSGB	343.00	07/22/2011	8,574.71	11/30/2015	1,192.31	-7,382.40	-86.10%	L
PERRIGO CO PLC EUR	G97822103	PRGO	16.00	12/19/2013	2,485.44	04/28/2016	1,546.07	-939.37	-37.79%	L
PERRIGO CO PLC EUR	G97822103	PRGO	27.00	12/19/2013	4,194.17	04/28/2016	2,608.99	-1,585.18	-37.79%	L
PERRIGO CO PLC EUR	G97822103	PRGO	85.00	11/30/2015	12,830.13	04/28/2016	8,213.49	-4,616.64	-35.98%	S
PERSIMMON ADR	715318101	PSMMY	27.00	04/28/2014	1,112.60	01/06/2016	1,579.47	466.87	41.96%	L
PERSIMMON ADR	715318101	PSMMY	29.00	04/29/2014	1,197.41	01/06/2016	1,696.47	499.06	41.68%	L
PERSIMMON ADR	715318101	PSMMY	7.00	05/02/2014	295.25	01/06/2016	409.49	114.24	38.69%	L
PERSIMMON ADR	715318101	PSMMY	44.00	05/06/2014	1,940.23	01/06/2016	2,573.96	633.73	32.66%	L
PERSIMMON ADR	715318101	PSMMY	14.00	05/07/2014	608.46	01/06/2016	818.98	210.52	34.60%	L
PERSIMMON ADR	715318101	PSMMY	32.00	05/08/2014	1,402.17	01/06/2016	1,871.97	469.80	33.51%	L
PERSIMMON ADR	715318101	PSMMY	7.00	05/15/2014	296.50	01/06/2016	409.49	112.99	38.11%	L
PERSIMMON ADR	715318101	PSMMY	45.00	05/15/2014	1,906.06	06/21/2016	2,730.32	824.26	43.24%	L
PERSIMMON ADR	715318101	PSMMY	5.00	05/20/2014	213.16	06/21/2016	303.36	90.20	42.32%	L
PERSIMMON ADR	715318101	PSMMY	25.00	05/22/2014	1,070.27	06/21/2016	1,516.85	446.58	41.73%	L
PERSIMMON ADR	715318101	PSMMY	17.00	05/23/2014	717.56	06/21/2016	1,031.45	313.89	43.74%	L
PERSIMMON ADR	715318101	PSMMY	7.00	05/27/2014	298.09	06/21/2016	424.71	126.62	42.48%	L
PERSIMMON ADR	715318101	PSMMY	11.00	05/28/2014	471.66	06/21/2016	667.42	195.76	41.50%	L
PERSIMMON ADR	715318101	PSMMY	18.00	05/29/2014	750.05	06/21/2016	1,092.12	342.07	45.61%	L
PERSIMMON ADR	715318101	PSMMY	8.00	05/30/2014	337.82	06/21/2016	485.39	147.57	43.68%	L
PERSIMMON ADR	715318101	PSMMY	18.00	06/17/2014	690.00	06/21/2016	1,092.13	402.13	58.28%	L
PERSIMMON ADR	715318101	PSMMY	12.00	06/18/2014	459.21	06/21/2016	728.08	268.87	58.55%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PERSIMMON ADR	715318101	PSMMY	47.00	06/19/2014	1,848.56	06/21/2016	2,851.67	1,003.11	54.26%	L
PERSIMMON ADR	715318101	PSMMY	56.00	06/20/2014	2,201.19	06/21/2016	3,397.72	1,196.53	54.36%	L
PERSIMMON ADR	715318101	PSMMY	24.00	06/23/2014	924.45	06/21/2016	1,456.17	531.72	57.52%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	13,711.15	01/23/2012	149,746.45	06/21/2016	139,990.86	-9,755.59	-6.51%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	7.19	01/31/2012	79.80	06/21/2016	73.38	-6.42	-8.05%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	30.36	02/29/2012	336.99	06/21/2016	309.93	-27.06	-8.03%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	38.18	03/30/2012	422.64	06/21/2016	389.76	-32.88	-7.78%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	35.06	04/30/2012	392.77	06/21/2016	358.00	-34.77	-8.85%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	188.40	12/12/2012	2,136.71	06/21/2016	1,923.54	-213.17	-9.98%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	138.28	12/12/2012	1,568.35	06/21/2016	1,411.87	-156.48	-9.98%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	22.62	02/28/2013	253.56	06/21/2016	230.92	-22.64	-8.93%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	29.63	03/28/2013	332.55	06/21/2016	302.56	-29.99	-9.02%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	35.80	04/30/2013	405.27	06/21/2016	365.48	-39.79	-9.82%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	29.18	05/31/2013	322.44	06/21/2016	297.89	-24.55	-7.61%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	19.92	06/28/2013	214.00	06/21/2016	203.41	-10.59	-4.95%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	25.22	07/31/2013	271.67	06/21/2016	257.51	-14.16	-5.21%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	27.24	08/30/2013	289.64	06/21/2016	278.17	-11.47	-3.96%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	20.52	09/30/2013	221.70	06/21/2016	209.55	-12.15	-5.48%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	23.02	10/31/2013	250.44	06/21/2016	234.98	-15.46	-6.17%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	21.83	11/29/2013	237.13	06/21/2016	222.92	-14.21	-5.99%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	80.34	12/11/2013	862.17	06/21/2016	820.26	-41.91	-4.86%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	15.36	12/11/2013	164.78	06/21/2016	156.77	-8.01	-4.86%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	14.72	12/31/2013	157.06	06/21/2016	150.27	-6.79	-4.32%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	14.64	01/31/2014	158.23	06/21/2016	149.50	-8.73	-5.52%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	16.98	02/28/2014	184.29	06/21/2016	173.37	-10.92	-5.93%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	20.54	03/31/2014	221.38	06/21/2016	209.68	-11.70	-5.29%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	21.78	04/30/2014	236.05	06/21/2016	222.33	-13.72	-5.81%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	28.69	05/30/2014	314.17	06/21/2016	292.93	-21.24	-6.76%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	22.79	06/30/2014	250.03	06/21/2016	232.71	-17.32	-6.93%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	25.51	07/31/2014	277.77	06/21/2016	260.43	-17.34	-6.24%	L
PIMCO TOTAL RETURN FUND CLASS P	72201M552	MFPIEV	38.30	05/31/2016	390.64	06/21/2016	391.02	0.38	0.10%	S
PJT PARTNERS INC - A	69343T107	PJT	0.62	02/08/2008	2.38	10/01/2015	13.12	10.74	451.26%	L
PJT PARTNERS INC - A	69343T107	PJT	11.00	02/08/2008	41.90	06/20/2016	269.39	227.49	542.94%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	734.00	01/30/2014	10,286.50	06/20/2016	6,477.63	-3,808.87	-37.03%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	665.00	02/05/2014	9,323.30	06/20/2016	5,868.70	-3,454.60	-37.05%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	290.00	02/20/2014	5,250.83	06/20/2016	2,559.28	-2,691.55	-51.26%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	166.00	02/28/2014	3,476.02	06/20/2016	1,464.97	-2,011.05	-57.85%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	126.00	03/03/2014	2,658.12	06/20/2016	1,111.96	-1,546.16	-58.17%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	153.00	03/26/2014	2,900.70	06/20/2016	1,350.24	-1,550.46	-53.45%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	538.00	03/27/2014	10,214.84	06/20/2016	4,747.91	-5,466.93	-53.52%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	124.00	04/07/2014	2,574.29	06/20/2016	1,094.31	-1,479.98	-57.49%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	214.00	04/08/2014	4,238.03	06/20/2016	1,888.58	-2,349.45	-55.44%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	63.00	07/30/2014	1,551.66	06/20/2016	555.98	-995.68	-64.17%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	260.00	07/31/2014	6,388.77	06/20/2016	2,294.53	-4,094.24	-64.08%	L
PLATFORM SPECIALTY PRODUCTS	72766Q105	PAH	89.00	08/01/2014	2,251.09	06/20/2016	785.43	-1,465.66	-65.11%	L
PRAXAIR INC	74005P104	PX	23.00	01/24/2012	2,504.47	10/14/2015	2,507.66	3.19	0.13%	L
PRAXAIR INC	74005P104	PX	27.00	01/24/2012	2,940.03	10/29/2015	3,048.18	108.15	3.68%	L
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	285.00	01/05/2010	2,243.98	02/11/2016	13,420.47	11,176.49	498.07%	L
PROCTER & GAMBLE CO	742718109	PG	34.00	01/24/2012	2,195.94	04/13/2016	2,785.54	589.60	26.85%	L
PROCTER & GAMBLE CO	742718109	PG	37.00	01/24/2012	2,389.71	06/20/2016	3,091.29	701.58	29.36%	L
PROCTER & GAMBLE CO	742718109	PG	30.00	01/24/2012	1,937.60	06/24/2016	2,494.75	557.15	28.75%	L
PROGRESSIVE CORP OHIO	743315103	PGR	4.00	05/17/2010	81.60	03/30/2016	139.75	58.15	71.26%	L
PT BK RAKYAT ADR	69366X100	BKRKY	85.00	10/01/2014	1,493.95	06/21/2016	1,314.07	-179.88	-12.04%	L
PT BK RAKYAT ADR	69366X100	BKRKY	98.00	10/02/2014	1,684.40	06/21/2016	1,515.05	-169.35	-10.05%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PT BK RAKYAT ADR	69366X100	BKRY	111 00	10/03/2014	1,840.75	06/21/2016	1,716 02	-124 73	-6 78%	L
PT BK RAKYAT ADR	69366X100	BKRY	64.00	10/06/2014	1,072.41	06/21/2016	989.42	-82 99	-7 74%	L
PT BK RAKYAT ADR	69366X100	BKRY	88.00	10/07/2014	1,514 95	06/21/2016	1,360.45	-154 50	-10 20%	L
PT BK RAKYAT ADR	69366X100	BKRY	130.00	10/08/2014	2,194 10	06/21/2016	2,009 76	-184 34	-8 40%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	28 03	02/13/2014	1,025 11	10/23/2015	1,019 76	-5 35	-0 52%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	32 97	02/13/2014	1,205 61	01/22/2016	1,025 27	-180 34	-14 96%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	30 48	02/13/2014	1,114.67	04/22/2016	1,004.91	-109 76	-9 85%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	1,101 63	02/13/2014	40,287 01	08/24/2016	35,703 76	-4,583 25	-11 38%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	22 39	12/05/2014	872.70	08/24/2016	725 59	-147.11	-16 86%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	26 61	12/05/2014	1,037 29	08/24/2016	862 47	-174.82	-16 85%	L
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	56 29	12/07/2015	1,930 67	08/24/2016	1,824.42	-96.25	-5 01%	S
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	12 81	12/07/2015	437.07	08/24/2016	415.18	-21 89	-5 01%	S
PUTNAM CAPITAL SPECTRUM FUND CLASS Y	74676P151	MFUDY	3 84	12/07/2015	131 12	08/24/2016	124 55	-6 57	-5 01%	S
QUALCOMM INC	747525103	QCOM	105 00	03/01/2013	6,979 98	02/01/2016	4,728 12	-2,251 86	-32 26%	L
QUALCOMM INC	747525103	QCOM	120 00	03/01/2013	7,977.12	06/07/2016	6,568 36	-1,408.76	-17 66%	L
RAYMOND JAMES FINANCIAL CORP	754730109	RJF	6 00	07/07/2006	182 40	03/30/2016	287 72	105 32	57 74%	L
RAYTHEON CO NEW	755111507	RTN	24 00	01/24/2012	1,193 94	10/29/2015	2,835.23	1,641.29	137 47%	L
RAYTHEON CO NEW	755111507	RTN	24 00	01/24/2012	1,193 94	11/17/2015	2,957 11	1,763 17	147 68%	L
RAYTHEON CO NEW	755111507	RTN	21 00	01/24/2012	1,044 70	05/19/2016	2,710 14	1,665.44	159 42%	L
REINSURANCE GROUP AMER INC NEW	759351604	RGA	6 00	12/10/2009	278 07	03/30/2016	578 21	300.14	107 94%	L
RENAISSANCE HOLDINGS LTD	G7496G103	RNR	4 00	10/29/2013	375.56	03/30/2016	478.67	103 11	27 46%	L
REYNOLDS AMERN INC (HOLDING CO)	761713106	RAI	69 00	09/03/2015	2,910 81	09/23/2016	3,350 39	439 58	15 10%	L
RIO TINTO PLC SPON ADR	767204100	RIO	60 00	03/07/2013	3,139.49	01/11/2016	1,481 13	-1,658.36	-52 82%	L
RIO TINTO PLC SPON ADR	767204100	RIO	307 00	03/07/2013	16,063 71	01/22/2016	7,269 69	-8,794 02	-54 74%	L
ROYAL DUTCH SHELL PLC CL A SPON ADR	780259206	RDSA	432 00	03/07/2013	28,942 49	06/21/2016	22,909 98	-6,032 51	-20 84%	L
ROYAL DUTCH SHELL PLC CL A SPON ADR	780259206	RDSA	65 00	02/29/2016	2,965 66	06/21/2016	3,447 10	481 44	16 23%	S
ROYAL GOLD INC	780287108	RGLD	128 00	10/01/2014	8,464 03	06/20/2016	8,519 10	55 07	0 65%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ROYAL GOLD INC	780287108	RGLD	111 00	10/22/2014	7,562 29	06/20/2016	7,387 65	-174 64	-2.31%	L
ROYAL GOLD INC	780287108	RGLD	264 00	03/13/2015	16,004 00	06/20/2016	17,570 64	1,566 64	9.79%	L
ROYAL GOLD INC	780287108	RGLD	122 00	05/12/2015	8,122 54	06/20/2016	8,119 76	-2 78	-0.03%	L
ROYCE MICRO-CAP TRUST INC	780915104	RMT	1,082 00	05/04/2016	7,990 14	06/20/2016	7,990 07	-0 07	0.00%	S
ROYCE MICRO-CAP TRUST INC	780915104	RMT	2,135 00	05/05/2016	15,897 42	06/20/2016	15,765 99	-131 43	-0.83%	S
ROYCE MICRO-CAP TRUST INC	780915104	RMT	69 00	06/27/2016	507.84	07/05/2016	501 89	-5 95	-1.17%	S
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		5 96	07/18/2011	0 00	05/25/2016	15 97	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		3.67	08/01/2011	0 00	05/25/2016	9.84	0.00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		4 91	08/18/2011	0.00	05/25/2016	13.16	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		3 59	08/23/2011	0.00	05/25/2016	9 62	0.00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		2.52	09/09/2011	0 00	05/25/2016	6.75	0.00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1.03	09/12/2011	0 00	05/25/2016	2.77	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1 16	09/16/2011	0 00	05/25/2016	3 09	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1 57	09/19/2011	0.00	05/25/2016	4 20	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1 98	09/20/2011	0 00	05/25/2016	5 31	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		7 14	10/05/2011	0 00	05/25/2016	19 13	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		3 47	10/12/2011	0 00	05/25/2016	9 29	0 00	0.00%	L
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1 00	05/19/2016	0 01	05/25/2016	2 68	2 67	0.00%	S
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		1 00	05/19/2016	0 01	05/25/2016	2 68	2 67	0.00%	S
RTS LIBERTY MEDIA CORP DEL EXP 06/16/16	531229110		74 00	05/19/2016	0 00	05/25/2016	198.27	0.00	0.00%	S
SANDSTORM GOLD LTD NEW CAD	80013R206	SAND	6,079 00	11/11/2014	17,596.27	06/20/2016	28,049 11	10,452 84	59.40%	L
SANDSTORM GOLD LTD NEW CAD	80013R206	SAND	2,957.00	11/19/2014	8,912.10	06/20/2016	13,643 89	4,731 79	53.09%	L
SANDSTORM GOLD LTD NEW CAD	80013R206	SAND	1,967 00	11/26/2014	6,034 95	06/20/2016	9,075 93	3,040 98	50.39%	L
SANDSTORM GOLD LTD NEW CAD	80013R206	SAND	1,113 00	05/01/2015	3,870.57	06/20/2016	5,135.49	1,264 92	32.68%	L
SANDSTORM GOLD LTD NEW CAD	80013R206	SAND	1,978 00	05/04/2015	6,956 82	06/20/2016	9,126 69	2,169 87	31.19%	L
SANOFI SPON ADR	80105N105	SNY	390 00	03/07/2013	19,182.03	06/21/2016	15,450 72	-3,731.31	-19.45%	L
SASOL LTD SPON ADR	803866300	SSL	6 00	03/07/2013	263 31	10/02/2015	173 14	-90 17	-34.24%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
803866300	SSL	7.00	03/07/2013	307.20	10/05/2015	215.84	-91.36	-29.74%	L
803866300	SSL	6.00	03/07/2013	263.32	10/06/2015	188.59	-74.73	-28.38%	L
803866300	SSL	8.00	03/07/2013	351.09	10/07/2015	256.09	-95.00	-27.06%	L
803866300	SSL	9.00	03/07/2013	394.97	10/08/2015	295.42	-99.55	-25.20%	L
803866300	SSL	12.00	03/07/2013	526.63	10/09/2015	409.54	-117.09	-22.23%	L
803866300	SSL	2.00	03/07/2013	87.78	10/12/2015	66.65	-21.13	-24.07%	L
803866300	SSL	3.00	03/07/2013	131.65	10/13/2015	98.41	-33.24	-25.25%	L
803866300	SSL	3.00	03/07/2013	131.66	10/14/2015	97.89	-33.77	-25.65%	L
803866300	SSL	2.00	03/07/2013	87.77	10/15/2015	64.81	-22.96	-26.16%	L
803866300	SSL	544.00	03/07/2013	23,873.99	06/21/2016	15,074.94	-8,799.05	-36.86%	L
810186106	SMG	6.00	07/07/2006	255.24	03/30/2016	441.54	186.30	72.99%	L
810186106	SMG	14.00	12/08/2004	482.86	05/06/2016	955.62	472.76	97.91%	L
81211K100	SEE	10.00	11/08/2012	166.91	03/30/2016	481.80	314.89	188.66%	L
81211K100	SEE	170.00	11/08/2012	2,837.40	04/14/2016	8,434.96	5,597.56	197.28%	L
81234D109	SRSC	15.00	10/31/2012	175.32	06/20/2016	46.94	-128.38	-73.23%	L
81234D109	SRSC	185.00	11/12/2013	2,989.18	06/20/2016	579.04	-2,410.14	-80.63%	L
81234D109	SRSC	20.00	10/31/2012	233.78	06/21/2016	60.72	-173.06	-74.03%	L
81234D109	SRSC	235.00	11/12/2013	3,797.06	06/21/2016	713.61	-3,083.45	-81.21%	L
81234D109	SRSC	45.00	12/16/2013	565.58	06/21/2016	136.65	-428.93	-75.84%	L
81234D109	SRSC	58.03	10/31/2012	678.27	06/22/2016	176.94	-501.33	-73.91%	L
81234D109	SRSC	20.24	10/31/2012	236.58	06/22/2016	61.72	-174.86	-73.91%	L
81234D109	SRSC	71.10	10/31/2012	831.03	06/22/2016	216.79	-614.24	-73.91%	L
81234D109	SRSC	56.11	10/31/2012	655.82	06/22/2016	171.09	-484.73	-73.91%	L
81234D109	SRSC	74.52	10/31/2012	871.08	06/22/2016	227.24	-643.84	-73.91%	L
81234D109	SRSC	891.00	12/16/2013	11,198.54	06/22/2016	2,716.87	-8,481.67	-75.74%	L
81234D109	SRSC	894.00	12/31/2013	10,998.88	06/22/2016	2,726.01	-8,272.87	-75.22%	L
81234D109	SRSC	1,377.00	01/09/2014	16,537.77	06/22/2016	4,198.80	-12,338.97	-74.61%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SEARS CANADA INC CANADA ORD	81234D109	SRSC	471 00	01/23/2014	5,455.12	06/22/2016	1,436 19	-4,018 93	-73 67%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	387 00	01/24/2014	4,414.90	06/22/2016	1,180.05	-3,234 85	-73 27%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	8 57	10/31/2012	100 12	06/23/2016	25 78	-74 34	-74 25%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	62.53	10/31/2012	730 91	06/23/2016	188 23	-542 68	-74 25%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	0 22	10/31/2012	2 58	06/23/2016	0 66	-1 92	-74 42%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	52 68	10/31/2012	615.77	06/23/2016	158 57	-457 20	-74 25%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	710 00	01/24/2014	8,099 68	06/23/2016	2,137 12	-5,962 56	-73 61%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	83 00	02/06/2014	960.45	06/23/2016	249 84	-710 61	-73 99%	L
SEARS CANADA INC CANADA ORD	81234D109	SRSC	1,008 00	04/01/2014	15,067 58	06/23/2016	3,034.11	-12,033.47	-79 86%	L
SEARS HLDGS CORP NTS B/E 08.000% 121519	812350AF3		16,500 00	11/21/2014	0.00	06/20/2016	13,241.25	0 00	0 00%	L
DTD111414 FC061515	812350AF3		6,500.00	11/21/2014	0 00	06/20/2016	5,216 25	0 00	0.00%	L
SEARS HOLDINGS CORP	812350106	SHLD	132.00	12/05/2007	11,454 92	06/20/2016	1,877 00	-9,577 92	-83.61%	L
SEARS HOLDINGS CORP	812350106	SHLD	21 00	07/08/2010	1,002 13	06/20/2016	298 61	-703 52	-70 20%	L
SEARS HOLDINGS CORP	812350106	SHLD	131 00	07/16/2010	6,493 41	06/20/2016	1,862 78	-4,630 63	-71 31%	L
SEARS HOLDINGS CORP	812350106	SHLD	174 00	07/21/2010	8,534.40	06/20/2016	2,474 23	-6,060 17	-71 01%	L
SEARS HOLDINGS CORP	812350106	SHLD	136 00	07/28/2010	7,295 22	06/20/2016	1,933 88	-5,361 34	-73 49%	L
SEARS HOLDINGS CORP	812350106	SHLD	123 00	08/06/2010	6,831 13	06/20/2016	1,749 02	-5,082 11	-74 40%	L
SEARS HOLDINGS CORP	812350106	SHLD	146 00	11/16/2010	7,335 36	06/20/2016	2,076 07	-5,259 29	-71 70%	L
SEARS HOLDINGS CORP	812350106	SHLD	99 00	12/09/2010	5,219 60	06/20/2016	1,407 75	-3,811 85	-73 03%	L
SEARS HOLDINGS CORP	812350106	SHLD	110 00	12/15/2010	5,792.55	06/20/2016	1,564.17	-4,228.38	-73 00%	L
SEARS HOLDINGS CORP	812350106	SHLD	51 00	01/12/2011	2,952 52	06/20/2016	725 20	-2,227 32	-75 44%	L
SEARS HOLDINGS CORP	812350106	SHLD	144.00	04/12/2011	8,710 42	06/20/2016	2,047 64	-6,662 78	-76 49%	L
SEARS HOLDINGS CORP	812350106	SHLD	20 00	06/16/2011	1,078 96	06/20/2016	284 40	-794 56	-73 64%	L
SEARS HOLDINGS CORP	812350106	SHLD	188 00	01/08/2013	6,359 68	06/20/2016	2,673 30	-3,686 38	-57 96%	L
SEARS HOLDINGS CORP	812350106	SHLD	140 00	09/16/2013	7,048 34	06/20/2016	1,990.75	-5,057 59	-71 76%	L
SEARS HOLDINGS CORP	812350106	SHLD	131.00	09/16/2013	6,595.23	06/20/2016	1,862.78	-4,732.45	-71 76%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SEARS HOLDINGS CORP	812350106	SHLD	222.00	09/25/2013	10,702.54	06/20/2016	3,156.77	-7,545.77	-70.50%	L
SEARS HOLDINGS CORP	812350106	SHLD	204.00	09/25/2013	9,834.77	06/20/2016	2,900.82	-6,933.95	-70.50%	L
SEARS HOLDINGS CORP	812350106	SHLD	53.00	10/03/2013	2,774.58	06/20/2016	753.64	-2,020.94	-72.84%	L
SEARS HOLDINGS CORP	812350106	SHLD	331.00	10/25/2013	15,088.03	06/20/2016	4,706.72	-10,381.31	-68.80%	L
SEARS HOLDINGS CORP	812350106	SHLD	241.00	10/25/2013	10,985.55	06/20/2016	3,426.95	-7,558.60	-68.80%	L
SEARS HOLDINGS CORP	812350106	SHLD	147.00	12/31/2013	5,855.47	06/20/2016	2,090.29	-3,765.18	-64.30%	L
SEARS HOLDINGS CORP	812350106	SHLD	321.00	01/24/2014	10,012.35	06/20/2016	4,564.52	-5,447.83	-54.41%	L
SEARS HOLDINGS CORP	812350106	SHLD	158.00	03/13/2014	6,093.89	06/20/2016	2,246.71	-3,847.18	-63.13%	L
SEARS HOLDINGS CORP	812350106	SHLD	252.00	03/20/2014	9,854.29	06/20/2016	3,583.36	-6,270.93	-63.64%	L
SEARS HOLDINGS CORP	812350106	SHLD	395.00	04/09/2014	14,304.61	06/20/2016	5,616.78	-8,687.83	-60.73%	L
SEARS HOMETOWN & OUTLET ST	812362101	SHOS	247.00	10/08/2012	6,016.67	06/20/2016	1,484.34	-4,532.33	-75.33%	L
SEMPRA ENERGY	816851109	SRE	36.00	01/24/2012	2,016.63	10/14/2015	3,578.31	1,561.68	77.44%	L
SEMPRA ENERGY	816851109	SRE	10.00	02/13/2014	927.20	10/14/2015	993.97	66.77	7.20%	L
SEMPRA ENERGY	816851109	SRE	28.00	02/13/2014	2,596.16	10/15/2015	2,796.48	200.32	7.72%	L
SHIRE PLC SPON ADR	82481R106	SHPG	45.00	02/19/2016	7,372.38	06/21/2016	7,988.27	615.89	8.35%	S
SHIRE PLC SPON ADR	82481R106	SHPG	1.00	02/23/2016	162.07	06/21/2016	177.52	15.45	9.53%	S
SILVER WHEATON CORP CAD	828336107	SLW	363.00	09/10/2014	8,574.64	06/20/2016	7,627.08	-947.56	-11.05%	L
SILVER WHEATON CORP CAD	828336107	SLW	403.00	09/18/2014	9,008.54	06/20/2016	8,467.53	-541.01	-6.01%	L
SILVER WHEATON CORP CAD	828336107	SLW	220.00	11/20/2014	4,699.60	06/20/2016	4,622.47	-77.13	-1.64%	L
SILVER WHEATON CORP CAD	828336107	SLW	585.00	04/27/2015	11,711.99	06/20/2016	12,291.58	579.59	4.95%	L
SILVER WHEATON CORP CAD	828336107	SLW	511.00	05/01/2015	10,291.64	06/20/2016	10,736.74	445.10	4.32%	L
SILVER WHEATON CORP CAD	828336107	SLW	670.00	07/16/2015	9,494.50	06/20/2016	14,077.54	4,583.04	48.27%	S
SILVER WHEATON CORP CAD	828336107	SLW	490.00	08/11/2015	6,378.53	06/20/2016	10,295.50	3,916.97	61.41%	S
SILVER WHEATON CORP CAD	828336107	SLW	718.00	08/18/2015	9,784.69	06/20/2016	15,086.07	5,301.38	54.18%	S
SILVER WHEATON CORP CAD	828336107	SLW	399.00	10/28/2015	5,778.00	06/20/2016	8,383.49	2,605.49	45.09%	S
SKY PLC SPON ADR	83084V106	SKYAY	32.00	08/22/2014	1,842.46	04/28/2016	1,763.08	-79.38	-4.31%	L
SKY PLC SPON ADR	83084V106	SKYAY	18.00	08/26/2014	1,048.05	04/28/2016	991.73	-56.32	-5.37%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SKY PLC SPON ADR	83084V106	SKYAY	19 00	08/27/2014	1,113 02	04/28/2016	1,046 82	-66 20	-5.95%	L
SKY PLC SPON ADR	83084V106	SKYAY	7 00	08/28/2014	409 96	04/28/2016	385 68	-24 28	-5.92%	L
SKY PLC SPON ADR	83084V106	SKYAY	9 00	08/29/2014	529.14	04/28/2016	495.86	-33.28	-6.29%	L
SKY PLC SPON ADR	83084V106	SKYAY	14 00	09/02/2014	825 62	04/28/2016	771 35	-54 27	-6.57%	L
SKY PLC SPON ADR	83084V106	SKYAY	13 00	09/03/2014	766 59	04/28/2016	716 25	-50 34	-6.57%	L
SKY PLC SPON ADR	83084V106	SKYAY	7 00	09/05/2014	407.06	04/28/2016	385 67	-21 39	-5.25%	L
SKY PLC SPON ADR	83084V106	SKYAY	11 00	09/08/2014	631 92	04/28/2016	606 06	-25 86	-4.09%	L
SKY PLC SPON ADR	83084V106	SKYAY	19 00	09/09/2014	1,088 70	04/28/2016	1,046 83	-41 87	-3.85%	L
SKY PLC SPON ADR	83084V106	SKYAY	7 00	09/10/2014	400.63	04/28/2016	385.67	-14.96	-3.73%	L
SKY PLC SPON ADR	83084V106	SKYAY	12 00	09/10/2014	688 99	04/28/2016	661 15	-27 84	-4.04%	L
SKY PLC SPON ADR	83084V106	SKYAY	11 00	09/11/2014	629 69	04/28/2016	606 06	-23 63	-3.75%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	26 00	05/07/2014	604.54	06/21/2016	663.12	58.58	9.69%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	124 00	05/15/2014	2,836 97	06/21/2016	3,162 55	325 58	11.48%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	74 00	05/16/2014	1,636 42	06/21/2016	1,887 33	250 91	15.33%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	10 00	05/19/2014	226 38	06/21/2016	255 04	28 66	12.66%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	40 00	05/20/2014	903 23	06/21/2016	1,020 18	116 95	12.95%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	22 00	05/21/2014	489.93	06/21/2016	561 10	71 17	14.53%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	36 00	05/22/2014	820 40	06/21/2016	918 16	97 76	11.92%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	16 00	06/20/2014	364 64	06/21/2016	408 07	43.43	11.91%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	12 00	06/23/2014	273.34	06/21/2016	306.05	32.71	11.97%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	4 00	06/24/2014	91 12	06/21/2016	102 02	10 90	11.96%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	10 00	06/25/2014	227 85	06/21/2016	255 04	27 19	11.93%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	10 00	06/27/2014	229 91	06/21/2016	255 05	25 14	10.93%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	8 00	06/30/2014	184 74	06/21/2016	204 03	19 29	10.44%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	48 00	07/01/2014	1,084 70	06/21/2016	1,224 22	139 52	12.86%	L
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	35 00	01/12/2016	914 76	06/21/2016	892 65	-22 11	-2.42%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	17 00	01/13/2016	436.97	06/21/2016	433 58	-3 39	-0.78%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	29 00	01/14/2016	724 29	06/21/2016	739 63	15 34	2 12%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	48 00	01/15/2016	1,196 87	06/21/2016	1,224 21	27 34	2 28%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	20 00	01/19/2016	499 73	06/21/2016	510 09	10 36	2 07%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	17 00	01/20/2016	404 54	06/21/2016	433 57	29 03	7 18%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	22 00	01/21/2016	514 41	06/21/2016	561 10	46 69	9 08%	S
SMURFIT KAPPA GROUP PLC UN SPON ADR	83272W106	SMFKY	2 00	01/22/2016	47 92	06/21/2016	51 01	3 09	6 45%	S
SONIC HEALTHCARE LTD ADR	83546A104	SKHCY	289 00	01/25/2016	3,648 83	06/21/2016	4,586 33	937 50	25 69%	S
SONIC HEALTHCARE LTD ADR	83546A104	SKHCY	287 00	02/02/2016	3,772 16	06/21/2016	4,554 59	782 43	20 74%	S
SONIC HEALTHCARE LTD ADR	83546A104	SKHCY	2 00	02/08/2016	26 03	06/21/2016	31 74	5 71	21 94%	S
STARZ SER A	85571Q102	STRZA	41 27	07/18/2011	353 19	06/20/2016	1,140 46	787 27	222 90%	L
STARZ SER A	85571Q102	STRZA	78 43	08/01/2011	704 56	06/20/2016	2,167 50	1,462 94	207 64%	L
STARZ SER A	85571Q102	STRZA	104 87	08/18/2011	830 28	06/20/2016	2,898 10	2,067 82	249 05%	L
STARZ SER A	85571Q102	STRZA	76 67	08/23/2011	589 94	06/20/2016	2,118 78	1,528 84	259 15%	L
STARZ SER A	85571Q102	STRZA	53 76	09/09/2011	426 31	06/20/2016	1,485 59	1,059 28	248 48%	L
STARZ SER A	85571Q102	STRZA	22 03	09/12/2011	172 93	06/20/2016	608 84	435 91	252 07%	L
STARZ SER A	85571Q102	STRZA	24 68	09/16/2011	207 93	06/20/2016	681 91	473 98	227 95%	L
STARZ SER A	85571Q102	STRZA	33 49	09/19/2011	281 02	06/20/2016	925 45	644 43	229 32%	L
STARZ SER A	85571Q102	STRZA	42 30	09/20/2011	358 14	06/20/2016	1,168 98	810 84	226 40%	L
STARZ SER A	85571Q102	STRZA	152 46	10/05/2011	1,076 75	06/20/2016	4,213 21	3,136 46	291 29%	L
STARZ SER A	85571Q102	STRZA	74 03	10/12/2011	542 42	06/20/2016	2,045 72	1,503 30	277 15%	L
STARZ SER A	85571Q102	STRZA	711 00	01/24/2013	11,411 69	06/20/2016	19,647 99	8,236 30	72 17%	L
STARZ SER A	85571Q102	STRZA	572 00	01/30/2013	9,179 46	06/20/2016	15,806 82	6,627 36	72 20%	L
STARZ SER A	85571Q102	STRZA	430 00	02/08/2013	7,148 58	06/20/2016	11,882 74	4,734 16	66 23%	L
STARZ SER A	85571Q102	STRZA	304 00	10/11/2013	8,847 65	06/20/2016	8,400 83	-446 82	-5 05%	L
STIFEL FINANCIAL CORP	860630102	SF	6 00	10/23/2013	243 80	03/30/2016	180 23	-63 57	-26 07%	L
STOLT NIELSEN LTD	G85080102	SOIEF	617 00	03/31/2016	6,979 87	06/20/2016	7,662 97	683 10	9 79%	S
STOLT NIELSEN LTD	G85080102	SOIEF	503 00	04/01/2016	5,797 58	06/20/2016	6,247 13	449 55	7 75%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
STOLT NIELSEN LTD	G85080102	SOIEF	449 00	04/12/2016	5,882 66	06/20/2016	5,576 45	-306 21	-5.21%	S
STOLT NIELSEN LTD	G85080102	SOIEF	1,120 00	05/13/2016	14,972 94	06/20/2016	13,910 10	-1,062 84	-7.10%	S
STRAIGHT PATH COMM CL B	862578101	STRP	143 00	06/21/2011	569 81	06/20/2016	3,774 41	3,204 60	562.40%	L
SUBSEA 7 SA SPON ADR	864323100	SUBCY	998 00	04/01/2016	7,628 51	06/21/2016	9,687 57	2,059 06	26.99%	S
SUBSEA 7 SA SPON ADR	864323100	SUBCY	956 00	04/11/2016	7,351.54	06/21/2016	9,279.89	1,928.35	26.23%	S
SUBSEA 7 SA SPON ADR	864323100	SUBCY	696 00	04/15/2016	5,817 79	06/21/2016	6,756 06	938 27	16.13%	S
SUBSEA 7 SA SPON ADR	864323100	SUBCY	192 00	04/15/2016	1,604 91	06/22/2016	1,865 72	260 81	16.25%	S
SUBSEA 7 SA SPON ADR	864323100	SUBCY	811 00	04/21/2016	7,322 03	06/22/2016	7,880 72	558 69	7.63%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	20.00	09/30/2015	497.01	06/21/2016	443.49	-53.52	-10.77%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	79 00	10/01/2015	2,054 57	06/21/2016	1,751 79	-302 78	-14.74%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	76 00	10/02/2015	2,058 06	06/21/2016	1,685 26	-372 80	-18.11%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	39 00	10/05/2015	1,076 75	06/21/2016	864 81	-211 94	-19.68%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	77 00	10/07/2015	2,183 93	06/21/2016	1,707 44	-476 49	-21.82%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	49 00	10/20/2015	1,395.70	06/21/2016	1,086.55	-309 15	-22.15%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	1 00	11/16/2015	26.35	06/21/2016	22.17	-4 18	-15.86%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	11 00	12/03/2015	322 90	06/21/2016	243 92	-78 98	-24.46%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	14.00	12/04/2015	410 53	06/21/2016	310 45	-100 08	-24.38%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	15 00	12/07/2015	440 61	06/21/2016	332 61	-108 00	-24.51%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	14.00	12/08/2015	405 43	06/21/2016	310 45	-94 98	-23.43%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	30 00	12/09/2015	849 52	06/21/2016	665 23	-184 29	-21.69%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	53 00	12/10/2015	1,489.33	06/21/2016	1,175.25	-314.08	-21.09%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	60 00	12/11/2015	1,675 84	06/21/2016	1,330 48	-345 36	-20.61%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	65 00	12/14/2015	1,800 29	06/21/2016	1,441.34	-358 95	-19.94%	S
SUMITOMO CHEM CO LTD ADR	865612105	SOMMY	208 00	02/23/2015	3,176 06	11/16/2015	2,246 46	-929 60	-29.27%	S
SUMITOMO METAL MNG CO LTD UNSPONSORED ADR	86563T104	SMMYY	30.00	02/23/2015	458.08	11/18/2015	325 78	-132 30	-28.88%	S
SUMITOMO METAL MNG CO LTD UNSPONSORED ADR	86563T104	SMMYY	210 00	02/25/2015	3,268 92	11/18/2015	2,280 45	-988 47	-30.24%	S
SUMITOMO METAL MNG CO LTD UNSPONSORED ADR	86563T104	SMMYY	87 00	02/25/2015	1,354 27	01/08/2016	978 73	-375 54	-27.73%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SUMITOMO METAL MING CO LTD UNSPONSORED ADR	86563T104	SMMYY	315.00	02/26/2015	4,948.43	01/08/2016	3,543.69	-1,404.74	-28.39%	S
SUMITOMO METAL MING CO LTD UNSPONSORED ADR	86563T104	SMMYY	104.00	03/03/2015	1,666.76	01/08/2016	1,169.98	-496.78	-29.81%	S
SUMITOMO METAL MING CO LTD UNSPONSORED ADR	86563T104	SMMYY	95.00	03/03/2015	1,522.53	01/13/2016	995.14	-527.39	-34.64%	S
SUMITOMO METAL MING CO LTD UNSPONSORED ADR	86563T104	SMMYY	175.00	03/04/2015	2,791.38	01/13/2016	1,833.14	-958.24	-34.33%	S
SUMITOMO METAL MING CO LTD UNSPONSORED ADR	86563T104	SMMYY	4.00	03/04/2015	63.80	01/14/2016	41.13	-22.67	-35.53%	S
SVENSKA CELLULOSA AB (SCA) SPON ADR	869587402	SVCBY	85.00	03/07/2013	2,136.05	03/03/2016	2,480.96	344.91	16.15%	L
SVENSKA CELLULOSA AB (SCA) SPON ADR	869587402	SVCBY	285.00	03/07/2013	7,162.05	06/21/2016	8,921.74	1,759.69	24.57%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	246.00	03/23/2015	1,654.45	06/21/2016	1,113.91	-540.54	-32.67%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	182.00	03/24/2015	1,239.75	06/21/2016	824.12	-415.63	-33.53%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	190.00	03/25/2015	1,309.80	06/21/2016	860.33	-449.47	-34.32%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	182.00	03/27/2015	1,257.33	06/21/2016	824.12	-433.21	-34.45%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	280.00	03/30/2015	1,918.31	06/21/2016	1,267.87	-650.44	-33.91%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	257.00	03/31/2015	1,759.60	06/21/2016	1,163.72	-595.88	-33.86%	L
T&D HOLDINGS INC ADR	872120100	TDHOY	211.00	10/23/2015	1,414.99	06/21/2016	955.43	-459.56	-32.48%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	69.00	10/26/2015	465.99	06/21/2016	312.43	-153.56	-32.95%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	226.00	10/29/2015	1,483.06	06/21/2016	1,023.35	-459.71	-31.00%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	214.00	10/30/2015	1,403.18	06/21/2016	969.02	-434.16	-30.94%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	232.00	11/02/2015	1,497.86	06/21/2016	1,050.52	-447.34	-29.87%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	130.00	11/04/2015	873.54	06/21/2016	588.65	-284.89	-32.61%	S
T&D HOLDINGS INC ADR	872120100	TDHOY	173.00	11/05/2015	1,191.50	06/21/2016	783.36	-408.14	-34.25%	S
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	TSM	185.00	03/07/2013	3,355.25	02/29/2016	4,376.09	1,020.84	30.43%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	TSM	329.00	03/07/2013	5,966.91	06/21/2016	8,695.31	2,728.40	45.73%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	TSM	172.00	04/15/2015	4,042.15	06/21/2016	4,545.88	503.73	12.46%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	TSM	91.00	04/16/2015	2,126.09	06/21/2016	2,405.09	279.00	13.12%	L
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	874039100	TSM	83.00	04/21/2015	1,935.28	06/21/2016	2,193.65	258.37	13.35%	L
TAL INTL GROUP INC **MERGER EFF 07/2016**	874083108		306.00	09/05/2013	11,257.71	03/04/2016	4,248.35	-7,009.36	-62.26%	L
TAL INTL GROUP INC **MERGER EFF 07/2016**	874083108		143.00	05/06/2014	5,257.94	03/04/2016	1,985.34	-3,272.60	-62.24%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TECHNIP SA NEW SPON ADR	878546209	TKPPY	77 00	09/30/2014	1,625.47	12/21/2015	939 07	-686 40	-42 23%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	120 00	10/01/2014	2,477.38	12/21/2015	1,463.48	-1,013 90	-40 93%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	32 00	10/01/2014	660 63	12/22/2015	392 67	-267 96	-40 56%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	162 00	10/02/2014	3,347 14	12/22/2015	1,987 90	-1,359 24	-40 61%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	13 00	10/02/2014	268 60	12/23/2015	167 17	-101 43	-37 76%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	46 00	10/03/2014	931 23	12/23/2015	591 51	-339 72	-36 48%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	30 00	10/06/2014	600 81	12/23/2015	385 77	-215 04	-35 79%	L
TECHNIP SA NEW SPON ADR	878546209	TKPPY	3 00	10/06/2014	60 08	12/24/2015	38 24	-21 84	-36 35%	L
TELENOR ASA ADR	87944W105	TELNY	481.00	04/28/2016	8,357 81	06/21/2016	7,628.49	-729.32	-8 73%	S
TELENOR ASA ADR	87944W105	TELNY	293.00	06/08/2016	5,036 58	06/21/2016	4,646 88	-389.70	-7 74%	S
TELENOR ASA ADR	87944W105	TELNY	231.00	06/10/2016	3,699 53	06/21/2016	3,663.58	-35.95	-0 97%	S
TELIA CO AB ADR	87960M205	TLSNY	226 00	05/19/2015	2,788.52	05/02/2016	2,127 34	-661 18	-23 71%	S
TELIA CO AB ADR	87960M205	TLSNY	148 00	05/21/2015	1,837 23	05/02/2016	1,393.12	-444.11	-24 17%	S
TELIA CO AB ADR	87960M205	TLSNY	70 00	05/22/2015	870 81	05/02/2016	658 91	-211 90	-24 33%	S
TELIA CO AB ADR	87960M205	TLSNY	112 00	05/26/2015	1,361 15	05/02/2016	1,054 25	-306 90	-22 55%	S
TELIA CO AB ADR	87960M205	TLSNY	112 00	05/27/2015	1,333 92	05/02/2016	1,054 26	-279 66	-20 97%	S
TELIA CO AB ADR	87960M205	TLSNY	160 00	05/28/2015	1,919 07	05/02/2016	1,506.08	-412 99	-21 52%	S
TELIA CO AB ADR	87960M205	TLSNY	28 00	01/12/2016	259 71	05/02/2016	263 56	3 85	1 48%	S
TELIA CO AB ADR	87960M205	TLSNY	258 00	01/12/2016	2,393.00	05/11/2016	2,360 18	-32 82	-1 37%	S
TELIA CO AB ADR	87960M205	TLSNY	220 00	01/13/2016	2,068 48	05/11/2016	2,012 56	-55 92	-2 70%	S
TELIA CO AB ADR	87960M205	TLSNY	361 00	01/14/2016	3,298.49	05/11/2016	3,302 43	3 94	0 12%	S
TELIA CO AB ADR	87960M205	TLSNY	15 00	01/15/2016	133 87	05/11/2016	137 22	3 35	2 50%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	7,468 70	02/27/2013	100,000 00	06/21/2016	83,276 01	-16,723 99	-16 72%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	22 15	03/15/2013	297 85	06/21/2016	246 93	-50 92	-17 10%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	22 06	04/15/2013	298 72	06/21/2016	246 02	-52 70	-17 64%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	21 95	05/15/2013	299 61	06/21/2016	244 76	-54 85	-18 31%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 04	06/17/2013	300 47	06/21/2016	256 92	-43 55	-14 49%	L



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AX XX713 Horizon Core AX XX721 Earnest Small AX XX370 NFJ Int'l
AX XX715 Blackrock AX XX722 Polen AX XX371 Wedgewood
AX XX718 Earnest Mid Cap AX XX016 Horizon Researc AX XX886 McMichael Family
AX XX719 Newgate AX XX020 Alternative Inv AX XX428 PMP
AX XX720 NWQ Int'l AX XX941 Taxable Fix Inc

Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 18	07/15/2013	301 39	06/21/2016	258 49	-42 90	-14 23%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 58	08/15/2013	302.33	06/21/2016	262 93	-39 40	-13 03%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 42	09/16/2013	303 26	06/21/2016	261 10	-42 16	-13 90%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 19	10/15/2013	304.21	06/21/2016	258 53	-45 68	-15 02%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 43	11/15/2013	305 12	06/21/2016	261 29	-43 83	-14 36%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	1 82	12/16/2013	23 72	06/21/2016	20 33	-3 39	-14 29%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	51 46	12/16/2013	669 50	06/21/2016	573 77	-95 73	-14 30%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	23 63	01/15/2014	308 18	06/21/2016	263 51	-44 67	-14 49%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	24 07	02/18/2014	309 12	06/21/2016	268 41	-40 71	-13 17%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	24 19	03/17/2014	310.08	06/21/2016	269 67	-40 41	-13 03%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	17 92	04/15/2014	233.29	06/21/2016	199 78	-33 51	-14 36%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	17 77	05/15/2014	233 82	06/21/2016	198 11	-35 71	-15 27%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	17 65	06/16/2014	234 35	06/21/2016	196 77	-37 58	-16 04%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	17 65	07/15/2014	234 88	06/21/2016	196 77	-38 11	-16 23%	L
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	15 63	05/16/2016	176.31	06/21/2016	174 28	-2 03	-1 15%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	15 96	06/15/2016	175 87	06/21/2016	177 94	2 07	1 18%	S
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	121 00	03/07/2013	4,739 47	10/28/2015	7,511 39	2,771 92	58 49%	L
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	61 00	03/07/2013	2,389 31	01/06/2016	4,000 93	1,611 62	67 45%	L
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	91 00	03/07/2013	3,564 39	06/06/2016	4,956 08	1,391 69	39 04%	L
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	164 00	03/07/2013	6,423 73	06/21/2016	8,534 93	2,111 20	32 87%	L
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	129 00	09/30/2014	6,953 60	06/21/2016	6,713 45	-240 15	-3 45%	L
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR	881624209	TEVA	5 00	10/07/2014	265 69	06/21/2016	260 21	-5 48	-2 06%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	441 00	12/05/2007	20,445 87	06/20/2016	74,894 44	54,448 57	266 31%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	89 00	10/23/2013	7,642 97	06/20/2016	15,114 75	7,471 78	97 76%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	38 00	11/12/2013	3,510 72	06/20/2016	6,453 49	2,942 77	83 82%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	37 00	11/19/2013	3,582 90	06/20/2016	6,283 66	2,700 76	75 38%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	100 00	11/20/2013	9,708 24	06/20/2016	16,982.87	7,274 63	74 93%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	107 00	12/06/2013	10,429 51	06/20/2016	18,171 66	7,742 15	74.23%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	56 00	12/09/2013	5,436 08	06/20/2016	9,510 41	4,074 33	74.95%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	54 00	12/20/2013	5,367 90	06/20/2016	9,170 75	3,802 85	70.84%	L
TEXAS PACIFIC LAND TRUST SUB SHS CTF PROPRIETARY INT	882610108	TPL	50 00	12/23/2013	4,924 51	06/20/2016	8,491 43	3,566 92	72 43%	L
TIMKEN CO	887389104	TKR	16 00	10/14/2005	322 88	05/06/2016	536 49	213.61	66 16%	L
TIMKENSTEEL CORP COM	887399103	TMST	168.00	10/14/2005	2,822.41	10/09/2015	2,505.65	-316 76	-11.22%	L
TIMKENSTEEL CORP COM	887399103	TMST	80.00	04/05/2007	1,444.17	10/09/2015	1,193.17	-251 00	-17.38%	L
TJX COS INC NEW	872540109	TJX	12 00	07/07/2006	135 06	03/30/2016	943.42	808.36	598.52%	L
TJX COS INC NEW	872540109	TJX	162.00	07/07/2006	1,823.31	04/14/2016	12,363.00	10,539 69	578 05%	L
TORONTO DOMINION BK NEW CANADA CAD	891160509	TD	448 00	03/07/2013	18,562 57	06/21/2016	19,681 06	1,118 49	6 03%	L
TOURMALINE OIL CORP CAD	89156V106	TRMLF	221 00	01/27/2012	5,517.37	06/20/2016	5,410 84	-106.53	-1 93%	L
TOURMALINE OIL CORP CAD	89156V106	TRMLF	322 00	03/05/2012	8,021 31	06/20/2016	7,883 67	-137 64	-1 72%	L
TOURMALINE OIL CORP CAD	89156V106	TRMLF	208 00	10/31/2014	7,421.44	06/20/2016	5,092 56	-2,328 88	-31 38%	L
TRAVELERS COS INC/THE	89417E109	TRV	26 00	01/24/2012	1,512.88	10/29/2015	2,972 76	1,459 88	96 50%	L
TRAVELERS COS INC/THE	89417E109	TRV	23 00	01/24/2012	1,338.31	01/27/2016	2,395.44	1,057 13	78 99%	L
TRI POINTE GROUP INC	87265H109	TPH	916 00	07/09/2014	14,552 22	12/08/2015	12,033.09	-2,519 13	-17.31%	L
TRI POINTE GROUP INC	87265H109	TPH	282.00	07/14/2014	4,291.17	12/08/2015	3,704.51	-586 66	-13.67%	L
TRI POINTE GROUP INC	87265H109	TPH	326.00	07/14/2014	4,960.71	06/20/2016	3,991.26	-969 45	-19 54%	L
TRI POINTE GROUP INC	87265H109	TPH	397 00	12/10/2014	5,882 19	06/20/2016	4,860 53	-1,021 66	-17.37%	L
TRI POINTE GROUP INC	87265H109	TPH	432 00	01/23/2015	5,895 12	06/20/2016	5,289 03	-606 09	-10 28%	L
TRI POINTE GROUP INC	87265H109	TPH	286 00	01/26/2015	3,993 13	06/20/2016	3,501 54	-491.59	-12 31%	L
TRUSTMARK CORP	898402102	TRMK	16 00	12/12/2008	290 90	05/06/2016	378 87	87 97	30 24%	L
TYCO INTL PLC **REVERSE SPLIT EFF 09/2016**	G91442106		100 00	10/09/2014	4,284.28	02/12/2016	3,319 43	-964.85	-22 52%	L
TYCO INTL PLC **REVERSE SPLIT EFF 09/2016**	G91442106		90 00	10/10/2014	3,825 81	02/12/2016	2,987 48	-838 33	-21 91%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

Consolidated report prepared for McMichael Family Foundation
AX XX713 Horizon Core
AX XX721 Earnest Small
AX XX715 Blackrock
AX XX722 Polen
AX XX718 Earnest Mid Cap
AX XX719 Newgate
AX XX720 NWQ Int'l
AX XX370 NFJ Int'l
AX XX371 Wedgewood
AX XX886 McMichael Family
AX XX428 PMP
AX XX020 Alternative Inv
AX XX941 Taxable Fx Inc

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
UNITEDHEALTH GROUP INC	91324P102	UNH	71 00	01/14/2015	7,297 81	12/30/2015	8,449 92	1,152 11	15 79%	S
UNITEDHEALTH GROUP INC	91324P102	UNH	23 00	01/14/2015	2,364.08	01/08/2016	2,530 47	166 39	7.04%	S
UNTD BANKSHARES INC PARKERSBURG WEST VIRG	909907107	UBSI	16.00	11/25/2008	512.64	05/06/2016	595.67	83.03	16 20%	L
UNTD NAT FOODS INC	911163103	UNFI	10 00	07/14/2015	642 05	05/06/2016	346 49	-295 56	-46 03%	S
UNTD OVERSEAS BK LTD SPONS ADR SINGAPORE ADR	911271302	UOVEY	602 00	03/07/2013	19,095 44	06/21/2016	16,289 76	-2,805 68	-14 69%	L
UNTD TECHNOLOGIES CORP	913017109	UTX	2 00	01/24/2012	154 69	10/29/2015	196 60	41 91	27 09%	L
UNTD TECHNOLOGIES CORP	913017109	UTX	27.00	02/13/2014	3,060.74	10/29/2015	2,654 08	-406 66	-13 29%	L
UNTD TECHNOLOGIES CORP	913017109	UTX	58 00	02/13/2014	6,574 93	06/27/2016	5,636 93	-938 00	-14 27%	L
VALSPAR CORP	920355104	VAL	6 00	09/25/2007	159 48	06/09/2016	650.07	490.59	307 62%	L
VALSPAR CORP	920355104	VAL	45 00	11/12/2007	1,146 80	06/09/2016	4,875 53	3,728 73	325 14%	L
VALSPAR CORP	920355104	VAL	25 00	04/28/2009	590.50	06/09/2016	2,708.63	2,118.13	358.70%	L
VALSPAR CORP	920355104	VAL	80.00	08/10/2009	2,120.80	06/09/2016	8,667 61	6,546 81	308 70%	L
VALSPAR CORP	920355104	VAL	5 00	07/11/2011	178 61	06/09/2016	541 73	363 12	203 30%	L
VANGUARD FTSE EMERGING MARKETS ETF	922042858	VWO	4,450 00	11/24/2014	190,446 44	06/28/2016	150,682 18	-39,764 26	-20.88%	L
VARIAN MEDICAL SYSTEMS INC	92220P105	VAR	85 00	03/01/2013	6,011.78	10/27/2015	6,472.34	460 56	7.66%	L
VARIAN MEDICAL SYSTEMS INC	92220P105	VAR	23 00	03/01/2013	1,626 72	10/29/2015	1,792 95	166 23	10 22%	L
VERIZON COMMUNICATIONS INC	92343V104	VZ	54 00	01/24/2012	2,038 37	02/11/2016	2,675 37	637.00	31 25%	L
VERIZON COMMUNICATIONS INC	92343V104	VZ	53 00	01/24/2012	2,000 62	03/11/2016	2,772 92	772 30	38 60%	L
VIACOM INC NEW CL B	92553P201	VIAB	39 00	03/06/2012	1,853 51	06/20/2016	1,773.89	-79.62	-4.30%	L
VIACOM INC NEW CL B	92553P201	VIAB	116 00	05/14/2013	7,978 98	06/20/2016	5,276 19	-2,702.79	-33 87%	L
VIACOM INC NEW CL B	92553P201	VIAB	140.00	05/22/2013	9,824.20	06/20/2016	6,367.82	-3,456.38	-35 18%	L
VIACOM INC NEW CL B	92553P201	VIAB	158 00	06/05/2013	10,445 16	06/20/2016	7,186 53	-3,258 63	-31 20%	L
VIACOM INC NEW CL B	92553P201	VIAB	125 00	07/02/2013	8,408 68	06/20/2016	5,685 56	-2,723 12	-32 38%	L
VIACOM INC NEW CL B	92553P201	VIAB	126 00	10/23/2013	10,627 65	06/20/2016	5,731 03	-4,896 62	-46 07%	L
VIACOM INC NEW CL B	92553P201	VIAB	109.00	08/11/2015	5,018.83	06/20/2016	4,957.80	-61 03	-1 22%	S
VIASAT INC	92552V100	VSAT	272 00	05/09/2012	12,415 86	06/20/2016	19,236 72	6,820 86	54 94%	L
VIASAT INC	92552V100	VSAT	166.00	08/08/2012	5,906.31	06/20/2016	11,740 06	5,833 75	98.77%	L



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	94.00	06/24/2016	7,713.55	08/08/2016	7,588.89	-124.66	-1.62%	S
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	6.00	06/27/2016	477.18	08/08/2016	484.40	7.22	1.51%	S
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	4.00	06/28/2016	316.68	08/08/2016	322.93	6.25	1.97%	S
WALGREENS BOOTS ALLIANCE INC	931427108	WBA	2.00	07/05/2016	167.16	08/08/2016	161.47	-5.69	-3.40%	S
WENDYS CO	95058W100	WEN	556.00	12/06/2012	2,662.07	06/20/2016	5,616.14	2,954.07	110.97%	L
WENDYS CO	95058W100	WEN	1,073.00	01/07/2013	5,126.36	06/20/2016	10,838.36	5,712.00	111.42%	L
WENDYS CO	95058W100	WEN	916.00	01/08/2013	4,346.42	06/20/2016	9,252.49	4,906.07	112.88%	L
WENDYS CO	95058W100	WEN	1,700.00	02/20/2013	9,492.97	06/20/2016	17,171.67	7,678.70	80.89%	L
WENDYS CO	95058W100	WEN	1,007.00	01/23/2014	9,260.37	06/20/2016	10,171.68	911.31	9.84%	L
WENDYS CO	95058W100	WEN	955.00	04/17/2014	8,117.02	06/20/2016	9,646.44	1,529.42	18.84%	L
WESBANCO INC	950810101	WSBC	18.00	12/07/2015	578.91	05/06/2016	570.95	-7.96	-1.37%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	24.00	10/02/2015	1,565.66	06/21/2016	1,479.45	-86.21	-5.51%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	26.00	10/06/2015	1,715.54	06/21/2016	1,602.73	-112.81	-6.58%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	23.00	10/07/2015	1,523.47	06/21/2016	1,417.81	-105.66	-6.94%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	25.00	10/08/2015	1,673.85	06/21/2016	1,541.09	-132.76	-7.93%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	26.00	10/15/2015	1,735.58	06/21/2016	1,602.74	-132.84	-7.65%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	28.00	12/21/2015	1,820.29	06/21/2016	1,726.02	-94.27	-5.18%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	34.00	12/24/2015	2,305.80	06/21/2016	2,095.89	-209.91	-9.10%	S
WEST JAPAN RAILWAY CO ADR	953432101	WJRY	61.00	12/29/2015	4,184.67	06/21/2016	3,760.26	-424.41	-10.14%	S
WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	95766K109	HIO	0.59	06/24/2016	2.84	08/30/2016	2.97	0.13	4.58%	S
WHITING PETROLEUM CORP NEW	966387102	WLL	278.00	08/23/2012	12,406.50	01/28/2016	1,878.47	-10,528.03	-84.86%	L
WISDOMTREE TRUST INDIA EARNINGS FUND	97717W422	EPI	2,240.00	11/24/2014	52,190.43	06/27/2016	43,074.48	-9,115.95	-17.47%	L
WOODWARD INC	980745103	WWD	6.00	01/13/2016	277.45	03/30/2016	318.30	40.85	14.72%	S
WPP PLC NEW SPON ADR	92937A102	WPPGY	41.00	08/17/2015	4,557.23	06/21/2016	4,666.63	109.40	2.40%	S
WPP PLC NEW SPON ADR	92937A102	WPPGY	32.00	08/18/2015	3,582.25	06/21/2016	3,642.24	59.99	1.67%	S
WPP PLC NEW SPON ADR	92937A102	WPPGY	55.00	08/19/2015	6,066.10	06/21/2016	6,260.11	194.01	3.20%	S
WPP PLC NEW SPON ADR	92937A102	WPPGY	6.00	08/20/2015	655.35	06/21/2016	682.92	27.57	4.21%	S



Realized gain/loss - from 10/01/2015 to 09/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WPP PLC NEW SPON ADR	92937A102	WPPGY	17 00	08/21/2015	1,823.17	06/21/2016	1,934.95	111.78	6.13%	S
WPP PLC NEW SPON ADR	92937A102	WPPGY	13.00	08/27/2015	1,338.78	06/21/2016	1,479.66	140.88	10.52%	S
WTS SEARS HOLDINGS CORP EXP 12/15/19	812350155	SHLDW	580 00	11/18/2014	16,500.00	06/20/2016	2,489.14	-14,010.86	-84.91%	L
WTS SEARS HOLDINGS CORP EXP 12/15/19	812350155	SHLDW	228 00	11/18/2014	6,500.00	06/20/2016	978.49	-5,521.51	-84.95%	L
WYNN RESORTS LTD	983134107	WYNN	20 00	07/25/2011	3,159.90	06/20/2016	2,032.58	-1,127.32	-35.68%	L
WYNN RESORTS LTD	983134107	WYNN	68 00	10/03/2011	7,286.85	06/20/2016	6,910.76	-376.09	-5.16%	L
XILINX INC	983919101	XLNX	10 00	02/18/2010	255.59	03/30/2016	476.29	220.70	86.35%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	152 00	03/07/2013	4,268.16	12/21/2015	3,840.83	-427.33	-10.01%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	151 00	03/07/2013	4,240.08	12/22/2015	3,811.89	-428.19	-10.10%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	65 00	03/07/2013	1,825.20	12/23/2015	1,662.58	-162.62	-8.91%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	277 00	03/07/2013	7,778.16	02/09/2016	5,665.27	-2,112.89	-27.16%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	112.00	03/07/2013	3,144.96	02/11/2016	2,308.57	-836.39	-26.59%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	99.00	03/07/2013	2,779.92	02/12/2016	2,065.14	-714.78	-25.71%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	106 00	03/07/2013	2,976.48	02/16/2016	2,231.66	-744.82	-25.02%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	67 00	03/07/2013	1,881.36	02/18/2016	1,447.63	-433.73	-23.05%	L
ZURICH INS GROUP LTD SPON ADR	989825104	ZURVY	2 00	03/07/2013	56.16	02/19/2016	42.58	-13.58	-24.18%	L
TOTAL REALIZED GAIN/(LOSS):					5,603,046.12		5,625,135.87	3,334.85	0.06%	

TOTAL GAINS:	1,070,680.54
TOTAL LOSSES:	-1,067,345.69
SHORT TERM - TOTAL REALIZED GAIN/(LOSS):	-67,452.98
LONG TERM - TOTAL REALIZED GAIN/(LOSS):	70,787.83

ws1 Wash Sale adjustment amount of \$224.80
ws2 Wash Sale adjustment amount of \$5,016.01
ws3 Wash Sale adjustment amount of \$33.40
ws4 Wash Sale adjustment amount of \$-5.86