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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 12-01-2015 , and ending 11-30-2016

Name of foundation THE WERDIGER FAMILY FOUNDATION	A Employer identification number 13-3505439
Number and street (or P O box number if mail is not delivered to street address) Room/suite 1412 BROADWAY 18TH FLOOR	B Telephone number (see instructions) (212) 594-9700
City or town, state or province, country, and ZIP or foreign postal code NEW YORK, NY 10018	C If exemption application is pending, check here <input type="checkbox"/>
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change	D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation	E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 34,444,223	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ (Part I, column (d) must be on cash basis)	

	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)	710,000			
	2 Check <input type="checkbox"/> if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	362,415	362,415		
	4 Dividends and interest from securities	464,260	464,260		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10 _____	-76,050			
	b Gross sales price for all assets on line 6a _____ 7,653,160				
	7 Capital gain net income (from Part IV, line 2)		0		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)	159,119	156,146			
12 Total. Add lines 1 through 11	1,619,744	982,821			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0	0		0
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule).				
	b Accounting fees (attach schedule).				
	c Other professional fees (attach schedule)				
	17 Interest	2,059	0		0
	18 Taxes (attach schedule) (see instructions)	104,409	14,224		0
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule).	627,519	600,769		26,750
	24 Total operating and administrative expenses. Add lines 13 through 23	733,987	614,993		26,750
	25 Contributions, gifts, grants paid	1,923,412			1,923,412
26 Total expenses and disbursements. Add lines 24 and 25	2,657,399	614,993		1,950,162	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-1,037,655				
b Net investment income (if negative, enter -0-)		367,828			
c Adjusted net income (if negative, enter -0-)					

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions.)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	1,041,663	200,284	200,284
	2 Savings and temporary cash investments	134,977	135,852	135,852
	3 Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4 Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ _____ 50,000 Less allowance for doubtful accounts ▶ _____ 0	50,000	50,000	50,000
	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)			
	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)	36,872,387	35,149,536	34,262,372
	14 Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15 Other assets (describe ▶ _____)	347,365	-204,285	-204,285	
16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	38,446,392	35,331,387	34,444,223	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ _____)			
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	0	0	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund	0	0	
29 Retained earnings, accumulated income, endowment, or other funds	38,446,392	35,331,387		
30 Total net assets or fund balances (see instructions)	38,446,392	35,331,387		
31 Total liabilities and net assets/fund balances (see instructions)	38,446,392	35,331,387		

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 38,446,392
2	Enter amount from Part I, line 27a	2 -1,037,655
3	Other increases not included in line 2 (itemize) ▶ _____	3 0
4	Add lines 1, 2, and 3	4 37,408,737
5	Decreases not included in line 2 (itemize) ▶ _____	5 2,077,350
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6 35,331,387

Part IV Capital Gains and Losses for Tax on Investment Income

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h)) (l)
(i) FMV as of 12/31/69	Adjusted basis (j) as of 12/31/69	Excess of col (i) (k) over col (j), if any	
a	See Additional Data Table		
b			
c			
d			
e			

2	Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	-76,050
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	1,538,651	33,407,516	0.046057
2013	1,579,213	30,185,177	0.052318
2012	1,344,502	25,641,175	0.052435
2011	1,036,723	20,814,569	0.049808
2010	1,133,072	17,066,651	0.066391
2	Total of line 1, column (d).		2 0.267009
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 0.053402
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5.		4 34,119,280
5	Multiply line 4 by line 3.		5 1,822,038
6	Enter 1% of net investment income (1% of Part I, line 27b).		6 3,678
7	Add lines 5 and 6.		7 1,825,716
8	Enter qualifying distributions from Part XII, line 4.		8 1,950,162

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

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

Table with 11 rows for excise tax calculation. Includes fields for exempt foundations, domestic foundations, tax under section 511, and total tax due. Total tax due is 27,507.

Part VII-A Statements Regarding Activities

Table with 10 rows for activity statements. Includes questions about political campaigns, political expenditures, and substantial contributors. Includes Yes/No columns.

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 N/A 13 Yes
14 The books are in care of OUTERSTUFF LLC Telephone no (212) 594-9700 Located at 1412 BROADWAY 18TH FL NEW YORK NY ZIP+4 10018
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 -Check here 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? 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.
1a During the year did the foundation (either directly or indirectly)
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? Yes No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?. Yes No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? Yes No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? Yes No
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?. Yes No
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). Yes No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? 1b 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 No
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))
a At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015?. 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? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015). 3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? 4a No
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015? 4b No

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

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

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

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

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

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

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

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

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

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? Yes No **6b** **No**

If "Yes" to 6b, file Form 8870

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

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? Yes No **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	(e) Expense account, other allowances
SOLOMON WERDIGER 1412 BROADWAY 18TH FL NEW YORK, NY 10018	PRESIDENT 5 00	0	0	0
ESTHER WERDIGER 1412 BROADWAY 18TH FL NEW YORK, NY 10018	VICE PRES 5 00	0	0	0
STEPHEN WERDIGER 1412 BROADWAY 18TH FL NEW YORK, NY 10018	SECY TRES 5 00	0	0	0

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

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

Total number of other employees paid over \$50,000. Yes No **0**

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

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

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

Total number of others receiving over \$50,000 for professional services. **0**

Part IX-A Summary of Direct Charitable Activities

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

Total. Add lines 1 through 3 **0**

Part X Minimum Investment Return

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	33,882,475
b	Average of monthly cash balances.	1b	756,388
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	34,638,863
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	0
2	Acquisition indebtedness applicable to line 1 assets.	2	0
3	Subtract line 2 from line 1d.	3	34,638,863
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	519,583
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	34,119,280
6	Minimum investment return. Enter 5% of line 5.	6	1,705,964

Part XI Distributable Amount

(see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part.)

1	Minimum investment return from Part X, line 6.	1	1,705,964
2a	Tax on investment income for 2015 from Part VI, line 5.	2a	3,678
b	Income tax for 2015 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	3,678
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	1,702,286
4	Recoveries of amounts treated as qualifying distributions.	4	0
5	Add lines 3 and 4.	5	1,702,286
6	Deduction from distributable amount (see instructions).	6	0
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	1,702,286

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	1,950,162
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,950,162
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	3,678
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	1,946,484

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

Part XIII Undistributed Income (see instructions)

		(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1	Distributable amount for 2015 from Part XI, line 7				1,702,286
2	Undistributed income, if any, as of the end of 2015				
a	Enter amount for 2014 only.			0	
b	Total for prior years 20____, 20____, 20____		0		
3	Excess distributions carryover, if any, to 2015				
a	From 2010.	296,478			
b	From 2011.	7,215			
c	From 2012.	91,753			
d	From 2013.	91,164			
e	From 2014.				
f	Total of lines 3a through e.	486,610			
4	Qualifying distributions for 2015 from Part XII, line 4 ▶ \$ <u>1,950,162</u>				
a	Applied to 2014, but not more than line 2a			0	
b	Applied to undistributed income of prior years (Election required—see instructions).		0		
c	Treated as distributions out of corpus (Election required—see instructions).	0			
d	Applied to 2015 distributable amount.				1,702,286
e	Remaining amount distributed out of corpus	247,876			
5	Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6	Enter the net total of each column as indicated below:				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	734,486			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.		0		
d	Subtract line 6c from line 6b Taxable amount—see instructions		0		
e	Undistributed income for 2014 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2015				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions).	0			
8	Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions).	296,478			
9	Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a.	438,008			
10	Analysis of line 9				
a	Excess from 2011.	7,215			
b	Excess from 2012.	91,753			
c	Excess from 2013.	91,164			
d	Excess from 2014.				
e	Excess from 2015.	247,876			

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

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

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

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

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

1 Information Regarding Foundation Managers:

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

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

SOLOMON WERDIGER
1412 BROADWAY 18TH FLOOR
NEW YORK, NY 10018
(212) 594-9700

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

WRITTEN INCLUDING POLICY STATEMENT

c Any submission deadlines

NONE

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

NONE

Part XV **Supplementary Information**(continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SEE ATTACHED SCHEDULE A 1412 BROADWAY 18TH FL NEW YORK, NJ 10018	CHARITABLE		RELIGION, EDUCATION & COMMUNITY SERVICES	1,923,412
Total ▶ 3a				1,923,412
b <i>Approved for future payment</i>				
Total ▶ 3b				0

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

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code... a Transfers from the reporting foundation to a noncharitable exempt organization of (1) Cash (2) Other assets b Other transactions (1) Sales of assets to a noncharitable exempt organization (2) Purchases of assets from a noncharitable exempt organization (3) Rental of facilities, equipment, or other assets (4) Reimbursement arrangements (5) Loans or loan guarantees (6) Performance of services or membership or fundraising solicitations c Sharing of facilities, equipment, mailing lists, other assets, or paid employees d If the answer to any of the above is "Yes," complete the following schedule

Table with 4 columns: (a) Line No, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code... b If "Yes," complete the following schedule

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

Paid Preparer Use Only section containing fields for Preparer's name, Signature, Date, Title, Firm's name, EIN, address, and phone number

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

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.)	(b) How acquired P—Purchase D—Donation	Date acquired (c) (mo., day, yr.)	(d) Date sold (mo., day, yr.)
THRU UBS SCH #1	P		
THRU UBS SCH #1	P		
THRU SIMCOE PARTNERS LP	P		
THRU SIMCOE PARTNERS LP	P		
THRU SB PRINCEVILLE INV PRIVATE INVESTORS	P		
THRU DEUTSCHE BANK SCH #2	P		
THRU DEUTSCHE BANK SCH #2	P		
CAPITAL GAINS DIVIDENDS	P		

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
1,405,959		1,519,094	-113,135
5,640,726		5,953,116	-312,390
		1,069	-1,069
105,957			105,957
154,992			154,992
8,403		7,610	793
298,531		248,321	50,210
38,592			38,592

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			-113,135
			-312,390
			-1,069
			105,957
			154,992
			793
			50,210
			38,592

TY 2015 Investments - Other Schedule**Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
256 E 49 STREET - MENDEL	AT COST	5,573	5,573
451 WE KERNE(HAGAR)	AT COST	252,500	252,500
BEACH 84TH ST I LLC	AT COST	473,970	473,970
CENTURION CREDIT GROUP	AT COST	2,181,823	2,181,823
DEUTSCHE BANK	AT COST	5,500,138	5,519,947
GANEDEN BIOTECH INC	AT COST	250,000	250,000
HEDGE FUNDS - HSBC	AT COST	0	0
J-DEK LLC	AT COST	71,027	71,027
MENDEL - PITKIN	AT COST	0	0
MOBLI MEDIA INC	AT COST	500,000	500,000
NEUROTROPE(NTRP)	AT COST	250,000	250,000
PLATINUM PTNS INTL	AT COST	3,385,332	3,385,332
RIVERLAKE LLC	AT COST	45,621	45,621
RIVERPOND LLC	AT COST	234,530	234,530
SECURITY SYSTEM	AT COST	260,418	22,418
SIMCOE PARTNERS LP	AT COST	1,030,139	1,030,139
SPENCER WINSTON MONEY MARKET	AT COST	1,361,499	30,599
STAR ENTERTAINMENT	AT COST	660,075	660,075
STERLING GROUP LIMITED	AT COST	55,824	55,824
SWFF LLC: CHERSO SWIFT	AT COST	0	0
SYLVANIA RA ASSOC.	AT COST	232,240	232,240
UBS	AT COST	16,028,690	16,690,617
CARRIAGE HOUSE EQ LLC	AT COST	492,391	492,391
WF REGENCY EQUITY	AT COST	1,877,746	1,877,746

TY 2015 Other Assets Schedule**Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
INVESTMENT IN 4813 EQ LLC	-89,793	-175,988	-175,988
INVESTMENT IN 222 NEP LLC	437,158	-68,297	-68,297
OTA LENDER LLC	0	40,000	40,000

TY 2015 Other Decreases Schedule**Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Description	Amount
BOOK/TAX DIFFERENCE	2,077,350

TY 2015 Other Expenses Schedule

Name: THE WERDIGER FAMILY FOUNDATION

EIN: 13-3505439

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
INVESTMENT MANAGEMENT FEES	114,280	114,280		0
MISCELLANEOUS EXPENSES	26,750	0		26,750
INVESTMENT LOSS - 4813 EQ LLC	48,635	48,635		0
INVESTMENT LOSS - BEACH 84TH ST I LLC	1,134	1,134		0
INVESTMENT LOSS - RIVER CREEK HOLDINGS LLC	20,053	20,053		0
INVESTMENT LOSS - RIVER LAKE ASSOCIATES	3,706	3,706		0
INVESTMENT LOSS - RIVER POND LLC	3,712	3,712		0
INVESTMENT LOSS - STAR ENTERTAINMENT VENTURES LLC	193,397	193,397		0
INVESTMENT LOSS (RENTAL) - 222 NEP LLC	55,457	55,457		0
INVESTMENT LOSS (RENTAL) - PORTAGE CROSSING J-DEK LLC	142,716	142,716		0

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
K-1 SIMCOE PARTNERS, L P	6,684	6,684		0
K-1 PLATINUM PARTNERS CREDIT OPP	2	2		0
K-1 SB PRINCEVILLE INVESTMENTS PRIVATE INVESTORS, L P	10,993	10,993		0

TY 2015 Other Income Schedule**Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
MISCELLANEOUS	5,808	5,808	5,808
SYLVANIA RA ASSPCIATES, LLC	35,232	35,232	35,232
STERLING MARINA	115,106	115,106	115,106
NON-DIVIDEND DISTRIBUTIONS	2,973		2,973

**TY 2015 Substantial Contributors
Schedule****Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Name	Address
OUTERSTUFF LLC	1412 BROADWAY 18TH FL NEW YORK, NY 10018

TY 2015 Taxes Schedule**Name:** THE WERDIGER FAMILY FOUNDATION**EIN:** 13-3505439

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL EXCISE AND FOREIGN TAXES	98,290	14,224		0
TAXES - OHIO	2,299	0		0
TAXES - MICHIGAN	3,820	0		0

Schedule B

(Form 990, 990-EZ, or 990-PF)

Department of the Treasury Internal Revenue Service

Schedule of Contributors

OMB No 1545-0047

Attach to Form 990, 990-EZ, or 990-PF Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at www.irs.gov/form990

2015

Name of the organization

THE WERDIGER FAMILY FOUNDATION

Employer identification number

13-3505439

Organization type (check one)

Filers of: Section:

Form 990 or 990-EZ

- 501(c)() (enter number) organization
4947(a)(1) nonexempt charitable trust not treated as a private foundation
527 political organization

Form 990-PF

- 501(c)(3) exempt private foundation
4947(a)(1) nonexempt charitable trust treated as a private foundation
501(c)(3) taxable private foundation

Check if your organization is covered by the General Rule or a Special Rule.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

- For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, contributions totaling \$5,000 or more (in money or other property) from any one contributor Complete Parts I and II See instructions for determining a contributor's total contributions

Special Rules

- For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test...
For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor...
For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor...

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it must answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990PF, Part I, line 2, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization THE WERDIGER FAMILY FOUNDATION	Employer identification number 13-3505439
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Part I Contributors (see instructions) Use duplicate copies of Part I if additional space is needed			
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	OUTERSTUFF LLC 1412 BROADWAY 18TH FL NEW YORK, NY 10018	\$ 710,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions)

Name of organization
THE WERDIGER FAMILY FOUNDATION

Employer identification number
13-3505439

Part II **Noncash Property**
(see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____
_____	_____ _____ _____	_____ \$	_____

Name of organization THE WERDIGER FAMILY FOUNDATION	Employer identification number 13-3505439
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Part III Exclusively religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than \$1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once. See instructions.) ► \$ _____

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-			
(e) Transfer of gift			
Transferee's name, address, and ZIP 4		Relationship of transferor to transferee	
_____ _____ --		_____ _____ _____	
-			
(e) Transfer of gift			
Transferee's name, address, and ZIP 4		Relationship of transferor to transferee	
_____ _____ --		_____ _____ _____	
-			
(e) Transfer of gift			
Transferee's name, address, and ZIP 4		Relationship of transferor to transferee	
_____ _____ --		_____ _____ _____	
-			
(e) Transfer of gift			
Transferee's name, address, and ZIP 4		Relationship of transferor to transferee	
_____ _____ --		_____ _____ _____	

Realized gain/loss

from 12/01/2015 to 11/30/2016

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ACCOR SA SPON ADR	00435F309	ACYY	779 00	03/20/2015	8,391 47	01/29/2016	5,831 72	-2,559 75	-30 50%	S
ACI WORLDWIDE INC	004498101	ACIW	3 00	06/11/2015	75 12	02/22/2016	54 97	-20 15	-26 82%	S
ACI WORLDWIDE INC	004498101	ACIW	15 00	06/11/2015	375 58	03/01/2016	290 44	-85 14	-22 67%	S
ACI WORLDWIDE INC	004498101	ACIW	199 00	06/11/2015	4,982 76	04/01/2016	4,101 30	-881 46	-17 69%	S
ACI WORLDWIDE INC	004498101	ACIW	259 00	06/12/2015	6,557 31	04/01/2016	5,337 88	-1,219 43	-18 60%	S
ACI WORLDWIDE INC	004498101	ACIW	185 00	08/24/2015	3,961 24	04/01/2016	3,812 76	-148 48	-3 75%	S
ACI WORLDWIDE INC	004498101	ACIW	6 00	03/22/2016	120 06	04/01/2016	123 66	3 60	3 00%	S
ADIDAS AG SPON ADR	00687A107	ADYY	615 00	02/12/2015	22,941 84	12/04/2015	30,430 13	7,488 29	32 64%	S
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	12 00	12/31/2014	338 34	12/03/2015	333 98	-4 36	-1 29%	S
AGIOS PHARMACEUTICALS INC	00847X104	AGIO	1 00	03/18/2015	106 88	02/22/2016	39 26	-67 62	-63 27%	S
AGIOS PHARMACEUTICALS INC	00847X104	AGIO	6 00	03/18/2015	641 27	03/01/2016	254 82	-386 45	-60 26%	S
AKORN INC	009728106	AKRX	24 00	03/01/2016	624 44	04/01/2016	557 99	-66 45	-10 64%	S
AMAG PHARMACEUTICALS INC	00163U106	AMAG	4 00	05/20/2015	268 97	02/22/2016	101 11	-167 86	-62 41%	S
AMAG PHARMACEUTICALS INC	00163U106	AMAG	13 00	05/20/2015	874 16	03/22/2016	281 70	-592 46	-67 77%	S
AMAG PHARMACEUTICALS INC	00163U106	AMAG	101 00	05/20/2015	6,791 51	04/01/2016	2,348 19	-4,443 32	-65 42%	S
AMAG PHARMACEUTICALS INC	00163U106	AMAG	8 00	03/01/2016	200 16	04/01/2016	186 00	-14 16	-7 07%	S
AMBARELLA INC	G037AX101	AMBA	16 00	11/10/2016	913 39	11/14/2016	942 70	29 31	3 21%	S
AMERICAN FINL GROUP INC 6 000% DUE 11/15/55 CALLABLE	025932708	AFGH	3 00	04/04/2016	75 87	06/02/2016	77 51	1 64	2 16%	S
AMERICAN FINL GROUP INC 6 000% DUE 11/15/55 CALLABLE	025932708	AFGH	3 00	04/04/2016	75 87	11/30/2016	73 19	-2 68	-3 53%	S
ANACOR PHARMACEUTICALS INC **MERGER EFF 06/2016**	032420101		3 00	12/15/2015	338 94	02/22/2016	223 73	-115 21	-33 99%	S
ANACOR PHARMACEUTICALS INC **MERGER EFF 06/2016**	032420101		8 00	12/15/2015	903 82	03/22/2016	482 56	-421 26	-46 61%	S
ANACOR PHARMACEUTICALS INC **MERGER EFF 06/2016**	032420101		62 00	12/15/2015	7,004 66	04/01/2016	3,285 93	-3,718 73	-53 09%	S
ANACOR PHARMACEUTICALS INC **MERGER EFF 06/2016**	032420101		7 00	03/01/2016	413 35	04/01/2016	370 99	-42 36	-10 25%	S
ARCH CAPITAL GROUP LTD 5.250% PREFERRED CLBL PAR VALUE - 25 00 USD	03939A206	ACGLP	13 00	09/23/2016	324 24	11/30/2016	280 27	-43 97	-13 56%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ATOS ORIGIN SA ADR	04962A105	AEXAY	581 00	04/17/2015	8,449 56	03/22/2016	9,126 79	677 23	8 01%	S
AUTOLIV INC \$0 20	052800109	ALV	1 00	03/01/2016	108 89	04/01/2016	116 10	7 21	6 62%	S
AVIS BUDGET GROUP INC	053774105	CAR	317 00	03/18/2015	18,937 04	01/14/2016	8,497 75	-10,439 29	-55 13%	S
AVIS BUDGET NTS B/E 05 500% 040123 DTD040313 FC100113	053773AV9		4,000 00	06/17/2015	3,990 00	05/05/2016	3,760 00	-230 00	-5 76%	S
AVIS BUDGET NTS B/E 05 500% 040123 DTD040313 FC100113	053773AV9		2,000 00	06/29/2015	1,980 00	05/05/2016	1,880 00	-100 00	-5 05%	S
AVIS BUDGET NTS B/E 05 500% 040123 DTD040313 FC100113	053773AV9		3,000 00	06/29/2015	2,970 00	05/10/2016	2,805 00	-165 00	-5 56%	S
AVIS BUDGET NTS B/E 05 500% 040123 DTD040313 FC100113	053773AV9		1,000 00	06/29/2015	990 00	05/11/2016	935 00	-55 00	-5 56%	S
AVIS BUDGET NTS B/E 05 500% 040123 DTD040313 FC100113	053773AV9		3,000 00	07/06/2015	2,985 00	05/11/2016	2,805 00	-180 00	-6 03%	S
AXIS CAPITAL HOLDINGS 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	05461T305	AXSPRE	3 00	11/02/2016	74 18	11/30/2016	67 82	-6 36	-8 57%	S
B/E AEROSPACE INC *MERGER EFF 04/2017*	073302101		2 00	03/22/2016	94 52	04/01/2016	91 26	-3 26	-3 45%	S
BANK AMER CORP SER EE 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	060505260	BACPRA	13 00	04/19/2016	326 71	06/02/2016	332 92	6 21	1 90%	S
BANK AMER CORP SER EE 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	060505260	BACPRA	13 00	04/19/2016	326 71	11/30/2016	324 47	-2 24	-0 69%	S
BANK OF AMERICA CORPORAT 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	060505286	BACPRC	23 00	02/02/2016	583 28	02/17/2016	582 35	-0 93	-0 16%	S
BANK OF AMERICA CORPORAT 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	060505286	BACPRC	2 00	02/02/2016	50 72	03/23/2016	51 82	1 10	2 17%	S
BANK OF AMERICA CORPORAT 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	060505286	BACPRC	3 00	02/02/2016	76 08	06/02/2016	78 86	2 78	3 65%	S
BANK OF AMERICA CORPORAT 6.200% PREFERRED CLBL PAR VALUE - 25 00 USD	060505286	BACPRC	6 00	02/02/2016	152 16	11/30/2016	150 35	-1 81	-1 19%	S
BARCLAYS PLC ADR	06738E204	BCS	679 00	03/20/2015	10,312 92	02/18/2016	6,386 84	-3,926 08	-38 07%	S
BARCLAYS PLC ADR	06738E204	BCS	164 00	03/20/2015	2,490 90	02/19/2016	1,504 16	-986 74	-39 61%	S
BB&T CORPORATION 5 625% PREFERRED CLBL PAR VALUE - 25 00 USD	054937875	BBTPRH	3 00	03/10/2016	74 84	03/23/2016	75 05	0 21	0 28%	S
BB&T CORPORATION 5 625% PREFERRED CLBL PAR VALUE - 25 00 USD	054937875	BBTPRH	5 00	03/10/2016	124 73	06/02/2016	128 54	3 81	3 05%	S
BB&T CORPORATION 5 625% PREFERRED CLBL PAR VALUE - 25 00 USD	054937875	BBTPRH	2 00	03/10/2016	49 89	11/30/2016	48 30	-1 59	-3 19%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BERKLEY (WR) CORP 5 900% DUE 03/01/56 CALLABLE	084423508	WRBPRC	2.00	04/01/2016	50.55	06/02/2016	50.97	0.42	0.83%	S
BERKLEY (WR) CORP 5 900% DUE 03/01/56 CALLABLE	084423508	WRBPRC	3.00	04/01/2016	75.83	11/30/2016	71.69	-4.14	-5.46%	S
BOJANGLES INC	097488100	BOJA	26.00	08/10/2016	434.41	11/14/2016	472.60	38.19	8.79%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	BR	6.00	01/28/2016	314.24	03/01/2016	345.13	30.89	9.83%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	BR	1.00	01/28/2016	52.38	03/22/2016	57.69	5.31	10.14%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	BR	225.00	01/28/2016	11,784.06	04/01/2016	13,276.96	1,492.90	12.67%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	BR	11.00	02/22/2016	615.89	04/01/2016	649.10	33.21	5.39%	S
BROADSOFT INC COM	11133B409	BSFT	9.00	06/11/2015	334.49	03/01/2016	341.53	7.04	2.10%	S
BROADSOFT INC COM	11133B409	BSFT	100.00	06/11/2015	3,716.61	04/01/2016	3,980.91	264.30	7.11%	S
BROADSOFT INC COM	11133B409	BSFT	106.00	06/12/2015	3,958.20	04/01/2016	4,219.77	261.57	6.61%	S
BROADSOFT INC COM	11133B409	BSFT	92.00	01/14/2016	3,024.04	04/01/2016	3,662.44	638.40	21.11%	S
BROADSOFT INC COM	11133B409	BSFT	9.00	02/22/2016	270.64	04/01/2016	358.28	87.64	32.38%	S
BROADSOFT INC COM	11133B409	BSFT	1.00	03/22/2016	36.60	04/01/2016	39.81	3.21	8.77%	S
BUCKLE CO	118440106	BKE	95.00	05/22/2015	4,175.92	04/13/2016	2,754.60	-1,421.32	-34.04%	S
BUCKLE CO	118440106	BKE	74.00	09/01/2015	3,066.20	04/13/2016	2,145.68	-920.52	-30.02%	S
BUCKLE CO	118440106	BKE	140.00	04/07/2016	4,092.93	04/13/2016	4,059.41	-33.52	-0.82%	S
BURLINGTON STORES INC	122017106	BURL	7.00	03/20/2015	425.39	02/22/2016	384.78	-40.61	-9.55%	S
BURLINGTON STORES INC	122017106	BURL	6.00	03/01/2016	336.57	04/01/2016	336.71	0.14	0.04%	S
CALAMP CORP	128126109	CAMP	27.00	12/08/2015	508.69	11/14/2016	398.25	-110.44	-21.71%	S
CALAVO GROWERS INC	128246105	CVGW	45.00	04/07/2016	2,520.45	05/05/2016	2,534.41	13.96	0.55%	S
CALLAWAY GOLF CO CALIF	131193104	ELY	280.00	04/07/2016	2,502.16	10/28/2016	2,855.69	333.53	13.33%	S
CALLON PETROLEUM CO DELA	13123X102	CPE	649.00	03/10/2016	4,874.57	09/19/2016	9,425.41	4,550.84	93.36%	S
CALLON PETROLEUM CO DELA	13123X102	CPE	37.00	03/10/2016	277.91	11/14/2016	500.97	223.06	80.26%	S
CAPITAL ONE FINCL CORP 6 200% PREFERRED CLBL PAR VALUE - 25.00 USD	14040H881	COFPRF	28.00	08/19/2015	699.07	02/17/2016	708.66	9.59	1.37%	S
CAPITAL ONE FINCL CORP 6 200% PREFERRED CLBL PAR VALUE - 25.00 USD	14040H881	COFPRF	3.00	08/19/2015	74.90	03/23/2016	77.54	2.64	3.52%	S
CAPITAL ONE FINCL CORP 6 200% PREFERRED CLBL PAR VALUE - 25.00 USD	14040H881	COFPRF	4.00	08/19/2015	99.87	06/02/2016	105.75	5.88	5.89%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CARRIZO OIL & GAS INC	144577103	CRZO	29 00	03/01/2016	619 73	04/01/2016	878.39	258 66	41.74%	S
CARTER'S INC	146229109	CRI	2 00	05/28/2015	206 29	02/22/2016	176 31	-29 98	-14.53%	S
CARTER'S INC	146229109	CRI	1 00	05/28/2015	103 14	03/01/2016	103.01	-0 13	-0.13%	S
CARTER'S INC	146229109	CRI	1 00	05/28/2015	103 14	03/22/2016	102 16	-0 98	-0.95%	S
CARTER'S INC	146229109	CRI	149 00	05/28/2015	15,368 37	04/01/2016	15,631 25	262 88	1 71%	S
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MMW+50BP	15089QAC8		1,000 00	09/22/2015	1,047 50	09/13/2016	1,137 50	90 00	8 59%	S
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MMW+50BP	15089QAC8		2,000.00	09/22/2015	2,100 00	09/14/2016	2,272 50	172 50	8 21%	S
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MMW+50BP	15089QAC8		1,000 00	09/22/2015	1,047 50	09/14/2016	1,136 25	88 75	8 47%	S
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MMW+50BP	15089QAC8		1,000 00	09/22/2015	1,050 00	09/15/2016	1,136 25	86 25	8 21%	S
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MMW+50BP	15089QAC8		3,000 00	09/23/2015	3,127 50	09/15/2016	3,408 75	281 25	8 99%	S
CENTENE CORP	15135B101	CNC	3 00	03/01/2016	175 35	04/01/2016	183 51	8 16	4 65%	S
CENTURYLINK INC NTS B/E 07 500% 040124 DTD040616 FC100116 CALL@MMW+50BP	156700BA3		4,000 00	08/16/2016	4,385 00	10/31/2016	4,240 00	-145 00	-3 31%	S
CENTURYLINK INC NTS B/E 07 500% 040124 DTD040616 FC100116 CALL@MMW+50BP	156700BA3		5,000 00	09/02/2016	5,443 75	10/31/2016	5,312 50	-131 25	-2 41%	S
CENTURYLINK INC NTS B/E 07 500% 040124 DTD040616 FC100116 CALL@MMW+50BP	156700BA3		2,000 00	09/02/2016	2,177 50	10/31/2016	2,120 00	-57 50	-2 64%	S
CENTURYLINK INC NTS B/E 07 500% 040124 DTD040616 FC100116 CALL@MMW+50BP	156700BA3		2,000 00	09/02/2016	2,177 50	11/02/2016	2,025 00	-152 50	-7 00%	S
CHARLES SCHWAB CORP 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	808513402		126 00	07/28/2015	3,152 77	02/17/2016	3,291 52	138 75	4 40%	S
CHARLES SCHWAB CORP 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	808513402		108 00	07/29/2015	2,705 40	02/17/2016	2,821 30	115.90	4 28%	S
CHARLES SCHWAB CORP 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	808513402		26 00	07/29/2015	651 30	03/23/2016	677 84	26 54	4 07%	S
CHARLES SCHWAB CORP 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	808513402		13 00	07/29/2015	325 65	06/02/2016	347 48	21 83	6 70%	S
CHARLES SCHWAB CORP 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	808513402		17 00	07/31/2015	427 89	06/02/2016	454 40	26 51	6 20%	S
CHESAPEAKE ENERGY CORP 06 125% 021521 DTD021111 CALL@ MAKE-WHOLE + 50 BP	165167CG0		3,000 00	02/12/2015	3,217.50	02/08/2016	510 00	-2,707.50	-84 15%	S

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CHESAPEAKE ENERGY CORP 06 125% 021521 DTD021111 CALL@ MAKE-WHOLE + 50 BP	165167CG0		4,000 00	02/12/2015	4,290 00	02/10/2016	540 00	-3,750 00	-87 41%	S
CHESAPEAKE ENERGY CORP 06 125% 021521 DTD021111 CALL@ MAKE-WHOLE + 50 BP	165167CG0		9,000 00	09/09/2015	7,308 00	02/11/2016	1,125 00	-6,183 00	-84 61%	S
CHS / CMNTY HEALTH SYS 05 125% 081518 DTD081712 FC021513 CALL@MVW+50BP	12543DAR1		4,000 00	02/16/2016	3,960 00	05/16/2016	4,092 00	132 00	3 33%	S
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MVW+50BP	125581GQ5		4,000 00	01/21/2015	4,150 00	01/08/2016	4,100 00	-50 00	-1 20%	S
CIT GROUP INC B/E 05 250% 031518 DTD031512 FC091512	125581GL6		2,000 00	03/01/2016	2,075 00	09/23/2016	2,076 66	1 66	0 08%	S
CIT GROUP INC B/E 05 250% 031518 DTD031512 FC091512	125581GL6		2,000 00	03/01/2016	2,075 00	09/26/2016	2,075 00	0 00	0 00%	S
CIT GROUP INC B/E 05 250% 031518 DTD031512 FC091512	125581GL6		2,000 00	03/03/2016	2,075 00	09/30/2016	2,080 00	5 00	0 24%	S
CIT GROUP INC B/E 05 250% 031518 DTD031512 FC091512	125581GL6		2,000 00	03/03/2016	2,075 00	10/07/2016	2,087 50	12 50	0 60%	S
CIT GROUP INC B/E 05 250% 031518 DTD031512 FC091512	125581GL6		4,000 00	03/08/2016	4,140 00	10/07/2016	4,175 00	35 00	0 85%	S
CITIGROUP INC (C) 6.300% PREFERRED CLBL PAR VALUE- 25 00 USD	172967317	CPRS	1 00	04/14/2016	26 17	06/02/2016	26 20	0 03	0 11%	S
CITIGROUP INC (C) 6 300% PREFERRED CLBL PAR VALUE- 25 00 USD	172967317	CPRS	6 00	04/14/2016	157 02	11/30/2016	151 67	-5 35	-3 41%	S
CONTINENTAL RESOURCES 05 000% 091522 DTD091512 FC031513 CALL@MVW+50BP	212015AH4		3,000 00	11/17/2015	2,696 25	10/05/2016	3,063 75	367 50	13 63%	S
CONTINENTAL RESOURCES 05 000% 091522 DTD091512 FC031513 CALL@MVW+50BP	212015AH4		4,000 00	11/17/2015	3,595 00	10/06/2016	4,080 00	485 00	13 49%	S
CONTINENTAL RESOURCES 05 000% 091522 DTD091512 FC031513 CALL@MVW+50BP	212015AH4		2,000 00	11/18/2015	1,800 00	10/06/2016	2,040 00	240 00	13 33%	S
CONTINENTAL RESOURCES 05 000% 091522 DTD091512 FC031513 CALL@MVW+50BP	212015AH4		5,000 00	11/18/2015	4,500 00	10/12/2016	5,062 50	562 50	12 50%	S
DAVE & BUSTERS ENTMT INC	238337109	PLAY	6 00	06/15/2016	284 70	11/14/2016	271 79	-12 91	-4 53%	S
DEL FRISCOS RESTAURANT GROUP INC	245077102	DFRG	216 00	09/01/2015	3,121 35	06/27/2016	3,132 32	10 97	0 35%	S
DEL FRISCOS RESTAURANT GROUP INC	245077102	DFRG	120 00	04/07/2016	1,882 20	06/27/2016	1,740 18	-142 02	-7 55%	S
DENSO CORP ADR	24872B100	DNZOY	537 00	03/20/2015	12,812 71	01/29/2016	11,270 51	-1,542 20	-12 04%	S
DIAMONDBACK ENERGY INC	25278X109	FANG	6 00	05/20/2015	466 17	02/22/2016	434 93	-31 24	-6 70%	S
DIAMONDBACK ENERGY INC	25278X109	FANG	1 00	05/20/2015	77 70	03/01/2016	71 92	-5 78	-7 44%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
DIAMONDBACK ENERGY INC	25278X109	FANG	5 00	05/20/2015	388 47	03/22/2016	391 60	3 13	0 81% S
DIAMONDBACK ENERGY INC	25278X109	FANG	188 00	05/20/2015	14,606 70	04/01/2016	14,287 69	-319 01	-2 18% S
DIAMONDBACK ENERGY INC 07 625% 100121 DTD100114 FC040115 CALL@MW+50BP	25278XA85		6,000 00	02/17/2016	5,910 00	09/27/2016	6,345 00	435 00	7 36% S
DILLARDS INC CL A	254067101	DDS	2 00	03/01/2016	168 28	04/01/2016	169 72	1 44	0 86% S
DIPLOMAT PHARMACY INC	25456K101	DPLO	517 00	02/03/2016	14,503 25	11/03/2016	7,420 03	-7,083 22	-48 84% S
DIPLOMAT PHARMACY INC	25456K101	DPLO	35 00	03/28/2016	938 70	11/03/2016	502 32	-436 38	-46 49% S
DIPLOMAT PHARMACY INC	25456K101	DPLO	70 00	04/07/2016	1,988 63	11/03/2016	1,004 64	-983 99	-49 48% S
DIPLOMAT PHARMACY INC	25456K101	DPLO	51 00	10/13/2016	1,428 97	11/03/2016	731 96	-697 01	-48 78% S
DOLBY LABORATORIES INC CL A	25659T107	DLB	3 00	03/01/2016	118 76	04/01/2016	129 90	11 14	9 38% S
DOMINION ENERGY INC VA N 5 250% SER A DUE 07/30/76 CALLABLE	25746U844	DRUA	24 00	07/28/2016	605 13	11/30/2016	515 05	-90 08	-14 89% S
DORMAN PRODUCTS INC	258278100	DORM	19 00	05/25/2016	1,026 50	11/14/2016	1,272 42	245 92	23 96% S
DTE ENERGY CO 5 375% DUE 06/01/76 CALLABLE	233331800	DTJ	8 00	06/13/2016	199 61	11/30/2016	177 99	-21 62	-10 83% S
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	15 00	03/07/2016	388 15	10/25/2016	388 57	0 42	0 11% S
DUNKIN BRANDS GROUP INC	265504100	DNKN	2 00	05/20/2015	106 76	02/22/2016	87 21	-19 55	-18 31% S
DUNKIN BRANDS GROUP INC	265504100	DNKN	8 00	05/20/2015	427 05	03/22/2016	368 31	-58 74	-13 75% S
DUNKIN BRANDS GROUP INC	265504100	DNKN	279 00	05/20/2015	14,893 36	04/01/2016	13,118 30	-1,775 06	-11 92% S
DUNKIN BRANDS GROUP INC	265504100	DNKN	5 00	03/01/2016	231 66	04/01/2016	235 09	3 43	1 48% S
DYNEGY INC NTS B/E 06 750% 110119 DTD050115 CALL@MW+50BP	26817RAM0		5,000 00	06/01/2016	5,012 50	09/28/2016	5,125 00	112 50	2 24% S
DYNEGY INC NTS B/E 06 750% 110119 DTD050115 CALL@MW+50BP	26817RAM0		2,000 00	06/01/2016	2,005 00	09/29/2016	2,050 00	45 00	2 24% S
DYNEGY INC NTS B/E 06 750% 110119 DTD050115 CALL@MW+50BP	26817RAM0		2,000 00	06/01/2016	2,005 00	09/30/2016	2,050 00	45 00	2 24% S
DYNEGY INC NTS B/E 06 750% 110119 DTD050115 CALL@MW+50BP	26817RAM0		2,000 00	06/02/2016	2,005 00	10/03/2016	2,055 00	50 00	2 49% S
DYNEGY INC NTS B/E 06 750% 110119 DTD050115 CALL@MW+50BP	26817RAM0		2,000 00	06/02/2016	2,005 00	10/04/2016	2,060 00	55 00	2 74% S
EMBRAER S A SPON ADR	29082A107	ERJ	25 00	08/25/2015	623 94	06/14/2016	500 68	-123 26	-19 76% S
EMBRAER S A SPON ADR	29082A107	ERJ	250 00	08/25/2015	6,239 38	06/15/2016	5,044 74	-1,194 64	-19 15% S

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
EMBRAER S A SPON ADR	29082A107	ERJ	127 00	08/25/2015	3,169 60	06/21/2016	2,690.61	-478 99	-15.11%	S
ENERGY ARK INC 4 875% DUE 09/01/66 CALLABLE	29364D100	EAI	9 00	08/16/2016	224 06	11/30/2016	190 79	-33 27	-14.85%	S
ENERGY LA LLC 15T MTG B 6 000% DUE 03/15/40 CALLABLE	29364W306	ELBCL	36 00	12/31/2014	909 40	12/30/2015	900 00	-9 40	-1 03%	S
ENERGY LOUISIANA LLC 5 250% DUE 07/01/52 CALLABLE	29364W504	ELJ	4 00	05/20/2016	101 96	11/30/2016	96 67	-5 29	-5 19%	S
ENERGY NEW ORLEANS INC 5 500% DUE 04/01/66 CALLABLE	29364P103	ENO	7 00	03/16/2016	177 51	06/02/2016	182 98	5 47	3 08%	S
ENERGY NEW ORLEANS INC 5 500% DUE 04/01/66 CALLABLE	29364P103	ENO	3 00	03/16/2016	76 08	11/30/2016	72 95	-3 13	-4 11%	S
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	966 00	10/06/2016	6,857 44	10/12/2016	5,402.33	-1,455 11	-21.22%	S
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	1,271 00	10/06/2016	9,022 58	10/17/2016	6,866 43	-2,156 15	-23 90%	S
FIREEYE INC	31816Q101	FEYE	20 00	03/18/2015	863 17	02/22/2016	305 45	-557 72	-64.61%	S
FIREEYE INC	31816Q101	FEYE	12 00	03/01/2016	210 90	04/01/2016	212 99	2 09	0 99%	S
FIREEYE INC	31816Q101	FEYE	3 00	03/22/2016	55 80	04/01/2016	53 25	-2 55	-4 57%	S
FIRST REP BANK	33616C100	FRC	4 00	03/22/2016	268 60	04/01/2016	264 15	-4 45	-1 66%	S
FIVE BELOW INC	33829M101	FIVE	18 00	10/27/2016	656 66	11/14/2016	764 99	108 33	16.50%	S
FOOT LOCKER INC	344849104	FL	73 00	05/26/2015	4,588 22	04/01/2016	4,707 67	119 45	2 60%	S
FOOT LOCKER INC	344849104	FL	1 00	02/22/2016	67 21	04/01/2016	64 49	-2 72	-4.05%	S
FORTINET INC	34959E109	FTNT	12 00	03/20/2015	425 25	02/22/2016	318 87	-106 38	-25 02%	S
FORTINET INC	34959E109	FTNT	14 00	03/20/2015	496 13	03/01/2016	414 88	-81 25	-16 38%	S
FORTINET INC	34959E109	FTNT	188 00	05/20/2015	7,305 91	04/01/2016	5,686 87	-1,619 04	-22 16%	S
FORTINET INC	34959E109	FTNT	2 00	03/22/2016	59 28	04/01/2016	60 50	1 22	2 06%	S
FRANSCAS HLDGS CORP	351793104	FRAN	490 00	07/09/2015	6,512 25	06/01/2016	5,134 35	-1,377 90	-21 16%	S
FRANSCAS HLDGS CORP	351793104	FRAN	180 00	08/07/2015	2,150 71	06/01/2016	1,886 09	-264 62	-12.30%	S
FRANSCAS HLDGS CORP	351793104	FRAN	360 00	04/07/2016	6,375 31	06/01/2016	3,772 18	-2,603 13	-40 83%	S
GATX CORP SR NT 2066 5 625% DUE 05/30/26 CALLABLE	361448608	GMTA	4 00	05/10/2016	100 15	06/02/2016	98 19	-1 96	-1 96%	S
GATX CORP SR NT 2066 5 625% DUE 05/30/26 CALLABLE	361448608	GMTA	12 00	05/10/2016	300 47	11/30/2016	287 39	-13 08	-4 35%	S
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		1,000 00	10/30/2015	1,013 30	08/23/2016	1,021 00	7 70	0 76%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		3,000 00	10/30/2015	3,039 90	09/01/2016	3,055 50	15 60	0 51%
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		3,000 00	11/05/2015	3,035 16	09/01/2016	3,055 50	20.34	0 67%
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		5,000 00	11/05/2015	5,058 60	09/08/2016	5,092 50	33 90	0 67%
GENOMIC HEALTH INC	37244C101	GHDX	221 00	12/31/2014	7,197 97	12/30/2015	7,705 56	507 59	7 05%
GENON ENERGY INC NTS B/E 09 875% 101520 DTD041511 FC101511 CALL@MW +50BP	37244DAF6		5,000 00	01/22/2015	4,845 00	12/08/2015	4,006 25	-838 75	-17 31%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	703 00	03/23/2015	13,050 14	01/27/2016	8,158 58	-4,891 56	-37 48%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	403 00	03/24/2015	7,602 68	01/27/2016	4,676 97	-2,925 71	-38 48%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	289 00	03/24/2015	5,452 04	01/29/2016	3,357 17	-2,094.87	-38 42%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	916 00	03/27/2015	17,473 62	01/29/2016	10,640 70	-6,832 92	-39 10%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	405 00	03/30/2015	7,782 97	01/29/2016	4,704 68	-3,078 29	-39 55%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	95 00	10/08/2015	1,515 25	01/29/2016	1,103 56	-411 69	-27 17%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	175 00	10/09/2015	2,840.76	01/29/2016	2,032 89	-807.87	-28 44%
GLOBAL LOGISTIC PPTYS LTD UNSPONSORED ADR SGD	379411101	G8TZY	185 00	10/20/2015	3,092 48	01/29/2016	2,149 05	-943 43	-30 51%
GLOBAL PAYMENTS INC	37940X102	GPN	5 00	03/01/2016	312 24	03/17/2016	297 24	-15 00	-4 80%
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25 00 USD	38145G209	GSPRI	27 00	04/27/2015	686 74	02/17/2016	676 88	-9 86	-1 44%
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25 00 USD	38145G209	GSPRI	18.00	04/28/2015	457 20	02/17/2016	451 25	-5 95	-1 30%
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25 00 USD	38145G209	GSPRI	3 00	04/28/2015	76 20	03/23/2016	76 67	0 47	0 62%
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25 00 USD	38145G209	GSPRI	1 00	05/01/2015	25 25	03/23/2016	25 56	0 31	1 23%
GOLDMAN SACHS GROUP INC SER N 6 300% PREFERRED CLBL PAR VALUE - 25 00	38148B504	GSPRN	1 00	03/17/2016	25 89	03/23/2016	26 01	0 12	0 46%
GOLDMAN SACHS GROUP INC SER N 6 300% PREFERRED CLBL PAR VALUE - 25.00	38148B504	GSPRN	16 00	03/17/2016	414 23	11/30/2016	411 99	-2.24	-0 54%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	8.00	07/07/2015	428.89	02/22/2016	380.23	-48.66	-11.35%	S
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	2.00	07/07/2015	107.22	03/01/2016	100.11	-7.11	-6.63%	S
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	1.00	07/07/2015	53.61	03/22/2016	53.54	-0.07	-0.13%	S
GUIDEWIRE SOFTWARE INC	40171V100	GWRE	129.00	07/07/2015	6,915.82	04/01/2016	6,967.14	51.32	0.74%	S
HARTFORD SCHRODERS EMERGING MARKETS EQUITY FUND CLASS I	41665H847	MFHTIQ	563.35	12/10/2015	6,117.95	11/16/2016	6,641.86	523.91	8.56%	S
HCA INC B/E 05.000% 031524 DTD031714 FC091514 CALL@MW+50BP	404119BN8		3,000.00	01/22/2015	3,180.00	01/21/2016	2,977.50	-202.50	-6.37%	S
HCA INC B/E 05.000% 031524 DTD031714 FC091514 CALL@MW+50BP	404119BN8		9,000.00	01/22/2015	9,540.00	01/22/2016	9,022.50	-517.50	-5.42%	S
HD SUPPLY HLDGS INC	40416M105	HDS	7.00	03/01/2016	198.21	04/01/2016	228.69	30.48	15.38%	S
HERTZ CORP NTS 06.250% 101522 DTD101612 FC041513 CALL@MW+50BP	428040CN7		4,000.00	06/02/2015	4,140.00	04/20/2016	4,000.00	-140.00	-3.38%	S
HERTZ CORP NTS 06.250% 101522 DTD101612 FC041513 CALL@MW+50BP	428040CN7		1,000.00	06/08/2015	1,027.50	04/20/2016	1,000.00	-27.50	-2.68%	S
HERTZ CORP NTS 06.250% 101522 DTD101612 FC041513 CALL@MW+50BP	428040CN7		8,000.00	06/08/2015	8,220.00	04/26/2016	7,990.00	-230.00	-2.80%	S
HORIZON PHARMA PLC	G4617B105	HZNP	3.00	05/26/2015	95.13	02/22/2016	55.79	-39.34	-41.35%	S
HORIZON PHARMA PLC	G4617B105	HZNP	50.00	05/26/2015	1,585.47	03/22/2016	788.23	-797.24	-50.28%	S
HORIZON PHARMA PLC	G4617B105	HZNP	192.00	05/26/2015	6,088.23	04/01/2016	3,154.49	-2,933.74	-48.19%	S
HORIZON PHARMA PLC	G4617B105	HZNP	238.00	08/11/2015	7,737.67	04/01/2016	3,910.26	-3,827.41	-49.46%	S
HORIZON PHARMA PLC	G4617B105	HZNP	19.00	03/01/2016	319.16	04/01/2016	312.16	-7.00	-2.19%	S
HSBC HOLDINGS PLC 8.000% PERPETUAL	404280802	HSEB	33.00	12/31/2014	875.15	12/15/2015	844.57	-30.58	-3.49%	S
HSBC HOLDINGS PLC 8.000% PERPETUAL	404280802	HSEB	54.00	12/31/2014	1,432.06	12/16/2015	1,383.30	-48.76	-3.40%	S
IAC INTERACTIVECORP	44919P508	IAC	8.00	03/22/2016	373.91	04/01/2016	372.07	-1.84	-0.49%	S
IDEXX LABS	45168D104	IDXX	7.00	09/10/2015	526.91	03/01/2016	527.32	0.41	0.08%	S
IDEXX LABS	45168D104	IDXX	1.00	09/10/2015	75.27	03/22/2016	76.59	1.32	1.75%	S
IDEXX LABS	45168D104	IDXX	186.00	09/10/2015	14,000.65	04/01/2016	14,420.27	419.62	3.00%	S
IDEXX LABS	45168D104	IDXX	10.00	02/22/2016	712.80	04/01/2016	775.28	62.48	8.77%	S
IMAX CORP CAD	45245E109	IMAX	19.00	03/22/2016	589.00	04/01/2016	585.57	-3.43	-0.58%	S
INFINEON TECHNOLOGIES ADR	45662N103	IFNNY	1,651.00	01/02/2015	17,681.71	12/03/2015	23,749.69	6,067.98	34.32%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
INFINERA CORP	45667G103	INFN	30 00	03/20/2015	572 99	02/22/2016	468.39	-104 60	-18.26%	S
INFINERA CORP	45667G103	INFN	9 00	03/01/2016	143 44	04/01/2016	143 01	-0 43	-0 30%	S
INFINERA CORP	45667G103	INFN	72 00	03/22/2016	1,123 20	04/01/2016	1,144.05	20 85	1.86%	S
INTEGER HLDGS CORP COM	45826H109	ITGR	164 00	10/14/2015	7,675 08	09/23/2016	3,594 97	-4,080 11	-53 16%	S
INTEGER HLDGS CORP COM	45826H109	ITGR	65 00	04/07/2016	2,104 05	09/23/2016	1,424 83	-679 22	-32 28%	S
IONIS PHARMACEUTICALS INC	462222100	IONS	6 00	02/22/2016	220 75	04/01/2016	242 57	21 82	9 88%	S
IROBOT CORP	462726100	IRBT	12 00	04/26/2016	423 09	11/14/2016	634.30	211 21	49.92%	S
JACK IN THE BOX INC	466367109	JACK	45 00	12/03/2015	3,380 85	05/25/2016	3,538 11	157 26	4 65%	S
JACK IN THE BOX INC	466367109	JACK	20 00	04/07/2016	1,279 60	05/25/2016	1,572.49	292 89	22.89%	S
JPMORGAN CHASE & CO 6 100% PREFERRED CLBL PAR VALUE - 25 00 USD	48127X542	JPMPRG	30 00	08/31/2015	743 81	02/17/2016	759 28	15 47	2 08%	S
JPMORGAN CHASE & CO 6 100% PREFERRED CLBL PAR VALUE - 25 00 USD	48127X542	JPMPRG	4 00	08/31/2015	99 18	03/23/2016	103 51	4.33	4 37%	S
JPMORGAN CHASE & CO 6 100% PREFERRED CLBL PAR VALUE - 25 00 USD	48127X542	JPMPRG	4 00	08/31/2015	99 17	06/02/2016	106 05	6 88	6 94%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	304 37	02/25/2015	3,582 40	02/17/2016	3,305 42	-276 98	-7 73%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	752 47	04/28/2015	8,849 05	02/17/2016	8,171 83	-677 22	-7 65%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	307 40	05/27/2015	3,611 99	02/17/2016	3,338 39	-273 60	-7 57%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	343 20	06/26/2015	4,008 52	02/17/2016	3,727 10	-281 42	-7 02%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	369 15	07/29/2015	4,278 45	02/17/2016	4,008 97	-269 48	-6 30%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	351 10	08/27/2015	4,030 61	02/17/2016	3,812 92	-217 69	-5 40%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	379.05	09/28/2015	4,302 22	02/17/2016	4,116 49	-185 73	-4 32%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	389 27	10/28/2015	4,445 47	02/17/2016	4,227 48	-217 99	-4 90%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	407 62	11/25/2015	4,589 85	02/17/2016	4,426 80	-163 05	-3 55%	S
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	628 67	12/29/2015	6,971 96	02/17/2016	6,827 36	-144 60	-2 07%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	423 25	01/27/2016	4,626 13	02/17/2016	4,596 51	-29 62	-0.64%
KAPSTONE PAPER AND PACKAGING CORP	48562P103	KS	34 00	03/01/2016	346 63	04/01/2016	464 43	117 80	33.98%
KFORCE INC	493732101	KFRC	15 00	07/27/2016	291 76	11/14/2016	293 32	1 56	0.53%
LA QUINTA HLDGS INC	50420D108	LQ	1,037 00	12/14/2015	14,718 56	04/26/2016	12,223 06	-2,495 50	-16.95%
LA QUINTA HLDGS INC	50420D108	LQ	145 00	04/07/2016	1,726 43	04/26/2016	1,709 11	-17 32	-1.00%
LIFEPOINT HOSP INC NTS 05 875% 120123 DTD120415 FC060116 CALL@VMW+50BP	53219LAN9		4,000 00	08/22/2016	4,240 00	10/28/2016	4,080 00	-160 00	-3.77%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	222 00	08/31/2015	9,124 69	05/18/2016	8,130 61	-994 08	-10.89%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	94 00	08/31/2015	3,863 61	05/19/2016	3,316 41	-547 20	-14.16%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	33 00	09/02/2015	1,327 18	05/19/2016	1,164 27	-162.91	-12.27%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	225 00	09/02/2015	9,048 94	05/20/2016	7,816 26	-1,232 68	-13.62%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	569 00	09/02/2015	22,883 75	05/23/2016	19,442.99	-3,440 76	-15.04%
LIXIL GROUP CORP UNSPONSORED ADR	53931R103	JSGRY	94 00	09/02/2015	3,780 45	05/24/2016	3,202 50	-577 95	-15.29%
MANHATTAN ASSOC INC	562750109	MANH	6 00	03/22/2016	335 64	04/01/2016	338 87	3 23	0.96%
MARKETAXESS HOLDINGS INC	57060D108	MKTX	1 00	02/22/2016	111 99	04/01/2016	124 43	12 44	11.11%
MARKIT LTD **NAME CHANGE EFF 07/2016**	G58249106		256 00	06/01/2015	6,867 12	03/22/2016	8,739 42	1,872.30	27.26%
MARKIT LTD **NAME CHANGE EFF 07/2016**	G58249106		321 00	06/02/2015	8,663 98	03/22/2016	10,958 41	2,294 43	26.48%
MATRIX SERVICE CO	576853105	MTRX	170 00	04/07/2016	2,876 15	08/18/2016	2,980.82	104 67	3.64%
MEDIDATA SOLUTIONS INC	58471A105	MDSO	96 00	05/28/2015	5,475 56	04/01/2016	3,672 88	-1,802 68	-32.92%
MEDIDATA SOLUTIONS INC	58471A105	MDSO	10 00	02/22/2016	348 82	04/01/2016	382 59	33 77	9.68%
MEDIVATION INC	58501N101		16 00	02/22/2016	515 28	04/01/2016	722 38	207 10	40.19%
MERCADOLIBRE INC	58733R102	MELI	83 00	07/07/2015	11,199 70	04/01/2016	9,667 63	-1,532.07	-13.68%
MERCADOLIBRE INC	58733R102	MELI	4 00	02/22/2016	398 12	04/01/2016	465 91	67 79	17.03%
MIDDLEBY CORP DELA	596278101	MIDD	11 00	09/02/2015	1,161 82	02/22/2016	969.09	-192 73	-16.59%
MIDDLEBY CORP DELA	596278101	MIDD	3 00	09/02/2015	316 86	03/01/2016	282 60	-34 26	-10.81%
MIDDLEBY CORP DELA	596278101	MIDD	4 00	09/02/2015	422 48	03/22/2016	418 31	-4 17	-0.99%
MIDDLEBY CORP DELA	596278101	MIDD	184 00	09/02/2015	19,434 12	04/01/2016	19,520 13	86 01	0.44%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	237 00	01/20/2016	3,077 04	04/01/2016	2,175.61	-901 43	-29.30%	S
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	53 00	03/01/2016	425 93	04/01/2016	486 53	60 60	14.23%	S
NATIONAL GRID PLC NEW *REVERSE SPLIT EFF 05/2017* SPON ADR	636274300		376 00	08/26/2015	24,304 30	08/05/2016	26,752 38	2,448 08	10.07%	S
NATIONAL GRID PLC NEW *REVERSE SPLIT EFF 05/2017* SPON ADR	636274300		285 00	01/25/2016	19,459 63	10/10/2016	18,528 67	-930 96	-4.78%	S
NATIONAL RETAIL PROP INC CUMUL SER F 5 200% PREFERRED CLBL PV 25 00	637417874	NNNPRF	9 00	10/12/2016	221 85	11/30/2016	192 23	-29.62	-13.35%	S
NEXTERA ENERGY, INC 5.250% DUE 06/01/76 CALLABLE	65339K100	NNEPRK	12 00	06/20/2016	300 75	11/30/2016	264 35	-36 40	-12.10%	S
NORWEGIAN CRUISE LINE HLDGS LTD	G66721104	NCLH	11 00	02/19/2016	467 72	02/22/2016	482.79	15 07	3.22%	S
NORWEGIAN CRUISE LINE HLDGS LTD	G66721104	NCLH	8 00	02/19/2016	340 16	03/01/2016	403 33	63 17	18.57%	S
NORWEGIAN CRUISE LINE HLDGS LTD	G66721104	NCLH	404 00	02/19/2016	17,178 08	04/01/2016	22,102.36	4,924 28	28.67%	S
NORWEGIAN CRUISE LINE HLDGS LTD	G66721104	NCLH	7 00	03/22/2016	361 48	04/01/2016	382 96	21 48	5.94%	S
NOVARTIS AG SPON ADR	66987V109	NVS	122 00	02/01/2016	9,400 08	11/03/2016	8,626 27	-773 81	-8.23%	S
NRG ENERGY INC NTS B/E 06 625% 031523 DT031513 FC091513 CALL@MW+50BP	629377BU5		2,000 00	01/15/2015	2,080 00	12/03/2015	1,830 00	-250 00	-12.02%	S
NRG ENERGY INC NTS B/E 06 625% 031523 DT031513 FC091513 CALL@MW+50BP	629377BU5		2,000.00	01/15/2015	2,080 00	12/04/2015	1,740 00	-340 00	-16.35%	S
NRG ENERGY INC NTS B/E 06 625% 031523 DT031513 FC091513 CALL@MW+50BP	629377BU5		2,000 00	01/15/2015	2,080 00	12/07/2015	1,685 00	-395 00	-18.99%	S
NUVECTRA CORP	67075N108	NVTR	54 67	10/14/2015	690 59	03/21/2016	311 64	-378 95	-54.87%	S
OLD DOMINION FREIGHT LINES INC	679580100	ODFL	7 00	03/22/2016	481 67	04/01/2016	483 13	1 46	0.30%	S
OLLIE'S BARGAIN OUTLET HOLDI	681116109	OLLI	5 00	07/21/2016	128 45	11/14/2016	154 99	26 54	20.66%	S
OPHTHOTECH CORP	683745103	OPHT	17 00	12/15/2015	1,181 55	02/22/2016	827 36	-354 19	-29.98%	S
OPHTHOTECH CORP	683745103	OPHT	6 00	12/15/2015	417 02	03/22/2016	255 71	-161 31	-38.68%	S
OPHTHOTECH CORP	683745103	OPHT	54 00	12/15/2015	3,753 15	04/01/2016	2,271 19	-1,481 96	-39.49%	S
OPHTHOTECH CORP	683745103	OPHT	112 00	12/17/2015	8,141 92	04/01/2016	4,710 62	-3,431 30	-42.14%	S
OPHTHOTECH CORP	683745103	OPHT	1 00	03/01/2016	45 91	04/01/2016	42 06	-3 85	-8.39%	S
OPUS BANK	684000102	OPB	70 00	04/07/2016	2,265 90	10/27/2016	1,422 46	-843 44	-37.22%	S
OPUS BANK	684000102	OPB	150 00	09/19/2016	5,154 89	10/27/2016	3,048 15	-2,106 74	-40.87%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
PARTNER RE LTD (PRE) 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	G68603128	PREPRF	5 00	12/31/2014	124 65	12/16/2015	126 64	1 99	1 60%
PARTNER RE LTD (PRE) 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	G68603128	PREPRF	14 00	12/31/2014	349 02	12/17/2015	357 37	8 35	2 39%
PARTNER RE LTD (PRE) 5.875% PREFERRED CLBL PAR VALUE - 25 00 USD	G68603128	PREPRF	42 00	12/31/2014	1,047.06	12/22/2015	1,074.76	27.70	2 65%
PARTNERRE LTD CALL 11/15/09@25 00 SER D 6 50% PREFERRED CLBL	G68603409		78 00	12/31/2014	1,989.34	12/17/2015	2,070.08	80.74	4 06%
PEOPLES UNITED FIN SER A 5 625% PFD CLBL FIX-FLT PAR VALUE - 25 00 USD	712704204	PBCTP	7 00	10/25/2016	182.11	11/30/2016	174.92	-7.19	-3 95%
POTBELLY CORP	73754Y100	PBPB	52 00	04/15/2016	746.24	11/14/2016	694.70	-51.54	-6 91%
POWER INTEGRATIONS INC	739276103	POWI	2 00	03/22/2016	98.27	04/01/2016	98.30	0.03	0 03%
PROTO LABS INC	743713109	PRLB	60 00	08/11/2015	4,384.52	04/01/2016	4,577.30	192.78	4 40%
PROTO LABS INC	743713109	PRLB	3 00	03/22/2016	231.09	04/01/2016	228.86	-2.23	-0 96%
PUBLIC STORAGE (PSA) 5 125% PRF CUML CLBL PAR VALUE - 25 00 USD	74460W750	PSAPRC	1 00	05/31/2016	24.98	11/30/2016	21.99	-2.99	-11 97%
PUBLIC STORAGE 5 400% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W776	PSAPRB	1 00	02/29/2016	25.31	03/23/2016	25.49	0.18	0 71%
PUBLIC STORAGE 5 400% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W776	PSAPRB	2 00	02/29/2016	50.63	06/02/2016	51.93	1.30	2 57%
PUBLIC STORAGE 5 400% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W776	PSAPRB	3 00	02/29/2016	75.93	11/30/2016	69.86	-6.07	-7 99%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	54 00	10/16/2015	1,386.18	08/27/2016	1,350.00	-36.18	-2 61%
RADIAN GROUP INC NTS B/E 5 500% 060119 DTD051314 FC120114	750236AR2		2,000 00	04/22/2016	2,080.00	10/19/2016	2,127.50	47.50	2 28%
RADIAN GROUP INC NTS B/E 5 500% 060119 DTD051314 FC120114	750236AR2		3,000 00	04/22/2016	3,120.00	11/01/2016	3,165.00	45.00	1 44%
RADIAN GROUP INC NTS B/E 5 500% 060119 DTD051314 FC120114	750236AR2		2,000 00	04/22/2016	2,080.00	11/10/2016	2,090.00	10.00	0 48%
RADIAN GROUP INC NTS B/E 5 500% 060119 DTD051314 FC120114	750236AR2		2,000 00	05/03/2016	2,080.00	11/10/2016	2,090.00	10.00	0 48%
RADIAN GROUP INC NTS B/E 5 500% 060119 DTD051314 FC120114	750236AR2		4,000 00	05/03/2016	4,160.00	11/14/2016	4,155.00	-5.00	-0 12%
RADIUS HEALTH INC	750469207	RDUS	27 00	11/18/2015	1,678.51	02/22/2016	901.24	-777.27	-46 31%
RADIUS HEALTH INC	750469207	RDUS	8 00	11/18/2015	497.34	03/22/2016	284.47	-212.87	-42 80%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
RADIUS HEALTH INC	750469207	RDU5	29 00	11/18/2015	1,802.85	04/01/2016	926.53	-876.32	-48.61% S
RADIUS HEALTH INC	750469207	RDU5	70 00	12/16/2015	4,308.51	04/01/2016	2,236.45	-2,072.06	-48.09% S
RADIUS HEALTH INC	750469207	RDU5	26 00	03/01/2016	771.03	04/01/2016	830.68	59.65	7.74% S
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		1,000 00	01/07/2015	1,000.00	12/11/2015	810.00	-190.00	-19.00% S
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		3,000 00	01/07/2015	3,000.00	12/11/2015	2,392.50	-607.50	-20.25% S
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		3,000 00	01/07/2015	3,000.00	12/16/2015	2,325.00	-675.00	-22.50% S
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		5,000 00	08/19/2015	4,512.50	08/03/2016	4,775.00	262.50	5.82% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		11 00	08/06/2015	274.78	03/23/2016	266.41	-8.37	-3.05% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		51 00	08/06/2015	1,273.98	04/14/2016	1,216.78	-57.20	-4.49% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		22 00	08/06/2015	549.56	06/13/2016	550.00	0.44	0.08% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		48 00	01/08/2016	1,198.97	06/13/2016	1,200.00	1.03	0.09% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		21 00	01/11/2016	524.92	06/13/2016	525.00	0.08	0.02% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		66 00	02/24/2016	1,534.90	06/13/2016	1,650.00	115.10	7.50% S
RBS CAP FDG TR VII SER G 6 080% PREFERRED CLBL PAR VALUE - 25 00 USD	74928P207		12 00	02/29/2016	284.33	06/13/2016	300.00	15.67	5.51% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		81 00	08/05/2015	2,002.32	03/23/2016	1,954.59	-47.73	-2.38% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		3 00	08/05/2015	74.16	04/12/2016	70.89	-3.27	-4.41% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		66 00	08/11/2015	1,627.84	04/12/2016	1,559.54	-68.30	-4.20% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		21 00	08/28/2015	516.07	04/12/2016	496.22	-19.85	-3.85% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		33 00	08/28/2015	810.96	04/14/2016	786.42	-24.54	-3.03% S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		18 00	08/28/2015	442.34	04/29/2016	438.85	-3.49	-0.79% S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		12 00	08/28/2015	294 89	06/13/2016	300 00	5 11	1 73%	S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		93 00	01/11/2016	2,305 94	06/13/2016	2,325 00	19 06	0 83%	S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		69 00	01/26/2016	1,700 15	06/13/2016	1,725 00	24 85	1 46%	S
RBS CAPITAL FUND TRUST V SER E 5 900% PREFERRED CLBL	74928K208		90 00	01/28/2016	2,205 95	06/13/2016	2,250 00	44 05	2 00%	S
ROBERT HALF INTL INC	770323103	RHI	2 00	03/22/2016	87 91	04/01/2016	92 58	4 67	5 31%	S
ROYAL BK OF CDA BD CDS SER C-1 5 500% PREFERRED CLBL PAR VALUE - 25 00	78013G402	RYPRS	78 00	11/02/2015	1,933 47	02/23/2016	1,837 11	-96 36	-4 98%	S
SABRE CORP	78573M104	SABR	21 00	09/10/2015	596 82	03/01/2016	588 26	-8 56	-1 43%	S
SABRE CORP	78573M104	SABR	611 00	09/10/2015	17,364 62	04/01/2016	17,516 98	152 36	0 88%	S
SABRE CORP	78573M104	SABR	32 00	02/22/2016	885 32	04/01/2016	917 42	32 10	3 63%	S
SABRE CORP	78573M104	SABR	6 00	03/22/2016	165 18	04/01/2016	172 02	6 84	4 14%	S
SBA COMM CORP NTS B/E 04 875% 071522 DTD011515 FC071515 CALL@MW+50BP	78388JAT3		6,000 00	11/23/2015	5,985 00	03/11/2016	6,240 00	255 00	4 26%	S
SCE TRUST I 5 625% PREF (SOUTHERN CA EDISON-EIX) CLBL PAR VALUE - 25 00	78406T201		11 00	02/16/2016	276 65	03/23/2016	281 26	4 61	1 67%	S
SCE TRUST I 5 625% PREF (SOUTHERN CA EDISON-EIX) CLBL PAR VALUE - 25 00	78406T201		7 00	02/16/2016	176 05	11/30/2016	169 32	-6 73	-3 82%	S
SCE TRUST II (SOUTHERN CA EDISON COMPANY) (EIX) 5 100% PREF - 25 00 USD	78407R204	SCEPRG	13 00	01/20/2016	316 55	02/17/2016	323 43	6 88	2 17%	S
SCE TRUST II (SOUTHERN CA EDISON COMPANY) (EIX) 5 100% PREF - 25 00 USD	78407R204	SCEPRG	1 00	01/20/2016	24 35	03/23/2016	25 26	0 91	3 74%	S
SCE TRUST II (SOUTHERN CA EDISON COMPANY) (EIX) 5 100% PREF - 25 00 USD	78407R204	SCEPRG	1 00	01/20/2016	24 35	06/02/2016	25 56	1 21	4 97%	S
SCE TRUST V CUMUL SER K 5 450% PREFERRED CLBL PAR VALUE - 25 00 USD	78409W201	SCEPRK	2 00	03/02/2016	50 57	06/02/2016	56 95	6 38	12 62%	S
SCHULMAN A INC	808194104	SHLM	27 00	11/23/2015	908 38	11/14/2016	907 18	-1 20	-0 13%	S
SCHWAB CHARLES CORP 5 950% PF CLBL SER D PAR VALUE - 25 00 USD	808513600		3 00	03/11/2016	75 85	03/23/2016	76 82	0 97	1 28%	S
SCHWAB CHARLES CORP 5 950% PF CLBL SER D PAR VALUE - 25 00 USD	808513600		8 00	03/11/2016	202 27	06/02/2016	209 87	7 60	3 76%	S
SCHWAB CHARLES CORP 5 950% PF CLBL SER D PAR VALUE - 25 00 USD	808513600		1 00	03/11/2016	25 28	11/30/2016	25 01	-0 27	-1 07%	S

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SCHWAB CHARLES CORP 5 950% PF CLBL SER D PAR VALUE - 25 00 USD	808513600		6 00	03/14/2016	151 54	11/30/2016	150 05	-1 49	-0 98%	S
SENIOR HOUSING PPTYS TRUST (SNH) 6 250% DUE 02/01/46 CALLABLE	81721M307	SNHNL	23 00	02/12/2016	564 77	03/23/2016	575 91	11 14	1 97%	S
SENIOR HOUSING PPTYS TRUST (SNH) 6 250% DUE 02/01/46 CALLABLE	81721M307	SNHNL	8 00	02/12/2016	196 44	06/02/2016	203 11	6 67	3 40%	S
SENIOR HOUSING PPTYS TRUST (SNH) 6 250% DUE 02/01/46 CALLABLE	81721M307	SNHNL	7 00	02/12/2016	171 88	11/30/2016	171 64	-0 24	-0 14%	S
SILICON MOTION TECHNOLOGY CORP ADS ADR	82706C108	SIMO	215 00	04/21/2015	7,243 61	03/28/2016	7,898 05	654 44	9 03%	S
SKECHERS USA INC CL A	830566105	SKX	6 00	05/20/2015	213 00	03/01/2016	201 95	-11 05	-5 19%	S
SKECHERS USA INC CL A	830566105	SKX	432 00	05/20/2015	15,336 19	04/01/2016	13,154 11	-2,182 08	-14 23%	S
SKECHERS USA INC CL A	830566105	SKX	248 00	11/13/2015	6,253 82	04/01/2016	7,551 44	1,297 62	20 75%	S
SKECHERS USA INC CL A	830566105	SKX	14 00	02/22/2016	451 73	04/01/2016	426 29	-25 44	-5 63%	S
SKECHERS USA INC CL A	830566105	SKX	25 00	03/22/2016	778 98	04/01/2016	761 23	-17 75	-2 28%	S
SKY PLC SPON ADR	83084V106	SKYAY	65 00	04/26/2016	3,734 89	07/22/2016	2,977 52	-757 37	-20 28%	S
SOUTHERN COMPANY 6 250% JR SB 2015A DUE 10/15/75 CALLABLE	842587206	SOJA	22 00	10/14/2015	559 24	02/17/2016	582 13	22 89	4 09%	S
SOUTHERN COMPANY 6 250% JR SB 2015A DUE 10/15/75 CALLABLE	842587206	SOJA	4 00	10/14/2015	101 68	06/02/2016	108 63	6 95	6 84%	S
SOUTHWESTERN ENERGY CO 04 950% 012325 DTD012315 FC072315 CALL@MW+50BP	845467AL3		5,000 00	02/25/2016	3,031 25	04/04/2016	3,325 00	293 75	9 69%	S
SOUTHWESTERN ENERGY CO 04 950% 012325 DTD012315 FC072315 CALL@MW+50BP	845467AL3		2,000 00	02/25/2016	1,212 50	04/04/2016	1,335 00	122 50	10 10%	S
SOUTHWESTERN ENERGY CO 04 950% 012325 DTD012315 FC072315 CALL@MW+50BP	845467AL3		2,000 00	02/25/2016	1,212 50	04/04/2016	1,345 00	132 50	10 93%	S
SOUTHWESTERN ENERGY CO 04 950% 012325 DTD012315 FC072315 CALL@MW+50BP	845467AL3		3,000 00	02/25/2016	1,822 50	04/04/2016	2,017 50	195 00	10 70%	S
SPLUNK INC	848637104	SPLK	128 00	05/26/2015	8,754 69	04/01/2016	6,215 54	-2,539 15	-29 00%	S
SPLUNK INC	848637104	SPLK	2 00	03/22/2016	96 94	04/01/2016	97 12	0 18	0 19%	S
SPRINT CAPITAL CORP 06 900% 050119 DTD050699 FC110199 MW+25BP GLOBAL	852060AG7		6,000 00	07/14/2016	5,985 00	10/18/2016	6,315 00	330 00	5 51%	S
STEINER LEISURE LTD **MERGER EFF 12/2015**	P8744Y102		324 00	12/31/2014	14,968 41	12/11/2015	21,060 00	6,091 59	40 70%	S
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	370 00	03/20/2015	3,019 20	02/22/2016	1,966 51	-1,052 69	-34 87%	S
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	434 00	03/20/2015	3,541 44	02/23/2016	2,312 95	-1,228 49	-34 69%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	477 00	08/26/2015	3,750 41	02/23/2016	2,542.11	-1,208 30	-32.22%	S
SUPERNUS PHARMACEUTICALS INC	868459108	SUPN	14 00	06/11/2015	228 36	03/01/2016	177 80	-50 56	-22 14%	S
SUPERNUS PHARMACEUTICALS INC	868459108	SUPN	16 00	06/11/2015	260 99	03/22/2016	239 67	-21 32	-8.17%	S
SUPERNUS PHARMACEUTICALS INC	868459108	SUPN	340 00	06/11/2015	5,545 94	04/01/2016	5,167 89	-378 05	-6.82%	S
SUPERNUS PHARMACEUTICALS INC	868459108	SUPN	199 00	06/12/2015	3,499 67	04/01/2016	3,024 73	-474 94	-13 57%	S
SUPERNUS PHARMACEUTICALS INC	868459108	SUPN	13 00	02/22/2016	177 78	04/01/2016	197 60	19 82	11 15%	S
SYNGENTA AG SPON ADR	87160A100	SYT	61 00	10/29/2015	4,129 89	05/11/2016	4,902.84	772 95	18.72%	S
SYNGENTA AG SPON ADR	87160A100	SYT	428 00	10/29/2015	28,976 97	05/12/2016	34,468 40	5,491 43	18 95%	S
SYNGENTA AG SPON ADR	87160A100	SYT	43 00	10/29/2015	2,911 24	05/13/2016	3,467.23	555 99	19.10%	S
SYNTEL INC	87162H103	SYNT	15 00	03/28/2016	691 67	10/25/2016	310 32	-381 35	-55 13%	S
SYNTEL INC	87162H103	SYNT	80 00	04/07/2016	3,673 91	10/25/2016	1,655 04	-2,018 87	-54 95%	S
TABLEAU SOFTWARE INC CL A	87336U105	DATA	67 00	05/26/2015	7,501 01	04/01/2016	3,041 06	-4,459 95	-59 46%	S
TABLEAU SOFTWARE INC CL A	87336U105	DATA	4 00	03/22/2016	175 24	04/01/2016	181.56	6 32	3.61%	S
TANDEM DIABETES CARE INC	875372104	TNDM	5 00	02/22/2016	35 10	04/01/2016	43 55	8 45	24 07%	S
TANDEM DIABETES CARE INC	875372104	TNDM	6 00	03/01/2016	53 65	04/01/2016	52.26	-1 39	-2.59%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	21,294 72	11/02/2015	248,624 36	02/17/2016	232,964 23	-15,660 13	-6 30%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	58 62	11/16/2015	686 16	02/17/2016	641 29	-44 87	-6 54%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	60 14	12/15/2015	690 10	02/17/2016	657 90	-32 20	-4 67%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	62 96	01/15/2016	691 77	02/17/2016	688.76	-3 01	-0.44%	S
TEMPLETON GLBAL BOND ADV	880208400	MFFKIM	63 62	02/16/2016	691 54	02/17/2016	695 99	4 45	0 64%	S
THE SOUTHERN COMPANY 5 250% DUE 10/01/76 CALLABLE	842587305	SOJB	6 00	09/14/2016	149 36	11/30/2016	131 69	-17 67	-11 83%	S
TORAY IND ADR JAPAN ADR	890880206	TRYIY	635 00	03/20/2015	10,775 32	01/29/2016	10,523 09	-252 23	-2 34%	S
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		3,000 00	04/17/2015	3,060 00	01/21/2016	2,760 00	-300.00	-9 80%	S
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		1,000 00	04/17/2015	1,020 00	01/26/2016	927 50	-92 50	-9 07%	S
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		1,000 00	04/24/2015	1,021 25	01/26/2016	927 50	-93 75	-9 18%	S

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		2,000 00	04/24/2015	2,042 50	01/27/2016	1,852 50	-190 00	-9 30%
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		3,000 00	04/27/2015	3,065 94	01/28/2016	2,782 50	-283 44	-9 24%
TOYS R US PRPTY CO II 8 500% 120117 DTD060110 FC120110 LLC NTS B/E	89236MAB6		3,000 00	04/27/2015	3,065 94	02/02/2016	2,763 75	-302 19	-9 86%
TUMI HLDGS INC *MERGER EFF 08/2016*	89969Q104		212 00	09/01/2015	4,053 25	07/19/2016	5,656 04	1,602 79	39 54%
TUMI HLDGS INC *MERGER EFF 08/2016*	89969Q104		208 00	12/18/2015	3,522 48	07/19/2016	5,549 32	2,026 84	57 54%
TUMI HLDGS INC *MERGER EFF 08/2016*	89969Q104		115 00	04/07/2016	3,071 22	07/19/2016	3,068 13	-3 09	-0 10%
UNITED RENTALS NA INC 07 375% 051520 DTD111512 FC051513 CALL@MW+50BP	911365BA1		3,000 00	12/15/2015	3,157 50	05/30/2016	3,110 64	-46 86	-1 48%
UNITED RENTALS NA INC 07 375% 051520 DTD111512 FC051513 CALL@MW+50BP	911365BA1		3,000 00	02/11/2016	3,052 50	05/30/2016	3,110 64	58 14	1 90%
UNITED RENTALS NA INC 07 375% 051520 DTD111512 FC051513 CALL@MW+50BP	911365BA1		4,000 00	02/18/2016	4,170 00	05/30/2016	4,147 52	-22 48	-0 54%
UNITED RENTALS NA INC 07 375% 051520 DTD111512 FC051513 CALL@MW+50BP	911365BA1		2,000 00	02/18/2016	2,085 00	08/19/2016	2,073 76	-11 24	-0 54%
VEEVA SYSTEMS INC CL A	922475108	VEEV	6 00	12/01/2015	166 34	03/22/2016	153 86	-12 48	-7 50%
VEEVA SYSTEMS INC CL A	922475108	VEEV	250 00	12/01/2015	6,930 82	04/01/2016	6,212 36	-718 46	-10 37%
VEEVA SYSTEMS INC CL A	922475108	VEEV	5 00	02/22/2016	112 98	04/01/2016	124 25	11 27	9 98%
VEEVA SYSTEMS INC CL A	922475108	VEEV	3 00	03/01/2016	74 25	04/01/2016	74 55	0 30	0 40%
W R BERKLEY CORP 5 750% DUE 06/01/56 CALLABLE	084423607	WRBPRD	3 00	05/19/2016	74 86	06/02/2016	74 63	-0 23	-0 31%
WABTEC INC	929740108	WAB	3 00	03/01/2016	213 45	04/01/2016	235 61	22 16	10 38%
WELLS FARGO & CO 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	94988U672	WFPCPX	11 00	06/10/2016	276 49	11/30/2016	256 84	-19 65	-7 11%
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	75 00	04/07/2016	5,154 38	11/08/2016	5,850 56	696 18	13 51%
WESTAR ENERGY INC	95709T100	WR	55 00	04/07/2016	2,727 45	05/31/2016	3,128 49	401 04	14 70%
WHITING PETROLEUM CORP 05 000% 031519 DTD091213 FC031514 CALL@MW+50BP	966387AG7		4,000 00	05/11/2015	4,000 00	05/11/2016	3,391 20	-608 80	-15 22%
WHITING PETROLEUM CORP 05 000% 031519 DTD091213 FC031514 CALL@MW+50BP	966387AG7		2,000 00	05/12/2015	1,995 00	05/11/2016	1,695 60	-299 40	-15 01%
WHITING PETROLEUM CORP 05 000% 031519 DTD091213 FC031514 CALL@MW+50BP	966387AG7		1,000 00	05/12/2015	997 50	05/12/2016	852 50	-145 00	-14 54%
WHITING PETROLEUM CORP 05 000% 031519 DTD091213 FC031514 CALL@MW+50BP	966387AG7		2,000 00	05/15/2015	2,000 00	05/12/2016	1,705 00	-295 00	-14 75%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WHITING PETROLEUM CORP 05.000% 031519 DTD091213 FC031514 CALL@MW+50BP	966387AG7		4,000.00	05/19/2015	4,010.00	05/16/2016	3,426.00	-584.00	-14.56%	S
WILLIAM HILL PLC ADR	96925P104	WIMHY	59.00	03/24/2016	1,114.96	08/02/2016	948.94	-166.02	-14.89%	S
WILLIAM HILL PLC ADR	96925P104	WIMHY	306.00	03/24/2016	5,782.66	08/03/2016	5,013.58	-769.08	-13.30%	S
WILLIAMS COS INC B/E 05 750% 062444 DTD062414 FC122414 CALL@MW+35BP	969457BV1		2,000.00	10/06/2015	1,410.00	03/15/2016	1,305.00	-105.00	-7.45%	S
WILLIAMS COS INC B/E 05 750% 062444 DTD062414 FC122414 CALL@MW+35BP	969457BV1		2,000.00	10/06/2015	1,410.00	03/16/2016	1,295.00	-115.00	-8.16%	S
WILLIAMS COS INC B/E 05 750% 062444 DTD062414 FC122414 CALL@MW+35BP	969457BV1		2,000.00	10/06/2015	1,410.00	03/16/2016	1,290.00	-120.00	-8.51%	S
WILLIAMS COS INC B/E 05 750% 062444 DTD062414 FC122414 CALL@MW+35BP	969457BV1		2,000.00	10/07/2015	1,460.00	03/16/2016	1,290.00	-170.00	-11.64%	S
WILLIAMS COS INC B/E 05 750% 062444 DTD062414 FC122414 CALL@MW+35BP	969457BV1		9,000.00	11/04/2015	6,705.00	03/16/2016	5,805.00	-900.00	-13.42%	S
WILLIAMS SONOMA INC	969904101	WSM	6.00	03/22/2016	334.61	04/01/2016	327.35	-7.26	-2.17%	S
WILLIS TOWERS WATSON PUB LTD CO	G96629103	WLTW	9.00	01/05/2016	1,126.96	02/22/2016	1,016.26	-110.70	-9.82%	S
WILLIS TOWERS WATSON PUB LTD CO	G96629103	WLTW	1.00	01/05/2016	125.22	03/01/2016	115.25	-9.97	-7.96%	S
WILLIS TOWERS WATSON PUB LTD CO	G96629103	WLTW	2.00	01/05/2016	250.44	03/22/2016	243.58	-6.86	-2.74%	S
WILLIS TOWERS WATSON PUB LTD CO	G96629103	WLTW	191.00	01/05/2016	23,916.68	04/01/2016	22,552.79	-1,363.89	-5.70%	S
WUXI PHARAMATECH CAYMAN INC *MERGER EFF 12/2015* SPON ADR	929352102	WX	437.00	12/31/2014	14,825.18	12/14/2015	20,080.15	5,254.97	35.45%	S
WUXI PHARAMATECH CAYMAN INC *MERGER EFF 12/2015* SPON ADR	929352102	WX	124.00	03/18/2015	4,491.13	12/14/2015	5,697.80	1,206.67	26.87%	S
WYNDHAM WORLDWIDE CORP	98310W108	WYN	2.00	03/22/2016	152.33	04/01/2016	151.20	-1.13	-0.74%	S
YY INC UNSPONSORED CL A ADR	98426T106	YY	3.00	03/01/2016	156.25	04/01/2016	183.27	27.02	17.29%	S
ACCOR SA SPON ADR	00435F309	ACCCY	1,551.00	01/02/2015	13,871.76	01/27/2016	11,444.31	-2,427.45	-17.50%	L
ACCOR SA SPON ADR	00435F309	ACCCY	2,580.00	01/02/2015	23,074.88	01/29/2016	19,314.30	-3,760.58	-16.30%	L
ADIDAS AG SPON ADR	00687A107	ADDDY	105.00	02/12/2015	3,916.90	05/26/2016	6,779.93	2,863.03	73.09%	L
ADIDAS AG SPON ADR	00687A107	ADDDY	158.00	03/20/2015	6,045.81	05/26/2016	10,202.19	4,156.38	68.75%	L
ADIDAS AG SPON ADR	00687A107	ADDDY	115.00	03/20/2015	4,400.43	07/05/2016	7,993.41	3,592.98	81.65%	L
ADIDAS AG SPON ADR	00687A107	ADDDY	662.00	06/10/2015	26,295.31	07/05/2016	46,014.21	19,718.90	74.99%	L
ADIDAS AG SPON ADR	00687A107	ADDDY	14.00	06/10/2015	556.09	07/06/2016	979.51	423.42	76.14%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AEGON N V PREFERRED C LBL PAR VALUE - 25 00 USD	007924509	AEB	58 00	12/31/2014	1,364.07	02/17/2016	1,271.39	-92.68	-6.79%	L
AEGON N V PREFERRED C LBL PAR VALUE - 25 00 USD	007924509	AEB	1 00	12/31/2014	23.52	03/23/2016	22.12	-1.40	-5.95%	L
AEGON N V PREFERRED C LBL PAR VALUE - 25 00 USD	007924509	AEB	12 00	12/31/2014	282.22	06/02/2016	295.80	13.58	4.81%	L
AEGON N V PREFERRED C LBL PAR VALUE - 25 00 USD	007924509	AEB	3 00	12/31/2014	70.56	11/30/2016	68.57	-1.99	-2.82%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	3 00	12/31/2014	84.58	01/04/2016	82.96	-1.62	-1.92%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	59 00	12/31/2014	1,663.51	02/17/2016	1,575.33	-88.18	-5.30%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	8 00	12/31/2014	225.57	03/23/2016	216.63	-8.94	-3.96%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	8 00	12/31/2014	225.56	06/02/2016	217.19	-8.37	-3.71%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	2 00	12/31/2014	56.39	11/29/2016	52.32	-4.07	-7.22%	L
AEGON NV 8 000% DUE 02/15/42 CALLABLE	007924608	AEK	169 00	12/31/2014	4,764.97	11/30/2016	4,408.96	-356.01	-7.47%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	121 00	12/31/2014	3,096.38	02/17/2016	3,068.04	-28.34	-0.92%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	17 00	12/31/2014	435.03	03/23/2016	431.47	-3.56	-0.82%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	16 00	12/31/2014	409.44	06/02/2016	419.83	10.39	2.54%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	9 00	12/31/2014	230.30	08/03/2016	232.68	2.38	1.03%	L
AEGON NV SHS SPON ADR 6.375% PREFERRED CALLABLE 6/15/15	007924301	AEH	13 00	12/31/2014	332.67	08/04/2016	336.95	4.28	1.29%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	20 00	12/31/2014	511.80	08/05/2016	520.35	8.55	1.67%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	16 00	12/31/2014	409.44	08/08/2016	420.06	10.62	2.59%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	3 00	12/31/2014	76.77	08/11/2016	78.96	2.19	2.85%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	13 00	12/31/2014	332.67	08/12/2016	342.54	9.87	2.97%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	6 00	12/31/2014	153.54	09/20/2016	153.20	-0.34	-0.22%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	8 00	12/31/2014	204.72	09/21/2016	204.02	-0.70	-0.34%	L
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	6 00	12/31/2014	153.54	09/22/2016	153.49	-0.05	-0.03%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	20.00	12/31/2014	511.79	10/03/2016	512.60	0.81	0.16%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	5.00	12/31/2014	127.95	10/12/2016	126.91	-1.04	-0.81%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	7.00	12/31/2014	179.13	10/13/2016	177.74	-1.39	-0.78%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	8.00	12/31/2014	204.72	10/14/2016	203.80	-0.92	-0.45%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	4.00	12/31/2014	102.36	10/18/2016	102.01	-0.35	-0.34%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	7.00	12/31/2014	179.13	10/20/2016	179.12	-0.01	-0.01%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	7.00	12/31/2014	179.13	10/24/2016	180.10	0.97	0.54%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	19.00	12/31/2014	486.21	10/25/2016	488.79	2.58	0.53%
AEGON NV SHS SPON ADR 6.375% PREFERRED CALLABLE 6/15/15	007924301	AEH	1.00	12/31/2014	25.59	10/26/2016	25.59	0.00	0.00%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	3.00	12/31/2014	76.77	10/27/2016	76.61	-0.16	-0.21%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	16.00	12/31/2014	409.44	10/28/2016	408.05	-1.39	-0.34%
AEGON NV SHS SPON ADR 6 375% PREFERRED CALLABLE 6/15/15	007924301	AEH	10.00	12/31/2014	255.89	11/30/2016	249.29	-6.60	-2.58%
AFFILIATED MANAGERS GROU 6.375% DUE 08/15/42 CALLABLE	008252876	MGR	16.00	12/31/2014	424.00	02/17/2016	413.43	-10.57	-2.49%
AFFILIATED MANAGERS GROU 6 375% DUE 08/15/42 CALLABLE	008252876	MGR	1.00	12/31/2014	26.50	03/23/2016	26.05	-0.45	-1.70%
AFFILIATED MANAGERS GROU 6 375% DUE 08/15/42 CALLABLE	008252876	MGR	2.00	12/31/2014	53.00	06/02/2016	52.13	-0.87	-1.64%
AFFILIATED MANAGERS GROU 6 375% DUE 08/15/42 CALLABLE	008252876	MGR	3.00	12/31/2014	79.50	11/30/2016	75.80	-3.70	-4.65%
AFLAC INC 5 500% DUE 09/15/52 CALLABLE	001055300	AFSD	97.00	12/31/2014	2,417.24	02/17/2016	2,489.79	72.55	3.00%
AFLAC INC 5 500% DUE 09/15/52 CALLABLE	001055300	AFSD	15.00	12/31/2014	373.80	03/23/2016	387.16	13.36	3.57%
AFLAC INC 5.500% DUE 09/15/52 CALLABLE	001055300	AFSD	15.00	12/31/2014	373.80	06/02/2016	393.74	19.94	5.33%
AFLAC INC 5 500% DUE 09/15/52 CALLABLE	001055300	AFSD	13.00	12/31/2014	323.96	11/30/2016	319.92	-4.04	-1.25%
AGIOS PHARMACEUTICALS INC	00847X104	AGIO	1.00	03/18/2015	106.87	03/22/2016	39.36	-67.51	-63.17%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AGIOS PHARMACEUTICALS INC	00847X104	AGIO	60.00	03/18/2015	6,412.68	04/01/2016	2,430.55	-3,982.13	-62.10%	L
AKORN INC	009728106	AKRX	19.00	12/31/2014	697.06	02/22/2016	486.01	-211.05	-30.28%	L
AKORN INC	009728106	AKRX	203.00	12/31/2014	7,447.59	03/22/2016	5,378.34	-2,069.25	-27.78%	L
AKORN INC	009728106	AKRX	391.00	12/31/2014	14,344.85	04/01/2016	9,090.55	-5,254.30	-36.63%	L
ALEXANDRIA REAL ESTATE CUMUL SER E 6 450% PREFERRED CLBL PAR VALUE	015271703		22.00	12/31/2014	568.70	02/17/2016	572.67	3.97	0.70%	L
ALEXANDRIA REAL ESTATE CUMUL SER E 6 450% PREFERRED CLBL PAR VALUE	015271703		1.00	12/31/2014	25.85	03/23/2016	26.17	0.32	1.24%	L
ALEXANDRIA REAL ESTATE CUMUL SER E 6 450% PREFERRED CLBL PAR VALUE	015271703		5.00	12/31/2014	129.25	06/02/2016	130.64	1.39	1.08%	L
ALEXANDRIA REAL ESTATE CUMUL SER E 6 450% PREFERRED CLBL PAR VALUE	015271703		1.00	12/31/2014	25.85	11/30/2016	25.25	-0.60	-2.32%	L
ALIGN TECHNOLOGY INC	016255101	ALGN	7.00	12/31/2014	399.80	02/22/2016	449.18	49.38	12.35%	L
ALIGN TECHNOLOGY INC	016255101	ALGN	7.00	12/31/2014	399.79	03/01/2016	475.60	75.81	18.96%	L
ALIGN TECHNOLOGY INC	016255101	ALGN	3.00	12/31/2014	171.34	03/22/2016	208.73	37.39	21.82%	L
ALIGN TECHNOLOGY INC	016255101	ALGN	313.00	12/31/2014	17,876.62	04/01/2016	22,713.91	4,837.29	27.06%	L
ALLSTATE CORP 5 100% DUE 01/15/53 CALLABLE	020002309	ALLPRB	10.00	12/31/2014	255.10	02/17/2016	244.49	-10.61	-4.16%	L
ALLSTATE CORP 5 100% DUE 01/15/53 CALLABLE	020002309	ALLPRB	3.00	12/31/2014	76.53	06/02/2016	78.20	1.67	2.18%	L
ALLSTATE CORP 5 100% DUE 01/15/53 CALLABLE	020002309	ALLPRB	3.00	12/31/2014	76.53	11/30/2016	77.33	0.80	1.05%	L
ALLSTATE CORP 5 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002408	ALLPRA	21.00	12/31/2014	529.20	02/17/2016	537.59	8.39	1.59%	L
ALLSTATE CORP 5 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002408	ALLPRA	3.00	12/31/2014	75.60	03/23/2016	79.01	3.41	4.51%	L
ALLSTATE CORP 5 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002408	ALLPRA	3.00	12/31/2014	75.60	06/02/2016	80.84	5.24	6.93%	L
ALLSTATE CORP 5 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002408	ALLPRA	4.00	12/31/2014	100.80	11/30/2016	100.17	-0.63	-0.62%	L
ALLSTATE CORP SER E 6 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002879	ALLPRE	80.00	12/31/2014	2,131.20	02/17/2016	2,187.96	56.76	2.66%	L
ALLSTATE CORP SER E 6 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002879	ALLPRE	10.00	12/31/2014	266.40	03/23/2016	274.99	8.59	3.22%	L
ALLSTATE CORP SER E 6 625% PREFERRED CLBL PAR VALUE - 25.00 USD	020002879	ALLPRE	19.00	12/31/2014	506.16	11/30/2016	496.27	-9.89	-1.95%	L
ALLSTATE CORP SER F 6 250% PREFERRED PAR VALUE - 25.00 USD	020002853	ALLPRF	24.00	12/31/2014	633.60	02/17/2016	638.15	4.55	0.72%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
ALLSTATE CORP SER F 6 250% PREFERRED PAR VALUE - 25 00 USD	020002853	ALLPRF	2 00	12/31/2014	52 80	03/23/2016	54 00	1 20	2 27%
ALLSTATE CORP SER F 6 250% PREFERRED PAR VALUE - 25 00 USD	020002853	ALLPRF	5 00	12/31/2014	132 00	06/02/2016	140 14	8 14	6 17%
ALLSTATE CORP SER F 6 250% PREFERRED PAR VALUE - 25 00 USD	020002853	ALLPRF	3 00	12/31/2014	79 20	11/30/2016	76 64	-2 56	-3 23%
AMERICAN FINANCIAL GROUP (AFG) 5 750% DUE 08/25/42 CALLABLE	025932500	AFA	25 00	12/31/2014	639 50	02/17/2016	635 65	-3 85	-0 60%
AMERICAN FINANCIAL GROUP (AFG) 5 750% DUE 08/25/42 CALLABLE	025932500	AFA	4 00	12/31/2014	102 32	03/23/2016	102 59	0 27	0 26%
AMERICAN FINANCIAL GROUP (AFG) 5 750% DUE 08/25/42 CALLABLE	025932500	AFA	2 00	12/31/2014	51 16	06/02/2016	51 47	0 31	0 61%
AMERICAN FINANCIAL GROUP (AFG) 5 750% DUE 08/25/42 CALLABLE	025932500	AFA	5 00	12/31/2014	127 90	11/30/2016	125 24	-2 66	-2 08%
AMERICAN FINANCIAL GROUP (AFG) 6 375% DUE 06/12/42 CALLABLE	025932401	ARWCL	19 00	12/31/2014	509 20	02/17/2016	493 99	-15 21	-2 99%
AMERICAN FINANCIAL GROUP (AFG) 6 375% DUE 06/12/42 CALLABLE	025932401	ARWCL	5 00	12/31/2014	134 00	03/23/2016	131 94	-2 06	-1 54%
AMERICAN FINANCIAL GROUP (AFG) 6 375% DUE 06/12/42 CALLABLE	025932401	ARWCL	1 00	12/31/2014	26 80	06/02/2016	26 25	-0 55	-2 05%
AMERICAN FINANCIAL GROUP (AFG) 6.375% DUE 06/12/42 CALLABLE	025932401	ARWCL	3 00	12/31/2014	80 40	11/30/2016	75 74	-4 66	-5 80%
AMERICAN FINANCIAL GROUP INC 6 250% DUE 09/30/54 CALLABLE	025932609	AFGE	35 00	12/31/2014	877 45	02/17/2016	917 33	39 88	4 54%
AMERICAN FINANCIAL GROUP INC 6 250% DUE 09/30/54 CALLABLE	025932609	AFGE	1 00	12/31/2014	25 07	03/23/2016	26 42	1 35	5 38%
AMERICAN FINANCIAL GROUP INC 6 250% DUE 09/30/54 CALLABLE	025932609	AFGE	13 00	12/31/2014	325 91	11/30/2016	326 30	0 39	0 12%
AMN HEALTHCARE SERVICES INC	001744101	AMN	8 00	12/31/2014	157 83	11/14/2016	253 65	95 82	60 71%
ANALOGIC CORP NEW PAR VALUE	032657207	ALOG	6 00	12/31/2014	518 20	11/14/2016	534 92	16 72	3 23%
ANIXTER INTL INC	035290105	AXE	19 00	12/31/2014	1,699 93	11/14/2016	1,423 40	-276 53	-16 27%
ARCH CPTL GRP LTD (ACGL) 6 750% PREFERRED CLBL PAR VALUE - 25 00 USD	G0450A204	ARHPRC	89 00	12/31/2014	2,407 27	02/17/2016	2,298 83	-108 44	-4 50%
ARCH CPTL GRP LTD (ACGL) 6 750% PREFERRED CLBL PAR VALUE - 25 00 USD	G0450A204	ARHPRC	7 00	12/31/2014	189 34	03/23/2016	184 46	-4 88	-2 58%
ARCH CPTL GRP LTD (ACGL) 6 750% PREFERRED CLBL PAR VALUE - 25 00 USD	G0450A204	ARHPRC	11 00	12/31/2014	297 52	06/02/2016	294 81	-2 71	-0 91%

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ASTRAZENECA PLC SPON ADR	046353108	AZN	887 00	06/18/2015	29,549 21	08/12/2016	29,677 57	128 36	0 43%	L
ATOS ORIGIN SA ADR	04962A105	AEXAY	565 00	04/17/2015	8,216 86	08/17/2016	11,110 77	2,893 91	35 22%	L
ATOS ORIGIN SA ADR	04962A105	AEXAY	224 00	04/17/2015	3,257 67	09/29/2016	4,778 65	1,520 98	46 69%	L
AUTOLIV INC \$0 20	052800109	ALV	12 00	12/31/2014	1,286 16	02/22/2016	1,338 48	52 32	4 07%	L
AUTOLIV INC \$0 20	052800109	ALV	3 00	12/31/2014	321 54	03/22/2016	342 14	20 60	6 41%	L
AUTOLIV INC \$0 20	052800109	ALV	262 00	12/31/2014	28,081 16	04/01/2016	30,417 53	2,336 37	8 32%	L
AXIS CAPITAL HOLDINGS LT 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	G0692U117	AXSPRD	56 00	12/31/2014	1,299 20	02/17/2016	1,372 54	73 34	5 65%	L
AXIS CAPITAL HOLDINGS LT 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	G0692U117	AXSPRD	6 00	12/31/2014	139 20	03/23/2016	150 78	11 58	8 32%	L
AXIS CAPITAL HOLDINGS LT 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	G0692U117	AXSPRD	14 00	12/31/2014	324 80	11/30/2016	321 57	-3 23	-0 99%	L
AXIS CAPITAL HOLDINGS LT SER C 6 875% PREFERRED CLBL PAR VALUE - 25 00	G0692U307		89 00	12/31/2014	2,418 13	02/17/2016	2,304 17	-113 96	-4 71%	L
AXIS CAPITAL HOLDINGS LT SER C 6 875% PREFERRED CLBL PAR VALUE - 25 00	G0692U307		7 00	12/31/2014	190 19	03/23/2016	184 72	-5 47	-2 88%	L
AXIS CAPITAL HOLDINGS LT SER C 6 875% PREFERRED CLBL PAR VALUE - 25 00	G0692U307		13 00	12/31/2014	353 21	06/02/2016	343 85	-9 36	-2 65%	L
AXIS CAPITAL HOLDINGS LT SER C 6 875% PREFERRED CLBL PAR VALUE - 25 00	G0692U307		12 00	12/31/2014	326 04	11/30/2016	305 51	-20 53	-6 30%	L
B/E AEROSPACE INC *MERGER EFF. 04/2017*	073302101		6 00	12/31/2014	354 00	02/22/2016	252 11	-101 89	-28 78%	L
B/E AEROSPACE INC *MERGER EFF. 04/2017*	073302101		4 00	12/31/2014	236 00	03/01/2016	179 92	-56 08	-23 76%	L
B/E AEROSPACE INC *MERGER EFF. 04/2017*	073302101		202 00	12/31/2014	11,918 00	04/01/2016	9,217 06	-2,700 94	-22 66%	L
BALCHEM CORP	057665200	BCPC	14 00	05/22/2015	811 28	11/14/2016	1,096 60	285 32	35 17%	L
BALL CORP NTS B/E 05 000% 031522 DTD030912 FC091512	058498AR7		2,000 00	01/06/2015	2,065 00	01/12/2016	2,035 00	-30 00	-1 45%	L
BALL CORP NTS B/E 05 000% 031522 DTD030912 FC091512	058498AR7		10,000 00	01/06/2015	10,325 00	01/13/2016	10,175 00	-150 00	-1 45%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	156 00	01/21/2015	3,870 14	02/17/2016	4,010 44	140 30	3 63%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	7 00	01/22/2015	173 95	02/17/2016	179 96	6 01	3 46%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	17 00	01/22/2015	422 45	03/23/2016	452 38	29 93	7 08%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	1 00	01/29/2015	25 19	03/23/2016	26 61	1 42	5 64%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	27 00	01/29/2015	680 05	06/02/2016	724 39	44 34	6 52%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	5 00	01/29/2015	125 94	11/30/2016	127 90	1 96	1 56%	L
BANK OF AMER CORP 6 500% PREFERRED CLBL PAR VALUE - 25 00 USD	060505310	BACPRY	23 00	02/02/2015	582 12	11/30/2016	588 36	6 24	1 07%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL CALLABLE 10/01/17@25 00	060505740	BACPRI	49 00	12/31/2014	1,285 50	02/17/2016	1,281 81	-3 69	-0 29%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL CALLABLE 10/01/17@25 00	060505740	BACPRI	4 00	12/31/2014	104 94	03/23/2016	104 43	-0 51	-0 49%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL CALLABLE 10/01/17@25 00	060505740	BACPRI	10 00	12/31/2014	262 35	06/02/2016	270 29	7 94	3 03%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL CALLABLE 10/01/17@25 00	060505740	BACPRI	8 00	12/31/2014	209 87	11/30/2016	205 27	-4 60	-2 19%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	060505344	BACPRW	154 00	12/31/2014	3,934 65	02/17/2016	3,957 73	23 08	0 59%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	060505344	BACPRW	22 00	12/31/2014	562 10	03/23/2016	586 09	23 99	4 27%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	060505344	BACPRW	26 00	12/31/2014	664 29	06/02/2016	698 36	34 07	5 13%	L
BANK OF AMER CORP 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	060505344	BACPRW	22 00	12/31/2014	562 09	11/30/2016	562 09	0 00	0 00%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	41 00	12/31/2014	1,035 55	02/17/2016	1,047 74	12 19	1 18%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	1 00	12/31/2014	25 25	03/23/2016	25 68	0 43	1 70%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	4 00	12/31/2014	101 03	05/04/2016	103 48	2 45	2 43%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	7 00	12/31/2014	176 80	05/05/2016	180 97	4 17	2 36%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	12 00	12/31/2014	303 09	05/06/2016	310 79	7 70	2 54%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	24 00	12/31/2014	606 17	05/13/2016	615 35	9 18	1 51%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	4 00	12/31/2014	101 03	05/17/2016	102 69	1 66	1 64%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	6 00	12/31/2014	151 54	05/20/2016	153 81	2 27	1 50%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	9 00	12/31/2014	227 32	05/24/2016	232 52	5 20	2 29%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	9 00	12/31/2014	227 31	05/26/2016	232 60	5 29	2 33%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	12 00	12/31/2014	303 09	05/27/2016	309 51	6 42	2 12%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	6 00	12/31/2014	151 54	05/31/2016	155 15	3 61	2 38%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	7 00	12/31/2014	176 80	06/01/2016	180 93	4 13	2 34%	L
BANK OF AMERICA CORPORAT SER 3 6 375% PREFERRED CLBL	060505617	BMLPRI	15 00	12/31/2014	378 86	06/02/2016	389 09	10 23	2 70%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	68 00	12/31/2014	1,708 60	02/17/2016	1,733 35	24 75	1 45%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	10 00	12/31/2014	251 27	03/23/2016	256 49	5 22	2 08%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	15 00	12/31/2014	376 90	04/28/2016	386 53	9 63	2 56%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	9 00	12/31/2014	226 13	05/04/2016	232 59	6 46	2 86%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	27 00	12/31/2014	678 42	05/05/2016	698 25	19 83	2 92%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	18 00	12/31/2014	452 28	05/06/2016	466 25	13 97	3 09%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	24 00	12/31/2014	603 03	05/16/2016	624 46	21 43	3 55%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	33 00	12/31/2014	829 18	05/20/2016	856 96	27 78	3 35%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	1 00	12/31/2014	25 12	06/02/2016	25 83	0 71	2 83%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	5 00	12/31/2014	125 64	06/20/2016	128 74	3 10	2 47%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	18 00	12/31/2014	452 27	06/21/2016	463 48	11 21	2 48%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	11 00	12/31/2014	276 40	06/29/2016	284 20	7 80	2 82%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	9 00	12/31/2014	226 13	06/30/2016	232 44	6 31	2 79%	L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	3 00	12/31/2014	75 38	07/25/2016	77 81	2 43	3 22%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	6 00	12/31/2014	150 76	07/26/2016	155 39	4 63	3 07% L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	8 00	12/31/2014	201 01	08/01/2016	207 02	6 01	2 99% L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	6 00	12/31/2014	150 76	08/03/2016	155 51	4 75	3 15% L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	4 00	12/31/2014	100 51	08/04/2016	103 95	3 44	3 42% L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	11 00	12/31/2014	276 39	08/05/2016	286 08	9 69	3 51% L
BANK OF AMERICA CORPORAT SER D 6 204% PREFERRED CLBL PAR VALUE - 25 00	060505831	BACPRD	9 00	12/31/2014	226 14	08/08/2016	234 90	8 76	3 87% L
BANK OF NEW YORK MELLON 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	064058209	BKPRC	147 00	12/31/2014	3,410 40	02/17/2016	3,748 07	337 67	9 90% L
BANK OF NEW YORK MELLON 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	064058209	BKPRC	14 00	12/31/2014	324 80	03/23/2016	358 95	34 15	10 51% L
BANK OF NEW YORK MELLON 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	064058209	BKPRC	23 00	12/31/2014	533 60	11/30/2016	567 17	33 57	6 29% L
BARCLAYS BANK PLC SER 3 7 100% PREFERRED CLBL PAR VALUE - 25 00 USD	06739H776		20 00	12/31/2014	515 87	02/17/2016	500 01	-15 86	-3 07% L
BARCLAYS BANK PLC SER 3 7 100% PREFERRED CLBL PAR VALUE - 25 00 USD	06739H776		2 00	12/31/2014	51 59	03/23/2016	50 73	-0 86	-1 67% L
BARCLAYS BANK PLC SER 3 7 100% PREFERRED CLBL PAR VALUE - 25 00 USD	06739H776		22 00	12/31/2014	567 46	05/16/2016	571 69	4 23	0 75% L
BARCLAYS BANK PLC SER 3 7 100% PREFERRED CLBL PAR VALUE - 25 00 USD	06739H776		31 00	12/31/2014	799 60	05/17/2016	807 14	7 54	0 94% L
BARCLAYS BK PLC SER 2 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	06739F390		87 00	12/31/2014	2,221 12	02/17/2016	2,136 76	-84 36	-3 80% L
BARCLAYS BK PLC SER 2 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	06739F390		7 00	12/31/2014	178 71	03/23/2016	176 83	-1 88	-1 05% L
BARCLAYS BK PLC SER 2 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	06739F390		13 00	12/31/2014	331 89	06/02/2016	333 18	1 29	0 39% L
BARCLAYS BK PLC SER 2 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	06739F390		239 00	12/31/2014	6,101 69	09/15/2016	5,975 00	-126 69	-2 08% L
BARCLAYS PLC ADR	06738E204	BCS	2,641 00	01/02/2015	39,470 01	02/18/2016	24,841 89	-14,628 12	-37 06% L
BARNES GROUP INC	067806109	B	172 00	12/31/2014	6,402 58	10/13/2016	6,659 93	257 35	4 02% L
BARNES GROUP INC	067806109	B	5 00	12/31/2014	186 12	11/14/2016	220 98	34 86	18 73% L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
BB&T CORP SER G 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937800	BBTPRG	7 00	12/31/2014	161 35	03/23/2016	175 57	14 22	8 81% L
BB&T CORP SER G 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937800	BBTPRG	14 00	12/31/2014	322 70	06/02/2016	357 28	34 58	10 72% L
BB&T CORP SER G 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937800	BBTPRG	10 00	12/31/2014	230 50	11/30/2016	233 49	2 99	1 30% L
BB&T CORPORATION (BBT) 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937602	BBTPRF	26 00	12/31/2014	592 76	02/17/2016	648 43	55 67	9 39% L
BB&T CORPORATION (BBT) 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937602	BBTPRF	2 00	12/31/2014	45 60	03/23/2016	50 09	4 49	9 85% L
BB&T CORPORATION (BBT) 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937602	BBTPRF	6 00	12/31/2014	136 79	06/02/2016	152 81	16 02	11 71% L
BB&T CORPORATION (BBT) 5 200% PREFERRED CLBL PAR VALUE - 25 00 USD	054937602	BBTPRF	4 00	12/31/2014	91 19	11/30/2016	93 95	2 76	3 03% L
BB&T CORPORATION (BBT) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	054937206	BBTPRD	67 00	12/31/2014	1,682 97	02/17/2016	1,723 27	40 30	2 39% L
BB&T CORPORATION (BBT) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	054937206	BBTPRD	7 00	12/31/2014	175 83	03/23/2016	181 72	5 89	3 35% L
BB&T CORPORATION (BBT) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	054937206	BBTPRD	9 00	12/31/2014	226 07	06/02/2016	238 13	12 06	5 33% L
BB&T CORPORATION (BBT) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	054937206	BBTPRD	10 00	12/31/2014	251 19	11/30/2016	245 59	-5 60	-2 23% L
BB&T CORPORATION (BBT) SER E 5 625% PREFERRED CLBL PAR VALUE - 25 00	054937404	BBTPRE	119 00	12/31/2014	2,885 68	03/23/2016	3,017 91	132 23	4 58% L
BB&T CORPORATION (BBT) SER E 5 625% PREFERRED CLBL PAR VALUE - 25 00	054937404	BBTPRE	29 00	12/31/2014	703 23	06/02/2016	753 14	49 91	7 10% L
BB&T CORPORATION (BBT) SER E 5 625% PREFERRED CLBL PAR VALUE - 25 00	054937404	BBTPRE	23 00	12/31/2014	557 74	11/30/2016	552 24	-5 50	-0 99% L
BERKLEY (WR) CORP 5 625% DUE 04/30/53 CALLABLE	084423409		64 00	12/31/2014	1,530 37	02/17/2016	1,616 92	86 55	5 66% L
BERKLEY (WR) CORP 5 625% DUE 04/30/53 CALLABLE	084423409		8 00	12/31/2014	191 30	03/23/2016	201 12	9 82	5 13% L
BERKLEY (WR) CORP 5 625% DUE 04/30/53 CALLABLE	084423409		10 00	12/31/2014	239 12	06/02/2016	253 59	14 47	6 05% L
BERKLEY (WR) CORP 5 625% DUE 04/30/53 CALLABLE	084423409		8 00	12/31/2014	191 29	11/30/2016	186 79	-4 50	-2 35% L
BITAUTO HLDGS LTD SPON ADR	091727107	BITA	40 00	12/31/2014	2,880 80	01/13/2016	924 06	-1,956 74	-67 92% L
BITAUTO HLDGS LTD SPON ADR	091727107	BITA	210 00	12/31/2014	15,124 20	01/14/2016	4,864 94	-10,259 26	-67 83% L
BLACKROCK STRATEGIC INCOME I	09256HZ86	MFBCDX	40,941 66	01/02/2015	412,837 00	11/16/2016	400,000 00	-12,837 00	-3 11% L
BUCKLE CO	118440106	BKE	445 00	12/31/2014	23,612 95	04/13/2016	12,903 12	-10,709 83	-45 36% L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BURLINGTON STORES INC	122017106	BURL	10 00	03/20/2015	607 69	03/22/2016	537.19	-70 50	-11.60%	L
BURLINGTON STORES INC	122017106	BURL	382 00	03/20/2015	23,213 99	04/01/2016	21,437 38	-1,776 61	-7 65%	L
CACI INTL INC CL A	127190304	CACI	8 00	12/31/2014	697 87	11/14/2016	987.58	289 71	41.51%	L
CALAVO GROWERS INC	128246105	CVGW	110 00	12/31/2014	5,263 89	03/28/2016	6,025 58	761 69	14.47%	L
CALAVO GROWERS INC	128246105	CVGW	270 00	12/31/2014	12,920 44	05/05/2016	15,206 47	2,286 03	17 69%	L
CALLAWAY GOLF CO CALIF	131193104	ELY	2,020 00	12/31/2014	15,621 67	10/28/2016	20,457 51	4,835 84	30 96%	L
CAPITAL ONE FINANCIAL CO 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H709	COFPRD	130 00	12/31/2014	3,364 40	02/17/2016	3,421 37	56 97	1 69%	L
CAPITAL ONE FINANCIAL CO 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H709	COFPRD	13 00	12/31/2014	336 44	03/23/2016	350 73	14 29	4 25%	L
CAPITAL ONE FINANCIAL CO 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H709	COFPRD	18 00	12/31/2014	465.84	06/02/2016	498 59	32.75	7 03%	L
CAPITAL ONE FINANCIAL CO 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H709	COFPRD	2 00	01/27/2015	52 79	06/02/2016	55 40	2 61	4 94%	L
CAPITAL ONE FINANCIAL CO 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H709	COFPRD	17 00	01/27/2015	448.69	11/30/2016	441 84	-6.85	-1 53%	L
CAPITAL ONE FINANCIAL CORP (COF) SER B 6 000% PAR VALUE - 25 00	14040H402	COFPRP	167 00	12/31/2014	4,059 59	02/17/2016	4,197 09	137 50	3 39%	L
CAPITAL ONE FINANCIAL CORP (COF) SER B 6 000% PAR VALUE - 25 00	14040H402	COFPRP	19 00	12/31/2014	461 87	03/23/2016	488 88	27 01	5 85%	L
CAPITAL ONE FINANCIAL CORP (COF) SER B 6 000% PAR VALUE - 25 00	14040H402	COFPRP	27 00	12/31/2014	656 34	06/02/2016	704 98	48 64	7 41%	L
CAPITAL ONE FINANCIAL CORP (COF) SER B 6 000% PAR VALUE - 25 00	14040H402	COFPRP	22 00	12/31/2014	534 79	11/30/2016	542 73	7 94	1 48%	L
CAPITAL ONE FINCL CORP 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H881	COFPRF	6 00	08/19/2015	149 80	11/30/2016	150 29	0 49	0 33%	L
CAPITAL ONE FINL CORP 6 250% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H600	COFPRC	80 00	12/31/2014	1,962 40	02/17/2016	2,035 24	72.84	3 71%	L
CAPITAL ONE FINL CORP 6 250% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H600	COFPRC	12 00	12/31/2014	294 36	03/23/2016	312 84	18 48	6 28%	L
CAPITAL ONE FINL CORP 6 250% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H600	COFPRC	12 00	12/31/2014	294 36	06/02/2016	316 79	22 43	7 62%	L
CAPITAL ONE FINL CORP 6 250% PREFERRED CLBL PAR VALUE - 25 00 USD	14040H600	COFPRC	12 00	12/31/2014	294 36	11/30/2016	300 95	6 59	2 24%	L
CARDINAL FINL CORP ***MERGER EFF 04/2017**	14149F109		35 00	12/31/2014	700 42	05/18/2016	756 33	55.91	7 98%	L
CARDINAL FINL CORP ***MERGER EFF 04/2017**	14149F109		434 00	12/31/2014	8,685 25	08/23/2016	11,373 30	2,688 05	30 95%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CARDINAL FINL CORP **MERGER EFF	14149F109		196 00	12/31/2014	3,922 38	09/19/2016	5,038.19	1,115 81	28.45%	L
CARDINAL FINL CORP **MERGER EFF	14149F109		28 00	12/31/2014	560 34	11/14/2016	884 78	324 44	57 90%	L
CARPENTER TECHNOLOGY	144285103	CRS	140 00	12/31/2014	6,979 55	03/28/2016	4,873.47	-2,106 08	-30.18%	L
CARPENTER TECHNOLOGY	144285103	CRS	16 00	12/31/2014	797 66	11/14/2016	607 03	-190 63	-23 90%	L
CARRIZO OIL & GAS INC	144577103	CRZO	38 00	12/31/2014	1,571 73	02/22/2016	878 27	-693 46	-44 12%	L
CARRIZO OIL & GAS INC	144577103	CRZO	11 00	12/31/2014	454 97	03/22/2016	343 53	-111 44	-24 49%	L
CARRIZO OIL & GAS INC	144577103	CRZO	348 00	12/31/2014	14,393 74	04/01/2016	10,540.69	-3,853 05	-26.77%	L
CBRE GROUP INC CL A	12504L109	CBG	31 00	12/31/2014	1,085 27	02/22/2016	795 55	-289 72	-26 70%	L
CBRE GROUP INC CL A	12504L109	CBG	24 00	12/31/2014	840 20	03/01/2016	638.99	-201 21	-23.95%	L
CBRE GROUP INC CL A	12504L109	CBG	5 00	12/31/2014	175 05	03/22/2016	147 40	-27 65	-15 80%	L
CBRE GROUP INC CL A	12504L109	CBG	816 00	12/31/2014	28,567 01	04/01/2016	23,288 13	-5,278 88	-18 48%	L
CBRE SERVICES INC B/E 05 000% 031523 DTD031413 FC091513 CALL@MW+50BP	12505BAA8		2,000 00	01/12/2015	2,055 00	11/22/2016	2,077 50	22 50	1 09%	L
CCO HLDGS LLC/CAP CORP 06 500% 043021 DTD051011 CALL@MW+50BP	1248EPAU7		24,000.00	01/07/2015	25,200 00	05/25/2016	24,780 00	-420 00	-1 67%	L
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MW+50BP	15089QAC8		2,000 00	09/03/2015	2,095 00	09/13/2016	2,275 00	180 00	8 59%	L
CELANESE US HOLDINGS LLC 05 875% 061521 DTD050611 FC121511 CALL@MW+50BP	15089QAC8		2,000 00	09/10/2015	2,105 00	09/13/2016	2,275 00	170 00	8 08%	L
CENTENE CORP	15135B101	CNC	14 00	12/31/2014	742 31	02/22/2016	807 99	65 68	8 85%	L
CENTENE CORP	15135B101	CNC	13 00	12/31/2014	689 29	03/22/2016	780 96	91 67	13 30%	L
CENTENE CORP	15135B101	CNC	335 00	12/31/2014	17,762 38	04/01/2016	20,491 50	2,729 12	15 36%	L
CENTENE CORP NTS B/E 05 750% 060117 DTD052711 FC120111	15135BAC5		12,000 00	01/06/2015	12,720 00	11/25/2016	12,276 00	-444 00	-3 49%	L
CHARLES SCHWAB CORP (SCHW) 6 000% PFD CLBL PAR VALUE - 25 00 USD	808513204		57 00	12/31/2014	1,463 19	02/17/2016	1,488 24	25 05	1 71%	L
CHARLES SCHWAB CORP (SCHW) 6 000% PFD CLBL PAR VALUE - 25 00 USD	808513204		9 00	12/31/2014	231.04	03/23/2016	234 98	3.94	1 71%	L
CHARLES SCHWAB CORP (SCHW) 6 000% PFD CLBL PAR VALUE - 25 00 USD	808513204		11 00	12/31/2014	282 37	06/02/2016	290 72	8 35	2 96%	L
CHARLES SCHWAB CORP (SCHW) 6 000% PFD CLBL PAR VALUE - 25 00 USD	808513204		4 00	12/31/2014	102.68	11/30/2016	100 87	-1.81	-1 76%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CIENA CORP NEW	171779309	CIEN	33 00	12/31/2014	650 43	02/22/2016	659.66	9 23	1.42%	L
CIENA CORP NEW	171779309	CIEN	7 00	12/31/2014	137 97	03/01/2016	147 30	9 33	6 76%	L
CIENA CORP NEW	171779309	CIEN	27 00	12/31/2014	532 17	03/22/2016	509.48	-22 69	-4.26%	L
CIENA CORP NEW	171779309	CIEN	755 00	12/31/2014	14,881 05	04/01/2016	14,163 49	-717 56	-4.82%	L
CINEMARK INC NTS B/E 05 125% 121522 DTD121812 FC061513 CALL@MW+50BP	172441AX5		2,000 00	01/27/2015	1,967.50	10/27/2016	2,070 00	102.50	5 21%	L
CINEMARK INC NTS B/E 05 125% 121522 DTD121812 FC061513 CALL@MW+50BP	172441AX5		7,000 00	01/27/2015	6,886 25	10/31/2016	7,192 50	306 25	4 45%	L
CINEMARK INC NTS B/E 05 125% 121522 DTD121812 FC061513 CALL@MW+50BP	172441AX5		4,000 00	03/04/2015	4,120 00	11/02/2016	4,100 00	-20 00	-0 49%	L
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MW+50BP	125581GQ5		5,000 00	01/21/2015	5,187 50	01/27/2016	5,050 00	-137 50	-2 65%	L
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MW+50BP	125581GQ5		2,000 00	01/21/2015	2,075 00	01/27/2016	2,030 00	-45 00	-2 17%	L
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MW+50BP	125581GQ5		4,000 00	01/21/2015	4,150 00	03/07/2016	4,120 00	-30 00	-0 72%	L
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MW+50BP	125581GQ5		3,000 00	01/21/2015	3,112 50	03/11/2016	3,075 00	-37.50	-1 20%	L
CIT GROUP INC B/E 05 000% 081522 DTD080312 FC021513 CALL@MW+50BP	125581GQ5		6,000 00	01/21/2015	6,225 00	03/17/2016	6,105 00	-120 00	-1 93%	L
CITIGROUP INC 5 800% PREFERRED CLBL PAR VALUE - 25 00 USD	172967366	CPRC	78 00	12/31/2014	1,901 64	02/17/2016	1,963 22	61 58	3 24%	L
CITIGROUP INC 5 800% PREFERRED CLBL PAR VALUE - 25 00 USD	172967366	CPRC	10 00	12/31/2014	243 80	03/23/2016	255 80	12 00	4 92%	L
CITIGROUP INC 5 800% PREFERRED CLBL PAR VALUE - 25 00 USD	172967366	CPRC	12 00	12/31/2014	292.56	06/02/2016	313 67	21.11	7 22%	L
CITIGROUP INC 5 800% PREFERRED CLBL PAR VALUE - 25 00 USD	172967366	CPRC	13 00	12/31/2014	316 94	11/30/2016	316 80	-0 14	-0 04%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967333	CPRL	90 00	12/31/2014	2,356.20	02/17/2016	2,374 15	17.95	0 76%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967341	CPRK	173 00	12/31/2014	4,589 86	02/17/2016	4,573 16	-16 70	-0 36%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967333	CPRL	6 00	12/31/2014	157 08	03/23/2016	161 64	4 56	2 90%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967341	CPRK	17 00	12/31/2014	451 03	03/23/2016	461 37	10 34	2 29%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967333	CPRL	15 00	12/31/2014	392 70	06/02/2016	408 76	16 06	4 09%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967341	CPRK	24 00	12/31/2014	636 74	06/02/2016	667 45	30 71	4 82%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967333	CPRL	13 00	12/31/2014	340 34	11/30/2016	347 49	7 15	2 10%	L
CITIGROUP INC 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	172967341	CPRK	25 00	12/31/2014	663 28	11/30/2016	668 24	4 96	0 75%	L
CITIGROUP INC SER J 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	172967358	CPRJ	60 00	12/31/2014	1,623 06	02/17/2016	1,604 97	-18 09	-1 11%	L
CITIGROUP INC SER J 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	172967358	CPRJ	4 00	12/31/2014	108 20	03/23/2016	107 83	-0 37	-0 34%	L
CITIGROUP INC SER J 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	172967358	CPRJ	10 00	12/31/2014	270 51	06/02/2016	287 20	16 69	6 17%	L
CLARCOR INC **MERGER EFF 02/2017**	179895107		12 00	12/31/2014	813 31	11/14/2016	838 90	25 59	3 15%	L
COHERENT INC	192479103	COHR	66 00	12/31/2014	4,058 67	01/29/2016	5,098 46	1,039 79	25 62%	L
COHERENT INC	192479103	COHR	81 00	12/31/2014	4,981 10	07/27/2016	7,973 47	2,992 37	60 07%	L
COHERENT INC	192479103	COHR	6 00	12/31/2014	368 97	11/14/2016	756 28	387 31	104 97%	L
COMCAST CORP (CMCSA) 5 000% DUE 12/15/61 CALLABLE	20030N606	CCV	48 00	12/31/2014	1,224 63	02/17/2016	1,247 49	22 86	1 87%	L
COMCAST CORP (CMCSA) 5 000% DUE 12/15/61 CALLABLE	20030N606	CCV	3 00	12/31/2014	76 53	03/23/2016	78 74	2 21	2 89%	L
COMCAST CORP (CMCSA) 5 000% DUE 12/15/61 CALLABLE	20030N606	CCV	8 00	12/31/2014	204 11	06/02/2016	213 75	9 64	4 72%	L
COMCAST CORP (CMCSA) 5 000% DUE 12/15/61 CALLABLE	20030N606	CCV	6 00	12/31/2014	153 08	11/30/2016	148 85	-4 23	-2 76%	L
COMMUNITY HEALTH SYSTEMS 07 125% 071520 DTD071812 FC011513 CALL@MW +50BP	12543DAQ3		12,000 00	01/06/2015	12,690 00	09/16/2016	10,800 00	-1,890 00	-14 89%	L
CORE LABORATORIES N V EUR	N22717107	CLB	6 00	12/31/2014	712 95	02/22/2016	668 58	-44 37	-6 22%	L
CORE LABORATORIES N V EUR	N22717107	CLB	81 00	12/31/2014	9,624 78	04/01/2016	8,893 61	-731 17	-7 60%	L
CROWN AMERICAS B/E 06 250% 020121 DTD080111 FC020112	22818VAB3		12,000 00	01/06/2015	12,660 00	02/28/2016	12,375 00	-285 00	-2 25%	L
CROWN CASTLE INTL CORP 04 875% 041522 DTD041514 FC101514 CALL@MW+50BP	228227BE3		7,000 00	01/07/2015	7,052 50	08/15/2016	7,771 19	718 69	10 19%	L
CROWN CASTLE INTL CORP 04 875% 041522 DTD041514 FC101514 CALL@MW+50BP	228227BE3		6,000 00	01/07/2015	6,045 00	08/16/2016	6,660 00	615 00	10 17%	L
CULLEN FROST BANKERS INC	229899109	CFR	10 00	12/31/2014	712 87	11/14/2016	841 58	128 71	18 06%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	42 00	12/31/2014	1,100 40	02/02/2016	1,058 49	-41 91	-3 81%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	39 00	12/31/2014	1,021 80	02/10/2016	839 51	-182 29	-17 84%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	115 00	12/31/2014	3,013 00	02/17/2016	2,639 48	-373 52	-12 40%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	42 00	12/31/2014	1,100 40	02/24/2016	953 26	-147 14	-13 37%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	48 00	12/31/2014	1,257 60	02/29/2016	1,103 80	-153 80	-12 23%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	30 00	12/31/2014	786 00	03/02/2016	687 59	-98 41	-12 52%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	51 00	12/31/2014	1,336 20	03/08/2016	1,184 64	-151 56	-11 34%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	54 00	12/31/2014	1,414 80	03/11/2016	1,267 51	-147 29	-10 41%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	11 00	12/31/2014	288 20	03/23/2016	258 61	-29 59	-10 27%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	30 00	12/31/2014	786 00	05/26/2016	747 73	-38 27	-4 87%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	33 00	12/31/2014	864 60	05/27/2016	822 42	-42 18	-4 88%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	5 00	12/31/2014	131 00	06/02/2016	124 65	-6 35	-4 85%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	26 00	12/31/2014	681 20	07/28/2016	649 99	-31 21	-4 58%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	19 00	12/31/2014	497 80	07/29/2016	475 67	-22 13	-4 45%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	6 00	12/31/2014	157 20	09/21/2016	146 65	-10 55	-6 71%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	38 00	12/31/2014	995 60	09/22/2016	939 53	-56 07	-5 63%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	12 00	12/31/2014	314 40	09/28/2016	278 67	-35 73	-11 36%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	7 00	12/31/2014	183 40	09/29/2016	156 44	-26 96	-14 70%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	14 00	12/31/2014	366 80	09/30/2016	324 84	-41 96	-11 44%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	23 00	12/31/2014	602 60	10/10/2016	529 73	-72 87	-12 09%	L
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	3 00	12/31/2014	78 60	10/11/2016	68 24	-10 36	-13 18%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DB CONT CAP TRST II PFD CUMUL 6 550% PREFERRED CLBL PAR VALUE - 25 00	25153X208	DXB	38 00	12/31/2014	995 60	10/12/2016	866 22	-129 38	-13 00%	L
DEL FRISCOS RESTAURANT GROUP INC	245077102	DFRG	800 00	05/26/2015	15,258 88	06/27/2016	11,601 18	-3,657 70	-23 97%	L
DENSO CORP ADR	24872B100	DNZOY	1,053 00	01/02/2015	24,598 08	01/27/2016	22,240 32	-2,357 76	-9 59%	L
DENSO CORP ADR	24872B100	DNZOY	633 00	01/02/2015	14,786 88	01/29/2016	13,285 35	-1,501 53	-10 15%	L
DEXCOM INC	252131107	DXCM	2 00	12/31/2014	112 67	02/22/2016	126 55	13 88	12 32%	L
DEXCOM INC	252131107	DXCM	1 00	12/31/2014	56 34	03/01/2016	65 15	8 81	15 64%	L
DEXCOM INC	252131107	DXCM	18 00	12/31/2014	1,014 03	03/22/2016	1,128 78	114 75	11 32%	L
DEXCOM INC	252131107	DXCM	225 00	12/31/2014	12,675 39	04/01/2016	15,178 17	2,502 78	19 75%	L
DIGITAL REALTY TRUST INC CUMUL SER F 6 625% PREFERRED CLBL PAR VALUE	253868806		21 00	12/31/2014	535 29	02/17/2016	541 79	6 50	1 21%	L
DIGITAL REALTY TRUST INC CUMUL SER F 6 625% PREFERRED CLBL PAR VALUE	253868806		2 00	12/31/2014	50 98	03/23/2016	52 74	1 76	3 45%	L
DIGITAL REALTY TRUST INC CUMUL SER F 6 625% PREFERRED CLBL PAR VALUE	253868806		3 00	12/31/2014	76 47	06/02/2016	79 49	3 02	3 95%	L
DIGITAL REALTY TRUST INC CUMUL SER F 6 625% PREFERRED CLBL PAR VALUE	253868806		2 00	12/31/2014	50 98	11/30/2016	50 79	-0 19	-0 37%	L
DIGITAL REALTY TRUST INC SER E 7 000% PREFERRED CLBL	253868707		27 00	12/31/2014	690 66	02/17/2016	693 07	2 41	0 35%	L
DIGITAL REALTY TRUST INC SER E 7 000% PREFERRED CLBL	253868707		4 00	12/31/2014	102 32	03/23/2016	102 63	0 31	0 30%	L
DIGITAL REALTY TRUST INC SER E 7 000% PREFERRED CLBL	253868707		3 00	12/31/2014	76 74	06/02/2016	77 27	0 53	0 69%	L
DIGITAL REALTY TRUST INC SER E 7 000% PREFERRED CLBL	253868707		81 00	12/31/2014	2,071 98	09/15/2016	2,025 00	-46 98	-2 27%	L
DIGITAL REALTY TRUST INC SER H 7 375% PREFERRED CLBL	253868871	DLRPRH	32 00	12/31/2014	858 88	02/17/2016	862 86	3 98	0 46%	L
DIGITAL REALTY TRUST INC SER H 7 375% PREFERRED CLBL	253868871	DLRPRH	1 00	12/31/2014	26 84	03/23/2016	27 50	0 66	2 46%	L
DIGITAL REALTY TRUST INC SER H 7 375% PREFERRED CLBL	253868871	DLRPRH	6 00	12/31/2014	161 04	06/02/2016	168 78	7 74	4 81%	L
DIGITAL REALTY TRUST INC SER H 7 375% PREFERRED CLBL	253868871	DLRPRH	3 00	12/31/2014	80 52	11/30/2016	79 52	-1 00	-1 24%	L
DIGITAL RLTY TR INC SER G 5 875% PREFERRED CLBL PAR VALUE - 25 00	253868889	DLRPRG	24 00	12/31/2014	561 84	02/17/2016	590 17	28 33	5 04%	L
DIGITAL RLTY TR INC SER G 5 875% PREFERRED CLBL PAR VALUE - 25 00	253868889	DLRPRG	2 00	12/31/2014	46 82	03/23/2016	50 01	3 19	6 81%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DIGITAL RLTY TR INC SER G 5.875% PREFERRED CLBL PAR VALUE - 25 00	2538688889	DLRPRG	4 00	12/31/2014	93 64	06/02/2016	103 23	9 59	10 24%	L
DIGITAL RLTY TR INC SER G 5.875% PREFERRED CLBL PAR VALUE - 25 00	2538688889	DLRPRG	2 00	12/31/2014	46 82	11/30/2016	48 49	1 67	3 57%	L
DILLARDS INC CL A	254067101	DDS	4 00	12/31/2014	504 48	02/22/2016	292 27	-212 21	-42 07%	L
DILLARDS INC CL A	254067101	DDS	117 00	12/31/2014	14,755 99	04/01/2016	9,928 40	-4,827 59	-32 72%	L
DOLBY LABORATORIES INC CL A	25659T107	DLB	11 00	12/31/2014	480 34	02/22/2016	431 78	-48 56	-10 11%	L
DOLBY LABORATORIES INC CL A	25659T107	DLB	19 00	12/31/2014	829 69	03/22/2016	782 21	-47 48	-5 72%	L
DOLBY LABORATORIES INC CL A	25659T107	DLB	321 00	12/31/2014	14,017 33	04/01/2016	13,898 99	-118 34	-0 84%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	3 00	12/31/2014	78 63	03/23/2016	76 94	-1 69	-2 15%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	3 00	12/31/2014	78 63	06/02/2016	77 66	-0 97	-1 23%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	1 00	12/31/2014	26 21	09/20/2016	26 14	-0 07	-0 27%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	3 00	12/31/2014	78 63	09/21/2016	78 33	-0 30	-0 38%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6 00	12/31/2014	157 26	09/22/2016	156 98	-0 28	-0 18%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6 00	12/31/2014	157 26	10/03/2016	154 40	-2 86	-1 82%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	10 00	12/31/2014	262 10	10/10/2016	255 84	-6 26	-2 39%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6 00	12/31/2014	157 26	10/11/2016	153 34	-3 92	-2 49%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	1 00	12/31/2014	26 21	10/12/2016	25 54	-0 67	-2 56%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	10 00	12/31/2014	262 10	10/13/2016	254 87	-7 23	-2 76%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	4 00	12/31/2014	104 84	10/14/2016	102 05	-2 79	-2 66%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6 00	12/31/2014	157 26	10/19/2016	154 31	-2 95	-1 88%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	7 00	12/31/2014	183 47	10/20/2016	179 73	-3 74	-2 04%	L
DTE ENERGY CO 6 500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6 00	12/31/2014	157 26	10/24/2016	155 45	-1 81	-1 15%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DTE ENERGY CO 6.500% SER I DUE 12/01/61 CALLABLE	233331602	DTZCL	6.00	12/31/2014	157.26	10/25/2016	155.43	-1.83	-1.16%	L
DTE ENERGY COMPANY (DTE) 5 250% DUE 12/01/62 CALLABLE	233331701	DTQ	15.00	12/31/2014	368.55	02/17/2016	371.99	3.44	0.93%	L
DTE ENERGY COMPANY (DTE) 5 250% DUE 12/01/62 CALLABLE	233331701	DTQ	1.00	12/31/2014	24.57	03/23/2016	25.52	0.95	3.87%	L
DTE ENERGY COMPANY (DTE) 5 250% DUE 12/01/62 CALLABLE	233331701	DTQ	1.00	12/31/2014	24.57	06/02/2016	25.28	0.71	2.89%	L
DTE ENERGY COMPANY (DTE) 5 250% DUE 12/01/62 CALLABLE	233331701	DTQ	1.00	12/31/2014	24.57	11/30/2016	23.24	-1.33	-5.41%	L
DUKE ENERGY CORPORATION (DUK) 5 125% DUE 01/15/73 CALL	26441C303	DUKH	38.00	12/31/2014	948.87	02/17/2016	967.12	18.25	1.92%	L
DUKE ENERGY CORPORATION (DUK) 5 125% DUE 01/15/73 CALL	26441C303	DUKH	5.00	12/31/2014	124.85	03/23/2016	128.99	4.14	3.32%	L
DUKE ENERGY CORPORATION (DUK) 5 125% DUE 01/15/73 CALL	26441C303	DUKH	3.00	12/31/2014	74.91	06/02/2016	79.79	4.88	6.51%	L
DUKE ENERGY CORPORATION (DUK) 5 125% DUE 01/15/73 CALL	26441C303	DUKH	6.00	12/31/2014	149.82	11/30/2016	145.37	-4.45	-2.97%	L
DYNEGY INC NTS B/E 5 875% 060123 DTD120113 FCO60114 CALL@MW+50BP	26817RAB4		13,000.00	01/28/2015	12,447.50	05/31/2016	11,472.50	-975.00	-7.83%	L
EMBRAER S A SPON ADR	29082A107	ERJ	104.00	03/09/2015	3,420.13	04/29/2016	2,389.32	-1,030.81	-30.14%	L
EMBRAER S A SPON ADR	29082A107	ERJ	133.00	03/09/2015	4,373.81	05/02/2016	3,066.09	-1,307.72	-29.90%	L
EMBRAER S A SPON ADR	29082A107	ERJ	161.00	03/09/2015	5,294.61	05/03/2016	3,676.76	-1,617.85	-30.56%	L
EMBRAER S A SPON ADR	29082A107	ERJ	163.00	03/09/2015	5,360.38	05/04/2016	3,690.70	-1,669.68	-31.15%	L
EMBRAER S A SPON ADR	29082A107	ERJ	107.00	03/09/2015	3,518.78	05/05/2016	2,404.19	-1,114.59	-31.68%	L
EMBRAER S A SPON ADR	29082A107	ERJ	218.00	03/09/2015	7,169.11	06/09/2016	4,728.54	-2,440.57	-34.04%	L
EMBRAER S A SPON ADR	29082A107	ERJ	90.00	03/09/2015	2,959.72	06/10/2016	1,861.77	-1,097.95	-37.10%	L
EMBRAER S A SPON ADR	29082A107	ERJ	3.00	03/20/2015	94.79	06/10/2016	62.06	-32.73	-34.53%	L
EMBRAER S A SPON ADR	29082A107	ERJ	201.00	03/20/2015	6,350.71	06/13/2016	4,100.91	-2,249.80	-35.43%	L
EMBRAER S A SPON ADR	29082A107	ERJ	185.00	03/20/2015	5,845.19	06/14/2016	3,705.03	-2,140.16	-36.61%	L
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	13.00	12/31/2014	660.44	02/22/2016	381.53	-278.91	-42.23%	L
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	7.00	12/31/2014	355.62	03/01/2016	207.70	-147.92	-41.59%	L
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	215.00	12/31/2014	10,922.62	04/01/2016	6,258.51	-4,664.11	-42.70%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENANTA PHARMACEUTICALS INC	29251M106	ENTA	178.00	03/20/2015	6,221.51	04/01/2016	5,181.47	-1,040.04	-16.72%	L
ENERGY TRANSFER PARTNERS 07 500% 101520 DTD092010 FC041511 LP B/E	29273VAC4		3,000.00	01/07/2015	3,315.00	02/09/2016	2,400.00	-915.00	-27.60%	L
ENERGY TRANSFER PARTNERS 07 500% 101520 DTD092010 FC041511 LP B/E	29273VAC4		8,000.00	01/07/2015	8,840.00	02/10/2016	6,320.00	-2,520.00	-28.51%	L
ENERGY TRANSFER PARTNERS 07 500% 101520 DTD092010 FC041511 LP B/E	29273VAC4		3,000.00	01/07/2015	3,315.00	02/12/2016	2,370.00	-945.00	-28.51%	L
ENERGY TRANSFER PARTNERS 07 500% 101520 DTD092010 FC041511 LP B/E	29273VAC4		4,000.00	01/07/2015	4,420.00	02/16/2016	3,190.00	-1,230.00	-27.83%	L
ENERGY TRANSFER PARTNERS 07 500% 101520 DTD092010 FC041511 LP B/E	29273VAC4		5,000.00	01/07/2015	5,525.00	02/17/2016	4,037.50	-1,487.50	-26.92%	L
ENTEGRIS INC	29362U104	ENTG	15.00	12/31/2014	201.55	02/22/2016	182.45	-19.10	-9.48%	L
ENTEGRIS INC	29362U104	ENTG	14.00	12/31/2014	188.11	03/01/2016	175.03	-13.08	-6.95%	L
ENTEGRIS INC	29362U104	ENTG	23.00	12/31/2014	309.04	03/22/2016	306.12	-2.92	-0.94%	L
ENTEGRIS INC	29362U104	ENTG	1,013.00	12/31/2014	13,611.28	04/01/2016	13,675.20	63.92	0.47%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	25.00	12/31/2014	636.50	02/17/2016	629.24	-7.26	-1.14%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	2.00	12/31/2014	50.92	03/23/2016	50.81	-0.11	-0.22%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	1.00	12/31/2014	25.46	06/02/2016	25.48	0.02	0.08%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	5.00	12/31/2014	127.30	06/21/2016	127.85	0.55	0.43%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	17.00	12/31/2014	432.82	06/29/2016	434.01	1.19	0.27%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	23.00	12/31/2014	585.58	06/30/2016	588.14	2.56	0.44%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	5.00	12/31/2014	127.30	07/01/2016	127.95	0.65	0.51%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	4.00	12/31/2014	101.84	07/05/2016	102.33	0.49	0.48%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	4.00	12/31/2014	101.84	07/21/2016	103.95	2.11	2.07%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	1.00	12/31/2014	25.46	07/25/2016	25.99	0.53	2.08%	L
ENERGY ARK INC 1ST MTG 5 750% DUE 11/01/40 CALLABLE	29364D779	EAACL	5.00	12/31/2014	127.30	07/27/2016	127.25	-0.05	-0.04%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENERGY ARK INC 4 750% DUE 06/01/63 CALLABLE	29364D753	EAE	12.00	12/31/2014	266.04	02/17/2016	295.07	29.03	10.91%	L
ENERGY ARK INC 4 750% DUE 06/01/63 CALLABLE	29364D753	EAE	2.00	12/31/2014	44.34	03/23/2016	49.85	5.51	12.43%	L
ENERGY ARK INC 4 750% DUE 06/01/63 CALLABLE	29364D753	EAE	1.00	12/31/2014	22.17	06/02/2016	25.30	3.13	14.12%	L
ENERGY ARK INC 4 750% DUE 06/01/63 CALLABLE	29364D753	EAE	4.00	12/31/2014	88.68	11/30/2016	90.59	1.91	2.15%	L
ENERGY ARK INC 4 900% DUE 12/01/52 CALLABLE	29364D761	EAB	15.00	12/31/2014	348.75	02/17/2016	375.76	27.01	7.74%	L
ENERGY ARK INC 4 900% DUE 12/01/52 CALLABLE	29364D761	EAB	1.00	12/31/2014	23.25	03/23/2016	25.48	2.23	9.59%	L
ENERGY ARK INC 4 900% DUE 12/01/52 CALLABLE	29364D761	EAB	1.00	12/31/2014	23.25	06/02/2016	25.36	2.11	9.08%	L
ENERGY ARK INC 4 900% DUE 12/01/52 CALLABLE	29364D761	EAB	4.00	12/31/2014	93.00	11/30/2016	92.47	-0.53	-0.57%	L
ENERGY LA LLC 1ST MTG B 5 875% DUE 06/15/41	29364W405	ELACL	9.00	12/31/2014	229.05	02/17/2016	227.70	-1.35	-0.59%	L
ENERGY LA LLC 1ST MTG B 5 875% DUE 06/15/41	29364W405	ELACL	3.00	12/31/2014	76.35	03/23/2016	75.74	-0.61	-0.80%	L
ENERGY LA LLC 1ST MTG B 5 875% DUE 06/15/41	29364W405	ELACL	2.00	12/31/2014	50.90	06/02/2016	51.07	0.17	0.33%	L
ENERGY LA LLC 1ST MTG B 5 875% DUE 06/15/41	29364W405	ELACL	30.00	12/31/2014	763.50	09/16/2016	750.00	-13.50	-1.77%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	22.00	12/31/2014	555.74	02/17/2016	557.91	2.17	0.39%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	27.00	12/31/2014	682.05	02/26/2016	685.15	3.10	0.45%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	9.00	12/31/2014	227.35	03/03/2016	228.95	1.60	0.70%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	9.00	12/31/2014	227.35	03/07/2016	229.32	1.97	0.87%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	29.00	12/31/2014	732.57	05/27/2016	739.94	7.37	1.01%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	28.00	12/31/2014	707.30	05/31/2016	715.04	7.74	1.09%	L
ENERGY LA LLC 1ST MTG B 6 000% DUE 03/15/40	29364W306	ELBCL	6.00	12/31/2014	151.57	06/02/2016	153.29	1.72	1.13%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51	29364N835	EMZCL	20.00	12/31/2014	519.60	02/17/2016	503.99	-15.61	-3.00%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51	29364N835	EMZCL	4.00	12/31/2014	103.92	03/23/2016	104.51	0.59	0.57%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51	29364N835	EMZCL	3.00	12/31/2014	77.94	06/02/2016	76.22	-1.72	-2.21%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51	29364N835	EMZCL	2.00	12/31/2014	51.96	06/21/2016	51.14	-0.82	-1.58%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51 CALLABLE	29364N835	EMZCL	7 00	12/31/2014	181 86	07/26/2016	181 09	-0 77	-0 42%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51 CALLABLE	29364N835	EMZCL	12 00	12/31/2014	311 76	07/27/2016	307 33	-4 43	-1 42%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51 CALLABLE	29364N835	EMZCL	2 00	12/31/2014	51 96	08/02/2016	51 26	-0 70	-1 35%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51 CALLABLE	29364N835	EMZCL	2 00	12/31/2014	51 96	08/08/2016	51 41	-0 55	-1 06%	L
ENERGY MISS INC 1ST MTG 6 000% DUE 05/01/51 CALLABLE	29364N835	EMZCL	42 00	12/31/2014	1,091 16	08/10/2016	1,071 76	-19 40	-1 78%	L
ERICSSON SEK 10 NEW 2002 ADR	294821608	ERIC	4,913 00	06/02/2015	55,274 20	10/12/2016	27,475 85	-27,798 35	-50 29%	L
EXLSERVICE HOLDINGS INC	302081104	EXLS	11 00	09/01/2015	396 13	11/14/2016	497 52	101 39	25 60%	L
F5 NETWORKS INC	315616102	FFIV	8 00	12/31/2014	1,065 47	02/22/2016	755 74	-309 73	-29 07%	L
F5 NETWORKS INC	315616102	FFIV	2 00	12/31/2014	266 37	03/01/2016	197 08	-69 29	-26 01%	L
F5 NETWORKS INC	315616102	FFIV	4 00	12/31/2014	532 73	03/22/2016	417 11	-115 62	-21 70%	L
F5 NETWORKS INC	315616102	FFIV	200 00	12/31/2014	26,636 70	04/01/2016	20,987 54	-5,649 16	-21 21%	L
FIREEYE INC	31816Q101	FEYE	308 00	03/18/2015	13,292 85	04/01/2016	5,466 89	-7,825 96	-58 87%	L
FIRST REP BANK	33616C100	FRC	18 00	12/31/2014	949 00	02/22/2016	1,104 12	155 12	16 35%	L
FIRST REP BANK	33616C100	FRC	9 00	12/31/2014	474 49	03/01/2016	577 54	103 05	21 72%	L
FIRST REP BANK	33616C100	FRC	395 00	12/31/2014	20,825 19	04/01/2016	26,085 24	5,260 05	25 26%	L
FOOT LOCKER INC	344849104	FL	12 00	12/31/2014	681 36	03/01/2016	760 58	79 22	11 63%	L
FOOT LOCKER INC	344849104	FL	5 00	12/31/2014	283 90	03/22/2016	331 69	47 79	16 83%	L
FOOT LOCKER INC	344849104	FL	423 00	12/31/2014	24,017 94	04/01/2016	27,278 67	3,260 73	13 58%	L
FORTINET INC	34959E109	FTNT	414 00	03/20/2015	14,671 16	04/01/2016	12,523 23	-2,147 93	-14 64%	L
FORWARD AIR CORP	349853101	FWRD	19 00	12/31/2014	969 69	11/14/2016	930 79	-38 90	-4 01%	L
FRANSCAS HLDGS CORP	351793104	FRAN	626 00	04/21/2015	11,068 68	05/17/2016	6,522 78	-4,545 90	-41 07%	L
FRANSCAS HLDGS CORP	351793104	FRAN	254 00	04/21/2015	4,491 13	06/01/2016	2,661 48	-1,829 65	-40 74%	L
FRANSCAS HLDGS CORP	351793104	FRAN	375 00	05/22/2015	6,121 09	06/01/2016	3,929 35	-2,191 74	-35 81%	L
FRANKLIN ELECTRIC CO	353514102	FELE	21 00	12/31/2014	795 77	11/14/2016	895 92	100 15	12 59%	L
GARTNER INC	366651107	IT	4 00	12/31/2014	342 32	02/22/2016	329 55	-12 77	-3 73%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GARTNER INC	366651107	IT	4.00	12/31/2014	342.32	03/01/2016	335.15	-7.17	-2.09%	L
GARTNER INC	366651107	IT	3.00	12/31/2014	256.74	03/22/2016	260.51	3.77	1.47%	L
GARTNER INC	366651107	IT	171.00	12/31/2014	14,634.04	04/01/2016	15,225.51	591.47	4.04%	L
GENERAL ELEC CAP CORP 4 700% SER A CL MTN DUE 05/16/53 CALLABLE	369622394	GEK	106.00	12/31/2014	2,510.07	02/17/2016	2,721.49	211.42	8.42%	L
GENERAL ELEC CAP CORP 4 700% SER A CL MTN DUE 05/16/53 CALLABLE	369622394	GEK	14.00	12/31/2014	331.52	03/23/2016	362.89	31.37	9.46%	L
GENERAL ELEC CAP CORP 4 700% SER A CL MTN DUE 05/16/53 CALLABLE	369622394	GEK	16.00	12/31/2014	378.88	06/02/2016	416.81	37.93	10.01%	L
GENERAL ELEC CAP CORP 4 700% SER A CL MTN DUE 05/16/53 CALLABLE	369622394	GEK	14.00	12/31/2014	331.51	11/30/2016	345.93	14.42	4.35%	L
GENERAL ELEC CAP CORP 4 875% DUE 01/29/53 CALLABLE	369622410	GEH	104.00	12/31/2014	2,593.40	02/17/2016	2,691.47	98.07	3.78%	L
GENERAL ELEC CAP CORP 4 875% DUE 01/29/53 CALLABLE	369622410	GEH	12.00	12/31/2014	299.23	03/23/2016	315.71	16.48	5.51%	L
GENERAL ELEC CAP CORP 4 875% DUE 01/29/53 CALLABLE	369622410	GEH	16.00	12/31/2014	398.99	06/02/2016	427.21	28.22	7.07%	L
GENERAL ELEC CAP CORP 4 875% DUE 01/29/53 CALLABLE	369622410	GEH	16.00	12/31/2014	398.98	11/30/2016	394.55	-4.43	-1.11%	L
GENERAL ELECTRIC CAPITAL CORP (GECC) 4 875% DUE 10/15/52 CALLABLE	369622428	GEB	103.00	12/31/2014	2,554.92	02/17/2016	2,657.60	102.68	4.02%	L
GENERAL ELECTRIC CAPITAL CORP (GECC) 4 875% DUE 10/15/52 CALLABLE	369622428	GEB	11.00	12/31/2014	272.86	03/23/2016	287.76	14.90	5.46%	L
GENERAL ELECTRIC CAPITAL CORP (GECC) 4 875% DUE 10/15/52 CALLABLE	369622428	GEB	16.00	12/31/2014	396.88	06/02/2016	421.13	24.25	6.11%	L
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		4,000.00	01/21/2015	4,075.00	08/15/2016	4,088.00	13.00	0.32%	L
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		3,000.00	01/21/2015	3,056.25	08/17/2016	3,064.50	8.25	0.27%	L
GENERAL MOTORS FINL CO 03 250% 051518 DTD111513 FC051514 CALL@MW+50BP	37045XAJ5		6,000.00	01/21/2015	6,112.50	08/23/2016	6,126.00	13.50	0.22%	L
GENL MOTORS FINL CO INC 04 250% 051523 DTD111513 FC051514 CALL@MW+50BP	37045XALO		2,000.00	01/26/2015	2,065.00	11/22/2016	2,015.62	-49.38	-2.39%	L
GENL MOTORS FINL CO INC 04 250% 051523 DTD111513 FC051514 CALL@MW+50BP	37045XALO		2,000.00	01/26/2015	2,065.00	11/28/2016	2,014.58	-50.42	-2.44%	L
GENL MOTORS FINL CO INC 04 250% 051523 DTD111513 FC051514 CALL@MW+50BP	37045XALO		1,000.00	01/26/2015	1,032.50	11/29/2016	1,007.90	-24.60	-2.38%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GENON ENERGY INC NTS B/E 09 875% 101520 DTD041511 FC101511 CALL@MW +50BP	37244DAF6		2,000.00	01/22/2015	1,938.00	01/29/2016	1,320.00	-618.00	-31.89%	L
GENON ENERGY INC NTS B/E 09 875% 101520 DTD041511 FC101511 CALL@MW +50BP	37244DAF6		5,000.00	01/22/2015	4,845.00	02/03/2016	2,925.00	-1,920.00	-39.63%	L
GLOBAL PAYMENTS INC	37940X102	GPN	25.00	12/31/2014	1,025.08	02/22/2016	1,525.97	500.89	48.86%	L
GLOBAL PAYMENTS INC	37940X102	GPN	549.00	12/31/2014	22,510.76	03/17/2016	32,637.06	10,126.30	44.98%	L
GLP CAP L P / GLP FING 04 875% 110120 DTD050114 FC110114 CALL@MW+50BP	361841AD1		13,000.00	01/15/2015	13,292.50	10/05/2016	14,007.50	715.00	5.38%	L
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25.00 USD	38144G209	GSPRI	9.00	05/01/2015	227.28	06/02/2016	233.28	6.00	2.64%	L
GOLDMAN SACHS GROUP INC (GS) 5 950% PREFERRED PAR VALUE - 25.00 USD	38144G209	GSPRI	5.00	05/01/2015	126.27	11/30/2016	125.79	-0.48	-0.38%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	119.00	12/31/2014	3,189.09	02/17/2016	3,083.23	-105.86	-3.32%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	15.00	12/31/2014	401.99	03/18/2016	393.35	-8.64	-2.15%	L
GOLDMAN SACHS GROUP INC 6.5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	76.00	12/31/2014	2,036.73	03/23/2016	1,991.34	-45.39	-2.23%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	21.00	12/31/2014	562.78	04/29/2016	543.18	-19.60	-3.48%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	18.00	12/31/2014	482.39	05/03/2016	464.63	-17.76	-3.68%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	18.00	12/31/2014	482.38	05/06/2016	465.17	-17.21	-3.57%	L
GOLDMAN SACHS GROUP INC 6.5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	27.00	12/31/2014	723.57	05/20/2016	699.01	-24.56	-3.39%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	21.00	12/31/2014	562.79	05/24/2016	543.59	-19.20	-3.41%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	36.00	12/31/2014	964.76	05/25/2016	932.58	-32.18	-3.34%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	9.00	12/31/2014	241.20	05/26/2016	233.84	-7.36	-3.05%	L
GOLDMAN SACHS GROUP INC 6.5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	4.00	12/31/2014	107.19	06/02/2016	105.15	-2.04	-1.90%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	9.00	12/31/2014	241.19	07/25/2016	234.29	-6.90	-2.86%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	8.00	12/31/2014	214.40	07/26/2016	208.26	-6.14	-2.86%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	6 00	12/31/2014	160 79	07/27/2016	156 19	-4 60	-2 86%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	6 00	12/31/2014	160 80	07/29/2016	155 87	-4 93	-3 07%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	15 00	12/31/2014	401 98	08/01/2016	389 80	-12 18	-3 03%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	8 00	12/31/2014	214 40	08/02/2016	207 76	-6 64	-3 10%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	13 00	12/31/2014	348 38	08/03/2016	337 69	-10 69	-3 07%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	9 00	12/31/2014	241 20	08/04/2016	234 13	-7 07	-2 93%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	2 00	12/31/2014	53 59	08/05/2016	52 01	-1 58	-2 95%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	11 00	12/31/2014	294 79	08/08/2016	285 79	-9 00	-3 05%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	9 00	12/31/2014	241 20	08/24/2016	232 30	-8 90	-3 69%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	26 00	12/31/2014	696 77	08/25/2016	672 62	-24 15	-3 47%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	10 00	12/31/2014	267 99	08/26/2016	258 22	-9 77	-3 65%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	8 00	12/31/2014	214 40	08/29/2016	207 08	-7 32	-3 41%	L
GOLDMAN SACHS GROUP INC 6 5% DUE 11/01/2061 CALLABLE	38144G184	GSJCL	7 00	12/31/2014	187 59	08/30/2016	181 14	-6 45	-3 44%	L
GOLDMAN SACHS GROUP PFD CLBL 6 375% DTD 04/28/14-SR-K FLT QRT FR 05/10/24	38148B108	GSPRK	90 00	12/31/2014	2,325 78	02/17/2016	2,340 86	15 08	0 65%	L
GOLDMAN SACHS GROUP PFD CLBL 6 375% DTD 04/28/14-SR-K FLT QRT FR 05/10/24	38148B108	GSPRK	9 00	12/31/2014	232 58	03/23/2016	245 82	13 24	5 69%	L
GOLDMAN SACHS GROUP PFD CLBL 6 375% DTD 04/28/14-SR-K FLT QRT FR 05/10/24	38148B108	GSPRK	13 00	12/31/2014	335 94	06/02/2016	358 92	22 98	6 84%	L
GRANITE CONSTRUCTION CO INC	387328107	GVA	20 00	12/31/2014	773 09	11/14/2016	1,203 19	430 10	55 63%	L
HAIN CELESTIAL GROUP INC	405217100	HAIN	4 00	12/31/2014	239 94	02/22/2016	147 05	-92 89	-38 71%	L
HAIN CELESTIAL GROUP INC	405217100	HAIN	3 00	12/31/2014	179 96	03/01/2016	111 97	-67 99	-37 78%	L
HAIN CELESTIAL GROUP INC	405217100	HAIN	2 00	12/31/2014	119 97	03/22/2016	81 81	-38 16	-31 81%	L
HAIN CELESTIAL GROUP INC	405217100	HAIN	317 00	12/31/2014	19,015 24	04/01/2016	12,844 56	-6,170 68	-32 45%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HARTFORD FINL SVCS GRP D 7 875% DUE 04/15/42 CALLABLE	416518504	HGH	54 00	12/31/2014	1,620 28	02/17/2016	1,689 63	69 35	4 28%	L
HARTFORD FINL SVCS GRP D 7 875% DUE 04/15/42 CALLABLE	416518504	HGH	5 00	12/31/2014	150 03	03/23/2016	159 04	9 01	6 01%	L
HARTFORD FINL SVCS GRP D 7 875% DUE 04/15/42 CALLABLE	416518504	HGH	8 00	12/31/2014	240 04	06/02/2016	257 51	17 47	7 28%	L
HARTFORD SCHROEDERS EMERGING MARKETS EQUITY FUND CLASS I	41665H847	MFHTIQ	59,571 09	01/02/2015	750,000 00	11/16/2016	702,343 13	-47,656 87	-6 35%	L
HCA INC B/E 05 000% 031524 DTD031714 FC091514 CALL@MW+50BP	404119BN8		4,000 00	01/22/2015	4,240 00	11/09/2016	4,040 00	-200 00	-4 72%	L
HCA INC B/E 05 000% 031524 DTD031714 FC091514 CALL@MW+50BP	404119BN8		8,000 00	01/22/2015	8,480 00	11/16/2016	8,000 00	-480 00	-5 66%	L
HD SUPPLY HLDGS INC	40416M105	HDS	47 00	12/31/2014	1,397 31	02/22/2016	1,271 03	-126 28	-9 04%	L
HD SUPPLY HLDGS INC	40416M105	HDS	6 00	12/31/2014	178 38	03/22/2016	192 83	14 45	8 10%	L
HD SUPPLY HLDGS INC	40416M105	HDS	603 00	12/31/2014	17,927 19	04/01/2016	19,699 58	1,772 39	9 89%	L
HD SUPPLY HLDGS INC	40416M105	HDS	235 00	03/18/2015	7,203 10	04/01/2016	7,677 28	474 18	6 58%	L
HEARTLAND PMT SYSTEMS INC **MERGER EFF 04/2016**	42235N108		12 00	12/31/2014	665 87	02/22/2016	1,122 88	457 01	68 63%	L
HEARTLAND PMT SYSTEMS INC **MERGER EFF 04/2016**	42235N108		7 00	12/31/2014	388 43	03/22/2016	648 69	260 26	67 00%	L
HEARTLAND PMT SYSTEMS INC **MERGER EFF 04/2016**	42235N108		361 00	12/31/2014	20,031 60	04/01/2016	34,687 73	14,656 13	73 17%	L
HERTZ CORP NTS B/E 06 750% 041519 DTD041511 FC101511	428040CJ6		7,000 00	01/21/2015	7,245 00	10/08/2016	7,118 16	-126 84	-1 75%	L
HOSPITALITY PROPERTIES T 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	44106M607		68 00	12/31/2014	1,803 36	02/17/2016	1,746 20	-57 16	-3 17%	L
HOSPITALITY PROPERTIES T 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	44106M607		7 00	12/31/2014	185 64	03/23/2016	184 23	-1 41	-0 76%	L
HOSPITALITY PROPERTIES T 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	44106M607		8 00	12/31/2014	212 16	06/02/2016	209 35	-2 81	-1 32%	L
HOSPITALITY PROPERTIES T 7 125% PREFERRED CLBL PAR VALUE - 25 00 USD	44106M607		12 00	12/31/2014	318 24	11/30/2016	302 03	-16 21	-5 09%	L
HSBC HLDGS PLC SER A 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	404280604		35 00	12/31/2014	893 91	02/17/2016	885 13	-8 78	-0 98%	L
HSBC HLDGS PLC SER A 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	404280604		6 00	12/31/2014	153 24	03/23/2016	152 51	-0 73	-0 48%	L
HSBC HLDGS PLC SER A 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	404280604		3 00	12/31/2014	76 62	06/02/2016	76 67	0 05	0 07%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HSBC HLDGS PLC SER A 6 200% PREFERRED CLBL PAR VALUE - 25 00 USD	404280604		8 00	12/31/2014	204 32	11/30/2016	200 79	-3 53	-1 73%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	239 00	12/31/2014	6,338 21	02/17/2016	6,164 56	-173 65	-2 74%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	24 00	12/31/2014	636 48	03/23/2016	622 09	-14 39	-2 26%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	54 00	12/31/2014	1,432 06	05/20/2016	1,427 07	-4 99	-0 35%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	36 00	12/31/2014	954 71	05/23/2016	953 41	-1 30	-0 14%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	81 00	12/31/2014	2,148 09	06/02/2016	2,109 27	-38 82	-1 81%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	33 00	12/31/2014	875 15	06/20/2016	863 12	-12 03	-1 37%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	39 00	12/31/2014	1,034 27	06/21/2016	1,020 40	-13 87	-1 34%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	18 00	12/31/2014	477 36	07/27/2016	480 15	2 79	0 58%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	5 00	12/31/2014	132 60	07/29/2016	133 93	1 33	1 00%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	37 00	12/31/2014	981 22	08/01/2016	990 39	9 17	0 93%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	13 00	12/31/2014	344 76	08/02/2016	348 14	3 38	0 98%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	4 00	12/31/2014	106 08	08/12/2016	106 59	0 51	0 48%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	12 00	12/31/2014	318 24	08/15/2016	319 31	1 07	0 34%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	5 00	12/31/2014	132 59	08/16/2016	132 59	0 00	0 00%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	31 00	12/31/2014	822 12	08/17/2016	824 58	2 46	0 30%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	24 00	12/31/2014	636 47	08/18/2016	641 27	4 80	0 75%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	54 00	12/31/2014	1,432 06	09/06/2016	1,425 31	-6 75	-0 47%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	72 00	12/31/2014	1,909 42	09/07/2016	1,901 79	-7 63	-0 40%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	20 00	12/31/2014	530 39	09/08/2016	528 26	-2 13	-0 40%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	21 00	12/31/2014	556 92	09/20/2016	553 38	-3 54	-0 64%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	28 00	12/31/2014	742 55	09/21/2016	738 73	-3 82	-0 51%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	6 00	12/31/2014	159 12	09/22/2016	158 45	-0 67	-0 42%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	20 00	12/31/2014	530 39	09/29/2016	524 75	-5 64	-1 06%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	8 00	12/31/2014	212 16	10/13/2016	206 75	-5 41	-2 55%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	6 00	12/31/2014	159 12	10/14/2016	155 20	-3 92	-2 46%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	23 00	12/31/2014	609 95	10/19/2016	594 10	-15 85	-2 60%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	5 00	12/31/2014	132 60	10/20/2016	129.16	-3 44	-2.59%	L
HSBC HOLDINGS PLC 8 000% PERPETUAL	404280802	HSEB	33 00	12/31/2014	875 15	10/21/2016	853 07	-22 08	-2 52%	L
IAC INTERACTIVECORP	44919P508	IAC	20 00	12/31/2014	1,233 13	02/22/2016	907.18	-325 95	-26.43%	L
IAC INTERACTIVECORP	44919P508	IAC	8 00	12/31/2014	493 25	03/01/2016	366 31	-126 94	-25 74%	L
IAC INTERACTIVECORP	44919P508	IAC	437 00	12/31/2014	26,943 89	04/01/2016	20,324.43	-6,619.46	-24 57%	L
ICON PLC EUR	G4705A100	ICLR	1 00	12/31/2014	52 05	02/22/2016	69 52	17 47	33 56%	L
ICON PLC EUR	G4705A100	ICLR	8 00	12/31/2014	416 37	03/01/2016	575.97	159 60	38.33%	L
ICON PLC EUR	G4705A100	ICLR	8 00	12/31/2014	416 37	03/22/2016	581 59	165 22	39 68%	L
ICON PLC EUR	G4705A100	ICLR	266 00	12/31/2014	13,844 34	04/01/2016	19,949.57	6,105 23	44.10%	L
IDACORP INC (HOLDING COMPANY)	451107106	IDA	4 00	12/31/2014	268 27	11/14/2016	301 59	33 32	12 42%	L
IHS MARKIT LTD	G47567105	INFO	452 00	06/02/2015	12,199 75	11/21/2016	16,177 59	3,977 84	32 61%	L
IHS MARKIT LTD	G47567105	INFO	341 00	06/05/2015	9,061 29	11/21/2016	12,204 77	3,143 48	34 69%	L
ILG INC COM	44967H101	ILG	38 00	10/14/2015	723 13	11/14/2016	683.23	-39 90	-5.52%	L
IMAX CORP CAD	45245E109	IMAX	14 00	02/04/2015	482 48	02/22/2016	438 89	-43 59	-9 03%	L
IMAX CORP CAD	45245E109	IMAX	7 00	02/04/2015	241 24	03/01/2016	213.85	-27 39	-11.35%	L
IMAX CORP CAD	45245E109	IMAX	396 00	02/04/2015	13,647 39	04/01/2016	12,204.45	-1,442 94	-10 57%	L
INFINEON TECHNOLOGIES ADR	45662N103	IFNYY	1,360 00	01/02/2015	14,565 19	08/29/2016	22,768 89	8,203 70	56 32%	L
INFINEON TECHNOLOGIES ADR	45662N103	IFNYY	546 00	01/02/2015	5,847 50	08/30/2016	9,245 05	3,397 55	58 10%	L
INFINEON TECHNOLOGIES ADR	45662N103	IFNYY	660 00	03/20/2015	7,989 04	08/30/2016	11,175.34	3,186 30	39.88%	L
INFINEON TECHNOLOGIES ADR	45662N103	IFNYY	291 00	08/20/2015	3,048 37	08/30/2016	4,927 31	1,878 94	61 64%	L
INFINEON TECHNOLOGIES ADR	45662N103	IFNYY	720 00	08/20/2015	7,542 36	08/31/2016	12,139.52	4,597 16	60.95%	L
INFINERA CORP	45667G103	INFN	1,092 00	03/20/2015	20,856 87	04/01/2016	17,351 50	-3,505 37	-16 81%	L
ING GROEP N V 6 20% PREFERRED CLBL PAR VALUE - 25 00 USD	456837400	ISP	30 00	12/31/2014	757.66	02/17/2016	747 28	-10.38	-1 37%	L
ING GROEP N V 6 20% PREFERRED CLBL PAR VALUE - 25 00 USD	456837400	ISP	4 00	12/31/2014	101 02	03/23/2016	102 07	1 05	1 04%	L
ING GROEP N V 6 20% PREFERRED CLBL PAR VALUE - 25 00 USD	456837400	ISP	4 00	12/31/2014	101 02	06/02/2016	103 87	2 85	2 82%	L
ING GROEP N V 6 20% PREFERRED CLBL PAR VALUE - 25 00 USD	456837400	ISP	7 00	12/31/2014	176 78	11/30/2016	175 76	-1 02	-0 58%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
ING GROEP N V 6.375% PREFERRED CLBL PAR VALUE - 25 00 USD	456837608	ISF	109 00	12/31/2014	2,783 47	02/17/2016	2,748 32	-35 15	-1 26%
ING GROEP N V 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	456837608	ISF	11 00	12/31/2014	280 90	03/23/2016	279 83	-1 07	-0 38%
ING GROEP N V 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	456837608	ISF	14 00	12/31/2014	357.51	06/02/2016	359 51	2.00	0 56%
ING GROEP N V 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	456837608	ISF	21 00	12/31/2014	536 26	11/30/2016	526 25	-10.01	-1 87%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	50 00	12/31/2014	1,262.51	02/17/2016	1,237 48	-25.03	-1 98%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	2 00	12/31/2014	50 50	03/23/2016	50 95	0 45	0 89%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	9 00	12/31/2014	227 25	06/02/2016	231 74	4 49	1 98%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	1 00	12/31/2014	25 25	07/29/2016	25 92	0 67	2 65%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	1 00	12/31/2014	25 25	08/01/2016	25 97	0 72	2 85%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	2 00	12/31/2014	50 50	08/02/2016	51 72	1 22	2 42%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	6 00	12/31/2014	151 50	08/03/2016	155 12	3.62	2 39%
ING GROEP N V PREFERRED 6 125% CALLABLE 1/15/11@\$25 00	456837509	ISG	7 00	12/31/2014	176 75	11/30/2016	175 41	-1 34	-0 76%
INTEGRA HLDGS CORP COM	45826H109	ITGR	285 00	12/31/2014	13,055 89	09/23/2016	6,247.34	-6,808 55	-52.15%
INTEGRA LIFESCIENCES HLDG	457985208	IART	11 00	12/31/2014	540 06	11/14/2016	871 40	331 34	61 35%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		3,000 00	01/13/2015	3,131 25	02/23/2016	2,017 50	-1,113 75	-35 57%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		6,000 00	01/13/2015	6,262 50	02/24/2016	4,170 00	-2,092 50	-33 41%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		3,000 00	01/29/2015	3,127 50	02/24/2016	2,085 00	-1,042.50	-33 33%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		1,000 00	01/29/2015	1,042 50	03/16/2016	765 90	-276 60	-26 53%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		5,000 00	01/30/2015	5,212 50	03/16/2016	3,829 50	-1,383 00	-26 53%
INTELSAT JACKSON HLDGS 07 250% 040119 DTD100111 CALL@MW+50BPS	45824TAE5		6,000 00	01/30/2015	6,255 00	03/17/2016	4,564 74	-1,690 26	-27 02%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
INTER PARFUMS INC	458334109	IPAR	68 00	12/31/2014	1,888 05	05/12/2016	1,956.85	68 80	3.64%	L
INTER PARFUMS INC	458334109	IPAR	17 00	12/31/2014	472 02	11/14/2016	552 58	80 56	17 07%	L
INTERACTIVE BROKERS GROUP INC CL A	45841N107	IBKR	6 00	12/31/2014	176 41	02/22/2016	202.21	25 80	14.63%	L
INTERACTIVE BROKERS GROUP INC CL A	45841N107	IBKR	6 00	12/31/2014	176 41	03/01/2016	210 19	33 78	19 15%	L
INTERACTIVE BROKERS GROUP INC CL A	45841N107	IBKR	3 00	12/31/2014	88 20	03/22/2016	116 51	28 31	32 10%	L
INTERACTIVE BROKERS GROUP INC CL A	45841N107	IBKR	248 00	12/31/2014	7,291 52	04/01/2016	9,694 11	2,402 59	32 95%	L
INTL LEASE FIN CORP NTS 08 250% 121520 DTD120710 FC061511 B/E	459745GF6		10,000 00	01/07/2015	12,050 00	07/28/2016	12,125 00	75 00	0 62%	L
IONIS PHARMACEUTICALS INC	462222100	IONS	13 00	12/31/2014	824 24	03/01/2016	460 12	-364 12	-44 18%	L
IONIS PHARMACEUTICALS INC	462222100	IONS	12 00	12/31/2014	760 83	03/22/2016	500 04	-260 79	-34 28%	L
IONIS PHARMACEUTICALS INC	462222100	IONS	378 00	12/31/2014	23,966 30	04/01/2016	15,282 21	-8,684 09	-36 23%	L
J P MORGAN CHASE & CO (JPM) 5 450% PRF CLBL PAR VALUE - 25 00 USD	46637G124	JPMRA	113 00	12/31/2014	2,661 17	02/17/2016	2,819 29	158.12	5 94%	L
J P MORGAN CHASE & CO (JPM) 5 450% PRF CLBL PAR VALUE - 25 00 USD	46637G124	JPMRA	13 00	12/31/2014	306 15	03/23/2016	327 34	21 19	6 92%	L
J P MORGAN CHASE & CO (JPM) 5 450% PRF CLBL PAR VALUE - 25 00 USD	46637G124	JPMRA	18 00	12/31/2014	423 91	06/02/2016	469 43	45 52	10 74%	L
J P MORGAN CHASE & CO (JPM) 5 450% PRF CLBL PAR VALUE - 25 00 USD	46637G124	JPMRA	16 00	12/31/2014	376 80	11/30/2016	397 91	21 11	5 60%	L
JACK IN THE BOX INC	466367109	JACK	160 00	12/31/2014	12,819 00	05/25/2016	12,579 95	-239 05	-1 86%	L
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	1 00	12/31/2014	166 94	02/22/2016	124 79	-42 15	-25 25%	L
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	2 00	12/31/2014	333 88	03/01/2016	246 91	-86 97	-26 05%	L
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	4 00	12/31/2014	667 76	03/22/2016	490 71	-177 05	-26 51%	L
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	114 00	12/31/2014	19,031 16	04/01/2016	14,819 68	-4,211 48	-22 13%	L
JPMORGAN CHASE & CO 6 300% PREFERRED CLBL PAR VALUE - 25 00 USD	481246700	JPMPRE	52 00	12/31/2014	1,333 79	02/17/2016	1,344 18	10 39	0 78%	L
JPMORGAN CHASE & CO 6 300% PREFERRED CLBL PAR VALUE - 25 00 USD	481246700	JPMPRE	7 00	12/31/2014	179 55	03/23/2016	183 89	4.34	2 42%	L
JPMORGAN CHASE & CO 6 300% PREFERRED CLBL PAR VALUE - 25 00 USD	481246700	JPMPRE	8 00	12/31/2014	205 20	06/02/2016	215 27	10 07	4 91%	L
JPMORGAN CHASE & CO 6.300% PREFERRED CLBL PAR VALUE - 25 00 USD	481246700	JPMPRE	8 00	12/31/2014	205.20	11/30/2016	209 19	3.99	1 94%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
JPMORGAN CHASE & CO SER O 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	48126E750	JPMPRD	20 00	12/31/2014	479 82	03/23/2016	503 39	23 57	4 91%	L
JPMORGAN CHASE & CO SER O 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	48126E750	JPMPRD	26 00	12/31/2014	623 76	06/02/2016	667 67	43 91	7 04%	L
JPMORGAN CHASE & CO SER O 5 500% PREFERRED CLBL PAR VALUE - 25 00 USD	48126E750	JPMPRD	20 00	12/31/2014	479 82	11/30/2016	495 79	15 97	3 33%	L
JPMORGAN CHASE & CO SER T 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	48127A161	JPMPRB	77 00	12/31/2014	2,029 68	02/17/2016	2,072 10	42 42	2 09%	L
JPMORGAN CHASE & CO SER T 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	48127A161	JPMPRB	10 00	12/31/2014	263 60	03/23/2016	275 30	11 70	4 44%	L
JPMORGAN CHASE & CO SER T 6 700% PREFERRED CLBL PAR VALUE - 25 00 USD	48127A161	JPMPRB	13 00	12/31/2014	342 67	06/02/2016	363 08	20 41	5 96%	L
JPMORGAN CHASE & CO 6 100% PREFERRED CLBL PAR VALUE - 25 00 USD	48127X542	JPMPRG	5 00	08/31/2015	123 97	11/30/2016	127 39	3 42	2 76%	L
JPMORGAN CHASE & CO 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	48127R461	JPMPRF	71 00	02/06/2015	1,770 03	02/17/2016	1,806 20	36 17	2 04%	L
JPMORGAN CHASE & CO 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	48127R461	JPMPRF	10 00	02/06/2015	249 30	03/23/2016	259 09	9 79	3 93%	L
JPMORGAN CHASE & CO 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	48127R461	JPMPRF	14 00	02/06/2015	349 02	06/02/2016	374 77	25 75	7 38%	L
JPMORGAN CHASE & CO 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	48127R461	JPMPRF	11 00	02/06/2015	274 23	11/30/2016	282 25	8 02	2 92%	L
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	127,877 24	01/02/2015	1,500,000 00	02/17/2016	1,388,746 81	-111,253 19	-7 42%	L
JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND CLASS I	4812A4351	MFVIHM	65 47	01/29/2015	767 26	02/17/2016	710 96	-56 30	-7 34%	L
KAPSTONE PAPER AND PACKAGING CORP	48562P103	KS	50 00	12/31/2014	1,498 55	02/22/2016	476 67	-1,021 88	-68 19%	L
KAPSTONE PAPER AND PACKAGING CORP	48562P103	KS	17 00	12/31/2014	509 50	03/22/2016	218 46	-291 04	-57 12%	L
KAPSTONE PAPER AND PACKAGING CORP	48562P103	KS	599 00	12/31/2014	17,952 57	04/01/2016	8,182 16	-9,770 41	-54 42%	L
KIMCO REALTY CORP (KIM) RATE 6 000% QUARTERLY PREFERRED CLBL	49446R794	KIMPRI	56 00	12/31/2014	1,417 36	02/17/2016	1,420 19	2 83	0 20%	L
KIMCO REALTY CORP (KIM) RATE 6 000% QUARTERLY PREFERRED CLBL	49446R794	KIMPRI	9 00	12/31/2014	227 79	03/23/2016	236 78	8 99	3 95%	L
KIMCO REALTY CORP (KIM) RATE 6 000% QUARTERLY PREFERRED CLBL	49446R794	KIMPRI	11 00	12/31/2014	278 41	06/02/2016	288 86	10 45	3 75%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
KIMCO REALTY CORPORATION (KIM) 5.500% PREF CLBL PAR VALUE - 25 00 USD	49446R778	KIMPRJ	23 00	12/31/2014	555 45	02/17/2016	570 39	14 94	2 69% L
KIMCO REALTY CORPORATION (KIM) 5.500% PREF CLBL PAR VALUE - 25 00 USD	49446R778	KIMPRJ	3 00	12/31/2014	72 45	03/23/2016	77 39	4 94	6 82% L
KIMCO REALTY CORPORATION (KIM) 5.500% PREF CLBL PAR VALUE - 25 00 USD	49446R778	KIMPRJ	4 00	12/31/2014	96 60	06/02/2016	102 63	6 03	6 24% L
KIMCO REALTY CORPORATION (KIM) 5.500% PREF CLBL PAR VALUE - 25 00 USD	49446R778	KIMPRJ	4 00	12/31/2014	96 60	11/30/2016	94 43	-2 17	-2 25% L
KIMCO RLTY CORP CL K 5.625% PREFERRED CLBL PAR VALUE - 25 00 USD	49446R745	KIMPRK	42 00	12/31/2014	1,005 48	02/17/2016	1,050 40	44 92	4 47% L
KIMCO RLTY CORP CL K 5.625% PREFERRED CLBL PAR VALUE - 25 00 USD	49446R745	KIMPRK	5 00	12/31/2014	119 70	03/23/2016	128 25	8 55	7 14% L
KIMCO RLTY CORP CL K 5.625% PREFERRED CLBL PAR VALUE - 25 00 USD	49446R745	KIMPRK	7 00	12/31/2014	167 58	06/02/2016	181 85	14 27	8 52% L
KIMCO RLTY CORP CL K 5.625% PREFERRED CLBL PAR VALUE - 25 00 USD	49446R745	KIMPRK	4 00	12/31/2014	95 76	11/30/2016	95 27	-0 49	-0 51% L
KINETIC CONCEPTS INC NTS 10 500% 110118 DTD110112 FC050113 CALL@MW+50BP	49461BAB0		9,000 00	01/09/2015	9,888 75	04/07/2016	9,000 00	-888 75	-8 99% L
KINETIC CONCEPTS INC NTS 10 500% 110118 DTD110112 FC050113 CALL@MW+50BP	49461BAB0		3,000 00	01/09/2015	3,296 25	04/11/2016	3,000 00	-296 25	-8 99% L
LANCASTER COLONY CORP	513847103	LANC	91 00	12/31/2014	8,661 24	08/18/2016	11,864 78	3,203 54	36 99% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		2,000 00	02/20/2015	2,040 00	11/18/2016	2,105 00	65 00	3 19% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		2,000 00	02/27/2015	2,050 00	11/18/2016	2,105 00	55 00	2 68% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		2,000 00	03/11/2015	2,045 00	11/18/2016	2,105 00	60 00	2 93% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		2,000 00	03/13/2015	2,045 00	11/18/2016	2,105 00	60 00	2 93% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		3,000 00	03/13/2015	3,067 50	11/21/2016	3,157 50	90 00	2 93% L
LEAR CORP NTS B/E 05 250% 011525 DTD112114 FC071515 CALL@MW+50BP	521865AX3		2,000 00	03/16/2015	2,045 00	11/21/2016	2,105 00	60 00	2 93% L
LEVEL 3 FING INC NTS B/E 07 000% 060120 DTD120112 FC060113 CALL@MW+50BP	527298AW3		12,000 00	01/09/2015	12,780 00	04/21/2016	12,496 56	-283 44	-2 22% L
LITTELFUSE INC	537008104	LFUS	4 00	12/31/2014	391 76	11/14/2016	612 03	220 27	56 23% L
LTC PROPERTIES INC REAL ESTATE INVESTMNT TR	502175102	LTC	343 00	12/31/2014	14,826 16	02/12/2016	14,240 02	-586 14	-3 95% L
LTC PROPERTIES INC REAL ESTATE INVESTMNT TR	502175102	LTC	16 00	12/31/2014	684 98	11/14/2016	727 50	42 52	6 21% L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
LTD BRANDS INC NTS B/E 06.625% 040121 DTD032511 CALL@MW+50BP	532716AT4		12,000.00	01/05/2015	13,500.00	01/08/2016	13,320.00	-180.00	-1.33%
LTD BRANDS INC NTS B/E 06.625% 040121 DTD032511 CALL@MW+50BP	532716AT4		2,000.00	01/05/2015	2,250.00	04/07/2016	2,247.50	-2.50	-0.11%
LTD BRANDS INC NTS B/E 06.625% 040121 DTD032511 CALL@MW+50BP	532716AT4		2,000.00	01/05/2015	2,250.00	04/11/2016	2,247.50	-2.50	-0.11%
LTD BRANDS INC NTS B/E 06.625% 040121 DTD032511 CALL@MW+50BP	532716AT4		5,000.00	01/05/2015	5,625.00	04/13/2016	5,625.00	0.00	0.00%
LTD BRANDS INC NTS B/E 06.625% 040121 DTD032511 CALL@MW+50BP	532716AT4		2,000.00	01/13/2015	2,250.00	04/13/2016	2,250.00	0.00	0.00%
MANHATTAN ASSOC INC	562750109	MANH	3.00	12/31/2014	124.75	02/22/2016	166.25	41.50	33.27%
MANHATTAN ASSOC INC	562750109	MANH	9.00	12/31/2014	374.24	03/01/2016	523.18	148.94	39.80%
MANHATTAN ASSOC INC	562750109	MANH	211.00	12/31/2014	8,774.00	04/01/2016	11,917.02	3,143.02	35.82%
MARKETAXESS HOLDINGS INC	57060D108	MKTX	3.00	12/31/2014	216.07	03/01/2016	354.39	138.32	64.02%
MARKETAXESS HOLDINGS INC	57060D108	MKTX	2.00	12/31/2014	144.04	03/22/2016	243.63	99.59	69.14%
MARKETAXESS HOLDINGS INC	57060D108	MKTX	88.00	12/31/2014	6,337.95	04/01/2016	10,949.60	4,611.65	72.76%
MARKWEST ENERGY NTS B/E 05.500% 021523 DTD081012 FC021513 CALL@MW+50BP	570506AQ8		2,000.00	01/05/2015	2,020.00	06/28/2016	1,980.00	-40.00	-1.98%
MARKWEST ENERGY NTS B/E 05.500% 021523 DTD081012 FC021513 CALL@MW+50BP	570506AQ8		3,000.00	01/05/2015	3,030.00	08/11/2016	3,015.00	-15.00	-0.50%
MARKWEST ENERGY NTS B/E 05.500% 021523 DTD081012 FC021513 CALL@MW+50BP	570506AQ8		4,000.00	01/05/2015	4,040.00	11/14/2016	4,060.00	20.00	0.50%
MASIMO CORP	574795100	MASI	8.00	12/31/2014	213.46	11/14/2016	492.79	279.33	130.86%
MATADOR RES CO	576485205	MTDR	15.00	04/08/2015	381.60	11/14/2016	340.64	-40.96	-10.73%
MATRIX SERVICE CO	576853105	MTRX	269.00	12/31/2014	6,023.45	08/18/2016	4,716.70	-1,306.75	-21.69%
MATRIX SERVICE CO	576853105	MTRX	210.00	02/23/2015	3,827.31	08/18/2016	3,682.19	-145.12	-3.79%
MATRIX SERVICE CO	576853105	MTRX	230.00	06/15/2015	4,399.30	08/18/2016	4,032.86	-366.44	-8.33%
MB FINANCIAL INC NEW	55264U108	MBFI	45.00	12/31/2014	1,490.57	05/18/2016	1,550.22	59.65	4.00%
MEDIDATA SOLUTIONS INC	58471A105	MDSO	9.00	02/02/2015	385.24	03/01/2016	316.47	-68.77	-17.85%
MEDIDATA SOLUTIONS INC	58471A105	MDSO	8.00	02/02/2015	342.43	03/22/2016	292.23	-50.20	-14.66%
MEDIDATA SOLUTIONS INC	58471A105	MDSO	219.00	02/02/2015	9,374.07	04/01/2016	8,378.76	-995.31	-10.62%
MEDIVATION INC	58501N101		17.00	12/31/2014	862.73	03/01/2016	613.76	-248.97	-28.86%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MEDIVATION INC	58501N101		33 00	12/31/2014	1,674.72	03/22/2016	1,283.68	-391.04	-23.35%	L
MEDIVATION INC	58501N101		442 00	12/31/2014	22,431.01	04/01/2016	19,955.87	-2,475.14	-11.03%	L
MERCADOLIBRE INC	58733R102	MELJ	10 00	02/05/2015	1,292.44	03/01/2016	1,042.74	-249.70	-19.32%	L
MERCADOLIBRE INC	58733R102	MELJ	2 00	02/05/2015	258.48	03/22/2016	230.99	-27.49	-10.64%	L
MERCADOLIBRE INC	58733R102	MELJ	79 00	02/05/2015	10,210.26	04/01/2016	9,201.72	-1,008.54	-9.88%	L
MERCADOLIBRE INC	58733R102	MELJ	49 00	02/06/2015	6,325.11	04/01/2016	5,707.39	-617.72	-9.77%	L
METHODE ELECTRONICS	591520200	MEI	15 00	12/31/2014	550.59	11/14/2016	536.26	-14.33	-2.60%	L
MICRON TECHNOLOGY INC 05 875% 021522 DTD021014 FC081514 CALL@MW+50BP	595112BA0		2,000 00	02/23/2015	2,095.00	03/17/2016	1,875.00	-220.00	-10.50%	L
MICRON TECHNOLOGY INC 05 875% 021522 DTD021014 FC081514 CALL@MW+50BP	595112BA0		3,000 00	02/23/2015	3,142.50	04/01/2016	2,565.00	-577.50	-18.38%	L
MICRON TECHNOLOGY INC 05 875% 021522 DTD021014 FC081514 CALL@MW+50BP	595112BA0		4,000 00	03/05/2015	4,245.00	04/04/2016	3,420.00	-825.00	-19.43%	L
MICRON TECHNOLOGY INC 05 875% 021522 DTD021014 FC081514 CALL@MW+50BP	595112BA0		4,000 00	03/05/2015	4,245.00	04/05/2016	3,420.00	-825.00	-19.43%	L
MICROSEMI CORP	595137100	MSCC	25 00	12/31/2014	718.94	05/18/2016	786.98	68.04	9.46%	L
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	32 00	02/09/2015	352.94	02/22/2016	333.43	-19.51	-5.53%	L
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	58 00	02/09/2015	639.70	03/22/2016	540.03	-99.67	-15.58%	L
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	237 00	02/09/2015	2,613.94	04/01/2016	2,175.61	-438.33	-16.77%	L
MORGAN STANLEY 6 875% PREFERRED PAR VALUE - 25 00 USD	61763E207	MSPRF	55 00	12/31/2014	1,461.35	02/17/2016	1,457.48	-3.87	-0.26%	L
MORGAN STANLEY 6.875% PREFERRED PAR VALUE - 25 00 USD	61763E207	MSPRF	6 00	12/31/2014	159.42	03/23/2016	163.67	4.25	2.67%	L
MORGAN STANLEY 6 875% PREFERRED PAR VALUE - 25 00 USD	61763E207	MSPRF	7 00	12/31/2014	185.99	06/02/2016	197.39	11.40	6.13%	L
MORGAN STANLEY 6 875% PREFERRED PAR VALUE - 25 00 USD	61763E207	MSPRF	10 00	12/31/2014	265.70	11/30/2016	274.70	9.00	3.39%	L
MORGAN STANLEY PREFERRED 7 125% CLBL PAR VALUE 25 00 USD FIXED TO FLOAT	61762V200	MSPRE	117 00	12/31/2014	3,215.25	03/23/2016	3,335.61	120.36	3.74%	L
MORGAN STANLEY PREFERRED 7.125% CLBL PAR VALUE 25 00 USD FIXED TO FLOAT	61762V200	MSPRE	21 00	12/31/2014	577.10	06/02/2016	624.13	47.03	8.15%	L
MORGAN STANLEY SER A PREFERRED 4 00% CLBL PAR VALUE - 25 USD	61747S504	MSPRA	47 00	12/31/2014	940.94	02/17/2016	925.88	-15.06	-1.60%	L
MORGAN STANLEY SER A PREFERRED 4 00% CLBL PAR VALUE - 25 USD	61747S504	MSPRA	4 00	12/31/2014	80.08	03/23/2016	80.47	0.39	0.49%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
MORGAN STANLEY SER A PREFERRED 4.00% CLBL PAR VALUE - 25 USD	617475504	MSPRA	9 00	12/31/2014	180 18	06/02/2016	187 10	6 92	3 84% L
MORGAN STANLEY SER A PREFERRED 4.00% CLBL PAR VALUE - 25 USD	617475504	MSPRA	5 00	12/31/2014	100 10	11/30/2016	114 45	14 35	14 34% L
MORGAN STANLEY SER G 6.625% PREFERRED CLBL PAR VALUE - 25 00 USD	61762V507	MSPRG	159 00	12/31/2014	4,049 72	02/17/2016	4,172 09	122 37	3 02% L
MORGAN STANLEY SER G 6.625% PREFERRED CLBL PAR VALUE - 25 00 USD	61762V507	MSPRG	14 00	12/31/2014	356 57	03/23/2016	376 31	19 74	5 54% L
MORGAN STANLEY SER G 6.625% PREFERRED CLBL PAR VALUE - 25 00 USD	61762V507	MSPRG	25 00	12/31/2014	636 75	06/02/2016	683 02	46 27	7 27% L
MORGAN STANLEY SER G 6.625% PREFERRED CLBL PAR VALUE - 25 00 USD	61762V507	MSPRG	20 00	12/31/2014	509 40	11/30/2016	522 21	12 81	2 51% L
MTS SYSTEMS CORP	553777103	MTSC	5 00	12/31/2014	380 45	11/14/2016	260 02	-120 43	-31 65% L
MULTI COLOR CORP	625383104	LABL	4 00	12/31/2014	222 36	11/14/2016	292 63	70 27	31 60% L
NATIONAL GRID PLC NEW * REVERSE SPLIT EFF 05/2017* SPON ADR	636274300		417 00	08/26/2015	26,954 51	10/10/2016	27,110 38	155 87	0 58% L
NATIONAL RETAIL PROPERTI 5 700% PREFERRED CLBL PAR VALUE - 25 00 USD	637417809	NNNPRE	47 00	12/31/2014	1,166 54	02/17/2016	1,194 71	28 17	2 41% L
NATIONAL RETAIL PROPERTI 5 700% PREFERRED CLBL PAR VALUE - 25 00 USD	637417809	NNNPRE	7 00	12/31/2014	173 75	03/23/2016	180 24	6 49	3 74% L
NATIONAL RETAIL PROPERTI 5 700% PREFERRED CLBL PAR VALUE - 25 00 USD	637417809	NNNPRE	7 00	12/31/2014	173 74	06/02/2016	181 57	7 83	4 51% L
NATIONAL RETAIL PROPERTI 5 700% PREFERRED CLBL PAR VALUE - 25 00 USD	637417809	NNNPRE	6 00	12/31/2014	148 92	11/30/2016	139 79	-9 13	-6 13% L
NATIONAL RETAIL PROPERTI CUMIL SER D 6 625% PREFERRED CLBL PAR VALUE	637417601		62 00	12/31/2014	1,615 76	02/17/2016	1,612 02	-3 74	-0 23% L
NATIONAL RETAIL PROPERTI CUMIL SER D 6 625% PREFERRED CLBL PAR VALUE	637417601		9 00	12/31/2014	234 54	03/23/2016	235 43	0 89	0 38% L
NATIONAL RETAIL PROPERTI CUMIL SER D 6 625% PREFERRED CLBL PAR VALUE	637417601		10 00	12/31/2014	260 61	06/02/2016	259 19	-1 42	-0 54% L
NATIONAL RETAIL PROPERTI CUMIL SER D 6 625% PREFERRED CLBL PAR VALUE	637417601		10 00	12/31/2014	260 61	11/30/2016	250 09	-10 52	-4 04% L
NATL INSTRUMENTS CORP	636518102	NATI	17 00	12/31/2014	537 27	11/14/2016	503 38	-33 89	-6 31% L
NAVIGANT CONSULTING INC	63935N107	NCI	45 00	12/31/2014	698 18	05/18/2016	689 43	-8 75	-1 25% L
NAVIGANT CONSULTING INC	63935N107	NCI	3 00	12/31/2014	46 54	11/14/2016	71 81	25 27	54 30% L
NEXSTAR MEDIA GROUP INC CLA	65336K103	NXST	8 00	10/14/2015	407 74	11/14/2016	479 19	71 45	17 52% L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NEXTERA ENERGY CAP HLDGS 5 700% DUE 03/01/172 CALLABLE	65339K605	NEEPRG	22.00	12/31/2014	556.16	02/17/2016	562.55	6.39	1.15%	L
NEXTERA ENERGY CAP HLDGS 5 700% DUE 03/01/172 CALLABLE	65339K605	NEEPRG	2.00	12/31/2014	50.56	03/23/2016	51.99	1.43	2.83%	L
NEXTERA ENERGY CAP HLDGS 5 700% DUE 03/01/172 CALLABLE	65339K605	NEEPRG	4.00	12/31/2014	101.12	06/02/2016	103.67	2.55	2.52%	L
NEXTERA ENERGY CAP HLDGS 5 700% DUE 03/01/172 CALLABLE	65339K605	NEEPRG	1.00	12/31/2014	25.28	11/30/2016	24.00	-1.28	-5.06%	L
NEXTERA ENERGY CAPITAL (NEE) 5 125% DUE 11/15/72 CALLABLE	65339K803	NEEPRI	45.00	12/31/2014	1,036.22	02/17/2016	1,118.23	82.01	7.91%	L
NEXTERA ENERGY CAPITAL (NEE) 5 125% DUE 11/15/72 CALLABLE	65339K803	NEEPRI	4.00	12/31/2014	92.11	03/23/2016	101.39	9.28	10.07%	L
NEXTERA ENERGY CAPITAL (NEE) 5 125% DUE 11/15/72 CALLABLE	65339K803	NEEPRI	7.00	12/31/2014	161.19	06/02/2016	177.52	16.33	10.13%	L
NEXTERA ENERGY CAPITAL (NEE) 5 125% DUE 11/15/72 CALLABLE	65339K803	NEEPRI	4.00	12/31/2014	92.11	11/30/2016	89.43	-2.68	-2.91%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 000% DUE 01/15/73 CALLABLE	65339K886	NEEPRJ	22.00	12/31/2014	496.98	02/17/2016	547.35	50.37	10.14%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 000% DUE 01/15/73 CALLABLE	65339K886	NEEPRJ	1.00	12/31/2014	22.59	03/23/2016	25.25	2.66	11.78%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 000% DUE 01/15/73 CALLABLE	65339K886	NEEPRJ	2.00	12/31/2014	45.18	06/02/2016	50.85	5.67	12.55%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5.625% DUE 06/15/72 CALLABLE	65339K704	NEEPRH	33.00	12/31/2014	824.34	02/17/2016	838.21	13.87	1.68%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 625% DUE 06/15/72 CALLABLE	65339K704	NEEPRH	2.00	12/31/2014	49.96	03/23/2016	51.19	1.23	2.46%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 625% DUE 06/15/72 CALLABLE	65339K704	NEEPRH	6.00	12/31/2014	149.88	06/02/2016	155.69	5.81	3.88%	L
NEXTERA ENERGY CAPITAL HOLDINGS (NEE) 5 625% DUE 06/15/72 CALLABLE	65339K704	NEEPRH	2.00	12/31/2014	49.96	11/30/2016	48.49	-1.47	-2.94%	L
NORDSON CORP	655663102	NDSN	5.00	12/31/2014	397.95	02/22/2016	322.49	-75.46	-18.96%	L
NORDSON CORP	655663102	NDSN	2.00	12/31/2014	159.17	03/01/2016	145.67	-13.50	-8.48%	L
NORDSON CORP	655663102	NDSN	3.00	12/31/2014	238.77	03/22/2016	232.10	-6.67	-2.79%	L
NORDSON CORP	655663102	NDSN	226.00	12/31/2014	17,987.14	04/01/2016	17,040.03	-947.11	-5.27%	L
NOVARTIS AG SPON ADR	66987V109	NVS	408.00	01/02/2015	37,650.24	11/03/2016	28,848.52	-8,801.72	-23.38%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NOVARTIS AG SPON ADR	66987V109	NVS	113 00	03/20/2015	11,470 07	11/03/2016	7,989 91	-3,480 16	-30 34%	L
NUVECTRA CORP	67075N108	NVTR	0 67	12/31/2014	8 24	03/14/2016	7 16	-1 08	-13 11%	L
NUVECTRA CORP	67075N108	NVTR	94 33	12/31/2014	1,166 49	03/21/2016	537 77	-628 72	-53 90%	L
OLD DOMINION FREIGHT LINES INC	679580100	ODFL	7 00	12/31/2014	551 53	02/22/2016	445 95	-105 58	-19 14%	L
OLD DOMINION FREIGHT LINES INC	679580100	ODFL	12 00	12/31/2014	945 48	03/01/2016	804 41	-141 07	-14 92%	L
OLD DOMINION FREIGHT LINES INC	679580100	ODFL	371 00	12/31/2014	29,231 09	04/01/2016	25,605 86	-3,625 23	-12 40%	L
OLD NATL BANCORP EVANSVL IND	680033107	ONB	100 00	12/31/2014	1,495 51	05/18/2016	1,259 29	-236 22	-15 80%	L
OPUS BANK	684000102	OPB	535 00	12/31/2014	15,140 07	10/27/2016	10,871 72	-4,268 35	-28 19%	L
OTSUKA HLDGS CO LTD UNSPONSORED ADR	689164101	OTSKY	1,196 00	01/02/2015	17,892 76	07/19/2016	27,646 26	9,753 50	54 51%	L
PDC ENERGY INC COM	69327R101	PDCE	82 00	12/31/2014	3,406 77	03/09/2016	4,400 45	993 68	29 17%	L
PDC ENERGY INC COM	69327R101	PDCE	41 00	12/31/2014	1,703 39	09/19/2016	2,673 85	970 46	56 97%	L
PDC ENERGY INC COM	69327R101	PDCE	2 00	12/31/2014	83 09	11/14/2016	122 95	39 86	47 97%	L
PNC FINL SERV SER P 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	693475857	PNCPRP	232 00	12/31/2014	6,451 90	02/17/2016	6,321 95	-129 95	-2 01%	L
PNC FINL SERV SER P 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	693475857	PNCPRP	23 00	12/31/2014	639 63	03/23/2016	667 02	27 39	4 28%	L
PNC FINL SERV SER P 6 125% PREFERRED CLBL PAR VALUE - 25 00 USD	693475857	PNCPRP	31 00	12/31/2014	862 10	06/02/2016	917 58	55 48	6 44%	L
POST HLDGS INC NTS 07 375% 021522 DTD081512 FC021513	737446A80		6,000 00	01/05/2015	6,045 00	01/13/2016	6,307 50	262 50	4 34%	L
POST HLDGS INC NTS 07 375% 021522 DTD081512 FC021513	737446A80		4,000 00	01/05/2015	4,030 00	01/13/2016	4,200 00	170 00	4 22%	L
POST HLDGS INC NTS 07 375% 021522 DTD081512 FC021513	737446A80		2,000 00	01/05/2015	2,015 00	01/14/2016	2,090 00	75 00	3 72%	L
POST HLDGS INC NTS 07 375% 021522 DTD081512 FC021513	737446A80		6,000 00	01/05/2015	6,045 00	08/03/2016	6,424 98	379 98	6 29%	L
POST HLDGS INC NTS 07 375% 021522 DTD081512 FC021513	737446A80		6,000 00	01/09/2015	6,165 00	08/03/2016	6,424 98	259 98	4 22%	L
POWER INTEGRATIONS INC	739276103	POWI	3 00	12/31/2014	157 93	02/22/2016	136 54	-21 39	-13 54%	L
POWER INTEGRATIONS INC	739276103	POWI	10 00	12/31/2014	526 44	03/01/2016	470 14	-56 30	-10 69%	L
POWER INTEGRATIONS INC	739276103	POWI	247 00	12/31/2014	13,003 07	04/01/2016	12,139 78	-863 29	-6 64%	L
PPL CAPITAL FUNDING INC (PPL)5 900% DUE 04/30/73 CALLABLE	69352P202	PPX	25 00	12/31/2014	625 25	02/17/2016	651 52	26 27	4 20%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PPL CAPITAL FUNDING INC (PPL) 5 900% DUE 04/30/73 CALLABLE	69352P202	PPX	5 00	12/31/2014	125 05	03/23/2016	131 99	6 94	5 55%	L
PPL CAPITAL FUNDING INC (PPL) 5 900% DUE 04/30/73 CALLABLE	69352P202	PPX	2 00	12/31/2014	50 02	06/02/2016	53 45	3 43	6 86%	L
PPL CAPITAL FUNDING INC (PPL) 5 900% DUE 04/30/73 CALLABLE	69352P202	PPX	3 00	12/31/2014	75 03	11/30/2016	74 24	-0 79	-1 05%	L
PROTECTIVE LIFE CORP 6 250% DUE 05/15/42 CALLABLE	743674608	PLPRC	49 00	12/31/2014	1,265 43	02/17/2016	1,265 70	0 27	0 02%	L
PROTECTIVE LIFE CORP 6 250% DUE 05/15/42 CALLABLE	743674608	PLPRC	3 00	12/31/2014	77 47	03/23/2016	78 59	1 12	1 45%	L
PROTECTIVE LIFE CORP 6 250% DUE 05/15/42 CALLABLE	743674608	PLPRC	8 00	12/31/2014	206 60	06/02/2016	210 55	3 95	1 91%	L
PROTECTIVE LIFE CORP 6 250% DUE 05/15/42 CALLABLE	743674608	PLPRC	9 00	12/31/2014	232 43	11/30/2016	226 52	-5 91	-2 54%	L
PROTO LABS INC	743713109	PRLB	8 00	12/31/2014	542 00	02/22/2016	515 68	-26 32	-4 86%	L
PROTO LABS INC	743713109	PRLB	6 00	12/31/2014	406 50	03/01/2016	406 27	-0 23	-0 06%	L
PROTO LABS INC	743713109	PRLB	85 00	12/31/2014	5,758 75	04/01/2016	6,484 51	725 76	12 60%	L
PRUDENTIAL FINANCIAL INC (PRU) 5 750% DUE 12/15/52 CALLABLE	744320607	PJH	45 00	12/31/2014	1,122 75	02/17/2016	1,155 80	33 05	2 94%	L
PRUDENTIAL FINANCIAL INC (PRU) 5 750% DUE 12/15/52 CALLABLE	744320607	PJH	5 00	12/31/2014	124 75	03/23/2016	131 59	6 84	5 48%	L
PRUDENTIAL FINANCIAL INC (PRU) 5 750% DUE 12/15/52 CALLABLE	744320607	PJH	7 00	12/31/2014	174 65	06/02/2016	185 63	10 98	6 29%	L
PRUDENTIAL FINANCIAL INC (PRU) 5 750% DUE 12/15/52 CALLABLE	744320607	PJH	7 00	12/31/2014	174 65	11/30/2016	174 02	-0 63	-0 36%	L
PRUDENTIAL FINL INC PRH 5 700% DUE 03/15/53 CALLABLE	744320706	PRH	61 00	12/31/2014	1,526 84	02/17/2016	1,570 72	43 88	2 87%	L
PRUDENTIAL FINL INC PRH 5 700% DUE 03/15/53 CALLABLE	744320706	PRH	4 00	12/31/2014	100 12	03/23/2016	104 07	3 95	3 95%	L
PRUDENTIAL FINL INC PRH 5 700% DUE 03/15/53 CALLABLE	744320706	PRH	11 00	12/31/2014	275 33	06/02/2016	290 83	15 50	5 63%	L
PS BUSINESS PARKS INC CUMUL SER S 6 450% PREFERRED CLBL PAR VALUE	69360J719	PSBPRS	36 00	12/31/2014	920 30	02/17/2016	923 78	3 48	0 38%	L
PS BUSINESS PARKS INC CUMUL SER S 6 450% PREFERRED CLBL PAR VALUE	69360J719	PSBPRS	6 00	12/31/2014	153 39	03/23/2016	154 72	1 33	0 87%	L
PS BUSINESS PARKS INC CUMUL SER S 6 450% PREFERRED CLBL PAR VALUE	69360J719	PSBPRS	7 00	12/31/2014	178 95	06/02/2016	181 99	3 04	1 70%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
PS BUSINESS PARKS INC CUMUL SER T 6 000% PREFERRED CLBL	69360J685	PSBPRT	75 00	12/31/2014	1,881 41	02/17/2016	1,915 54	34 13	1 81% L
PS BUSINESS PARKS INC CUMUL SER T 6 000% PREFERRED CLBL	69360J685	PSBPRT	8 00	12/31/2014	200 69	03/23/2016	204 64	3 95	1 97% L
PS BUSINESS PARKS INC CUMUL SER T 6 000% PREFERRED CLBL	69360J685	PSBPRT	14 00	12/31/2014	351 19	06/02/2016	366 23	15 04	4 28% L
PS BUSINESS PARKS INC CUMUL SER T 6 000% PREFERRED CLBL	69360J685	PSBPRT	9 00	12/31/2014	225 77	11/30/2016	220 67	-5 10	-2 26% L
PS BUSINESS PARKS INC CUMUL SER U 5 750% PREFERRED CLBL PAR VALUE	69360J669	PSBPRU	15 00	12/31/2014	356 70	02/17/2016	374 69	17 99	5 04% L
PS BUSINESS PARKS INC CUMUL SER U 5 750% PREFERRED CLBL PAR VALUE	69360J669	PSBPRU	5 00	12/31/2014	118 90	06/02/2016	128 94	10 04	8 44% L
PS BUSINESS PARKS INC CUMUL SER U 5 750% PREFERRED CLBL PAR VALUE	69360J669	PSBPRU	1 00	12/31/2014	23 78	11/30/2016	23 95	0 17	0 71% L
PTC INC COM	69370C100	PTC	282 00	12/31/2014	10,455 77	11/08/2016	13,033 79	2,578 02	24 66% L
PUBLIC STORAGE 5 875% PREFERRED CLBL PAR VAL- 25 00 USD	74460W792	PSAPRA	16 00	12/31/2014	398 40	02/17/2016	427 35	28 95	7 27% L
PUBLIC STORAGE 5 875% PREFERRED CLBL PAR VAL- 25 00 USD	74460W792	PSAPRA	3 00	12/31/2014	74 70	06/02/2016	82 52	7 82	10 47% L
PUBLIC STORAGE 5 875% PREFERRED CLBL PAR VAL- 25 00 USD	74460W792	PSAPRA	2 00	12/31/2014	49 80	11/30/2016	49 85	0 05	0 10% L
PUBLIC STORAGE INC (PSA) 5 625% PREFERRED CLBL	74460W602	PSAPRU	18 00	12/31/2014	439 56	02/17/2016	457 37	17 81	4 05% L
PUBLIC STORAGE INC (PSA) 5 625% PREFERRED CLBL	74460W602	PSAPRU	2 00	12/31/2014	48 84	03/23/2016	52 61	3 77	7 72% L
PUBLIC STORAGE INC (PSA) 5 625% PREFERRED CLBL	74460W602	PSAPRU	5 00	12/31/2014	122 10	06/02/2016	130 84	8 74	7 16% L
PUBLIC STORAGE INC (PSA) 5 625% PREFERRED CLBL	74460W602	PSAPRU	4 00	12/31/2014	97 68	11/30/2016	96 71	-0 97	-0 99% L
PUBLIC STORAGE PFD-S RT 5 900% QUARTERLY MAT PERPTUAL FIXED RATE	74460W206		53 00	12/31/2014	1,334 46	02/17/2016	1,348 82	14 36	1 08% L
PUBLIC STORAGE PFD-S RT 5 900% QUARTERLY MAT PERPTUAL FIXED RATE	74460W206		10 00	12/31/2014	251 79	03/23/2016	256 94	5 15	2 05% L
PUBLIC STORAGE PFD-S RT 5 900% QUARTERLY MAT PERPTUAL FIXED RATE	74460W206		7 00	12/31/2014	176 25	06/02/2016	182 20	5 95	3 38% L
PUBLIC STORAGE PFD-S RT 5 900% QUARTERLY MAT PERPTUAL FIXED RATE	74460W206		12 00	12/31/2014	302 14	11/30/2016	299 45	-2 69	-0 89% L
PUBLIC STORAGE SER Q 6 500% PREFERRED PAR VALUE - 25 00 USD	74460D141	PSAPRQ	30 00	12/31/2014	791 99	02/17/2016	762 58	-29 41	-3 71% L
PUBLIC STORAGE SER Q 6 500% PREFERRED PAR VALUE - 25 00 USD	74460D141	PSAPRQ	89 00	12/31/2014	2,349 59	04/15/2016	2,225 00	-124 59	-5 30% L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
PUBLIC STORAGE SER T 5 750% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W404	PSAPRT	67 00	12/31/2014	1,649 91	02/17/2016	1,711 88	61 97	3 76% L
PUBLIC STORAGE SER T 5 750% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W404	PSAPRT	8 00	12/31/2014	197 00	03/23/2016	208 87	11 87	6 03% L
PUBLIC STORAGE SER T 5 750% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W404	PSAPRT	10 00	12/31/2014	246 26	06/02/2016	263 30	17 04	6 92% L
PUBLIC STORAGE SER T 5 750% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W404	PSAPRT	11 00	12/31/2014	270 88	11/30/2016	267 07	-3 81	-1 41% L
PUBLIC STORAGE SER Z 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W826	PSAPRZ	35 00	12/31/2014	883 40	02/17/2016	924 37	40 97	4 64% L
PUBLIC STORAGE SER Z 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W826	PSAPRZ	5 00	12/31/2014	126 20	03/23/2016	136 85	10 65	8 44% L
PUBLIC STORAGE SER Z 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W826	PSAPRZ	6 00	12/31/2014	151 44	06/02/2016	168 71	17 27	11 40% L
PUBLIC STORAGE SER Z 6 000% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W826	PSAPRZ	5 00	12/31/2014	126 20	11/30/2016	127 19	0 99	0 78% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		56 00	12/31/2014	1,453 20	02/17/2016	1,436 99	-16 21	-1 12% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		8 00	12/31/2014	207 60	03/23/2016	204 79	-2 81	-1 35% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		18 00	12/31/2014	467 10	05/25/2016	460 20	-6 90	-1 48% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		18 00	12/31/2014	467 10	05/26/2016	460 20	-6 90	-1 48% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		15 00	12/31/2014	389 25	05/27/2016	383 52	-5 73	-1 47% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		2 00	12/31/2014	51 90	06/02/2016	51 15	-0 75	-1 45% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		30 00	12/31/2014	778 50	06/13/2016	760 82	-17 68	-2 27% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		30 00	12/31/2014	778 50	06/14/2016	760 56	-17 94	-2 30% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		5 00	12/31/2014	129 75	06/20/2016	127 36	-2 39	-1 84% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		4 00	12/31/2014	103 80	06/21/2016	101 99	-1 81	-1 74% L
PUBLIC STORAGE SERIES R (PSA)	74460D125		52 00	12/31/2014	1,349 40	07/26/2016	1,300 00	-49 40	-3 66% L
PUBLIC STORAGE SERIES V (PSA) 5.375% PREF CLBL PAR VALUE - 25 00 USD	74460W800	PSAPRV	21 00	12/31/2014	492 45	02/17/2016	528 79	36 34	7 38% L
PUBLIC STORAGE SERIES V (PSA) 5 375% PREF CLBL PAR VALUE - 25 00 USD	74460W800	PSAPRV	1 00	12/31/2014	23 45	03/23/2016	25 57	2 12	9 04% L
PUBLIC STORAGE SERIES V (PSA) 5 375% PREF CLBL PAR VALUE - 25 00 USD	74460W800	PSAPRV	6 00	12/31/2014	140 70	06/02/2016	155 16	14 46	10 28% L
PUBLIC STORAGE SERIES V (PSA) 5 375% PREF CLBL PAR VALUE - 25 00 USD	74460W800	PSAPRV	3 00	12/31/2014	70 35	11/30/2016	69 83	-0 52	-0 74% L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
PUBLIC STORAGE SERIES X (PSA) 5 200% PREF CLBL PAR VALUE - 25 00 USD	74460W107	PSAPRX	15 00	12/31/2014	347 70	02/17/2016	375 44	27 74	7 98%
PUBLIC STORAGE SERIES X (PSA) 5 200% PREF CLBL PAR VALUE - 25 00 USD	74460W107	PSAPRX	2 00	12/31/2014	46 36	03/23/2016	51 11	4 75	10 25%
PUBLIC STORAGE SERIES X (PSA) 5 200% PREF CLBL PAR VALUE - 25 00 USD	74460W107	PSAPRX	1 00	12/31/2014	23 18	06/02/2016	25 89	2 71	11 69%
PUBLIC STORAGE SERIES X (PSA) 5 200% PREF CLBL PAR VALUE - 25 00 USD	74460W107	PSAPRX	3 00	12/31/2014	69 54	11/30/2016	70 91	1 37	1 97%
PUBLIC STORAGE 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W842	PSAPRY	29 00	12/31/2014	758 00	02/17/2016	783 01	25 01	3 30%
PUBLIC STORAGE 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W842	PSAPRY	4 00	12/31/2014	104 55	03/23/2016	111 23	6 68	6 39%
PUBLIC STORAGE 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W842	PSAPRY	1 00	12/31/2014	26 14	06/02/2016	28 65	2 51	9 60%
PUBLIC STORAGE 6 375% PREFERRED CLBL PAR VALUE - 25 00 USD	74460W842	PSAPRY	5 00	12/31/2014	130 69	11/30/2016	132 74	2 05	1 57%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	78 00	12/31/2014	2,090 02	02/17/2016	1,960 11	-129 91	-6 22%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	10 00	12/31/2014	267 95	03/23/2016	252 39	-15 56	-5 81%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	11 00	12/31/2014	294 75	06/02/2016	284 23	-10 52	-3 57%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	21 00	12/31/2014	562 69	08/04/2016	543 68	-19 01	-3 38%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	3 00	12/31/2014	80 39	08/08/2016	77 72	-2 67	-3 32%
QWEST CORP \$25 PAR 40NC5 SR NOTES 7 375% DUE 06/01/51 CALLABLE	74913G204	CTQCL	135 00	12/31/2014	3,617 34	08/27/2016	3,375 00	-242 34	-6 70%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	66 00	12/31/2014	1,778 04	02/17/2016	1,679 73	-98 31	-5 53%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	8 00	12/31/2014	215 52	03/23/2016	203 27	-12 25	-5 68%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	10 00	12/31/2014	269 40	06/02/2016	263 59	-5 81	-2 16%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	95 00	12/31/2014	2,559 30	09/15/2016	2,375 00	-184 30	-7 20%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	4 00	12/31/2014	107 76	10/14/2016	101 17	-6 59	-6 12%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	4 00	12/31/2014	107 76	11/03/2016	101 42	-6 34	-5 88%
QWEST CORP 7 500% DUE 09/15/51 CALLABLE	74913G303	CTW	88 00	12/31/2014	2,370 72	11/30/2016	2,229 11	-141 61	-5 97%
QWEST CORPORATION (CTL) 7 000% DUE 04/01/52 CALLABLE	74913G402	CTX	31 00	12/31/2014	807 40	02/17/2016	783 04	-24 36	-3 02%

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
QWEST CORPORATION (CTL) 7 000% DUE 04/01/52 CALLABLE	74913G402	CTX	1 00	12/31/2014	26 04	03/23/2016	25 52	-0 52	-2 00% L
QWEST CORPORATION (CTL) 7 000% DUE 04/01/52 CALLABLE	74913G402	CTX	8 00	12/31/2014	208 37	06/02/2016	208 32	-0 05	-0 02% L
QWEST CORPORATION (CTL) 7 000% DUE 04/01/52 CALLABLE	74913G402	CTX	4 00	12/31/2014	104 18	11/30/2016	100 23	-3 95	-3 79% L
QWEST CORPORATION (CTL) 7 000% DUE 07/01/52 CALLABLE	74913G501	CTU	22 00	12/31/2014	573 76	02/17/2016	558 35	-15 41	-2 69% L
QWEST CORPORATION (CTL) 7 000% DUE 07/01/52 CALLABLE	74913G501	CTU	5 00	12/31/2014	130 40	03/23/2016	127 89	-2 51	-1 92% L
QWEST CORPORATION (CTL) 7 000% DUE 07/01/52 CALLABLE	74913G501	CTU	3 00	12/31/2014	78 24	06/02/2016	78 80	0 56	0 72% L
QWEST CORPORATION (CTL) 7 000% DUE 07/01/52 CALLABLE	74913G501	CTU	2 00	12/31/2014	52 16	11/30/2016	50 01	-2 15	-4 12% L
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		4,000 00	01/07/2015	4,000 00	01/22/2016	3,020 00	-980 00	-24 50% L
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		1,000 00	01/07/2015	1,000 00	08/03/2016	955 00	-45 00	-4 50% L
RANGE RESOURCES CORP NTS 05 000% 031523 DTD031813 FC091513 CALL@MW+50BP	75281AAQ2		1,000 00	01/22/2015	993 75	08/03/2016	955 00	-38 75	-3 90% L
RAYMOND JAMES FINANCIAL 6 900% DUE 03/15/42 CALLABLE	754730208	RJD	23 00	12/31/2014	628 82	02/17/2016	606 27	-22 55	-3 59% L
RAYMOND JAMES FINANCIAL 6 900% DUE 03/15/42 CALLABLE	754730208	RJD	1 00	12/31/2014	27 34	03/23/2016	26 36	-0 98	-3 58% L
RAYMOND JAMES FINANCIAL 6 900% DUE 03/15/42 CALLABLE	754730208	RJD	5 00	12/31/2014	136 70	06/02/2016	132 79	-3 91	-2 86% L
RAYMOND JAMES FINANCIAL 6 900% DUE 03/15/42 CALLABLE	754730208	RJD	4 00	12/31/2014	109 36	11/30/2016	103 03	-6 33	-5 79% L
REALTY INCOME (O) 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	756109807	OPRFCL	81 00	12/31/2014	2,169 50	02/17/2016	2,122 15	-47 35	-2 18% L
REALTY INCOME (O) 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	756109807	OPRFCL	11 00	12/31/2014	294 63	03/23/2016	287 48	-7 15	-2 43% L
REALTY INCOME (O) 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	756109807	OPRFCL	13 00	12/31/2014	348 19	06/02/2016	340 59	-7 60	-2 18% L
REALTY INCOME (O) 6 625% PREFERRED CLBL PAR VALUE - 25 00 USD	756109807	OPRFCL	13 00	12/31/2014	348 19	11/30/2016	327 59	-20 60	-5 92% L
REGENCY CENTERS CORP 6 000% PRFD REIT CLBL PAR VALUE - 25 00 USD	758849806	REGPRG	12 00	12/31/2014	297 48	02/17/2016	300 72	3 24	1 09% L
REGENCY CENTERS CORP 6 000% PRFD REIT CLBL PAR VALUE - 25 00 USD	758849806	REGPRG	5 00	12/31/2014	123 95	03/23/2016	127 53	3 58	2 89% L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
REGENCY CENTERS CORP 6 000% PRFD REIT CLBL PAR VALUE - 25 00 USD	758849806	REGPRG	3 00	12/31/2014	74 37	11/30/2016	74 39	0 02	0 03% L
REGENCY CENTERS CORP SER 6 6 625% PREFERRED CLBL	758849707		42 00	12/31/2014	1,087 38	02/17/2016	1,086 10	-1 28	-0 12% L
REGENCY CENTERS CORP SER 6 6 625% PREFERRED CLBL	758849707		5 00	12/31/2014	129 45	03/23/2016	131 39	1 94	1 50% L
REGENCY CENTERS CORP SER 6 6 625% PREFERRED CLBL	758849707		3 00	12/31/2014	77 67	06/02/2016	79 01	1 34	1 73% L
REGENCY CENTERS CORP SER 6 6 625% PREFERRED CLBL	758849707		10 00	12/31/2014	258 90	11/30/2016	253 29	-5 61	-2 17% L
REGIONS FINL CORP SER B RT 6 375 PRF CLBL PAR VALUE- 25 00 USD	7591EP506	RFRPB	64 00	12/31/2014	1,630 66	02/17/2016	1,657 62	26 96	1 65% L
REGIONS FINL CORP SER B RT 6 375 PRF CLBL PAR VALUE- 25 00 USD	7591EP506	RFRPB	5 00	12/31/2014	127 39	03/23/2016	134 55	7 16	5 62% L
REGIONS FINL CORP SER B RT 6 375 PRF CLBL PAR VALUE- 25 00 USD	7591EP506	RFRPB	11 00	12/31/2014	280 27	06/02/2016	304 15	23 88	8 52% L
REGIONS FINL CORP SER B RT 6 375 PRF CLBL PAR VALUE- 25 00 USD	7591EP506	RFRPB	8 00	12/31/2014	203 83	11/30/2016	216 79	12 96	6 36% L
RENAISSANCERE HOLDINGS L SER E 5 375% PREFERRED CLBL PAR VALUE - 25 00	G7498P119	RNRPRE	59 00	12/31/2014	1,365 97	02/17/2016	1,456 10	90 13	6 60% L
RENAISSANCERE HOLDINGS L SER E 5 375% PREFERRED CLBL PAR VALUE - 25 00	G7498P119	RNRPRE	6 00	12/31/2014	138 91	03/23/2016	151 07	12 16	8 75% L
RENAISSANCERE HOLDINGS L SER E 5 375% PREFERRED CLBL PAR VALUE - 25 00	G7498P119	RNRPRE	9 00	12/31/2014	208 37	06/02/2016	233 09	24 72	11 86% L
RENAISSANCERE HOLDINGS L SER E 5 375% PREFERRED CLBL PAR VALUE - 25 00	G7498P119	RNRPRE	9 00	12/31/2014	208 37	11/30/2016	202 94	-5 43	-2 61% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	8 00	12/31/2014	204 16	02/17/2016	202 55	-1 61	-0 79% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	1 00	12/31/2014	25 52	03/23/2016	25 36	-0 16	-0 63% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	4 00	12/31/2014	102 08	06/02/2016	102 23	0 15	0 15% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	9 00	12/31/2014	229 68	09/20/2016	227 75	-1 93	-0 84% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	3 00	12/31/2014	76 56	09/21/2016	75 96	-0 60	-0 78% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	4 00	12/31/2014	102 08	09/22/2016	101 39	-0 69	-0 68% L
RENAISSANCERE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	1 00	12/31/2014	25 52	09/28/2016	25 34	-0 18	-0 71% L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
RENAISSANCE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	2 00	12/31/2014	51 04	09/29/2016	50 66	-0 38	-0 74%	L
RENAISSANCE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	2 00	12/31/2014	51 04	09/30/2016	50 70	-0 34	-0 67%	L
RENAISSANCE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	2 00	12/31/2014	51 04	10/04/2016	50 67	-0 37	-0 72%	L
RENAISSANCE HOLDINGS LTD SER C 6 08% PREFERRED CLBL	G7498P309	RNRPRC	1 00	12/31/2014	25 52	10/05/2016	25 36	-0 16	-0 63%	L
ROBERT HALF INTL INC	770323103	RHI	4 00	12/31/2014	234 24	02/22/2016	156 48	-77 76	-33 20%	L
ROBERT HALF INTL INC	770323103	RHI	8 00	12/31/2014	468 48	03/01/2016	327 15	-141 33	-30 17%	L
ROBERT HALF INTL INC	770323103	RHI	419 00	12/31/2014	24,536 47	04/01/2016	19,395 09	-5,141 38	-20 95%	L
ROYAL BK SCOTLAND GROUP SER L 5 750% PREFERRED CLBL PAR VALUE - 25 00	780097788	RBSPLR	193 00	12/31/2014	4,517 55	02/17/2016	4,599 61	82 06	1 82%	L
ROYAL BK SCOTLAND GROUP SER L 5 750% PREFERRED CLBL PAR VALUE - 25 00	780097788	RBSPLR	14 00	12/31/2014	327 70	03/23/2016	338 94	11 24	3 43%	L
ROYAL BK SCOTLAND GROUP SER L 5 750% PREFERRED CLBL PAR VALUE - 25 00	780097788	RBSPLR	31 00	12/31/2014	725 62	06/02/2016	780 90	55 28	7 62%	L
ROYAL BK SCOTLAND GROUP SER L 5 750% PREFERRED CLBL PAR VALUE - 25 00	780097788	RBSPLR	27 00	12/31/2014	631 98	11/30/2016	660 82	28 84	4 56%	L
ROYAL BK SCOTLAND GROUP SER S 6 600% PREFERRED CLBL PAR VALUE - 25 00	780097739	RBSPRS	38 00	12/31/2014	946 96	02/17/2016	921 48	-25 48	-2 69%	L
ROYAL BK SCOTLAND GROUP SER S 6 600% PREFERRED CLBL PAR VALUE - 25 00	780097739	RBSPRS	3 00	12/31/2014	74 76	03/23/2016	73 73	-1 03	-1 38%	L
ROYAL BK SCOTLAND GROUP SER S 6 600% PREFERRED CLBL PAR VALUE - 25 00	780097739	RBSPRS	4 00	12/31/2014	99 68	06/02/2016	101 91	2 23	2 24%	L
ROYAL BK SCOTLAND GROUP SER S 6 600% PREFERRED CLBL PAR VALUE - 25 00	780097739	RBSPRS	8 00	12/31/2014	199 36	11/30/2016	200 79	1 43	0 72%	L
ROYAL DSM N V SPON ADR	780249108	RDSMY	840 00	01/02/2015	12,650 41	08/17/2016	14,434 25	1,803 84	14 28%	L
SECOM LTD ADR JAPAN ADR	813113206	SOMLY	276 00	01/02/2015	3,959 08	03/31/2016	5,161 97	1,202 89	30 38%	L
SELECTIVE INS GROUP INC	816300107	SIGI	22 00	12/31/2014	602 78	11/14/2016	894 39	291 61	48 38%	L
SENIOR HOUSING PROPERTIES TRUST(SNH) 5 625% DUE 08/01/42 CALLABLE	81721M208	SNHNI	57 00	12/31/2014	1,370 28	02/17/2016	1,350 31	-19 97	-1 46%	L
SENIOR HOUSING PROPERTIES TRUST(SNH) 5 625% DUE 08/01/42 CALLABLE	81721M208	SNHNI	5 00	12/31/2014	120 20	03/23/2016	125 45	5 25	4 37%	L
SENIOR HOUSING PROPERTIES TRUST(SNH) 5 625% DUE 08/01/42 CALLABLE	81721M208	SNHNI	11 00	12/31/2014	264 44	06/02/2016	280 83	16 39	6 20%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%) Term
SENIOR HOUSING PROPERTIES TRUST(SNH) 5 625% DUE 08/01/42 CALLABLE	81721M208	SNHNI	10.00	12/31/2014	240.40	11/30/2016	237.59	-2.81	-1.17% L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	4.00	12/31/2014	245.79	11/14/2016	306.75	60.96	24.80% L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	1,003.00	01/02/2015	18,081.18	04/18/2016	21,666.94	3,585.76	19.83% L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	979.00	01/02/2015	17,648.53	04/19/2016	21,327.24	3,678.71	20.84% L
SEVEN & I HLDGS CO LTD ADR	81783H105	SVNDY	470.00	03/20/2015	9,969.64	04/19/2016	10,238.82	269.18	2.70% L
SIGNET JEWELERS LTD	G81276100	SIG	4.00	12/31/2014	533.11	02/22/2016	414.91	-118.20	-22.17% L
SIGNET JEWELERS LTD	G81276100	SIG	5.00	12/31/2014	666.37	03/01/2016	559.94	-106.43	-15.97% L
SIGNET JEWELERS LTD	G81276100	SIG	1.00	12/31/2014	133.28	03/22/2016	118.22	-15.06	-11.30% L
SIGNET JEWELERS LTD	G81276100	SIG	154.00	12/31/2014	20,524.44	04/01/2016	18,900.01	-1,624.43	-7.91% L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	12/31/2014	108.88	02/22/2016	101.06	-7.82	-7.18% L
SILGAN HOLDINGS INC	827048109	SLGN	3.00	12/31/2014	163.32	03/01/2016	153.78	-9.54	-5.84% L
SILGAN HOLDINGS INC	827048109	SLGN	15.00	12/31/2014	816.60	03/22/2016	801.30	-15.30	-1.87% L
SILGAN HOLDINGS INC	827048109	SLGN	329.00	12/31/2014	17,910.76	04/01/2016	17,410.30	-500.46	-2.79% L
SKY PLC SPON ADR	83084V106	SKYAY	467.00	01/02/2015	25,669.12	02/12/2016	26,352.01	682.89	2.66% L
SKY PLC SPON ADR	83084V106	SKYAY	611.00	01/02/2015	33,584.23	07/21/2016	28,097.44	-5,486.79	-16.34% L
SKY PLC SPON ADR	83084V106	SKYAY	155.00	03/20/2015	9,539.07	07/21/2016	7,127.83	-2,411.24	-25.28% L
SKY PLC SPON ADR	83084V106	SKYAY	65.00	03/20/2015	4,000.26	07/22/2016	2,977.53	-1,022.73	-25.57% L
SOUTHERN COMPANY 6 250% JR SB 2015A DUE 10/15/75 CALLABLE	842587206	SOJA	2.00	10/14/2015	50.84	11/30/2016	51.43	0.59	1.16% L
SOUTHSIDE BANCSHARES INC TYLER TEXAS	84470P109	SBSI	30.00	12/31/2014	820.68	05/18/2016	873.31	52.63	6.41% L
SOUTHSIDE BANCSHARES INC TYLER TEXAS	84470P109	SBSI	12.00	12/31/2014	312.48	11/14/2016	463.67	151.19	48.38% L
SPLUNK INC	848637104	SPLK	7.00	12/31/2014	420.81	02/22/2016	252.13	-168.68	-40.08% L
SPLUNK INC	848637104	SPLK	8.00	12/31/2014	480.92	03/01/2016	366.92	-114.00	-23.70% L
SPLUNK INC	848637104	SPLK	218.00	12/31/2014	13,105.09	04/01/2016	10,585.85	-2,519.24	-19.22% L
SPRINT CAPITAL CORP 06 875% 111528 DTD111698 FC051599 M-W+25BP	852060AD4		5,000.00	01/15/2015	4,512.50	04/13/2016	3,700.00	-812.50	-18.01% L
SPRINT CAPITAL CORP 06 875% 111528 DTD111698 FC051599 M-W+25BP	852060AD4		3,000.00	01/15/2015	2,707.50	04/14/2016	2,250.00	-457.50	-16.90% L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SPRINT CAPITAL CORP 06.875% 111528 DTD111698 FC051599 M+W+25BP	852060AD4		6,000.00	01/15/2015	5,415.00	04/28/2016	4,432.50	-982.50	-18.14%	L
SPRINT NEXTEL CORP B/E 06.000% 111522 DTD111412 FC051513 CALL@MW+50BP	852061A59		2,000.00	01/09/2015	1,885.00	06/23/2016	1,560.00	-325.00	-17.24%	L
SPRINT NEXTEL CORP B/E 06.000% 111522 DTD111412 FC051513 CALL@MW+50BP	852061A59		4,000.00	01/09/2015	3,770.00	06/23/2016	3,130.00	-640.00	-16.98%	L
SPRINT NEXTEL CORP B/E 06.000% 111522 DTD111412 FC051513 CALL@MW+50BP	852061A59		7,000.00	01/09/2015	6,597.50	06/29/2016	5,388.60	-1,208.90	-18.32%	L
STANLEY BLACK & DECKER I 5 750% DUE 07/25/52 CALLABLE	854502705	SWJ	95.00	12/31/2014	2,410.65	02/17/2016	2,424.83	14.18	0.59%	L
STANLEY BLACK & DECKER I 5 750% DUE 07/25/52 CALLABLE	854502705	SWJ	11.00	12/31/2014	279.12	03/23/2016	285.78	6.66	2.39%	L
STANLEY BLACK & DECKER I 5 750% DUE 07/25/52 CALLABLE	854502705	SWJ	10.00	12/31/2014	253.75	06/02/2016	263.49	9.74	3.84%	L
STATE STREET CORP 6 000% PREFERRED CLBL PAR VALUE - 25.00 USD	857477889	STTPRE	150.00	12/31/2014	3,773.31	02/17/2016	3,894.19	120.88	3.20%	L
STATE STREET CORP 6 000% PREFERRED CLBL PAR VALUE - 25.00 USD	857477889	STTPRE	17.00	12/31/2014	427.64	03/23/2016	448.13	20.49	4.79%	L
STATE STREET CORP 6 000% PREFERRED CLBL PAR VALUE - 25.00 USD	857477889	STTPRE	22.00	12/31/2014	553.42	06/02/2016	595.53	42.11	7.61%	L
STATE STREET CORP 6 000% PREFERRED CLBL PAR VALUE - 25.00 USD	857477889	STTPRE	23.00	12/31/2014	578.58	11/30/2016	584.88	6.30	1.09%	L
STATE STREET CORP SER D PREFERRED CLBL PAR VALUE - 25.00 RATE 5.9%	857477608	STTPRD	70.00	12/31/2014	1,825.18	02/17/2016	1,832.57	7.39	0.40%	L
STATE STREET CORP SER D PREFERRED CLBL PAR VALUE - 25.00 RATE 5.9%	857477608	STTPRD	10.00	12/31/2014	260.74	03/23/2016	274.31	13.57	5.20%	L
STATE STREET CORP SER D PREFERRED CLBL PAR VALUE - 25.00 RATE 5.9%	857477608	STTPRD	10.00	12/31/2014	260.74	06/02/2016	280.19	19.45	7.46%	L
STATE STREET CORP SER D PREFERRED CLBL PAR VALUE - 25.00 RATE 5.9%	857477608	STTPRD	11.00	12/31/2014	286.82	11/30/2016	279.51	-7.31	-2.55%	L
STATE STREET CORPORATION (STT) 5 250% PREFERRED PAR VALUE - 25.00 USD	857477509	STTPRC	78.00	12/31/2014	1,803.77	02/17/2016	1,964.00	160.23	8.88%	L
STATE STREET CORPORATION (STT) 5 250% PREFERRED PAR VALUE - 25.00 USD	857477509	STTPRC	7.00	12/31/2014	161.88	03/23/2016	179.61	17.73	10.95%	L
STATE STREET CORPORATION (STT) 5 250% PREFERRED PAR VALUE - 25.00 USD	857477509	STTPRC	16.00	12/31/2014	370.00	06/02/2016	420.97	50.97	13.78%	L
STATE STREET CORPORATION (STT) 5 250% PREFERRED PAR VALUE - 25.00 USD	857477509	STTPRC	11.00	12/31/2014	254.38	11/30/2016	259.59	5.21	2.05%	L
STIFEL FINANCIAL CORP	860630102	SF	65.00	12/31/2014	3,350.52	05/18/2016	2,297.05	-1,053.47	-31.44%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	2,417 00	01/02/2015	17,592 14	01/27/2016	16,520.62	-1,071 52	-6.09%	L
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	5,210 00	01/02/2015	37,920 98	02/22/2016	27,690 55	-10,230 43	-26 98%	L
SUMITOMO MITSUI FINANCIAL SPON ADR	86562M209	SMFG	789 00	02/04/2015	5,503 51	02/22/2016	4,193.44	-1,310 07	-23.80%	L
SUNTORY BEVERAGE & FOOD L UNSPONSORED ADR	86803T104	STBFY	456 00	01/02/2015	7,866 00	05/26/2016	10,526 94	2,660 94	33 83%	L
SUNTRUST BANKS INC 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	867914889	STIPRE	22 00	12/31/2014	528.88	02/17/2016	566 49	37.61	7 11%	L
SUNTRUST BANKS INC 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	867914889	STIPRE	1 00	12/31/2014	24 04	03/23/2016	25 90	1 86	7 74%	L
SUNTRUST BANKS INC 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	867914889	STIPRE	3 00	12/31/2014	72 12	06/02/2016	78 95	6 83	9 47%	L
SUNTRUST BANKS INC 5 875% PREFERRED CLBL PAR VALUE - 25 00 USD	867914889	STIPRE	5 00	12/31/2014	120 20	11/30/2016	122 74	2 54	2 11%	L
SYNGENTA AG SPON ADR	87160A100	SYT	220 00	01/02/2015	14,167 01	01/25/2016	15,517.85	1,350.84	9.54%	L
SYNGENTA AG SPON ADR	87160A100	SYT	271 00	01/02/2015	17,451 18	01/26/2016	19,020 03	1,568 85	8 99%	L
SYNGENTA AG SPON ADR	87160A100	SYT	2 00	01/02/2015	128 79	05/11/2016	160 75	31 96	24 82%	L
SYNGENTA AG SPON ADR	87160A100	SYT	152 00	03/20/2015	10,427 08	05/11/2016	12,216 91	1,789 83	17 17%	L
SYNTEL INC	87162H103	SYNT	380 00	12/31/2014	16,382 94	10/25/2016	7,861.42	-8,521 52	-52.01%	L
TABLEAU SOFTWARE INC CL A	87336U105	DATA	3 00	12/31/2014	258 81	02/22/2016	128 08	-130 73	-50 51%	L
TABLEAU SOFTWARE INC CL A	87336U105	DATA	14 00	12/31/2014	1,207 78	03/01/2016	667.65	-540 13	-44.72%	L
TABLEAU SOFTWARE INC CL A	87336U105	DATA	226 00	12/31/2014	19,497 00	04/01/2016	10,257 92	-9,239 08	-47 39%	L
TANDEM DIABETES CARE INC	875372104	TNDM	12 00	12/31/2014	153 92	03/22/2016	119 63	-34 29	-22 28%	L
TANDEM DIABETES CARE INC	875372104	TNDM	240 00	12/31/2014	3,078 48	04/01/2016	2,090 35	-988 13	-32 10%	L
TARGA RESOURCES PARTNERS 05 250% 050123 DTD102512 FC050113 CALL@MW+50BP	87612BAM4		3,000 00	01/13/2015	2,902 50	05/18/2016	2,835 00	-67 50	-2 33%	L
TARGA RESOURCES PARTNERS 05 250% 050123 DTD102512 FC050113 CALL@MW+50BP	87612BAM4		7,000 00	01/13/2015	6,772 50	05/19/2016	6,580 00	-192 50	-2 84%	L
TARGA RESOURCES PARTNERS 05 250% 050123 DTD102512 FC050113 CALL@MW+50BP	87612BAM4		3,000 00	01/13/2015	2,902 50	05/20/2016	2,820 00	-82 50	-2 84%	L
TCF FINANCIAL CORPORATIO 7 500% PREFERRED CLBL PAR VALUE - 25 00 USD	872277207	TCFPRB	47 00	12/31/2014	1,239 86	02/17/2016	1,208 34	-31 52	-2 54%	L
TCF FINANCIAL CORPORATIO 7 500% PREFERRED CLBL PAR VALUE - 25 00 USD	872277207	TCFPRB	6 00	12/31/2014	158.28	03/23/2016	156 30	-1 98	-1 25%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)
TCF FINANCIAL CORPORATION 7 500% PREFERRED CLBL PAR VALUE - 25 00 USD	872277207	TCFPRB	11 00	12/31/2014	290 18	11/30/2016	280 82	-9 36	-3 23%
TEAM HEALTH HOLDINGS INC *MERGER EFF 02/2017*	87817A107		7 00	12/31/2014	409 72	11/14/2016	290 49	-119 23	-29 10%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		2,000 00	07/01/2015	2,202.50	10/20/2016	2,035 00	-167.50	-7 60%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		1,000 00	07/02/2015	1,100 00	10/20/2016	1,017 50	-82 50	-7 50%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		3,000 00	07/02/2015	3,300.00	10/20/2016	3,060 00	-240.00	-7 27%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		2,000 00	07/02/2015	2,202 50	10/21/2016	2,025 00	-177 50	-8 06%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		2,000 00	07/07/2015	2,202 50	10/21/2016	2,025 00	-177 50	-8 06%
TENET HEALTHCARE CORP 08 125% 040122 DTD092713 FC040114 CALL@MW+50BP	88033GCE8		2,000 00	07/07/2015	2,202 50	10/24/2016	2,025 00	-177 50	-8 06%
TETRA TECH INC NEW	88162G103	TTEK	198 00	12/31/2014	5,371 40	09/23/2016	7,056.44	1,685 04	31.37%
TETRA TECH INC NEW	88162G103	TTEK	19 00	12/31/2014	515 44	11/14/2016	776 32	260 88	50 61%
THE ALLSTATE CORPORATION 6 750% PREFERRED PAR VALUE - 25 00 USD	020002606	ALLPRC	45 00	12/31/2014	1,221.64	02/17/2016	1,228 92	7 28	0 60%
THE ALLSTATE CORPORATION 6 750% PREFERRED PAR VALUE - 25 00 USD	020002606	ALLPRC	4 00	12/31/2014	108 59	03/23/2016	111 31	2 72	2 50%
THE ALLSTATE CORPORATION 6 750% PREFERRED PAR VALUE - 25 00 USD	020002606	ALLPRC	9 00	12/31/2014	244 33	06/02/2016	253 17	8 84	3 62%
THE ALLSTATE CORPORATION 6 750% PREFERRED PAR VALUE - 25 00 USD	020002606	ALLPRC	7 00	12/31/2014	190 03	11/30/2016	182 97	-7 06	-3 72%
THE GOLDMAN SACHS GROUP (GS) 5 500% PREF CLBL PAR VALUE - 25 00 USD	38145G308	GSPRJ	195 00	12/31/2014	4,754 14	03/23/2016	4,829 96	75 82	1 59%
THE GOLDMAN SACHS GROUP (GS) 5 500% PREF CLBL PAR VALUE - 25 00 USD	38145G308	GSPRJ	41 00	12/31/2014	999 59	06/02/2016	1,062 74	63 15	6 32%
THE GOLDMAN SACHS GROUP (GS) 5 500% PREF CLBL PAR VALUE - 25 00 USD	38145G308	GSPRJ	36 00	12/31/2014	877 68	11/30/2016	903 58	25 90	2 95%
TORAY IND ADR JAPAN ADR	890880206	TRYIY	1,681 00	01/02/2015	26,992 22	01/27/2016	29,125 64	2,133 42	7 90%
TORAY IND ADR JAPAN ADR	890880206	TRYIY	784 00	01/02/2015	12,588 88	01/29/2016	12,992 29	403 41	3 20%
TORCHMARK CORP 5 875% DUE 12/15/52 CALLABLE	891027302	TMKPRB	25 00	12/31/2014	630 96	02/17/2016	643 02	12 06	1 91%
TORCHMARK CORP 5 875% DUE 12/15/52 CALLABLE	891027302	TMKPRB	6 00	12/31/2014	151 43	03/23/2016	152 57	1 14	0 75%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TORCHMARK CORP 5 875% DUE 12/15/52 CALLABLE	891027302	TMKPRB	2.00	12/31/2014	50.48	06/02/2016	51.17	0.69	1.37%	L
TORCHMARK CORP 5 875% DUE 12/15/52 CALLABLE	891027302	TMKPRB	8.00	12/31/2014	201.91	06/21/2016	204.25	2.34	1.16%	L
TOTAL SYSTEM SERVICES INC	891906109	TSS	19.00	12/31/2014	650.01	02/22/2016	821.61	171.60	26.40%	L
TOTAL SYSTEM SERVICES INC	891906109	TSS	10.00	12/31/2014	342.11	03/01/2016	442.93	100.82	29.47%	L
TOTAL SYSTEM SERVICES INC	891906109	TSS	13.00	12/31/2014	444.74	03/22/2016	597.21	152.47	34.28%	L
TOTAL SYSTEM SERVICES INC	891906109	TSS	772.00	12/31/2014	26,410.89	04/01/2016	36,460.77	10,049.88	38.05%	L
TOWERS WATSON & CO **MERGER EFF 01/2016** CL A	891894107		203.00	12/31/2014	23,351.09	01/05/2016	25,419.30	2,068.21	8.86%	L
TUMI HLDGS INC *MERGER EFF-08/2016*	89969Q104		405.00	12/31/2014	9,677.68	03/03/2016	10,817.88	1,140.20	11.78%	L
TUMI HLDGS INC *MERGER EFF 08/2016*	89969Q104		520.00	12/31/2014	12,425.66	07/19/2016	13,873.30	1,447.64	11.65%	L
UBS PFD FDG TR IV PFD TR FLTG RT 1 1550% PREFERRED CLBL	90263W201		102.00	12/31/2014	1,894.10	02/17/2016	1,598.45	-295.65	-15.61%	L
UBS PFD FDG TR IV PFD TR FLTG RT 1 1550% PREFERRED CLBL	90263W201		11.00	12/31/2014	204.26	03/23/2016	182.77	-21.49	-10.52%	L
UBS PFD FDG TR IV PFD TR FLTG RT 1 1550% PREFERRED CLBL	90263W201		301.00	12/31/2014	5,589.45	06/15/2016	7,525.00	1,935.55	34.63%	L
UMB FINANCIAL CORP	902788108	UMBF	20.00	12/31/2014	1,148.22	05/18/2016	1,097.98	-50.24	-4.38%	L
UMB FINANCIAL CORP	902788108	UMBF	9.00	12/31/2014	516.70	11/14/2016	664.73	148.03	28.65%	L
UNIBAL-RODAMCO SE ADR REPSTG SHS NEW JCE ISSUE 2008 UNSPONSORED	904587102	UNRDY	1,477.00	01/02/2015	37,706.71	10/10/2016	36,266.20	-1,440.51	-3.82%	L
UNIBAL-RODAMCO SE ADR REPSTG SHS NEW JCE ISSUE 2008 UNSPONSORED	904587102	UNRDY	481.00	03/20/2015	13,075.63	10/10/2016	11,810.46	-1,265.17	-9.68%	L
UNITED THERAPEUTICS CORP	91307C102	UTHR	1.00	12/31/2014	132.44	02/22/2016	128.36	-4.08	-3.08%	L
UNITED THERAPEUTICS CORP	91307C102	UTHR	2.00	12/31/2014	264.88	03/01/2016	250.91	-13.97	-5.27%	L
UNITED THERAPEUTICS CORP	91307C102	UTHR	1.00	12/31/2014	132.44	03/22/2016	126.26	-6.18	-4.67%	L
UNITED THERAPEUTICS CORP	91307C102	UTHR	75.00	12/31/2014	9,933.00	04/01/2016	8,339.82	-1,593.18	-16.04%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	UHS	7.00	12/31/2014	781.69	02/22/2016	768.31	-13.38	-1.71%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	UHS	1.00	12/31/2014	111.67	03/01/2016	113.26	1.59	1.42%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	UHS	3.00	12/31/2014	335.01	03/22/2016	356.78	21.77	6.50%	L
UNIVERSAL HEALTH SVCS INC CL B	913903100	UHS	144.00	12/31/2014	16,080.49	04/01/2016	17,772.09	1,691.60	10.52%	L
UNTD BANKSHARES INC PARKERSBURG WEST VIRG	909907107	UBSI	30.00	12/31/2014	1,126.56	05/18/2016	1,144.18	17.62	1.56%	L

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
US BANCORP DEL 5 150% PREFERRED CLBL PAR VALUE - 25 00 USD	902973791	USBPRO	64 00	12/31/2014	1,483 52	02/17/2016	1,628 14	144 62	9 75%	L
US BANCORP DEL 5 150% PREFERRED CLBL PAR VALUE - 25 00 USD	902973791	USBPRO	7 00	12/31/2014	162 26	03/23/2016	182 90	20 64	12 72%	L
US BANCORP DEL 5 150% PREFERRED CLBL PAR VALUE - 25 00 USD	902973791	USBPRO	9 00	12/31/2014	208 61	06/02/2016	239 48	30 87	14 80%	L
US BANCORP DEL 5 150% PREFERRED CLBL PAR VALUE - 25 00 USD	902973791	USBPRO	9 00	12/31/2014	208 62	11/30/2016	222 84	14 22	6 82%	L
US BANCORP DEL SER B PREFERRED CLBL PAR VALUE - 25 00 USD	902973155	USBPRH	15 00	12/31/2014	331 80	02/17/2016	308 54	-23 26	-7 01%	L
US BANCORP DEL SER B PREFERRED CLBL PAR VALUE - 25 00 USD	902973155	USBPRH	5 00	12/31/2014	110 60	03/23/2016	110 74	0 14	0 13%	L
US BANCORP DEL SER B PREFERRED CLBL PAR VALUE - 25 00 USD	902973155	USBPRH	2 00	12/31/2014	44 24	06/02/2016	47 41	3 17	7 17%	L
US BANCORP DEL SER B PREFERRED CLBL PAR VALUE - 25 00 USD	902973155	USBPRH	4 00	12/31/2014	88 48	11/30/2016	87 75	-0 73	-0 83%	L
US BANCORP DEL SER F PREFERRED CLBL PAR VALUE - 25 00 USD	902973833	USBPRM	89 00	12/31/2014	2,623 72	02/17/2016	2,510 65	-113 07	-4 31%	L
US BANCORP DEL SER F PREFERRED CLBL PAR VALUE - 25 00 USD	902973833	USBPRM	7 00	12/31/2014	206 36	03/23/2016	207 69	1 33	0 64%	L
US BANCORP DEL SER F PREFERRED CLBL PAR VALUE - 25 00 USD	902973833	USBPRM	14 00	12/31/2014	412 72	06/02/2016	423 50	10 78	2 61%	L
US BANCORP DEL SER G PREFERRED CLBL PAR VALUE - 25 00 USD	902973817		30 00	12/31/2014	813 92	02/17/2016	785 68	-28 24	-3 47%	L
US BANCORP DEL SER G PREFERRED CLBL PAR VALUE - 25 00 USD	902973817		2 00	12/31/2014	54 26	03/23/2016	52 79	-1 47	-2 71%	L
US BANCORP DEL SER G PREFERRED CLBL PAR VALUE - 25 00 USD	902973817		5 00	12/31/2014	135 66	06/02/2016	132 24	-3 42	-2 52%	L
US BANCORP DEL SER G PREFERRED CLBL PAR VALUE - 25 00 USD	902973817		5 00	12/31/2014	135 65	11/30/2016	127 84	-7 81	-5 76%	L
VCA INC	918194101	WOOF	111 00	12/31/2014	5,475 25	07/21/2016	7,597 17	2,121 92	38 75%	L
VCA INC	918194101	WOOF	69 00	12/31/2014	3,403 54	09/12/2016	4,779 56	1,376 02	40 43%	L
VCA INC	918194101	WOOF	3 00	12/31/2014	147 98	11/14/2016	185 45	37 47	25 32%	L
VENTAS REALTY LP (VTR) 5 450% DUE 03/15/43 CALLABLE	92276M204	VTRB	45 00	12/31/2014	1,106 54	02/17/2016	1,145 68	39 14	3 54%	L
VENTAS REALTY LP (VTR) 5 450% DUE 03/15/43 CALLABLE	92276M204	VTRB	2 00	12/31/2014	49 18	03/23/2016	52 43	3 25	6 61%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
VENTAS REALTY LP (VTR) 5 450% DUE 03/15/43 CALLABLE	92276M204	VTRB	6 00	12/31/2014	147 54	11/30/2016	149 99	2 45	1 66%	L
VERINT SYSTEMS INC	92343X100	VRNT	4 00	12/31/2014	236 90	02/22/2016	137 19	-99 71	-42 09%	L
VERINT SYSTEMS INC	92343X100	VRNT	9 00	12/31/2014	533 02	03/01/2016	331 10	-201 92	-37 88%	L
VERINT SYSTEMS INC	92343X100	VRNT	233 00	12/31/2014	13,799 33	04/01/2016	7,749 41	-6,049 92	-43 84%	L
VERIZON COMMUNICATIONS 5 900% DUE 02/15/54 CALLABLE	92343V302	VZA	101 00	12/31/2014	2,650 24	02/17/2016	2,663 79	13 55	0 51%	L
VERIZON COMMUNICATIONS 5 900% DUE 02/15/54 CALLABLE	92343V302	VZA	16 00	12/31/2014	419 84	03/23/2016	434 56	14 72	3 51%	L
VERIZON COMMUNICATIONS 5 900% DUE 02/15/54 CALLABLE	92343V302	VZA	16 00	12/31/2014	419 84	06/02/2016	440 97	21 13	5 03%	L
VERIZON COMMUNICATIONS 5 900% DUE 02/15/54 CALLABLE	92343V302	VZA	14 00	12/31/2014	367 36	11/30/2016	360 21	-7 15	-1 95%	L
VODAFONE GROUP PLC SPON ADR	92857W308	VOD	683 00	01/02/2015	23,215 17	10/03/2016	19,931 15	-3,284 02	-14 15%	L
VODAFONE GROUP PLC SPON ADR	92857W308	VOD	1,057 00	01/02/2015	35,927 43	10/13/2016	29,200 37	-6,727 06	-18 72%	L
VODAFONE GROUP PLC SPON ADR	92857W308	VOD	605 00	03/20/2015	20,488 39	10/13/2016	16,713 55	-3,774 84	-18 42%	L
VODAFONE GROUP PLC SPON ADR	92857W308	VOD	71 00	10/05/2015	2,299 25	10/13/2016	1,961 42	-337 83	-14 69%	L
VORNADO REALTY TRUST (VNO) 5 400% PREF CLBL PAR VALUE - 25 00 USD	929042844	VNOPRL	24 00	12/31/2014	554 16	02/17/2016	588 35	34 19	6 17%	L
VORNADO REALTY TRUST (VNO) 5 400% PREF CLBL PAR VALUE - 25 00 USD	929042844	VNOPRL	1 00	12/31/2014	23 09	03/23/2016	24 59	1 50	6 50%	L
VORNADO REALTY TRUST (VNO) 5 400% PREF CLBL PAR VALUE - 25 00 USD	929042844	VNOPRL	4 00	12/31/2014	92 36	06/02/2016	102 15	9 79	10 60%	L
VORNADO REALTY TRUST (VNO) 5 700% PREF CLBL PAR VALUE - 25 00 USD	929042851	VNOPRK	28 00	12/31/2014	681 81	02/17/2016	698 58	16 77	2 46%	L
VORNADO REALTY TRUST (VNO) 5 700% PREF CLBL PAR VALUE - 25 00 USD	929042851	VNOPRK	5 00	12/31/2014	121 75	03/23/2016	126 44	4 69	3 85%	L
VORNADO REALTY TRUST (VNO) 5 700% PREF CLBL PAR VALUE - 25 00 USD	929042851	VNOPRK	4 00	12/31/2014	97 40	06/02/2016	103 55	6 15	6 31%	L
VORNADO REALTY TRUST (VNO) 5 700% PREF CLBL PAR VALUE - 25 00 USD	929042851	VNOPRK	4 00	12/31/2014	97 40	11/30/2016	95 59	-1 81	-1 86%	L
VORNADO RLTY TR CUMIL SER J 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	929042869		25 00	12/31/2014	666 00	02/17/2016	635 74	-30 26	-4 54%	L
VORNADO RLTY TR CUMIL SER J 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	929042869		3 00	12/31/2014	79 92	03/23/2016	75 65	-4 27	-5 34%	L
VORNADO RLTY TR CUMIL SER J 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	929042869		4 00	12/31/2014	106 56	06/02/2016	103 24	-3 32	-3 12%	L

Realized gain/loss - from 12/01/2015 to 11/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)
VORNADO RLTY TR CUMIL SER J 6 875% PREFERRED CLBL PAR VALUE - 25 00 USD	929042869		75 00	12/31/2014	1,998 00	09/01/2016	1,875 00	-123 00	-6 16%
WABTEC INC	929740108	WAB	16 00	12/31/2014	1,407 83	02/22/2016	1,100 62	-307 21	-21 82%
WABTEC INC	929740108	WAB	4 00	12/31/2014	351 95	03/22/2016	314 19	-37 76	-10 73%
WABTEC INC	929740108	WAB	347 00	12/31/2014	30,532 26	04/01/2016	27,252 79	-3,279 47	-10 74%
WELLS FARGO & CO (WFC) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	949746556	WFCPRQ	134 00	12/31/2014	3,432 40	02/17/2016	3,399 18	-33 22	-0 97%
WELLS FARGO & CO (WFC) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	949746556	WFCPRQ	15 00	12/31/2014	384 22	03/23/2016	392 41	8 19	2 13%
WELLS FARGO & CO (WFC) 5 850% PREFERRED CLBL PAR VALUE - 25 00 USD	949746556	WFCPRQ	22 00	12/31/2014	563 53	06/02/2016	583 21	19 68	3 49%
WELLS FARGO & CO NEW 8 000% PREFERRED CLBL	949746879	WFCPRJ	43 00	12/31/2014	1,250 01	02/17/2016	1,202 29	-47 72	-3 82%
WELLS FARGO & CO NEW 8 000% PREFERRED CLBL	949746879	WFCPRJ	5 00	12/31/2014	145 36	03/23/2016	139 90	-5 46	-3 76%
WELLS FARGO & CO NEW 8 000% PREFERRED CLBL	949746879	WFCPRJ	7 00	12/31/2014	203 49	06/02/2016	195 78	-7 71	-3 79%
WELLS FARGO & CO NEW 8 000% PREFERRED CLBL	949746879	WFCPRJ	7 00	12/31/2014	203 49	11/30/2016	184 72	-18 77	-9 22%
WELLS FARGO & CO NEW PREFERRED CLBL 6 625% PAR VALUE - 25 00 USD	949746465	WFCPRR	102 00	12/31/2014	2,820 91	03/23/2016	2,982 79	161 88	5 74%
WELLS FARGO & CO NEW PREFERRED CLBL 6 625% PAR VALUE - 25 00 USD	949746465	WFCPRR	25 00	12/31/2014	691 40	06/02/2016	733 48	42 08	6 09%
WELLS FARGO & CO NEW PREFERRED CLBL 6 625% PAR VALUE - 25 00 USD	949746465	WFCPRR	23 00	12/31/2014	636 09	11/30/2016	623 98	-12 11	-1 90%
WELLTOWER INC PREFERRED	95040Q302		35 00	12/31/2014	935 03	02/17/2016	895 32	-39 71	-4 25%
WELLTOWER INC PREFERRED	95040Q302		8 00	12/31/2014	213 72	03/23/2016	211 03	-2 69	-1 26%
WELLTOWER INC PREFERRED	95040Q302		5 00	12/31/2014	133 58	06/02/2016	130 14	-3 44	-2 58%
WELLTOWER INC PREFERRED	95040Q302		7 00	12/31/2014	187 00	11/30/2016	176 75	-10 25	-5 48%
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	96 00	12/31/2014	5,180 16	05/10/2016	6,882 56	1,702 40	32 86%
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	187 00	12/31/2014	10,090 52	07/21/2016	14,457 88	4,367 36	43 28%
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	68 00	12/31/2014	3,669 28	09/12/2016	5,555 06	1,885 78	51 39%
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	154 00	12/31/2014	8,309 84	11/08/2016	12,013 16	3,703 32	44 57%
WESTAR ENERGY INC	95709T100	WR	222 00	12/31/2014	9,247 72	02/03/2016	10,280 08	1,032 36	11 16%
WESTAR ENERGY INC	95709T100	WR	160 00	12/31/2014	6,665 02	05/10/2016	8,316 81	1,651 79	24 78%

Realized gain/loss - from 12/01/2015 to 1/30/2016 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WESTAR ENERGY INC	95709T100	WR	278 00	12/31/2014	11,580 48	05/31/2016	15,813 07	4,232 59	36 55%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	184 00	01/02/2015	4,053 52	02/18/2016	3,990 39	-63 13	-1 56%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	556 00	01/02/2015	12,248 68	07/28/2016	9,135 16	-3,113 52	-25 42%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	529 00	01/02/2015	11,653 87	07/29/2016	8,829 30	-2,824 57	-24 24%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	505 00	01/02/2015	11,125 15	08/01/2016	8,305 25	-2,819 90	-25 35%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	70 00	03/20/2015	1,643 60	08/01/2016	1,151 22	-492 38	-29 96%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	417 00	03/20/2015	9,791 16	08/02/2016	6,706 93	-3,084 23	-31 50%	L
WILLIAM HILL PLC ADR	96925P104	WIMHY	157 00	04/29/2015	3,603 78	08/02/2016	2,525 15	-1,078 63	-29 93%	L
WILLIAMS SONOMA INC	969904101	WSM	6 00	12/31/2014	464 05	02/22/2016	339 41	-124 64	-26 86%	L
WILLIAMS SONOMA INC	969904101	WSM	10 00	12/31/2014	773 43	03/01/2016	536 30	-237 13	-30 66%	L
WILLIAMS SONOMA INC	969904101	WSM	321 00	12/31/2014	24,826 84	04/01/2016	17,513 38	-7,313 46	-29 46%	L
WILLIAMS SONOMA INC	969904101	WSM	79 00	03/18/2015	6,479 40	04/01/2016	4,310 15	-2,169 25	-33 48%	L
WPP PLC NEW SPON ADR	92937A102	WPPGY	17 00	01/02/2015	1,753 43	05/26/2016	1,971 64	218 21	12 44%	L
WPP PLC NEW SPON ADR	92937A102	WPPGY	366 00	01/02/2015	37,750 26	08/26/2016	43,410 46	5,660 20	14 99%	L
WPP PLC NEW SPON ADR	92937A102	WPPGY	45 00	03/20/2015	5,295 98	08/26/2016	5,337 35	41 37	0 78%	L
WPP PLC NEW SPON ADR	92937A102	WPPGY	21 00	03/20/2015	2,471 46	08/29/2016	2,456 55	-14 91	-0 60%	L
WYNDHAM WORLDWIDE CORP	98310W108	WYN	7 00	12/31/2014	608 02	02/22/2016	492 09	-115 93	-19 07%	L
WYNDHAM WORLDWIDE CORP	98310W108	WYN	2 00	12/31/2014	173 72	03/01/2016	149 39	-24 33	-14 01%	L
WYNDHAM WORLDWIDE CORP	98310W108	WYN	253 00	12/31/2014	21,975 58	04/01/2016	19,126 38	-2,849 20	-12 97%	L
YY INC UNSPONSORED CL A ADR	98426T106	YY	12 00	12/31/2014	761 02	02/22/2016	671 18	-89 84	-11 81%	L
YY INC UNSPONSORED CL A ADR	98426T106	YY	17 00	12/31/2014	1,078 10	03/22/2016	1,015 92	-62 18	-5 77%	L
YY INC UNSPONSORED CL A ADR	98426T106	YY	241 00	12/31/2014	15,283 74	04/01/2016	14,722 37	-561 37	-3 67%	L
TOTAL REALIZED GAIN/(LOSS):					7,472,210.08		7,046,684.82	-425,525.26	-5.69%	



Income for 2015

A schedule of your current year sales is shown below. The following items are provided to you to assist in the preparation of your tax returns. Typically, collectibles are taxed at 28% rates, which is shown in the column titled "Portion Subject to 28% Rates (included in Net G/L)". For your convenience, if applicable, we have included the portion subject to Section 988 translation gains and losses in the column titled "Portion subject to Ordinary Rates including Section 988 (included in Net G/L)".

Please note that if you have sold an asset for which the cost basis information is unknown it is shown separately in the section entitled Transactions with Unknown Cost Basis. Please review these carefully when preparing your return. We suggest that you consult your tax advisor.

Certain sales will be indicated with the following symbols, where applicable, see below for an explanation.

- † - Can not take a loss on your tax return based on gross proceeds from a reportable change in control or capital structure
- * - Tax Cost has been adjusted for current year's return of capital
- ◊ - Section 988 translation gains or losses

Short Term Transactions

DESCRIPTION	Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
JANUS TRITON FUND I										
			47103C357							
	08/25/16	12/17/15	344 51	\$8,402 60	\$7,610 15	\$792 45	\$0 00	\$0 00	\$0 00	\$0 00
<i>Total Short Term Gain/Loss</i>				\$8,402 60	\$7,610 15	\$792 45	\$0 00	\$0 00	\$0 00	\$0 00

THE WERDIGER FAMILY FOUNDATION INC IA

Long Term Transactions

DESCRIPTION	Date sold or disposed	Date acquired	Units	CUSIP	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to		
										Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)	
BORG WARNER INC												
	08/25/16	01/24/13	270	099724106	\$9,077 20	\$10,293 75	\$-1,216 55	\$0 00	\$0 00	\$0 00	\$0 00	
CALIFORNIA RESOURCES COR W/I COM												
	03/24/16	01/24/13	0 96	13057Q107	\$1 02	\$1 36	\$-0 34	\$0 00	\$0 00	\$0 00	\$0 00	
CALIFORNIA RESOURCES CORP COM												
	06/01/16	01/24/13	0 7	13057Q206	\$11 22	\$9 91	\$1 31	\$0 00	\$0 00	\$0 00	\$0 00	
DICKS SPORTING GOODS INC												
	01/25/16	01/24/13	255	253393102	\$9,238 48	\$12,209 40	\$-2,970 92	\$0 00	\$0 00	\$0 00	\$0 00	
EXPRESS SCRIPTS HLDG CO COM												
	08/25/16	01/24/13	390	30219G108	\$28,250 98	\$20,767 50	\$7,483 48	\$0 00	\$0 00	\$0 00	\$0 00	
ISHARES TR COHEN & STEERS REALTY												
	01/25/16	01/15/13	188	464287564	\$17,838 99	\$15,038 12	\$2,800 87	\$0 00	\$0 00	\$0 00	\$0 00	
	01/25/16	03/25/13	200		\$18,977 65	\$16,348 00	\$2,629 65	\$0 00	\$0 00	\$0 00	\$0 00	
JANUS TRITON FUND I												
	08/25/16	01/15/13	1331 91	47103C357	\$32,485 31	\$25,000 00	\$7,485 31	\$0 00	\$0 00	\$0 00	\$0 00	
	08/25/16	12/17/14	19		\$463 41	\$439 92	\$23 49	\$0 00	\$0 00	\$0 00	\$0 00	
	08/25/16	12/17/14	391 58		\$9,550 64	\$9,069 01	\$481 63	\$0 00	\$0 00	\$0 00	\$0 00	
	08/25/16	12/17/13	6 97		\$170 00	\$159 13	\$10 87	\$0 00	\$0 00	\$0 00	\$0 00	
	08/25/16	12/17/13	144 04		\$3,513 14	\$3,289 90	\$223 24	\$0 00	\$0 00	\$0 00	\$0 00	
	08/25/16	03/25/13	2544 53		\$62,061 13	\$50,000 00	\$12,061 13	\$0 00	\$0 00	\$0 00	\$0 00	

THE WERDIGER FAMILY FOUNDATION INC IA

Long Term Transactions

DESCRIPTION	Date sold or disposed	Date acquired	Units	CUSIP	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)	
MEDIVATION INC COM												
	10/03/16	01/24/13	150	58501N101	\$12,225 00	\$4,285 49	\$7,939 51	\$0 00	\$0 00	\$0 00	\$0 00	
MONSANTO CO NEW												
	01/25/16	01/24/13	105	61166W101	\$9,313 33	\$10,843 35	\$-1,530 02	\$0 00	\$0 00	\$0 00	\$0 00	
OCCIDENTAL PETROLEUM CORPORATION CO												
	08/25/16	01/24/13	85	674599105	\$6,568 66	\$6,836 31	\$-267 65	\$0 00	\$0 00	\$0 00	\$0 00	
PAYPAL HOLDINGS INC COM												
	08/25/16	01/24/13	285	70450Y103	\$10,676 86	\$9,340 73	\$1,336 13	\$0 00	\$0 00	\$0 00	\$0 00	
PRUDENTIAL FINL INC												
	08/25/16	01/24/13	230	744320102	\$17,723 41	\$13,414 59	\$4,308 82	\$0 00	\$0 00	\$0 00	\$0 00	
QUALCOMM INC												
	01/25/16	01/24/13	400	747525103	\$19,031 65	\$25,760 00	\$-6,728 35	\$0 00	\$0 00	\$0 00	\$0 00	
ST JUDE MEDICAL INC												
	08/25/16	01/24/13	200	790849103	\$15,419 66	\$8,004 00	\$7,415 66	\$0 00	\$0 00	\$0 00	\$0 00	
SKYWORKS SOLUTIONS INC												
	01/25/16	01/24/13	175	83088M102	\$11,605 79	\$3,771 25	\$7,834 54	\$0 00	\$0 00	\$0 00	\$0 00	
LYONDELLBASELL INDUSTRIES ORD CLA												
	08/25/16	01/24/13	55	N53745100	\$4,327 86	\$3,439 69	\$888 17	\$0 00	\$0 00	\$0 00	\$0 00	
<i>Total Long Term Gain/Loss</i>					\$298,531 39	\$248,321 41	\$50,209 98	\$0 00	\$0 00	\$0 00	\$0 00	

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Date	Num	Name	Amount
		Achiezer Total	750 00
		Achisomoch Centrale Antwerp Chasdei Chav	500 00
		ACMIS Total	5,000 00
		Adas Yereim Bikur Cholim Total	360 00
		Agudath Israel Bais Binyomin Total	325 00
		Agudath Israel of America Total	200,000 00
		Agudath Israel of Boro Park Total	1,000 00
		agudath Israel of Illinois Total	1,800 00
		Agudath Israel of Lakewood Total	8,500 00
		American Friends of Chochmas Hatorah Tota	500 00
		American Friends of Kesser Bnai Torah Total	1,000 00
		American Friends of Ohev Yisroel Total	180 00
		American Friends of R.C.T. Total	180 00
		American Friends of Torat Moshe Total	250 00
		American Friends of Yad Eliezer Total	1,000 00
		American Friends Yeshivat Meor Hatalmud T	25,000 00
		Amudim Community Resources Inc Total	3,600 00
		Anshe Ma'amed Foundation Total	1,000 00
		Asei Tov Total	40,000 00
		Bais Avroham Total	180 00
		Bais Jewish Resource Center Total	5,000 00
		Bais Medrash Ateres Shloime Total	500 00
		Bais Medrash Toras Chesed Total	14,000 00
		Bais Tova Total	17,700 00
		Bais Yaakov D'Gur Total	1,000 00
		Bais Yaakov D'Rav Meir Total	23,400 00
		Bayswater Neighbors Fund Total	300 00
		BBY Total	500 00
		Beer Yitzchak Total	100 00
		Bein-ish Ubein Uchiv Total	360 00
		Beis Medrash Heichal Dovid Total	50,000 00
		Beth Jacob Day School Total	150 00
		Beth Medrash Govoha Total	100,000 00
		BHI Total	16,000 00
		Bikur Cholim Total	360 00
		Bikur Cholim of Manhattan Total	250 00
		BJX Total	2,500 00
		Bnei Yerushalayim Total	200 00
		Bnos Bais Yaakov Total	500 00
		Bnos Devora Total	1,000 00
		Bnos Leah Prospect Park Yeshiva Total	360 00
		Bnos Tzion Total	1,000 00
		Bonei Olam Total	2,500 00
		Brit Yosef Yitzchak of America, Inc Total	500 00

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Business Halacha Institute Total	16,000 00
Chabad of Downtown Total	500 00
chabad of northwest arkansas Total	500 00
Chai Lifeline Total	1,800 00
Chasadai Lev Total	2,500 00
Chayim V'Chesed Inc. Total	360 00
Child Life Society Total	1,800 00
Chizuk Hatorah Total	1,100 00
CIJE Total	25,000 00
Cong Avodah Brurah Total	500 00
Cong Bais Leah Total	500 00
Cong Bais Medrash Keren Shlomo Total	250 00
Cong Bais Yisroel Total	1,500 00
Cong Beth David Total	360 00
Cong Beth Hatfila Total	250 00
Cong Beth Israel Total	1,500 00
Cong Bnai Shloime Zalman Total	180 00
Cong Chasudei Gur of Midwood Total	1,800 00
Cong Forest Glen Total	5,000 00
Cong Hamaor Total	32 00
Cong Igud Avrechim Total	3,600 00
Cong Kehal Imrei Shaul Total	10,000 00
Cong Nachlei Emunah Total	1,000 00
Cong Pnai Menachem Total	15,500 00
Cong Rachmastrivka Total	250 00
Cong Sharrai Tefilah Total	500 00
Cong Tiferes Moshe Total	3,600 00
Cong Zichron Meir Leib Total	360 00
Cong Zichron Moshe Total	500 00
congregation Anshei Tribeca Total	500 00
Congregation Avrechai Gur Total	1,000 00
Congregation Bais Mordechai Total	250 00
Congregation Bnai Shlomo Zalman Total	750 00
Congregation Chasdei Gur of Midwood Total	510 00
Congregation Derech Hashem Total	5,000 00
Congregation Forest Glenn Total	180 00
Congregation Keren Yehoshva V"Yisroel Tot.	1,000 00
Congregation Netzach Yisroel Total	200 00
Congregation RavChesed Total	1,500 00
Congregation Zichron Shlomo Total	720 00
Darkei Ish Total	180 00
Dvar Shalom Total	360 00
Eizer Chayim Yom Tov Total	150 00
Eizer Nesvin Total	18,000 00
Ezer L'Kallah Total	180 00

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Fiatbush Satmar Bikur Cholim Total	1,800 00
Friends of Beth Hatalmud Total	360 00
Friends of Mosdot Goor Total	50,000 00
Gal Ed Institute Total	5,000 00
Gemach Lachachnossas Kallah Pepi Licht Tc	100 00
Gemilos Chasodim Chasdei Moshe Total	360 00
Global Center of Gur Inc Total	250,000 00
hamodia Total	2,100 00
Hankin Family Foundation Total	-1,000 00
HASC Total	5,000 00
Hiechel Mosche Total	360 00
Hurwitz Family Fund Total	4,000 00
Ichud Mosdos Gur Total	2,800 00
Ichud Mosdot Gur Total	1,800 00
ICPHH Total	2,500 00
Jewish Community Foundation of San Diego	10,000 00
JLIC 2016 Kesharim Total	75 00
Keren Chaim Total	360 00
Keren Chesed Total	2,500 00
Keren Yisocher Dov Total	1,800 00
Keren Zichron Gedalyahu Total	500 00
Khal Bais Liska Total	25,000 00
Khal Bais Torah Total	1,500 00
Khal Gardens view Estates Total	300 00
Khal Nachlas Yitzchok Total	360 00
Khal Toras Chaim Total	2,500 00
Khal Yereim Total	180 00
khal Zichron Aryeh Leib Special Fund Total	1,610 00
Kimpatorin Aid Total	250 00
Kleinman Holocaust Ed Center Total	75,000 00
Kol Aryeh Total	3,500 00
Kolel Zichron Shner Wesley Total	5,000 00
Kollel Bais Torah Total	900 00
Kollel Ner Boruch Total	0 00
Kollel Nezikin Total	2,000 00
Ladies Auxiliary of Adas Yereim Total	100 00
Limudei Da'as Total	2,300 00
LINKS Total	5,000 00
Maos Chitim Total	180 00
Maravah Total	1,200 00
Masoras Avos Total	10,400 00
Masores Bais Yaakov Total	36,960 00
Menucha Chesed Services Corp Total	10,000 00
Mesifta Bais Yisroel Total	10,000 00
Mesivta Nachlas Yisroel Total	360 00

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Mesivta N'eimus Hatorah Total	360 00
Mifal Ezrah Total	180 00
Mir Yeshiva Total	100 00
Misaskim Total	5,000 00
Mosdos Cherynoble Total	500 00
Mosdos Veretsky Total	73,000 00
Mosdot Botoshan Total	9,880 00
Murui Yicheslel Total	150 00
Nashlas Bais Yaakov Total	1,000 00
Noam Hatorah Total	1,000 00
Noviminsk Alumni Fund Total	1,800 00
Novo Alumni Fund Total	1,800 00
N'Shei Ahavas Chased Total	180 00
Ohr Nossan Total	360 00
Ohr Raichel Total	180 00
Oi V'Hodor Total	25,000 00
Operation Open Curtain Total	5,000 00
Our Place Total	4,300 00
Pesach Tikvah Bais Chana Total	3,600 00
P'Eylim Lev L'achim Total	500 00
Project Shores of RI Total	500 00
Project Witness Total	50,000 00
Rachmasrivk Total	250 00
rav Chesed Total	3,720 00
RCCS Total	2,160 00
Refuah V'Yeshua Total	53,100 00
Refuah V'Yeshuah Total	50,000 00
Rivkah Laufer Bikur Cholim Total	750 00
RJJ of Edison Total	31,800 00
Sasoon 7 Project Total	360 00
Shekel Hakodesh Total	100,000 00
Shiras Devorah Total	8,600 00
Special Education Opportunity Fund Total	360 00
Suits of Kindness Total	1,000 00
Sulam Total	15,000 00
Talmud Torah Beth Yechiel Total	500 00
Tcal Techic Total	360 00
Teferes Moshe Total	1,800 00
Tehilas Chaya Sara Total	360 00
The Cheder Total	4,000 00
The Dorog Institute Total	5,000 00
The Freehold Kollel Total	1,000 00
The Next Step Total	500 00
The Yad Lelev Foundation Total	1,800 00
Tiferes Achim Total	250 00

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Tiferes Bais Yaakov Total	1,000 00
Tiferes Devorah L'Kallah Total	1,800 00
Tiferes Moshe Total	500 00
Tizku Limitzvos Total	200 00
Tomchai Shabos Total	360 00
Tomchei Tzedaka Total	360 00
Torah Encounters Total	3,600 00
Torah Tmimah Congregation Total	250 00
Torah Umesorah Total	16,200 00
Tov Lakol Total	750 00
TYT Total	500 00
University Jewish Experience Total	250 00
USA Outreach Total	118 00
Va'ad Hachessed Total	1,800 00
Vtelipol Total	150 00
Yad Eliezer Total	10,000 00
Yad Menna Sara/Aishel Total	360 00
Yad Yosef Total	250 00
Yeshiva Bais Meir Total	1,800 00
Yeshiva Chofetz Chaim Total	1,000 00
Yeshiva Ch'san Sofer Total	500 00
Yeshiva Darchei Torah Total	25,118 00
Yeshiva Eisek Hatorah Rachmistrivka Total	360 00
Yeshiva Gedola of Woodlake Village Total	25,000 00
Yeshiva Gevoha of Greater Long Island Total	1,500 00
yeshiva mesivtaBirchas Shmuel Inc Total	118 00
Yeshiva Mir Yerushalayim Total	18,000 00
Yeshiva Novaminsk Alumni Fund Total	5,000 00
Yeshiva Novominsk Total	13,800 00
Yeshiva Ohr Israel Total	118 00
yeshiva ohr Shalom Total	100 00
Yeshiva Ohr Shraga Veretzky Total	24,000 00
Yeshiva Orchos Chaim Total	5,000 00
Yeshiva Peer Hatorah Total	1,800 00
Yeshiva Telshe Alumni Total	1,000 00
Yeshiva Tiferes Naftoli Total	460 00
Yeshiva Torah Vodaath & Mesivta Total	10,000 00
yeshivas Emek Hatorah Total	600 00
Yeshivas Karlin Stolin Total	250 00
Yeshivas Mir Yerushalayim Total	48,000 00
Yeshivas Mishken Hatorah Total	150 00
Yeshivas Novaominsk Kol Yehuda Total	14,800 00
Yeshivas Ohr Eliyahu Total	180 00
Yeshivas Vishnitz Total	118 00
Yeshivas Vyelipol Total	1,800 00

The Werdiger Family Foundation Inc.
Transactions by Account
As of November 30, 2016

Yesodos Total	5,000 00
Yitev Lev Total	100 00
Zecher L'Miriam Total	1,800 00
Zichron Avrohom V'Esther Fund Total	180 00
Zichron Dena Sara Total	500 00
Zichron Eliyahu Total	16,500 00
Zichron Menachern Total	500 00
Zichron Shlomo Total	1,110 00
Zimms Binyamin Total	100.00
Grand Total	1,923,412.00