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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015, or tax year beginning 10-01-2015, and ending 09-30-2016

Name of foundation HARLEY LANGDALE JR FOUNDATION INC		A Employer identification number 58-6033293
Number and street (or P O box number if mail is not delivered to street address) 115 W BROOKWOOD DRIVE	Room/suite	B Telephone number (see instructions) (229) 333-2574
City or town, state or province, country, and ZIP or foreign postal code VALDOSTA, GA 31602		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ 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) ▶ \$ 48,576,560	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))</i>		Revenue and expenses per books (a)	Net investment income (b)	Adjusted net income (c)	Disbursements for charitable purposes (d) (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ▶ ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	487	487		
	4 Dividends and interest from securities	626,037	626,037		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10 _____	-856,084			
	b Gross sales price for all assets on line 6a 12,410,756				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	 2,059,738			
	12 Total. Add lines 1 through 11	1,830,178	626,524		
	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages	30,000	30,000		
	15 Pension plans, employee benefits	1,721	1,721		
	16a Legal fees (attach schedule).	 3,438	3,438		
	b Accounting fees (attach schedule).	 7,425	7,425		
	c Other professional fees (attach schedule)	 243,268	243,268		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)				
	19 Depreciation (attach schedule) and depletion	 5,547	5,681		
	20 Occupancy				
	21 Travel, conferences, and meetings	397	397		
	22 Printing and publications				
	23 Other expenses (attach schedule).	 29,532	29,532		
	24 Total operating and administrative expenses. Add lines 13 through 23	321,328	321,462		0
	25 Contributions, gifts, grants paid	1,432,514			1,432,514
	26 Total expenses and disbursements. Add lines 24 and 25	1,753,842	321,462		1,432,514
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	76,336			
	b Net investment income (if negative, enter -0-)		305,062		
	c Adjusted net income (if negative, enter -0-)				

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	682,333	1,004,691	1,004,691
	2	Savings and temporary cash investments	483,713	481,893	481,893
	3	Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4	Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	16,900,000	16,900,000	16,900,000
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)	29,039,589	28,623,661	30,018,823
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)			
	14	Land, buildings, and equipment basis ▶ 176,700 Less accumulated depreciation (attach schedule) ▶ 5,547		171,153	171,153
Liabilities	15	Other assets (describe ▶ _____)			
	16	Total assets(to be completed by all filers—see the instructions Also, see page 1, item I)	47,105,635	47,181,398	48,576,560
	17	Accounts payable and accrued expenses	2,059	1,486	
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ _____)			
	23	Total liabilities(add lines 17 through 22)	2,059	1,486	
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	47,103,576	47,179,912	
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances(see instructions)	47,103,576	47,179,912	
	31	Total liabilities and net assets/fund balances(see instructions) . .	47,105,635	47,181,398	

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 47,103,576
2	Enter amount from Part I, line 27a	2 76,336
3	Other increases not included in line 2 (itemize) ▶ _____	3
4	Add lines 1, 2, and 3	4 47,179,912
5	Decreases not included in line 2 (itemize) ▶ _____	5
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 .	6 47,179,912

Part IV

Capital Gains and Losses for Tax on Investment Income

List and describe the kind(s) of property sold (e g , real estate, (a) 2-story brick warehouse, or common stock, 200 shs MLC Co)		How acquired P—Purchase D—Donation (b)	Date acquired (c) (mo , day, yr)	Date sold (d) (mo , day, yr)
1 a	REGIONS M88260 - SEE ATTACHED	P		
b	REGIONS M88260 - SEE ATTACHED	P		
c				
d				
e				

(e) Gross sales price	Depreciation allowed (f) (or allowable)	Cost or other basis (g) plus expense of sale	Gain or (loss) (h) (e) plus (f) minus (g)
a 9,310,642		10,119,455	-808,813
b 3,100,029		3,147,385	-47,356
c			
d			
e			

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

(i) F M V as of 12/31/69	Adjusted basis (j) as of 12/31/69	Excess of col (i) (k) over col (j), if any	Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h)) (l)
a			-808,813
b			-47,356
c			
d			
e			

2	Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	-856,084
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3	

Part V

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	218,723	30,159,761	0 007252
2013	118,502	3,030,811	0 039099
2012	89,250	2,284,921	0 039060
2011	83,113	1,796,414	0 046266
2010	80,733	1,678,749	0 048091

2	Total of line 1, column (d).	2	0 179768
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 035954
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5.	4	46,935,009
5	Multiply line 4 by line 3.	5	1,687,501
6	Enter 1% of net investment income (1% of Part I, line 27b).	6	3,051
7	Add lines 5 and 6.	7	1,690,552
8	Enter qualifying distributions from Part XII, line 4.	8	1,432,514

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	6,101
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2.	3	6,101
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	6,101
6	Credits/Payments		
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	27,567
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	27,567
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	21,466
11	Enter the amount of line 10 to be Credited to 2015 estimated tax ☐ 21,466 Refunded ☐	11	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions).	11		No
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		No
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>N/A</u>	13	Yes	
14 The books are in care of ► <u>DONNIE K WARREN</u> Telephone no ► <u>(229) 333-2574</u> Located at ► <u>115 W BROOKWOOD DRIVE VALDOSTA GA</u> ZIP+4 ► <u>31601</u>			
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —Check here and enter the amount of tax-exempt interest received or accrued during the year	15		
16 At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See instructions for exceptions and filing requirements for FinCEN Form 114, Report of Foreign Bank and Financial Accounts (FBAR) If "Yes", enter the name of the foreign country ►	16	Yes	No

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			Yes	No
1a During the year did the foundation (either directly or indirectly)				
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ 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)? ☐ Yes ☒ No	1b			
Organizations relying on a current notice regarding disaster assistance check here.				
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c			
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))				
a At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ Yes ☒ No If "Yes," list the years ► 20____, 20____, 20____, 20____				
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions).	2b			
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20____, 20____, 20____, 20____				
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No				
b If "Yes," did it have excess business holdings in 2015 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (<i>Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015</i>).	3b			
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a			No
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4b			No

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

5a During the year did the foundation pay or incur any amount to				
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions).	☐ Yes ☒ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?		5b		
Organizations relying on a current notice regarding disaster assistance check here.	☐			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☐ Yes ☐ No			
<i>If "Yes," attach the statement required by Regulations section 53.4945–5(d)</i>				
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b		No
<i>If "Yes" to 6b, file Form 8870</i>				
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No			
b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?		7b		

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

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

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

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

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

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

Part VIII

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

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

Part IX-A Summary of Direct Charitable Activities

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

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	

Total. Add lines 1 through 3 ▶

Part X

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	28,546,295
b	Average of monthly cash balances.	1b	1,868,151
c	Fair market value of all other assets (see instructions).	1c	17,235,309
d	Total (add lines 1a, b, and c).	1d	47,649,755
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	
3	Subtract line 2 from line 1d.	3	47,649,755
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	714,746
5	Net value of noncharitable-use assets.Subtract line 4 from line 3 Enter here and on Part V, line 4	5	46,935,009
6	Minimum investment return.Enter 5% of line 5.	6	2,346,750

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	2,346,750
2a	Tax on investment income for 2015 from Part VI, line 5.	2a	6,101
b	Income tax for 2015 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	6,101
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	2,340,649
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	2,340,649
6	Deduction from distributable amount (see instructions).	6	
7	Distributable amountas adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	2,340,649

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	1,432,514
b	Program-related investments—total from Part IX-B.	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions.Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,432,514
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions).	5	
6	Adjusted qualifying distributions.Subtract line 5 from line 4.	6	1,432,514

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				2,340,649
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only.			1,432,423	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2015				
a From 2010.				
b From 2011.				
c From 2012.				
d From 2013.				
e From 2014.				
f Total of lines 3a through e.				
4 Qualifying distributions for 2015 from Part XII, line 4 ► \$ 1,432,514				
a Applied to 2014, but not more than line 2a			1,432,423	
b Applied to undistributed income of prior years (Election required—see instructions).				
c Treated as distributions out of corpus (Election required—see instructions).				
d Applied to 2015 distributable amount.				91
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2014 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015				2,340,558
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions).				
8 Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions).				
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2011.				
b Excess from 2012.				
c Excess from 2013.				
d Excess from 2014.				
e Excess from 2015.				

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

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

Tax year	Prior 3 years			(e) Total
(a) 2015	(b) 2014	(c) 2013	(d) 2012	

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

1 Information Regarding Foundation Managers:

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

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

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

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

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

DONALD K WARREN
115 W BROOKWOOD DRIVE
VALDOSTA, GA 31602
(229) 333-2574

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

LETTER FORM WITH EXPLANATION OF PROGRAMS AND NEEDS

c Any submission deadlines

NONE	
d	Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

Part XV

Supplementary Information(continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Additional Data Table				
Total			▶ 3a	1,432,514
b Approved for future payment				
Total			▶ 3b	

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount		
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments. . . .						
3 Interest on savings and temporary cash investments						487
4 Dividends and interest from securities. . .			14	626,037		
5 Net rental income or (loss) from real estate						
a Debt-financed property.						
b Not debt-financed property.						
6 Net rental income or (loss) from personal property						
7 Other investment income.						
8 Gain or (loss) from sales of assets other than inventory						-856,084
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue a MISCELLANEOUS INCOME _____						35,627
b DISTRIBUTION FROM AN ESTATE _____						1,173,000
c DISTRIBUTION FROM A TRUST _____						433,866
d INTEREST INCOME FROM NOTE REC _____						417,245
e _____						
12 Subtotal Add columns (b), (d), and (e). .				626,037		1,204,141
13 Total Add line 12, columns (b), (d), and (e).						1,830,178

[illegible]

Part XVII

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

(1) Cash.

(2) Other assets.

(1) Sales of assets to a noncharitable exempt organization.	1b(1)		No
(2) Purchases of assets from a noncharitable exempt organization.	1b(2)		No
(3) Rental of facilities, equipment, or other assets.	1b(3)		No
(4) Reimbursement arrangements.	1b(4)		No
(5) Loans or loan guarantees.	1b(5)		No
(6) Performance of services or membership or fundraising solicitations.	1b(6)		No

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.

[illegible]

b If "Yes," complete the following schedule

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

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.

2017-05-09

* * * * *

Date _____

Title

May the IRS discuss this return with the preparer shown below

(see instr)? ☒ Yes ☐ No

PTIN	P00395271
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Firm's EIN ▶ 58-2393291

Phone no (229) 259-0909

Form **990-PF** (2015)

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

(a) Name and address	Title, and average hours per week (b) devoted to position	(c) Compensation(If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
JACKSON R LANGDALE	DIRECTOR 0 00	0	0	0
P O BOX 1088 VALDOSTA,GA 316031088				
JOHN W LANGDALE JR	V/P 0 00	0	0	0
P O BOX 1088 VALDOSTA,GA 316031088				
JOHN W LANGDALE III	PRES /CHAIRM 0 00	0	0	0
P O BOX 1088 VALDOSTA,GA 316031088				
GREGORY J MILLER	DIRECTOR 0 00	0	0	0
P O BOX 1088 VALDOSTA,GA 316031088				
LARRY K FUDGE	DIRECTOR 0 00	0	0	0
P O BOX 1088 VALDOSTA,GA 316031088				
CURTIS L PICKELS	DIRECTOR 0 00	0	0	0
302 E SCREVEN ST QUITMAN,GA 31643				
DONALD K WARREN	SECRETARY 0 00	0	0	0
115 W BROOKWOOD DRIVE VALDOSTA,GA 31602				

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
ABAC FOUNDATION ABAC 13 2802 MOORE HWY TIFTON,GA 317932601	NONE		DESTINATION AG	250,000
AMERICAN LEGION AUXILIARY POST 13 1301 WILLIAMS STREET VALDOSTA,GA 31601	NONE		UNRESTRICTED	520
AMERICAN RED CROSS OF SOUTH GEORGIA 509 N PATTERSON STREET VALDOSTA,GA 31601	NONE		UNRESTRICTED	2,000
AZALEA CITY PRISON MINISTRY 7566 HWY 84 W QUITMAN,GA 31643	NONE		FOOD STORAGE FACILITY	20,000
BACA OF GEORGIALITTLE RIVER CH PO BOX 3842 VALDOSTA,GA 31604	NONE		UNRESTRICTED	1,000
Total ► 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
BETHEL AME CHURCH 1203 S COURT ST QUITMAN,GA 31643	NONE		UNRESTRICTED	42,000
BGV FOUNDATION INC 215 W NORTH ST VALDOSTA,GA 31605	NONE		UNRESTRICTED	50,000
BOYS & GIRLS CLUB OF VALDOSTA 215 W NORTH ST VALDOSTA,GA 31605	NONE		COMMITMENT TO COMMUNITY (BROOKS)	500,000
BROOKS COUNTY EDUCATION FUND PO BOX 272 QUITMAN,GA 31643	NONE		SCHOLARSHIPS	5,000
CAMP VIOLA PO BOX 716 LAGRANGE,GA 30241	NONE		UNRESTRICTED	10,000
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
CANCER COALITION OF SOUTH GEORGIA 2332 LAKE PARK DRIVE ALBANY,GA 31707	NONE		NIGHT FOR HOPE EVENT	1,000
COASTAL PINES TECHNICAL COLLEGE 1701 CARSWELL AVE WAYCROSS,GA 31503	NONE		TIMBER HARVESTING PROGRAM	27,780
CYSTIC FIBROSIS FOUNDATION 6931 ARLINGTON ROAD BETHESDA,MD 20814	NONE		MISSION FOR A CURE	1,000
ECHOLS COUNTRY HISTORICAL SOCIETY 814 BETHEL CHURCH RD LAKE PARK,GA 31636	NONE		UNRESTRICTED	1,000
ECHOLS COUNTY SCHOOLS 216 US HWY 129 NORTH STATENVILLE,GA 31648	NONE		UNRESTRICTED	10,000
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
ECHOLS COUNTY SHERIFF DEPARTMENT 109 GENERAL DELOACH ST STATENVILLE,GA 31648	NONE		FALL FESTIVAL	500
FIRST BAPTIST CHURCH 200 WEST CENTRAL AVENUE VALDOSTA,GA 31601	NONE		BENEVOLENT FUND	24,000
GA COUNCIL ON ECONOMIC ED PO BOX 1619 ATLANTA,GA 30301	NONE		UNRESTRICTED	1,000
GA SHERIFFS BOYS RANCH 5671 BOYS RANCH RD HAHIRA,GA 31632	NONE		CHICK-FIL-A 5K RUN	5,000
GEORGIA CONSERVANCY 817 W PEACHTREE ST ATLANTA,GA 30308	NONE		UNRESTRICTED	2,500
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
GEORGIA FFA FOUNDATION PO BOX 237 SWAINSBORO,GA 30401	NONE		2015-2016 AG FAIR	5,425
GEORGIA NAT RESOURCES FOUNDATION 2 MARTIN LUTHER KING JR ATLANTA,GA 30334	NONE		GRAND BAY WETLAND EDUCATION CENTER	25,000
HOSPICE OF SOUTH GEORGIA 2263 PINEVIEW DRIVE VALDOSTA,GA 31602	NONE		LANGDALE HOSPICE HOUSE	10,000
LAKE PARK HISTORICAL SOCIETY PO BOX 803 LAKE PARK,GA 31636	NONE		UNRESTRICTED	1,000
LARC INC 1646 E PARK AVENUE VALDOSTA,GA 31602	NONE		UNRESTRICTED	50,000
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
LEADERSHIP GEORGIA 270 PEACHTREE STREET SUITE 2200 ATLANTA,GA 30303	NONE		UNRESTRICTED	5,000
LEADERSHIP LOWNDES PO BOX 2766 VALDOSTA,GA 31604	NONE		UNRESTRICTED	4,257
LOWNDES ASSOC MINISTRIES TO PEOPLE 714 CHARLTON STREET VALDOSTA,GA 31602	NONE		2015/2016 CHANGING LIVES CAMPAIGN	5,000
LOWNDES COUNTY SCHOOLS 1595 NORMAN DRIVE VALDOSTA,GA 31601	NONE		UNRESTRICTED	50,000
LOWNDES ED IMPROVEMENT FOUNDATION 1592 NORMAN DRIVE VALDOSTA,GA 31601	NONE		UNRESTRICTED	2,500
Total ► 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
LOWNDES HIGH FFA 1592 NORMAN DRIVE VALDOSTA,GA 31601	NONE		UNRESTRICTED	1,500
MAILBOX CLUB 404 EAGER RD VALDOSTA,GA 31602	NONE		UNRESTRICTED	4,000
MIRACLE LEAGUE PO BOX 4512 VALDOSTA,GA 31604	NONE		ATHLETIC FIELD	50,000
MY FRIEND'S HOUSE 109 WEST MOORE ST VALDOSTA,GA 31601	NONE		UNRESTRICTED	5,000
OPTIONS NOW 214 W PARK AVENUE VALDOSTA,GA 31605	NONE		UNRESTRICTED	1,500
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
RAISIN' CANE 3350 NEWSOME RD VALDOSTA,GA 31606	NONE		UNRESTRICTED	79,553
SGMC FOUNDATION 2501 NORTH PATTERSON ST VALDOSTA,GA 31602	NONE		UNRESTRICTED	5,000
SOUTH GEORGIA COUNCIL BSA 1841 NORMAN DRIVE VALDOSTA,GA 31601	NONE		DISTINGUISHED CITIZENS AWARD BANQUET	1,200
SOUTH STREET COMMUNITY CARE HOUSE 311 SOUTH STREET VALDOSTA,GA 31601	NONE		UNRESTRICTED	1,600
SOUTHEAST GEORGIA FCA 1205 BAYTREE RD UNIT 6 VALDOSTA,GA 31602	NONE		VECA STUDENTS CAMP/ANNUAL BANQUET	4,400
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
SPECIAL OLYMPICS GEORGIA 4000 DEKALB TECHNOLOGY PARKWAY STE 400 BLD 400 ATLANTA,GA 30340	NONE		UNRESTRICTED	1,000
TALL TIMBERS RESEARCH STATION 13093 HENRY BEADEL DRIVE TALLAHASSEE,FL 32312	NONE		UNRESTRICTED	25,000
THE COVE 1 BILLY GRAHAM PARKWAY CHARLOTTE,NC 28201	NONE		NATIONAL LAW ENFORCEMENT RETREAT	5,135
THE HAVEN PO BOX 5382 VALDOSTA,GA 31603	NONE		UNRESTRICTED	25,000
THE SALVATION ARMY 1000 CENTER PLACE NORCROSS,GA 30093	NONE		UNRESTRICTED	3,000
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
THOMAS COUNTY SCHOOLS 200 N PINETREE BLVD THOMASVILLE,GA 31792	NONE		UNRESTRICTED	969
UGA FOUNDATION MILLEDGE CENTRE SUITE 100 394 SOUTH MILLEDGE AVE ATHENS,GA 31602	NONE		UNRESTRICTED	5,625
UNIVERSITY OF FLORIDA PO BOX 110410 GAINESVILLE,FL 32611	NONE		FL PROJECT LEANING TREE	750
VALDOSTA CITY SCHOOLS 1204 WILLIAMS STREET VALDOSTA,GA 31601	NONE		UNRESTRICTED	50,000
VALDOSTA CITY SCHOOLS FOUNDATION PO BOX 5407 VALDOSTA,GA 31603	NONE		SCHOLARSHIPS	2,500
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
VALDOSTA NORTH ROTARY CLUB PO BOX 1704 VALDOSTA,GA 31603	NONE		TEACHER OF THE YEAR BANQUET	1,500
VSU FOUNDATION 1500 N PATTERSON ST VALDOSTA,GA 31698	NONE		UNRESTRICTED	30,300
WGTC FOUNDATION 4089 VAL TECH ROAD VALDOSTA,GA 31602	NONE		BEN COPELAND ENDOWMENT FUND	10,000
YOUNG LIFE FOUNDATION 124 E PARK AVE VALDOSTA,GA 31602	NONE		VALDOSTA/LOWNDES YOUTH PROGRAMS	4,000
100 BLACK MEN OF VALDOSTA PO BOX 1352 VALDOSTA,GA 31603	NONE		GOLF TOURNAMENT	1,000
Total ▶ 3a				1,432,514

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
116 SPORTS MINISTRIES INC PO BOX 566 CAIRO,GA 39828	NONE		SPONSORSHIP	500
Total ▶ 3a				1,432,514

TY 2015 Accounting Fees Schedule

Name: HARLEY LANGDALE JR FOUNDATION INC

EIN: 58-6033293

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	7,425	7,425		

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

TY 2015 Depreciation Schedule

Name: HARLEY LANGDALE JR FOUNDATION INC

EIN: 58-6033293

Description of Property	Date Acquired	Cost or Other Basis	Prior Years' Depreciation	Computation Method	Rate / Life (# of years)	Current Year's Depreciation Expense	Net Investment Income	Adjusted Net Income	Cost of Goods Sold Not Included
115 W BROOKWOOD DR - HOUSE	2015-11-17	153,000		S/L	39 0000	3,433	3,567		
115 W BROOKWOOD DR - LAND	2015-11-17	20,000							
HEATING/AIR SYSTEM	2016-06-03	3,700		200DB	7 0000	2,114	2,114		

TY 2015 Investments Corporate Stock Schedule

Name: HARLEY LANGDALE JR FOUNDATION INC
EIN: 58-6033293

Name of Stock	End of Year Book Value	End of Year Fair Market Value
3I GROUP PLC UNSPONS ADR	17,363	17,745
3M CO	40,632	40,533
A.P. MOLLER-MAERSK B-UNSP ADR	17,539	15,770
ABBOTT LABS	24,046	24,951
ABBVIE INC	39,200	39,103
ABERDEEN ASSET MGMT PLC ADR		
ACADIA HEALTHCARE CO INC	20,703	18,829
ACCENTURE PLC SEDOL B4BNMY3 ISIN I	17,654	21,991
ACORDA THERAPEUTICS INC ACORDA	23,659	15,284
ACTELION LTD - UNSP ADR	27,676	35,569
ADECCO GROUP SA UNSPON ADR	28,179	19,749
AES CORP	21,094	21,305
AGCO CORP		
AIR METHODS CORP NEW		
AIRCASTLE LTD	18,609	16,285
AKZO NOBEL NV SPONSORED ADR ONE ADR	34,546	32,071
ALAMO GROUP INC	20,604	25,038
ALASKA AIR GROUP INC		
ALCOA INC	23,439	21,801
ALIBABA GROUP HOLDING LTD SPONSORED	146,769	201,742
ALIGN TECHNOLOGY INC	16,980	25,313
ALIMENTATION COUCHE TARD-B		
ALKERMES PLC	37,384	42,750
ALLEGHANY CORP DEL	20,176	21,526
ALLIED WORLD ASSURANCE CO HLDG SEDOL	21,360	20,938
ALLSTATE CORP	62,424	64,752
ALLY FINANCIAL INC		
ALON USA ENERGY INC		
ALPHABET INC CA-CL A	179,548	258,907
ALPHABET INC CA-CL C	74,463	110,375

Name of Stock	End of Year Book Value	End of Year Fair Market Value
ALTRIA GROUP INC	165,638	196,772
AMARELLA, INC.	21,620	20,390
AMAZON.COM INC	148,941	288,035
AMBEV SA-ADR	20,291	24,049
AMEC FOSTER WHEELER PLC SPON ADR	18,040	20,581
AMERICAN AIRLINES GROUP	54,889	57,880
AMERICAN CAMPUS COMMUNITIES	35,343	47,055
AMERICAN EAGLE OUTFITTERS INC	18,288	21,057
AMERICAN EXPRESS CO	59,030	51,296
AMERICAN INTL GROUP INC	33,009	33,764
AMERICAN NAT'L INS CO	20,340	23,782
AMERICAN WOODMARK CORP	19,271	27,636
AMERIPRISE FINANCIAL INC	55,567	58,166
AMERISAFE INC.	20,610	25,569
AMGEN INC	76,901	83,905
AMN HEALTHCARE SERVICES INC	21,198	22,819
AMTRUST FINANCIAL SERVICES		
ANALOG DEVICES INC	15,801	15,855
ANALOGIC CORP	23,060	26,314
ANGLOGOLD ASHANTI LTD SPONSERED ADR	5,057	5,890
ANSYS INC	18,803	18,985
ANTHEM INC		
APACHE CORPORATION	10,215	11,497
APOLLO EDUCATION GROUP INC CL A		
APPLE INC	162,820	165,731
APPLIED MATERIALS INC	48,387	58,642
APTARGROUP INC	18,614	22,449
ARCH CAPITAL GROUP LTD	21,348	22,748
ARCHER DANIELS MIDLAND CO	31,829	33,736
ARM HLDGS PLC		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
ARTISAN PARTNERS ASSET MGMT	17,972	10,472
ASAHI GLASS CO LTD - UNSP ADR	12,006	13,801
ASBURY AUTOMOTIVE GROUP	20,495	12,470
ASHLAND INC		
ASPEN TECHNOLOGY INC	16,703	20,260
ASSOC BRITISH FOODS-UNSP ADR	7,341	5,742
ATLAS COPCO AB - SPONS ADR A	6,500	8,140
ATMOS ENERGY CORP	20,621	29,416
ATWOOD OCEANICS INC		
AUSTRALIA & NEW ZEALAND BKG GR SPONS	20,578	17,550
AUTO TRADER GROUP UNSP ADR	18,689	19,097
AUTODESK INC	77,849	112,401
AUTOMATIC DATA PROCESSING INC	29,286	32,193
AUTOZONE INC	82,100	84,517
AVERY DENNISON CORP	20,801	21,781
AVIVA PLC		
AXA SA SPONSORED ADR	68,211	57,044
AZZ INC	17,967	21,865
BALCHEM CORP	14,124	19,460
BANCO LATINO AMERICANO DE COM	16,210	14,090
BANCO SANTANDER S.A. ADR ONE ADR REP	28,165	21,256
BANK HAWAII CORP COM	21,380	22,149
BANK OF YOKOHAMA BKJAY		
BANKUNITED INC	21,491	17,818
BARCLAYS PLC SPONSORED ADR ONE ADR R	22,258	11,714
BARRICK GOLD CORP	9,167	7,974
BASF SE SPONSORED ADR	15,327	16,251
BAYER A G SPONSORED ADRS ONE ADR REP	22,747	16,080
BAYERISHE MOTOREN WERKE SPON ADR	25,349	19,212
BEAZER HOMES USA INC	23,111	22,854

Name of Stock	End of Year Book Value	End of Year Fair Market Value
BED BATH & BEYOND INC	151,759	103,378
BELLE INTERNATIONAL HOLDINGS LTD UNS	24,661	14,747
BENCHMARK ELECTRONICS INC		
BERKSHIRE HATHAWAY INC CL B NEW	98,956	111,675
BERRY PLASTICS GROUP INC	21,285	21,750
BEST BUY INC	52,611	62,997
BHP BILLITON PLC SPONSORED ONE ADR R	17,538	27,615
BIG LOTS INC		
BJ'S RESTAURANTS INC	17,733	13,687
BLACK KNIGHT FINANCIAL CLASS A	21,492	22,536
BLACKBAUD INC	20,342	23,551
BLACKROCK INC	114,397	119,612
BLOCK H & R INC	127,185	84,613
BLOOMIN' BRANDS INC		
BNP PARIBAS SPONSORED ADR	24,608	20,574
BOEING CO	63,482	64,816
BOISE CASCADE COMPANY		
BONANZA CREEK ENERGY INC		
BOTTOMLINE TECHNOLOGIES INC	21,787	18,555
BP PLC SPONSORED ADR ONE ADR REPRS 6	40,845	40,786
BRINKER INTL INC		
BRISTOL MYERS SQUIBB CO		
BROADRIDGE FIN SOLUTIONS INC	38,087	37,285
BRYN MAWR BANK CORP	19,851	21,017
BT GROUP PLC SPONSORED ADR ONE ADR R	39,701	28,482
BUNZL PLC SPONS ADR	17,628	18,955
BURLINGTON STORES INC	39,163	49,503
CA INC	117,679	131,923
CAL-MAINE FOODS INC	20,539	15,031
CALATLANTIC GROUP INC	41,234	30,364

Name of Stock	End of Year Book Value	End of Year Fair Market Value
CALLON PETROLEUM CO	54,111	72,911
CALPINE CORP -W/I	20,438	16,432
CANADIAN IMPERIAL BK OF COMMERCE	7,671	7,753
CANTEL MEDICAL CORP		
CANTEL MEDICAL CORP	20,270	29,476
CAPCOM CO LTD ADR UNSPON	4,990	5,047
CARDTRONICS INC		
CARDTRONICS PLC	32,764	39,471
CARLISLE CORP	20,781	20,514
CARNIVAL CORP	175,623	173,165
CARNIVAL PLC SPONSORED ONE ADR REPRS	7,880	8,344
CASEY'S GENERAL STORES INC		
CASH AMERICA INTL INC		
CATALENT INC	22,495	20,155
CAVCO INDUSTRIES INC	12,264	13,867
CBOE HOLDINGS, INC	43,169	40,856
CBS CORP CLASS B	72,515	85,066
CEB INC	17,640	10,894
CELANESE CORP SER A		
CELGENE CORP	54,717	54,356
CENTENE CORP DEL		
CENTRAL JAPAN RAI UNSPON ADR	30,270	28,382
CENTRICA PLC-SP ADR	7,681	7,114
CENTURYLINK, INC.	129,008	123,270
CERNER CORP	89,089	95,898
CF INDS HLDGS INC		
CHARLES RIVER LABORATORIES INTL	19,623	21,418
CHATHAM LODGING TRUST	24,886	17,287
CHEESECAKE FACTORY INC		
CHEVRON CORP	81,072	84,600

Name of Stock	End of Year Book Value	End of Year Fair Market Value
CHICAGO BRIDGE & IRON CO N V	15,896	8,409
CHINA CONSTRUCTION BANK CORP - UNSPO	16,946	14,382
CHUY'S HOLDINGS INC	19,281	15,227
CINCINNATI FINANCIAL CORP	87,373	126,329
CIRRUS LOGIC CORP	14,650	23,918
CISCO SYSTEMS INC	286,632	333,219
CIT GROUP INC		
CITIGROUP INC	22,753	19,364
CITIZENS FINANCIAL GROUP INC	17,436	16,556
CITRIX SYSTEM INC	87,784	91,952
CK HUTCHISON HOLDINGS LTD - UNSP ADR	39,743	21,768
CLP HOLDINGS LTD SPONS ADR ONE ADR R	13,273	12,607
CMS ENERGY CORP	16,769	20,753
COACH INC		
COCA COLA CO	322,408	330,308
COCA-COLA AMATIL LTD -SP ADR	15,981	16,472
COCA-COLA ENTERPRISES INC		
COCA-COLA EUROPEAN PARTNERS	30,898	32,040
COGNEX CORP	25,329	29,866
COGNIZANT TECHNOLOGY SOLUTIONS CL A		
COMCAST CORP CL A	90,776	92,876
COMERICA INC	21,522	22,382
COMFORT SYSTEMS USA INC	42,263	52,084
COMMERCE BANCSHARES		
COMMERCIAL METALS CO	18,945	20,238
COMMUNICATIONS SALES & LEASING INC		
COMPASS MINERALS INTERNATIONAL	19,307	17,320
CONOCOPHILLIPS		
CONSTELLATION BRANDS INC CL A		
CONSTELLATION SOFTWARE INC		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
CONTINENTAL AG SPONSORED ADR	6,356	6,310
COOPER COS INC NEW	17,213	20,794
COOPER-STANDARD HOLDING INC	19,977	19,859
COPA HOLDINGS SA CL A	20,545	20,576
COPART INC	19,531	22,442
CORE LABORATORIES N V		
CORELOGIC, INC.	21,516	20,904
CORNING INC	48,588	57,540
CORRECTIONS CORP OF AMERICA REIT		
COSTAR GROUP INC	27,258	29,232
COSTCO WHOLESALE CORP	83,065	83,881
COVESTRO AG UNSPN ADR	8,225	9,463
CREDIT ACCEPTANCE CORP MICH		
CREDIT AGRICOLE SA UNSP ADR		
CROWN HOLDINGS INC		
CRYOLIFE INC	22,483	25,828
CST BRANDS INC		
CUBESMART		
CUMMINS INC	19,460	21,657
CVS HEALTH CORPORATION	90,276	88,100
CYBERONICS INC		
CYPRESS SEMICONDUCTOR CORP		
D R HORTON INC	27,816	28,388
DAIMLER AG	13,811	10,595
DAITO TRUST CONSTRUCTION CO LTD SPN	25,252	38,734
DAIWA SECURITIES GR -ADR	34,772	25,139
DANAHER CORP DEL	51,885	52,521
DANONE - SPONS ADR	151,530	172,900
DANSKE BANK A/S - SPON ADR	21,747	22,621
DARDEN RESTAURANTS INC		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
DAVE & BUSTER'S ENTERTAINMENT INC	20,645	22,724
DBS GROUP HOLDINGS - SPONS ADR ONE A	23,450	17,157
DCT INDUSTRIAL TRUST INC.	43,039	45,637
DDR CORP	21,922	19,731
DEAN FOODS CO	40,660	35,506
DEERE & COMPANY	68,687	69,902
DELL TECHNOLOGIES INC CL V	12,618	12,476
DELUXE CORPORATION	20,636	22,051
DEUTSCHE TELEKOM AG - SPON ADR	22,035	21,462
DIAGEO PLC-SPONSORED ADR EACH ADR RE	132,048	145,746
DIAMONDBACK ENERGY INC	19,053	27,997
DICK'S SPORTING GOODS INC	21,064	19,568
DOLLAR TREE INC	80,017	78,141
DOMINION RES INC VA	44,236	49,018
DOMINO'S PIZZA INC	21,295	22,018
DORMAN PRODUCTS, INC.	23,690	31,311
DOVER CORP	11,571	13,992
DR PEPPER SNAPPLE GROUP INC	29,093	29,219
DRIL-QUIP INC	13,061	10,033
DTE ENERGY CO	20,811	20,420
DUKE ENERGY CORPORATION	63,532	70,435
DXP ENTERPRISES INC	22,796	23,962
DYCOM INDS INC	20,862	26,579
E M C CORP MASS		
EAGLE BANCORP, INC	26,872	29,943
EASTGROUP PPTY INC REIT	20,744	26,482
EASTLERY GOVERNMENT PROPERITES	17,962	17,649
EASTMAN CHEMICAL CO		
EBIX INC	11,779	22,740
ECOLAB INC	51,942	53,557

Name of Stock	End of Year Book Value	End of Year Fair Market Value
EDISON INTERNATIONAL		
EDWARDS LIFESCIENCES CORP	21,332	22,424
EL PASO ELEC CO	20,478	26,893
ELI LILLY & CO	120,534	114,371
EMERSON ELECTRIC CO	57,392	66,775
ENDO INTERNATIONAL SOLUTIONS INC	17,757	4,433
ENDURANCE SPECIALTY HOLDINGS		
ENERGEN CORP	18,643	27,994
ENGINE-SPON ADR	16,014	13,327
ENTEGRIS INC	22,186	27,889
ERICSSON (LM) TEL SP ADR		
ERSTE GROUP BANK AG SPONSORED ONE AD	29,915	31,260
ESTERLINE TECHNOLOGIES CORP	24,093	19,542
ETABLISSEMENTS DELHAIZE FRER SPONSOR		
EURONET WORLDWIDE INC	50,228	60,882
EVERBANK FINANCIAL CORP		
EW SCRIPPS CO - CL A	24,196	17,570
EXELON CORP	17,397	18,310
EXPEDITORS INTL WASH	163,978	176,147
EXPONET INC	20,659	23,488
EXPRESS SCRIPTS HOLDING CO	79,780	64,747
EXTERRAN HOLDINGS INC		
FABRINET	15,993	37,902
FACEBOOK INC - A	171,866	256,027
FACTSET RESH SYSTEM INC	70,929	70,351
FASTENAL CO	35,178	36,349
FCB FINANCIAL HOLDINGS CL A	43,163	44,733
FEDERATED INVS INC PA CL B		
FEDEX CORP	33,090	34,936
FERRARI NV	16,259	19,918

Name of Stock	End of Year Book Value	End of Year Fair Market Value
FIDELITY NATIONAL FINANCIAL	21,539	20,965
FIRST AMERICAN FINANCIAL CORP		
FIRST AMERICAN FINANCIAL CORP	20,906	22,429
FIRST FINL BANKSHARES INC	20,440	21,864
FIRST HORIZON NATIONAL CORP	21,399	22,221
FIRST REPUBLIC BANK SAN FRAN	26,866	32,386
FIRSTCASH INC	20,507	31,026
FIRSTENERGY CORP		
FIVE BELOW, INC.	20,858	23,368
FLEETCOR TECHNOLOGIES INC	21,353	22,759
FLOWERS FOODS INC		
FLUOR CORP		
FOOT LOCKER INC		
FORTIVE CORPORATION	17,101	17,306
FORTUNE BRANDS HOME & SECURITY INC	21,206	19,289
FORUM ENERGY TECHNOLOGIES INC	20,402	23,435
FRESH DEL MONTE PRODUCE INC	20,749	32,047
FTI CONSULTING, INC	20,732	21,834
FUJI ELECTRIC HLDS UNSP ADR	17,462	19,987
FUJI HEAVY INDUS UNSPONS ADR	19,255	19,282
FULLER H B CO	18,991	24,211
FULTON FINANCIAL CORP	16,034	17,918
G-III APPAREL GROUP LTD	38,172	17,315
G4S PLC UNSPON ADR	28,576	19,975
GARTNER INC	28,870	29,631
GEA GROUP AG - SPON ADR	15,270	17,213
GENERAL DYNAMICS CORP	149,179	162,142
GENERAL ELECTRIC CO	149,796	165,428
GENERAL MILLS INC	172,780	176,181
GENERAL MOTORS CO.	46,383	48,163

Name of Stock	End of Year Book Value	End of Year Fair Market Value
GILEAD SCIENCES INC	40,357	39,639
GIVAUDAN SA UNSPONSOR ADR	20,454	24,065
GLACIER BANCORP, INC.	10,764	10,267
GLAXOSMITHKLINE PLC ADR ORDINARY SHS	49,099	50,462
GOOGLE INC CL A		
GOOGLE INC CL C - W/I		
GRAPHIC PACKAGING HOLDING CO		
GRAY TELEVISION INC		
GREATBATCH INC		
GREENBRIER COMPANIES INC		
GREENHILL & CO INC	23,430	13,246
GROUP 1 AUTOMOTIVE INC		
HALLIBURTON CO	15,960	17,952
HALYARD HEALTH INC	22,789	22,182
HANNOVER RUECKVERSICHER ADR	35,656	39,107
HANOVER INSURANCE GROUP INC	19,250	18,704
HARMAN INTL INDS INC	24,659	17,312
HARTFORD FINL SVCS GROUP INC	37,891	37,553
HASBRO INC	67,648	71,000
HCI GROUP INC		
HEALTHSOUTH CORP		
HEARTLAND EXPRESS INC	16,332	15,104
HEICO CORP	20,455	24,566
HEIDELBERGCEMENT AG UNSP ADR	29,438	33,075
HEINEKEN N V -SPN ADR		
HELEN OF TROY LTD	20,834	18,096
HENRY JACK & ASSOC INC		
HESS CORPORATION		
HEXAGON AB UNSP ADR	4,756	4,810
HIBBETT SPORTS INC	30,732	29,726

Name of Stock	End of Year Book Value	End of Year Fair Market Value
HILLENBRAND INC HILLENBRAND INC	24,500	26,135
HITACHI LTD SPONSORED ADR EACH ADR R	25,617	18,047
HITACHI METALS LTD UNSP ADR	9,538	9,733
HOLLYFRONTIER CORPORATION		
HOLOGIC INC		
HOME DEPOT INC	78,205	79,782
HONEYWELL INTERNATIONAL INC	64,411	66,456
HORMEL FOODS CORP	21,041	21,772
HSBC HOLDINGS PLC SPONS ADR NEW ONE	46,487	44,380
HUNTINGTON BANCSHARES INC		
HYPERMARCAS SA UNSP ADR	7,303	8,831
IBERIABANK CORP	20,340	19,800
ICON PLC ISIN: IE0005711209 SEDOL: B	18,803	21,664
ICU MEDICAL INC	36,729	48,151
IDEXX LABS CORP	34,893	43,965
ILLINOIS TOOL WORKS INC	106,386	137,576
IMPERVA INC.		
INCITEC PIVOT LTD ADR	38,858	28,917
INDRA SISTEMAS SA UNSP ADR	16,888	21,862
INFINITY PPTY & CASUALTY CORP	20,404	21,897
INGERSOLL - RAND PLC		
INGRAM MICRO INC CL A	21,039	22,145
INPHI CORPORATION	21,744	27,368
INSPERITY, INC.		
INSPERITY, INC.	20,616	29,056
INTEGER HOLDINGS CORP	35,000	20,627
INTEGRATED DEVICE TECH INC	25,372	27,951
INTEL CORP	160,622	188,939
INTER PARFUMS INC	27,023	27,300
INTERDIGITAL INC	21,034	21,622

Name of Stock	End of Year Book Value	End of Year Fair Market Value
INTERFACE INC		
INTERNATIONAL BANCSHARES CRP	20,393	23,228
INTERNATIONAL BUSINESS MACHINES		
INTERVAL LEISURE GROUP		
INTUITIVE SURGICAL INC		
IPG PHOTONICS CORPORATION		
ITAU UNIBANCO HOLDING, S.A - ADR	27,083	29,724
ITV PLC		
J C PENNEY CO INC		
J P MORGAN CHASE & CO	27,189	26,636
JABIL CIRCUIT INC		
JACK IN THE BOX INC	43,891	46,915
JANUS CAPITAL GROUP INC	24,904	21,057
JAPAN AIRLINES CO. LTD. UNSPONSORED		
JAPAN TOBACCO INC UNSPONSORED ADR	7,717	9,559
JBS SA A-SPONSORED ADR		
JOHNSON & JOHNSON	75,437	75,603
JONES LANG LASALLE INC		
JUNIPER NETWORKS INC	59,947	54,592
KAJIMA CORP UNSP ADR	7,572	7,647
KAO CORP SPONSORED ADR	13,057	15,736
KAPSTONE PAPER AND PACKAGING KOOC		
KBC GROEP NV UNSP ADR	6,168	6,115
KDDI CORPORATION - UNSPONSORED ADR	21,168	26,915
KINDER MORGAN INC.	137,838	83,962
KIRBY CORP		
KNIGHT TRANSN INC	13,029	13,915
KOHL'S CORP	56,282	54,250
KONE OYJ -B- UNSPONSORED ADR	4,779	4,822
KONINKLIJKE AHOLD DELHAIZE N V SPONS	25,783	32,538

Name of Stock	End of Year Book Value	End of Year Fair Market Value
KONINKLIJKE AHOLD N V -SP ADR		
KRAFT HEINZ CO		
KRATON CORP	22,773	24,878
KRISPY KREME DOUGHNUTS INC		
KROGER CO/THE	30,278	29,086
KT CORP SPONSORED ADR	16,555	21,026
L OREAL CO ADR	15,827	16,624
LA QUINTA HOLDINGS INC		
LABORATORY CORP AMER HLDGS COM NEW	89,112	92,112
LAKELAND FINANCIAL CORP	19,787	24,581
LAMAR ADVERTISING CO A	20,608	23,185
LAZARD LTD CL A		
LEAR CORP	17,765	21,820
LEGACYTEXAS FINANICAL GROUP, INC	23,640	28,467
LEGG MASON CORE PLUS BOND PORTFOLIO	3,264,068	3,373,383
LEIDOS HOLDINGS INC		
LENNOX INTERNATIONAL INC	18,489	21,199
LEVEL 3 COMMUNICATIONS INC		
LIFELOCK, INC	18,509	20,456
LINCOLN ELEC HLDGS INC	17,671	17,221
LINCOLN NATIONAL CORP	7,460	7,376
LIONS GATE ENTERTAINMENT COR		
LITHIA MOTORS INC CL A	19,257	16,334
LIVANOVA PLC	28,135	28,432
LKQ CORP		
LLOYDS BANKING GROUP PLC SPONS ADR O	22,495	11,767
LOWE'S COMPANIES INC	66,075	70,982
LUMINEX CORP DEL	20,543	21,470
LVMH MOET HENNESSY LOUIS VUITTON - A		
LYDALL INC	21,327	29,349

Name of Stock	End of Year Book Value	End of Year Fair Market Value
LYONDELLBASELL INDUSTRIES - CL A SED	154,094	119,296
M & T BK CORP		
MACQUARIE GROUP LTD. ADR	22,452	26,336
MACY'S INC	106,972	80,917
MAGNA INTERNATIONAL INC		
MANHATTAN ASSOCS INC	41,190	39,873
MANITEX INTERNATIONAL INC	11,140	8,463
MARATHON PETROLEUM CORP		
MARINE HARVEST ASA-SPON ADR	10,023	17,024
MARINEMAX INC		
MARKEL CORP	20,917	21,362
MARKETAXESS HOLDINGS INC	53,327	77,496
MARRIOTT INTL INC NEW CL A	95,906	95,878
MARRIOTT VACATIONS WORLDWIDE CORPORA	24,212	20,530
MARSH & MCLENNAN COS INC	61,808	62,543
MASTEC INC	20,474	27,212
MASTERCARD, INC.	78,575	80,398
MATADOR RESOURCES CO	25,121	26,896
MATTRESS FIRM HOLDING CORP		
MAXIMUS INC		
MCCORMICK & CO COMMON NON-VOTING	43,218	43,965
MCDERMOTT INTERNATIONAL INC		
MCDERMOTT INTERNATIONAL INC	19,234	20,641
MCDONALDS CORP	102,921	103,132
MCKESSON CORP	59,860	56,695
MEAD JOHNSON NUTRITION COMPANY		
MEDASSETS INC MED ASSETS		
MEDIVATION INC. MEDIVATION		
MEDNAX, INC MEDNAX	18,764	16,563
MEIJI HLDGS CO UNSPONS ADR	8,376	8,151

Name of Stock	End of Year Book Value	End of Year Fair Market Value
MERCK & CO. INC. NEW	163,132	188,853
MERCK KGAA UNSPONSORED ADR		
METHODE ELECTRONICS INC	20,647	23,465
METLIFE INC	20,386	15,995
MICHAEL KORS HOLDINGS LIMITED ISIN:V	99,095	93,533
MICROCHIP TECHNOLOGY INC	16,378	21,749
MICROSEMI CORP	24,768	30,813
MICROSOFT CORP	308,860	357,869
MID-AMER APT CMNTYS INC REIT	21,703	27,727
MIDDLEBY CORP	39,430	43,267
MIMEDX GROUP INC		
MITSUBISHI ELECTRIC CORP	24,118	23,557
MITSUBISHI HEAVY INDUS LTD ORD		
MITSUBISHI TANABE PHARMA CORP ADR	16,354	20,004
MITSUBISHI UF J FINL GRP-ADR		
MOBILE MINI INC		
MOBILE TELESYSTEMS PJSC SPONSORED AD		
MODINE MFGRS CO	18,040	20,221
MOHAWK INDS INC	20,222	20,635
MOL HUNGARIAN OIL SPONSORED ADR	7,773	7,713
MONOLITHIC POWER SYSTEMS INC	20,769	33,247
MONSANTO CO	10,239	11,446
MONSTER BEVERAGE CORP	145,526	158,848
MOSAIC CO - WI	188,234	100,677
MOTOROLA SOLUTIONS INC SOLUTIONS, IN	71,216	76,738
MSCI INC	38,186	40,123
MULTI-COLOR CORPORATION	25,909	26,466
MURATA MANUFACTURING CO LTD ADR	14,451	10,615
MURPHY USA INC	18,139	19,267
NABORS INDUSTRIES LTD	21,027	21,633

Name of Stock	End of Year Book Value	End of Year Fair Market Value
NASDAQ, INC		
NATIONAL BEVERAGE CORP	12,781	24,228
NATIONAL HEALTH INVS INC REIT		
NATIONAL OILWELL VARCO INC	114,248	119,368
NATIXIS LOOMIS SAYLES CORE PLUS BOND	3,257,277	3,357,435
NATURAL GROCERS BY VITAMIN COTT INC		
NATUS MEDICAL INC	27,304	26,206
NAVIENT CORP		
NEENAH PAPER INC	37,970	51,673
NESTE OYJ UNSPON ADR	22,046	30,485
NESTLE SA - SPONS ADR	32,696	35,535
NETAPP INC	60,169	67,091
NETEASE, INC. ADR	7,214	12,039
NEUSTAR INC CL A		
NEWELL RUBBERMAID INC		
NEWFIELD EXPL CO	40,017	42,852
NEWMARKET CORP	91,867	88,011
NEXT PLC		
NIC INC	16,198	21,268
NICE LTD SPONS ADR	7,637	8,033
NICE SYS LTD LTD-SPONS ADR		
NIPPON STEEL SUMITOMO METAL SPON ADR		
NIPPON TELEG & TEL CORP SPONSORED AD	4,650	5,497
NOBLE CORP PLC		
NORDSON CORP		
NORDSON CORP	37,565	45,332
NORDSTROM INC	20,607	21,063
NORFOLK SOUTHERN CORP	108,907	136,563
NORSK HYDRO A/S	16,251	17,068
NORTHERN TRUST CORPORATION		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
NORTHROP GRUMMAN CORP	103,925	139,495
NOVARTIS A G ADR ONE ADR REPRS 1/20T	134,196	115,440
NOVO NORDISK A/S SPONSORED ADR ONE A	156,071	121,401
NRG ENERGY INC		
NTT DOCOMO INC	54,338	62,255
NUANCE COMMUNICATIONS INC		
NUVASIVE INC	19,855	27,864
NVIDIA CORP	10,492	22,817
OGE ENERGY CORP	13,203	13,439
OMEGA HEALTHCARE INVS INC	20,997	21,305
OMNICOM GROUP INC	31,970	32,300
ON ASSIGNMENT INC	22,904	21,774
ONE GAS INC	16,283	20,655
OPUS BANK	33,299	31,833
ORACLE CORPORATION	231,089	227,078
ORBOTECH LTD	21,483	31,772
ORIX CORP	26,235	26,698
ORKLA ASA - SPON ADR	14,780	16,949
ORTHOFIX INTERNATIONAL NV	19,640	26,132
OWENS ILL INC COM NEW	19,924	19,420
OXFORD INDUSTRIES INC		
PACCAR INC		
PACKAGING CORP OF AMERICA	18,852	23,240
PANDORA A/S - ADR	20,685	23,271
PARKER HANNIFIN CORP	100,033	121,262
PATRICK INDUSTRIES INC	20,586	33,561
PATTERSON UTI ENERGY INC	16,802	20,580
PAYCHEX INC	71,801	87,962
PAYPAL HOLDINGS INC W/I		
PENSKE AUTOMOTIVE GROUP, INC	23,163	22,163

Name of Stock	End of Year Book Value	End of Year Fair Market Value
PENTAIR PLC		
PERFICIENT INC	23,935	24,966
PERRIGO CO LTD		
PERSIMMON PLC UNSPON ADR	28,206	21,691
PETROFAC LIMITED UNSPON ADR	23,876	23,044
PFIZER INC	114,776	114,989
PHILLIPS 66		
PIER 1 IMPORTS INC		
PINNACLE WEST CAP CORP	21,525	21,277
POLYONE CORP	16,861	14,707
POOL CORPORATION	16,845	22,685
POPEYES LOUISIANA KITCHEN INC	20,548	18,333
PORTLAND GEN ELEC CO	21,519	24,063
POSCO ADR ONE ADR REPRS 1/4TH OF ORD	24,188	26,051
POST HOLDINGS INC	31,076	38,817
POST PROPERTIES INC	17,363	20,104
POTASH CORP OF SASKATCHEWAN		
POWER ASSETS HOLDINGS LIMITED SPON A		
POWER INTEGRATIONS INC	17,072	23,321
PRA GROUP INC		
PREMIER INC CLASS A	15,440	14,876
PRICELINE GROUP, INC.		
PRICESMART INC	27,141	24,709
PRIMERICA INC	40,730	45,182
PRINCIPAL FINANCIAL GROUP	21,637	23,643
PRIVATEBANCORP INC		
PROASSURANCE CORP	25,850	28,864
PROCTER & GAMBLE CO	111,687	129,958
PROOFPOINT INC	24,856	30,015
PROSPERITY BANCSHARES INC	20,125	19,486

Name of Stock	End of Year Book Value	End of Year Fair Market Value
PROTO LABS INC	22,201	19,770
PROXIMUS UNSPON ADR	12,883	10,934
PYSICIANS REALTY TRUST	21,616	24,125
QEP RESOURCES INC	37,413	40,349
QUAKER CHEMICAL CORP	11,841	15,890
QUALCOMM INC	162,071	181,936
QUESTAR CORP		
RANGE RESOURCES CORP	20,976	20,266
RAYONIER ADVANCED MATERIALS	22,718	26,874
RBC BEARINGS INC.	21,099	22,179
REALPAGE, INC	21,074	23,387
RECKITT BENCKISER GR - SPON ADR	16,693	18,120
RED ELECTRICA CORPORATION SA - UNSPO	14,683	16,057
RED HAT INC		
REED ELSEVIER PLC - SPON ADR	9,758	11,496
REGENERON PHARMACEUTICALS	82,856	79,198
RELX NV - SPON ADR		
RENASANT CORP	20,609	21,523
RETAILMENOT INC	23,094	19,780
REYNOLDS AMERICAN INC	50,178	63,275
RIO TINTO PLC SPONSORED ADR ONE ADR	2,794	3,908
RITCHIE BROS AUCTIONEERS INC	22,428	27,705
ROCHE HOLDINGS LTD SPONSORED ADR ONE	22,735	20,199
ROYAL CARIBBEAN CRUISES LTD		
ROYAL DUTCH SHELL PLC-ADR		
ROYAL KPN NV	29,447	25,439
RPC INC	20,108	25,536
RPM INTERNATIONAL INC RPM INC OHIO	46,689	51,034
RSP PERMIAN INC	22,381	24,431
RUTHS HOSPITALITY GROUP, INC.	20,639	18,074

Name of Stock	End of Year Book Value	End of Year Fair Market Value
RYDER SYSTEM INC		
RYLAND GROUP INC		
SABMILLER PLC	20,584	23,064
SAFRAN SA -UNSPN ADR	49,416	51,785
SAFT GROUPE SA UNSPONS ADR		
SAIA, INC.	23,267	17,826
SANDERSON FARMS INC	20,530	26,972
SANDISK CORP		
SANOFI	53,560	41,245
SANTANDER CONSUMER USA HOLD INC		
SAP SE ONE ADR REPRS 1/12TH OF A PRE	17,045	20,293
SBA COMMUNICATIONS CORP	21,616	21,086
SCHEIN HENRY INC	28,937	29,336
SCHLUMBERGER LTD	97,444	91,065
SCHULMAN A INC		
SCHULMAN A INC	18,819	13,919
SCHWEITZER-MAUDUIT INTL INC	20,651	20,051
SCRIPPS NETWORKS INTERAC SCRIPPS NET		
SEAGATE TECHNOLOGY SEDOL B58JVZ5 IS	64,455	60,177
SEALED AIR CORP		
SEI INVESTMENTS COMPANY	110,880	102,987
SEIKO EPSON CORP UN-SPONSORED		
SELECTIVE INSURANCE GROUP INC	21,569	23,079
SERVISFIRST BANCSHARES INC	20,911	23,879
SHIN ETSU CHEMICAL CO - UNSPON ADR		
SIEMENS AG SPONSORED ADR		
SIGNATURE BANK	17,841	14,214
SIRIUS XM HOLDINGS INC	20,612	23,085
SIX FLAGS ENTERTAINMENT CORP		
SKANDINAVISKA ENSKILDA BANKEN AB		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
SKYWORKS SOLUTIONS INC COM		
SMITH (A.O.) CORP		
SOCIETE GENERALE FRANCE SPONSORED AD	28,917	26,634
SOLARWINDS INC		
SOLERA HOLDINGS INC		
SONY CORP SPONSORED ADR ONE ADR REPR	45,108	53,800
SOUTH JERSEY INDUSTRIES	19,299	22,724
SOUTHSIDE BANCSHARES INC	21,209	22,526
SOUTHWESTERN ENERGY CO	19,629	20,981
SPIRIT AEROSYSTEMS HOLDING-CL A	44,387	37,191
SS&C TECHNOLOGIES HOLDINGS, INC.	20,330	20,898
STAMPS.COM INC.	7,921	9,829
STARBUCKS CORP	35,618	35,732
STARWOOD HOTELS & RESORTS WORLDWIDE		
STERICYCLE INC		
STERIS CORP		
STERIS PLC ISIN: GB00BVVBC028 SEDOL:	29,000	28,509
STEVEN MADDEN, LTD.	20,631	17,556
SUMITOMO CHEMICAL CO UNS ADR	13,327	12,524
SUMITOMO MITSUI FINL GROUP INC - SPO	31,836	24,165
SUMMIT HOTEL PROPERTIES, INC	21,701	23,359
SUN COMMUNITIES INC	21,089	25,506
SUPER MICRO COMPUTER, INC.		
SUPERIOR ENERGY SVCS INC	12,644	11,188
SVB FINANCIAL GROUP	31,484	25,977
SWISS RE LTD. -SPN ADR	25,044	25,543
SYKES ENTERPRISES INC	20,545	23,770
SYNCHRONOSS TECHNOLOGIES, INC	14,787	14,742
SYNCHRONY FINANCIAL		
SYNOPSYS INC		

Name of Stock	End of Year Book Value	End of Year Fair Market Value
SYNOVUS FINANCIAL CORP	20,446	21,958
TAIWAN SEMICONDUCTOR MFG LTD SPONSOR	7,143	10,401
TANGER FACTORY OUTLET CENTER REIT	13,963	16,714
TARGET CORP	23,884	22,733
TDK CORP ONE ADR REPRESENTS 1 ORDIN	25,419	21,834
TE CONNECTIVITY LTD SEDOL B62B7C3 I	65,536	70,754
TEAM HEALTH HOLDINGS, INC.	18,915	9,280
TECH DATA CORP	20,443	30,496
TEEKAY SHIPPING		
TENNECO AUTOMOTIVE INC	28,206	29,543
TERNIUM SA-SPONSORED ADR	9,324	8,343
TESORO CORPORATION		
TEVA PHARMACEUTICAL INDS SPONS ADR O	26,563	20,705
TEXAS CAPITAL BANCSHARES INC	17,234	15,103
THE GAP, INC.		
THE MICHAEL COS INC	23,470	21,028
TIME WARNER INC		
TJX COS INC	74,617	73,658
TOKIO MARINE HOLDINGS - ADR		
TOOTSIE ROLL INDUSTRIES INC	25,148	29,501
TOPBUILD CORP	19,350	18,592
TORO CO	22,302	30,446
TOTAL S A SPONSORED ADR ONE ADR RPR	24,893	24,327
TOYOTA MOTOR CORP SPON ADR	7,373	6,383
TRANSDIGM GROUP INC	19,990	23,130
TRAVELERS COMPANIES, INC.	126,278	145,020
TRAVELSKY TECHNOLOGY ADR H	7,560	14,709
TREEHOUSE FOODS INC	16,049	17,438
TRINITY INDUSTRIES		
TRUSTMARK CORP	20,524	23,013

Name of Stock	End of Year Book Value	End of Year Fair Market Value
TUI AG-UNSPON ADR	11,071	9,480
TUPPERWARE BRANDS CORP	14,704	14,708
TURKIYE GARANTI BANKASI A.S. - ADR	15,971	13,430
TWENTY FIRST CENTURY FOX	25,790	22,428
TYCO INTERNATIONAL PLC		
TYLER TECHNOLOGIES INC	31,705	40,239
TYSON FOODS	19,345	22,700
ULTA BEAUTY INC	15,796	20,466
ULTIMATE SOFTWARE GROUP INC	20,514	25,549
UMPQUA HOLDINGS CORP	17,571	15,050
UNIFI INC	17,851	16,157
UNILEVER N V N Y SHS NEW ONE NY REPR	13,950	15,213
UNILEVER PLC SPONSORED ADR ONE ADR R	29,212	31,284
UNITED COMM BK BLAIRSVILLE GA	20,441	20,600
UNITED CONTINENTAL HOLDINGS, INC	50,065	58,399
UNITED HEALTH GROUP INC	77,674	81,200
UNITED PARCEL SERVICE INC CL B	90,452	101,595
UNITED TECHNOLOGIES CORP	26,291	26,213
UNIVERSAL HLTH SVCS INC		
UNIVERSAL INSURANCE HOLDINGS	18,988	27,594
UPM-KYMMENE OYJ SPONS ADR	9,004	10,711
URBAN OUTFITTERS INC	26,640	25,890
US PHYSICAL THERAPY INC	24,498	28,842
VAIL RESORTS INC	20,542	23,218
VALEO SA	25,481	28,012
VALERO ENERGY CORP	105,383	92,538
VANTIV INC - CL A	18,478	20,426
VARIAN MED SYS INC	119,313	136,058
VASCULAR SOLUTIONS INC	19,783	27,539
VCA, INC.	18,710	20,924

Name of Stock	End of Year Book Value	End of Year Fair Market Value
VEECO INSTRS INC DEL	15,886	10,797
VERIFONE SYSTEMS, INC.	16,440	7,555
VERISK ANALYTICS INC	72,603	80,874
VERIZON COMMUNICATIONS	219,122	224,294
VIACOM INC CLASS B	35,973	22,441
VISA INC - CLASS A SHRS	158,402	195,337
VODAFONE GROUP PLC SP ADR	17,570	13,992
VOESTALPINE AG UNSPON ADR		
VOLKSWAGEN AG		
VOYA FINANCIAL INC	40,248	28,330
VWR CORP	20,585	19,710
WABTEC	34,075	31,435
WAGEWORKS INC.	20,586	29,846
WALT DISNEY CO	57,496	57,573
WATERS CORP	21,300	21,396
WEB.COM GROUP INC.		
WEBSTER FINANCIAL CORP	19,055	18,055
WELLS FARGO & CO	150,724	118,892
WELLS FARGO & COMPANY SERIES: V PERP	31,391	33,596
WENDEL		
WEST PHARMACEUTICAL SERVICES INC	43,498	55,130
WESTERN ALLIANCE BANCORP	21,118	24,363
WESTERN DIGITAL CORP	21,184	23,797
WESTERN REFINING INC	25,188	16,008
WESTPAC BANKING CORP LTD SPONSORED A	15,835	14,554
WESTWOOD HOLDINGS GROUP INC	19,528	18,589
WH GROUP LTD - ADR	13,169	13,356
WHEELOCK & CO LTD-UNSPON ADR	23,299	26,839
WHITBREAD PLC -UNSPON ADR	15,829	13,989
WHITESTONES REIT	22,136	21,098

Name of Stock	End of Year Book Value	End of Year Fair Market Value
WHOLE FOODS MKT INC	19,589	17,350
WIENERBERGER AG SPON ADR	18,197	18,548
WINCOR NIXDORF AG UNSP ADR		
WINTRUST FINANCIAL CORP	24,532	26,007
WISDOMTREE INVESTMENTS INC	20,859	13,211
WOODSIDE PETROLEUM SPONSORED ADR	25,403	22,558
WOODWARD INC	29,832	34,301
WPP PLC - SPONSORED ADR	12,435	12,477
WRIGHT MEDICAL GROUP NV	23,369	22,689
WYNDHAM WORLDWIDE CORP	16,707	16,293
XEROX CORP		
XL GROUP LTD. CLASS-A ORDINARY		
YAMAHA CORP SPONSORED ADR	11,175	13,158
YARA INTERNATIONAL		
YOKOGAWA ELECTRIC UNSP ADR	13,438	15,818
YUM BRANDS INC	107,749	112,421
ZEBRA TECHNOLOGIES CORP CL A	37,752	28,190
ZIMMER BIOMET HOLDINGS INC		
ZOETIS INC	20,282	22,934

TY 2015 Land, Etc. Schedule

Name: HARLEY LANGDALE JR FOUNDATION INC

EIN: 58-6033293

Category / Item	Cost / Other Basis	Accumulated Depreciation	Book Value	End of Year Fair Market Value
BUILDINGS, EQUIPMENT, ETC	156,700	5,547	151,153	151,153
LAND	20,000		20,000	20,000

TY 2015 Legal Fees Schedule**Name:** HARLEY LANGDALE JR FOUNDATION INC**EIN:** 58-6033293

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
LEGAL FEES	3,438	3,438		

TY 2015 Other Expenses Schedule**Name:** HARLEY LANGDALE JR FOUNDATION INC**EIN:** 58-6033293

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EXPENSES				
MISCELLANEOUS EXPENSES	1,451	1,451		
DUES & SUBSCRIPTIONS	2,793	2,793		
INSURANCE	14,141	14,141		
OFFICE EXPENSE	1,485	1,485		
REPAIRS & MAINTENANCE	2,535	2,535		
SECURITY	258	258		
TELEPHONE	2,757	2,757		
UTILITIES	4,112	4,112		

TY 2015 Other Income Schedule**Name:** HARLEY LANGDALE JR FOUNDATION INC**EIN:** 58-6033293

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
MISCELLANEOUS INCOME	35,627		
DISTRIBUTION FROM AN ESTATE	1,173,000		
DISTRIBUTION FROM A TRUST	433,866		
INTEREST INCOME FROM NOTE REC	417,245		

TY 2015 Other Professional Fees Schedule

Name: HARLEY LANGDALE JR FOUNDATION INC

EIN: 58-6033293

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
BROKERS FEES	224,045	224,045		
CONSULTING	19,223	19,223		

**TY 2015 Other
Receivables from Officers
Schedule****Name:** HARLEY LANGDALE JR FOUNDATION INC**EIN:** 58-6033293**Travel Advance to Officers:**

Item No.	1
Borrower's Name	THE LANGDALE COMPANY
Borrower's Title	N/A
Original Amount of Loan	16900000
Balance Due	16900000
Date of Note	2015-04
Maturity Date	1937-12
Repayment Terms	23 YEARS
Interest Rate	0.0335
Security Provided by Borrower	STOCK OF TLC
Purpose of Loan	A DISTRIBUTION OF DNI FROM ESTATE
Description of Lender Consideration	
Consideration FMV	16900000

Harley Langdale, Jr. Foundation, Inc.
EIN 58-6033293
2015 Tax Return
Form 990-PF, Part II, Line 6

The Harley Langdale, Jr. Foundation, Inc.'s holding of this note receivable is proper under the Estate Administration Exception pursuant to Treasury Regulation 53.4941(d)-(1)(b)(3).

Harley Langdale, Jr Foundation, Inc
2015 Tax Return Attachment - Regions Bank Acct #M88260
EIN 58-6033293

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
SHORT TERM CAPITAL GAIN (LOSS)						
50 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/6/2015	6/30/2015	5,359 49	5,505 45	(145 96)	Covered
14 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/6/2015	6/30/2015	1,501 28	1,541 52	(40 24)	Covered
1 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/9/2015	6/30/2015	107 21	110 11	(2 90)	Covered
6 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/11/2015	6/30/2015	643 7	660 65	(16 95)	Covered
28 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/10/2015	6/30/2015	3,003 26	3,083 05	(79 79)	Covered
2 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/13/2015	6/30/2015	209 66	220 22	(10 56)	Covered
31 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/16/2015	6/30/2015	3,257 70	3,413 38	(155 68)	Covered
21 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/20/2015	6/30/2015	2,181 56	2,312 29	(130 73)	Covered
4 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/20/2015	6/30/2015	415 8	440 44	(24 64)	Covered
128 SHARES OF SABMILLER PLC	11/20/2015	6/30/2015	7,832 50	6,680 96	1,151 54	Covered
2 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/23/2015	6/30/2015	207 42	220 22	(12 80)	Covered
124 SHARES OF SABMILLER PLC	11/23/2015	6/30/2015	7,543 05	6,472 18	1,070 87	Covered
6 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/24/2015	6/30/2015	611 81	660 65	(48 84)	Covered
12 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/25/2015	6/30/2015	1,216 85	1,321 31	(104 46)	Covered
6 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/27/2015	6/30/2015	606 04	660 65	(54 61)	Covered
23 SHARES OF ZIMMER BIOMET HOLDINGS INC	11/30/2015	6/30/2015	2,331 16	2,532 50	(201 34)	Covered
47 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/1/2015	6/30/2015	4,807 74	5,175 12	(367 38)	Covered
46 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/2/2015	6/30/2015	4,718 97	5,065 01	(346 04)	Covered
2 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/3/2015	6/30/2015	201 94	220 22	(18 28)	Covered
55 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/3/2015	6/30/2015	5,498 02	6,055 99	(557 97)	Covered
46 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/4/2015	6/30/2015	4,614 56	5,065 01	(450 45)	Covered
23 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/7/2015	6/30/2015	2,301 22	2,532 50	(231 28)	Covered
17 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/8/2015	6/30/2015	1,697 54	1,871 85	(174 31)	Covered
21 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/9/2015	6/30/2015	2,120 87	2,312 28	(191 41)	Covered
16 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/9/2015	6/30/2015	1,607 04	1,761 74	(154 70)	Covered
13 SHARES OF ZIMMER BIOMET HOLDINGS INC	12/10/2015	6/30/2015	1,299 66	1,431 42	(131 76)	Covered
28 SHARES OF AMAZON COM INC	1/7/2016	6/30/2015	17,100 84	12,123 07	4,977 77	Covered
177 SHARES OF LOWE'S COMPANIES INC	2/17/2016	6/30/2015	12,016 60	11,898 83	117 77	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
76 SHARES OF					-	
LOWE'S COMPANIES INC	2/17/2016	6/30/2015	5,162 03	5,109 10	52 93	Covered
2 SHARES OF					-	
LOWE'S COMPANIES INC	2/18/2016	6/30/2015	134 98	134 45	0 53	Covered
29 SHARES OF					-	
LOWE'S COMPANIES INC	2/18/2016	6/30/2015	1,960 23	1,949 53	10 70	Covered
20 SHARES OF					-	
LOWE'S COMPANIES INC	4/18/2016	6/30/2015	1,543 77	1,344 50	199 27	Covered
71 SHARES OF					-	
LOWE'S COMPANIES INC	4/19/2016	6/30/2015	5,429 89	4,772 97	656 92	Covered
10 SHARES OF					-	
LOWE'S COMPANIES INC	4/19/2016	6/30/2015	764 99	672 25	92 74	Covered
6 SHARES OF					-	
LOWE'S COMPANIES INC	4/19/2016	6/30/2015	457 67	403 35	54 32	Covered
131 SHARES OF					-	
LOWE'S COMPANIES INC	4/20/2016	6/30/2015	10,022 73	8,806 48	1,216 25	Covered
106 SHARES OF					-	
LOWE'S COMPANIES INC	4/21/2016	6/30/2015	8,050 59	7,125 85	924 74	Covered
13 SHARES OF					-	
SEI INVESTMENTS COMPANY	4/26/2016	6/30/2015	629 71	638 37	(8 66)	Covered
35 SHARES OF					-	
CISCO SYSTEMS INC	4/26/2016	6/30/2015	988 76	962 36	26 40	Covered
6 SHARES OF					-	
SCHLUMBERGER LTD	4/26/2016	6/30/2015	472 04	511 3	(39 26)	Covered
8 SHARES OF					-	
MICROSOFT CORP	4/26/2016	6/30/2015	410 76	353 8	56 96	Covered
24 SHARES OF					-	
ORACLE CORPORATION	4/26/2016	6/30/2015	970 48	968 2	2 28	Covered
17 SHARES OF					-	
COCA COLA CO	4/26/2016	6/30/2015	759 4	668 92	90 48	Covered
51 SHARES OF					-	
DANONE - SPONS ADR	4/26/2016	6/30/2015	716 78	661 72	55 06	Covered
11 SHARES OF					-	
EXPEDITORS INTL WASH	4/26/2016	6/30/2015	544 42	510 28	34 14	Covered
5 SHARES OF					-	
NOVARTIS A G ADR ONE ADR REPRS 1/20TH OF A SHARE	4/26/2016	6/30/2015	383 17	491 57	(108 40)	Covered
5 SHARES OF					-	
MERCK & CO INC NEW	4/26/2016	6/30/2015	279 65	285 72	(6 07)	Covered
8 SHARES OF					-	
AUTODESK INC	4/26/2016	6/30/2015	480 85	400 76	80 09	Covered
11 SHARES OF					-	
NOVO NORDISK A/S SPONSORED ADR ONE ADR REPRS 1/2 OF CL 'B'	4/26/2016	6/30/2015	604 77	599 4	5 37	Covered
5 SHARES OF					-	
UNITED PARCEL SERVICE INC CL B	4/26/2016	6/30/2015	528 98	486 82	42 16	Covered
9 SHARES OF					-	
ALIBABA GROUP HOLDING LTD SPONSORED ADR	4/26/2016	6/30/2015	709 16	740 63	(31 47)	Covered
5 SHARES OF					-	
MONSTER BEVERAGE CORP	4/26/2016	6/30/2015	622 17	672 48	(50 31)	Covered
5 SHARES OF					-	
YUM! BRANDS INC	4/26/2016	6/30/2015	407 86	449 45	(41 59)	Covered
5 SHARES OF					-	
VARIAN MED SYS INC	4/26/2016	6/30/2015	420 77	421 74	(0 97)	Covered
10 SHARES OF					-	
FACEBOOK INC - A	4/26/2016	6/30/2015	1,095 76	861 05	234 71	Covered
11 SHARES OF					-	
VISA INC - CLASS A SHRS	4/26/2016	6/30/2015	861 39	737 69	123 70	Covered
8 SHARES OF					-	
PROCTER & GAMBLE CO	4/26/2016	6/30/2015	642 56	628 44	14 12	Covered
8 SHARES OF					-	
SABMILLER PLC	4/26/2016	6/30/2015	488 7	417 56	71 14	Covered
81 SHARES OF					-	
LOWE'S COMPANIES INC	5/2/2016	6/30/2015	6,170 57	5,445 22	725 35	Covered
57 SHARES OF					-	
ARM HLDGS PLC	9/22/2016	4/19/2016	3,796 31	2,383 87	1,412 44	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
117 SHARES OF					-	
ARM HLDGS PLC	9/22/2016	4/19/2016	7,792 42	4,900 78	2,891 64	Covered
82 SHARES OF					-	
ARM HLDGS PLC	9/22/2016	4/20/2016	5,461 36	3,394 21	2,067 15	Covered
438 SHARES OF					-	
VARIAN MED SYS INC	10/14/2015	7/1/2015	33,078 69	36,803 91	(3,725 22)	Covered
532 SHARES OF					-	
VARIAN MED SYS INC	10/15/2015	7/1/2015	40,622 71	44,702 47	(4,079 76)	Covered
1980 SHARES OF					-	
COACH INC	10/16/2015	7/1/2015	57,363 50	69,508 69	(12,145 19)	Covered
755 SHARES OF					-	
CUMMINS INC	11/13/2015	7/1/2015	74,475 90	98,930 90	(24,455 00)	Covered
2500 SHARES OF					-	
COACH INC	12/9/2015	7/1/2015	76,692 33	87,763 50	(11,071 17)	Covered
3115 SHARES OF					-	
NATIONAL OILWELL VARCO INC	12/9/2015	7/1/2015	105,607 46	146,531 79	(40,924 33)	Covered
220 SHARES OF					-	
COACH INC	12/10/2015	7/1/2015	6,842 68	7,723 19	(880 51)	Covered
735 SHARES OF					-	
EXPRESS SCRIPTS HOLDING CO	1/14/2016	7/1/2015	57,911 93	65,879 01	(7,967 08)	Covered
1415 SHARES OF					-	
M & T BK CORP	1/26/2016	7/1/2015	147,179 94	179,018 59	(31,838 65)	Covered
1035 SHARES OF					-	
QUALCOMM INC	1/28/2016	7/1/2015	45,653 62	64,461 56	(18,807 94)	Covered
355 SHARES OF					-	
PERRIGO CO LTD ISIN #IE00BGH1M568 SEDOL #BGH1M56	4/25/2016	7/1/2015	37,804 79	65,813 70	(28,008 91)	Covered
726 SHARES OF					-	
PERRIGO CO LTD ISIN #IE00BGH1M568 SEDOL #BGH1M56	4/25/2016	11/13/2015	77,313 47	107,437 03	(30,123 56)	Covered
955 SHARES OF					-	
QUALCOMM INC	6/1/2016	7/1/2015	52,355 38	59,479 02	(7,123 64)	Covered
480 SHARES OF					-	
LKQ CORP	9/13/2016	11/11/2015	16,770 83	14,585 86	2,184 97	Covered
24 SHARES OF					-	
PRICELINE GROUP, INC	9/13/2016	1/14/2016	33,890 30	26,703 75	7,186 55	Covered
420 SHARES OF					-	
VISA INC - CLASS A SHRS	9/13/2016	7/22/2016	34,284 61	33,247 83	1,036 78	Covered
445 SHARES OF					-	
COGNIZANT TECHNOLOGY SOLUTIONS CL A	9/13/2016	2/12/2016	24,293 31	23,799 66	493 65	Covered
465 SHARES OF					-	
KRAFT HEINZ CO	9/13/2016	11/6/2015	40,877 91	33,556 13	7,321 78	Covered
575 SHARES OF					-	
KRAFT HEINZ CO	9/13/2016	3/11/2016	50,547 96	44,294 21	6,253 75	Covered
203 SHARES OF					-	
TREEHOUSE FOODS INC	9/13/2016	8/5/2016	17,900 37	20,276 11	(2,375 74)	Covered
595 SHARES OF					-	
TREEHOUSE FOODS INC	9/13/2016	8/8/2016	52,466 62	58,773 33	(6,306 71)	Covered
309 SHARES OF					-	
STERICYCLE INC	9/13/2016	10/26/2015	25,412 41	38,486 07	(13,073 66)	Covered
114 SHARES OF					-	
STERICYCLE INC	9/13/2016	11/10/2015	9,375 45	14,217 76	(4,842 31)	Covered
405 SHARES OF					-	
STERICYCLE INC	9/13/2016	2/5/2016	33,307 53	44,512 38	(11,204 85)	Covered
1445 SHARES OF					-	
ROSS STORES INC	9/13/2016	6/10/2016	88,172 56	77,476 14	10,696 42	Covered
2515 SHARES OF					-	
CHARLES SCHWAB CORP	9/13/2016	1/11/2016	75,827 11	72,305 75	3,521 36	Covered
1410 SHARES OF					-	
CHARLES SCHWAB CORP	9/13/2016	2/12/2016	42,511 42	32,058 47	10,452 95	Covered
240 SHARES OF					-	
CORE LABORATORIES N V	9/13/2016	7/22/2016	25,765 55	28,336 56	(2,571 01)	Covered
290 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/8/2015	7/1/2015	8,679 95	9,725 85	(1,045 90)	Covered
210 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/9/2015	7/1/2015	6,259 41	7,042 85	(783 44)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
2400 SHARES OF					-	
CORNING INC	10/9/2015	7/1/2015	42,115 86	47,497 68	(5,381 82)	Covered
70 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/9/2015	7/1/2015	2,096 81	2,347 62	(250 81)	Covered
130 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/12/2015	7/1/2015	3,835 24	4,359 86	(524 62)	Covered
1000 SHARES OF					-	
CORNING INC	10/12/2015	7/1/2015	17,232 48	19,790 70	(2,558 22)	Covered
1590 SHARES OF					-	
CORNING INC	10/13/2015	7/1/2015	26,956 20	31,467 21	(4,511 01)	Covered
240 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/13/2015	7/1/2015	7,046 13	8,048 98	(1,002 85)	Covered
200 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/14/2015	7/1/2015	5,826 93	6,707 48	(880 55)	Covered
542 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/15/2015	7/1/2015	15,854 02	18,177 27	(2,323 25)	Covered
700 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/16/2015	7/1/2015	20,772 33	23,476 18	(2,703 85)	Covered
340 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/19/2015	7/1/2015	10,071 26	11,402 71	(1,331 45)	Covered
480 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/20/2015	7/1/2015	14,223 24	16,097 95	(1,874 71)	Covered
48 SHARES OF					-	
FEDERATED INVS INC PA CL B	10/21/2015	7/1/2015	1,416 57	1,609 80	(193 23)	Covered
1142 SHARES OF					-	
BRISTOL MYERS SQUIBB CO	1/4/2016	7/1/2015	76,428 20	76,777 00	(348 80)	Covered
403 SHARES OF					-	
BRISTOL MYERS SQUIBB CO	1/5/2016	7/1/2015	27,361 42	27,093 81	267 61	Covered
140 SHARES OF					-	
COMMUNICATIONS SALES & LEASING INC	1/26/2016	7/1/2015	2,708 67	3,358 19	(649 52)	Covered
741 SHARES OF					-	
COMMUNICATIONS SALES & LEASING INC	1/27/2016	7/1/2015	14,098 15	17,774 44	(3,676 29)	Covered
360 SHARES OF					-	
COMMUNICATIONS SALES & LEASING INC	1/28/2016	7/1/2015	6,845 52	8,635 36	(1,789 84)	Covered
584 SHARES OF					-	
COMMUNICATIONS SALES & LEASING INC	1/29/2016	7/1/2015	11,202 19	14,008 47	(2,806 28)	Covered
1290 SHARES OF					-	
CONOCOPHILLIPS	2/2/2016	7/1/2015	47,226 68	77,470 95	(30,244 27)	Covered
100 SHARES OF					-	
ALTRIA GROUP INC	2/3/2016	7/1/2015	5,989 13	4,895 57	1,093 56	Covered
857 SHARES OF					-	
ALTRIA GROUP INC	3/18/2016	7/1/2015	52,729 45	41,955 04	10,774 41	Covered
1858 SHARES OF					-	
REYNOLDS AMERICAN INC	3/18/2016	7/1/2015	93,769 72	69,470 90	24,298 82	Covered
84 SHARES OF					-	
HASBRO INC	6/13/2016	7/1/2015	7,201 62	6,349 12	852 50	Covered
1041 SHARES OF					-	
HASBRO INC	6/14/2016	7/1/2015	88,325 77	78,683 67	9,642 10	Covered
362 SHARES OF					-	
KOHL'S CORP	10/20/2015	7/1/2015	16,557 06	22,784 28	(6,227 22)	Covered
9 SHARES OF					-	
CF INDS HLDGS INC	10/20/2015	7/1/2015	465 08	578 97	(113 89)	Covered
11 SHARES OF					-	
TIME WARNER INC	10/20/2015	7/1/2015	783 73	966 13	(182 40)	Covered
31 SHARES OF					-	
MARATHON PETROLEUM CORP	10/20/2015	7/1/2015	1,488 79	1,637 88	(149 09)	Covered
318 SHARES OF					-	
VODAFONE GROUP PLC SP ADR	10/20/2015	7/1/2015	10,233 37	11,686 50	(1,453 13)	Covered
390 SHARES OF					-	
CISCO SYSTEMS INC	10/20/2015	7/1/2015	11,026 18	10,697 70	328 48	Covered
221 SHARES OF					-	
LOWE'S COMPANIES INC	10/20/2015	7/1/2015	16,118 56	14,908 66	1,209 90	Covered
13 SHARES OF					-	
THE GAP, INC	10/20/2015	7/1/2015	352 1	498 94	(146 84)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
24 SHARES OF					-	
INTUITIVE SURGICAL INC	10/20/2015	7/1/2015	11,488 38	11,698 56	(210 18)	Covered
108 SHARES OF					-	
PHILLIPS 66	10/20/2015	7/1/2015	8,798 78	8,709 17	89 61	Covered
277 SHARES OF					-	
POTASH CORP OF SASKATCHEWAN	10/20/2015	7/1/2015	6,058 65	8,623 01	(2,564 36)	Covered
377 SHARES OF					-	
THE GAP, INC	10/20/2015	7/1/2015	10,221 90	14,469 26	(4,247 36)	Covered
78 SHARES OF					-	
INGERSOLL - RAND PLC	10/20/2015	7/1/2015	4,178 68	5,296 01	(1,117 33)	Covered
56 SHARES OF					-	
SEAGATE TECHNOLOGY SEDOL B58JVZ5 ISIN IE00B58JVZ52	10/20/2015	7/1/2015	2,164 63	2,683 69	(519 06)	Covered
14 SHARES OF					-	
INTUITIVE SURGICAL INC	10/21/2015	7/1/2015	7,262 51	6,824 16	438 35	Covered
22 SHARES OF					-	
LOWE'S COMPANIES INC	10/21/2015	7/1/2015	1,610 84	1,484 12	126 72	Covered
167 SHARES OF					-	
THE GAP, INC	10/21/2015	7/1/2015	4,530 22	6,409 46	(1,879 24)	Covered
287 SHARES OF					-	
VODAFONE GROUP PLC SP ADR	10/22/2015	7/1/2015	9,470 50	10,547 25	(1,076 75)	Covered
21 SHARES OF					-	
MARATHON PETROLEUM CORP	10/22/2015	7/1/2015	1,007 76	1,109 53	(101 77)	Covered
54 SHARES OF					-	
LOWE'S COMPANIES INC	10/22/2015	7/1/2015	3,963 44	3,642 84	320 60	Covered
56 SHARES OF					-	
PHILLIPS 66	10/22/2015	7/1/2015	4,580 89	4,515 87	65 02	Covered
147 SHARES OF					-	
SEAGATE TECHNOLOGY SEDOL B58JVZ5 ISIN IE00B58JVZ52	10/22/2015	7/1/2015	5,708 05	7,044 68	(1,336 63)	Covered
22 SHARES OF					-	
LOWE'S COMPANIES INC	10/23/2015	7/1/2015	1,621 54	1,484 12	137 42	Covered
11 SHARES OF					-	
PHILLIPS 66	10/23/2015	7/1/2015	921 11	887 05	34 06	Covered
93 SHARES OF					-	
MARATHON PETROLEUM CORP	10/23/2015	7/1/2015	4,510 65	4,913 64	(402 99)	Covered
47 SHARES OF					-	
LOWE'S COMPANIES INC	10/26/2015	7/1/2015	3,473 28	3,170 62	302 66	Covered
17 SHARES OF					-	
MARATHON PETROLEUM CORP	10/26/2015	7/1/2015	834 23	898 19	(63 96)	Covered
33 SHARES OF					-	
MARATHON PETROLEUM CORP	10/26/2015	7/1/2015	1,623 38	1,743 55	(120 17)	Covered
96 SHARES OF					-	
MARATHON PETROLEUM CORP	10/27/2015	7/1/2015	4,678 91	5,072 14	(393 23)	Covered
333 SHARES OF					-	
FOUR CORNERS PROPERTY TRUST INC REIT	11/17/2015	7/1/2015	6 43	7 89	(1 46)	Covered
33 SHARES OF					-	
FEDEX CORP	11/23/2015	7/1/2015	5,405 95	5,679 96	(274 01)	Covered
15 SHARES OF					-	
FOUR CORNERS PROPERTY TRUST INC REIT	11/23/2015	7/1/2015	287 92	355 26	(67 34)	Covered
122 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	11/23/2015	7/1/2015	8,910 82	9,978 38	(1,067 56)	Covered
268 SHARES OF					-	
TIME WARNER INC	11/23/2015	7/1/2015	18,911 90	23,538 44	(4,626 54)	Covered
206 SHARES OF					-	
MARATHON PETROLEUM CORP	11/23/2015	7/1/2015	11,371 96	10,883 97	487 99	Covered
507 SHARES OF					-	
CIT GROUP INC	11/23/2015	7/1/2015	21,612 66	23,815 46	(2,202 80)	Covered
44 SHARES OF					-	
FOUR CORNERS PROPERTY TRUST INC REIT	11/23/2015	7/1/2015	847 25	1,042 11	(194 86)	Covered
121 SHARES OF					-	
PHILLIPS 66	11/23/2015	7/1/2015	11,003 53	9,757 50	1,246 03	Covered
37 SHARES OF					-	
INGERSOLL - RAND PLC	11/23/2015	7/1/2015	2,173 22	2,512 21	(338 99)	Covered
289 SHARES OF					-	
INGERSOLL - RAND PLC	11/23/2015	7/1/2015	16,935 08	19,622 38	(2,687 30)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
167 SHARES OF					-	
CIT GROUP INC	11/24/2015	7/1/2015	7,056 92	7,844 54	(787 62)	Covered
10 SHARES OF					-	
CIT GROUP INC	11/24/2015	8/26/2015	422 57	422 36	0 21	Covered
123 SHARES OF					-	
CIT GROUP INC	11/25/2015	8/26/2015	5,214 93	5,194 97	19 96	Covered
5 SHARES OF					-	
CIT GROUP INC	11/25/2015	8/28/2015	211 99	218 85	(6 86)	Covered
31 SHARES OF					-	
CIT GROUP INC	11/25/2015	9/1/2015	1,314 33	1,318 21	(3 88)	Covered
118 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	11/25/2015	7/1/2015	8,551 68	9,651 22	(1,099 54)	Covered
117 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	11/27/2015	7/1/2015	8,478 62	9,569 43	(1,090 81)	Covered
108 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	11/30/2015	7/1/2015	7,774 23	8,833 32	(1,059 09)	Covered
171 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/1/2015	7/1/2015	12,407 14	13,986 09	(1,578 95)	Covered
155 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/1/2015	8/26/2015	11,246 23	10,868 72	377 51	Covered
16 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/1/2015	9/22/2015	1,160 90	1,119 41	41 49	Covered
64 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/2/2015	9/22/2015	4,653 38	4,477 66	175 72	Covered
45 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/2/2015	10/20/2015	3,271 90	3,099 76	172 14	Covered
2 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/7/2015	10/20/2015	139 82	137 77	2 05	Covered
2 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/8/2015	10/20/2015	138 65	137 76	0 89	Covered
5 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/8/2015	10/21/2015	346 62	342 66	3 96	Covered
19 SHARES OF					-	
PHILLIPS 66	12/23/2015	7/1/2015	1,566 48	1,532 17	34 31	Covered
286 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	12/21/2015	7/1/2015	6,113 33	5,529 90	583 43	Covered
55 SHARES OF					-	
FEDEX CORP	12/21/2015	7/1/2015	8,129 97	9,466 60	(1,336 63)	Covered
75 SHARES OF					-	
PHILLIPS 66	12/21/2015	7/1/2015	6,041 85	6,048 04	(6 19)	Covered
201 SHARES OF					-	
MARATHON PETROLEUM CORP	12/21/2015	7/1/2015	10,177 79	10,619 80	(442 01)	Covered
80 SHARES OF					-	
STARWOOD HOTELS & RESORTS WORLDWIDE INC	12/21/2015	10/21/2015	5,331 89	5,482 64	(150 75)	Covered
268 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	12/22/2015	7/1/2015	5,694 14	5,181 86	512 28	Covered
13 SHARES OF					-	
PHILLIPS 66	12/22/2015	7/1/2015	1,057 70	1,048 33	9 37	Covered
69 SHARES OF					-	
FEDEX CORP	12/22/2015	7/1/2015	10,218 92	11,876 28	(1,657 36)	Covered
348 SHARES OF					-	
INGERSOLL - RAND PLC	12/21/2015	7/1/2015	18,403 71	23,628 33	(5,224 62)	Covered
319 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	12/21/2015	7/1/2015	12,075 77	12,199 17	(123 40)	Covered
462 SHARES OF					-	
NAVIENT CORP	1/19/2016	7/1/2015	4,185 09	8,482 69	(4,297 60)	Covered
257 SHARES OF					-	
NAVIENT CORP	1/20/2016	7/1/2015	2,280 47	4,718 72	(2,438 25)	Covered
45 SHARES OF					-	
NAVIENT CORP	1/20/2016	7/1/2015	403 42	826 24	(422 82)	Covered
379 SHARES OF					-	
NAVIENT CORP	1/21/2016	7/1/2015	3,475 85	6,958 74	(3,482 89)	Covered
134 SHARES OF					-	
MARATHON PETROLEUM CORP	1/26/2016	7/1/2015	5,509 31	7,079 86	(1,570 55)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
515 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	1/26/2016	7/1/2015	11,104 32	9,957 68	1,146 64	Covered
301 SHARES OF					-	
HESS CORPORATION	1/26/2016	7/1/2015	10,569 26	20,136 84	(9,567 58)	Covered
153 SHARES OF					-	
PHILLIPS 66	1/26/2016	7/1/2015	11,744 11	12,338 00	(593 89)	Covered
59 SHARES OF					-	
MOBILE TELESYSTEMS PJSC SPONSORED ADR	1/26/2016	7/1/2015	354 21	581 31	(227 10)	Covered
121 SHARES OF					-	
FEDEX CORP	1/26/2016	7/1/2015	15,312 41	20,826 52	(5,514 11)	Covered
134 SHARES OF					-	
IBM CORP	1/26/2016	7/1/2015	16,396 02	21,973 32	(5,577 30)	Covered
184 SHARES OF					-	
ALLSTATE CORP	1/26/2016	7/1/2015	10,703 14	12,138 48	(1,435 34)	Covered
242 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	1/26/2016	7/1/2015	8,456 89	9,254 54	(797 65)	Covered
328 SHARES OF					-	
INGERSOLL - RAND PLC	1/26/2016	7/1/2015	16,240 00	22,270 38	(6,030 38)	Covered
134 SHARES OF					-	
TYCO INTERNATIONAL PLC	1/26/2016	7/1/2015	4,526 10	5,193 16	(667 06)	Covered
1174 SHARES OF					-	
TYCO INTERNATIONAL PLC	1/26/2016	7/1/2015	39,687 03	45,498 25	(5,811 22)	Covered
283 SHARES OF					-	
TYCO INTERNATIONAL PLC	1/27/2016	7/1/2015	9,676 84	10,967 63	(1,290 79)	Covered
53 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	1/27/2016	7/1/2015	1,854 55	2,026 82	(172 27)	Covered
13 SHARES OF					-	
INGERSOLL - RAND PLC	1/28/2016	7/1/2015	649 08	882 66	(233 58)	Covered
104 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	1/28/2016	7/1/2015	3,644 82	3,977 16	(332 34)	Covered
31 SHARES OF					-	
TYCO INTERNATIONAL PLC	1/28/2016	7/1/2015	1,052 76	1,201 40	(148 64)	Covered
82 SHARES OF					-	
TYCO INTERNATIONAL PLC	1/29/2016	7/1/2015	2,819 80	3,177 90	(358 10)	Covered
55 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	1/29/2016	7/1/2015	1,984 00	2,103 30	(119 30)	Covered
26 SHARES OF					-	
MARATHON PETROLEUM CORP	2/1/2016	7/1/2015	1,075 45	1,373 70	(298 25)	Covered
458 SHARES OF					-	
XEROX CORP	2/1/2016	7/1/2015	4,336 72	4,909 76	(573 04)	Covered
9 SHARES OF					-	
INGERSOLL - RAND PLC	2/1/2016	7/1/2015	454 38	611 08	(156 70)	Covered
264 SHARES OF					-	
TYCO INTERNATIONAL PLC	2/1/2016	7/1/2015	8,977 31	10,231 30	(1,253 99)	Covered
140 SHARES OF					-	
XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	2/1/2016	7/1/2015	5,029 96	5,353 87	(323 91)	Covered
1219 SHARES OF					-	
XEROX CORP	2/2/2016	7/1/2015	11,001 99	13,067 68	(2,065 69)	Covered
53 SHARES OF					-	
XEROX CORP	2/2/2016	8/18/2015	478 35	603 36	(125 01)	Covered
684 SHARES OF					-	
XEROX CORP	2/3/2016	8/18/2015	6,229 07	7,786 72	(1,557 65)	Covered
299 SHARES OF					-	
XEROX CORP	2/3/2016	8/26/2015	2,722 94	2,914 95	(192 01)	Covered
3 SHARES OF					-	
XEROX CORP	2/3/2016	9/22/2015	27 32	31 04	(3 72)	Covered
342 SHARES OF					-	
XEROX CORP	2/4/2016	9/22/2015	3,223 12	3,538 71	(315 59)	Covered
233 SHARES OF					-	
XEROX CORP	2/5/2016	9/22/2015	2,220 19	2,410 87	(190 68)	Covered
90 SHARES OF					-	
XEROX CORP	2/5/2016	9/23/2015	857 58	920 79	(63 21)	Covered
119 SHARES OF					-	
XEROX CORP	2/5/2016	9/23/2015	1,133 92	1,223 12	(89 20)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
386 SHARES OF					-	
VIACOM INC CLASS B	2/10/2016	7/1/2015	12,626 44	25,178 55	(12,552 11)	Covered
386 SHARES OF					-	
VIACOM INC CLASS B	2/11/2016	7/1/2015	12,065 28	25,178 55	(13,113 27)	Covered
95 SHARES OF					-	
XEROX CORP	2/16/2016	9/23/2015	854 82	976 44	(121 62)	Covered
151 SHARES OF					-	
XEROX CORP	2/18/2016	9/23/2015	1,402 75	1,552 02	(149 27)	Covered
47 SHARES OF					-	
XEROX CORP	2/19/2016	9/23/2015	440 1	483 08	(42 98)	Covered
170 SHARES OF					-	
XEROX CORP	2/19/2016	11/23/2015	1,591 84	1,784 46	(192 62)	Covered
140 SHARES OF					-	
IBM CORP	2/23/2016	7/1/2015	18,653 83	22,957 20	(4,303 37)	Covered
128 SHARES OF					-	
FEDEX CORP	2/23/2016	7/1/2015	17,144 96	22,031 36	(4,886 40)	Covered
184 SHARES OF					-	
MOBILE TELESYSTEMS PJSC SPONSORED ADR	2/23/2016	7/1/2015	1,328 14	1,812 90	(484 76)	Covered
72 SHARES OF					-	
PHILLIPS 66	2/23/2016	7/1/2015	5,784 99	5,806 12	(21 13)	Covered
282 SHARES OF					-	
TIME WARNER INC	2/23/2016	7/1/2015	18,510 07	24,768 06	(6,257 99)	Covered
39 SHARES OF					-	
XEROX CORP	2/23/2016	11/23/2015	371 93	409 37	(37 44)	Covered
1186 SHARES OF					-	
XEROX CORP	2/23/2016	12/21/2015	11,310 40	12,211 77	(901 37)	Covered
388 SHARES OF					-	
XEROX CORP	2/23/2016	1/26/2016	3,700 19	3,582 91	117 28	Covered
45 SHARES OF					-	
HESS CORPORATION	2/23/2016	7/1/2015	1,977 20	3,010 49	(1,033 29)	Covered
459 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V - SP ADR	2/23/2016	7/1/2015	10,089 42	8,874 90	1,214 52	Covered
119 SHARES OF					-	
MARATHON PETROLEUM CORP	2/23/2016	7/1/2015	3,875 63	6,287 34	(2,411 71)	Covered
247 SHARES OF					-	
XEROX CORP	2/24/2016	1/26/2016	2,348 47	2,280 87	67 60	Covered
6 SHARES OF					-	
MOSAIC CO - WI	2/24/2016	7/1/2015	149 99	282 26	(132 27)	Covered
233 SHARES OF					-	
XEROX CORP	2/24/2016	1/26/2016	2,186 38	2,151 60	34 78	Covered
191 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V - SP ADR	2/24/2016	7/1/2015	4,099 34	3,693 04	406 30	Covered
11 SHARES OF					-	
PHILLIPS 66	2/24/2016	7/1/2015	868 99	887 05	(18 06)	Covered
42 SHARES OF					-	
MARATHON PETROLEUM CORP	2/24/2016	7/1/2015	1,395 10	2,219 06	(823 96)	Covered
8 SHARES OF					-	
XEROX CORP	2/25/2016	1/26/2016	76 6	73 87	2 73	Covered
153 SHARES OF					-	
XEROX CORP	2/25/2016	1/26/2016	1,465 03	1,417 55	47 48	Covered
188 SHARES OF					-	
MOSAIC CO - WI	2/25/2016	7/1/2015	4,751 63	8,844 08	(4,092 45)	Covered
14 SHARES OF					-	
MOSAIC CO - WI	2/26/2016	7/1/2015	364 71	658 6	(293 89)	Covered
167 SHARES OF					-	
MOSAIC CO - WI	2/26/2016	7/1/2015	4,396 31	7,856 18	(3,459 87)	Covered
10 SHARES OF					-	
XEROX CORP	2/26/2016	1/26/2016	96 77	92 65	4 12	Covered
104 SHARES OF					-	
XEROX CORP	2/26/2016	1/27/2016	1,006 43	969 29	37 14	Covered
14 SHARES OF					-	
XEROX CORP	2/29/2016	1/27/2016	134 87	130 48	4 39	Covered
76 SHARES OF					-	
XEROX CORP	3/1/2016	1/27/2016	745 38	708 33	37 05	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
59 SHARES OF PHILLIPS 66	3/1/2016	7/1/2015	4,789 18	4,757 79	31 39	Covered
15 SHARES OF XEROX CORP	3/2/2016	1/27/2016	152 88	139 8	13 08	Covered
18 SHARES OF PHILLIPS 66	3/2/2016	7/1/2015	1,512 64	1,451 53	61 11	Covered
14 SHARES OF XEROX CORP	3/2/2016	1/27/2016	139 48	130 48	9 00	Covered
29 SHARES OF XEROX CORP	3/3/2016	1/27/2016	299 85	270 28	29 57	Covered
7 SHARES OF PHILLIPS 66	3/3/2016	7/1/2015	600 02	564 48	35 54	Covered
66 SHARES OF XEROX CORP	3/9/2016	1/27/2016	683 81	615 13	68 68	Covered
356 SHARES OF SANDISK CORP	3/9/2016	7/1/2015	27,206 53	20,843 80	6,362 73	Covered
341 SHARES OF SANDISK CORP	3/9/2016	8/18/2015	26,060 18	19,352 53	6,707 65	Covered
81 SHARES OF SANDISK CORP	3/9/2016	9/22/2015	6,190 25	4,206 05	1,984 20	Covered
139 SHARES OF SANDISK CORP	3/10/2016	9/22/2015	10,585 51	7,217 78	3,367 73	Covered
63 SHARES OF SANDISK CORP	3/11/2016	9/22/2015	4,821 21	3,271 37	1,549 84	Covered
263 SHARES OF MAGNA INTERNATIONAL INC	3/29/2016	7/1/2015	10,927 62	14,917 36	(3,989 74)	Covered
478 SHARES OF MARATHON PETROLEUM CORP	3/29/2016	7/1/2015	17,266 37	25,255 04	(7,988 67)	Covered
72 SHARES OF ANTHEM INC	3/29/2016	7/1/2015	10,046 27	11,925 36	(1,879 09)	Covered
129 SHARES OF FEDEX CORP	3/29/2016	7/1/2015	20,842 43	22,203 48	(1,361 05)	Covered
138 SHARES OF IBM CORP	3/29/2016	7/1/2015	20,406 98	22,629 24	(2,222 26)	Covered
12 SHARES OF IBM CORP	3/29/2016	7/1/2015	1,773 50	1,967 76	(194 26)	Covered
92 SHARES OF DARDEN RESTAURANTS INC	3/29/2016	7/1/2015	6,115 85	5,876 53	239 32	Covered
321 SHARES OF PHILLIPS 66	3/29/2016	7/1/2015	27,827 78	25,885 59	1,942 19	Covered
135 SHARES OF SCRIPPS NETWORKS INTERAC	3/29/2016	7/1/2015	8,678 96	8,888 40	(209 44)	Covered
86 SHARES OF DARDEN RESTAURANTS INC	3/29/2016	7/1/2015	5,711 87	5,493 27	218 60	Covered
121 SHARES OF MOBILE TELESYSTEMS PJSC SPONSORED ADR	3/29/2016	7/1/2015	953 18	1,192 18	(239 00)	Covered
713 SHARES OF KONINKLIJKE AHOLD DELHAIZE N V - SP ADR	3/29/2016	7/1/2015	15,724 22	13,786 07	1,938 15	Covered
159 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	3/29/2016	7/1/2015	5,863 96	6,080 46	(216 50)	Covered
277 SHARES OF HESS CORPORATION	3/29/2016	7/1/2015	13,639 82	18,531 24	(4,891 42)	Covered
55 SHARES OF MOSAIC CO - WI	3/29/2016	7/1/2015	1,518 55	2,587 37	(1,068 82)	Covered
121 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	3/30/2016	7/1/2015	4,471 09	4,627 27	(156 18)	Covered
165 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	3/31/2016	7/1/2015	6,072 12	6,309 91	(237 79)	Covered
162 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	4/1/2016	7/1/2015	5,983 38	6,195 19	(211 81)	Covered
37 SHARES OF MOSAIC CO - WI	4/26/2016	7/1/2015	1,047 81	1,740 59	(692 78)	Covered
66 SHARES OF HESS CORPORATION	4/26/2016	7/1/2015	4,103 38	4,415 39	(312 01)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
179 SHARES OF NORTHROP GRUMMAN CORP	4/26/2016	7/1/2015	36,098 53	28,531 51	7,567 02	Covered
1515 SHARES OF MOBILE TELESYSTEMS PJSC SPONSORED ADR	4/26/2016	7/1/2015	13,564 25	14,926 84	(1,362 59)	Covered
257 SHARES OF MARATHON PETROLEUM CORP	4/26/2016	7/1/2015	10,658 14	13,578 55	(2,920 41)	Covered
149 SHARES OF PHILLIPS 66	4/26/2016	7/1/2015	13,180 28	12,015 43	1,164 85	Covered
405 SHARES OF CF INDS HLDGS INC	4/26/2016	7/1/2015	13,516 37	26,053 65	(12,537 28)	Covered
156 SHARES OF ANTHEM INC	4/26/2016	7/1/2015	22,727 30	25,838 28	(3,110 98)	Covered
150 SHARES OF IBM CORP	4/26/2016	7/1/2015	22,305 38	24,597 00	(2,291 62)	Covered
561 SHARES OF KONINKLIJKE AHOLD DELHAIZE N V - SP ADR	4/26/2016	7/1/2015	12,096 29	10,847 10	1,249 19	Covered
442 SHARES OF MAGNA INTERNATIONAL INC	4/26/2016	7/1/2015	19,161 52	25,070 24	(5,908 72)	Covered
97 SHARES OF FLUOR CORP	4/26/2016	7/1/2015	5,234 18	5,171 78	62 40	Covered
385 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	4/26/2016	7/1/2015	13,805 14	14,723 13	(917 99)	Covered
121 SHARES OF PHILLIPS 66	4/27/2016	7/1/2015	10,744 52	9,757 50	987 02	Covered
125 SHARES OF MARATHON PETROLEUM CORP	4/27/2016	7/1/2015	5,241 01	6,604 35	(1,363 34)	Covered
207 SHARES OF KONINKLIJKE AHOLD DELHAIZE N V - SP ADR	4/27/2016	7/1/2015	4,549 86	4,002 41	547 45	Covered
45 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	4/27/2016	7/1/2015	1,613 44	1,720 88	(107 44)	Covered
23 SHARES OF PHILLIPS 66	4/28/2016	7/1/2015	2,041 82	1,854 73	187 09	Covered
100 SHARES OF MARATHON PETROLEUM CORP	4/28/2016	7/1/2015	4,259 18	5,283 48	(1,024 30)	Covered
113 SHARES OF CORNING INC	4/29/2016	7/1/2015	2,107 84	2,256 66	(148 82)	Covered
110 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	4/29/2016	7/1/2015	3,617 25	4,206 61	(589 36)	Covered
8 SHARES OF CORNING INC	5/2/2016	7/1/2015	150 64	159 76	(9 12)	Covered
10 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	5/5/2016	7/1/2015	331 12	382 42	(51 30)	Covered
34 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	5/6/2016	7/1/2015	1,121 54	1,300 22	(178 68)	Covered
9 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	5/9/2016	7/1/2015	301 45	344 18	(42 73)	Covered
17 SHARES OF CORNING INC	5/10/2016	7/1/2015	319 67	339 5	(19 83)	Covered
42 SHARES OF XL GROUP LTD CLASS-A ORDINARY SEDOL #B5LRLL2 ISIN IE00B5LRLL25	5/10/2016	7/1/2015	1,422 92	1,606 16	(183 24)	Covered
19 SHARES OF CORNING INC	5/11/2016	7/1/2015	359 02	379 44	(20 42)	Covered
4 SHARES OF CORNING INC	5/12/2016	7/1/2015	75 83	79 88	(4 05)	Covered
18 SHARES OF CORNING INC	5/16/2016	7/1/2015	344 26	359 47	(15 21)	Covered
4 SHARES OF CORNING INC	5/17/2016	7/1/2015	77 02	79 88	(2 86)	Covered
11 SHARES OF CORNING INC	5/18/2016	7/1/2015	211 64	219 67	(8 03)	Covered
9 SHARES OF CORNING INC	5/20/2016	7/1/2015	174 88	179 73	(4 85)	Covered
15 SHARES OF CORNING INC	5/23/2016	7/1/2015	296 08	299 56	(3 48)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
46 SHARES OF					-	
CORNING INC	5/24/2016	7/1/2015	918 66	918 64	0 02	Covered
2073 SHARES OF					-	
COCA-COLA ENTERPRISES INC	5/31/2016	7/1/2015	110,107 40	90,452 66	19,654 74	Covered
469 SHARES OF					-	
MOSAIC CO - WI	6/1/2016	7/1/2015	11,586 34	22,063 17	(10,476 83)	Covered
1287 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/1/2016	7/1/2015	29,327 00	24,884 53	4,442 47	Covered
424 SHARES OF					-	
CORNING INC	6/1/2016	7/1/2015	8,763 75	8,467 45	296 30	Covered
16 SHARES OF					-	
PHILLIPS 66	6/1/2016	7/1/2015	1,278 07	1,290 25	(12 18)	Covered
335 SHARES OF					-	
HESS CORPORATION	6/1/2016	7/1/2015	19,649 30	22,411 43	(2,762 13)	Covered
475 SHARES OF					-	
CORNING INC	6/1/2016	7/1/2015	9,798 51	9,485 94	312 57	Covered
427 SHARES OF					-	
FLUOR CORP	6/1/2016	7/1/2015	22,143 73	22,766 48	(622 75)	Covered
2620 SHARES OF					-	
SIRIUS XM HOLDINGS INC	6/1/2016	7/1/2015	10,380 73	9,859 58	521 15	Covered
199 SHARES OF					-	
PENTAIR PLC	6/1/2016	7/1/2015	11,879 32	13,720 67	(1,841 35)	Covered
1269 SHARES OF					-	
MOBILE TELESYSTEMS PJSC SPONSORED ADR	6/1/2016	7/1/2015	10,982 19	12,503 07	(1,520 88)	Covered
467 SHARES OF					-	
MOBILE TELESYSTEMS PJSC SPONSORED ADR	6/1/2016	8/26/2015	4,041 52	3,163 60	877 92	Covered
65 SHARES OF					-	
NORTHROP GRUMMAN CORP	6/1/2016	7/1/2015	13,788 18	10,360 60	3,427 58	Covered
13 SHARES OF					-	
HESS CORPORATION	6/2/2016	7/1/2015	768 41	869 7	(101 29)	Covered
78 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/2/2016	7/1/2015	1,785 38	1,508 15	277 23	Covered
39 SHARES OF					-	
HESS CORPORATION	6/3/2016	7/1/2015	2,297 90	2,609 09	(311 19)	Covered
89 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/3/2016	7/1/2015	2,053 56	1,720 84	332 72	Covered
89 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/6/2016	7/1/2015	2,047 71	1,720 84	326 87	Covered
56 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/7/2016	7/1/2015	1,293 77	1,082 78	210 99	Covered
24 SHARES OF					-	
TRAVELERS COMPANIES, INC	6/28/2016	7/1/2015	2,684 34	2,393 89	290 45	Covered
3794 SHARES OF					-	
SIRIUS XM HOLDINGS INC	6/28/2016	7/1/2015	14,432 81	14,277 58	155 23	Covered
189 SHARES OF					-	
PENTAIR PLC	6/28/2016	7/1/2015	10,775 31	13,031 19	(2,255 88)	Covered
5 SHARES OF					-	
ASHLAND INC	6/28/2016	7/1/2015	551 79	616 05	(64 26)	Covered
228 SHARES OF					-	
FLUOR CORP	6/28/2016	7/1/2015	10,705 98	12,156 35	(1,450 37)	Covered
396 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V -SP ADR	6/28/2016	7/1/2015	8,413 46	7,656 78	756 68	Covered
225 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	6/28/2016	7/1/2015	7,656 65	8,688 38	(1,031 73)	Covered
158 SHARES OF					-	
FLUOR CORP	6/29/2016	7/1/2015	7,570 35	8,424 13	(853 78)	Covered
97 SHARES OF					-	
PENTAIR PLC	6/29/2016	7/1/2015	5,573 13	6,687 97	(1,114 84)	Covered
24 SHARES OF					-	
ASHLAND INC	6/29/2016	7/1/2015	2,692 36	2,957 04	(264 68)	Covered
55 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	6/29/2016	7/1/2015	1,894 15	2,123 83	(229 68)	Covered
42 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	6/29/2016	7/1/2015	1,449 62	1,621 83	(172 21)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
3 SHARES OF					-	
ASHLAND INC	6/30/2016	7/1/2015	337 62	369 63	(32 01)	Covered
27 SHARES OF					-	
PENTAIR PLC	6/30/2016	7/1/2015	1,552 69	1,861 60	(308 91)	Covered
41 SHARES OF					-	
NORTHROP GRUMMAN CORP	6/28/2016	7/1/2015	8,786 58	6,535 15	2,251 43	Covered
307 SHARES OF					-	
HESS CORPORATION	6/28/2016	7/1/2015	16,750 69	20,538 24	(3,787 55)	Covered
824 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	7/26/2016	8/26/2015	19 54	17 09	2 45	Covered
51 SHARES OF					-	
L OREAL CO ADR	8/2/2016	8/18/2015	1,944 42	1,869 67	74 75	Covered
22 SHARES OF					-	
PENTAIR PLC	8/2/2016	8/26/2015	1,346 35	1,181 24	165 11	Covered
101 SHARES OF					-	
PENTAIR PLC	8/3/2016	8/26/2015	6,213 02	5,422 96	790 06	Covered
5 SHARES OF					-	
ASHLAND INC	8/18/2016	9/22/2015	574 98	550 05	24 93	Covered
24 SHARES OF					-	
ASHLAND INC	8/18/2016	11/23/2015	2,759 91	2,699 37	60 54	Covered
48 SHARES OF					-	
L OREAL CO ADR	8/30/2016	10/20/2015	1,830 37	1,826 59	3 78	Covered
50 SHARES OF					-	
TYLER TECHNOLOGIES INC	10/2/2015	7/1/2015	8,398 97	6,520 00	1,878 97	Covered
415 SHARES OF					-	
CALATLANTIC GROUP INC	10/8/2015	7/1/2015	16 51	18 93	(2 42)	Covered
65 SHARES OF					-	
EXPONET INC	10/13/2015	7/1/2015	3,191 34	2,919 15	272 19	Covered
110 SHARES OF					-	
MICROCHIP TECHNOLOGY INC	10/29/2015	7/1/2015	5,264 53	5,147 53	117 00	Covered
50 SHARES OF					-	
BLACKBAUD INC	10/29/2015	7/1/2015	3,058 81	2,865 08	193 73	Covered
35 SHARES OF					-	
MATTRESS FIRM HOLDING CORP	12/17/2015	7/1/2015	1,602 24	2,136 40	(534 16)	Covered
75 SHARES OF					-	
FIRST REPUBLIC BANK SAN FRAN	12/17/2015	7/1/2015	5,022 23	4,797 53	224 70	Covered
70 SHARES OF					-	
MARKETAXESS HOLDINGS INC	12/17/2015	7/1/2015	7,587 74	6,619 90	967 84	Covered
25 SHARES OF					-	
SIGNATURE BANK	12/17/2015	7/1/2015	3,910 61	3,724 50	186 11	Covered
30 SHARES OF					-	
MATTRESS FIRM HOLDING CORP	12/18/2015	7/1/2015	1,375 99	1,831 20	(455 21)	Covered
100 SHARES OF					-	
MATTRESS FIRM HOLDING CORP	12/22/2015	7/1/2015	4,434 72	6,104 00	(1,669 28)	Covered
25 SHARES OF					-	
MATTRESS FIRM HOLDING CORP	12/23/2015	7/1/2015	1,131 67	1,526 00	(394 33)	Covered
35 SHARES OF					-	
TYLER TECHNOLOGIES INC	12/30/2015	7/1/2015	6,307 02	4,564 00	1,743 02	Covered
40 SHARES OF					-	
BLACKBAUD INC	12/30/2015	7/1/2015	2,678 91	2,292 06	386 85	Covered
360 SHARES OF					-	
SOLERA HOLDINGS INC	12/30/2015	7/1/2015	19,676 08	16,086 60	3,589 48	Covered
245 SHARES OF					-	
KAPSTONE PAPER AND PACKAGING KOOC	1/7/2016	7/1/2015	4,755 87	5,796 70	(1,040 83)	Covered
240 SHARES OF					-	
KAPSTONE PAPER AND PACKAGING KOOC	1/8/2016	7/1/2015	4,464 80	5,678 40	(1,213 60)	Covered
800 SHARES OF					-	
PIER 1 IMPORTS INC	1/8/2016	7/1/2015	3,553 85	9,902 96	(6,349 11)	Covered
120 SHARES OF					-	
ALIGN TECHNOLOGY INC	1/8/2016	7/1/2015	7,876 57	7,546 80	329 77	Covered
265 SHARES OF					-	
KAPSTONE PAPER AND PACKAGING KOOC	1/11/2016	7/1/2015	4,836 40	6,269 90	(1,433 50)	Covered
390 SHARES OF					-	
STERIS CORP	11/2/2015	7/1/2015	29,000 40	25,234 91	3,765 49	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
400 SHARES OF					-	
ASPEN TECHNOLOGY INC	1/20/2016	7/1/2015	13,320 75	18,444 00	(5,123 25)	Covered
260 SHARES OF					-	
KIRBY CORP	1/28/2016	7/1/2015	12,189 32	20,014 80	(7,825 48)	Covered
45 SHARES OF					-	
ALIGN TECHNOLOGY INC	1/29/2016	7/1/2015	2,945 86	2,830 05	115 81	Covered
75 SHARES OF					-	
EXPONET INC	2/1/2016	7/1/2015	3,773 26	3,368 25	405 01	Covered
85 SHARES OF					-	
TORO CO	2/11/2016	7/1/2015	6,166 92	5,832 70	334 22	Covered
45 SHARES OF					-	
ANSYS INC	2/11/2016	7/1/2015	3,752 01	4,127 56	(375 55)	Covered
240 SHARES OF					-	
LINCOLN ELEC HLDGS INC	2/11/2016	7/1/2015	13,087 82	14,656 80	(1,568 98)	Covered
280 SHARES OF					-	
CALATLANTIC GROUP INC	2/26/2016	7/1/2015	8,440 89	12,770 26	(4,329 37)	Covered
50 SHARES OF					-	
MARKETAXESS HOLDINGS INC	3/8/2016	7/1/2015	6,229 78	4,728 50	1,501 28	Covered
205 SHARES OF					-	
GLACIER BANCORP, INC	3/8/2016	7/1/2015	5,255 26	6,129 50	(874 24)	Covered
210 SHARES OF					-	
GLACIER BANCORP, INC	3/9/2016	7/1/2015	5,352 97	6,279 00	(926 03)	Covered
270 SHARES OF					-	
AIR METHODS CORP NEW	3/23/2016	7/1/2015	9,776 18	11,334 60	(1,558 42)	Covered
85 SHARES OF					-	
COGNEX CORP	3/24/2016	7/1/2015	3,159 94	4,044 30	(884 36)	Covered
360 SHARES OF					-	
INFOBLOX, INC	4/18/2016	1/20/2016	5,366 26	5,457 56	(91 30)	Covered
35 SHARES OF					-	
INFOBLOX, INC	4/18/2016	1/27/2016	521 72	556 71	(34 99)	Covered
25 SHARES OF					-	
INFOBLOX, INC	4/19/2016	1/27/2016	373 25	397 65	(24 40)	Covered
35 SHARES OF					-	
INFOBLOX, INC	4/19/2016	1/28/2016	522 54	557 11	(34 57)	Covered
35 SHARES OF					-	
INFOBLOX, INC	4/15/2016	1/28/2016	525 33	557 1	(31 77)	Covered
200 SHARES OF					-	
INFOBLOX, INC	4/15/2016	1/29/2016	3,001 87	3,207 66	(205 79)	Covered
80 SHARES OF					-	
DRIL-QUIP INC	4/21/2016	7/1/2015	4,896 79	5,804 98	(908 19)	Covered
210 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	4/21/2016	7/1/2015	2,922 42	5,194 83	(2,272 41)	Covered
155 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	4/22/2016	7/1/2015	2,070 35	3,834 28	(1,763 93)	Covered
20 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	4/22/2016	1/8/2016	267 14	408 88	(141 74)	Covered
60 SHARES OF					-	
IDEXX LABS CORP	6/1/2016	8/4/2015	5,271 65	4,414 93	856 72	Covered
25 SHARES OF					-	
WEST PHARMACEUTICAL SERVICES INC	6/1/2016	7/1/2015	1,879 31	1,466 00	413 31	Covered
385 SHARES OF					-	
QUESTAR CORP	6/1/2016	7/1/2015	9,609 78	8,088 85	1,520 93	Covered
160 SHARES OF					-	
MEDNAX, INC MEDNAX	6/2/2016	7/1/2015	10,862 22	12,009 17	(1,146 95)	Covered
120 SHARES OF					-	
NATIONAL HEALTH INVS INC REIT	6/2/2016	7/1/2015	8,388 01	7,545 41	842 60	Covered
540 SHARES OF					-	
QUESTAR CORP	6/2/2016	7/1/2015	13,467 84	11,345 40	2,122 44	Covered
155 SHARES OF					-	
HIBBETT SPORTS INC	6/28/2016	7/1/2015	5,207 11	7,187 91	(1,980 80)	Covered
275 SHARES OF					-	
NEWELL BRANDS INC	6/28/2016	7/1/2015	12,768 14	11,357 50	1,410 64	Covered
290 SHARES OF					-	
LIONS GATE ENTERTAINMENT CORP	6/30/2016	8/21/2015	6,227 01	10,745 98	(4,518 97)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
165 SHARES OF					-	
LIONS GATE ENTERTAINMENT CORP	6/30/2016	12/30/2015	3,542 95	5,363 00	(1,820 05)	Covered
141 SHARES OF					-	
LIONS GATE ENTERTAINMENT CORP	6/30/2016	2/5/2016	3,027 61	2,560 60	467 01	Covered
35 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/15/2016	1/8/2016	425 74	715 55	(289 81)	Covered
30 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/16/2016	1/8/2016	366 03	613 32	(247 29)	Covered
5 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/16/2016	1/11/2016	61	103 99	(42 99)	Covered
65 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/22/2016	1/11/2016	778 48	1,351 88	(573 40)	Covered
25 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/23/2016	1/11/2016	301 21	519 95	(218 74)	Covered
25 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/24/2016	1/11/2016	306 69	519 95	(213 26)	Covered
50 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/24/2016	1/12/2016	613 37	1,036 69	(423 32)	Covered
65 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/24/2016	1/21/2016	797 39	1,371 92	(574 53)	Covered
15 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/24/2016	1/25/2016	184 01	313 2	(129 19)	Covered
45 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/25/2016	1/25/2016	549 38	939 61	(390 23)	Covered
5 SHARES OF					-	
NATURAL GROCERS BY VITAMIN COTT INC	8/25/2016	1/26/2016	61 04	104 18	(43 14)	Covered
404 SHARES OF					-	
AGCO CORP	10/2/2015	8/13/2015	17,649 70	22,016 30	(4,366 60)	Covered
290 SHARES OF					-	
NORTHERN TRUST CORPORATION	10/5/2015	7/29/2015	19,807 44	22,186 68	(2,379 24)	Covered
197 SHARES OF					-	
DOMINP'S PIZZA INC	10/9/2015	8/4/2015	20,569 70	22,727 30	(2,157 60)	Covered
324 SHARES OF					-	
CELANESE CORP SER A	10/14/2015	7/1/2015	20,580 59	23,335 10	(2,754 51)	Covered
407 UNITS OF					-	
LAZARD LTD CL A	10/15/2015	8/14/2015	18,865 11	22,168 73	(3,303 62)	
329 SHARES OF					-	
PACCAR INC	10/19/2015	7/1/2015	17,168 67	21,139 90	(3,971 23)	Covered
485 SHARES OF					-	
COMMERCE BANCSHARES	10/21/2015	7/14/2015	21,666 97	22,950 21	(1,283 24)	Covered
248 SHARES OF					-	
ASBURY AUTOMOTIVE GROUP	10/22/2015	7/1/2015	19,824 55	23,058 82	(3,234 27)	Covered
36 SHARES OF					-	
CONSTELLATION BRANDS INC CL A	10/22/2015	7/1/2015	4,930 33	4,197 78	732 55	Covered
238 SHARES OF					-	
IPG PHOTONICS CORPORATION	10/22/2015	7/1/2015	17,598 10	20,195 54	(2,597 44)	Covered
595 SHARES OF					-	
FIRST AMERICAN FINANCIAL CORP	10/23/2015	7/1/2015	22,866 78	22,368 55	498 23	Covered
30 SHARES OF					-	
LEAR CORP	10/27/2015	8/26/2015	3,640 58	2,960 80	679 78	Covered
235 SHARES OF					-	
SKYWORKS SOLUTIONS INC COM	10/27/2015	7/1/2015	18,220 85	24,402 24	(6,181 39)	Covered
475 SHARES OF					-	
HARTFORD FINL SVCS GROUP INC	10/28/2015	8/3/2015	21,719 16	22,795 59	(1,076 43)	Covered
433 SHARES OF					-	
CHEESECAKE FACTORY INC	10/28/2015	7/1/2015	21,860 98	23,275 92	(1,414 94)	Covered
1881 SHARES OF					-	
HUNTINGTON BANCSHARES INC	10/28/2015	8/25/2015	20,803 09	19,924 69	878 40	Covered
65 SHARES OF					-	
NASDAQ, INC	10/28/2015	7/28/2015	3,845 31	3,292 02	553 29	Covered
736 SHARES OF					-	
TRINITY INDUSTRIES	10/28/2015	7/1/2015	19,041 58	19,456 45	(414 87)	Covered
290 SHARES OF					-	
RED HAT INC	10/29/2015	9/24/2015	22,833 97	20,882 44	1,951 53	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
307 SHARES OF					-	
VERISK ANALYTICS INC	10/29/2015	7/14/2015	21,536 72	22,837 49	(1,300 77)	Covered
315 SHARES OF					-	
DARDEN RESTAURANTS INC	10/29/2015	7/14/2015	19,754 57	22,757 05	(3,002 48)	Covered
288 SHARES OF					-	
EASTMAN CHEMICAL CO	11/2/2015	7/17/2015	20,779 70	22,657 68	(1,877 98)	Covered
93 SHARES OF					-	
LEIDOS HOLDINGS INC	11/2/2015	9/3/2015	4,970 22	3,845 67	1,124 55	Covered
878 SHARES OF					-	
SANTANDER CONSUMER USA HOLD INC	11/2/2015	7/1/2015	15,384 64	23,280 17	(7,895 53)	Covered
440 SHARES OF					-	
PENSKE AUTOMOTIVE GROUP, INC	11/2/2015	7/1/2015	21,518 81	23,102 20	(1,583 39)	Covered
377 SHARES OF					-	
EDISON INTERNATIONAL	11/3/2015	8/6/2015	22,862 05	22,804 24	57 81	Covered
428 SHARES OF					-	
MEDIVATION INC MEDIVATION 'ACQUIRED'	11/6/2015	8/10/2015	16,806 27	21,750 83	(4,944 56)	Covered
106 SHARES OF					-	
MOHAWK INDS INC	11/6/2015	8/26/2015	19,812 47	20,268 51	(456 04)	Covered
300 SHARES OF					-	
AMERICAN FINL GROUP INC OHIO	11/6/2015	10/15/2015	21,283 91	21,206 97	76 94	Covered
152 SHARES OF					-	
UNIVERSAL HLTH SVCS INC	11/6/2015	9/24/2015	18,987 57	20,866 38	(1,878 81)	Covered
38 SHARES OF					-	
TESORO CORPORATION	11/6/2015	8/26/2015	4,305 30	3,470 42	834 88	Covered
32 SHARES OF					-	
CASEY'S GENERAL STORES INC	11/6/2015	7/20/2015	3,629 07	3,190 98	438 09	Covered
79 SHARES OF					-	
SYNOPSIS INC	11/6/2015	7/1/2015	4,044 72	3,964 62	80 10	Covered
541 SHARES OF					-	
TEEKAY SHIPPING	11/6/2015	7/14/2015	15,795 27	23,174 88	(7,379 61)	Covered
430 SHARES OF					-	
REALTY INCOME CORP REIT	11/9/2015	10/23/2015	19,826 41	21,491 14	(1,664 73)	Covered
835 SHARES OF					-	
NEUSTAR INC CL A	11/9/2015	7/1/2015	21,088 20	23,820 55	(2,732 35)	Covered
54 SHARES OF					-	
MANHATTAN ASSOCS INC	11/9/2015	7/28/2015	3,985 74	3,468 49	517 25	Covered
2200 SHARES OF					-	
SPIRIT REALTY CAPITAL INC REIT	11/9/2015	10/5/2015	21,064 39	21,140 02	(75 63)	Covered
32 SHARES OF					-	
ROYAL CARIBBEAN CRUISES LTD	11/11/2015	8/6/2015	3,165 67	2,877 92	287 75	Covered
21 SHARES OF					-	
SIGNATURE BANK	11/11/2015	7/1/2015	3,294 70	3,120 60	174 10	Covered
1114 SHARES OF					-	
NRG ENERGY INC	11/11/2015	9/3/2015	15,193 23	21,091 36	(5,898 13)	Covered
826 SHARES OF					-	
FLOWERS FOODS INC	11/16/2015	10/19/2015	19,260 14	21,668 95	(2,408 81)	Covered
219 SHARES OF					-	
ROYAL CARIBBEAN CRUISES LTD	11/19/2015	8/6/2015	20,596 06	19,695 74	900 32	Covered
171 SHARES OF					-	
INTEGRATED DEVICE TECH INC	11/19/2015	7/1/2015	4,631 35	3,687 62	943 73	Covered
266 SHARES OF					-	
NUANCE COMMUNICATIONS INC	11/19/2015	7/1/2015	5,385 55	4,579 19	806 36	Covered
322 SHARES OF					-	
AMTRUST FINANCIAL SERVICES	11/19/2015	7/1/2015	19,413 54	20,952 51	(1,538 97)	Covered
92 SHARES OF					-	
CREDIT ACCEPTANCE CORP MICH	11/19/2015	7/1/2015	15,546 79	23,438 38	(7,891 59)	Covered
190 SHARES OF					-	
LABORATORY CORP AMER HLDGS COM NEW	11/23/2015	7/1/2015	23,121 87	23,311 61	(189 74)	Covered
677 SHARES OF					-	
PROGRESSIVE CORP OHIO	11/23/2015	10/2/2015	21,425 83	20,437 75	988 08	Covered
330 SHARES OF					-	
ENDURANCE SPECIALTY HOLDINGS	11/24/2015	7/1/2015	21,588 83	21,883 69	(294 86)	Covered
428 SHARES OF					-	
SYNOPSIS INC	11/30/2015	7/1/2015	21,535 92	21,479 18	56 74	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
1005 SHARES OF					-	
ALLY FINANCIAL INC	12/3/2015	7/1/2015	19,864 05	22,936 12	(3,072 07)	Covered
45 SHARES OF					-	
ALASKA AIR GROUP INC	12/7/2015	7/28/2015	3,897 55	3,319 10	578 45	Covered
443 SHARES OF					-	
BIG LOTS INC	12/7/2015	9/3/2015	17,323 06	20,599 95	(3,276 89)	Covered
262 SHARES OF					-	
WYNDHAM WORLDWIDE CORP	12/7/2015	10/28/2015	19,731 03	21,077 25	(1,346 22)	Covered
332 SHARES OF					-	
CBOE HOLDINGS, INC	12/8/2015	9/4/2015	22,380 86	21,171 14	1,209 72	Covered
110 SHARES OF					-	
KROGER CO/THE	12/10/2015	7/1/2015	4,549 28	4,027 93	521 35	Covered
2583 SHARES OF					-	
J C PENNEY CO INC	12/10/2015	7/1/2015	19,508 00	22,175 06	(2,667 06)	Covered
458 SHARES OF					-	
MEREDITH CORP	12/16/2015	12/7/2015	19,077 13	21,204 67	(2,127 54)	Covered
1777 SHARES OF					-	
NOBLE CORP PLC SEDOL #BFG3KF2 ISIN #GB00BFG3KF26	12/23/2015	8/7/2015	19,495 46	21,563 54	(2,068 08)	Covered
94 SHARES OF					-	
CMS ENERGY CORP	1/7/2016	7/30/2015	3,377 51	3,190 85	186 66	Covered
93 SHARES OF					-	
SERVICEMASTER GLOBAL HOLDINGS	1/7/2016	10/29/2015	3,605 40	3,295 09	310 31	Covered
179 SHARES OF					-	
DST SYS INC DEL	1/7/2016	10/29/2015	19,309 90	21,722 64	(2,412 74)	Covered
438 SHARES OF					-	
HOLLYFRONTIER CORPORATION	1/7/2016	7/1/2015	16,936 05	19,353 03	(2,416 98)	Covered
472 SHARES OF					-	
EXPEDITORS INTL WASH	1/11/2016	7/1/2015	20,131 08	21,855 96	(1,724 88)	Covered
315 SHARES OF					-	
SMITH (A O) CORP	1/11/2016	7/29/2015	20,834 49	22,081 47	(1,246 98)	Covered
367 SHARES OF					-	
VCA, INC	1/19/2016	8/3/2015	16,663 47	22,469 69	(5,806 22)	Covered
42 SHARES OF					-	
ALLEGHANY CORP DEL	1/21/2016	12/3/2015	19,030 65	21,310 48	(2,279 83)	Covered
500 SHARES OF					-	
INTERACTIVE BROKERS GRP INC CL A	1/21/2016	11/19/2015	16,578 39	21,389 15	(4,810 76)	Covered
304 SHARES OF					-	
CELANESE CORP SER A	1/27/2016	11/2/2015	18,840 02	21,890 92	(3,050 90)	Covered
530 SHARES OF					-	
SUNTRUST BKS INC	1/27/2016	10/21/2015	19,014 72	21,574 13	(2,559 41)	Covered
25 SHARES OF					-	
CONSTELLATION BRANDS INC CL A	1/27/2016	7/1/2015	3,710 30	2,915 13	795 17	Covered
303 SHARES OF					-	
UNITED RENTALS INC	1/27/2016	10/14/2015	17,324 97	21,318 87	(3,993 90)	Covered
570 SHARES OF					-	
WESTERN REFINING INC	1/27/2016	12/23/2015	18,406 67	21,104 08	(2,697 41)	Covered
29 SHARES OF					-	
CASEY'S GENERAL STORES INC	1/27/2016	7/20/2015	3,399 93	2,891 83	508 10	Covered
724 SHARES OF					-	
E TRADE FINANCIAL CORP	1/27/2016	11/24/2015	17,451 55	21,467 03	(4,015 48)	Covered
860 SHARES OF					-	
WASHINGTON FED INC	1/27/2016	10/28/2015	18,141 88	21,731 94	(3,590 06)	Covered
62 SHARES OF					-	
APTARGROUP INC	1/29/2016	8/4/2015	4,443 68	4,218 50	225 18	Covered
801 SHARES OF					-	
JUNIPER NETWORKS INC	1/29/2016	8/5/2015	18,609 12	22,641 39	(4,032 27)	Covered
117 SHARES OF					-	
ROPER TECHNOLOGIES INC	2/3/2016	10/28/2015	18,687 84	21,408 34	(2,720 50)	Covered
83 SHARES OF					-	
ONE GAS INC	2/3/2016	1/7/2016	4,816 67	4,046 27	770 40	Covered
784 SHARES OF					-	
INTEGRATED DEVICE TECH INC	2/3/2016	7/1/2015	14,108 21	16,906 96	(2,798 75)	Covered
114 SHARES OF					-	
PPL CORP	2/4/2016	11/3/2015	4,100 52	3,914 82	185 70	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
189 SHARES OF TESORO CORPORATION	2/4/2016	8/26/2015	15,368 58	17,260 77	(1,892 19)	Covered
579 SHARES OF CBRE GROUP INC	2/4/2016	11/2/2015	15,286 23	21,784 36	(6,498 13)	Covered
133 SHARES OF JONES LANG LASALLE INC	2/4/2016	7/1/2015	15,430 96	22,919 23	(7,488 27)	Covered
210 SHARES OF NISOURCE INC	2/4/2016	11/11/2015	4,450 02	4,070 89	379 13	Covered
79 SHARES OF CMS ENERGY CORP	2/5/2016	7/30/2015	3,058 00	2,681 67	376 33	Covered
445 SHARES OF KOHLS CORP	2/5/2016	12/10/2015	18,658 94	21,414 30	(2,755 36)	Covered
573 SHARES OF ASPEN TECHNOLOGY INC	2/9/2016	7/1/2015	17,347 42	26,229 77	(8,882 35)	Covered
89 SHARES OF TRANSDIGM GROUP INC	2/10/2016	1/11/2016	17,417 85	20,307 78	(2,889 93)	Covered
2503 SHARES OF US STEEL CORP	2/10/2016	1/27/2016	18,313 79	16,904 27	1,409 52	Covered
477 SHARES OF HIGHWOODS PROPERTIES INC REIT	2/12/2016	1/11/2016	19,738 53	20,066 06	(327 53)	Covered
290 SHARES OF DEAN FOODS CO	2/12/2016	7/1/2015	5,859 47	4,699 33	1,160 14	Covered
407 SHARES OF LEVEL 3 COMMUNICATIONS INC	2/16/2016	7/1/2015	19,303 49	21,548 62	(2,245 13)	Covered
1003 SHARES OF FIREEYE INC	2/16/2016	1/7/2016	12,066 02	19,662 62	(7,596 60)	Covered
1278 SHARES OF MANITOWOC INC	2/17/2016	2/3/2016	19,812 91	18,490 23	1,322 68	Covered
220 SHARES OF L BRANDS INC	2/17/2016	10/22/2015	18,128 44	21,296 15	(3,167 71)	Covered
410 SHARES OF LEIDOS HOLDINGS INC	2/19/2016	9/3/2015	16,881 22	16,954 04	(72 82)	Covered
696 SHARES OF AMTRUST FINANCIAL SERVICES	2/19/2016	1/27/2016	17,406 79	19,650 41	(2,243 62)	Covered
57 SHARES OF NASDAQ, INC	2/19/2016	7/28/2015	3,550 15	2,886 84	663 31	Covered
240 SHARES OF DR PEPPER SNAPPLE GROUP INC	2/22/2016	11/16/2015	21,986 64	21,007 13	979 51	Covered
444 SHARES OF ZOETIS INC	2/22/2016	7/28/2015	18,626 68	21,575 65	(2,948 97)	Covered
410 SHARES OF CROWN HOLDINGS INC	2/22/2016	7/1/2015	18,844 53	22,124 63	(3,280 10)	Covered
80 SHARES OF WORLD FUEL SERVICES CORP	2/23/2016	1/27/2016	3,617 80	3,067 43	550 37	Covered
924 SHARES OF DEAN FOODS CO	2/23/2016	7/1/2015	17,976 57	14,973 05	3,003 52	Covered
520 SHARES OF AMERICAN CAMPUS COMMUNITIES	2/24/2016	10/28/2015	22,223 48	21,093 80	1,129 68	Covered
198 SHARES OF SVB FINANCIAL GROUP	2/24/2016	1/27/2016	16,456 77	19,903 32	(3,446 55)	Covered
368 SHARES OF LAMAR ADVERTISING CO A	2/25/2016	11/19/2015	20,012 28	21,502 83	(1,490 55)	Covered
1544 SHARES OF NEW YORK TIMES CO CL A	2/25/2016	11/19/2015	19,072 30	21,533 40	(2,461 10)	Covered
436 SHARES OF INTERDIGITAL INC	2/26/2016	1/29/2016	21,733 86	19,435 96	2,297 90	Covered
331 SHARES OF KLA-TENCOR CORP	2/26/2016	10/27/2015	22,504 28	21,682 06	822 22	Covered
279 SHARES OF AMC NETWORKS INC A	2/26/2016	10/9/2015	18,603 56	21,692 31	(3,088 75)	Covered
143 SHARES OF UNITED THERAPEUTICS CORP	2/26/2016	11/6/2015	17,460 18	21,648 63	(4,188 45)	Covered
940 SHARES OF JABIL CIRCUIT INC	2/29/2016	10/22/2015	19,648 77	21,564 82	(1,916 05)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
409 SHARES OF					-	
PRIMERICA INC	2/29/2016	12/8/2015	17,418 93	21,301 95	(3,883 02)	Covered
1961 SHARES OF					-	
THE WENDY'S COMPANY	2/29/2016	12/16/2015	18,484 95	20,981 92	(2,496 97)	Covered
1329 SHARES OF					-	
AMERICAN EAGLE OUTFITTERS INC	3/4/2016	7/1/2015	20,212 84	22,971 77	(2,758 93)	Covered
673 SHARES OF					-	
FIRSTENERGY CORP	3/4/2016	8/6/2015	22,606 98	22,808 85	(201 87)	Covered
40 SHARES OF					-	
INTUITIVE SURGICAL INC	3/10/2016	7/28/2015	22,832 26	21,619 74	1,212 52	Covered
522 SHARES OF					-	
SERVICEMASTER GLOBAL HOLDINGS	3/14/2016	10/29/2015	18,655 03	18,495 04	159 99	Covered
165 SHARES OF					-	
CASEY'S GENERAL STORES INC	3/14/2016	7/20/2015	17,507 56	16,453 50	1,054 06	Covered
98 SHARES OF					-	
CREDIT ACCEPTANCE CORP MICH	3/16/2016	2/24/2016	17,272 97	19,780 33	(2,507 36)	Covered
55 SHARES OF					-	
TORO CO	3/16/2016	9/3/2015	4,574 47	3,900 22	674 25	Covered
750 SHARES OF					-	
AKORN INC AKORN INC	3/16/2016	2/26/2016	15,893 65	20,387 93	(4,494 28)	Covered
429 SHARES OF					-	
ASPEN INSURANCE HOLDINGS LTD	3/16/2016	11/23/2015	19,548 97	21,744 56	(2,195 59)	Covered
45 SHARES OF					-	
CINCINNATI FINANCIAL CORP	3/30/2016	11/9/2015	2,962 31	2,713 81	248 50	Covered
87 SHARES OF					-	
CORRECTIONS CORP OF AMERICA 'DELISTED' REIT	3/30/2016	1/21/2016	2,829 97	2,348 32	481 65	Covered
850 SHARES OF					-	
JETBLUE AIRWAYS CORP	3/30/2016	2/24/2016	18,094 40	19,264 74	(1,170 34)	Covered
737 SHARES OF					-	
ASSURED GUARANTY LTD	3/30/2016	11/9/2015	18,509 19	21,347 73	(2,838 54)	Covered
667 SHARES OF					-	
SKECHERS U S A INC CL A	4/5/2016	2/5/2016	18,907 96	19,193 20	(285 24)	Covered
611 SHARES OF					-	
PROGRESSIVE CORP OHIO	4/15/2016	2/29/2016	20,387 70	19,562 45	825 25	Covered
420 SHARES OF					-	
WOODWARD INC	4/20/2016	1/27/2016	23,086 72	19,209 04	3,877 68	Covered
438 SHARES OF					-	
ECHOSTAR CORPORATION	4/22/2016	2/29/2016	18,011 78	19,790 46	(1,778 68)	Covered
256 SHARES OF					-	
ALASKA AIR GROUP INC	4/22/2016	7/28/2015	19,958 45	18,882 00	1,076 45	Covered
181 SHARES OF					-	
ALKERMES PLC	4/22/2016	3/16/2016	7,751 66	5,220 78	2,530 88	Covered
139 SHARES OF					-	
SIGNATURE BANK	4/25/2016	7/1/2015	19,594 90	20,655 38	(1,060 48)	Covered
1078 SHARES OF					-	
AMERICAN CAPITAL AGENCY CORP (REIT)	4/26/2016	2/25/2016	19,476 98	19,533 36	(56 38)	Covered
106 SHARES OF					-	
EVEREST RE GROUP LTD	4/26/2016	2/4/2016	19,867 39	19,228 79	638 60	Covered
1526 SHARES OF					-	
GRAPHIC PACKAGING HOLDING CO	4/27/2016	2/10/2016	19,950 33	18,411 95	1,538 38	Covered
335 SHARES OF					-	
REALTY INCOME CORP REIT	4/27/2016	3/16/2016	19,835 31	20,215 21	(379 90)	Covered
945 SHARES OF					-	
CADENCE DESIGN SYS INC	4/27/2016	2/9/2016	22,318 89	18,676 32	3,642 57	Covered
534 SHARES OF					-	
HOLOGIC INC	4/29/2016	7/1/2015	17,720 03	20,321 37	(2,601 34)	Covered
538 SHARES OF					-	
WEINGARTEN RLTY INVS	4/29/2016	3/30/2016	19,751 21	20,327 47	(576 26)	Covered
31 SHARES OF					-	
CHARLES RIVER LABORATORIES INTL	4/29/2016	11/23/2015	2,447 70	2,367 03	80 67	Covered
474 SHARES OF					-	
HARTFORD FINL SVCS GROUP INC	4/29/2016	2/12/2016	20,773 25	18,911 79	1,861 46	Covered
695 SHARES OF					-	
ANTERO RESOURCES CORP	4/29/2016	2/4/2016	19,463 60	18,786 34	677 26	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
273 SHARES OF					-	
APTARGROUP INC	5/2/2016	8/4/2015	20,948 38	18,575 01	2,373 37	Covered
474 SHARES OF					-	
OWENS CORNING INC	5/2/2016	11/6/2015	22,003 17	21,658 86	344 31	Covered
230 SHARES OF					-	
REINSURANCE GROUP OF AMERICA	5/2/2016	2/4/2016	21,838 41	19,389 48	2,448 93	Covered
424 SHARES OF					-	
WORLD FUEL SERVICES CORP	5/2/2016	1/27/2016	19,780 18	16,257 39	3,522 79	Covered
1953 SHARES OF					-	
BROCADE COMMUNICATIONS SYSTEM	5/3/2016	2/26/2016	15,955 66	19,725 70	(3,770 04)	Covered
21 SHARES OF					-	
ULTA BEAUTY INC	5/4/2016	12/7/2015	4,413 09	3,857 06	556 03	Covered
259 SHARES OF					-	
VERISK ANALYTICS INC	5/4/2016	3/30/2016	19,923 23	20,407 44	(484 21)	Covered
398 SHARES OF					-	
SEALED AIR CORP	5/4/2016	8/10/2015	18,613 29	21,930 72	(3,317 43)	Covered
61 SHARES OF					-	
LEGGETT & PLATT INC	5/5/2016	11/6/2015	3,014 68	2,805 70	208 98	Covered
284 SHARES OF					-	
MANHATTAN ASSOCS INC	5/5/2016	7/28/2015	16,776 28	18,241 69	(1,465 41)	Covered
409 SHARES OF					-	
LEGGETT & PLATT INC	5/9/2016	11/6/2015	20,239 24	18,812 00	1,427 24	Covered
35 SHARES OF					-	
CITRIX SYSTEM INC	5/10/2016	11/30/2015	2,877 77	2,682 20	195 57	Covered
59 SHARES OF					-	
VANTIV INC - CL A	5/10/2016	11/9/2015	3,298 94	3,003 37	295 57	Covered
2341 SHARES OF					-	
LENDINGCLUB CORP	5/10/2016	2/19/2016	10,509 92	20,333 70	(9,823 78)	Covered
49 SHARES OF					-	
MINERALS TECHNOLOGIES INC	5/10/2016	2/22/2016	2,902 16	2,433 45	468 71	Covered
305 SHARES OF					-	
QUINTILE IMS HOLDINGS INC	5/10/2016	1/19/2016	20,466 39	19,605 07	861 32	Covered
53 SHARES OF					-	
MEREDITH CORP	5/12/2016	2/25/2016	2,684 60	2,261 16	423 44	Covered
261 SHARES OF					-	
INCYTE CORPORATION	5/12/2016	2/22/2016	17,963 57	19,358 56	(1,394 99)	Covered
150 SHARES OF					-	
NVIDIA CORP	5/19/2016	2/26/2016	6,494 61	4,726 30	1,768 31	Covered
455 SHARES OF					-	
HORMEL FOODS CORP	5/19/2016	2/23/2016	16,034 66	19,773 26	(3,738 60)	Covered
480 SHARES OF					-	
SOUTHWEST AIRLS CO	5/20/2016	10/29/2015	20,501 12	21,877 34	(1,376 22)	Covered
307 SHARES OF					-	
NASDAQ, INC	5/20/2016	7/28/2015	19,547 05	15,548 45	3,998 60	Covered
313 SHARES OF					-	
FOOT LOCKER INC	5/20/2016	7/1/2015	16,893 99	21,273 55	(4,379 56)	Covered
239 SHARES OF					-	
TORO CO	5/20/2016	9/3/2015	20,052 13	16,948 23	3,103 90	Covered
102 SHARES OF					-	
BLUE BUFFALO PET PRODUCTS INC	5/23/2016	3/14/2016	2,656 48	2,385 69	270 79	Covered
514 SHARES OF					-	
KROGER CO/THE	5/23/2016	7/1/2015	17,871 44	18,821 39	(949 95)	Covered
345 SHARES OF					-	
MINERALS TECHNOLOGIES INC	5/24/2016	2/22/2016	19,603 47	17,133 50	2,469 97	Covered
899 SHARES OF					-	
NISOURCE INC	5/26/2016	11/11/2015	21,574 44	17,427 30	4,147 14	Covered
155 SHARES OF					-	
L-3 COMMUNICATIONS HLDGS INC	6/1/2016	2/10/2016	21,222 51	18,424 68	2,797 83	Covered
778 SHARES OF					-	
BLUE BUFFALO PET PRODUCTS INC	6/10/2016	3/14/2016	19,308 67	18,196 72	1,111 95	Covered
16 SHARES OF					-	
ULTIMATE SOFTWARE GROUP INC	6/10/2016	2/19/2016	3,319 11	2,592 82	726 29	Covered
611 SHARES OF					-	
URBAN OUTFITTERS INC	6/10/2016	4/5/2016	15,993 67	20,115 04	(4,121 37)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
11 SHARES OF					-	
ULTA BEAUTY INC	6/16/2016	12/7/2015	2,613 64	2,020 37	593 27	Covered
634 SHARES OF					-	
SYNCHRONY FINANCIAL	6/16/2016	7/22/2015	16,344 73	22,653 26	(6,308 53)	Covered
117 SHARES OF					-	
DIAMOND OFFSHORE DRILLING INC	6/27/2016	11/6/2015	2,744 24	2,707 29	36 95	Covered
257 SHARES OF					-	
MANPOWER GROUP	6/27/2016	5/20/2016	15,545 46	20,060 55	(4,515 09)	Covered
677 SHARES OF					-	
MILLER HERMAN INC	6/28/2016	4/22/2016	19,189 21	21,100 88	(1,911 67)	Covered
300 SHARES OF					-	
DARDEN RESTAURANTS INC	7/6/2016	3/14/2016	18,561 58	20,240 91	(1,679 33)	Covered
289 SHARES OF					-	
NORTHERN TRUST CORPORATION	7/11/2016	4/26/2016	18,830 01	20,898 66	(2,068 65)	Covered
36 SHARES OF					-	
POST HOLDINGS INC	7/11/2016	5/19/2016	3,145 45	2,614 60	530 85	Covered
18 SHARES OF					-	
COOPER COS INC NEW	7/11/2016	3/10/2016	3,287 13	2,670 91	616 22	Covered
1597 SHARES OF					-	
FULTON FINANCIAL CORP	7/21/2016	1/27/2016	21,570 51	19,607 97	1,962 54	Covered
542 SHARES OF					-	
EAST WEST BANCORP INC	7/22/2016	4/25/2016	18,781 14	20,510 42	(1,729 28)	Covered
86 SHARES OF					-	
NVIDIA CORP	7/27/2016	2/26/2016	4,879 62	2,709 75	2,169 87	Covered
271 SHARES OF					-	
PRICE T ROWE GROUP INC	7/27/2016	4/29/2016	18,665 12	20,341 29	(1,676 17)	Covered
112 SHARES OF					-	
MASCO CORP	7/28/2016	2/17/2016	4,123 71	3,050 77	1,072 94	Covered
353 SHARES OF					-	
TORCHMARK CORP	7/28/2016	5/2/2016	21,884 31	20,448 73	1,435 58	Covered
387 SHARES OF					-	
TOTAL SYS SVCS INC	7/28/2016	5/5/2016	19,827 77	20,021 80	(194 03)	Covered
429 SHARES OF					-	
SEI INVESTMENTS COMPANY	7/28/2016	4/29/2016	19,256 91	20,460 47	(1,203 56)	Covered
273 SHARES OF					-	
WYNDHAM WORLDWIDE CORP	7/28/2016	2/26/2016	19,367 69	19,916 17	(548 48)	Covered
437 SHARES OF					-	
DOLBY LABORATORIES INC CL A	7/29/2016	5/3/2016	21,932 85	20,436 66	1,496 19	Covered
172 SHARES OF					-	
DST SYS INC DEL	7/29/2016	4/27/2016	21,213 05	20,742 84	470 21	Covered
101 SHARES OF					-	
ULTIMATE SOFTWARE GROUP INC	7/29/2016	2/19/2016	20,905 73	16,367 18	4,538 55	Covered
1193 SHARES OF					-	
OLD REP INTL CORP	7/29/2016	11/6/2015	23,249 15	21,783 83	1,465 32	Covered
637 SHARES OF					-	
LKQ CORP	7/29/2016	5/20/2016	21,732 36	20,089 52	1,642 84	Covered
64 SHARES OF					-	
HNI CORP	8/3/2016	5/4/2016	3,324 25	2,753 26	570 99	Covered
40 SHARES OF					-	
LAM RESEARCH CORP	8/4/2016	2/3/2016	3,646 13	2,796 60	849 53	Covered
349 SHARES OF					-	
ARROW ELECTRONICS INC	8/4/2016	2/16/2016	22,532 19	19,298 45	3,233 74	Covered
141 SHARES OF					-	
AMERICAN EAGLE OUTFITTERS INC	8/4/2016	6/10/2016	2,555 31	2,187 12	368 19	Covered
821 SHARES OF					-	
DIAMOND OFFSHORE DRILLING INC	8/4/2016	11/6/2015	17,554 14	18,997 28	(1,443 14)	Covered
1226 SHARES OF					-	
ROWAN COMPANIES PLC SEDOL #B840261 ISIN # GB00B6SLMV12	8/4/2016	4/22/2016	17,596 39	22,099 26	(4,502 87)	Covered
371 SHARES OF					-	
PERKINELMER INC	8/5/2016	5/10/2016	20,721 89	20,271 59	450 30	Covered
588 SHARES OF					-	
MASCO CORP	8/5/2016	2/17/2016	21,472 70	16,016 53	5,456 17	Covered
350 SHARES OF					-	
BLACK HILLS CORP	8/5/2016	5/26/2016	21,460 94	20,693 09	767 85	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
387 SHARES OF					-	
RAYMOND JAMES FINL INC	8/5/2016	4/26/2016	21,505 97	20,926 10	579 87	Covered
649 SHARES OF					-	
CENTURYLINK, INC	8/8/2016	2/16/2016	19,593 85	18,571 33	1,022 52	Covered
27 SHARES OF					-	
MURPHY USA INC	8/8/2016	3/4/2016	2,115 05	1,813 88	301 17	Covered
31 SHARES OF					-	
CINCINNATI FINANCIAL CORP	8/8/2016	11/9/2015	2,354 41	1,869 51	484 90	Covered
29 SHARES OF					-	
PACKAGING CORP OF AMERICA	8/8/2016	4/27/2016	2,157 04	1,911 59	245 45	Covered
624 SHARES OF					-	
CORRECTIONS CORP OF AMERICA 'DELISTED' REIT	8/8/2016	1/21/2016	17,964 25	16,843 14	1,121 11	Covered
26 SHARES OF					-	
VCA, INC	8/10/2016	4/29/2016	1,850 12	1,626 92	223 20	Covered
330 SHARES OF					-	
SCRIPPS NETWORKS INTERAC SCRIPPS NETWORKS INTERACTIVE	8/10/2016	2/29/2016	20,126 76	19,810 63	316 13	Covered
26 SHARES OF					-	
BRUNSWICK CORP	8/10/2016	2/17/2016	1,281 79	1,112 20	169 59	Covered
14 SHARES OF					-	
LENNOX INTERNATIONAL INC	8/10/2016	4/20/2016	2,211 49	1,917 39	294 10	Covered
44 SHARES OF					-	
UNITED NAT FOODS INC	8/10/2016	6/10/2016	2,144 99	1,909 04	235 95	Covered
106 SHARES OF					-	
MARTIN MARIETTA MATLS INC	8/17/2016	5/24/2016	20,437 31	20,110 11	327 20	Covered
147 SHARES OF					-	
APPLIED MATERIALS INC	8/25/2016	6/27/2016	4,367 27	3,330 18	1,037 09	Covered
526 SHARES OF					-	
PPL CORP	8/25/2016	11/3/2015	18,565 65	18,063 10	502 55	Covered
78 SHARES OF					-	
O'REILLY AUTOMOTIVE, INC	8/31/2016	11/2/2015	21,682 69	21,519 24	163 45	Covered
291 SHARES OF					-	
BELDEN, INC	9/12/2016	7/29/2016	18,619 39	21,542 94	(2,923 55)	Covered
434 SHARES OF					-	
BRUNSWICK CORP	9/19/2016	2/17/2016	20,181 37	18,565 27	1,616 10	Covered
296 SHARES OF					-	
EDISON INTERNATIONAL	9/19/2016	3/4/2016	21,662 07	19,835 79	1,826 28	Covered
210 SHARES OF					-	
POOL CORPORATION	9/19/2016	7/29/2016	19,832 76	21,457 02	(1,624 26)	Covered
437 SHARES OF					-	
UNITED NAT FOODS INC	9/19/2016	6/10/2016	17,089 20	18,960 26	(1,871 06)	Covered
1707 SHARES OF					-	
SPIRIT REALTY CAPITAL INC REIT	9/20/2016	6/16/2016	22,356 08	20,549 55	1,806 53	Covered
405 SHARES OF					-	
HNI CORP	9/21/2016	5/4/2016	16,218 14	17,422 94	(1,204 80)	Covered
234 SHARES OF					-	
LAM RESEARCH CORP	9/21/2016	2/3/2016	21,745 51	16,360 08	5,385 43	Covered
45 SHARES OF					-	
NVIDIA CORP	9/21/2016	2/26/2016	2,882 62	1,417 89	1,464 73	Covered
281 SHARES OF					-	
CINCINNATI FINANCIAL CORP	9/26/2016	11/9/2015	20,946 62	16,946 21	4,000 41	Covered
398 SHARES OF					-	
MEREDITH CORP	9/29/2016	2/25/2016	20,493 60	16,980 04	3,513 56	Covered
233 SHARES OF					-	
BOISE CASCADE COMPANY	10/1/2015	7/2/2015	5,810 75	8,669 93	(2,859 18)	Covered
236 SHARES OF					-	
BOISE CASCADE COMPANY	10/1/2015	7/7/2015	5,885 56	8,333 51	(2,447 95)	Covered
875 SHARES OF					-	
CALATLANTIC GROUP INC	10/8/2015	7/2/2015	34 81	39 96	(5 15)	Covered
748 SHARES OF					-	
WRIGHT MEDICAL GROUP NV	10/8/2015	7/2/2015	15 81	18 92	(3 11)	Covered
177 SHARES OF					-	
GREENBRIER COMPANIES INC	10/22/2015	7/2/2015	6,403 92	8,586 04	(2,182 12)	Covered
181 SHARES OF					-	
GREENBRIER COMPANIES INC	10/22/2015	7/7/2015	6,548 64	8,352 15	(1,803 51)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
223 SHARES OF					-	
BONANZA CREEK ENERGY INC	1/8/2016	7/2/2015	1,010 42	3,819 90	(2,809 48)	Covered
221 SHARES OF					-	
BONANZA CREEK ENERGY INC	1/8/2016	7/7/2015	1,001 35	3,299 53	(2,298 18)	Covered
190 SHARES OF					-	
HENRY JACK & ASSOC INC	1/8/2016	7/2/2015	14,643 45	12,432 65	2,210 80	Covered
195 SHARES OF					-	
HENRY JACK & ASSOC INC	1/8/2016	7/7/2015	15,028 80	12,721 39	2,307 41	Covered
182 SHARES OF					-	
STERIS CORP	11/2/2015	7/2/2015	13,533 52	11,782 68	1,750 84	Covered
186 SHARES OF					-	
STERIS CORP	11/2/2015	7/7/2015	13,830 96	11,994 86	1,836 10	Covered
173 SHARES OF					-	
MAXIMUS INC	2/2/2016	7/2/2015	9,096 24	11,390 32	(2,294 08)	Covered
176 SHARES OF					-	
MAXIMUS INC	2/2/2016	7/7/2015	9,253 98	11,467 16	(2,213 18)	Covered
100 SHARES OF					-	
MONOLITHIC POWER SYSTEMS INC	2/19/2016	7/2/2015	5,809 86	5,138 79	671 07	Covered
205 SHARES OF					-	
MICROSEMI CORP	2/19/2016	7/2/2015	6,633 92	7,127 85	(493 93)	Covered
81 SHARES OF					-	
CANTEL MEDICAL CORP	2/19/2016	7/2/2015	4,836 35	4,307 94	528 41	Covered
1084 SHARES OF					-	
CYPRESS SEMICONDUCTOR CORP	3/30/2016	7/2/2015	9,443 82	12,296 07	(2,852 25)	Covered
1105 SHARES OF					-	
CYPRESS SEMICONDUCTOR CORP	3/30/2016	7/7/2015	9,626 77	12,729 60	(3,102 83)	Covered
333 SHARES OF					-	
NUVECTRA CORP	3/22/2016	7/2/2015	2 07	4 42	(2 35)	Covered
34 SHARES OF					-	
TOOTSIE ROLL INDUSTRIES INC	4/15/2016	7/2/2015	11 67	10 66	1 01	Covered
70 667 SHARES OF					-	
NUVECTRA CORP	4/14/2016	7/2/2015	609 09	938 04	(328 95)	Covered
72 SHARES OF					-	
NUVECTRA CORP	4/14/2016	7/7/2015	620 58	931 56	(310 98)	Covered
31 333 SHARES OF					-	
NUVECTRA CORP	4/14/2016	2/19/2016	270 07	293 77	(23 70)	Covered
100 SHARES OF					-	
STERIS PLC ISIN GB00BVVBC028 SEDOL BVVBC02	4/28/2016	11/2/2015	7,203 05	7,436 00	(232 95)	Covered
88 SHARES OF					-	
STERIS PLC ISIN GB00BVVBC028 SEDOL BVVBC02	4/29/2016	11/2/2015	6,191 07	6,543 68	(352 61)	Covered
443 SHARES OF					-	
CUBESMART	5/26/2016	7/2/2015	13,860 50	10,637 98	3,222 52	Covered
451 SHARES OF					-	
CUBESMART	5/26/2016	7/7/2015	14,110 81	11,035 97	3,074 84	Covered
180 SHARES OF					-	
STERIS PLC ISIN GB00BVVBC028 SEDOL BVVBC02	5/26/2016	11/2/2015	12,331 30	13,384 80	(1,053 50)	Covered
354 SHARES OF					-	
KRISPY KREME DOUGHNUTS INC	6/1/2016	7/2/2015	7,431 64	6,842 82	588 82	Covered
362 SHARES OF					-	
KRISPY KREME DOUGHNUTS INC	6/1/2016	7/7/2015	7,599 59	6,954 64	644 95	Covered
351 SHARES OF					-	
KRISPY KREME DOUGHNUTS INC	6/1/2016	1/8/2016	7,368 66	5,045 91	2,322 75	Covered
273 SHARES OF					-	
DIAMONDBACK ENERGY INC	6/20/2016	1/13/2016	24,256 83	15,857 97	8,398 86	Covered
118 SHARES OF					-	
WEST PHARMACEUTICAL SERVICES INC	7/1/2016	7/2/2015	9,000 73	6,805 54	2,195 19	Covered
122 SHARES OF					-	
STAMPS COM INC	9/15/2016	7/1/2016	10,765 55	10,628 15	137 40	Covered
500 SHARES OF					-	
EXTERRAN HOLDINGS INC	10/7/2015	7/6/2015	11,093 94	15,374 95	(4,281 01)	Covered
500 SHARES OF					-	
MARINEMAX INC	10/7/2015	7/6/2015	7,557 51	11,175 80	(3,618 29)	Covered
500 SHARES OF					-	
MIMEDX GROUP INC	10/7/2015	7/6/2015	4,692 86	5,441 40	(748 54)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
155 SHARES OF					-	
EXTERRAN HOLDINGS INC	10/8/2015	7/6/2015	3,576 66	4,766 23	(1,189 57)	Covered
100 SHARES OF					-	
MARINEMAX INC	10/8/2015	7/6/2015	1,579 86	2,235 16	(655 30)	Covered
500 SHARES OF					-	
MIMEDX GROUP INC	10/8/2015	7/6/2015	4,623 06	5,441 40	(818 34)	Covered
50 SHARES OF					-	
MARINEMAX INC	10/9/2015	7/6/2015	772 9	1,117 58	(344 68)	Covered
500 SHARES OF					-	
MIMEDX GROUP INC	10/9/2015	7/6/2015	4,661 46	5,441 40	(779 94)	Covered
50 SHARES OF					-	
MARINEMAX INC	10/13/2015	7/6/2015	755 34	1,117 58	(362 24)	Covered
300 SHARES OF					-	
MIMEDX GROUP INC	10/13/2015	7/6/2015	2,694 88	3,264 84	(569 96)	Covered
50 SHARES OF					-	
MARINEMAX INC	10/14/2015	7/6/2015	738 54	1,117 58	(379 04)	Covered
50 SHARES OF					-	
MARINEMAX INC	10/16/2015	7/6/2015	752 66	1,117 58	(364 92)	Covered
50 SHARES OF					-	
MARINEMAX INC	10/19/2015	7/6/2015	758 39	1,117 58	(359 19)	Covered
65 SHARES OF					-	
MARINEMAX INC	10/20/2015	7/6/2015	991 46	1,452 85	(461 39)	Covered
915 SHARES OF					-	
MEDASSETS INC MED ASSETS	11/2/2015	7/6/2015	28,140 85	20,596 56	7,544 29	Covered
100 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/4/2015	7/6/2015	2,056 41	2,163 40	(106 99)	Covered
100 SHARES OF					-	
LA QUINTA HOLDINGS INC	11/4/2015	7/6/2015	1,508 95	2,294 87	(785 92)	Covered
100 SHARES OF					-	
SAIA, INC	11/4/2015	7/6/2015	2,413 15	3,925 50	(1,512 35)	Covered
235 SHARES OF					-	
RYDER SYSTEM INC	11/4/2015	7/6/2015	16,874 18	20,726 06	(3,851 88)	Covered
445 SHARES OF					-	
SOLARWINDS INC	11/4/2015	7/6/2015	25,890 42	20,573 69	5,316 73	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/4/2015	7/6/2015	2,745 24	2,868 00	(122 76)	Covered
300 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/5/2015	7/6/2015	6,139 74	6,490 20	(350 46)	Covered
300 SHARES OF					-	
LA QUINTA HOLDINGS INC	11/5/2015	7/6/2015	4,512 48	6,884 61	(2,372 13)	Covered
100 SHARES OF					-	
SAIA, INC	11/5/2015	7/6/2015	2,376 69	3,925 50	(1,548 81)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/5/2015	7/6/2015	2,779 58	2,868 00	(88 42)	Covered
100 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/6/2015	7/6/2015	2,042 60	2,163 40	(120 80)	Covered
500 SHARES OF					-	
LA QUINTA HOLDINGS INC	11/6/2015	7/6/2015	7,513 61	11,474 35	(3,960 74)	Covered
100 SHARES OF					-	
SAIA, INC	11/6/2015	7/6/2015	2,426 84	3,925 50	(1,498 66)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/6/2015	7/6/2015	2,861 33	2,868 00	(6 67)	Covered
100 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/9/2015	7/6/2015	2,040 84	2,163 40	(122 56)	Covered
100 SHARES OF					-	
SAIA, INC	11/9/2015	7/6/2015	2,353 45	3,925 50	(1,572 05)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/9/2015	7/6/2015	2,867 25	2,868 00	(0 75)	Covered
100 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/10/2015	7/6/2015	2,013 22	2,163 40	(150 18)	Covered
125 SHARES OF					-	
SAIA, INC	11/10/2015	7/6/2015	2,983 84	4,906 88	(1,923 04)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/10/2015	7/6/2015	2,837 13	2,868 00	(30 87)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
100 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/12/2015	7/6/2015	1,989 93	2,163 40	(173 47)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/12/2015	7/6/2015	2,784 59	2,868 00	(83 41)	Covered
150 SHARES OF					-	
BENCHMARK ELECTRONICS INC	11/13/2015	7/6/2015	2,928 26	3,245 10	(316 84)	Covered
100 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/13/2015	7/6/2015	2,735 85	2,868 00	(132 15)	Covered
10 SHARES OF					-	
SOUTHSIDE BANCSHARES INC	11/16/2015	7/6/2015	273 05	286 8	(13 75)	Covered
805 SHARES OF					-	
ATWOOD OCEANICS INC	12/3/2015	7/6/2015	12,912 44	20,323 03	(7,410 59)	Covered
100 SHARES OF					-	
BLOOMIN' BRANDS INC	12/3/2015	7/6/2015	1,701 44	2,205 25	(503 81)	Covered
50 SHARES OF					-	
HEALTHSOUTH CORP	12/3/2015	7/6/2015	1,716 97	2,359 00	(642 03)	Covered
500 SHARES OF					-	
INTERVAL LEISURE GROUP	12/3/2015	7/6/2015	7,517 56	11,303 15	(3,785 59)	Covered
500 SHARES OF					-	
BLOOMIN' BRANDS INC	12/4/2015	7/6/2015	8,416 09	11,026 25	(2,610 16)	Covered
380 SHARES OF					-	
HEALTHSOUTH CORP	12/4/2015	7/6/2015	13,115 22	17,928 36	(4,813 14)	Covered
80 SHARES OF					-	
HEALTHSOUTH CORP	12/4/2015	9/29/2015	2,761 10	3,002 17	(241 07)	Covered
100 SHARES OF					-	
INTERVAL LEISURE GROUP	12/4/2015	7/6/2015	1,466 64	2,260 63	(793 99)	Covered
335 SHARES OF					-	
BLOOMIN' BRANDS INC	12/7/2015	7/6/2015	5,648 53	7,387 59	(1,739 06)	Covered
100 SHARES OF					-	
INTERVAL LEISURE GROUP	12/7/2015	7/6/2015	1,424 28	2,260 63	(836 35)	Covered
220 SHARES OF					-	
INTERVAL LEISURE GROUP	12/8/2015	7/6/2015	3,188 71	4,973 39	(1,784 68)	Covered
100 SHARES OF					-	
BRINKER INTL INC	1/8/2016	7/6/2015	4,673 77	5,723 44	(1,049 67)	Covered
260 SHARES OF					-	
BRINKER INTL INC	1/11/2016	7/6/2015	11,999 19	14,880 94	(2,881 75)	Covered
225 SHARES OF					-	
GROUP 1 AUTOMOTIVE INC	2/9/2016	7/6/2015	12,076 55	20,603 25	(8,526 70)	Covered
100 SHARES OF					-	
GREATBATCH INC	2/9/2016	7/6/2015	3,375 74	5,345 99	(1,970 25)	Covered
225 SHARES OF					-	
ASBURY AUTOMOTIVE GROUP	2/9/2016	7/6/2015	10,629 37	20,693 23	(10,063 86)	Covered
25 SHARES OF					-	
ASBURY AUTOMOTIVE GROUP	2/9/2016	9/29/2015	1,181 04	1,995 25	(814 21)	Covered
285 SHARES OF					-	
GREATBATCH INC	2/10/2016	7/6/2015	9,850 40	15,236 07	(5,385 67)	Covered
800 SHARES OF					-	
TRINITY INDUSTRIES	3/2/2016	7/6/2015	12,901 87	20,711 04	(7,809 17)	Covered
1040 SHARES OF					-	
EVERBANK FINANCIAL CORP	3/2/2016	7/6/2015	14,035 01	20,425 50	(6,390 49)	Covered
670 SHARES OF					-	
MATADOR RESOURCES CO	3/7/2016	10/7/2015	13,373 57	18,126 45	(4,752 88)	Covered
975 SHARES OF					-	
JABIL CIRCUIT INC	4/8/2016	7/6/2015	17,552 53	20,455 50	(2,902 97)	Covered
445 SHARES OF					-	
HIBBETT SPORTS INC	4/8/2016	7/6/2015	14,570 09	20,685 91	(6,115 82)	Covered
220 SHARES OF					-	
ADEPTUS HEALTH INC CLASS A	4/8/2016	10/7/2015	13,070 35	17,450 05	(4,379 70)	Covered
345 SHARES OF					-	
NATIONAL BEVERAGE CORP	4/8/2016	7/6/2015	15,126 84	8,017 32	7,109 52	Covered
55 SHARES OF					-	
POOL CORPORATION	5/3/2016	7/6/2015	4,810 33	3,860 23	950 10	Covered
200 SHARES OF					-	
CST BRANDS INC	5/3/2016	7/6/2015	7,406 79	7,811 60	(404 81)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
500 SHARES OF					-	
MIMEDX GROUP INC	5/3/2016	3/2/2016	3,561 12	4,417 35	(856 23)	Covered
300 SHARES OF					-	
INTERFACE INC	5/3/2016	7/6/2015	4,962 88	7,419 00	(2,456 12)	Covered
500 SHARES OF					-	
MIMEDX GROUP INC	5/4/2016	3/3/2016	3,527 97	4,438 60	(910 63)	Covered
100 SHARES OF					-	
CST BRANDS INC	5/4/2016	7/6/2015	3,677 61	3,905 80	(228 19)	Covered
100 SHARES OF					-	
INTERFACE INC	5/4/2016	7/6/2015	1,664 20	2,473 00	(808 80)	Covered
100 SHARES OF					-	
INTERFACE INC	5/5/2016	7/6/2015	1,622 61	2,473 00	(850 39)	Covered
100 SHARES OF					-	
MIMEDX GROUP INC	5/5/2016	3/4/2016	707 67	911 3	(203 63)	Covered
100 SHARES OF					-	
MIMEDX GROUP INC	5/5/2016	3/7/2016	707 67	922 06	(214 39)	Covered
100 SHARES OF					-	
MIMEDX GROUP INC	5/5/2016	3/8/2016	707 68	889 09	(181 41)	Covered
100 SHARES OF					-	
CST BRANDS INC	5/5/2016	7/6/2015	3,627 26	3,905 80	(278 54)	Covered
100 SHARES OF					-	
INTERFACE INC	5/6/2016	7/6/2015	1,641 37	2,473 00	(831 63)	Covered
100 SHARES OF					-	
MIMEDX GROUP INC	5/6/2016	3/8/2016	703 73	889 09	(185 36)	Covered
125 SHARES OF					-	
CST BRANDS INC	5/6/2016	7/6/2015	4,587 11	4,882 25	(295 14)	Covered
300 SHARES OF					-	
MIMEDX GROUP INC	5/9/2016	3/8/2016	2,129 08	2,667 27	(538 19)	Covered
100 SHARES OF					-	
INTERFACE INC	5/9/2016	7/6/2015	1,645 62	2,473 00	(827 38)	Covered
300 SHARES OF					-	
MIMEDX GROUP INC	5/10/2016	3/8/2016	2,094 49	2,667 27	(572 78)	Covered
130 SHARES OF					-	
INTERFACE INC	5/10/2016	7/6/2015	2,136 08	3,214 90	(1,078 82)	Covered
500 SHARES OF					-	
MEMORIAL RESOURCE DEVELOPMENT	5/16/2016	11/6/2015	7,165 04	8,446 20	(1,281 16)	Covered
690 SHARES OF					-	
MEMORIAL RESOURCE DEVELOPMENT	5/16/2016	11/9/2015	9,887 76	11,696 19	(1,808 43)	Covered
365 SHARES OF					-	
MEMORIAL RESOURCE DEVELOPMENT	5/16/2016	4/8/2016	5,230 48	4,113 96	1,116 52	Covered
300 SHARES OF					-	
GRAY TELEVISION INC	6/6/2016	7/6/2015	3,516 37	4,754 52	(1,238 15)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/8/2015	1,743 43	2,247 91	(504 48)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/9/2015	1,743 43	2,243 82	(500 39)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/10/2015	1,743 43	2,258 70	(515 27)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/11/2015	1,743 43	2,252 26	(508 83)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/14/2015	1,743 43	2,253 12	(509 69)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/15/2015	1,743 43	2,272 39	(528 96)	Covered
100 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/16/2015	1,743 43	2,281 32	(537 89)	Covered
130 SHARES OF					-	
WEB COM GROUP INC	6/7/2016	9/17/2015	2,266 47	2,969 59	(703 12)	Covered
300 SHARES OF					-	
GRAY TELEVISION INC	6/7/2016	7/6/2015	3,481 84	4,754 52	(1,272 68)	Covered
500 SHARES OF					-	
BUILDERS FIRSTSOURCE INC	6/7/2016	11/4/2015	5,997 31	6,262 90	(265 59)	Covered
100 SHARES OF					-	
HCI GROUP INC	6/7/2016	7/6/2015	3,190 98	4,311 99	(1,121 01)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
50 SHARES OF					-	
PAR PACIFIC HOLDINGS INC	6/7/2016	2/9/2016	777 97	1,118 73	(340 76)	Covered
450 SHARES OF					-	
PAR PACIFIC HOLDINGS INC	6/7/2016	2/10/2016	7,001 76	10,715 40	(3,713 64)	Covered
500 SHARES OF					-	
BUILDERS FIRSTSOURCE INC	6/8/2016	11/4/2015	6,098 71	6,262 90	(164 19)	Covered
300 SHARES OF					-	
BUILDERS FIRSTSOURCE INC	6/8/2016	11/5/2015	3,659 23	3,718 89	(59 66)	Covered
20 SHARES OF					-	
BUILDERS FIRSTSOURCE INC	6/8/2016	11/6/2015	243 95	310 71	(66 76)	Covered
300 SHARES OF					-	
GRAY TELEVISION INC	6/8/2016	7/6/2015	3,445 30	4,754 52	(1,309 22)	Covered
100 SHARES OF					-	
HCI GROUP INC	6/8/2016	7/6/2015	3,117 19	4,311 99	(1,194 80)	Covered
100 SHARES OF					-	
PAR PACIFIC HOLDINGS INC	6/8/2016	2/10/2016	1,539 40	2,381 20	(841 80)	Covered
200 SHARES OF					-	
GRAY TELEVISION INC	6/9/2016	7/6/2015	2,280 77	3,169 68	(888 91)	Covered
100 SHARES OF					-	
HCI GROUP INC	6/9/2016	7/6/2015	3,058 59	4,311 99	(1,253 40)	Covered
100 SHARES OF					-	
PAR PACIFIC HOLDINGS INC	6/9/2016	2/10/2016	1,527 64	2,381 20	(853 56)	Covered
110 SHARES OF					-	
PAR PACIFIC HOLDINGS INC	6/10/2016	2/10/2016	1,638 99	2,619 32	(980 33)	Covered
50 SHARES OF					-	
HCI GROUP INC	6/10/2016	7/6/2015	1,533 80	2,155 99	(622 19)	Covered
200 SHARES OF					-	
GRAY TELEVISION INC	6/10/2016	7/6/2015	2,249 51	3,169 68	(920 17)	Covered
320 SHARES OF					-	
GRAY TELEVISION INC	6/10/2016	9/29/2015	3,599 22	4,001 38	(402 16)	Covered
50 SHARES OF					-	
HCI GROUP INC	6/13/2016	7/6/2015	1,501 26	2,156 00	(654 74)	Covered
50 SHARES OF					-	
HCI GROUP INC	6/14/2016	7/6/2015	1,468 22	2,155 99	(687 77)	Covered
10 SHARES OF					-	
HCI GROUP INC	6/16/2016	7/6/2015	287 56	431 2	(143 64)	Covered
10 SHARES OF					-	
HCI GROUP INC	6/17/2016	7/6/2015	281 31	431 2	(149 89)	Covered
5 SHARES OF					-	
HCI GROUP INC	6/20/2016	7/6/2015	139 81	215 6	(75 79)	Covered
5 SHARES OF					-	
HCI GROUP INC	6/21/2016	7/6/2015	139 15	215 6	(76 45)	Covered
430 SHARES OF					-	
GAMESTOP CORP CLASS A	8/9/2016	11/4/2015	12,740 40	20,172 55	(7,432 15)	Covered
125 SHARES OF					-	
GAMESTOP CORP CLASS A	8/9/2016	4/8/2016	3,703 61	3,723 04	(19 43)	Covered
100 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/9/2016	11/4/2015	1,615 28	1,006 62	608 66	Covered
100 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/10/2016	11/4/2015	1,580 01	1,006 62	573 39	Covered
605 SHARES OF					-	
ALON USA ENERGY INC	8/11/2016	4/8/2016	4,228 43	6,177 96	(1,949 53)	Covered
500 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/11/2016	11/4/2015	7,882 97	5,033 10	2,849 87	Covered
100 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/12/2016	11/4/2015	1,583 52	1,006 62	576 90	Covered
100 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/15/2016	11/4/2015	1,630 71	1,006 62	624 09	Covered
100 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/16/2016	11/4/2015	1,578 80	1,006 62	572 18	Covered
300 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/17/2016	11/5/2015	4,654 76	3,143 10	1,511 66	Covered
250 SHARES OF					-	
LEXICON PHARMACEUTICALS INC	8/17/2016	11/6/2015	3,878 96	3,524 05	354 91	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
100 SHARES OF					-	
U S CONCRETE INC	9/12/2016	5/3/2016	4,727 00	6,417 81	(1,690 81)	Covered
100 SHARES OF					-	
U S CONCRETE INC	9/12/2016	5/4/2016	4,727 00	6,241 12	(1,514 12)	Covered
100 SHARES OF					-	
U S CONCRETE INC	9/12/2016	5/5/2016	4,727 00	6,482 50	(1,755 50)	Covered
30 SHARES OF					-	
U S CONCRETE INC	9/12/2016	5/6/2016	1,418 11	1,928 97	(510 86)	Covered
10 SHARES OF					-	
ATRION CORP	9/12/2016	2/9/2016	4,370 53	3,707 13	663 40	Covered
10 SHARES OF					-	
ATRION CORP	9/12/2016	2/10/2016	4,370 53	3,838 46	532 07	Covered
100 SHARES OF					-	
ENCORE WIRE CORP	9/12/2016	11/4/2015	3,582 37	4,357 67	(775 30)	Covered
10 SHARES OF					-	
ATRION CORP	9/13/2016	2/11/2016	4,306 83	3,869 33	437 50	Covered
100 SHARES OF					-	
ENCORE WIRE CORP	9/13/2016	11/5/2015	3,518 30	4,379 49	(861 19)	Covered
10 SHARES OF					-	
ATRION CORP	9/14/2016	2/16/2016	4,223 64	3,963 51	260 13	Covered
100 SHARES OF					-	
ENCORE WIRE CORP	9/14/2016	11/6/2015	3,439 68	4,436 67	(996 99)	Covered
160 SHARES OF					-	
ENCORE WIRE CORP	9/14/2016	11/9/2015	5,503 50	7,057 49	(1,553 99)	Covered
10 SHARES OF					-	
ATRION CORP	9/15/2016	2/17/2016	3,996 20	4,129 10	(132 90)	Covered
364 SHARES OF					-	
TOTAL S A SPONSORED ADR ONE ADR RPRS 0 5 ORD SH	1/28/2016	7/1/2015	15 16	17 74	(2 58)	Covered
110 SHARES OF					-	
AMGEN INC	3/18/2016	7/1/2015	16,061 98	16,935 70	(873 72)	Covered
220 SHARES OF					-	
UNILEVER N V N Y SHS NEW ONE NY REPRS ONE UNILEVER NV SH	3/18/2016	7/1/2015	9,812 66	9,300 19	512 47	Covered
200 SHARES OF					-	
NESTLE SA - SPONS ADR	3/18/2016	7/1/2015	14,753 71	14,495 96	257 75	Covered
1190 SHARES OF					-	
ORKLA ASA - SPON ADR	3/21/2016	7/1/2015	10,456 06	9,408 97	1,047 09	Covered
750 SHARES OF					-	
APOLLO EDUCATION GROUP INC CL A	4/8/2016	9/10/2015	5,828 65	8,746 58	(2,917 93)	Covered
2380 SHARES OF					-	
ERICSSON (LM) TEL SP ADR	4/8/2016	7/1/2015	23,770 21	25,081 39	(1,311 18)	Covered
284 SHARES OF					-	
BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES	4/5/2016	7/1/2015	2 43	4 74	(2 31)	Covered
1380 SHARES OF					-	
WINCOR NIXDORF AG UNSP ADR	4/11/2016	7/1/2015	16,370 86	10,957 20	5,413 66	Covered
95 SHARES OF					-	
TOTAL S A SPONSORED ADR ONE ADR RPRS 0 5 ORD SH	4/22/2016	7/1/2015	46 44	46 31	0 13	Covered
306 SHARES OF					-	
HSBC HOLDINGS PLC SPONS ADR NEW ONE ADR REPRS 5 ORD SHS	4/25/2016	7/1/2015	10 27	13 66	(3 39)	Covered
1650 SHARES OF					-	
ORKLA ASA - SPON ADR	4/21/2016	7/1/2015	13,762 51	13,046 06	716 45	Covered
710 SHARES OF					-	
TEVA PHARMACEUTICAL INDS SPONS ADR ONE ADR REPRS ONE ORD SHARE	5/9/2016	7/1/2015	37,167 19	43,057 60	(5,890 41)	Covered
10 SHARES OF					-	
JAPAN AIRLINES CO LTD UNSPONSORED ADR	5/24/2016	7/1/2015	171 39	176 9	(5 51)	Covered
1560 SHARES OF					-	
JAPAN AIRLINES CO LTD UNSPONSORED ADR	5/25/2016	7/1/2015	26,671 83	27,596 40	(924 57)	Covered
1700 SHARES OF					-	
LLOYDS BANKING GROUP PLC SPONS ADR ONE ADR REPRESENTS 4 ORDINARY	11/17/2015	6/30/2015	7,676 61	9,201 60	(1,524 99)	Covered
40 SHARES OF					-	
NOVARTIS A G ADR ONE ADR REPRS 1/20TH OF A SHARE	11/17/2015	6/30/2015	3,506 78	3,929 96	(423 18)	Covered
80 SHARES OF					-	
NETEASE, INC ADR	11/17/2015	6/30/2015	11,991 44	11,581 79	409 65	Covered
85 SHARES OF					-	
BAYER A G SPONSORED ADRS ONE ADR REPRS 1 ORD SH	11/17/2015	6/30/2015	11,224 89	12,013 96	(789 07)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
270 SHARES OF					-	
NIPPON STEEL SUMITOMO METAL SPON ADR	11/17/2015	6/30/2015	5,397 20	7,023 51	(1,626 31)	Covered
540 SHARES OF					-	
SHIN ETSU CHEMICAL CO - UNSPON ADR	11/17/2015	6/30/2015	7,862 25	8,379 59	(517 34)	Covered
170 SHARES OF					-	
VOLKSWAGEN AG	11/17/2015	6/30/2015	3,578 43	7,956 58	(4,378 15)	Covered
340 SHARES OF					-	
DANSKE BANK A/S SPONS ADR	1/20/2016	6/30/2015	4,208 34	5,000 50	(792 16)	Covered
240 SHARES OF					-	
LVMH MOET HENNESSY LOUIS VUITTON - ADR	1/20/2016	6/30/2015	7,009 17	8,497 99	(1,488 82)	Covered
1690 SHARES OF					-	
LLOYDS BANKING GROUP PLC SPONS ADR ONE ADR REPRESENTS 4 ORDINARY	1/20/2016	6/30/2015	6,180 89	9,147 47	(2,966 58)	Covered
1060 SHARES OF					-	
SEIKO EPSON CORP UN-SPONSORED 1 ADR REPRS 5 ORD SHARES	1/20/2016	6/30/2015	6,796 06	9,375 09	(2,579 03)	Covered
190 SHARES OF					-	
PANDORA A/S - ADR	1/20/2016	6/30/2015	5,848 62	5,104 05	744 57	Covered
120 SHARES OF					-	
SIEMENS AG SPONSORED ADR ONE ADR REPRESENTS 1 ORD SHARE	1/20/2016	6/30/2015	10,582 30	12,192 09	(1,609 79)	Covered
200 SHARES OF					-	
TOKIO MARINE HOLDINGS - ADR	1/20/2016	6/30/2015	6,639 53	8,356 18	(1,716 65)	Covered
90 SHARES OF					-	
ICON PLC ISIN IE0005711209 SEDOL B94G471	1/20/2016	6/30/2015	6,029 94	6,059 13	(29 19)	Covered
230 SHARES OF					-	
YARA INTERNATIONAL	1/20/2016	6/30/2015	8,473 96	11,975 18	(3,501 22)	Covered
230 SHARES OF					-	
HEINEKEN N V -SPN ADR	3/22/2016	6/30/2015	10,038 86	8,771 98	1,266 88	Covered
560 SHARES OF					-	
ABERDEEN ASSET MGMT PLC ADR	3/22/2016	6/30/2015	4,410 04	7,205 20	(2,795 16)	Covered
370 SHARES OF					-	
MERCK KGAA UNSPONSORED ADR	3/22/2016	6/30/2015	10,248 02	12,371 58	(2,123 56)	Covered
90 SHARES OF					-	
ROYAL DUTCH SHELL PLC-ADR	3/22/2016	6/30/2015	4,365 32	5,130 76	(765 44)	Covered
840 SHARES OF					-	
MITSUBISHI UF J FINL GRP	3/22/2016	6/30/2015	4,126 45	6,065 56	(1,939 11)	Covered
520 SHARES OF					-	
BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES	3/22/2016	6/30/2015	4,653 96	8,542 67	(3,888 71)	Covered
350 SHARES OF					-	
BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES	3/22/2016	7/14/2015	3,132 47	6,013 04	(2,880 57)	Covered
260 SHARES OF					-	
KBC GROEP NV UNSP ADR	3/22/2016	6/30/2015	6,781 00	8,742 97	(1,961 97)	Covered
150 SHARES OF					-	
KBC GROEP NV UNSP ADR	3/22/2016	9/22/2015	3,912 12	4,709 82	(797 70)	Covered
220 SHARES OF					-	
BNP PARIBAS SPONSORED ADR	3/22/2016	9/22/2015	5,537 83	6,428 58	(890 75)	Covered
640 SHARES OF					-	
IRELAND BK SPONS-ADR	4/14/2016	11/17/2015	7,125 88	8,640 00	(1,514 12)	Covered
900 SHARES OF					-	
BANK OF YOKOHAMA BKJAY	4/26/2016	6/30/2015	16,252 66	22,142 07	(5,889 41)	Covered
1400 SHARES OF					-	
AMBEV SA-ADR	5/24/2016	1/20/2016	7,229 04	5,632 20	1,596 84	Covered
130 SHARES OF					-	
ASHTREAD GROUP PLC UNSPONSORED ADR	5/24/2016	1/20/2016	7,325 34	7,029 65	295 69	Covered
380 SHARES OF					-	
ATOS ORIGIN SA-UNSP UNSP ADR	5/24/2016	3/22/2016	6,912 04	6,071 28	840 76	Covered
280 SHARES OF					-	
BNP PARIBAS SPONSORED ADR	5/24/2016	4/27/2016	7,439 43	7,626 62	(187 19)	Covered
1260 SHARES OF					-	
CREDIT AGRICOLE SA UNSP ADR	5/24/2016	6/30/2015	5,871 47	9,423 10	(3,551 63)	Covered
300 SHARES OF					-	
FUJI ELECTRIC HLDS UNSP ADR	5/24/2016	6/30/2015	9,507 25	10,397 20	(889 95)	Covered
30 SHARES OF					-	
FUJI ELECTRIC HLDS UNSP ADR	5/24/2016	7/14/2015	950 73	1,018 06	(67 33)	Covered
900 SHARES OF					-	
JBS SA A-SPONSORED ADR	5/24/2016	9/22/2015	5,269 45	7,259 58	(1,990 13)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
600 SHARES OF					-	
JBS SA A-SPONSORED ADR	5/24/2016	11/17/2015	3,512 96	4,472 24	(959 28)	Covered
360 SHARES OF					-	
MERCK KGAA UNSPONSORED ADR	5/24/2016	6/30/2015	11,877 40	12,037 22	(159 82)	Covered
80 SHARES OF					-	
NOVARTIS A G ADR ONE ADR REPRS 1/20TH OF A SHARE	5/24/2016	6/30/2015	6,264 55	7,859 93	(1,595 38)	Covered
140 SHARES OF					-	
NOVO NORDISK A/S SPONSORED ADR ONE ADR REPRS 1/2 OF CL 'B' SHS	5/24/2016	6/30/2015	7,657 07	7,666 03	(8 96)	Covered
230 SHARES OF					-	
ROYAL DUTCH SHELL PLC-ADR	5/24/2016	6/30/2015	11,264 20	13,111 96	(1,847 76)	Covered
1200 SHARES OF					-	
VOESTALPINE AG UNSPON ADR	5/24/2016	6/30/2015	7,751 79	9,916 95	(2,165 16)	Covered
370 SHARES OF					-	
ALIMENTATION COUCHE TARD-B	5/24/2016	6/30/2015	16,198 60	15,866 13	332 47	Covered
40 SHARES OF					-	
CONSTELLATION SOFTWARE INC	5/24/2016	6/30/2015	15,684 98	16,108 05	(423 07)	Covered
120 SHARES OF					-	
NEXT PLC	5/24/2016	7/1/2015	9,603 39	14,269 13	(4,665 74)	Covered
100 SHARES OF					-	
HUANENG POWER INTL INC SPONSORED ADR ONE ADR REPRS 40 ORD SHS	7/26/2016	11/17/2015	2,332 54	3,858 00	(1,525 46)	Covered
750 SHARES OF					-	
MITSUBISHI UF J FINL GRP	7/26/2016	11/17/2015	3,505 20	5,092 95	(1,587 75)	Covered
150 SHARES OF					-	
HOYA CORP	7/26/2016	1/20/2016	5,295 56	5,829 80	(534 24)	Covered
740 SHARES OF					-	
POWER ASSETS HOLDINGS LIMITED SPON ADR	7/26/2016	5/24/2016	7,096 74	7,380 23	(283 49)	Covered
50 SHARES OF					-	
ROYAL DUTCH SHELL PLC-ADR	7/26/2016	11/17/2015	2,710 55	2,489 24	221 31	Covered
60 SHARES OF					-	
ROYAL DUTCH SHELL PLC-ADR	7/26/2016	1/20/2016	3,252 66	2,170 20	1,082 46	Covered
350 SHARES OF					-	
ORANGE -SPONS ADR	7/26/2016	5/24/2016	5,311 41	5,952 67	(641 26)	Covered
886 SHARES OF					-	
CHEUNG KNOG PROP HOLDING	7/27/2016	1/20/2016	6,263 88	4,788 19	1,475 69	Covered
214 SHARES OF					-	
CHEUNG KNOG PROP HOLDING	7/26/2016	1/20/2016	1,512 94	1,156 51	356 43	Covered
550 SHARES OF					-	
FLEX LTD	9/20/2016	11/17/2015	7,218 04	6,109 68	1,108 36	Covered
212 SHARES OF					-	
FLEX LTD	9/20/2016	3/22/2016	2,782 23	2,539 76	242 47	Covered
164 SHARES OF					-	
FLEX LTD	9/20/2016	3/23/2016	2,152 29	1,958 52	193 77	Covered
72 SHARES OF					-	
FLEX LTD	9/20/2016	4/1/2016	944 91	861 35	83 56	Covered
72 SHARES OF					-	
FLEX LTD	9/20/2016	4/29/2016	944 9	868 19	76 71	Covered
430 SHARES OF					-	
DEUTSCHE TELEKOM AG - SPON ADR	9/20/2016	9/22/2015	6,992 73	7,519 45	(526 72)	Covered
40 SHARES OF					-	
WENDEL ISIN FR0000121204 SEDOL F98370103	9/20/2016	9/22/2015	4,578 56	4,757 62	(179 06)	Covered
400 SHARES OF					-	
MITSUBISHI HEAVY INDUS LTD ORD	9/20/2016	9/22/2015	1,685 00	1,850 52	(165 52)	Covered
300 SHARES OF					-	
MITSUBISHI HEAVY INDUS LTD ORD	9/20/2016	5/24/2016	1,263 75	1,159 48	104 27	Covered
40 984 SHARES OF					-	
NATIXIS LOOMIS SAYLES CORE PLUS BOND FUND	2/17/2016	7/30/2015	500	523 37	(23 37)	Covered
31 201 SHARES OF					-	
NATIXIS LOOMIS SAYLES CORE PLUS BOND FUND	5/17/2016	7/30/2015	400	398 44	1 56	Covered
44 053 SHARES OF					-	
LEGG MASON CORE PLUS BOND PORTFOLIO CL I FUND #287	2/17/2016	7/30/2015	500	509 69	(9 69)	Covered
34 217 SHARES OF					-	
LEGG MASON CORE PLUS BOND PORTFOLIO CL I FUND #287	5/17/2016	7/30/2015	400	395 89	4 11	Covered
TOTAL SHORT TERM CAPITAL GAIN (LOSS)			9,310,642.35	10,119,455.64	-808,813.29	

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
LONG TERM CAPITAL GAIN (LOSS)						
2 SHARES OF					-	
ARM HLDGS PLC	7/28/2016	6/30/2015	131 78	98 55	33 23	Covered
256 SHARES OF					-	
ARM HLDGS PLC	7/29/2016	6/30/2015	16,915 52	12,614 19	4,301 33	Covered
197 SHARES OF					-	
ARM HLDGS PLC	8/1/2016	6/30/2015	13,023 40	9,707 02	3,316 38	Covered
218 SHARES OF					-	
ARM HLDGS PLC	8/2/2016	6/30/2015	14,504 57	10,741 78	3,762 79	Covered
122 SHARES OF					-	
ARM HLDGS PLC	8/2/2016	6/30/2015	8,129 50	6,011 45	2,118 05	Covered
65 SHARES OF					-	
ARM HLDGS PLC	8/3/2016	6/30/2015	4,375 99	3,202 82	1,173 17	Covered
165 SHARES OF					-	
SABMILLER PLC	8/5/2016	6/30/2015	9,357 83	8,612 18	745 65	Covered
171 SHARES OF					-	
SABMILLER PLC	8/16/2016	6/30/2015	9,709 78	8,925 35	784 43	Covered
66 SHARES OF					-	
SABMILLER PLC	8/17/2016	6/30/2015	3,752 80	3,444 87	307 93	Covered
71 SHARES OF					-	
SABMILLER PLC	9/6/2016	6/30/2015	4,147 39	3,705 84	441 55	Covered
2 SHARES OF					-	
SABMILLER PLC	9/2/2016	6/30/2015	117 08	104 39	12 69	Covered
430 SHARES OF					-	
SABMILLER PLC	9/6/2016	6/30/2015	25,195 09	22,443 85	2,751 24	Covered
148 SHARES OF					-	
SABMILLER PLC	9/7/2016	6/30/2015	8,674 53	7,724 86	949 67	Covered
745 SHARES OF					-	
ARM HLDGS PLC	9/22/2016	6/30/2015	49,618 41	36,709 28	12,909 13	Covered
416 SHARES OF					-	
LKQ CORP	7/12/2016	7/1/2015	13,917 06	12,696 32	1,220 74	Covered
477 SHARES OF					-	
LKQ CORP	7/13/2016	7/1/2015	15,820 98	14,558 04	1,262 94	Covered
515 SHARES OF					-	
LKQ CORP	7/14/2016	7/1/2015	17,175 17	15,717 80	1,457 37	Covered
345 SHARES OF					-	
MEAD JOHNSON NUTRITION COMPANY	7/18/2016	7/1/2015	31,445 92	31,272 46	173 46	Covered
130 SHARES OF					-	
MEAD JOHNSON NUTRITION COMPANY	7/19/2016	7/1/2015	11,815 35	11,783 83	31 52	Covered
2317 SHARES OF					-	
LKQ CORP	9/13/2016	7/1/2015	80,954 22	70,714 85	10,239 37	Covered
100 SHARES OF					-	
PRICELINE GROUP, INC	9/13/2016	7/1/2015	141,209 57	114,880 90	26,328 67	Covered
17 SHARES OF					-	
PRICELINE GROUP, INC	9/13/2016	8/24/2015	24,005 63	20,092 54	3,913 09	Covered
1570 SHARES OF					-	
VISA INC - CLASS A SHRS	9/13/2016	7/1/2015	128,159 13	106,413 03	21,746 10	Covered
2895 SHARES OF					-	
COGNIZANT TECHNOLOGY SOLUTIONS CL A	9/13/2016	7/1/2015	158,043 00	178,700 54	(20,657 54)	Covered
1260 SHARES OF					-	
APPLE INC	9/13/2016	7/1/2015	136,241 84	159,065 92	(22,824 08)	Covered
1310 SHARES OF					-	
EXPRESS SCRIPTS HOLDING CO	9/13/2016	7/1/2015	92,641 18	117,417 01	(24,775 83)	Covered
600 SHARES OF					-	
MEAD JOHNSON NUTRITION COMPANY	9/13/2016	7/1/2015	46,673 88	54,386 88	(7,713 00)	Covered
440 SHARES OF					-	
MEAD JOHNSON NUTRITION COMPANY	9/13/2016	8/19/2015	34,227 52	36,090 12	(1,862 60)	Covered
1100 SHARES OF					-	
KRAFT HEINZ CO	9/13/2016	8/24/2015	96,700 43	78,293 27	18,407 16	Covered
90 SHARES OF					-	
ALPHABET INC CA-CL A	9/13/2016	7/1/2015	70,746 80	48,661 11	22,085 69	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
2330 SHARES OF					-	
PAYPAL HOLDINGS INC W/I	9/13/2016	8/26/2015	89,539 95	74,935 83	14,604 12	Covered
570 SHARES OF					-	
VERISK ANALYTICS INC	9/13/2016	7/1/2015	46,420 82	41,591 42	4,829 40	Covered
2230 SHARES OF					-	
QUALCOMM INC	9/13/2016	7/1/2015	136,607 27	138,888 19	(2,280 92)	Covered
1725 SHARES OF					-	
SCHLUMBERGER LTD	9/13/2016	7/1/2015	132,885 93	146,259 82	(13,373 89)	Covered
525 SHARES OF					-	
SCHLUMBERGER LTD	9/13/2016	8/21/2015	40,443 54	41,031 17	(587 63)	Covered
605 SHARES OF					-	
STERICYCLE INC	9/13/2016	7/1/2015	49,755 69	81,256 59	(31,500 90)	Covered
1730 SHARES OF					-	
BERKSHIRE HATHAWAY INC CL B NEW	9/13/2016	7/1/2015	252,837 80	237,057 23	15,780 57	Covered
910 SHARES OF					-	
CORE LABORATORIES N V	9/13/2016	7/1/2015	97,694 38	100,972 33	(3,277 95)	Covered
742 SHARES OF					-	
LOWE'S COMPANIES INC	7/15/2016	7/1/2015	60,602 49	49,875 76	10,726 73	Covered
200 SHARES OF					-	
KINDER MORGAN INC	7/18/2016	7/1/2015	4,354 40	7,594 40	(3,240 00)	Covered
110 SHARES OF					-	
CARNIVAL CORP	7/18/2016	7/1/2015	5,021 66	5,460 10	(438 44)	Covered
160 SHARES OF					-	
CORRECTIONS CORP OF AMERICA 'DELISTED' REIT	9/16/2016	7/1/2015	2,651 94	5,296 48	(2,644 54)	Covered
2105 SHARES OF					-	
CORRECTIONS CORP OF AMERICA 'DELISTED' REIT	9/16/2016	7/1/2015	34,471 78	69,681 82	(35,210 04)	Covered
3 SHARES OF					-	
ASHLAND INC	7/5/2016	7/1/2015	341 26	369 63	(28 37)	Covered
2 SHARES OF					-	
ASHLAND INC	7/6/2016	7/1/2015	224 6	246 42	(21 82)	Covered
9 SHARES OF					-	
PENTAIR PLC	7/5/2016	7/1/2015	521 08	620 53	(99 45)	Covered
9 SHARES OF					-	
PENTAIR PLC	7/8/2016	7/1/2015	552 86	620 53	(67 67)	Covered
3 SHARES OF					-	
ASHLAND INC	7/11/2016	7/1/2015	354 77	369 63	(14 86)	Covered
10 SHARES OF					-	
PENTAIR PLC	7/11/2016	7/1/2015	621 86	689 48	(67 62)	Covered
17 SHARES OF					-	
PENTAIR PLC	7/13/2016	7/1/2015	1,073 58	1,172 12	(98 54)	Covered
277 SHARES OF					-	
L OREAL CO ADR	8/2/2016	7/1/2015	10,560 86	9,975 28	585 58	Covered
46 SHARES OF					-	
VIACOM INC CLASS B	8/2/2016	7/1/2015	2,008 08	3,000 55	(992 47)	Covered
53 SHARES OF					-	
ASHLAND INC	8/2/2016	7/1/2015	6,074 40	6,530 13	(455 73)	Covered
212 SHARES OF					-	
PENTAIR PLC	8/2/2016	7/1/2015	12,973 97	14,617 00	(1,643 03)	Covered
49 SHARES OF					-	
ILLINOIS TOOL WORKS INC	8/2/2016	7/1/2015	5,644 17	4,530 93	1,113 24	Covered
3960 SHARES OF					-	
SIRIUS XM HOLDINGS INC	8/2/2016	7/1/2015	16,840 72	14,902 27	1,938 45	Covered
38 SHARES OF					-	
SIRIUS XM HOLDINGS INC	8/2/2016	7/1/2015	160 16	143	17 16	Covered
54 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	8/2/2016	7/1/2015	1,285 33	1,002 92	282 41	Covered
719 SHARES OF					-	
RELX NV - SPON ADR	8/2/2016	7/1/2015	12,860 83	11,287 51	1,573 32	Covered
17 SHARES OF					-	
ASHLAND INC	8/3/2016	7/1/2015	1,931 77	2,094 57	(162 80)	Covered
940 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	8/3/2016	7/1/2015	22,146 57	17,458 28	4,688 29	Covered
6 SHARES OF					-	
ASHLAND INC	8/4/2016	7/1/2015	684 44	739 26	(54 82)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
56 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/4/2016	7/1/2015	2,051 02	2,162 44	(111 42)	Covered
251 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/4/2016	7/1/2015	9,190 56	9,692 36	(501 80)	Covered
275 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/2/2016	7/1/2015	10,211 02	10,619 13	(408 11)	Covered
1664 SHARES OF					-	
SIRIUS XM HOLDINGS INC	8/3/2016	7/1/2015	7,047 39	6,261 97	785 42	Covered
20 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/5/2016	7/1/2015	737 82	772 3	(34 48)	Covered
346 SHARES OF					-	
HESS CORPORATION	8/2/2016	7/1/2015	17,681 42	23,147 33	(5,465 91)	Covered
3 SHARES OF					-	
ASHLAND INC	8/5/2016	7/1/2015	343 81	369 63	(25 82)	Covered
2 SHARES OF					-	
ASHLAND INC	8/8/2016	7/1/2015	229 44	246 42	(16 98)	Covered
13 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/8/2016	7/1/2015	478	501 99	(23 99)	Covered
7 SHARES OF					-	
ASHLAND INC	8/9/2016	7/1/2015	802 91	862 47	(59 56)	Covered
34 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/9/2016	7/1/2015	1,266 01	1,312 91	(46 90)	Covered
28 SHARES OF					-	
ASHLAND INC	8/10/2016	7/1/2015	3,204 42	3,449 88	(245 46)	Covered
4 SHARES OF					-	
ASHLAND INC	8/11/2016	7/1/2015	458 95	492 84	(33 89)	Covered
8 SHARES OF					-	
ASHLAND INC	8/15/2016	7/1/2015	915 14	985 68	(70 54)	Covered
7 SHARES OF					-	
ASHLAND INC	8/16/2016	7/1/2015	800 55	862 47	(61 92)	Covered
9 SHARES OF					-	
ASHLAND INC	8/17/2016	7/1/2015	1,027 50	1,108 89	(81 39)	Covered
7 SHARES OF					-	
ASHLAND INC	8/18/2016	7/1/2015	804 97	862 47	(57 50)	Covered
52 SHARES OF					-	
VIACOM INC CLASS B	8/31/2016	7/1/2015	2,117 39	3,391 93	(1,274 54)	Covered
101 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/31/2016	7/1/2015	3,856 33	3,900 12	(43 79)	Covered
140 SHARES OF					-	
NATIONAL OILWELL VARCO INC	8/30/2016	7/1/2015	4,839 20	6,763 40	(1,924 20)	Covered
24 SHARES OF					-	
HARTFORD FINL SVCS GROUP INC	8/30/2016	7/1/2015	966 06	1,023 84	(57 78)	Covered
319 SHARES OF					-	
L OREAL CO ADR	8/30/2016	8/18/2015	12,164 35	11,694 62	469 73	Covered
178 SHARES OF					-	
L OREAL CO ADR	8/30/2016	8/26/2015	6,787 63	6,088 38	699 25	Covered
95 SHARES OF					-	
MOSAIC CO - WI	8/30/2016	7/1/2015	2,646 20	4,469 09	(1,822 89)	Covered
248 SHARES OF					-	
HARTFORD FINL SVCS GROUP INC	8/30/2016	7/1/2015	9,975 90	10,579 68	(603 78)	Covered
181 SHARES OF					-	
ILLINOIS TOOL WORKS INC	8/30/2016	7/1/2015	21,741 08	16,736 71	5,004 37	Covered
209 SHARES OF					-	
VIACOM INC CLASS B	8/30/2016	7/1/2015	8,629 63	13,632 94	(5,003 31)	Covered
454 471 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	8/30/2016	7/1/2015	10,996 05	8,440 73	2,555 32	Covered
302 529 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	8/30/2016	8/26/2015	7,319 77	6,273 48	1,046 29	Covered
267 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	8/31/2016	8/26/2015	6,406 66	5,536 73	869 93	Covered
15 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	8/30/2016	7/1/2015	578 09	579 22	(1 13)	Covered
69 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	9/1/2016	7/1/2015	2,628 18	2,664 44	(36 26)	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
262 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	9/2/2016	7/1/2015	10,162 46	10,117 13	45 33	Covered
33 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	9/6/2016	7/1/2015	1,281 36	1,274 29	7 07	Covered
65 SHARES OF					-	
COCA-COLA EUROPEAN PARTNERS	9/6/2016	7/1/2015	2,509 18	2,509 98	(0 80)	Covered
27 SHARES OF					-	
VIACOM INC CLASS B	9/7/2016	7/1/2015	1,095 10	1,761 19	(666 09)	Covered
24 SHARES OF					-	
VIACOM INC CLASS B	9/29/2016	7/1/2015	905 14	1,565 51	(660 37)	Covered
525 SHARES OF					-	
SUPER MICRO COMPUTER, INC	7/19/2016	7/1/2015	9,931 94	15,754 52	(5,822 58)	Covered
275 SHARES OF					-	
NEWELL BRANDS INC	8/8/2016	7/1/2015	14,886 49	11,357 50	3,528 99	Covered
85 SHARES OF					-	
MOBILE MINI INC	8/9/2016	7/1/2015	2,567 79	3,576 80	(1,009 01)	Covered
10 SHARES OF					-	
RITCHIE BROS AUCTIONEERS INC	8/9/2016	7/1/2015	293 96	283 9	10 06	Covered
70 SHARES OF					-	
MOBILE MINI INC	8/12/2016	7/1/2015	2,040 17	2,945 60	(905 43)	Covered
30 SHARES OF					-	
MOBILE MINI INC	8/12/2016	7/1/2015	876 29	1,262 40	(386 11)	Covered
75 SHARES OF					-	
MOBILE MINI INC	8/15/2016	7/1/2015	2,210 61	3,156 00	(945 39)	Covered
10 SHARES OF					-	
MOBILE MINI INC	8/15/2016	7/1/2015	295 52	420 8	(125 28)	Covered
100 SHARES OF					-	
MOBILE MINI INC	8/16/2016	7/1/2015	2,968 18	4,208 00	(1,239 82)	Covered
15 SHARES OF					-	
MOBILE MINI INC	8/16/2016	7/1/2015	446 7	631 2	(184 50)	Covered
250 SHARES OF					-	
PRA GROUP INC	9/8/2016	7/1/2015	8,217 37	15,846 62	(7,629 25)	Covered
68 SHARES OF					-	
NATIONAL HEALTH INVS INC REIT	9/8/2016	7/1/2015	5,535 78	4,275 73	1,260 05	Covered
35 SHARES OF					-	
PRA GROUP INC	9/12/2016	7/1/2015	1,136 75	2,218 53	(1,081 78)	Covered
21 SHARES OF					-	
NATIONAL HEALTH INVS INC REIT	9/13/2016	7/1/2015	1,622 23	1,320 45	301 78	Covered
26 SHARES OF					-	
NATIONAL HEALTH INVS INC REIT	9/14/2016	7/1/2015	2,020 88	1,634 84	386 04	Covered
50 SHARES OF					-	
NATIONAL HEALTH INVS INC REIT	9/15/2016	7/1/2015	3,890 85	3,143 91	746 94	Covered
280 SHARES OF					-	
CENTENE CORP	8/3/2016	7/1/2015	19,410 46	22,602 80	(3,192 34)	Covered
131 SHARES OF					-	
CONSTELLATION BRANDS INC CL A	8/3/2016	7/1/2015	21,275 42	15,275 25	6,000 17	Covered
1064 SHARES OF					-	
NUANCE COMMUNICATIONS INC	8/10/2016	7/1/2015	15,587 46	18,316 76	(2,729 30)	Covered
304 SHARES OF					-	
PRIVATEBANCORP INC	7/11/2016	7/2/2015	13,305 45	12,180 28	1,125 17	Covered
311 SHARES OF					-	
PRIVATEBANCORP INC	7/11/2016	7/7/2015	13,611 83	12,041 67	1,570 16	Covered
121 SHARES OF					-	
MANHATTAN ASSOCS INC	7/20/2016	7/2/2015	7,457 36	7,234 59	222 77	Covered
153 SHARES OF					-	
STEVEN MADDEN, LTD	8/1/2016	7/2/2015	5,475 75	6,559 11	(1,083 36)	Covered
165 SHARES OF					-	
SUPER MICRO COMPUTER, INC	8/3/2016	7/2/2015	3,392 64	4,935 15	(1,542 51)	Covered
314 SHARES OF					-	
SUPER MICRO COMPUTER, INC	8/3/2016	7/7/2015	6,456 29	8,518 82	(2,062 53)	Covered
5 SHARES OF					-	
LAKELAND FINANCIAL CORP	8/11/2016	7/2/2015	26 64	14 37	12 27	Covered
95 SHARES OF					-	
ICU MEDICAL INC	9/8/2016	7/2/2015	11,974 78	9,189 05	2,785 73	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
210 SHARES OF					-	
VASCULAR SOLUTIONS INC	9/8/2016	7/2/2015	10,219 11	7,225 93	2,993 18	Covered
138 SHARES OF					-	
NUVASIVE INC	9/8/2016	7/2/2015	9,412 05	6,540 83	2,871 22	Covered
169 SHARES OF					-	
IMPERVA INC	9/20/2016	7/2/2015	7,249 27	11,273 99	(4,024 72)	Covered
172 SHARES OF					-	
IMPERVA INC	9/20/2016	7/7/2015	7,377 95	10,999 40	(3,621 45)	Covered
103 SHARES OF					-	
PATRICK INDUSTRIES INC	9/27/2016	7/2/2015	6,617 58	3,912 02	2,705 56	Covered
325 SHARES OF					-	
OXFORD INDUSTRIES INC	7/8/2016	7/6/2015	18,804 01	28,502 50	(9,698 49)	Covered
500 SHARES OF					-	
GRAPHIC PACKAGING HOLDING CO	8/9/2016	7/6/2015	6,865 44	6,904 55	(39 11)	Covered
200 SHARES OF					-	
ALON USA ENERGY INC	8/9/2016	7/6/2015	1,422 18	3,825 98	(2,403 80)	Covered
995 SHARES OF					-	
GRAPHIC PACKAGING HOLDING CO	8/10/2016	7/6/2015	13,640 45	13,740 05	(99 60)	Covered
500 SHARES OF					-	
ALON USA ENERGY INC	8/10/2016	7/6/2015	3,495 47	9,564 95	(6,069 48)	Covered
385 SHARES OF					-	
ALON USA ENERGY INC	8/11/2016	7/6/2015	2,690 82	7,365 01	(4,674 19)	Covered
4 SHARES OF					-	
FIRSTCASH INC	9/9/2016	7/6/2015	20 21	12 45	7 76	Covered
290 SHARES OF					-	
CIRRUS LOGIC CORP	9/12/2016	7/6/2015	13,857 11	9,720 80	4,136 31	Covered
410 SHARES OF					-	
EBIX INC	9/12/2016	7/6/2015	21,768 31	13,933 85	7,834 46	Covered
455 SHARES OF					-	
SIX FLAGS ENTERTAINMENT CORP	9/12/2016	7/6/2015	22,019 78	20,779 35	1,240 43	Covered
990 SHARES OF					-	
FLOWERS FOODS INC	9/12/2016	7/6/2015	14,667 21	20,545 37	(5,878 16)	Covered
70 SHARES OF					-	
FABRINET	8/9/2016	7/1/2015	2,633 98	1,317 05	1,316 93	Covered
330 SHARES OF					-	
MARINE HARVEST ASA-SPON ADR	8/18/2016	7/1/2015	5,124 38	3,608 02	1,516 36	Covered
200 SHARES OF					-	
TRAVELSKY TECHNOLOGY ADR H	8/31/2016	8/13/2015	4,278 59	2,438 64	1,839 95	Covered
240 SHARES OF					-	
SAFT GROUPE SA UNSPONS ADR	9/9/2016	7/2/2015	19,623 06	19,003 94	619 12	Covered
820 SHARES OF					-	
E M C CORP MASS	9/8/2016	7/1/2015	24,034 95	21,557 64	2,477 31	Covered
353 SHARES OF					-	
KONINKLIJKE AHOLD DELHAIZE N V SPONSORED ADR	7/26/2016	6/30/2015	8 37	6 58	1 79	Covered
2720 SHARES OF					-	
NORSK HYDRO A/S	7/26/2016	6/30/2015	10,996 42	11,341 27	(344 85)	Covered
1350 SHARES OF					-	
MITSUBISHI UF J FINL GRP	7/26/2016	6/30/2015	6,309 35	9,748 23	(3,438 88)	Covered
250 SHARES OF					-	
MURATA MANUFACTURING CO LTD ADR	7/26/2016	6/30/2015	7,309 04	10,947 97	(3,638 93)	Covered
890 SHARES OF					-	
POWER ASSETS HOLDINGS LIMITED SPON ADR	7/26/2016	6/30/2015	8,535 26	8,183 19	352 07	Covered
990 SHARES OF					-	
VOESTALPINE AG UNSPON ADR	7/26/2016	6/30/2015	6,657 95	8,181 49	(1,523 54)	Covered
70 SHARES OF					-	
TOYOTA MOTOR CORP SPON ADR	7/26/2016	6/30/2015	7,722 53	9,383 99	(1,661 46)	Covered
50 SHARES OF					-	
ROYAL DUTCH SHELL PLC-ADR	7/26/2016	6/30/2015	2,710 55	2,850 42	(139 87)	Covered
200 SHARES OF					-	
HEINEKEN N V -SPN ADR	7/26/2016	6/30/2015	9,262 01	7,627 81	1,634 20	Covered
170 SHARES OF					-	
PERSIMMON PLC UNSPON ADR	7/26/2016	6/30/2015	7,151 91	10,669 43	(3,517 52)	Covered
40 SHARES OF					-	
NETEASE, INC ADR	7/26/2016	6/30/2015	8,181 21	5,790 89	2,390 32	Covered

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
320 SHARES OF					-	
MITSUBISHI ELECTRIC CORP	7/26/2016	6/30/2015	7,876 68	8,298 55	(421 87)	Covered
836 SHARES OF					-	
ITV PLC	7/26/2016	7/1/2015	2,017 14	3,512 95	(1,495 81)	Covered
4164 SHARES OF					-	
ITV PLC	7/26/2016	7/1/2015	10,047 09	17,497 55	(7,450 46)	Covered
2180 SHARES OF					-	
MITSUBISHI HEAVY INDUS LTD ORD	7/26/2016	6/30/2015	9,574 57	13,370 08	(3,795 51)	Covered
13 SHARES OF					-	
WENDEL ISIN FR0000121204 SEDOL F98370103	7/26/2016	7/14/2015	1,340 14	1,707 39	(367 25)	Covered
72 SHARES OF					-	
WENDEL ISIN FR0000121204 SEDOL F98370103	7/27/2016	7/14/2015	7,488 14	9,456 31	(1,968 17)	Covered
240 SHARES OF					-	
BP PLC SPONSORED ADR ONE ADR REPRS 6 ORDINARY SHS	9/20/2016	6/30/2015	7,977 31	9,595 19	(1,617 88)	Covered
490 SHARES OF					-	
ADECCO GROUP SA UNSPON ADR	9/20/2016	6/30/2015	13,401 21	19,663 18	(6,261 97)	Covered
910 SHARES OF					-	
AVIVA PLC	9/20/2016	6/30/2015	10,380 60	14,193 99	(3,813 39)	Covered
340 SHARES OF					-	
HEINEKEN N V -SPN ADR	9/20/2016	6/30/2015	14,881 48	12,967 29	1,914 19	Covered
55 SHARES OF					-	
TOYOTA MOTOR CORP SPON ADR	9/20/2016	6/30/2015	6,413 53	7,373 14	(959 61)	Covered
533 SHARES OF					-	
UPM-KYMMENE OYJ SPONS ADR	9/20/2016	6/30/2015	10,927 67	9,465 48	1,462 19	Covered
270 SHARES OF					-	
WOODSIDE PETROLEUM SPONSORED ADR	9/20/2016	6/30/2015	5,437 66	7,188 29	(1,750 63)	Covered
440 SHARES OF					-	
SAFRAN SA -UNSPN ADR	9/20/2016	6/30/2015	7,792 73	7,520 75	271 98	Covered
30 SHARES OF					-	
WENDEL ISIN FR0000121204 SEDOL F98370103	9/20/2016	7/14/2015	3,433 92	3,940 13	(506 21)	Covered
1240 SHARES OF					-	
SKANDINAVISKA ENSKILDA BANKEN AB (SEB)-A SEDOL B02V2T3 ISIN SE00001	9/20/2016	7/2/2015	12,132 77	15,681 44	(3,548 67)	Covered
1540 SHARES OF					-	
MITSUBISHI HEAVY INDUS LTD ORD	9/20/2016	6/30/2015	6,487 26	9,444 92	(2,957 66)	Covered
91 116 SHARES OF					-	
NATIXIS LOOMIS SAYLES CORE PLUS BOND FUND	9/27/2016	7/30/2015	1,200 00	1,163 55	36 45	Covered
100 251 SHARES OF					-	
LEGG MASON CORE PLUS BOND PORTFOLIO CL I FUND #287	9/27/2016	7/30/2015	1,200 00	1,159 90	40 10	Covered
TOTAL LONG TERM CAPITAL GAIN (LOSS)			3,100,029.00	3,147,385.14	(47,356.14)	
Total			12,410,671.35	13,266,840.78	(856,169.43)	