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Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2015

Open to Public Inspection

For calendar year 2015, or tax year beginning 12/01 , 2015, and ending 11/30 , 2016

THE BILL GATTON FOUNDATION
P. O. BOX 1147
BRISTOL, TN 37621

A Employer identification number: 62-1266284

B Telephone number (see instructions): 423/764-5121

C If exemption application is pending, check here ► ☐

D 1 Foreign organizations, check here ► ☐

2 Foreign organizations meeting the 85% test, check here and attach computation ► ☐

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, column (c), line 16)* ► $ 100,676,551.

J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) *(Part I, column (d) must be on cash basis)*

Part I Analysis of Revenue and Expenses *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
REVENUE	1 Contributions, gifts, grants, etc, received (attach schedule)	29,553.			
	2 Ck ► ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	9,129.	9,129.	N/A	
	4 Dividends and interest from securities	1,933,879.	1,933,879.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	4,017,300.			
	b Gross sales price for all assets on line 6a 24,242,434.				
	7 Capital gain net income (from Part IV, line 2)		4,017,300.		
	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) See Statement 1	3,034.	3,034.		
	12 **Total.** Add lines 1 through 11	5,992,895.	5,963,342.		
OPERATING AND ADMINISTRATIVE EXPENSES	13 Compensation of officers, directors, trustees, etc	78,000.	66,000.		12,000.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach sch)				
	c Other prof fees (attach sch) See St 2	116,703.	116,703.		
	17 Interest				
	18 Taxes (attach schedule)(see instrs) See Stm 3	62,179.			
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) See Statement 4	1,962.	773.		
	24 **Total operating and administrative expenses** Add lines 13 through 23	258,844.	183,476.		12,000.
	25 Contributions, gifts, grants paid Part XV	4,548,334.			4,548,334.
	26 **Total expenses and disbursements.** Add lines 24 and 25	4,807,178.	183,476.		4,560,334.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	1,185,717.			
	b **Net investment income** (if negative, enter -0-)		5,779,866.		
	c **Adjusted net income** (if negative, enter -0-)				

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BAA For Paperwork Reduction Act Notice, see instructions.

TEEA0504L 12/04/15 Form **990-PF** (2015)

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
ASSETS	1 Cash — non-interest-bearing	3,714,113.	1,391,254.	1,391,254.
	2 Savings and temporary cash investments	7,481.	7,495.	7,495.
	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 sch) ►			
	Less allowance for doubtful accounts ►			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments — U S and state government obligations (attach schedule)			
	b Investments — corporate stock (attach schedule) Statement 5	47,472,465.	51,459,173.	91,415,504.
	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) Statement 6	6,696,136.	5,086,678.	7,862,298.
	14 Land, buildings, and equipment basis ►			
	Less: accumulated depreciation (attach schedule) ►			
	15 Other assets (describe ►)			
	16 **Total assets** (to be completed by all filers — see the instructions Also, see page 1, item I)	57,890,195.	57,944,600.	100,676,551.
LIABILITIES	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ►)			
	23 **Total liabilities** (add lines 17 through 22)	0.	0.	
NET ASSETS OR FUND BALANCES	**Foundations that follow SFAS 117, check here ► ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ► [X] and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	57,890,195.	57,944,600.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	57,890,195.	57,944,600.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	57,890,195.	57,944,600.	

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	57,890,195.
2	Enter amount from Part I, line 27a	2	1,185,717.
3	Other increases not included in line 2 (itemize) ► See Statement 7	3	195,702.
4	Add lines 1, 2, and 3	4	59,271,614.
5	Decreases not included in line 2 (itemize) ► See Statement 8	5	1,327,014.
6	Total net assets or fund balances at end of year (line 4 minus line 5) — Part II, column (b), line 30	6	57,944,600.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shares MLC Company)	(b) How acquired P — Purchase D — Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a See Statement 9			
b			
c			
d			
e			

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

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

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

2	Capital gain net income or (net capital loss) — If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7	2	4,017,300.
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	3,659,152.

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	3,346,175.	89,945,547.	0.037202
2013	3,717,332.	84,226,840.	0.044135
2012	2,409,169.	58,465,520.	0.041207
2011	2,356,206.	49,948,914.	0.047172
2010	1,285,860.	46,954,232.	0.027385

2	**Total** of line 1, column (d)	2	0.197101
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	0.039420
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	88,171,609.
5	Multiply line 4 by line 3	5	3,475,725.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	57,799.
7	Add lines 5 and 6	7	3,533,524.
8	Enter qualifying distributions from Part XII, line 4	8	4,560,334.

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

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ► ☐ and enter 'N/A' on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary – see instrs)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ► [X] and enter 1% of Part I, line 27b	1	57,799.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	57,799.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	57,799.
6	Credits/Payments:		
a	2015 estimated tax pmts and 2014 overpayment credited to 2015 — 6a: 55,000.		
b	Exempt foreign organizations – tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	55,000.
8	Enter any **penalty** for underpayment of estimated tax Check here [X] if Form 2220 is attached	8	81.
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ►	9	2,880.
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ►	10	
11	Enter the amount of line 10 to be: **Credited to 2016 estimated tax** ► **Refunded** ►	11	

Part VII-A Statements Regarding Activities

			Yes	No
1 a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	*If the answer is 'Yes' to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation ► $ 0. **(2)** On foundation managers ► $ 0.			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ► $ 0.			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If 'Yes,' attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If 'Yes,' attach a conformed copy of the changes*	3		X
4 a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a	X	
b	If 'Yes,' has it filed a tax return on **Form 990-T** for this year?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If 'Yes,' attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If 'Yes,' complete Part II, col (c), and Part XV*	7	X	
8 a	Enter the states to which the foundation reports or with which it is registered (see instructions) ► TN			
b	If the answer is 'Yes' to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If 'No,' attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? *If 'Yes,' complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If 'Yes,' attach a schedule listing their names and addresses*	10		X

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If 'Yes,' attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► N/A

14 The books are in care of ► DANNY L. DUNN Telephone no ► (423) 764-5121

Located at ► 1000 W. STATE STREET, BRISTOL, TN ZIP + 4 ► 37620

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** – Check here N/A ► ☐

and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A

			Yes	No
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		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114 If 'Yes,' enter the name of the foreign country ►			

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

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

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

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

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

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

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

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

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

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

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

Organizations relying on a current notice regarding disaster assistance check here ► ☐

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

If 'Yes,' attach the statement required by Regulations section 53 4945-5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

If 'Yes' to 6b, file Form 8870

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

b If 'Yes,' did the foundation receive any proceeds or have any net income attributable to the transaction? N/A **7b**

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Frank Winston Bristol, TN 37620	Trustee 4.00	29,000.	0.	0.
Danny L. Dunn Bristol, TN 37620	Trustee 15.00	49,000.	0.	0.
C. M. Gatton Bristol, TN 37620	Trustee 4.00	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	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
None				

Total number of other employees paid over $50,000 ► 0

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 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions 3	
Total. Add lines 1 through 3 ►	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	78,244,125.
b Average of monthly cash balances		1b	3,576,700.
c Fair market value of all other assets (see instructions)		1c	7,693,499.
d **Total** (add lines 1a, b, and c)		1d	89,514,324.
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	89,514,324.
4 Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)		4	1,342,715.
5 **Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	88,171,609.
6 **Minimum investment return.** Enter 5% of line 5		6	4,408,580.

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	4,408,580.
2a Tax on investment income for 2015 from Part VI, line 5	2a 57,799.		
b Income tax for 2015 (This does not include the tax from Part VI)	2b		
c Add lines 2a and 2b		2c	57,799.
3 Distributable amount before adjustments Subtract line 2c from line 1		3	4,350,781.
4 Recoveries of amounts treated as qualifying distributions		4	
5 Add lines 3 and 4		5	4,350,781.
6 Deduction from distributable amount (see instructions)		6	
7 **Distributable amount** as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1		7	4,350,781.

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	4,560,334.
b Program-related investments – total from Part IX-B	1b	
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 **Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	4,560,334.
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	57,799.
6 **Adjusted qualifying distributions.** Subtract line 5 from line 4	6	4,502,535.

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				4,350,781.
2 Undistributed income, if any, as of the end of 2015:				
a Enter amount for 2014 only			4,351,772.	
b Total for prior years. 20 ___, 20 ___, 20 ___		0.		
3 Excess distributions carryover, if any, to 2015:				
a From 2010				
b From 2011				
c From 2012				
d From 2013				
e From 2014				
f **Total** of lines 3a through e	0.			
4 Qualifying distributions for 2015 from Part XII, line 4: ► $ 4,560,334.				
a Applied to 2014, but not more than line 2a			4,351,772.	
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				208,562.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2015 *(If an amount appears in column (d), the same amount must be shown in column (a))*	0.			0.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
b Prior years' undistributed income Subtract line 4b from line 2b		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 2015 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016				4,142,219.
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)	0.			
9 **Excess distributions carryover to 2016.** Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2011				
b Excess from 2012				
c Excess from 2013				
d Excess from 2014				
e Excess from 2015				

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

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

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

	Tax year	Prior 3 years			
	(a) 2015	(b) 2014	(c) 2013	(d) 2012	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
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 foundation had $5,000 or more in assets at any time during the year — see instructions.)

1 **Information Regarding Foundation Managers:**

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

C. M. Gatton

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

None

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

See Statement 10

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

See Statement for Line 2a

c Any submission deadlines

See Statement for Line 2a

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

See Statement for Line 2a

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Statement 11				
Total			► **3a**	4,548,334.
b *Approved for future payment*				
Total			► **3b**	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	(b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	(d) Amount	(e) Related or exempt function income (See instructions)
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	9,129.	
4 Dividends and interest from securities			14	1,933,879.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	3,034.	
8 Gain or (loss) from sales of assets other than inventory			18	4,017,300.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				5,963,342.	
13 **Total.** Add line 12, columns (b), (d), and (e)					13 5,963,342.

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
N/A	

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
N/A			

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

b If "Yes," complete the following schedule.

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

Sign Here

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

▶ Mark Wilson 9/27/17 ▶ Trustee

Signature of officer or trustee Date Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
William R. Russell		9/25/17		P00442682
Firm's name ▶ Elliott Davis Decosimo LLC/PLLC			Firm's EIN ▶	57-0381582
Firm's address ▶ 629 Market St. Chattanooga, TN 37402			Phone no	423. 756-7100

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

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2015

Name of the organization	Employer identification number
THE BILL GATTON FOUNDATION	62-1266284

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 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 of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of (**1**) $5,000 or (**2**) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc , purposes, but no such contributions totaled more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc , contributions totaling $5,000 or more during the year ► $ _____

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 990-PF, 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 BILL GATTON FOUNDATION

Employer identification number: 62-1266284

Part I **Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed

(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	C. M. Gatton 1033 Oldham Court Kingsport, TN 37660	$ 3,033,993.	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions)
(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization: THE BILL GATTON FOUNDATION

Employer identification number: 62-1266284

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
1	77,000 Shares BB&T Common Stock	$ 3,033,993.	10/27/16

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

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

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

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

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

Name of organization: THE BILL GATTON FOUNDATION

Employer identification number: 62-1266284

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) ► $ N/A

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
	N/A		

(e) Transfer of gift	
Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(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

(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

(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

Client FOUNDATI THE BILL GATTON FOUNDATION 62-1266284

9/21/17 10 11AM

Contributions, Gifts, and Grants
Other contributions, gifts, grants, etc.

Cost Basis 77,000 Shs BB&T Common Stk contributed to Foundat		$ 29,553.
	Total	$ 29,553.

Statement 1
Form 990-PF, Part I, Line 11
Other Income

	(a) Revenue per Books	(b) Net Investment Income	(c) Adjusted Net Income
Other Investment Income	$ 3,034.	$ 3,034.	
Total	$ 3,034.	$ 3,034.	$ 0.

Statement 2
Form 990-PF, Part I, Line 16c
Other Professional Fees

	(a) Expenses per Books	(b) Net Investment Income	(c) Adjusted Net Income	(d) Charitable Purposes
	$ 116,703.	$ 116,703.		
Total	$ 116,703.	$ 116,703.		$ 0.

Statement 3
Form 990-PF, Part I, Line 18
Taxes

	(a) Expenses per Books	(b) Net Investment Income	(c) Adjusted Net Income	(d) Charitable Purposes
EXCISE TAXES	$ 62,179.			
Total	$ 62,179.	$ 0.		$ 0.

Statement 4
Form 990-PF, Part I, Line 23
Other Expenses

	(a) Expenses per Books	(b) Net Investment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Bank Service Fees	$ 8.	$ 8.		
Miscellaneous Exp.	1,954.	765.		
Total	$ 1,962.	$ 773.		$ 0.

Statement 5
Form 990-PF, Part II, Line 10b
Investments - Corporate Stocks

Corporate Stocks	Valuation Method	Book Value	Fair Market Value
First Horizon National Corp.	Cost	$ 930,540.	$ 952,703.
Old National Bancorp	Cost	548,811.	1,667,575.
Regions Financial Corporation	Cost	2,224,111.	3,132,763.
US Bancorp	Cost	2,548,069.	16,628,109.
Bank of America Corporation	Cost	8,129,437.	4,059,517.
Wells Fargo And Co.	Cost	3,295,155.	4,020,491.
BB&T	Cost	1,145,243.	19,893,755.
Citigroup	Cost	1,185,388.	140,975.
Bear State Financial	Cost	1,254,313.	375,022.
Intel Corporation	Cost	259,704.	347,000.
JP Morgan Chase	Cost	634,587.	1,202,550.
Lowes Companies, Inc.	Cost	514,234.	1,411,000.
WESBANCO, INC.	Cost	25,560.	144,808.
Capital Bank Financial	Cost	1,178,632.	264,455.
Renasant Corporation	Cost	866,484.	5,305,636.
General Electric	Cost	321,800.	307,600.
U.S. Trust Investments	Cost	10,143,502.	14,248,829.
Lifelock	Cost	1,800.	4,762.
Parkway Inc.	Cost	55,753.	52,273.
BB&T Wealth Investments	Cost	16,196,050.	17,255,681.
	Total	$ 51,459,173.	$ 91,415,504.

Statement 6
Form 990-PF, Part II, Line 13
Investments - Other

	Valuation Method	Book Value	Fair Market Value
Other Investments			
PC Summerlake LLC	Cost	$ 1,020,716.	$ 3,519,099.
Peak Capital Partners, LLC	Cost	2,706,893.	3,000,000.
Total Other Investments		$ 3,727,609.	$ 6,519,099.
Other Publicly Traded Securities			
Cousins PPTYS Inc.	Cost	532,897.	168,799.
Total Other Publicly Traded Securities		$ 532,897.	$ 168,799.
Other Securities			
HL Financial Services LLC	Cost	826,172.	1,174,400.
Total Other Securities		$ 826,172.	$ 1,174,400.
	Total	$ 5,086,678.	$ 7,862,298.

Statement 7
Form 990-PF, Part III, Line 3
Other Increases

LLC K-1 Unrelated Business Income	$ 195,702.
Total	$ 195,702.

Statement 8
Form 990-PF, Part III, Line 5
Other Decreases

LLC K-1 UNRELATED BUSINESS LOSS	$ 1,327,014.
Total	$ 1,327,014.

Statement 9
Form 990-PF, Part IV, Line 1
Capital Gains and Losses for Tax on Investment Income

Item	(a) Description	(b) How Acquired	(c) Date Acquired	(d) Date Sold
1	39100 SHARES GLENCORE PLC	Purchased	Various	Various
2	185900 SHARES GLENCORE PLC	Purchased	Various	Various
3	11600 SHARES ANADARKO PETE	Purchased	Various	Various
4	.28 SHARES CHARTER COMM	Purchased	4/21/2016	5/18/2016
5	300 SHARES MICROSOFT CORP	Purchased	2/24/2015	2/01/2016
6	3500 SHARES APPLE INC.	Purchased	Various	2/02/2016
7	7800 SHARES APPLIED MATERIALS	Purchased	Various	Various
8	2700 SHARES INTEL CORP	Purchased	Various	Various
9	5000 SHARES VISA INC.	Purchased	3/04/2011	2/02/2016
10	11500 SHARES INTEL CORP	Purchased	Various	Various
11	16200 SHARES NOW INC.	Purchased	2/24/2015	12/30/2015
12	.50 SHARES PARKWAY INC.	Purchased	10/07/2016	10/14/2016
13	COUSINS SPIN-OFF OF PARKWAY	Purchased	Various	10/07/2016
14	77000 SHARES BB&T	Purchased	10/27/2016	10/28/2016
15	BB&T WEALTH - SEE ATTACHMENT	Purchased	Various	Various
16	U.S. TRUST - SEE ATTACHMENT	Purchased	Various	Various
17	U.S. TRUST - SEE ATTACHMENT	Purchased	Various	Various
18	CAP GAIN DIST - U. S. TRUST	Purchased	Various	Various
19	BB&T WEALTH - SEE ATTACHMENT	Purchased	Various	Various

Item	(e) Gross Sales	(f) Deprec. Allowed	(g) Cost Basis	(h) Gain (Loss)	(i) FMV 12/31/69	(j) Adj. Bas. 12/31/69	(k) Excess (i)-(j)	(l) Gain (Loss)
1	47,665.		169,542.	-121,877.				$-121,877.
2	231,640.		1066299.	-834,659.				-834,659.
3	525,148.		824,725.	-299,577.				-299,577.
4	63.		61.	2.				2.
5	16,491.		13,220.	3,271.				3,271.
6	334,948.		259,831.	75,117.				75,117.
7	168,063.		87,080.	80,983.				80,983.
8	85,725.		56,176.	29,549.				29,549.
9	367,083.		93,075.	274,008.				274,008.
10	367,606.		277,926.	89,680.				89,680.
11	255,477.		362,798.	-107,321.				-107,321.
12	9.		10.	-1.				-1.
13	55,763.		46,740.	9,023.				9,023.

Statement 9 (continued)
Form 990-PF, Part IV, Line 1
Capital Gains and Losses for Tax on Investment Income

Item	(e) Gross Sales	(f) Deprec. Allowed	(g) Cost Basis	(h) Gain (Loss)	(i) FMV 12/31/69	(j) Adj. Bas. 12/31/69	(k) Excess (i)-(j)	(l) Gain (Loss)
14	3019666.		29,553.	2990113.				$ 2990113.
15	7147256.		6863030.	284,226.				284,226.
16	1865582.		2025947.	-160,365.				-160,365.
17	1938992.		1558824.	380,168.				380,168.
18	45.		0.	45.				45.
19	7815212.		6490297.	1324915.				1324915.
							Total	$ 4017300.

Statement 10
Form 990-PF, Part XV, Line 2a-d
Application Submission Information

Name of Grant Program:	
Name:	Frank Winston, Trustee
Care Of:	
Street Address:	1000 West State Street
City, State, Zip Code:	Bristol, TN 37620
Telephone:	423-764-5121
E-Mail Address:	
Form and Content:	No official application; Outline as to needs and what purpose funds will be used.
Submission Deadlines:	None
Restrictions on Awards:	The only restriction is that the gift be made only to religious, charitable, educational, scientific, testing for public safety, literacy or prevention of cruelty to children or animals, within the United States or any of its possessions.

Statement 11
Form 990-PF, Part XV, Line 3a
Recipient Paid During the Year

Name and Address	Donee Relationship	Found-ation Status	Purpose of Grant	Amount
Unitersity of Kentucky William B. Sturgill Development Bld Lexington KY 40506	N/A	N/A	Educational	$ 4,000,000.
Mayo Clinic Rochester, MN	N/A	N/A	Educational	200,000.

Statement 11 (continued)
Form 990-PF, Part XV, Line 3a
Recipient Paid During the Year

Name and Address	Donee Relationship	Found-ation Status	Purpose of Grant	Amount
Virginia Tech University 902 Prices Fork Rd. Blacksburg VA 24061	N/A	N/A	Educational	$ 1,000.
United Way of Bristol, TN-VA 315 Eighth Street Bristol TN 37620	N/A	N/A	Charitable	13,000.
Wellmont Foundation 1905 American Way Kingsport TN 37660	N/A	N/A	Charitable	333,334.
Kentucky Entrepreneur Hall of Fame, Inc. 348 E. Main Street Lexington KY 40507	N/A	N/A	Educational	1,000.
			Total	$ 4,548,334.

BB&T WEALTH TAX INFORMATION LETTER
FYE NOV. 30, 2016

THE BILL GATTON FOUNDATION

DETAIL OF SHORT-TERM CAPITAL GAINS AND LOSSES

Capital Gain/Loss Detail	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Adjustment Code(s)	Amount of Adjustment	Gain or Loss
950. ALPHABET INC CL C	04/28/2016	05/27/2016	695,740.23	669,456.10			26,284.13
37900. APPLIED MATERIALS	VAR	05/27/2016	925,020.27	581,196.24			343,824.03
15400. BAXTER INTERNATIONAL INCORPORATED	VAR	05/27/2016	667,289.00	656,054.00			11,235.00
800. CATERPILLAR INCORPORATED	VAR	05/27/2016	57,421.06	66,050.40			-8,629.34
3074. CHARTER COMMUNICATIONS INC-A COMMON	VAR	05/27/2016	675,940.03	669,053.33			6,886.70
7700. CUMMINS ENGINE CO INC COMMON	VAR	05/27/2016	876,778.32	957,139.65			-80,361.33
37645. FORD MOTOR COMPANY	05/27/2016	07/28/2016	475,009.29	507,213.68			-32,204.39
5400. GOLDMAN SACHS GROUP COMMON	VAR	05/27/2016	861,676.49	857,406.89			4,269.60
8700. QUINTILES TRANSNATIONAL HOLDINGS COMMON	05/05/2016	05/27/2016	579,986.77	565,382.11			14,604.66
3400. TIFFANY & CO	04/21/2016	05/27/2016	213,263.41	248,302.68			-35,039.27
3700. TRIBUNE COMPANY COMMON	VAR	05/27/2016	148,891.41	158,679.12			-9,787.71
5400. TRIBUNE COMPANY COMMON	05/02/2016	05/31/2016	217,866.89	210,881.62			6,985.27
5145. WALGREENS BOOTS ALLIANCE INC	05/27/2016	09/01/2016	418,387.93	396,277.68			22,110.25
5220. WASTE MANAGEMENT INC NEW	05/27/2016	09/01/2016	333,985.54	319,936.93			14,048.61
Totals			7,147,256.64	6,863,030.43			284,226.21

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BB&T WEALTH TAX INFORMATION LETTER
FYE 11-30-2016

THE BILL GATTON FOUNDATION

DETAIL OF LONG-TERM CAPITAL GAINS AND LOSSES

Capital Gain/Loss Detail	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Adjustment Code(s)	Amount of Adjustment	Gain or Loss
18000. AMERICAN INTL GROUP COMMON	VAR	05/27/2016	1,044,060.03	628,392.87			415,667.16
400. APPLIED MATERIALS	06/27/2012	05/27/2016	9,762.75	4,431.18			5,331.57
1700. BLACKROCK INC	VAR	05/27/2016	619,602.84	407,211.05			212,391.79
23800. CBRE GROUP INC COMMON	VAR	05/27/2016	701,646.76	663,897.96			37,748.80
7700. CATERPILLAR INCORPORATED	VAR	05/27/2016	552,677.77	614,906.60			-62,228.83
32000. GENERAL MOTORS CO	VAR	05/27/2016	1,002,032.53	994,567.75			7,464.78
5190. MICROSOFT CORPORATION	02/24/2015	05/27/2016	269,764.08	228,707.76			41,056.32
25800. MILLER HERMAN INC COMMON	VAR	05/27/2016	810,615.73	440,267.50			370,348.23
7000. TIFFANY & CO	VAR	05/27/2016	439,071.73	448,715.14			-9,643.41
4300. TRIBUNE COMPANY COMMON	VAR	05/27/2016	173,035.95	284,350.99			-111,315.04
10100. TRIBUNE COMPANY COMMON	VAR	05/31/2016	407,491.75	608,347.42			-200,855.67
16595. WELLS FARGO COMPANY	04/29/2011	05/27/2016	838,732.82	484,808.03			353,924.79
8800. AON PLC COMMON	VAR	05/27/2016	946,716.84	681,692.93			265,023.91
Totals			7,815,211.58	6,490,297.18			1,324,914.40

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U.S. TRUST
Bank of America Private Wealth Management

IM THE BILL GATTON FOUNDATION

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		CUSIP							
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)
AAR CORP		**000361105**							
05/19/2016	09/29/2015	37 00	$849 64	$693 66	$155 98	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2015	2 00	$45 93	$50 48	$-4 55	$0 00	$0 00	$0 00	$0 00
AMC NETWORKS INC		**00164V103**							
10/31/2016	05/12/2016	31 00	$1,518 81	$2,090 20	$-571 39	$0 00	$0 00	$0 00	$0 00
11/10/2016	05/12/2016	32 00	$1,669 61	$2,157 63	$-488 02	$0 00	$0 00	$0 00	$0 00
11/10/2016	05/26/2016	18 00	$939 15	$1,112 39	$-173 24	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ABBOTT LABS		**002824100**							
09/06/2016	08/08/2016	43 00	$1,807 25	$1,934 57	$-127 32	$0 00	$0 00	$0 00	$0 00
ACTIVISION BLIZZARD INC		**00507V109**							
12/30/2015	03/05/2015	31 00	$1,226 34	$722 20	$504 14	$0 00	$0 00	$0 00	$0 00
01/12/2016	11/10/2015	56 00	$2,082 97	$1,879 14	$203 83	$0 00	$0 00	$0 00	$0 00
01/12/2016	12/15/2015	7 00	$260 37	$274 30	$-13 93	$0 00	$0 00	$0 00	$0 00
02/04/2016	02/05/2015	17 00	$544 03	$371 60	$172 43	$0 00	$0 00	$0 00	$0 00
02/04/2016	03/05/2015	37 00	$1,184 07	$861 97	$322 10	$0 00	$0 00	$0 00	$0 00
02/04/2016	03/18/2015	29 00	$928 06	$671 52	$256 54	$0 00	$0 00	$0 00	$0 00
02/04/2016	04/17/2015	130 00	$4,160 26	$2,984 32	$1,175 94	$0 00	$0 00	$0 00	$0 00
05/12/2016	03/31/2016	27 00	$1,005 81	$925 23	$80 58	$0 00	$0 00	$0 00	$0 00
05/24/2016	11/10/2015	11 00	$426 35	$369 12	$57 23	$0 00	$0 00	$0 00	$0 00
05/24/2016	02/23/2016	26 00	$1,007 74	$813 48	$194 26	$0 00	$0 00	$0 00	$0 00
05/24/2016	05/10/2016	31 00	$1,201 54	$1,134 81	$66 73	$0 00	$0 00	$0 00	$0 00
08/08/2016	09/15/2015	68 00	$2,771 28	$2,028 24	$743 04	$0 00	$0 00	$0 00	$0 00
08/08/2016	02/23/2016	6 00	$244 52	$187 73	$56 79	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ACTIVISION BLIZZARD INC		**00507V109**							
10/31/2016	09/07/2016	8 00	$344 82	$351 12	$-6 30	$0 00	$0 00	$0 00	$0 00
ACUITY BRANDS INC		**00508Y102**							
12/29/2015	08/14/2015	98 00	$23,023 72	$20,547 39	$2,476 33	$0 00	$0 00	$0 00	$0 00
ADOBE SYSTEM INC		**00724F101**							
12/09/2015	06/30/2015	153 00	$13,878 85	$12,526 98	$1,351 87	$0 00	$0 00	$0 00	$0 00
01/28/2016	06/29/2015	186 00	$15,734 38	$15,177 66	$556 72	$0 00	$0 00	$0 00	$0 00
02/22/2016	06/29/2015	156 00	$13,028 87	$12,729 65	$299 22	$0 00	$0 00	$0 00	$0 00
06/07/2016	06/29/2015	96 00	$9,460 47	$7,833 63	$1,626 84	$0 00	$0 00	$0 00	$0 00
ADTRAN INC		**00738A106**							
05/19/2016	10/16/2015	44 00	$801 79	$634 04	$167 75	$0 00	$0 00	$0 00	$0 00
ADVANCED AUTO PTS INC		**00751Y106**							
05/12/2016	12/30/2015	27 00	$4,008 80	$4,089 71	$-80 91	$0 00	$0 00	$0 00	$0 00
AFFILIATED MANAGERS GROUP		**008252108**							
02/04/2016	10/15/2015	15 00	$1,929 26	$2,585 55	$-656 29	$0 00	$0 00	$0 00	$0 00
AIR METHODS CORP PAR $.06		**009128307**							
05/19/2016	10/05/2015	57 00	$1,910 52	$2,064 53	$-154 01	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
AKAMAI TECHNOLOGIES INC		**00971T101**							
01/19/2016	11/05/2015	34 00	$1,532 77	$2,099 21	$-566 44	$0 00	$0 00	$0 00	$0 00
10/13/2016	11/05/2015	2 00	$109 02	$123 48	$-14 46	$0 00	$0 00	$0 00	$0 00
10/13/2016	03/31/2016	25 00	$1,362 80	$1,392 75	$-29 95	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/26/2016	35 00	$2,448 81	$1,871 57	$577 24	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/22/2016	11 00	$769 62	$574 75	$194 87	$0 00	$0 00	$0 00	$0 00
11/10/2016	09/22/2016	25 00	$1,655 28	$1,306 25	$349 03	$0 00	$0 00	$0 00	$0 00
ALASKA AIR GROUP INC		**011659109**							
04/14/2016	02/04/2016	22 00	$1,809 91	$1,511 46	$298 45	$0 00	$0 00	$0 00	$0 00
04/14/2016	03/31/2016	10 00	$822 68	$824 81	$-2 13	$0 00	$0 00	$0 00	$0 00
04/28/2016	01/19/2016	18 00	$1,306 51	$1,207 62	$98 89	$0 00	$0 00	$0 00	$0 00
04/28/2016	02/04/2016	4 00	$290 34	$274 81	$15 53	$0 00	$0 00	$0 00	$0 00
10/13/2016	06/14/2016	25 00	$1,823 20	$1,552 36	$270 84	$0 00	$0 00	$0 00	$0 00
10/31/2016	06/14/2016	22 00	$1,584 21	$1,366 08	$218 13	$0 00	$0 00	$0 00	$0 00
ALEXION PHARMACEUTICALS INC		**015351109**							
12/17/2015	03/05/2015	106 00	$19,751 74	$19,636 53	$115 21	$0 00	$0 00	$0 00	$0 00
01/28/2016	03/05/2015	29 00	$4,226 05	$5,372 26	$-1,146 21	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ALEXION PHARMACEUTICALS INC		**015351109**							
01/28/2016	03/13/2015	4 00	$582 90	$721 50	$-138 60	$0 00	$0 00	$0 00	$0 00
08/22/2016	04/13/2016	14 00	$1,897 47	$2,137 07	$-239 60	$0 00	$0 00	$0 00	$0 00
10/05/2016	04/13/2016	8 00	$1,007 25	$1,221 18	$-213 93	$0 00	$0 00	$0 00	$0 00
10/05/2016	06/21/2016	16 00	$2,014 49	$1,981 92	$32 57	$0 00	$0 00	$0 00	$0 00
10/05/2016	08/08/2016	11 00	$1,384 96	$1,502 90	$-117 94	$0 00	$0 00	$0 00	$0 00
ALIBABA GROUP HLDG LTD		**01609W102**							
09/07/2016	12/22/2015	66 00	$6,796 17	$5,608 68	$1,187 49	$0 00	$0 00	$0 00	$0 00
09/07/2016	02/22/2016	177 00	$18,226 11	$12,216 72	$6,009 39	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/22/2016	3 00	$305 26	$207 06	$98 20	$0 00	$0 00	$0 00	$0 00
11/08/2016	02/22/2016	145 00	$14,436 96	$10,008 04	$4,428 92	$0 00	$0 00	$0 00	$0 00
ALIGN TECHNOLOGY INC		**016255101**							
02/04/2016	02/19/2015	30 00	$2,028 48	$1,709 98	$318 50	$0 00	$0 00	$0 00	$0 00
11/23/2016	10/13/2016	8 00	$759 17	$730 81	$28 36	$0 00	$0 00	$0 00	$0 00
ALLIANCE DATA SYS CORP		**018581108**							
02/04/2016	02/05/2015	7 00	$1,387 36	$1,956 08	$-568 72	$0 00	$0 00	$0 00	$0 00
02/04/2016	02/19/2015	3 00	$594 58	$845 16	$-250 58	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ALLIANCE DATA SYS CORP		**018581108**							
02/04/2016	07/31/2015	2 00	$396 39	$546 47	$-150 08	$0 00	$0 00	$0 00	$0 00
04/28/2016	07/31/2015	3 00	$602 12	$819 70	$-217 58	$0 00	$0 00	$0 00	$0 00
AMAZON COM INC		**023135106**							
10/31/2016	04/04/2016	3 00	$2,364 41	$1,777 95	$586 46	$0 00	$0 00	$0 00	$0 00
11/14/2016	04/04/2016	30 00	$21,568 78	$17,779 47	$3,789 31	$0 00	$0 00	$0 00	$0 00
AMERICAN EXPRESS CO		**025816109**							
01/12/2016	03/10/2015	25 00	$1,612 07	$1,981 50	$-369 43	$0 00	$0 00	$0 00	$0 00
01/12/2016	03/30/2015	12 00	$773 79	$940 56	$-166 77	$0 00	$0 00	$0 00	$0 00
01/12/2016	05/13/2015	14 00	$902 76	$1,114 96	$-212 20	$0 00	$0 00	$0 00	$0 00
01/12/2016	08/12/2015	3 00	$193 45	$240 69	$-47 24	$0 00	$0 00	$0 00	$0 00
AMERICAN SCIENCE & ENGINEERING INC		**029429107**							
05/19/2016	08/10/2015	12 00	$356 39	$474 72	$-118 33	$0 00	$0 00	$0 00	$0 00
AMERISOURCEBERGEN CORP		**03073E105**							
05/26/2016	12/30/2015	33 00	$2,423 70	$3,472 93	$-1,049 23	$0 00	$0 00	$0 00	$0 00
AMETEK AEROSPACE PRODS INC		**031100100**							
10/31/2016	09/22/2016	16 00	$709 49	$769 12	$-59 63	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ANALOG DEVICES INC		**032654105**							
04/14/2016	03/17/2016	44 00	$2,616 59	$2,539 59	$77 00	$0 00	$0 00	$0 00	$0 00
ANIXTER INTL INC		**035290105**							
05/19/2016	08/18/2015	6 00	$331 31	$371 46	$-40 15	$0 00	$0 00	$0 00	$0 00
ANTHEM INC		**036752103**							
11/14/2016	07/25/2016	22 00	$2,956 79	$3,083 97	$-127 18	$0 00	$0 00	$0 00	$0 00
APPLE COMPUTER INC		**037833100**							
01/12/2016	11/24/2015	7 00	$701 72	$824 36	$-122 64	$0 00	$0 00	$0 00	$0 00
01/12/2016	12/15/2015	28 00	$2,806 86	$3,150 92	$-344 06	$0 00	$0 00	$0 00	$0 00
06/21/2016	04/13/2016	19 00	$1,826 43	$2,129 04	$-302 61	$0 00	$0 00	$0 00	$0 00
06/21/2016	05/10/2016	18 00	$1,730 30	$1,674 12	$56 18	$0 00	$0 00	$0 00	$0 00
ARCHER DANIELS MIDLAND		**039483102**							
01/25/2016	01/12/2016	125 00	$4,072 44	$4,316 24	$-243 80	$0 00	$0 00	$0 00	$0 00
ARGAN INC		**04010E109**							
05/19/2016	12/15/2015	9 00	$302 30	$293 02	$9 28	$0 00	$0 00	$0 00	$0 00
BALCHEM CORP CL B		**057665200**							
10/11/2016	05/27/2016	8 00	$622 35	$479 28	$143 07	$0 00	$0 00	$0 00	$0 00
10/11/2016	08/24/2016	4 00	$311 17	$274 88	$36 29	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
BANK OF THE OZARKS INC		**063904106**							
03/17/2016	03/03/2016	52 00	$2,204 94	$2,094 83	$110 11	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	96 00	$3,695 01	$3,511 58	$183 43	$0 00	$0 00	$0 00	$0 00
BANK NEW YORK MELLON CORP		**064058100**							
03/29/2016	11/10/2015	75 00	$2,757 19	$3,269 01	$-511 82	$0 00	$0 00	$0 00	$0 00
BARD C R INC		**067383109**							
02/04/2016	01/19/2016	4 00	$743 56	$714 46	$29 10	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/19/2016	1 00	$224 33	$178 62	$45 71	$0 00	$0 00	$0 00	$0 00
BAXALTA INC		**07177M103**							
02/23/2016	07/14/2015	82 00	$3,219 75	$2,472 07	$747 68	$0 00	$0 00	$0 00	$0 00
02/23/2016	08/12/2015	65 00	$2,552 24	$2,468 04	$84 20	$0 00	$0 00	$0 00	$0 00
02/23/2016	11/10/2015	20 00	$785 31	$676 57	$108 74	$0 00	$0 00	$0 00	$0 00
02/23/2016	12/15/2015	31 00	$1,217 22	$1,167 77	$49 45	$0 00	$0 00	$0 00	$0 00
BELDEN CDT INC		**077454106**							
05/19/2016	08/18/2015	5 00	$300 32	$276 80	$23 52	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	22 00	$1,321 42	$905 08	$416 34	$0 00	$0 00	$0 00	$0 00
BERKSHIRE HATHAWAY INC DEL		**084670702**							
01/12/2016	05/13/2015	4 00	$516 19	$578 32	$-62 13	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
BERKSHIRE HATHAWAY INC DEL		**084670702**							
06/27/2016	05/10/2016	2 00	$274 91	$289 16	$-14 25	$0 00	$0 00	$0 00	$0 00
BEST BUY INC		**086516101**							
01/19/2016	02/05/2015	16 00	$413 59	$573 88	$-160 29	$0 00	$0 00	$0 00	$0 00
BIOMARIN PHARMACEUTICAL INC		**09061G101**							
02/18/2016	03/18/2015	9 00	$675 24	$1,136 34	$-461 10	$0 00	$0 00	$0 00	$0 00
02/18/2016	07/15/2015	3 00	$225 08	$442 35	$-217 27	$0 00	$0 00	$0 00	$0 00
03/03/2016	03/18/2015	10 00	$894 50	$1,262 60	$-368 10	$0 00	$0 00	$0 00	$0 00
03/03/2016	04/17/2015	13 00	$1,162 86	$1,580 41	$-417 55	$0 00	$0 00	$0 00	$0 00
04/14/2016	04/17/2015	5 00	$442 79	$607 85	$-165 06	$0 00	$0 00	$0 00	$0 00
04/14/2016	10/15/2015	8 00	$708 47	$852 24	$-143 77	$0 00	$0 00	$0 00	$0 00
06/14/2016	10/15/2015	13 00	$1,043 44	$1,384 89	$-341 45	$0 00	$0 00	$0 00	$0 00
06/14/2016	12/14/2015	4 00	$321 06	$374 89	$-53 83	$0 00	$0 00	$0 00	$0 00
07/13/2016	12/14/2015	16 00	$1,402 42	$1,499 57	$-97 15	$0 00	$0 00	$0 00	$0 00
07/13/2016	06/28/2016	3 00	$262 95	$236 83	$26 12	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	13 00	$1,258 83	$1,293 44	$-34 61	$0 00	$0 00	$0 00	$0 00
09/22/2016	09/01/2016	22 00	$2,130 32	$2,077 24	$53 08	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
BIOMARIN PHARMACEUTICAL INC		**09061G101**							
10/31/2016	09/01/2016	10 00	$807 99	$944 20	$-136 21	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/30/2016	23 00	$1,858 39	$2,134 30	$-275 91	$0 00	$0 00	$0 00	$0 00
BIOGEN IDEC INC		**09062X103**							
06/07/2016	08/03/2015	16 00	$4,041 47	$5,141 66	$-1,100 19	$0 00	$0 00	$0 00	$0 00
06/21/2016	07/02/2015	5 00	$1,171 28	$2,017 69	$-846 41	$0 00	$0 00	$0 00	$0 00
08/03/2016	08/03/2015	46 00	$14,526 54	$14,782 28	$-255 74	$0 00	$0 00	$0 00	$0 00
08/03/2016	09/04/2015	42 00	$13,263 36	$12,652 98	$610 38	$0 00	$0 00	$0 00	$0 00
BLUE BUFFALO PET PRODS INC		**09531U102**							
03/03/2016	02/04/2016	55 00	$1,061 74	$989 30	$72 44	$0 00	$0 00	$0 00	$0 00
06/14/2016	02/04/2016	43 00	$1,012 33	$773 45	$238 88	$0 00	$0 00	$0 00	$0 00
BLUEBIRD BIO INC		**09609G100**							
01/19/2016	08/27/2015	17 00	$704 34	$2,256 24	$-1,551 90	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/15/2015	19 00	$787 21	$1,583 84	$-796 63	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/22/2015	12 00	$497 18	$946 74	$-449 56	$0 00	$0 00	$0 00	$0 00
01/19/2016	11/23/2015	9 00	$372 89	$754 25	$-381 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
BORG-WARNER AUTOMOTIVE INC		**099724106**							
01/19/2016	12/30/2015	106 00	$3,202 65	$4,660 71	$-1,458 06	$0 00	$0 00	$0 00	$0 00
06/22/2016	02/04/2016	134 00	$4,452 88	$3,955 28	$497 60	$0 00	$0 00	$0 00	$0 00
BRIDGEPOINT ED INC		**10807M105**							
05/19/2016	06/30/2015	243 00	$1,999 50	$2,296 35	$-296 85	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/05/2015	50 00	$411 42	$432 00	$-20 58	$0 00	$0 00	$0 00	$0 00
BRISTOL MYERS SQUIBB COMPANY		**110122108**							
01/28/2016	03/04/2015	171 00	$10,444 59	$11,145 78	$-701 19	$0 00	$0 00	$0 00	$0 00
01/28/2016	09/30/2015	245 00	$14,964 47	$14,479 85	$484 62	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/08/2016	10 00	$512 32	$604 26	$-91 94	$0 00	$0 00	$0 00	$0 00
BROADCOM CORP		**111320107**							
02/01/2016	04/28/2015	16 00	$876 40	$710 08	$166 32	$0 00	$0 00	$0 00	$0 00
02/01/2016	05/13/2015	15 00	$821 62	$690 00	$131 62	$0 00	$0 00	$0 00	$0 00
BROWN FORMAN INC CLASS B		**115637209**							
03/03/2016	06/12/2015	13 00	$1,257 38	$1,281 15	$-23 77	$0 00	$0 00	$0 00	$0 00
03/03/2016	06/22/2015	14 00	$1,354 10	$1,421 42	$-67 32	$0 00	$0 00	$0 00	$0 00
04/14/2016	06/12/2015	32 00	$3,060 10	$3,153 59	$-93 49	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
BROWN FORMAN INC CLASS B		**115637209**							
04/28/2016	06/12/2015	27 00	$2,582 52	$2,660 85	$-78 33	$0 00	$0 00	$0 00	$0 00
BUCKLE INC		**118440106**							
05/19/2016	05/26/2015	7 00	$161 24	$305 76	$-144 52	$0 00	$0 00	$0 00	$0 00
BURLINGTON STORES INC		**122017106**							
05/12/2016	01/19/2016	30 00	$1,589 11	$1,503 54	$85 57	$0 00	$0 00	$0 00	$0 00
05/26/2016	01/19/2016	16 00	$957 47	$801 89	$155 58	$0 00	$0 00	$0 00	$0 00
11/23/2016	10/13/2016	11 00	$996 27	$846 73	$149 54	$0 00	$0 00	$0 00	$0 00
11/23/2016	11/10/2016	15 00	$1,358 56	$1,086 16	$272 40	$0 00	$0 00	$0 00	$0 00
CBS CORP NEW CL B		**124857202**							
08/22/2016	12/15/2015	7 00	$363 81	$328 00	$35 81	$0 00	$0 00	$0 00	$0 00
09/30/2016	09/22/2016	20 00	$1,089 98	$1,000 80	$89 18	$0 00	$0 00	$0 00	$0 00
CBOE HLDGS INC		**12503M108**							
12/14/2015	04/17/2015	31 00	$2,063 71	$1,795 44	$268 27	$0 00	$0 00	$0 00	$0 00
09/22/2016	04/14/2016	20 00	$1,386 93	$1,292 40	$94 53	$0 00	$0 00	$0 00	$0 00
CBRE GROUP INC		**12504L109**							
12/14/2015	06/22/2015	33 00	$1,132 96	$1,229 58	$-96 62	$0 00	$0 00	$0 00	$0 00
01/19/2016	06/22/2015	90 00	$2,563 53	$3,353 39	$-789 86	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CBRE GROUP INC		**12504L109**							
09/30/2016	03/31/2016	46 00	$1,295 49	$1,328 98	$-33 49	$0 00	$0 00	$0 00	$0 00
09/30/2016	06/14/2016	13 00	$366 12	$373 48	$-7 36	$0 00	$0 00	$0 00	$0 00
10/31/2016	06/14/2016	29 00	$750 31	$833 14	$-82 83	$0 00	$0 00	$0 00	$0 00
10/31/2016	07/19/2016	30 00	$776 17	$830 30	$-54 13	$0 00	$0 00	$0 00	$0 00
10/31/2016	07/20/2016	2 00	$51 75	$56 04	$-4 29	$0 00	$0 00	$0 00	$0 00
11/10/2016	02/04/2016	88 00	$2,446 61	$2,344 15	$102 46	$0 00	$0 00	$0 00	$0 00
11/10/2016	02/18/2016	31 00	$861 88	$791 73	$70 15	$0 00	$0 00	$0 00	$0 00
11/10/2016	07/19/2016	2 00	$55 60	$55 35	$0 25	$0 00	$0 00	$0 00	$0 00
11/14/2016	04/13/2016	56 00	$1,574 41	$1,674 37	$-99 96	$0 00	$0 00	$0 00	$0 00
11/14/2016	05/10/2016	12 00	$337 37	$350 64	$-13 27	$0 00	$0 00	$0 00	$0 00
11/29/2016	05/10/2016	30 00	$876 41	$876 60	$-0 19	$0 00	$0 00	$0 00	$0 00
CF INDS HLDGS INC		**125269100**							
06/28/2016	03/03/2016	51 00	$1,213 27	$1,835 79	$-622 52	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/03/2016	41 00	$899 32	$1,475 84	$-576 52	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/17/2016	96 00	$2,105 72	$3,356 78	$-1,251 06	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CF INDS HLDGS INC		**125269100**							
08/05/2016	05/12/2016	39 00	$855 45	$1,098 88	$-243 43	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/26/2016	32 00	$701 91	$930 12	$-228 21	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/14/2016	34 00	$745 78	$938 16	$-192 38	$0 00	$0 00	$0 00	$0 00
CVS CORPORATION DEL		**126650100**							
01/28/2016	05/27/2015	36 00	$3,366 66	$3,728 90	$-362 24	$0 00	$0 00	$0 00	$0 00
01/28/2016	08/05/2015	251 00	$23,473 14	$27,877 19	$-4,404 05	$0 00	$0 00	$0 00	$0 00
02/22/2016	05/27/2015	122 00	$11,878 84	$12,636 83	$-757 99	$0 00	$0 00	$0 00	$0 00
CABOT OIL & GAS CORP CL A		**127097103**							
02/04/2016	12/14/2015	114 00	$2,370 14	$1,828 22	$541 92	$0 00	$0 00	$0 00	$0 00
10/31/2016	07/13/2016	105 00	$2,172 41	$2,686 94	$-514 53	$0 00	$0 00	$0 00	$0 00
CARDINAL HEALTH INC		**14149Y108**							
05/02/2016	07/02/2015	27 00	$2,119 67	$2,272 60	$-152 93	$0 00	$0 00	$0 00	$0 00
05/02/2016	07/14/2015	18 00	$1,413 11	$1,543 79	$-130 68	$0 00	$0 00	$0 00	$0 00
05/02/2016	11/10/2015	13 00	$1,020 58	$1,140 88	$-120 30	$0 00	$0 00	$0 00	$0 00
05/10/2016	07/02/2015	4 00	$314 24	$336 68	$-22 44	$0 00	$0 00	$0 00	$0 00
05/10/2016	08/12/2015	19 00	$1,492 64	$1,596 40	$-103 76	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CARDTRONICS INC		**14161H108**							
07/01/2016	05/27/2016	116 00	$4,617 96	$4,497 73	$120 23	$0 00	$0 00	$0 00	$0 00
CARMIKE CINEMAS INC		**143436400**							
05/19/2016	05/26/2015	11 00	$327 57	$309 10	$18 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/21/2015	10 00	$297 79	$285 70	$12 09	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/29/2015	12 00	$357 35	$288 24	$69 11	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/18/2015	10 00	$297 79	$235 20	$62 59	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/12/2015	21 00	$625 36	$493 50	$131 86	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	21 00	$625 36	$497 28	$128 08	$0 00	$0 00	$0 00	$0 00
CARTER INC		**146229109**							
02/04/2016	09/24/2015	10 00	$949 37	$940 72	$8 65	$0 00	$0 00	$0 00	$0 00
06/22/2016	09/24/2015	11 00	$1,154 39	$1,034 80	$119 59	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/05/2016	16 00	$1,376 93	$1,605 64	$-228 71	$0 00	$0 00	$0 00	$0 00
CASEYS GENERAL STORES INC		**147528103**							
02/17/2016	02/18/2015	2 00	$216 19	$180 94	$35 25	$0 00	$0 00	$0 00	$0 00
CELGENE CORP COM		**151020104**							
08/22/2016	02/23/2016	8 00	$914 38	$827 12	$87 26	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CELGENE CORP COM		**151020104**							
08/22/2016	07/11/2016	17 00	$1,943 06	$1,775 31	$167 75	$0 00	$0 00	$0 00	$0 00
11/29/2016	02/23/2016	3 00	$367 79	$310 17	$57 62	$0 00	$0 00	$0 00	$0 00
CENTENE CORP DEL		**15135B101**							
12/30/2015	01/08/2015	13 00	$858 37	$689 53	$168 84	$0 00	$0 00	$0 00	$0 00
12/30/2015	05/28/2015	11 00	$726 32	$792 33	$-66 01	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/22/2015	25 00	$1,650 72	$1,375 91	$274 81	$0 00	$0 00	$0 00	$0 00
08/05/2016	02/18/2016	14 00	$993 58	$788 20	$205 38	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	23 00	$1,632 30	$1,293 64	$338 66	$0 00	$0 00	$0 00	$0 00
08/19/2016	05/12/2016	2 00	$138 52	$112 49	$26 03	$0 00	$0 00	$0 00	$0 00
11/23/2016	11/10/2016	47 00	$2,632 60	$2,621 78	$10 82	$0 00	$0 00	$0 00	$0 00
CERNER CORP		**156782104**							
02/04/2016	08/27/2015	44 00	$2,581 37	$2,711 68	$-130 31	$0 00	$0 00	$0 00	$0 00
02/18/2016	08/27/2015	15 00	$782 83	$924 44	$-141 61	$0 00	$0 00	$0 00	$0 00
08/05/2016	01/19/2016	3 00	$200 28	$169 11	$31 17	$0 00	$0 00	$0 00	$0 00
08/05/2016	07/19/2016	14 00	$934 65	$847 56	$87 09	$0 00	$0 00	$0 00	$0 00
11/10/2016	01/19/2016	35 00	$1,750 45	$1,973 00	$-222 55	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

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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)
CERNER CORP		**156782104**							
11/10/2016	05/26/2016	42 00	$2,100 54	$2,301 39	$-200 85	$0 00	$0 00	$0 00	$0 00
11/10/2016	10/13/2016	11 00	$550 14	$674 92	$-124 78	$0 00	$0 00	$0 00	$0 00
CHART INDS INC		**16115Q308**							
08/24/2016	05/27/2016	25 00	$780 98	$645 98	$135 00	$0 00	$0 00	$0 00	$0 00
10/28/2016	05/27/2016	34 00	$1,022 75	$878 54	$144 21	$0 00	$0 00	$0 00	$0 00
11/02/2016	05/27/2016	8 00	$226 96	$206 71	$20 25	$0 00	$0 00	$0 00	$0 00
11/07/2016	05/27/2016	12 00	$355 69	$310 07	$45 62	$0 00	$0 00	$0 00	$0 00
11/08/2016	05/27/2016	15 00	$443 38	$387 59	$55 79	$0 00	$0 00	$0 00	$0 00
CHEESECAKE FACTORY INC		**163072101**							
05/19/2016	10/28/2015	15 00	$724 18	$757 35	$-33 17	$0 00	$0 00	$0 00	$0 00
CHIPOTLE MEXICAN GRILL INC CL A		**169656105**							
01/19/2016	12/30/2015	2 00	$939 08	$968 66	$-29 58	$0 00	$0 00	$0 00	$0 00
02/04/2016	12/30/2015	9 00	$4,250 93	$4,358 97	$-108 04	$0 00	$0 00	$0 00	$0 00
04/28/2016	04/14/2016	2 00	$848 70	$908 22	$-59 52	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	2 00	$799 32	$916 46	$-117 14	$0 00	$0 00	$0 00	$0 00
09/22/2016	04/14/2016	3 00	$1,218 49	$1,362 33	$-143 84	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CHIPOTLE MEXICAN GRILL INC CL A		**169656105**							
09/22/2016	05/12/2016	2 00	$812 32	$916 46	$-104 14	$0 00	$0 00	$0 00	$0 00
11/10/2016	04/14/2016	6 00	$2,369 07	$2,724 66	$-355 59	$0 00	$0 00	$0 00	$0 00
11/10/2016	06/14/2016	6 00	$2,369 07	$2,356 18	$12 89	$0 00	$0 00	$0 00	$0 00
11/10/2016	07/19/2016	3 00	$1,184 53	$1,245 33	$-60 80	$0 00	$0 00	$0 00	$0 00
CINEMARK HLDGS INC		**17243V102**							
03/17/2016	07/31/2015	5 00	$177 34	$198 30	$-20 96	$0 00	$0 00	$0 00	$0 00
04/14/2016	09/24/2015	29 00	$1,016 89	$899 21	$117 68	$0 00	$0 00	$0 00	$0 00
CITIGROUP INC		**172967424**							
02/23/2016	10/27/2015	107 00	$4,086 14	$5,640 75	$-1,554 61	$0 00	$0 00	$0 00	$0 00
02/23/2016	11/10/2015	20 00	$763 77	$1,103 72	$-339 95	$0 00	$0 00	$0 00	$0 00
03/29/2016	10/27/2015	31 00	$1,275 73	$1,634 24	$-358 51	$0 00	$0 00	$0 00	$0 00
CITRIX SYS INC		**177376100**							
06/14/2016	03/03/2016	13 00	$1,106 96	$956 44	$150 52	$0 00	$0 00	$0 00	$0 00
COACH INC		**189754104**							
03/29/2016	12/15/2015	18 00	$703 13	$582 42	$120 71	$0 00	$0 00	$0 00	$0 00
COCA-COLA ENTERPRISES INC		**19122T109**							
04/28/2016	02/04/2016	39 00	$2,105 41	$1,819 28	$286 13	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
COCA-COLA ENTERPRISES INC		**19122T109**							
05/31/2016	01/19/2016	84 00	$4,461 66	$3,882 97	$578 69	$0 00	$0 00	$0 00	$0 00
05/31/2016	02/04/2016	45 00	$2,390 18	$2,099 16	$291 02	$0 00	$0 00	$0 00	$0 00
COGNIZANT TECHNOLOGY SOLUTIONS		**192446102**							
07/06/2016	07/15/2015	171 00	$9,583 86	$10,460 77	$-876 91	$0 00	$0 00	$0 00	$0 00
COMCAST CORP NEW CL A		**20030N101**							
02/23/2016	07/14/2015	1 00	$57 88	$63 04	$-5 16	$0 00	$0 00	$0 00	$0 00
CONCHO RES INC		**20605P101**							
01/19/2016	12/14/2015	22 00	$1,654 41	$2,186 91	$-532 50	$0 00	$0 00	$0 00	$0 00
01/19/2016	12/30/2015	24 00	$1,804 82	$2,183 00	$-378 18	$0 00	$0 00	$0 00	$0 00
02/04/2016	12/30/2015	48 00	$4,330 16	$4,366 00	$-35 84	$0 00	$0 00	$0 00	$0 00
03/17/2016	03/03/2016	21 00	$2,214 93	$2,046 21	$168 72	$0 00	$0 00	$0 00	$0 00
10/31/2016	07/19/2016	7 00	$890 59	$848 96	$41 63	$0 00	$0 00	$0 00	$0 00
CONSTELLATION BRANDS INC		**21036P108**							
04/14/2016	03/17/2016	9 00	$1,413 00	$1,320 80	$92 20	$0 00	$0 00	$0 00	$0 00
07/13/2016	01/19/2016	5 00	$816 51	$723 25	$93 26	$0 00	$0 00	$0 00	$0 00
07/13/2016	03/17/2016	1 00	$163 30	$146 76	$16 54	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
CONTINENTAL RES INC OKLA		**212015101**							
12/30/2015	12/14/2015	79 00	$1,759 31	$2,149 52	$-390 21	$0 00	$0 00	$0 00	$0 00
01/19/2016	12/14/2015	78 00	$1,308 18	$2,122 31	$-814 13	$0 00	$0 00	$0 00	$0 00
02/18/2016	02/04/2016	183 00	$3,368 30	$3,777 05	$-408 75	$0 00	$0 00	$0 00	$0 00
COOPER COS INC NEW		**216648402**							
02/18/2016	12/30/2015	16 00	$2,232 53	$2,183 52	$49 01	$0 00	$0 00	$0 00	$0 00
CORE-MARK HLDG CO INC		**218681104**							
08/29/2016	05/27/2016	43 00	$1,802 13	$1,861 61	$-59 48	$0 00	$0 00	$0 00	$0 00
CROWN HLDGS INC COM 144A		**228368106**							
11/23/2016	09/30/2016	93 00	$5,121 03	$5,322 39	$-201 36	$0 00	$0 00	$0 00	$0 00
11/23/2016	10/31/2016	29 00	$1,596 88	$1,572 29	$24 59	$0 00	$0 00	$0 00	$0 00
CRYOLIFE INC		**228903100**							
05/19/2016	07/22/2015	158 00	$1,794 64	$1,809 01	$-14 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/05/2015	37 00	$420 26	$384 43	$35 83	$0 00	$0 00	$0 00	$0 00
DST SYS INC DE		**233326107**							
05/19/2016	07/29/2015	4 00	$469 80	$423 80	$46 00	$0 00	$0 00	$0 00	$0 00
DENTSPLY SIRONA INC		**24906P109**							
08/05/2016	12/30/2015	31 00	$1,930 18	$1,907 22	$22 96	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
DENTSPLY SIRONA INC		**24906P109**							
08/05/2016	05/26/2016	26 00	$1,618 86	$1,603 34	$15 52	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/28/2016	2 00	$124 53	$119 98	$4 55	$0 00	$0 00	$0 00	$0 00
09/22/2016	10/15/2015	41 00	$2,447 35	$2,297 82	$149 53	$0 00	$0 00	$0 00	$0 00
09/22/2016	06/28/2016	15 00	$895 37	$899 85	$-4 48	$0 00	$0 00	$0 00	$0 00
DESTINATION MATERNITY CORP		**25065D100**							
05/19/2016	06/02/2015	25 00	$153 49	$262 50	$-109 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/19/2015	25 00	$153 50	$299 75	$-146 25	$0 00	$0 00	$0 00	$0 00
DEXCOM INC		**252131107**							
01/19/2016	06/22/2015	2 00	$144 61	$154 72	$-10 11	$0 00	$0 00	$0 00	$0 00
01/19/2016	07/15/2015	1 00	$72 31	$81 59	$-9 28	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/15/2015	21 00	$1,518 41	$1,677 06	$-158 65	$0 00	$0 00	$0 00	$0 00
04/14/2016	06/22/2015	18 00	$1,199 81	$1,392 48	$-192 67	$0 00	$0 00	$0 00	$0 00
04/14/2016	10/22/2015	1 00	$66 66	$77 34	$-10 68	$0 00	$0 00	$0 00	$0 00
04/28/2016	06/12/2015	25 00	$1,685 56	$1,810 75	$-125 19	$0 00	$0 00	$0 00	$0 00
04/28/2016	10/22/2015	18 00	$1,213 60	$1,392 18	$-178 58	$0 00	$0 00	$0 00	$0 00
11/23/2016	11/10/2016	85 00	$5,953 92	$5,329 13	$624 79	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
DISNEY WALT CO		**254687106**							
09/06/2016	08/22/2016	35 00	$3,276 43	$3,372 13	$-95 70	$0 00	$0 00	$0 00	$0 00
09/19/2016	08/22/2016	35 00	$3,257 52	$3,372 13	$-114 61	$0 00	$0 00	$0 00	$0 00
DISH NETWORK CORP CL A		**25470M109**							
08/05/2016	04/14/2016	95 00	$4,903 03	$4,221 72	$681 31	$0 00	$0 00	$0 00	$0 00
DOLLAR GEN CORP		**256677105**							
02/04/2016	06/12/2015	5 00	$368 27	$389 95	$-21 68	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/15/2015	16 00	$1,178 45	$1,271 78	$-93 33	$0 00	$0 00	$0 00	$0 00
03/17/2016	04/17/2015	9 00	$757 11	$672 83	$84 28	$0 00	$0 00	$0 00	$0 00
03/17/2016	06/12/2015	6 00	$504 74	$467 94	$36 80	$0 00	$0 00	$0 00	$0 00
04/14/2016	04/17/2015	4 00	$330 86	$299 03	$31 83	$0 00	$0 00	$0 00	$0 00
04/14/2016	09/11/2015	16 00	$1,323 44	$1,128 88	$194 56	$0 00	$0 00	$0 00	$0 00
11/23/2016	06/28/2016	11 00	$872 83	$1,018 63	$-145 80	$0 00	$0 00	$0 00	$0 00
DOMINOS PIZZA INC		**25754A201**							
12/30/2015	08/27/2015	9 00	$1,011 14	$966 89	$44 25	$0 00	$0 00	$0 00	$0 00
02/04/2016	08/27/2015	39 00	$4,445 48	$4,189 88	$255 60	$0 00	$0 00	$0 00	$0 00
02/04/2016	01/19/2016	8 00	$911 89	$832 32	$79 57	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
DR PEPPER SNAPPLE INC		**26138E109**							
05/26/2016	03/17/2016	12 00	$1,103 82	$1,103 60	$0 22	$0 00	$0 00	$0 00	$0 00
EMC CORPORATION		**268648102**							
02/23/2016	08/12/2015	72 00	$1,828 87	$1,865 51	$-36 64	$0 00	$0 00	$0 00	$0 00
03/29/2016	08/12/2015	5 00	$133 21	$129 55	$3 66	$0 00	$0 00	$0 00	$0 00
EASTMAN CHEM CO		**277432100**							
10/31/2016	02/18/2016	12 00	$864 27	$762 72	$101 55	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/01/2016	12 00	$864 26	$813 00	$51 26	$0 00	$0 00	$0 00	$0 00
11/23/2016	02/04/2016	13 00	$995 49	$805 62	$189 87	$0 00	$0 00	$0 00	$0 00
11/23/2016	02/18/2016	5 00	$382 88	$317 80	$65 08	$0 00	$0 00	$0 00	$0 00
EDWARDS LIFESCIENCES CORP		**28176E108**							
02/18/2016	01/19/2016	13 00	$1,123 63	$968 00	$155 63	$0 00	$0 00	$0 00	$0 00
09/30/2016	04/28/2016	8 00	$965 67	$868 16	$97 51	$0 00	$0 00	$0 00	$0 00
09/30/2016	09/22/2016	7 00	$844 97	$844 90	$0 07	$0 00	$0 00	$0 00	$0 00
10/31/2016	04/28/2016	3 00	$283 82	$325 56	$-41 74	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/26/2016	2 00	$189 21	$199 22	$-10 01	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/13/2016	6 00	$567 64	$713 30	$-145 66	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ELECTRONIC ARTS		**285512109**							
03/03/2016	01/19/2016	12 00	$776 19	$808 01	$-31 82	$0 00	$0 00	$0 00	$0 00
03/03/2016	02/18/2016	12 00	$776 19	$703 80	$72 39	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/04/2016	22 00	$1,403 20	$1,282 39	$120 81	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/18/2016	1 00	$63 78	$58 65	$5 13	$0 00	$0 00	$0 00	$0 00
06/14/2016	05/12/2016	21 00	$1,563 31	$1,576 68	$-13 37	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/22/2016	19 00	$1,562 78	$1,579 76	$-16 98	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/04/2016	11 00	$857 64	$641 19	$216 45	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/12/2016	6 00	$467 80	$450 48	$17 32	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/22/2016	2 00	$155 93	$166 29	$-10 36	$0 00	$0 00	$0 00	$0 00
EMCOR GROUP INC		**29084Q100**							
02/19/2016	02/18/2015	8 00	$363 29	$354 16	$9 13	$0 00	$0 00	$0 00	$0 00
ENVESTNET INC		**29404K106**							
08/29/2016	05/27/2016	5 00	$200 12	$167 82	$32 30	$0 00	$0 00	$0 00	$0 00
EQUIFAX INC		**294429105**							
10/13/2016	08/05/2016	5 00	$646 36	$663 49	$-17 13	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/30/2016	6 00	$775 64	$808 74	$-33 10	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ESCO TECHNOLOGIES INC		**296315104**							
02/12/2016	02/18/2015	1 00	$34 99	$36 69	$-1 70	$0 00	$0 00	$0 00	$0 00
02/12/2016	08/12/2015	16 00	$559 83	$571 52	$-11 69	$0 00	$0 00	$0 00	$0 00
EURONET SVCS INC		**298736109**							
05/12/2016	02/04/2016	21 00	$1,564 07	$1,539 62	$24 45	$0 00	$0 00	$0 00	$0 00
06/28/2016	02/04/2016	5 00	$340 64	$366 58	$-25 94	$0 00	$0 00	$0 00	$0 00
06/28/2016	05/26/2016	29 00	$1,975 73	$2,298 41	$-322 68	$0 00	$0 00	$0 00	$0 00
07/19/2016	02/04/2016	1 00	$71 89	$73 31	$-1 42	$0 00	$0 00	$0 00	$0 00
07/19/2016	02/18/2016	30 00	$2,156 68	$1,958 70	$197 98	$0 00	$0 00	$0 00	$0 00
EXPEDIA INC DEL		**30212P303**							
02/04/2016	10/22/2015	8 00	$791 16	$1,020 92	$-229 76	$0 00	$0 00	$0 00	$0 00
02/04/2016	11/23/2015	10 00	$988 95	$1,258 27	$-269 32	$0 00	$0 00	$0 00	$0 00
10/31/2016	11/23/2015	1 00	$129 58	$125 83	$3 75	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/13/2016	10 00	$1,295 85	$1,192 94	$102 91	$0 00	$0 00	$0 00	$0 00
EXXON MOBIL CORP		**30231G102**							
06/27/2016	10/27/2015	18 00	$1,590 71	$1,448 10	$142 61	$0 00	$0 00	$0 00	$0 00
06/27/2016	05/10/2016	17 00	$1,502 34	$1,522 81	$-20 47	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
FMC TECHNOLOGIES INC		**30249U101**							
12/30/2015	10/15/2015	75 00	$2,201 44	$2,551 49	$-350 05	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/22/2015	54 00	$1,585 04	$1,774 97	$-189 93	$0 00	$0 00	$0 00	$0 00
FACEBOOK INC		**30303M102**							
01/28/2016	08/31/2015	248 00	$27,031 95	$22,345 39	$4,686 56	$0 00	$0 00	$0 00	$0 00
FARO TECHNOLOGIES INC		**311642102**							
02/26/2016	04/30/2015	61 00	$1,862 29	$2,400 95	$-538 66	$0 00	$0 00	$0 00	$0 00
02/26/2016	05/01/2015	1 00	$30 53	$40 00	$-9 47	$0 00	$0 00	$0 00	$0 00
FASTENAL CO		**311900104**							
05/12/2016	01/19/2016	51 00	$2,330 18	$1,872 71	$457 47	$0 00	$0 00	$0 00	$0 00
FEDERAL AGRIC MTG CORP CL C		**313148306**							
05/19/2016	06/17/2015	13 00	$453 70	$403 65	$50 05	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/18/2015	12 00	$418 80	$303 00	$115 80	$0 00	$0 00	$0 00	$0 00
FEDEX CORPORATION		**31428X106**							
12/15/2015	08/12/2015	15 00	$2,176 76	$2,481 90	$-305 14	$0 00	$0 00	$0 00	$0 00
12/15/2015	11/24/2015	3 00	$435 35	$485 70	$-50 35	$0 00	$0 00	$0 00	$0 00
FIREEYE INC		**31816Q101**							
01/19/2016	12/30/2015	203 00	$3,057 31	$4,291 32	$-1,234 01	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
FIRST CASH INC		**31942D107**							
05/19/2016	11/05/2015	61 00	$2,682 11	$2,357 03	$325 08	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/13/2015	6 00	$263 81	$221 46	$42 35	$0 00	$0 00	$0 00	$0 00
FIRST DATA CORP		**32008D106**							
04/13/2016	02/23/2016	61 00	$761 68	$766 15	$-4 47	$0 00	$0 00	$0 00	$0 00
FIRST REP BK SAN FRANCISCO		**33616C100**							
03/03/2016	01/19/2016	15 00	$1,006 11	$947 25	$58 86	$0 00	$0 00	$0 00	$0 00
03/17/2016	01/19/2016	38 00	$2,478 87	$2,399 69	$79 18	$0 00	$0 00	$0 00	$0 00
FISERV INC		**337738108**							
10/31/2016	06/14/2016	17 00	$1,670 67	$1,791 80	$-121 13	$0 00	$0 00	$0 00	$0 00
10/31/2016	07/13/2016	7 00	$687 93	$775 62	$-87 69	$0 00	$0 00	$0 00	$0 00
FITBIT INC		**33812L102**							
03/08/2016	07/07/2015	863 00	$11,346 22	$36,175 23	$-24,829 01	$0 00	$0 00	$0 00	$0 00
03/08/2016	07/20/2015	595 00	$7,822 71	$27,207 03	$-19,384 32	$0 00	$0 00	$0 00	$0 00
03/08/2016	07/27/2015	336 00	$4,417 53	$14,608 24	$-10,190 71	$0 00	$0 00	$0 00	$0 00
03/09/2016	07/07/2015	356 00	$4,573 79	$14,922 81	$-10,349 02	$0 00	$0 00	$0 00	$0 00
03/09/2016	09/18/2015	515 00	$6,616 58	$21,086 11	$-14,469 53	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
FITBIT INC		**33812L102**							
03/09/2016	11/25/2015	1,788 00	$22,971 72	$49,895 75	$-26,924 03	$0 00	$0 00	$0 00	$0 00
FLEETCOR TECHNOLOGIES INC		**339041105**							
01/19/2016	03/18/2015	6 00	$689 57	$903 14	$-213 57	$0 00	$0 00	$0 00	$0 00
01/19/2016	07/15/2015	3 00	$344 78	$468 87	$-124 09	$0 00	$0 00	$0 00	$0 00
02/04/2016	03/18/2015	6 00	$745 77	$903 14	$-157 37	$0 00	$0 00	$0 00	$0 00
FLOTEK INDS INC DEL		**343389102**							
05/19/2016	11/18/2015	179 00	$1,974 83	$2,024 29	$-49 46	$0 00	$0 00	$0 00	$0 00
FLOWSERVE CORP		**34354P105**							
01/19/2016	04/17/2015	20 00	$703 92	$1,153 60	$-449 68	$0 00	$0 00	$0 00	$0 00
01/19/2016	05/01/2015	56 00	$1,970 96	$3,135 67	$-1,164 71	$0 00	$0 00	$0 00	$0 00
FOOT LOCKER INC		**344849104**							
02/04/2016	11/05/2015	28 00	$1,916 34	$1,908 48	$7 86	$0 00	$0 00	$0 00	$0 00
02/04/2016	12/30/2015	4 00	$273 76	$259 87	$13 89	$0 00	$0 00	$0 00	$0 00
08/05/2016	12/30/2015	18 00	$1,058 47	$1,169 40	$-110 93	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/14/2016	32 00	$1,881 72	$1,966 72	$-85 00	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	16 00	$940 86	$941 54	$-0 68	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION / Date sold or disposed	Date acquired	CUSIP / 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)
FOOT LOCKER INC		**344849104**							
09/30/2016	09/22/2016	24 00	$1,620 30	$1,603 83	$16 47	$0 00	$0 00	$0 00	$0 00
FRANKLIN ELEC INC		**353514102**							
05/19/2016	08/05/2015	66 00	$2,054 29	$1,909 38	$144 91	$0 00	$0 00	$0 00	$0 00
GENERAL COMMUNICATION INC CL A		**369385109**							
12/30/2015	02/18/2015	24 00	$478 85	$344 88	$133 97	$0 00	$0 00	$0 00	$0 00
GENERAL ELECTRIC CO		**369604103**							
01/12/2016	06/10/2015	28 00	$805 96	$771 95	$34 01	$0 00	$0 00	$0 00	$0 00
05/10/2016	06/10/2015	1 00	$30 25	$27 57	$2 68	$0 00	$0 00	$0 00	$0 00
05/10/2016	09/15/2015	9 00	$272 24	$227 75	$44 49	$0 00	$0 00	$0 00	$0 00
08/08/2016	09/15/2015	14 00	$437 36	$354 29	$83 07	$0 00	$0 00	$0 00	$0 00
GENTHERM INC		**37253A103**							
09/08/2016	05/27/2016	124 00	$4,012 18	$4,552 78	$-540 60	$0 00	$0 00	$0 00	$0 00
09/08/2016	08/24/2016	14 00	$452 99	$463 54	$-10 55	$0 00	$0 00	$0 00	$0 00
GLOBAL PMTS INC		**37940X102**							
03/17/2016	02/04/2016	40 00	$2,384 74	$2,309 16	$75 58	$0 00	$0 00	$0 00	$0 00
GUIDEWIRE SOFTWARE INC		**40171V100**							
02/18/2016	07/15/2015	45 00	$2,071 93	$2,548 35	$-476 42	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
GUIDEWIRE SOFTWARE INC		**40171V100**							
02/18/2016	08/27/2015	18 00	$828 77	$966 96	$-138 19	$0 00	$0 00	$0 00	$0 00
02/18/2016	09/11/2015	15 00	$690 65	$777 86	$-87 21	$0 00	$0 00	$0 00	$0 00
HMS HLDGS CORP COM		**40425J101**							
05/19/2016	09/16/2015	94 00	$1,495 24	$936 23	$559 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/02/2015	28 00	$445 39	$243 60	$201 79	$0 00	$0 00	$0 00	$0 00
HP INC		**40434L105**							
01/12/2016	06/10/2015	16 00	$172 51	$249 23	$-76 72	$0 00	$0 00	$0 00	$0 00
01/12/2016	09/15/2015	141 00	$1,520 23	$1,801 47	$-281 24	$0 00	$0 00	$0 00	$0 00
HAIN CELESTIAL GROUP INC		**405217100**							
08/19/2016	12/14/2015	47 00	$1,805 24	$1,814 29	$-9 05	$0 00	$0 00	$0 00	$0 00
HARMAN INTL INDS INC NEW		**413086109**							
01/19/2016	07/15/2015	2 00	$150 89	$227 31	$-76 42	$0 00	$0 00	$0 00	$0 00
01/19/2016	11/05/2015	9 00	$679 00	$993 88	$-314 88	$0 00	$0 00	$0 00	$0 00
06/14/2016	07/31/2015	13 00	$965 76	$1,410 64	$-444 88	$0 00	$0 00	$0 00	$0 00
06/28/2016	07/31/2015	2 00	$135 72	$217 02	$-81 30	$0 00	$0 00	$0 00	$0 00
07/13/2016	08/27/2015	5 00	$388 90	$497 25	$-108 35	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
HARMAN INTL INDS INC NEW		413086109							
08/19/2016	08/27/2015	5 00	$430 39	$497 25	$-66 86	$0 00	$0 00	$0 00	$0 00
08/19/2016	02/04/2016	32 00	$2,754 51	$2,300 51	$454 00	$0 00	$0 00	$0 00	$0 00
08/19/2016	05/12/2016	16 00	$1,377 25	$1,167 52	$209 73	$0 00	$0 00	$0 00	$0 00
HEMISPHERE MEDIA GROUP INC		42365Q103							
05/19/2016	07/17/2015	149 00	$1,636 10	$1,995 10	$-359 00	$0 00	$0 00	$0 00	$0 00
HENRY JACK & ASSOC INC		426281101							
05/26/2016	02/04/2016	35 00	$2,910 86	$2,780 39	$130 47	$0 00	$0 00	$0 00	$0 00
05/26/2016	03/03/2016	14 00	$1,164 35	$1,150 08	$14 27	$0 00	$0 00	$0 00	$0 00
HEWLETT PACKARD ENTERPRISE CO		42824C109							
02/23/2016	06/10/2015	16 00	$206 78	$279 35	$-72 57	$0 00	$0 00	$0 00	$0 00
02/25/2016	12/15/2015	51 00	$682 54	$757 72	$-75 18	$0 00	$0 00	$0 00	$0 00
05/10/2016	09/15/2015	141 00	$2,224 01	$2,019 26	$204 75	$0 00	$0 00	$0 00	$0 00
05/10/2016	12/15/2015	44 00	$694 01	$653 71	$40 30	$0 00	$0 00	$0 00	$0 00
HILTON WORLDWIDE HLDGS INC		43300A104							
01/19/2016	02/05/2015	37 00	$633 53	$988 64	$-355 11	$0 00	$0 00	$0 00	$0 00
01/19/2016	07/15/2015	34 00	$582 17	$963 16	$-380 99	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
HILTON WORLDWIDE HLDGS INC		**43300A104**							
02/04/2016	02/05/2015	3 00	$53 05	$80 16	$-27 11	$0 00	$0 00	$0 00	$0 00
HOUGHTON MIFFLIN HARCOURT CO		**44157R109**							
05/19/2016	12/28/2015	66 00	$1,096 61	$1,399 85	$-303 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	26 00	$432 00	$478 60	$-46 60	$0 00	$0 00	$0 00	$0 00
HUNT J B TRANSPORTATION SERVICES INC		**445658107**							
04/14/2016	07/31/2015	10 00	$857 98	$847 09	$10 89	$0 00	$0 00	$0 00	$0 00
IMS HEALTH HLDGS INC		**44970B109**							
05/12/2016	10/15/2015	86 00	$2,121 70	$2,520 26	$-398 56	$0 00	$0 00	$0 00	$0 00
05/12/2016	11/05/2015	62 00	$1,529 59	$1,703 46	$-173 87	$0 00	$0 00	$0 00	$0 00
IHS INC COM CL A		**451734107**							
12/15/2015	04/28/2015	14 00	$1,641 33	$1,747 20	$-105 87	$0 00	$0 00	$0 00	$0 00
01/12/2016	04/28/2015	22 00	$2,362 19	$2,745 60	$-383 41	$0 00	$0 00	$0 00	$0 00
01/12/2016	11/10/2015	5 00	$536 86	$599 90	$-63 04	$0 00	$0 00	$0 00	$0 00
ILLUMINA INC		**452327109**							
05/12/2016	04/28/2016	30 00	$4,103 81	$4,162 02	$-58 21	$0 00	$0 00	$0 00	$0 00
08/12/2016	09/01/2015	26 00	$4,342 89	$5,096 45	$-753 56	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ILLUMINA INC		**452327109**							
09/22/2016	08/05/2016	23 00	$4,124 99	$3,831 05	$293 94	$0 00	$0 00	$0 00	$0 00
IMPERVA INC		**45321L100**							
10/06/2016	06/03/2016	20 00	$1,065 38	$772 83	$292 55	$0 00	$0 00	$0 00	$0 00
INCYTE PHARMACEUTICALS INC		**45337C102**							
12/14/2015	08/27/2015	2 00	$217 72	$224 46	$-6 74	$0 00	$0 00	$0 00	$0 00
12/14/2015	11/23/2015	16 00	$1,741 72	$1,801 60	$-59 88	$0 00	$0 00	$0 00	$0 00
01/19/2016	08/27/2015	5 00	$361 90	$561 15	$-199 25	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/15/2015	6 00	$434 27	$649 26	$-214 99	$0 00	$0 00	$0 00	$0 00
03/03/2016	10/15/2015	8 00	$579 36	$865 68	$-286 32	$0 00	$0 00	$0 00	$0 00
03/03/2016	02/04/2016	10 00	$724 21	$709 39	$14 82	$0 00	$0 00	$0 00	$0 00
04/14/2016	02/04/2016	53 00	$4,145 16	$3,759 77	$385 39	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/19/2016	7 00	$615 43	$540 28	$75 15	$0 00	$0 00	$0 00	$0 00
09/22/2016	09/01/2016	29 00	$2,549 66	$2,352 48	$197 18	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/30/2016	33 00	$2,867 96	$3,104 72	$-236 76	$0 00	$0 00	$0 00	$0 00
11/23/2016	11/10/2016	12 00	$1,261 58	$1,250 80	$10 78	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
INGEVITY CORP		**45688C107**							
05/26/2016	02/04/2016	3 17	$84 86	$65 28	$19 58	$0 00	$0 00	$0 00	$0 00
INNOPHOS HLDGS INC		**45774N108**							
05/19/2016	11/05/2015	16 00	$583 01	$560 47	$22 54	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	19 00	$692 32	$488 10	$204 22	$0 00	$0 00	$0 00	$0 00
INSTALLED BLDG PRODS INC		**45780R101**							
05/19/2016	01/12/2016	36 00	$1,124 38	$756 72	$367 66	$0 00	$0 00	$0 00	$0 00
INSULET CORP		**45784P101**							
08/24/2016	05/27/2016	48 00	$2,064 91	$1,453 74	$611 17	$0 00	$0 00	$0 00	$0 00
INTEGRATED DEVICE TECHNOLOGY INC		**458118106**							
05/19/2016	07/10/2015	107 00	$2,245 20	$2,106 42	$138 78	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/19/2015	26 00	$545 56	$473 20	$72 36	$0 00	$0 00	$0 00	$0 00
INTERCEPT PHARMACEUTICALS INC		**45845P108**							
12/14/2015	11/23/2015	15 00	$2,131 02	$2,645 22	$-514 20	$0 00	$0 00	$0 00	$0 00
06/14/2016	04/14/2016	15 00	$2,099 06	$2,328 75	$-229 69	$0 00	$0 00	$0 00	$0 00
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
03/03/2016	02/04/2016	4 00	$938 83	$987 78	$-48 95	$0 00	$0 00	$0 00	$0 00
06/14/2016	02/04/2016	11 00	$2,841 18	$2,716 40	$124 78	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
06/14/2016	02/18/2016	7 00	$1,808 02	$1,706 60	$101 42	$0 00	$0 00	$0 00	$0 00
06/14/2016	03/17/2016	5 00	$1,291 44	$1,179 22	$112 22	$0 00	$0 00	$0 00	$0 00
INTERNATIONAL PAPER CO		**460146103**							
08/05/2016	01/19/2016	22 00	$1,010 94	$775 72	$235 22	$0 00	$0 00	$0 00	$0 00
08/05/2016	02/04/2016	28 00	$1,286 64	$972 89	$313 75	$0 00	$0 00	$0 00	$0 00
INTERVAL LEISURE GROUP INC		**46113M108**							
05/26/2016	06/22/2015	18 10	$250 93	$262 35	$-11 42	$0 00	$0 00	$0 00	$0 00
05/26/2016	02/18/2016	3 90	$54 07	$44 82	$9 25	$0 00	$0 00	$0 00	$0 00
07/19/2016	02/18/2016	0 84	$14 99	$9 65	$5 34	$0 00	$0 00	$0 00	$0 00
INTUIT		**461202103**							
12/15/2015	08/25/2015	8 00	$788 54	$677 60	$110 94	$0 00	$0 00	$0 00	$0 00
07/19/2016	09/11/2015	1 00	$114 78	$88 20	$26 58	$0 00	$0 00	$0 00	$0 00
INTUITIVE SURGICAL INC NEW		**46120E602**							
05/26/2016	10/22/2015	6 00	$3,827 29	$2,925 29	$902 00	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/08/2016	11 00	$7,856 47	$7,615 63	$240 84	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ITC HLDGS CORP		**465685105**							
12/14/2015	04/17/2015	27 00	$1,018 97	$985 77	$33 20	$0 00	$0 00	$0 00	$0 00
12/14/2015	05/01/2015	30 00	$1,132 19	$1,074 90	$57 29	$0 00	$0 00	$0 00	$0 00
12/14/2015	06/12/2015	27 00	$1,018 98	$888 77	$130 21	$0 00	$0 00	$0 00	$0 00
JARDEN CORP		**471109108**							
12/14/2015	10/22/2015	26 00	$1,403 97	$1,234 94	$169 03	$0 00	$0 00	$0 00	$0 00
12/14/2015	11/05/2015	10 00	$539 99	$484 56	$55 43	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/22/2015	63 00	$3,588 91	$2,992 37	$596 54	$0 00	$0 00	$0 00	$0 00
01/11/2016	02/11/2015	12 00	$633 55	$590 64	$42 91	$0 00	$0 00	$0 00	$0 00
04/15/2016	01/19/2016	30 00	$1,773 14	$1,497 60	$275 54	$0 00	$0 00	$0 00	$0 00
04/15/2016	01/19/2016	47 00	$2,777 92	$2,346 23	$431 69	$0 00	$0 00	$0 00	$0 00
04/15/2016	02/04/2016	30 00	$1,773 14	$1,548 60	$224 54	$0 00	$0 00	$0 00	$0 00
JOHNSON AND JOHNSON		**478160104**							
09/06/2016	05/10/2016	6 00	$717 94	$688 92	$29 02	$0 00	$0 00	$0 00	$0 00
09/06/2016	07/25/2016	21 00	$2,512 81	$2,610 63	$-97 82	$0 00	$0 00	$0 00	$0 00
JOHNSON CONTROLS INC		**478366107**							
07/11/2016	01/12/2016	45 00	$1,983 67	$1,610 19	$373 48	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
JOHNSON CONTROLS INC		**478366107**							
07/11/2016	03/29/2016	92 00	$4,055 51	$3,487 73	$567 78	$0 00	$0 00	$0 00	$0 00
09/02/2016	01/12/2016	82 00	$3,600 82	$2,934 12	$666 70	$0 00	$0 00	$0 00	$0 00
09/02/2016	02/23/2016	21 00	$922 16	$745 68	$176 48	$0 00	$0 00	$0 00	$0 00
KATE SPADE & CO		**485865109**							
03/03/2016	10/15/2015	48 00	$1,109 88	$1,005 59	$104 29	$0 00	$0 00	$0 00	$0 00
03/03/2016	11/05/2015	38 00	$878 65	$820 31	$58 34	$0 00	$0 00	$0 00	$0 00
03/31/2016	08/13/2015	43 00	$1,101 94	$881 24	$220 70	$0 00	$0 00	$0 00	$0 00
03/31/2016	10/15/2015	38 00	$973 80	$796 10	$177 70	$0 00	$0 00	$0 00	$0 00
03/31/2016	12/14/2015	4 00	$102 51	$71 08	$31 43	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/04/2016	102 00	$2,613 89	$1,908 41	$705 48	$0 00	$0 00	$0 00	$0 00
04/14/2016	12/14/2015	51 00	$1,243 97	$906 26	$337 71	$0 00	$0 00	$0 00	$0 00
04/14/2016	01/19/2016	49 00	$1,195 18	$768 38	$426 80	$0 00	$0 00	$0 00	$0 00
KFORCE.COM INC		**493732101**							
05/19/2016	01/12/2016	7 00	$124 39	$162 12	$-37 73	$0 00	$0 00	$0 00	$0 00
KITE PHARMA INC		**49803L109**							
09/30/2016	09/22/2016	48 00	$2,687 06	$2,631 01	$56 05	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
L BRANDS INC		**501797104**							
05/12/2016	06/12/2015	8 00	$537 03	$678 44	$-141 41	$0 00	$0 00	$0 00	$0 00
05/12/2016	06/22/2015	15 00	$1,006 93	$1,304 40	$-297 47	$0 00	$0 00	$0 00	$0 00
05/12/2016	01/19/2016	9 00	$604 16	$835 52	$-231 36	$0 00	$0 00	$0 00	$0 00
05/12/2016	02/04/2016	23 00	$1,543 96	$2,085 24	$-541 28	$0 00	$0 00	$0 00	$0 00
05/26/2016	06/12/2015	14 00	$931 55	$1,187 28	$-255 73	$0 00	$0 00	$0 00	$0 00
05/26/2016	07/15/2015	13 00	$865 00	$1,094 51	$-229 51	$0 00	$0 00	$0 00	$0 00
05/26/2016	02/18/2016	12 00	$798 47	$1,002 72	$-204 25	$0 00	$0 00	$0 00	$0 00
06/28/2016	07/31/2015	12 00	$783 34	$979 65	$-196 31	$0 00	$0 00	$0 00	$0 00
06/28/2016	02/18/2016	14 00	$913 90	$1,169 83	$-255 93	$0 00	$0 00	$0 00	$0 00
06/28/2016	04/14/2016	23 00	$1,501 41	$1,854 79	$-353 38	$0 00	$0 00	$0 00	$0 00
L S I INDUSTRIES INC (OHIO)		**50216C108**							
12/30/2015	02/18/2015	27 00	$339 92	$212 75	$127 17	$0 00	$0 00	$0 00	$0 00
LENNAR CORP CLASS A		**526057104**							
12/30/2015	05/01/2015	32 00	$1,588 13	$1,500 71	$87 42	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/15/2015	36 00	$1,786 65	$1,768 22	$18 43	$0 00	$0 00	$0 00	$0 00
02/04/2016	05/01/2015	5 00	$204 55	$234 49	$-29 94	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
LENNAR CORP CLASS A		**526057104**							
02/04/2016	01/19/2016	28 00	$1,145 46	$1,144 51	$0 95	$0 00	$0 00	$0 00	$0 00
LINEAR TECHNOLOGY CORP		**535678106**							
05/26/2016	02/04/2016	92 00	$4,316 73	$3,855 54	$461 19	$0 00	$0 00	$0 00	$0 00
LINKEDIN CORP		**53578A108**							
02/04/2016	02/05/2015	3 00	$581 81	$703 25	$-121 44	$0 00	$0 00	$0 00	$0 00
02/18/2016	06/12/2015	6 00	$687 43	$1,295 28	$-607 85	$0 00	$0 00	$0 00	$0 00
03/31/2016	05/01/2015	3 00	$348 82	$600 09	$-251 27	$0 00	$0 00	$0 00	$0 00
06/15/2016	08/27/2015	79 00	$15,124 35	$14,457 82	$666 53	$0 00	$0 00	$0 00	$0 00
06/15/2016	08/31/2015	102 00	$19,527 65	$18,710 34	$817 31	$0 00	$0 00	$0 00	$0 00
06/15/2016	09/04/2015	63 00	$12,061 19	$11,260 54	$800 65	$0 00	$0 00	$0 00	$0 00
06/15/2016	02/22/2016	96 00	$18,378 96	$11,176 96	$7,202 00	$0 00	$0 00	$0 00	$0 00
07/13/2016	06/14/2016	7 00	$1,329 09	$1,342 32	$-13 23	$0 00	$0 00	$0 00	$0 00
09/22/2016	06/14/2016	5 00	$962 34	$958 80	$3 54	$0 00	$0 00	$0 00	$0 00
11/23/2016	05/12/2016	9 00	$1,755 01	$1,134 28	$620 73	$0 00	$0 00	$0 00	$0 00
11/23/2016	06/14/2016	4 00	$780 00	$767 04	$12 96	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
LITTELFUSE INC		**537008104**							
02/05/2016	02/09/2015	3 00	$329 48	$276 72	$52 76	$0 00	$0 00	$0 00	$0 00
LIVE OAK BANCSHARES INC		**53803X105**							
05/19/2016	07/24/2015	105 00	$1,631 67	$2,094 75	$-463 08	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/13/2015	57 00	$885 77	$813 95	$71 82	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/11/2015	35 00	$543 89	$439 95	$103 94	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	38 00	$590 51	$476 31	$114 20	$0 00	$0 00	$0 00	$0 00
LOWES COMPANIES INC		**548661107**							
06/21/2016	12/15/2015	4 00	$313 69	$302 58	$11 11	$0 00	$0 00	$0 00	$0 00
06/21/2016	05/24/2016	17 00	$1,333 17	$1,350 07	$-16 90	$0 00	$0 00	$0 00	$0 00
11/14/2016	12/15/2015	13 00	$913 54	$983 40	$-69 86	$0 00	$0 00	$0 00	$0 00
11/14/2016	03/29/2016	15 00	$1,054 08	$1,123 95	$-69 87	$0 00	$0 00	$0 00	$0 00
LULULEMON ATHLETICA INC		**550021109**							
12/14/2015	09/24/2015	40 00	$1,860 21	$2,092 63	$-232 42	$0 00	$0 00	$0 00	$0 00
12/14/2015	11/05/2015	16 00	$744 09	$828 12	$-84 03	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/15/2015	40 00	$2,077 58	$2,068 40	$9 18	$0 00	$0 00	$0 00	$0 00
12/30/2015	11/05/2015	2 00	$103 88	$103 52	$0 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MSA SAFETY INC		**553498106**							
05/19/2016	10/05/2015	27 00	$1,258 71	$1,138 59	$120 12	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/11/2015	12 00	$559 43	$520 20	$39 23	$0 00	$0 00	$0 00	$0 00
MVC CAP		**553829102**							
05/19/2016	01/12/2016	72 00	$573 72	$548 63	$25 09	$0 00	$0 00	$0 00	$0 00
MACYS INC		**55616P104**							
05/12/2016	01/19/2016	96 00	$2,941 07	$3,726 54	$-785 47	$0 00	$0 00	$0 00	$0 00
MAGELLAN HEALTH SVCS INC NEW		**559079207**							
05/19/2016	10/29/2015	14 00	$905 08	$770 42	$134 66	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/04/2015	9 00	$581 84	$483 82	$98 02	$0 00	$0 00	$0 00	$0 00
MARKETO INC		**57063L107**							
06/29/2016	05/27/2016	281 00	$9,735 89	$8,536 39	$1,199 50	$0 00	$0 00	$0 00	$0 00
06/30/2016	05/27/2016	25 00	$869 05	$759 46	$109 59	$0 00	$0 00	$0 00	$0 00
MARRIOTT INTL INC NEW CL A		**571903202**							
03/29/2016	02/25/2016	23 00	$1,634 34	$1,548 82	$85 52	$0 00	$0 00	$0 00	$0 00
07/11/2016	04/13/2016	8 00	$558 47	$542 66	$15 81	$0 00	$0 00	$0 00	$0 00
07/11/2016	05/10/2016	26 00	$1,815 02	$1,801 94	$13 08	$0 00	$0 00	$0 00	$0 00
09/06/2016	02/25/2016	3 00	$211 35	$202 02	$9 33	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MARRIOTT INTL INC NEW CL A		**571903202**							
09/06/2016	04/13/2016	25 00	$1,761 21	$1,695 83	$65 38	$0 00	$0 00	$0 00	$0 00
MASTERCARD INC CL A		**57636Q104**							
05/02/2016	02/23/2016	22 00	$2,136 02	$1,906 74	$229 28	$0 00	$0 00	$0 00	$0 00
MAXIMUS INC		**577933104**							
04/28/2016	04/14/2016	23 00	$1,241 28	$1,147 74	$93 54	$0 00	$0 00	$0 00	$0 00
09/22/2016	04/14/2016	64 00	$3,696 67	$3,193 72	$502 95	$0 00	$0 00	$0 00	$0 00
09/22/2016	05/26/2016	23 00	$1,328 49	$1,283 50	$44 99	$0 00	$0 00	$0 00	$0 00
MCDONALDS CORP		**580135101**							
01/12/2016	10/27/2015	4 00	$468 79	$445 51	$23 28	$0 00	$0 00	$0 00	$0 00
02/23/2016	10/27/2015	10 00	$1,179 38	$1,113 76	$65 62	$0 00	$0 00	$0 00	$0 00
03/29/2016	09/15/2015	35 00	$4,350 99	$3,441 90	$909 09	$0 00	$0 00	$0 00	$0 00
05/02/2016	08/31/2015	4 00	$511 71	$381 47	$130 24	$0 00	$0 00	$0 00	$0 00
05/02/2016	09/15/2015	3 00	$383 78	$295 02	$88 76	$0 00	$0 00	$0 00	$0 00
06/27/2016	08/31/2015	12 00	$1,400 61	$1,144 39	$256 22	$0 00	$0 00	$0 00	$0 00
11/29/2016	09/06/2016	14 00	$1,677 97	$1,645 14	$32 83	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MCGRATH RENTCORP		**580589109**							
05/19/2016	08/04/2015	15 00	$407 56	$373 95	$33 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	37 00	$1,005 32	$881 71	$123 61	$0 00	$0 00	$0 00	$0 00
MCGRAW-HILL COMPANIES INC		**580645109**							
12/14/2015	04/02/2015	1 00	$92 81	$104 52	$-11 71	$0 00	$0 00	$0 00	$0 00
12/14/2015	06/12/2015	11 00	$1,020 96	$1,141 26	$-120 30	$0 00	$0 00	$0 00	$0 00
12/30/2015	06/12/2015	8 00	$804 49	$830 00	$-25 51	$0 00	$0 00	$0 00	$0 00
12/30/2015	09/11/2015	7 00	$703 92	$657 31	$46 61	$0 00	$0 00	$0 00	$0 00
01/19/2016	09/11/2015	2 00	$166 19	$187 80	$-21 61	$0 00	$0 00	$0 00	$0 00
MEDIDATA SOLUTIONS INC		**58471A105**							
07/21/2016	05/27/2016	12 00	$624 87	$518 52	$106 35	$0 00	$0 00	$0 00	$0 00
MEDIVATION INC		**58501N101**							
03/03/2016	07/31/2015	19 00	$722 27	$1,021 35	$-299 08	$0 00	$0 00	$0 00	$0 00
04/14/2016	07/31/2015	11 00	$537 39	$591 30	$-53 91	$0 00	$0 00	$0 00	$0 00
07/13/2016	05/26/2016	14 00	$862 73	$851 39	$11 34	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/15/2015	20 00	$1,265 02	$846 48	$418 54	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/17/2016	10 00	$632 51	$356 71	$275 80	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MEDIVATION INC		**58501N101**							
09/01/2016	02/18/2016	47 00	$3,798 61	$1,513 16	$2,285 45	$0 00	$0 00	$0 00	$0 00
09/01/2016	03/17/2016	9 00	$727 39	$321 04	$406 35	$0 00	$0 00	$0 00	$0 00
MENTOR GRAPHICS CORP		**587200106**							
05/19/2016	11/23/2015	27 00	$524 06	$493 08 *	$30 98	$0 00	$0 00	$0 00	$0 00
MERCADOLIBRE INC		**58733R102**							
06/08/2016	08/13/2015	36 00	$4,900 52	$4,326 05	$574 47	$0 00	$0 00	$0 00	$0 00
06/08/2016	08/14/2015	63 00	$8,575 91	$7,571 77	$1,004 14	$0 00	$0 00	$0 00	$0 00
07/26/2016	08/13/2015	15 00	$2,268 98	$1,802 52	$466 46	$0 00	$0 00	$0 00	$0 00
MICHAELS COS INC		**59408Q106**							
02/04/2016	11/05/2015	71 00	$1,566 17	$1,677 03	$-110 86	$0 00	$0 00	$0 00	$0 00
MICROCHIP TECHNOLOGY INC		**595017104**							
09/22/2016	06/14/2016	17 00	$1,039 42	$876 52 *	$162 90	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/04/2016	8 00	$498 97	$333 72 *	$165 25	$0 00	$0 00	$0 00	$0 00
09/30/2016	06/14/2016	22 00	$1,372 18	$1,134 32 *	$237 86	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/04/2016	71 00	$4,330 33	$2,961 75 *	$1,368 58	$0 00	$0 00	$0 00	$0 00
MIDDLEBY CORP		**596278101**							
02/04/2016	11/23/2015	12 00	$1,053 92	$1,281 30	$-227 38	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MITEL NETWORKS CORP		**60671Q104**							
02/25/2016	02/27/2015	7 00	$49 13	$68 81	$-19 68	$0 00	$0 00	$0 00	$0 00
02/25/2016	08/18/2015	50 00	$350 90	$405 38	$-54 48	$0 00	$0 00	$0 00	$0 00
MONOTYPE IMAGING HLDGS INC		**61022P100**							
06/03/2016	05/27/2016	80 00	$1,907 05	$1,896 67	$10 38	$0 00	$0 00	$0 00	$0 00
MONSANTO CO NEW		**61166W101**							
05/16/2016	10/27/2015	20 00	$1,982 96	$1,822 60	$160 36	$0 00	$0 00	$0 00	$0 00
05/16/2016	12/15/2015	22 00	$2,181 25	$2,079 00	$102 25	$0 00	$0 00	$0 00	$0 00
05/24/2016	10/27/2015	27 00	$2,914 33	$2,460 51	$453 82	$0 00	$0 00	$0 00	$0 00
MONSTER BEVERAGE CORP		**61174X109**							
12/09/2015	05/07/2015	242 00	$36,689 26	$34,446 38	$2,242 88	$0 00	$0 00	$0 00	$0 00
06/28/2016	03/03/2016	8 00	$1,231 97	$1,025 92	$206 05	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/03/2016	16 00	$2,602 74	$2,051 83	$550 91	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/28/2016	11 00	$1,789 38	$1,402 94	$386 44	$0 00	$0 00	$0 00	$0 00
MOODYS CORP		**615369105**							
12/14/2015	03/18/2015	10 00	$957 34	$1,006 06	$-48 72	$0 00	$0 00	$0 00	$0 00
12/14/2015	09/11/2015	4 00	$382 94	$403 15	$-20 21	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
MORGAN STANLEY		**617446448**							
10/31/2016	09/19/2016	50 00	$1,680 11	$1,595 99	$84 12	$0 00	$0 00	$0 00	$0 00
NN INC		**629337106**							
05/19/2016	06/29/2015	88 00	$1,335 66	$2,254 55	$-918 89	$0 00	$0 00	$0 00	$0 00
NATIONAL-OILWELL INC		**637071101**							
06/14/2016	04/28/2016	55 00	$1,858 06	$1,824 09	$33 97	$0 00	$0 00	$0 00	$0 00
06/22/2016	04/28/2016	25 00	$890 57	$829 13	$61 44	$0 00	$0 00	$0 00	$0 00
07/13/2016	04/28/2016	23 00	$766 42	$762 80	$3 62	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/28/2016	29 00	$970 42	$961 80	$8 62	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	47 00	$1,572 76	$1,505 30	$67 46	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/28/2016	27 00	$903 50	$864 27	$39 23	$0 00	$0 00	$0 00	$0 00
NETSCOUT SYS INC		**64115T104**							
05/19/2016	07/21/2015	7 00	$160 51	$274 82	$-114 31	$0 00	$0 00	$0 00	$0 00
NEWELL RUBBERMAID INC		**651229106**							
05/27/2016	01/19/2016	0 23	$11 47	$10 34	$1 13	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	33 00	$1,729 49	$1,771 10	$-41 61	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/19/2016	66 14	$3,502 27	$2,923 72	$578 55	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
NEWELL RUBBERMAID INC		**651229106**							
09/30/2016	02/04/2016	25 86	$1,369 35	$1,143 14	$226 21	$0 00	$0 00	$0 00	$0 00
NEWFIELD EXPL CO		**651290108**							
10/31/2016	09/30/2016	32 00	$1,298 08	$1,401 17	$-103 09	$0 00	$0 00	$0 00	$0 00
NEWPARK RES INC COM PAR $.01 NEW		**651718504**							
05/19/2016	09/17/2015	66 00	$290 57	$386 09	$-95 52	$0 00	$0 00	$0 00	$0 00
NEWPORT CORP		**651824104**							
02/24/2016	08/07/2015	16 00	$364 15	$249 92	$114 23	$0 00	$0 00	$0 00	$0 00
NIKE INC CLASS B		**654106103**							
02/22/2016	03/13/2015	6 00	$360 95	$291 07	$69 88	$0 00	$0 00	$0 00	$0 00
NOODLES & CO		**65540B105**							
07/26/2016	05/27/2016	136 00	$1,145 44	$1,292 00	$-146 56	$0 00	$0 00	$0 00	$0 00
NOVO-NORDISK A S ADR		**670100205**							
08/08/2016	08/10/2015	413 00	$19,453 69	$23,835 84	$-4,382 15	$0 00	$0 00	$0 00	$0 00
08/08/2016	08/11/2015	5 00	$235 52	$289 40	$-53 88	$0 00	$0 00	$0 00	$0 00
08/09/2016	08/10/2015	59 00	$2,823 68	$3,405 12	$-581 44	$0 00	$0 00	$0 00	$0 00
OSI SYS INC		**671044105**							
10/28/2016	05/27/2016	13 00	$935 04	$670 16	$264 88	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
OMNOVA SOLUTIONS INC		**682129101**							
05/19/2016	06/15/2015	39 00	$255 16	$312 78	$-57 62	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/14/2015	28 00	$183 19	$203 00	$-19 81	$0 00	$0 00	$0 00	$0 00
PRG-SCHULTZ INTL INC		**69357C503**							
02/17/2016	02/18/2015	31 00	$108 99	$168 33	$-59 34	$0 00	$0 00	$0 00	$0 00
02/17/2016	07/14/2015	108 00	$379 72	$419 71	$-39 99	$0 00	$0 00	$0 00	$0 00
02/17/2016	08/19/2015	51 00	$179 31	$200 42	$-21 11	$0 00	$0 00	$0 00	$0 00
PVH CORP		**693656100**							
10/31/2016	10/13/2016	6 00	$640 33	$670 16	$-29 83	$0 00	$0 00	$0 00	$0 00
PACWEST BANCORP DEL		**695263103**							
05/19/2016	01/12/2016	21 00	$832 78	$816 64	$16 14	$0 00	$0 00	$0 00	$0 00
PALO ALTO NETWORKS INC		**697435105**							
02/04/2016	10/22/2015	8 00	$1,165 50	$1,316 08	$-150 58	$0 00	$0 00	$0 00	$0 00
02/04/2016	11/05/2015	6 00	$874 12	$973 05	$-98 93	$0 00	$0 00	$0 00	$0 00
03/03/2016	11/05/2015	1 00	$150 97	$162 18	$-11 21	$0 00	$0 00	$0 00	$0 00
03/03/2016	01/19/2016	10 00	$1,509 66	$1,478 30	$31 36	$0 00	$0 00	$0 00	$0 00
05/26/2016	03/17/2016	4 00	$581 11	$620 60	$-39 49	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
PALO ALTO NETWORKS INC		**697435105**							
07/13/2016	01/19/2016	2 00	$255 18	$295 66	$-40 48	$0 00	$0 00	$0 00	$0 00
07/13/2016	03/17/2016	11 00	$1,403 50	$1,706 65	$-303 15	$0 00	$0 00	$0 00	$0 00
07/13/2016	04/14/2016	10 00	$1,275 91	$1,400 93	$-125 02	$0 00	$0 00	$0 00	$0 00
07/13/2016	06/14/2016	2 00	$255 18	$260 05	$-4 87	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/22/2016	12 00	$1,815 17	$1,822 68	$-7 51	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/30/2016	6 00	$907 58	$955 62	$-48 04	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/29/2016	13 00	$2,008 89	$1,952 92	$55 97	$0 00	$0 00	$0 00	$0 00
11/14/2016	01/29/2016	75 00	$11,722 40	$11,266 82	$455 58	$0 00	$0 00	$0 00	$0 00
11/21/2016	01/29/2016	53 00	$8,420 95	$7,961 89	$459 06	$0 00	$0 00	$0 00	$0 00
PAYPAL HOLDINGS INC		**70450Y103**							
03/29/2016	10/27/2015	67 00	$2,620 61	$2,387 60	$233 01	$0 00	$0 00	$0 00	$0 00
03/29/2016	11/24/2015	13 00	$508 48	$455 39	$53 09	$0 00	$0 00	$0 00	$0 00
03/29/2016	01/25/2016	13 00	$508 47	$409 48	$98 99	$0 00	$0 00	$0 00	$0 00
PENSKE AUTOMOTIVE GROUP INC		**70959W103**							
05/19/2016	01/12/2016	23 00	$833 99	$800 86	$33 13	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
PFIZER INC		**717081103**							
11/29/2016	05/10/2016	47 00	$1,487 70	$1,578 08	$-90 38	$0 00	$0 00	$0 00	$0 00
11/29/2016	10/17/2016	17 00	$538 11	$555 31	$-17 20	$0 00	$0 00	$0 00	$0 00
PHILIP MORRIS INTL INC		**718172109**							
12/15/2015	01/13/2015	3 00	$262 61	$248 92	$13 69	$0 00	$0 00	$0 00	$0 00
12/15/2015	11/10/2015	10 00	$875 38	$850 30	$25 08	$0 00	$0 00	$0 00	$0 00
PILGRIMS PRIDE CORP		**72147K108**							
02/04/2016	12/14/2015	35 00	$779 79	$737 80	$41 99	$0 00	$0 00	$0 00	$0 00
02/18/2016	12/14/2015	39 00	$894 04	$822 11	$71 93	$0 00	$0 00	$0 00	$0 00
03/31/2016	09/11/2015	100 00	$2,520 62	$2,103 23	$417 39	$0 00	$0 00	$0 00	$0 00
03/31/2016	12/14/2015	1 00	$25 21	$21 08	$4 13	$0 00	$0 00	$0 00	$0 00
04/14/2016	09/11/2015	28 00	$708 54	$588 90	$119 64	$0 00	$0 00	$0 00	$0 00
04/14/2016	10/15/2015	40 00	$1,012 20	$740 29	$271 91	$0 00	$0 00	$0 00	$0 00
PLANTRONICS INC NEW		**727493108**							
05/19/2016	11/09/2015	22 00	$918 44	$1,164 68	$-246 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/12/2016	12 00	$500 97	$537 72	$-36 75	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
PLEXUS CORP		**729132100**							
12/04/2015 .	07/24/2015	4 00	$150 09	$150 12	$-0 03	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/02/2015	38 00	$1,587 28	$1,313 66	$273 62	$0 00	$0 00	$0 00	$0 00
POLARIS INDUSTRIES INC NEW		**731068102**							
03/03/2016	10/22/2015	10 00	$925 96	$1,099 88	$-173 92	$0 00	$0 00	$0 00	$0 00
03/17/2016	10/22/2015	22 00	$2,172 01	$2,419 74	$-247 73	$0 00	$0 00	$0 00	$0 00
03/17/2016	12/14/2015	22 00	$2,172 01	$2,053 04	$118 97	$0 00	$0 00	$0 00	$0 00
PRICE T ROWE GROUP INC		**74144T108**							
01/19/2016	12/30/2015	74 00	$4,851 91	$5,373 87	$-521 96	$0 00	$0 00	$0 00	$0 00
PROVIDENCE SVC CORP		**743815102**							
05/19/2016	11/11/2015	28 00	$1,340 38	$1,334 20	$6 18	$0 00	$0 00	$0 00	$0 00
QORVO INC		**74736K101**							
12/15/2015	08/25/2015	28 00	$1,457 09	$1,466 36	$-9 27	$0 00	$0 00	$0 00	$0 00
RADIAN GROUP INC		**750236101**							
05/12/2016	11/05/2015	80 00	$956 79	$1,128 66	$-171 87	$0 00	$0 00	$0 00	$0 00
05/26/2016	11/05/2015	33 00	$409 92	$465 57	$-55 65	$0 00	$0 00	$0 00	$0 00
05/26/2016	01/19/2016	98 00	$1,217 33	$1,090 05	$127 28	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
RANGE RES CORP		**75281A109**							
12/15/2015	03/30/2015	34 00	$728 61	$1,751 68	$-1,023 07	$0 00	$0 00	$0 00	$0 00
12/15/2015	04/28/2015	37 00	$792 89	$2,299 27	$-1,506 38	$0 00	$0 00	$0 00	$0 00
12/15/2015	07/02/2015	12 00	$257 15	$579 12	$-321 97	$0 00	$0 00	$0 00	$0 00
01/12/2016	07/02/2015	36 00	$882 34	$1,737 36	$-855 02	$0 00	$0 00	$0 00	$0 00
RAVEN INDS INC		**754212108**							
05/19/2016	08/21/2015	35 00	$623 33	$646 80	$-23 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/30/2015	25 00	$445 24	$421 24	$24 00	$0 00	$0 00	$0 00	$0 00
RAYONIER ADVANCED MATLS INC		**75508B104**							
05/19/2016	08/20/2015	127 00	$1,655 50	$858 51	$796 99	$0 00	$0 00	$0 00	$0 00
RED HAT INC		**756577102**							
07/13/2016	02/04/2016	16 00	$1,181 05	$1,100 75	$80 30	$0 00	$0 00	$0 00	$0 00
07/13/2016	02/18/2016	14 00	$1,033 42	$918 22	$115 20	$0 00	$0 00	$0 00	$0 00
RED ROBIN GOURMET BURGERS INC		**75689M101**							
08/16/2016	05/27/2016	34 00	$1,759 89	$1,771 54	$-11 65	$0 00	$0 00	$0 00	$0 00
RITE AID CORP		**767754104**							
09/22/2016	04/28/2016	417 00	$3,377 67	$3,357 48	$20 19	$0 00	$0 00	$0 00	$0 00
09/30/2016	04/28/2016	122 00	$939 39	$982 28	$-42 89	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
RITE AID CORP		**767754104**							
09/30/2016	05/26/2016	111 00	$854 69	$867 80	$-13 11	$0 00	$0 00	$0 00	$0 00
09/30/2016	06/28/2016	118 00	$908 59	$895 03	$13 56	$0 00	$0 00	$0 00	$0 00
09/30/2016	08/05/2016	41 00	$315 70	$285 98	$29 72	$0 00	$0 00	$0 00	$0 00
10/13/2016	07/13/2016	113 00	$816 37	$776 88	$39 49	$0 00	$0 00	$0 00	$0 00
10/13/2016	08/05/2016	219 00	$1,582 18	$1,527 52	$54 66	$0 00	$0 00	$0 00	$0 00
ROCKWELL COLLINS INC		**774341101**							
02/04/2016	06/12/2015	39 00	$3,140 52	$3,674 90	$-534 38	$0 00	$0 00	$0 00	$0 00
02/04/2016	09/24/2015	12 00	$966 31	$968 85	$-2 54	$0 00	$0 00	$0 00	$0 00
02/04/2016	12/30/2015	11 00	$885 79	$1,028 94	$-143 15	$0 00	$0 00	$0 00	$0 00
ROGERS CORP		**775133101**							
02/24/2016	07/17/2015	30 00	$1,539 59	$1,684 20	$-144 61	$0 00	$0 00	$0 00	$0 00
ROPER INDS INC NEW		**776696106**							
09/22/2016	05/26/2016	7 00	$1,265 86	$1,203 65	$62 21	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	2 00	$361 67	$341 71	$19 96	$0 00	$0 00	$0 00	$0 00
09/30/2016	08/05/2016	9 00	$1,644 62	$1,537 70	$106 92	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ROSS STORES INC		**778296103**							
03/03/2016	04/17/2015	3 00	$172 62	$151 69	$20 93	$0 00	$0 00	$0 00	$0 00
03/03/2016	11/23/2015	19 00	$1,093 27	$964 92	$128 35	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/22/2016	14 00	$906 10	$891 94	$14 16	$0 00	$0 00	$0 00	$0 00
S&P GLOBAL INC		**78409V104**							
06/28/2016	05/26/2016	15 00	$1,507 88	$1,658 70	$-150 82	$0 00	$0 00	$0 00	$0 00
10/13/2016	05/26/2016	3 00	$369 52	$331 74	$37 78	$0 00	$0 00	$0 00	$0 00
11/14/2016	05/10/2016	14 00	$1,758 78	$1,472 94	$285 84	$0 00	$0 00	$0 00	$0 00
11/29/2016	03/29/2016	28 00	$3,321 45	$2,734 56	$586 89	$0 00	$0 00	$0 00	$0 00
SPDR SER TR S&P BIOTECH ETF		**78464A870**							
07/19/2016	07/13/2016	82 00	$4,616 63	$4,624 93	$-8 30	$0 00	$0 00	$0 00	$0 00
SVB FINL GROUP		**78486Q101**							
03/31/2016	01/19/2016	6 00	$609 40	$575 25	$34 15	$0 00	$0 00	$0 00	$0 00
06/14/2016	01/19/2016	12 00	$1,187 16	$1,150 49	$36 67	$0 00	$0 00	$0 00	$0 00
06/14/2016	02/04/2016	13 00	$1,286 09	$1,229 07	$57 02	$0 00	$0 00	$0 00	$0 00
ST JUDE MEDICAL INC		**790849103**							
12/15/2015	02/12/2015	19 00	$1,167 34	$1,267 16	$-99 82	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ST JUDE MEDICAL INC		**790849103**							
12/15/2015	06/10/2015	10 00	$614 39	$744 00	$-129 61	$0 00	$0 00	$0 00	$0 00
12/30/2015	04/02/2015	4 00	$249 08	$260 84	$-11 76	$0 00	$0 00	$0 00	$0 00
SALESFORCE COM INC		**79466L302**							
10/31/2016	09/21/2016	7 00	$526 62	$512 41	$14 21	$0 00	$0 00	$0 00	$0 00
SCHEIN HENRY INC		**806407102**							
10/31/2016	08/05/2016	6 00	$898 33	$995 85	$-97 52	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/22/2016	6 00	$898 33	$1,004 10	$-105 77	$0 00	$0 00	$0 00	$0 00
SCHWAB CHARLES CORP NEW		**808513105**							
10/31/2016	06/20/2016	8 00	$256 02	$231 76	$24 26	$0 00	$0 00	$0 00	$0 00
11/14/2016	06/20/2016	405 00	$14,788 78	$11,733 09	$3,055 69	$0 00	$0 00	$0 00	$0 00
SEALED AIR CORP NEW		**81211K100**							
04/28/2016	10/15/2015	20 00	$981 94	$973 80	$8 14	$0 00	$0 00	$0 00	$0 00
05/12/2016	10/15/2015	20 00	$955 88	$973 80	$-17 92	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/15/2015	27 00	$1,260 87	$1,314 63	$-53 76	$0 00	$0 00	$0 00	$0 00
09/30/2016	10/15/2015	40 00	$1,838 80	$1,947 59	$-108 79	$0 00	$0 00	$0 00	$0 00
09/30/2016	11/05/2015	42 00	$1,930 75	$2,018 94	$-88 19	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SEALED AIR CORP NEW		**81211K100**							
09/30/2016	12/30/2015	41 00	$1,884 77	$1,845 94	$38 83	$0 00	$0 00	$0 00	$0 00
SERVICEMASTER GLOBAL HLDGS INC		**81761R109**							
06/14/2016	04/28/2016	44 00	$1,725 65	$1,688 19	$37 46	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/28/2016	105 00	$3,952 65	$4,028 63	$-75 98	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	26 00	$978 75	$921 70	$57 05	$0 00	$0 00	$0 00	$0 00
SERVICENOW INC		**81762P102**							
12/11/2015	03/17/2015	156 00	$13,218 46	$12,440 91	$777 55	$0 00	$0 00	$0 00	$0 00
12/11/2015	03/18/2015	168 00	$14,235 27	$13,408 06	$827 21	$0 00	$0 00	$0 00	$0 00
12/14/2015	04/17/2015	5 00	$414 69	$355 98	$58 71	$0 00	$0 00	$0 00	$0 00
12/14/2015	05/28/2015	6 00	$497 63	$466 50	$31 13	$0 00	$0 00	$0 00	$0 00
12/29/2015	03/17/2015	184 00	$16,151 30	$14,673 89	$1,477 41	$0 00	$0 00	$0 00	$0 00
02/04/2016	04/17/2015	9 00	$534 54	$640 77	$-106 23	$0 00	$0 00	$0 00	$0 00
04/28/2016	03/17/2016	17 00	$1,226 46	$1,039 21	$187 25	$0 00	$0 00	$0 00	$0 00
10/13/2016	03/17/2016	4 00	$302 12	$244 52	$57 60	$0 00	$0 00	$0 00	$0 00
10/13/2016	07/19/2016	20 00	$1,510 62	$1,405 58	$105 04	$0 00	$0 00	$0 00	$0 00
10/13/2016	08/05/2016	37 00	$2,794 64	$2,808 07	$-13 43	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SERVICENOW INC		**81762P102**							
10/13/2016	09/22/2016	14 00	$1,057 43	$1,083 88	$-26 45	$0 00	$0 00	$0 00	$0 00
SHERWIN WILLIAMS CO		**824348106**							
02/04/2016	01/19/2016	5 00	$1,302 20	$1,191 49	$110 71	$0 00	$0 00	$0 00	$0 00
02/18/2016	09/24/2015	4 00	$1,021 94	$903 89	$118 05	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/05/2016	1 00	$244 52	$300 32	$-55 80	$0 00	$0 00	$0 00	$0 00
SIGNATURE BK NEW YORK N Y		**82669G104**							
03/03/2016	02/04/2016	10 00	$1,404 65	$1,395 34	$9 31	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/04/2016	5 00	$579 21	$697 67	$-118 46	$0 00	$0 00	$0 00	$0 00
SKECHERS U S A INC CL A		**830566105**							
01/19/2016	07/31/2015	22 00	$595 38	$1,105 30	$-509 92	$0 00	$0 00	$0 00	$0 00
01/19/2016	08/13/2015	57 00	$1,542 56	$2,900 11	$-1,357 55	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/31/2015	14 00	$404 00	$703 37	$-299 37	$0 00	$0 00	$0 00	$0 00
02/04/2016	10/15/2015	18 00	$519 42	$776 27	$-256 85	$0 00	$0 00	$0 00	$0 00
04/28/2016	10/15/2015	28 00	$949 55	$1,207 54	$-257 99	$0 00	$0 00	$0 00	$0 00
11/10/2016	11/23/2015	13 00	$279 39	$383 05	$-103 66	$0 00	$0 00	$0 00	$0 00
11/10/2016	03/17/2016	25 00	$537 28	$814 75	$-277 47	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SKECHERS U S A INC CL A		**830566105**							
11/10/2016	05/26/2016	32 00	$687 72	$969 60	$-281 88	$0 00	$0 00	$0 00	$0 00
11/10/2016	07/19/2016	27 00	$580 27	$868 56	$-288 29	$0 00	$0 00	$0 00	$0 00
SKYWORKS SOLUTIONS INC		**83088M102**							
02/11/2016	08/26/2015	133 00	$7,451 30	$11,089 70	$-3,638 40	$0 00	$0 00	$0 00	$0 00
02/11/2016	08/27/2015	631 00	$35,351 63	$55,975 51	$-20,623 88	$0 00	$0 00	$0 00	$0 00
02/12/2016	08/25/2015	410 00	$23,314 88	$33,194 34	$-9,879 46	$0 00	$0 00	$0 00	$0 00
02/12/2016	08/26/2015	33 00	$1,876 56	$2,751 58	$-875 02	$0 00	$0 00	$0 00	$0 00
02/12/2016	12/29/2015	463 00	$26,328 76	$37,323 87	$-10,995 11	$0 00	$0 00	$0 00	$0 00
06/27/2016	02/23/2016	20 00	$1,149 57	$1,254 45	$-104 88	$0 00	$0 00	$0 00	$0 00
07/13/2016	02/04/2016	12 00	$784 06	$789 07	$-5 01	$0 00	$0 00	$0 00	$0 00
10/13/2016	08/19/2016	3 00	$232 86	$218 84	$14 02	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/01/2016	15 00	$1,164 30	$1,125 47	$38 83	$0 00	$0 00	$0 00	$0 00
SONUS NETWORKS INC		**835916503**							
05/19/2016	08/18/2015	34 00	$296 19	$254 24	$41 95	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/02/2015	83 00	$723 05	$559 41	$163 64	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SOUTHWEST AIRLINES CO		**844741108**							
02/04/2016	06/12/2015	29 00	$1,090 65	$1,019 52	$71 13	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/31/2015	12 00	$451 30	$432 84	$18 46	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/18/2016	31 00	$1,355 29	$1,208 38	$146 91	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	44 00	$1,659 32	$1,799 89	$-140 57	$0 00	$0 00	$0 00	$0 00
SPLUNK INC		**848637104**							
02/04/2016	02/05/2015	14 00	$662 75	$853 44	$-190 69	$0 00	$0 00	$0 00	$0 00
02/04/2016	01/19/2016	18 00	$852 10	$861 66	$-9 56	$0 00	$0 00	$0 00	$0 00
06/03/2016	08/10/2015	276 00	$15,743 41	$19,173 00	$-3,429 59	$0 00	$0 00	$0 00	$0 00
08/08/2016	08/10/2015	52 00	$3,193 28	$3,612 31	$-419 03	$0 00	$0 00	$0 00	$0 00
08/08/2016	08/27/2015	48 00	$2,947 64	$3,083 89	$-136 25	$0 00	$0 00	$0 00	$0 00
08/08/2016	08/28/2015	112 00	$6,877 82	$7,354 77	$-476 95	$0 00	$0 00	$0 00	$0 00
10/13/2016	06/14/2016	10 00	$563 00	$564 40	$-1 40	$0 00	$0 00	$0 00	$0 00
10/13/2016	09/22/2016	14 00	$788 19	$826 49	$-38 30	$0 00	$0 00	$0 00	$0 00
SPROUTS FMRS MKT INC		**85208M102**							
12/14/2015	05/14/2015	55 00	$1,405 30	$1,636 60	$-231 30	$0 00	$0 00	$0 00	$0 00
12/30/2015	05/14/2015	15 00	$396 48	$446 35	$-49 87	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SPROUTS FMRS MKT INC		**85208M102**							
12/30/2015	07/15/2015	63 00	$1,665 22	$1,702 58	$-37 36	$0 00	$0 00	$0 00	$0 00
12/30/2015	08/13/2015	69 00	$1,823 82	$1,454 28	$369 54	$0 00	$0 00	$0 00	$0 00
12/30/2015	09/11/2015	41 00	$1,083 72	$903 23	$180 49	$0 00	$0 00	$0 00	$0 00
STARWOOD HOTELS & RESORTS		**85590A401**							
03/31/2016	06/22/2015	7 00	$584 61	$578 39	$6 22	$0 00	$0 00	$0 00	$0 00
03/31/2016	07/15/2015	12 00	$1,002 18	$1,011 76	$-9 58	$0 00	$0 00	$0 00	$0 00
04/14/2016	06/22/2015	17 00	$1,370 92	$1,404 66	$-33 74	$0 00	$0 00	$0 00	$0 00
09/23/2016	02/18/2016	11 00	$844 80	$666 10	$178 70	$0 00	$0 00	$0 00	$0 00
STEPAN CO		**858586100**							
02/26/2016	03/03/2015	6 00	$295 39	$246 48	$48 91	$0 00	$0 00	$0 00	$0 00
02/26/2016	04/13/2015	3 00	$147 69	$128 34	$19 35	$0 00	$0 00	$0 00	$0 00
STERICYCLE INC		**858912108**							
09/22/2016	03/17/2016	17 00	$1,341 77	$2,051 22	$-709 45	$0 00	$0 00	$0 00	$0 00
09/22/2016	05/12/2016	17 00	$1,341 77	$1,592 56	$-250 79	$0 00	$0 00	$0 00	$0 00
09/22/2016	05/26/2016	11 00	$868 20	$1,081 86	$-213 66	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
SUNPOWER CORP		**867652406**							
05/26/2016	03/31/2016	82 00	$1,392 71	$1,850 66	$-457 95	$0 00	$0 00	$0 00	$0 00
05/26/2016	04/14/2016	89 00	$1,511 61	$1,929 16	$-417 55	$0 00	$0 00	$0 00	$0 00
SUPERNUS PHARMACEUTICALS INC		**868459108**							
05/19/2016	01/12/2016	53 00	$928 01	$610 02	$317 99	$0 00	$0 00	$0 00	$0 00
TABLEAU SOFTWARE INC		**87336U105**							
02/18/2016	07/31/2015	8 00	$328 88	$857 95	$-529 07	$0 00	$0 00	$0 00	$0 00
02/18/2016	09/24/2015	18 00	$739 97	$1,517 91	$-777 94	$0 00	$0 00	$0 00	$0 00
02/18/2016	01/19/2016	9 00	$369 98	$715 27	$-345 29	$0 00	$0 00	$0 00	$0 00
05/26/2016	01/19/2016	5 00	$245 75	$397 37	$-151 62	$0 00	$0 00	$0 00	$0 00
05/26/2016	04/14/2016	19 00	$933 83	$914 66	$19 17	$0 00	$0 00	$0 00	$0 00
TELEFLEX INC		**879369106**							
02/26/2016	03/09/2015	3 00	$435 75	$360 96	$74 79	$0 00	$0 00	$0 00	$0 00
TENNANT CO		**880345103**							
11/15/2016	06/14/2016	4 00	$287 75	$214 07	$73 68	$0 00	$0 00	$0 00	$0 00
11/15/2016	08/24/2016	8 00	$575 49	$510 08	$65 41	$0 00	$0 00	$0 00	$0 00
TESLA MTRS INC		**88160R101**							
04/04/2016	08/07/2015	17 00	$4,196 25	$4,107 50	$88 75	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION / Date sold or disposed	Date acquired	CUSIP / 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)
TESLA MTRS INC		**88160R101**							
04/04/2016	08/24/2015	51 00	$12,588 75	$11,317 73	$1,271 02	$0 00	$0 00	$0 00	$0 00
04/04/2016	02/22/2016	61 00	$15,057 13	$10,808 93	$4,248 20	$0 00	$0 00	$0 00	$0 00
TETRA TECHNOLOGIES INC DEL		**88162F105**							
11/17/2016	05/27/2016	116 00	$630 62	$617 02	$13 60	$0 00	$0 00	$0 00	$0 00
11/17/2016	08/24/2016	62 00	$337 06	$401 76	$-64 70	$0 00	$0 00	$0 00	$0 00
11/17/2016	08/29/2016	5 00	$27 18	$31 29	$-4 11	$0 00	$0 00	$0 00	$0 00
TOLL BROS INC		**889478103**							
09/22/2016	06/22/2016	20 00	$583 85	$545 79	$38 06	$0 00	$0 00	$0 00	$0 00
09/22/2016	07/19/2016	33 00	$963 35	$912 02	$51 33	$0 00	$0 00	$0 00	$0 00
11/23/2016	06/22/2016	165 00	$4,938 59	$4,502 75	$435 84	$0 00	$0 00	$0 00	$0 00
TRACTOR SUPPLY CO		**892356106**							
01/19/2016	07/15/2015	16 00	$1,327 55	$1,491 10	$-163 55	$0 00	$0 00	$0 00	$0 00
02/04/2016	04/17/2015	8 00	$663 35	$695 60	$-32 25	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/15/2015	1 00	$82 92	$93 19	$-10 27	$0 00	$0 00	$0 00	$0 00
02/18/2016	04/17/2015	1 00	$84 79	$86 95	$-2 16	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	14 00	$953 24	$1,220 43	$-267 19	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
TRIMAS CORP NEW		**896215209**							
05/19/2016	08/06/2015	11 00	$178 75	$180 51	$-1 76	$0 00	$0 00	$0 00	$0 00
TUESDAY MORNING CORP NEW		**899035505**							
05/19/2016	07/14/2015	20 00	$124 69	$214 40	$-89 71	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/24/2015	39 00	$243 15	$243 65	$-0 50	$0 00	$0 00	$0 00	$0 00
TYLER TECHNOLOGIES INC		**902252105**							
06/14/2016	04/14/2016	11 00	$1,707 38	$1,508 06	$199 32	$0 00	$0 00	$0 00	$0 00
07/19/2016	04/14/2016	7 00	$1,151 07	$959 68	$191 39	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/31/2016	6 00	$968 58	$781 60	$186 98	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/14/2016	4 00	$645 72	$548 39	$97 33	$0 00	$0 00	$0 00	$0 00
09/22/2016	03/31/2016	10 00	$1,745 39	$1,302 66	$442 73	$0 00	$0 00	$0 00	$0 00
TYSON FOODS INC CL A		**902494103**							
12/14/2015	05/01/2015	1 00	$52 26	$40 23	$12 03	$0 00	$0 00	$0 00	$0 00
12/14/2015	05/14/2015	27 00	$1,410 99	$1,126 17	$284 82	$0 00	$0 00	$0 00	$0 00
12/14/2015	07/15/2015	3 00	$156 78	$130 64	$26 14	$0 00	$0 00	$0 00	$0 00
04/28/2016	05/01/2015	21 00	$1,378 83	$844 83	$534 00	$0 00	$0 00	$0 00	$0 00
10/13/2016	06/28/2016	47 00	$3,404 77	$3,002 83	$401 94	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
TYSON FOODS INC CL A		**902494103**							
10/13/2016	09/22/2016	9 00	$651 98	$687 96	$-35 98	$0 00	$0 00	$0 00	$0 00
ULTIMATE SOFTWARE GROUP INC		**90385D107**							
02/18/2016	12/14/2015	1 00	$160 03	$190 49	$-30 46	$0 00	$0 00	$0 00	$0 00
02/18/2016	12/30/2015	4 00	$640 12	$796 24	$-156 12	$0 00	$0 00	$0 00	$0 00
03/31/2016	12/14/2015	5 00	$969 38	$952 45	$16 93	$0 00	$0 00	$0 00	$0 00
ULTRAGENYX PHARMACEUTICAL INC		**90400D108**							
12/14/2015	07/31/2015	12 00	$1,182 94	$1,432 68	$-249 74	$0 00	$0 00	$0 00	$0 00
12/30/2015	07/31/2015	10 00	$1,147 59	$1,193 90	$-46 31	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/31/2015	4 00	$221 23	$477 56	$-256 33	$0 00	$0 00	$0 00	$0 00
02/04/2016	10/15/2015	20 00	$1,106 16	$1,678 87	$-572 71	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/26/2016	38 00	$2,485 49	$2,670 61	$-185 12	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/28/2016	23 00	$1,504 38	$1,168 86	$335 52	$0 00	$0 00	$0 00	$0 00
ULTRATECH STEPPER INC		**904034105**							
11/17/2016	05/27/2016	20 00	$463 22	$450 17	$13 05	$0 00	$0 00	$0 00	$0 00
11/18/2016	05/27/2016	30 00	$695 38	$675 25	$20 13	$0 00	$0 00	$0 00	$0 00
11/28/2016	05/27/2016	52 00	$1,226 40	$1,170 43	$55 97	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
UNDER ARMOUR INC CL A		**904311107**							
03/03/2016	01/19/2016	28 00	$2,331 53	$1,871 06	$460 47	$0 00	$0 00	$0 00	$0 00
03/03/2016	02/04/2016	29 00	$2,414 80	$2,336 19	$78 61	$0 00	$0 00	$0 00	$0 00
07/13/2016	06/14/2016	59 00	$2,445 79	$2,185 44	$260 35	$0 00	$0 00	$0 00	$0 00
UNITED CONTL HLDGS INC		**910047109**							
06/14/2016	03/17/2016	61 00	$2,592 64	$3,596 44	$-1,003 80	$0 00	$0 00	$0 00	$0 00
06/28/2016	03/17/2016	38 00	$1,462 68	$2,240 40	$-777 72	$0 00	$0 00	$0 00	$0 00
06/28/2016	04/28/2016	78 00	$3,002 34	$3,819 86	$-817 52	$0 00	$0 00	$0 00	$0 00
UNITED RENTALS INC		**911363109**							
02/04/2016	09/24/2015	3 00	$146 75	$182 92	$-36 17	$0 00	$0 00	$0 00	$0 00
03/17/2016	03/03/2016	92 00	$5,834 95	$5,175 88	$659 07	$0 00	$0 00	$0 00	$0 00
UNITED TECHNOLOGIES CORP		**913017109**							
12/15/2015	09/29/2015	9 00	$841 50	$786 69	$54 81	$0 00	$0 00	$0 00	$0 00
12/15/2015	11/10/2015	9 00	$841 51	$886 39	$-44 88	$0 00	$0 00	$0 00	$0 00
01/12/2016	09/29/2015	9 00	$817 81	$786 69	$31 12	$0 00	$0 00	$0 00	$0 00
UNIVERSAL STAINLESS & ALLOY PRODS		**913837100**							
05/19/2016	08/19/2015	18 00	$207 65	$229 10	$-21 45	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
VANTIV INC		**92210H105**							
08/19/2016	03/17/2016	25 00	$1,336 05	$1,281 50	$54 55	$0 00	$0 00	$0 00	$0 00
VERIZON COMMUNICATIONS		**92343V104**							
01/12/2016	03/10/2015	9 00	$403 76	$427 38	$-23 62	$0 00	$0 00	$0 00	$0 00
11/29/2016	08/08/2016	31 00	$1,575 80	$1,659 12	$-83 32	$0 00	$0 00	$0 00	$0 00
VERISK ANALYTICS INC		**92345Y106**							
03/03/2016	11/23/2015	7 00	$530 11	$515 33	$14 78	$0 00	$0 00	$0 00	$0 00
11/23/2016	08/05/2016	53 00	$4,429 50	$4,344 36	$85 14	$0 00	$0 00	$0 00	$0 00
11/23/2016	10/13/2016	10 00	$835 75	$795 66	$40 09	$0 00	$0 00	$0 00	$0 00
VERTEX PHARMACEUTICALS INC		**92532F100**							
05/10/2016	10/27/2015	13 00	$1,139 45	$1,521 76	$-382 31	$0 00	$0 00	$0 00	$0 00
05/10/2016	03/29/2016	3 00	$262 95	$231 02	$31 93	$0 00	$0 00	$0 00	$0 00
VISA INC CL A		**92826C839**							
01/28/2016	06/26/2015	92 00	$6,397 44	$6,310 71	$86 73	$0 00	$0 00	$0 00	$0 00
VIRTUS INVT PARTNERS INC		**92828Q109**							
05/19/2016	06/19/2015	20 00	$1,580 02	$2,806 14	$-1,226 12	$0 00	$0 00	$0 00	$0 00
VISTEON CORP		**92839U206**							
02/18/2016	06/22/2015	42 00	$2,830 24	$2,734 23 *	$96 01	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
VULCAN MATERIALS CO		**929160109**							
09/22/2016	08/05/2016	43 00	$4,800 74	$5,102 75	$-302 01	$0 00	$0 00	$0 00	$0 00
WMI HLDGS CORP		**92936P100**							
05/19/2016	11/30/2015	598 00	$1,419 08	$1,456 25	$-37 17	$0 00	$0 00	$0 00	$0 00
WABTEC CORP		**929740108**							
04/28/2016	05/01/2015	15 00	$1,279 64	$1,505 01	$-225 37	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/15/2015	10 00	$721 32	$908 45	$-187 13	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/22/2015	21 00	$1,514 77	$1,758 97	$-244 20	$0 00	$0 00	$0 00	$0 00
WENDYS CO		**95058W100**							
05/19/2016	09/30/2015	153 00	$1,557 52	$1,313 60	$243 92	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/06/2015	63 00	$641 33	$604 16	$37 17	$0 00	$0 00	$0 00	$0 00
WESTLAKE CHEM CORP		**960413102**							
04/28/2016	08/27/2015	14 00	$715 24	$759 50	$-44 26	$0 00	$0 00	$0 00	$0 00
08/05/2016	08/27/2015	29 00	$1,342 41	$1,573 25	$-230 84	$0 00	$0 00	$0 00	$0 00
08/05/2016	09/11/2015	5 00	$231 45	$254 40	$-22 95	$0 00	$0 00	$0 00	$0 00
10/31/2016	03/17/2016	12 00	$622 46	$581 77	$40 69	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/30/2016	15 00	$778 08	$805 20	$-27 12	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
WESTROCK CO		**96145D105**							
09/22/2016	02/04/2016	2 00	$96 42	$60 83	$35 59	$0 00	$0 00	$0 00	$0 00
11/10/2016	02/04/2016	17 00	$825 50	$517 04	$308 46	$0 00	$0 00	$0 00	$0 00
WEX INC		**96208T104**							
02/04/2016	06/22/2015	20 00	$1,426 65	$2,359 16	$-932 51	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/31/2015	16 00	$1,141 32	$1,629 76	$-488 44	$0 00	$0 00	$0 00	$0 00
05/12/2016	07/31/2015	2 00	$179 39	$203 72	$-24 33	$0 00	$0 00	$0 00	$0 00
05/12/2016	09/11/2015	11 00	$986 65	$1,044 78	$-58 13	$0 00	$0 00	$0 00	$0 00
11/10/2016	01/19/2016	11 00	$1,155 46	$777 36	$378 10	$0 00	$0 00	$0 00	$0 00
11/10/2016	03/03/2016	25 00	$2,626 04	$1,831 75	$794 29	$0 00	$0 00	$0 00	$0 00
WHIRLPOOL CORP		**963320106**							
01/25/2016	01/12/2016	6 00	$799 12	$805 74	$-6 62	$0 00	$0 00	$0 00	$0 00
02/23/2016	01/12/2016	11 00	$1,646 39	$1,477 18	$169 21	$0 00	$0 00	$0 00	$0 00
WHITEWAVE FOODS CO		**966244105**							
02/18/2016	12/14/2015	9 00	$340 19	$334 17	$6 02	$0 00	$0 00	$0 00	$0 00
02/18/2016	12/30/2015	21 00	$793 79	$821 10	$-27 31	$0 00	$0 00	$0 00	$0 00
06/14/2016	12/14/2015	73 00	$3,230 99	$2,710 48	$520 51	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
WHITEWAVE FOODS CO		**966244105**							
08/05/2016	12/14/2015	1 00	$55 54	$37 13	$18 41	$0 00	$0 00	$0 00	$0 00
08/05/2016	01/19/2016	50 00	$2,776 91	$1,783 70	$993 21	$0 00	$0 00	$0 00	$0 00
WHITING PETE CORP NEW		**966387102**							
04/28/2016	03/17/2016	107 00	$1,349 96	$971 31	$378 65	$0 00	$0 00	$0 00	$0 00
06/14/2016	03/17/2016	51 00	$573 25	$462 96	$110 29	$0 00	$0 00	$0 00	$0 00
06/14/2016	05/12/2016	181 00	$2,034 46	$1,969 15	$65 31	$0 00	$0 00	$0 00	$0 00
06/14/2016	05/26/2016	58 00	$651 93	$729 46	$-77 53	$0 00	$0 00	$0 00	$0 00
06/28/2016	03/17/2016	77 00	$694 53	$698 99	$-4 46	$0 00	$0 00	$0 00	$0 00
06/28/2016	03/31/2016	111 00	$1,001 21	$869 12	$132 09	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/05/2016	42 00	$346 14	$325 88	$20 26	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/22/2016	112 00	$923 05	$881 09	$41 96	$0 00	$0 00	$0 00	$0 00
11/10/2016	08/05/2016	308 00	$2,711 10	$2,389 77	$321 33	$0 00	$0 00	$0 00	$0 00
11/10/2016	09/01/2016	237 00	$2,086 13	$1,696 04	$390 09	$0 00	$0 00	$0 00	$0 00
WILEY JOHN & SONS INC CL A		**968223206**							
05/19/2016	09/17/2015	20 00	$1,009 89	$1,028 40	$-18 51	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
WILLIAMS COMPANIES		**969457100**							
12/15/2015	03/30/2015	56 00	$1,448 53	$2,820 71	$-1,372 18	$0 00	$0 00	$0 00	$0 00
12/15/2015	08/25/2015	62 00	$1,603 74	$2,933 72	$-1,329 98	$0 00	$0 00	$0 00	$0 00
WILLIAMS SONOMA INC		**969904101**							
03/03/2016	02/04/2016	31 00	$1,731 32	$1,592 82	$138 50	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/31/2016	18 00	$949 78	$992 15	$-42 37	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/14/2016	15 00	$791 48	$905 23	$-113 75	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/26/2016	2 00	$105 53	$103 78	$1 75	$0 00	$0 00	$0 00	$0 00
11/23/2016	02/04/2016	1 00	$54 98	$51 38	$3 60	$0 00	$0 00	$0 00	$0 00
11/23/2016	05/26/2016	19 00	$1,044 54	$985 87	$58 67	$0 00	$0 00	$0 00	$0 00
WORKDAY INC		**98138H101**							
02/04/2016	10/22/2015	14 00	$908 85	$1,120 98	$-212 13	$0 00	$0 00	$0 00	$0 00
02/18/2016	09/11/2015	30 00	$1,617 26	$2,125 20	$-507 94	$0 00	$0 00	$0 00	$0 00
02/18/2016	10/22/2015	17 00	$916 45	$1,361 19	$-444 74	$0 00	$0 00	$0 00	$0 00
02/18/2016	12/14/2015	12 00	$646 91	$948 49	$-301 58	$0 00	$0 00	$0 00	$0 00
10/13/2016	08/05/2016	37 00	$3,227 83	$3,076 88	$150 95	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
XCERRA CORP		**98400J108**							
05/19/2016	07/14/2015	70 00	$409 95	$526 39	$-116 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/18/2015	50 00	$292 82	$309 00	$-16 18	$0 00	$0 00	$0 00	$0 00
ZOETIS INC		**98978V103**							
04/28/2016	07/31/2015	35 00	$1,663 52	$1,730 02	$-66 50	$0 00	$0 00	$0 00	$0 00
05/26/2016	10/15/2015	50 00	$2,355 58	$2,127 76	$227 82	$0 00	$0 00	$0 00	$0 00
05/26/2016	01/19/2016	42 00	$1,978 69	$1,811 25	$167 44	$0 00	$0 00	$0 00	$0 00
05/26/2016	04/14/2016	17 00	$800 90	$812 02	$-11 12	$0 00	$0 00	$0 00	$0 00
09/22/2016	08/05/2016	104 00	$5,369 35	$5,313 81	$55 54	$0 00	$0 00	$0 00	$0 00
PRAIRIESKY ROYALTY LTD		**BN320L4#8**							
06/30/2016	06/06/2016	0 74	$13 20	$14 23	$-1 03	$0 00	$0 00	$0 00	$0 00
09/21/2016	06/06/2016	6 00	$120 22	$115 39	$4 83	$0 00	$0 00	$0 00	$0 00
ADIENT PLC		**G0084W101**							
11/14/2016	10/31/2016	8 00	$375 75	$372 68	$3 07	$0 00	$0 00	$0 00	$0 00
ALKERMES PLC		**G01767105**							
02/04/2016	07/15/2015	13 00	$433 48	$907 93	$-474 45	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/31/2015	25 00	$833 63	$1,740 84	$-907 21	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
ALKERMES PLC		**G01767105**							
02/04/2016	08/13/2015	20 00	$666 90	$1,378 40	$-711 50	$0 00	$0 00	$0 00	$0 00
02/04/2016	08/27/2015	15 00	$500 17	$904 50	$-404 33	$0 00	$0 00	$0 00	$0 00
ALLERGAN PLC		**G0177J108**							
05/02/2016	12/15/2015	7 00	$1,525 06	$2,148 41	$-623 35	$0 00	$0 00	$0 00	$0 00
05/10/2016	11/10/2015	2 00	$453 17	$599 47	$-146 30	$0 00	$0 00	$0 00	$0 00
05/10/2016	12/15/2015	3 00	$679 75	$920 74	$-240 99	$0 00	$0 00	$0 00	$0 00
AON PLC		**G0408V102**							
06/28/2016	06/14/2016	7 00	$717 38	$755 59	$-38 21	$0 00	$0 00	$0 00	$0 00
COCA COLA EUROPEAN PARTNERS PLC		**G25839104**							
09/22/2016	01/19/2016	84 00	$3,393 54	$3,243 66	$149 88	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/04/2016	45 00	$1,817 96	$1,737 68	$80 28	$0 00	$0 00	$0 00	$0 00
09/22/2016	06/14/2016	23 00	$929 18	$865 41	$63 77	$0 00	$0 00	$0 00	$0 00
DELPHI AUTOMOTIVE PLC		**G27823106**							
12/15/2015	02/25/2015	12 00	$999 10	$952 86	$46 24	$0 00	$0 00	$0 00	$0 00
03/17/2016	07/15/2015	4 00	$291 31	$322 20	$-30 89	$0 00	$0 00	$0 00	$0 00
03/17/2016	01/19/2016	7 00	$509 78	$468 81	$40 97	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
DELPHI AUTOMOTIVE PLC		**G27823106**							
03/17/2016	02/18/2016	4 00	$291 31	$260 80	$30 51	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/22/2016	38 00	$2,520 52	$2,629 60	$-109 08	$0 00	$0 00	$0 00	$0 00
EATON CORP PLC		**G29183103**							
02/23/2016	11/24/2015	14 00	$795 18	$799 96	$-4 78	$0 00	$0 00	$0 00	$0 00
11/29/2016	12/15/2015	12 00	$793 13	$572 88 *	$220 25	$0 00	$0 00	$0 00	$0 00
ENDO INTERNATIONAL PLC		**G30401106**							
12/14/2015	11/23/2015	26 00	$1,494 47	$1,556 39	$-61 92	$0 00	$0 00	$0 00	$0 00
12/30/2015	11/23/2015	14 00	$878 13	$838 06	$40 07	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/22/2015	73 00	$3,784 09	$3,605 88	$178 21	$0 00	$0 00	$0 00	$0 00
01/19/2016	11/23/2015	1 00	$51 84	$59 86	$-8 02	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/04/2016	42 00	$1,240 32	$2,286 46	$-1,046 14	$0 00	$0 00	$0 00	$0 00
03/29/2016	11/10/2015	52 00	$1,465 48	$2,750 79	$-1,285 31	$0 00	$0 00	$0 00	$0 00
03/29/2016	11/24/2015	15 00	$422 73	$902 23	$-479 50	$0 00	$0 00	$0 00	$0 00
05/12/2016	02/04/2016	43 00	$565 30	$2,340 89	$-1,775 59	$0 00	$0 00	$0 00	$0 00
05/12/2016	03/03/2016	64 00	$841 37	$2,763 86	$-1,922 49	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
HELEN OF TROY CORP LTD		**G4388N106**							
02/25/2016	01/12/2016	10 00	$943 20	$853 48	$89 72	$0 00	$0 00	$0 00	$0 00
HERBALIFE LTD USD		**G4412G101**							
11/23/2016	09/30/2016	17 00	$864 42	$1,053 83	$-189 41	$0 00	$0 00	$0 00	$0 00
11/23/2016	10/13/2016	13 00	$661 03	$814 14	$-153 11	$0 00	$0 00	$0 00	$0 00
ICON PLC		**G4705A100**							
08/05/2016	02/18/2016	20 00	$1,525 39	$1,381 07	$144 32	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/18/2016	6 00	$483 20	$414 32	$68 88	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/19/2016	13 00	$1,046 94	$978 51	$68 43	$0 00	$0 00	$0 00	$0 00
11/10/2016	02/18/2016	25 00	$2,068 79	$1,726 33	$342 46	$0 00	$0 00	$0 00	$0 00
11/23/2016	02/18/2016	4 00	$302 86	$276 21	$26 65	$0 00	$0 00	$0 00	$0 00
11/23/2016	05/12/2016	23 00	$1,741 42	$1,446 78	$294 64	$0 00	$0 00	$0 00	$0 00
11/23/2016	06/14/2016	14 00	$1,060 00	$923 86	$136 14	$0 00	$0 00	$0 00	$0 00
INGERSOLL-RAND CO LTD		**G47791101**							
10/31/2016	09/22/2016	18 00	$1,215 76	$1,185 66	$30 10	$0 00	$0 00	$0 00	$0 00
INVESCO LTD SHS		**G491BT108**							
02/18/2016	01/19/2016	75 00	$2,038 08	$2,156 24	$-118 16	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
INVESCO LTD SHS		**G491BT108**							
03/03/2016	01/19/2016	19 00	$542 27	$546 25	$-3 98	$0 00	$0 00	$0 00	$0 00
03/03/2016	02/04/2016	7 00	$199 79	$197 61	$2 18	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/04/2016	36 00	$1,115 73	$1,016 28	$99 45	$0 00	$0 00	$0 00	$0 00
05/24/2016	02/23/2016	40 00	$1,226 13	$1,053 40	$172 73	$0 00	$0 00	$0 00	$0 00
06/21/2016	02/23/2016	90 00	$2,578 76	$2,370 16	$208 60	$0 00	$0 00	$0 00	$0 00
06/28/2016	02/04/2016	57 00	$1,346 81	$1,609 10	$-262 29	$0 00	$0 00	$0 00	$0 00
08/05/2016	02/04/2016	81 00	$2,397 63	$2,286 62	$111 01	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/04/2016	26 00	$805 56	$733 98	$71 58	$0 00	$0 00	$0 00	$0 00
09/22/2016	07/19/2016	66 00	$2,044 90	$1,817 52	$227 38	$0 00	$0 00	$0 00	$0 00
JOHNSON CONTROLS INTL PLC		**G51502105**							
10/18/2016	09/02/2016	0 08	$3 32	$3 52	$-0 20	$0 00	$0 00	$0 00	$0 00
LIBERTY GLOBAL PLC		**G5480U120**							
07/25/2016	02/23/2016	94 00	$2,889 35	$3,002 19	$-112 84	$0 00	$0 00	$0 00	$0 00
07/25/2016	03/29/2016	65 00	$1,997 96	$2,063 02	$-65 06	$0 00	$0 00	$0 00	$0 00
07/25/2016	05/24/2016	23 00	$706 97	$712 37	$-5 40	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
LIBERTY LILAC GROUP		**G5480U153**							
07/11/2016	02/23/2016	11 73	$412 86	$444 64	$-31 78	$0 00	$0 00	$0 00	$0 00
07/11/2016	03/29/2016	8 11	$285 49	$305 55	$-20 06	$0 00	$0 00	$0 00	$0 00
07/11/2016	05/24/2016	2 16	$76 11	$79 48	$-3 37	$0 00	$0 00	$0 00	$0 00
08/11/2016	05/24/2016	0 71	$21 05	$26 03	$-4 98	$0 00	$0 00	$0 00	$0 00
MALLINCKRODT PLC		**G5785G107**							
01/19/2016	11/23/2015	30 00	$1,894 16	$1,979 89	$-85 73	$0 00	$0 00	$0 00	$0 00
03/17/2016	11/23/2015	21 00	$1,113 61	$1,385 92	$-272 31	$0 00	$0 00	$0 00	$0 00
03/31/2016	11/23/2015	25 00	$1,545 03	$1,649 90	$-104 87	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/12/2016	11 00	$882 41	$626 23	$256 18	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/14/2016	14 00	$1,123 06	$819 06	$304 00	$0 00	$0 00	$0 00	$0 00
MEDTRONIC PLC		**G5960L103**							
12/15/2015	01/26/2015	24 00	$1,850 13	$1,829 05 *	$21 08	$0 00	$0 00	$0 00	$0 00
NIELSEN HLDGS PLC		**G6518L108**							
08/05/2016	08/13/2015	20 00	$1,056 28	$962 08	$94 20	$0 00	$0 00	$0 00	$0 00
11/10/2016	09/22/2016	20 00	$903 65	$1,055 40	$-151 75	$0 00	$0 00	$0 00	$0 00
11/10/2016	10/13/2016	13 00	$587 37	$683 36	$-95 99	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
NORWEGIAN CRUISE LINE HLDGS LTD		**G66721104**							
02/04/2016	10/22/2015	31 00	$1,307 85	$1,875 56	$-567 71	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/22/2015	44 00	$1,889 76	$2,662 08	$-772 32	$0 00	$0 00	$0 00	$0 00
08/05/2016	11/23/2015	2 00	$85 90	$117 67	$-31 77	$0 00	$0 00	$0 00	$0 00
08/05/2016	12/30/2015	14 00	$601 29	$833 51	$-232 22	$0 00	$0 00	$0 00	$0 00
09/22/2016	11/23/2015	14 00	$516 87	$823 71	$-306 84	$0 00	$0 00	$0 00	$0 00
09/22/2016	04/28/2016	65 00	$2,399 75	$3,188 84	$-789 09	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/19/2016	19 00	$716 89	$891 29	$-174 40	$0 00	$0 00	$0 00	$0 00
09/30/2016	04/28/2016	17 00	$641 43	$834 00	$-192 57	$0 00	$0 00	$0 00	$0 00
09/30/2016	05/12/2016	40 00	$1,509 25	$1,855 80	$-346 55	$0 00	$0 00	$0 00	$0 00
09/30/2016	06/14/2016	22 00	$830 09	$951 23	$-121 14	$0 00	$0 00	$0 00	$0 00
09/30/2016	08/19/2016	27 00	$1,018 74	$1,039 39	$-20 65	$0 00	$0 00	$0 00	$0 00
TYCO INTERNATIONAL PLC		**G91442106**							
12/15/2015	06/10/2015	26 00	$828 08	$1,055 08	$-227 00	$0 00	$0 00	$0 00	$0 00
WILLIS TOWERS		**G96629103**							
11/23/2016	11/10/2016	24 00	$2,984 46	$2,926 18	$58 28	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
PERRIGO CO		**G97822103**							
04/13/2016	01/25/2016	24 00	$3,066 90	$3,592 08	$-525 18	$0 00	$0 00	$0 00	$0 00
05/12/2016	04/28/2016	25 00	$2,268 33	$2,417 00	$-148 67	$0 00	$0 00	$0 00	$0 00
MOBILEYE NV		**N51488117**							
01/19/2016	11/05/2015	56 00	$1,527 24	$2,597 76	$-1,070 52	$0 00	$0 00	$0 00	$0 00
02/04/2016	11/05/2015	39 00	$1,076 76	$1,809 15	$-732 39	$0 00	$0 00	$0 00	$0 00
06/07/2016	08/11/2015	287 00	$11,175 36	$17,152 06	$-5,976 70	$0 00	$0 00	$0 00	$0 00
06/08/2016	08/11/2015	20 00	$774 24	$1,195 27	$-421 03	$0 00	$0 00	$0 00	$0 00
06/08/2016	08/12/2015	39 00	$1,509 78	$2,311 46	$-801 68	$0 00	$0 00	$0 00	$0 00
06/20/2016	08/12/2015	164 00	$6,647 07	$9,719 96	$-3,072 89	$0 00	$0 00	$0 00	$0 00
06/20/2016	08/26/2015	111 00	$4,498 93	$6,154 62	$-1,655 69	$0 00	$0 00	$0 00	$0 00
NXP SEMICONDUCTORS NV		**N6596X109**							
02/04/2016	10/22/2015	12 00	$905 49	$1,156 68	$-251 19	$0 00	$0 00	$0 00	$0 00
02/04/2016	11/05/2015	7 00	$528 21	$557 55	$-29 34	$0 00	$0 00	$0 00	$0 00
02/18/2016	11/05/2015	21 00	$1,431 96	$1,672 65	$-240 69	$0 00	$0 00	$0 00	$0 00
STEINER LEISURE LTD ORD		**P8744Y102**							
12/11/2015	02/20/2015	8 00	$520 00	$371 12	$148 88	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
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)
STEINER LEISURE LTD ORD		**P8744Y102**							
12/11/2015	04/13/2015	8 00	$520 00	$382 64	$137 36	$0 00	$0 00	$0 00	$0 00
BROADCOM LTD		**Y09827109**							
04/20/2016	03/29/2016	0 19	$28 51	$28 92	$-0 41	$0 00	$0 00	$0 00	$0 00
Total Short Term Gain/Loss			*$1,865,582 34*	*$2,025,946 93*	*$-160,364 59*	*$0 00*	*$0 00*	*$0 00*	*$0 00*

Long Term Transactions

DESCRIPTION		CUSIP							
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)
AAR CORP		**000361105**							
05/19/2016	03/12/2012	43	$987 42	$930 97	$56 45	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/25/2012	24	$551 11	$320 88	$230 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	5	$114 82	$91 75	$23 07	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	8	$183 71	$237 84	$-54 13	$0 00	$0 00	$0 00	$0 00
ABBOTT LABS		**002824100**							
09/06/2016	11/15/2013	5	$210 15	$190 08	$20 07	$0 00	$0 00	$0 00	$0 00
09/06/2016	11/25/2013	29	$1,218 84	$1,103 96	$114 88	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ABBOTT LABS		**002824100**							
09/06/2016	01/13/2014	25	$1,050 73	$982 93	$67 80	$0 00	$0 00	$0 00	$0 00
09/06/2016	04/29/2014	43	$1,807 25	$1,664 35	$142 90	$0 00	$0 00	$0 00	$0 00
ACTIVISION BLIZZARD INC		**00507V109**							
02/04/2016	07/15/2014	88	$2,816 18	$1,994 62	$821 56	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/25/2014	23	$736 05	$529 46	$206 59	$0 00	$0 00	$0 00	$0 00
05/12/2016	02/05/2015	33	$1,229 33	$721 34	$507 99	$0 00	$0 00	$0 00	$0 00
08/05/2016	02/05/2015	75	$3,031 60	$1,639 40	$1,392 20	$0 00	$0 00	$0 00	$0 00
08/08/2016	02/12/2015	15	$611 31	$343 73	$267 58	$0 00	$0 00	$0 00	$0 00
08/08/2016	02/25/2015	18	$733 57	$420 66	$312 91	$0 00	$0 00	$0 00	$0 00
08/08/2016	03/30/2015	40	$1,630 17	$923 86	$706 31	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/22/2015	30	$1,301 75	$609 26	$692 49	$0 00	$0 00	$0 00	$0 00
10/13/2016	02/05/2015	4	$173 57	$87 43	$86 14	$0 00	$0 00	$0 00	$0 00
11/29/2016	02/12/2015	106	$3,958 33	$2,429 00	$1,529 33	$0 00	$0 00	$0 00	$0 00
11/29/2016	03/10/2015	5	$186 71	$113 60	$73 11	$0 00	$0 00	$0 00	$0 00
ACUITY BRANDS INC		**00508Y102**							
09/28/2016	08/13/2015	52	$13,624 06	$10,894 54	$2,729 52	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ACUITY BRANDS INC		**00508Y102**							
09/28/2016	08/14/2015	42	$11,004 05	$8,806 03	$2,198 02	$0 00	$0 00	$0 00	$0 00
09/29/2016	08/13/2015	12	$3,143 53	$2,514 13	$629 40	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/13/2015	2	$448 29	$419 02	$29 27	$0 00	$0 00	$0 00	$0 00
ADOBE SYSTEM INC		**00724F101**							
10/31/2016	06/29/2015	3	$321 95	$244 80	$77 15	$0 00	$0 00	$0 00	$0 00
11/09/2016	06/29/2015	295	$31,609 33	$24,072 08	$7,537 25	$0 00	$0 00	$0 00	$0 00
ADTRAN INC		**00738A106**							
05/19/2016	03/12/2012	2	$36 44	$63 48	$-27 04	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/26/2012	13	$236 89	$397 96	$-161 07	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/14/2012	13	$236 89	$377 22	$-140 33	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/16/2012	14	$255 11	$300 45	$-45 34	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/28/2012	19	$346 23	$327 28	$18 95	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	13	$236 89	$255 19	$-18 30	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	3	$54 67	$79 17	$-24 50	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/09/2013	18	$328 00	$437 40	$-109 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/15/2013	12	$218 67	$286 68	$-68 01	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ADTRAN INC		**00738A106**							
05/19/2016	04/17/2014	20	$364 45	$448 80	$-84 35	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/09/2014	22	$400 89	$475 20	$-74 31	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/11/2014	10	$182 22	$220 80	$-38 58	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	3	$54 67	$69 03	$-14 36	$0 00	$0 00	$0 00	$0 00
ADVANSIX INC		**00773T101**							
10/28/2016	10/29/2013	0 6	$9 97	$6 92	$3 05	$0 00	$0 00	$0 00	$0 00
10/28/2016	12/10/2013	0 16	$2 66	$1 86	$0 80	$0 00	$0 00	$0 00	$0 00
11/14/2016	10/03/2012	1 64	$26 89	$13 35	$13 54	$0 00	$0 00	$0 00	$0 00
11/14/2016	03/13/2013	1 04	$17 05	$10 18	$6 87	$0 00	$0 00	$0 00	$0 00
11/14/2016	04/08/2013	1 52	$24 93	$14 71	$10 22	$0 00	$0 00	$0 00	$0 00
11/14/2016	05/13/2013	0 28	$4 59	$2 88	$1 71	$0 00	$0 00	$0 00	$0 00
11/14/2016	06/04/2013	0 24	$3 94	$2 46	$1 48	$0 00	$0 00	$0 00	$0 00
11/14/2016	07/09/2013	0 28	$4 59	$3 01	$1 58	$0 00	$0 00	$0 00	$0 00
AFFILIATED MANAGERS GROUP		**008252108**							
02/04/2016	09/24/2009	27	$3,472 68	$1,723 61	$1,749 07	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
AIR METHODS CORP PAR $.06		**009128307**							
05/19/2016	12/08/2011	72	$2,413 28	$1,920 88	$492 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/09/2011	39	$1,307 20	$1,041 57	$265 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/10/2014	1	$33 52	$43 57	$-10 05	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/26/2015	8	$268 14	$380 00	$-111 86	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/11/2015	19	$636 84	$802 75	$-165 91	$0 00	$0 00	$0 00	$0 00
ALAMO GROUP INC		**011311107**							
05/19/2016	05/07/2014	34	$1,928 78	$1,743 18	$185 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/26/2014	6	$340 37	$300 36	$40 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/19/2014	6	$340 37	$252 54	$87 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/09/2014	5	$283 65	$197 29	$86 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/13/2014	9	$510 56	$404 01	$106 55	$0 00	$0 00	$0 00	$0 00
ALBANY INTL CORP NEW CL A		**012348108**							
02/18/2016	03/12/2012	56	$2,038 50	$1,317 27	$721 23	$0 00	$0 00	$0 00	$0 00
02/18/2016	12/21/2012	7	$254 81	$156 45	$98 36	$0 00	$0 00	$0 00	$0 00
ALIBABA GROUP HLDG LTD		**01609W102**							
05/10/2016	03/30/2015	14	$1,115 21	$1,175 09	$-59 88	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ALIGN TECHNOLOGY INC		**016255101**							
08/05/2016	02/05/2015	10	$917 38	$547 10	$370 28	$0 00	$0 00	$0 00	$0 00
08/05/2016	02/19/2015	9	$825 65	$513 00	$312 65	$0 00	$0 00	$0 00	$0 00
11/23/2016	02/05/2015	7	$664 28	$382 97	$281 31	$0 00	$0 00	$0 00	$0 00
ALLETE INC NEW		**018522300**							
05/19/2016	03/12/2012	37	$2,020 20	$1,561 61	$458 59	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	1	$54 60	$41 23	$13 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	4	$218 40	$217 52	$0 88	$0 00	$0 00	$0 00	$0 00
ALLIANCE DATA SYS CORP		**018581108**							
04/28/2016	02/17/2010	2	$401 42	$107 98	$293 44	$0 00	$0 00	$0 00	$0 00
06/14/2016	02/17/2010	4	$832 26	$215 96	$616 30	$0 00	$0 00	$0 00	$0 00
06/22/2016	02/17/2010	21	$4,195 50	$1,133 81	$3,061 69	$0 00	$0 00	$0 00	$0 00
ALPHABET INC		**02079K305**							
06/27/2016	10/12/2012	1	$675 71	$374 89	$300 82	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/30/2012	1	$675 70	$347 51	$328 19	$0 00	$0 00	$0 00	$0 00
AMAZON COM INC		**023135106**							
12/09/2015	01/25/2010	39	$26,342 94	$4,647 53	$21,695 41	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
AMAZON COM INC		**023135106**							
12/16/2015	01/25/2010	16	$10,612 64	$1,906 68	$8,705 96	$0 00	$0 00	$0 00	$0 00
02/22/2016	01/25/2010	36	$20,078 98	$4,290 03	$15,788 95	$0 00	$0 00	$0 00	$0 00
AMERICAN EXPRESS CO		**025816109**							
05/24/2016	03/30/2015	19	$1,232 20	$1,489 22	$-257 02	$0 00	$0 00	$0 00	$0 00
05/24/2016	04/23/2015	3	$194 56	$234 27	$-39 71	$0 00	$0 00	$0 00	$0 00
06/21/2016	04/23/2015	48	$2,972 10	$3,748 32	$-776 22	$0 00	$0 00	$0 00	$0 00
07/11/2016	04/23/2015	58	$3,601 37	$4,529 22	$-927 85	$0 00	$0 00	$0 00	$0 00
AMERICAN SCIENCE & ENGINEERING INC		**029429107**							
05/19/2016	03/12/2012	40	$1,187 96	$2,799 87	$-1,611 91	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	1	$29 70	$66 14	$-36 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/01/2014	5	$148 49	$250 80	$-102 31	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/28/2015	17	$504 88	$663 51	$-158 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/14/2015	11	$326 69	$432 30	$-105 61	$0 00	$0 00	$0 00	$0 00
AMERICAN SOFTWARE INC CL A		**029683109**							
05/19/2016	03/12/2012	70	$638 44	$662 38	$-23 94	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	1	$9 12	$8 06	$1 06	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
AMERICAN SOFTWARE INC CL A		**029683109**							
05/19/2016	02/07/2013	22	$200 65	$186 56	$14 09	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/02/2013	52	$474 28	$437 32	$36 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/01/2013	15	$136 81	$122 25	$14 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/23/2015	87	$793 49	$762 99	$30 50	$0 00	$0 00	$0 00	$0 00
AMETEK AEROSPACE PRODS INC		**031100100**							
10/31/2016	11/18/2013	32	$1,418 97	$1,574 68	$-155 71	$0 00	$0 00	$0 00	$0 00
10/31/2016	12/01/2014	1	$44 34	$50 71	$-6 37	$0 00	$0 00	$0 00	$0 00
ANALOGIC CORP PAR $0.05		**032657207**							
12/11/2015	03/12/2012	6	$490 19	$390 79	$99 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/12/2012	44	$3,435 56	$2,865 78	$569 78	$0 00	$0 00	$0 00	$0 00
ANIXTER INTL INC		**035290105**							
05/19/2016	03/12/2012	27	$1,490 90	$1,903 11	$-412 21	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	3	$165 66	$189 49	$-23 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/31/2013	5	$276 09	$333 70	$-57 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	2	$110 44	$155 88	$-45 44	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
APPLE COMPUTER INC		**037833100**							
01/12/2016	07/26/2012	5	$501 23	$409 55	$91 68	$0 00	$0 00	$0 00	$0 00
03/29/2016	07/25/2012	13	$1,387 38	$1,059 09	$328 29	$0 00	$0 00	$0 00	$0 00
ARGAN INC		**04010E109**							
05/19/2016	05/02/2012	56	$1,881 00	$767 21	$1,113 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/11/2013	8	$268 72	$115 20	$153 52	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	4	$134 36	$128 56	$5 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/13/2015	24	$806 15	$801 60	$4 55	$0 00	$0 00	$0 00	$0 00
ATLAS AIR WORLDWIDE HLDGS INC NEW		**049164205**							
05/19/2016	03/12/2012	64	$2,735 30	$2,723 03	$12 27	$0 00	$0 00	$0 00	$0 00
ATRION CORP		**049904105**							
05/19/2016	04/25/2012	5	$1,949 96	$1,150 00	$799 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/30/2012	1	$389 99	$230 00	$159 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/12/2012	2	$779 98	$433 66	$346 32	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/14/2012	1	$389 99	$194 64	$195 35	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$779 99	$390 00	$389 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/13/2013	1	$389 99	$209 00	$180 99	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ATRION CORP		**049904105**							
05/19/2016	07/31/2013	3	$1,169 97	$725 19	$444 78	$0 00	$0 00	$0 00	$0 00
BARD C R INC		**067383109**							
09/30/2016	02/19/2015	5	$1,121 62	$875 05	$246 57	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/08/2015	8	$1,757 16	$1,397 05	$360 11	$0 00	$0 00	$0 00	$0 00
10/13/2016	02/19/2015	1	$219 64	$175 01	$44 63	$0 00	$0 00	$0 00	$0 00
BELDEN CDT INC		**077454106**							
05/19/2016	03/12/2012	81	$4,865 23	$3,154 06	$1,711 17	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6	$360 39	$262 92	$97 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	10	$600 65	$879 30	$-278 65	$0 00	$0 00	$0 00	$0 00
BENCHMARK ELECTRS INC		**08160H101**							
02/10/2016	03/12/2012	134	$2,884 33	$2,244 11	$640 22	$0 00	$0 00	$0 00	$0 00
02/10/2016	12/21/2012	11	$236 77	$180 40	$56 37	$0 00	$0 00	$0 00	$0 00
BERKSHIRE HATHAWAY INC DEL		**084670702**							
06/27/2016	05/13/2015	9	$1,237 12	$1,301 22	$-64 10	$0 00	$0 00	$0 00	$0 00
BERKSHIRE HILLS BANCORP INC		**084680107**							
02/12/2016	03/12/2012	17	$439 46	$376 23	$63 23	$0 00	$0 00	$0 00	$0 00
02/12/2016	03/13/2012	31	$801 38	$689 97	$111 41	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
BEST BUY INC		**086516101**							
01/19/2016	05/01/2014	121	$3,127 81	$3,143 84	$-16 03	$0 00	$0 00	$0 00	$0 00
BIO RAD LABS INC CL A		**090572207**							
02/03/2016	01/13/2014	6	$758 92	$771 84	$-12 92	$0 00	$0 00	$0 00	$0 00
02/26/2016	01/13/2014	10	$1,332 70	$1,286 40	$46 30	$0 00	$0 00	$0 00	$0 00
02/26/2016	02/04/2014	2	$266 54	$248 40	$18 14	$0 00	$0 00	$0 00	$0 00
02/26/2016	11/06/2014	6	$799 61	$667 20	$132 41	$0 00	$0 00	$0 00	$0 00
02/26/2016	02/11/2015	2	$266 54	$236 88	$29 66	$0 00	$0 00	$0 00	$0 00
BIOGEN IDEC INC		**09062X103**							
06/21/2016	01/13/2015	1	$234 26	$350 78	$-116 52	$0 00	$0 00	$0 00	$0 00
BIO-TECHNE CORP		**09073M104**							
12/31/2015	06/26/2013	12	$1,085 74	$831 96	$253 78	$0 00	$0 00	$0 00	$0 00
12/31/2015	09/23/2013	11	$995 26	$885 61	$109 65	$0 00	$0 00	$0 00	$0 00
12/31/2015	02/04/2014	5	$452 39	$425 65	$26 74	$0 00	$0 00	$0 00	$0 00
BLACKROCK INC CL A		**09247X101**							
10/05/2016	09/25/2012	11	$3,938 36	$1,978 17	$1,960 19	$0 00	$0 00	$0 00	$0 00
10/05/2016	04/29/2014	9	$3,222 29	$2,711 70	$510 59	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
BROADCOM CORP		**111320107**							
02/01/2016	11/25/2013	72 68	$3,981 03	$1,854 68	$2,126 35	$0 00	$0 00	$0 00	$0 00
02/01/2016	11/25/2013	70 32	$3,852 00	$1,794 45	$2,057 55	$0 00	$0 00	$0 00	$0 00
02/01/2016	12/10/2013	40	$2,190 99	$1,099 43	$1,091 56	$0 00	$0 00	$0 00	$0 00
BRUKER BIOSCIENCES CORP		**116794108**							
01/07/2016	03/12/2012	34	$777 56	$530 39	$247 17	$0 00	$0 00	$0 00	$0 00
01/11/2016	03/12/2012	15	$337 83	$234 00	$103 83	$0 00	$0 00	$0 00	$0 00
01/11/2016	07/25/2012	17	$382 87	$192 73	$190 14	$0 00	$0 00	$0 00	$0 00
01/11/2016	12/21/2012	5	$112 61	$76 30	$36 31	$0 00	$0 00	$0 00	$0 00
BRYN MAWR BK CORP		**117665109**							
05/19/2016	03/12/2012	8	$229 43	$161 98	$67 45	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	74	$2,122 25	$1,559 49	$562 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/16/2012	9	$258 11	$194 28	$63 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	5	$143 39	$112 95	$30 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/07/2013	40	$1,147 16	$925 59	$221 57	$0 00	$0 00	$0 00	$0 00
BUCKLE INC		**118440106**							
05/19/2016	03/12/2012	42	$967 43	$2,058 70	$-1,091 27	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
BUCKLE INC		**118440106**							
05/19/2016	07/09/2012	4	$92 14	$154 55	$-62 41	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$46 07	$87 84	$-41 77	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/05/2014	11	$253 37	$472 07	$-218 70	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	4	$92 14	$198 84	$-106 70	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/13/2015	4	$92 14	$195 40	$-103 26	$0 00	$0 00	$0 00	$0 00
CBS CORP NEW CL B		**124857202**							
06/21/2016	12/23/2014	27	$1,436 92	$1,511 46	$-74 54	$0 00	$0 00	$0 00	$0 00
06/21/2016	03/10/2015	19	$1,011 16	$1,132 33	$-121 17	$0 00	$0 00	$0 00	$0 00
08/08/2016	12/08/2014	24	$1,245 89	$1,293 60	$-47 71	$0 00	$0 00	$0 00	$0 00
08/08/2016	12/23/2014	6	$311 47	$335 88	$-24 41	$0 00	$0 00	$0 00	$0 00
08/08/2016	01/13/2015	18	$934 41	$993 90	$-59 49	$0 00	$0 00	$0 00	$0 00
08/22/2016	11/10/2014	60	$3,118 37	$3,120 59	$-2 22	$0 00	$0 00	$0 00	$0 00
08/22/2016	12/08/2014	42	$2,182 86	$2,263 80	$-80 94	$0 00	$0 00	$0 00	$0 00
CBOE HLDGS INC		**12503M108**							
09/22/2016	04/17/2015	39	$2,704 50	$2,258 79	$445 71	$0 00	$0 00	$0 00	$0 00
09/22/2016	05/01/2015	20	$1,386 93	$1,146 07	$240 86	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CECO ENVIRONMENTAL CORP		**125141101**							
05/19/2016	03/12/2012	28 41	$217 58	$683 31	$-465 73	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	22 22	$170 16	$538 04	$-367 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/28/2012	20 01	$153 30	$232 17	$-78 87	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/20/2012	14 2	$108 79	$179 76	$-70 97	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/23/2012	25 18	$192 86	$223 47	$-30 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6 46	$49 45	$80 36	$-30 91	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/28/2013	28 41	$217 59	$310 57	$-92 98	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/11/2013	18 08	$138 47	$209 44	$-70 97	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2014	44 55	$341 22	$421 80	$-80 58	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/25/2014	52 94	$405 50	$401 44	$4 06	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/18/2015	11 62	$89 02	$78 12	$10 90	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/05/2015	52 94	$405 50	$523 15	$-117 65	$0 00	$0 00	$0 00	$0 00
CIGNA CORP		**125509109**							
12/15/2015	11/15/2013	5	$702 70	$417 55	$285 15	$0 00	$0 00	$0 00	$0 00
12/15/2015	07/29/2014	4	$562 16	$379 44	$182 72	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CIGNA CORP		**125509109**							
03/29/2016	11/15/2013	2	$274 18	$167 02	$107 16	$0 00	$0 00	$0 00	$0 00
03/29/2016	04/16/2014	8	$1,096 70	$612 48	$484 22	$0 00	$0 00	$0 00	$0 00
04/13/2016	12/14/2011	34	$4,700 56	$1,451 08	$3,249 48	$0 00	$0 00	$0 00	$0 00
04/13/2016	04/16/2014	5	$691 26	$382 80	$308 46	$0 00	$0 00	$0 00	$0 00
05/16/2016	12/14/2011	8	$1,032 23	$341 43	$690 80	$0 00	$0 00	$0 00	$0 00
CNO FINL GROUP INC		**12621E103**							
05/19/2016	03/12/2012	207	$3,995 81	$1,567 92	$2,427 89	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	8	$154 43	$75 60	$78 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	25	$482 59	$411 75	$70 84	$0 00	$0 00	$0 00	$0 00
CTS CORP		**126501105**							
05/19/2016	05/09/2012	81	$1,408 83	$835 85	$572 98	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/28/2012	19	$330 47	$173 74	$156 73	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	8	$139 14	$81 11	$58 03	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	6	$104 36	$102 72	$1 64	$0 00	$0 00	$0 00	$0 00
CVS CORPORATION DEL		**126650100**							
05/24/2016	02/11/2014	1	$98 34	$68 67	$29 67	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CVS CORPORATION DEL		126650100							
05/24/2016	02/25/2014	11	$1,081 71	$791 88	$289 83	$0 00	$0 00	$0 00	$0 00
05/24/2016	04/16/2014	13	$1,278 39	$957 97	$320 42	$0 00	$0 00	$0 00	$0 00
05/24/2016	05/12/2014	11	$1,081 72	$846 41	$235 31	$0 00	$0 00	$0 00	$0 00
06/21/2016	05/28/2013	6	$562 97	$362 91	$200 06	$0 00	$0 00	$0 00	$0 00
06/21/2016	06/04/2013	7	$656 79	$401 17	$255 62	$0 00	$0 00	$0 00	$0 00
06/21/2016	10/15/2013	4	$375 31	$237 08	$138 23	$0 00	$0 00	$0 00	$0 00
06/21/2016	02/11/2014	10	$938 28	$686 66	$251 62	$0 00	$0 00	$0 00	$0 00
10/17/2016	06/01/2012	10	$875 65	$435 74	$439 91	$0 00	$0 00	$0 00	$0 00
10/17/2016	04/08/2013	12	$1,050 79	$671 34	$379 45	$0 00	$0 00	$0 00	$0 00
10/17/2016	06/04/2013	3	$262 70	$171 93	$90 77	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/27/2015	31	$2,603 36	$3,211 00	$-607 64	$0 00	$0 00	$0 00	$0 00
11/09/2016	04/28/2015	513	$39,372 36	$52,150 86	$-12,778 50	$0 00	$0 00	$0 00	$0 00
11/09/2016	05/01/2015	258	$19,801 30	$25,861 30	$-6,060 00	$0 00	$0 00	$0 00	$0 00
11/09/2016	05/05/2015	129	$9,900 65	$12,730 40	$-2,829 75	$0 00	$0 00	$0 00	$0 00
11/09/2016	05/27/2015	19	$1,458 24	$1,968 03	$-509 79	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CVS CORPORATION DEL		**126650100**							
11/09/2016	05/28/2015	54	$4,144 46	$5,592 40	$-1,447 94	$0 00	$0 00	$0 00	$0 00
11/09/2016	06/12/2015	203	$15,580 10	$20,765 09	$-5,184 99	$0 00	$0 00	$0 00	$0 00
CABOT OIL & GAS CORP CL A		**127097103**							
01/19/2016	02/02/2012	107	$1,746 41	$1,726 32	$20 09	$0 00	$0 00	$0 00	$0 00
02/04/2016	02/02/2012	16	$332 65	$258 14	$74 51	$0 00	$0 00	$0 00	$0 00
CALLAWAY GOLF CO		**131193104**							
02/24/2016	12/20/2012	58	$506 33	$376 14	$130 19	$0 00	$0 00	$0 00	$0 00
02/24/2016	12/21/2012	9	$78 57	$57 99	$20 58	$0 00	$0 00	$0 00	$0 00
02/24/2016	01/16/2013	12	$104 76	$79 20	$25 56	$0 00	$0 00	$0 00	$0 00
02/24/2016	04/12/2013	31	$270 62	$203 35	$67 27	$0 00	$0 00	$0 00	$0 00
CARDINAL HEALTH INC		**14149Y108**							
04/14/2016	04/08/2013	52	$4,366 98	$2,218 50	$2,148 48	$0 00	$0 00	$0 00	$0 00
05/10/2016	04/23/2013	18	$1,414 08	$789 31	$624 77	$0 00	$0 00	$0 00	$0 00
06/21/2016	04/23/2013	21	$1,608 36	$920 87	$687 49	$0 00	$0 00	$0 00	$0 00
CARMIKE CINEMAS INC		**143436400**							
05/19/2016	11/04/2014	53	$1,578 29	$1,507 85	$70 44	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

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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)
CARMIKE CINEMAS INC		**143436400**							
05/19/2016	11/06/2014	28	$833 82	$780 36	$53 46	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/01/2014	6	$178 67	$173 76	$4 91	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/05/2014	31	$923 15	$865 52	$57 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	8	$238 23	$223 36	$14 87	$0 00	$0 00	$0 00	$0 00
CARRIZO OIL & GAS INC		**144577103**							
05/19/2016	03/12/2012	37	$1,362 30	$1,080 06	$282 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/08/2012	8	$294 55	$204 26	$90 29	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$147 28	$87 16	$60 12	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/28/2014	2	$73 64	$81 34	$-7 70	$0 00	$0 00	$0 00	$0 00
CARTER INC		**146229109**							
10/31/2016	09/24/2015	2	$172 12	$188 14	$-16 02	$0 00	$0 00	$0 00	$0 00
CASEYS GENERAL STORES INC		**147528103**							
02/17/2016	03/12/2012	13	$1,405 27	$682 21	$723 06	$0 00	$0 00	$0 00	$0 00
02/17/2016	12/21/2012	1	$108 10	$51 80	$56 30	$0 00	$0 00	$0 00	$0 00
02/17/2016	02/04/2014	7	$756 68	$470 89	$285 79	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CELGENE CORP COM		**151020104**							
11/29/2016	04/29/2014	7	$858 18	$514 96	$343 22	$0 00	$0 00	$0 00	$0 00
CENTENE CORP DEL		**15135B101**							
08/19/2016	12/10/2014	42	$2,909 01	$2,038 27	$870 74	$0 00	$0 00	$0 00	$0 00
08/19/2016	01/08/2015	21	$1,454 51	$1,113 85	$340 66	$0 00	$0 00	$0 00	$0 00
CENTURY CMNTYS INC		**156504300**							
05/19/2016	06/18/2014	96	$1,624 61	$2,064 00	$-439 39	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/19/2014	5	$84 62	$107 75	$-23 13	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/21/2014	13	$220 00	$273 00	$-53 00	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/31/2014	14	$236 92	$266 84	$-29 92	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2015	19	$321 54	$325 09	$-3 55	$0 00	$0 00	$0 00	$0 00
CERNER CORP		**156782104**							
11/10/2016	09/24/2009	49	$2,450 64	$895 93	$1,554 71	$0 00	$0 00	$0 00	$0 00
CHEESECAKE FACTORY INC		**163072101**							
05/19/2016	02/17/2015	41	$1,979 43	$1,974 15	$5 28	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/09/2015	4	$193 12	$192 08	$1 04	$0 00	$0 00	$0 00	$0 00
CHEVRONTEXACO CORP		**166764100**							
12/15/2015	07/29/2011	10	$917 91	$1,047 78	$-129 87	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CINEMARK HLDGS INC		**17243V102**							
03/17/2016	12/23/2014	34	$1,205 92	$1,243 41	$-37 49	$0 00	$0 00	$0 00	$0 00
03/31/2016	12/23/2014	38	$1,361 89	$1,389 69	$-27 80	$0 00	$0 00	$0 00	$0 00
04/14/2016	12/23/2014	88	$3,085 75	$3,218 24	$-132 49	$0 00	$0 00	$0 00	$0 00
COGNEX CORP		**192422103**							
05/19/2016	03/12/2012	15	$589 49	$318 30	$271 19	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/16/2012	14	$550 18	$211 80	$338 38	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$157 20	$72 68	$84 52	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/20/2013	12	$471 59	$253 02	$218 57	$0 00	$0 00	$0 00	$0 00
COGNIZANT TECHNOLOGY SOLUTIONS		**192446102**							
07/06/2016	05/07/2010	226	$12,666 39	$5,387 56	$7,278 83	$0 00	$0 00	$0 00	$0 00
07/06/2016	05/10/2010	702	$39,344 28	$17,967 48	$21,376 80	$0 00	$0 00	$0 00	$0 00
07/06/2016	05/10/2010	264	$14,796 14	$6,807 46	$7,988 68	$0 00	$0 00	$0 00	$0 00
07/06/2016	05/11/2010	552	$30,937 38	$14,262 25	$16,675 13	$0 00	$0 00	$0 00	$0 00
07/06/2016	08/22/2011	56	$3,138 57	$1,600 97	$1,537 60	$0 00	$0 00	$0 00	$0 00
07/06/2016	08/23/2011	72	$4,035 31	$2,046 90	$1,988 41	$0 00	$0 00	$0 00	$0 00
07/06/2016	04/23/2013	242	$13,563 13	$7,911 03	$5,652 10	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
COGNIZANT TECHNOLOGY SOLUTIONS		**192446102**							
07/06/2016	05/06/2013	37	$2,073 70	$1,213 51	$860 19	$0 00	$0 00	$0 00	$0 00
07/06/2016	05/15/2013	264	$14,796 14	$8,354 83	$6,441 31	$0 00	$0 00	$0 00	$0 00
COMPUTER TASK GROUP INC		**205477102**							
05/19/2016	03/14/2012	12	$59 44	$178 99	$-119 55	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/15/2012	49	$242 72	$724 37	$-481 65	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/16/2012	46	$227 87	$682 32	$-454 45	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/09/2013	58	$287 30	$1,033 56	$-746 26	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/15/2013	25	$123 84	$431 75	$-307 91	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/25/2014	18	$89 16	$279 72	$-190 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/27/2014	24	$118 88	$364 80	$-245 92	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$24 77	$40 50	$-15 73	$0 00	$0 00	$0 00	$0 00
CONCHO RES INC		**20605P101**							
01/19/2016	12/23/2014	1	$75 20	$99 15	$-23 95	$0 00	$0 00	$0 00	$0 00
02/04/2016	09/24/2009	2	$180 42	$72 14	$108 28	$0 00	$0 00	$0 00	$0 00
CONSTELLATION BRANDS INC		**21036P108**							
07/13/2016	06/04/2013	2	$326 61	$104 00	$222 61	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
CONSTELLATION BRANDS INC		**21036P108**							
09/22/2016	06/04/2013	16	$2,652 91	$831 99	$1,820 92	$0 00	$0 00	$0 00	$0 00
09/22/2016	07/25/2013	31	$5,140 01	$1,547 68	$3,592 33	$0 00	$0 00	$0 00	$0 00
10/13/2016	07/25/2013	6	$1,016 78	$299 55	$717 23	$0 00	$0 00	$0 00	$0 00
11/10/2016	07/25/2013	11	$1,676 15	$549 18	$1,126 97	$0 00	$0 00	$0 00	$0 00
11/23/2016	07/25/2013	15	$2,315 84	$748 88	$1,566 96	$0 00	$0 00	$0 00	$0 00
CORELOGIC INC		**21871D103**							
05/19/2016	03/13/2012	65	$2,348 23	$1,061 57	$1,286 66	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/14/2012	6	$216 76	$141 92	$74 84	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/20/2013	22	$794 78	$494 33	$300 45	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/05/2013	11	$397 39	$276 43	$120 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/17/2014	11	$397 39	$315 64	$81 75	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/29/2014	17	$614 15	$472 94	$141 21	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	7	$252 89	$247 10	$5 79	$0 00	$0 00	$0 00	$0 00
COSTAR GROUP INC		**22160N109**							
01/19/2016	04/08/2013	4	$708 25	$436 27	$271 98	$0 00	$0 00	$0 00	$0 00
01/19/2016	06/04/2013	2	$354 12	$225 57	$128 55	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
COSTAR GROUP INC		**22160N109**							
02/18/2016	04/08/2013	4	$671 69	$436 27	$235 42	$0 00	$0 00	$0 00	$0 00
DST SYS INC DE		**233326107**							
05/19/2016	03/12/2012	46	$5,402 64	$2,496 81	$2,905 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$234 90	$123 14	$111 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$587 24	$542 35	$44 89	$0 00	$0 00	$0 00	$0 00
DTE ENERGY CO		**233331107**							
08/08/2016	07/02/2015	18	$1,718 60	$1,367 10	$351 50	$0 00	$0 00	$0 00	$0 00
08/08/2016	07/14/2015	4	$381 91	$308 92	$72 99	$0 00	$0 00	$0 00	$0 00
DENNYS CORP		**24869P104**							
05/19/2016	07/16/2014	125	$1,306 38	$790 64	$515 74	$0 00	$0 00	$0 00	$0 00
DESTINATION MATERNITY CORP		**25065D100**							
05/19/2016	02/18/2015	93	$571 01	$1,525 20	$-954 19	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/16/2015	50	$306 99	$715 50	$-408 51	$0 00	$0 00	$0 00	$0 00
DEXCOM INC		**252131107**							
10/31/2016	09/11/2015	40	$3,109 93	$3,859 13	$-749 20	$0 00	$0 00	$0 00	$0 00
DIAGEO PLC SPONSORED ADR NEW		**25243Q205**							
01/12/2016	12/20/2012	6	$635 03	$720 61	$-85 58	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
DIAGEO PLC SPONSORED ADR NEW		**25243Q205**							
07/11/2016	12/20/2012	12	$1,367 49	$1,441 21	$-73 72	$0 00	$0 00	$0 00	$0 00
07/11/2016	06/04/2013	2	$227 92	$237 98	$-10 06	$0 00	$0 00	$0 00	$0 00
07/11/2016	07/09/2013	7	$797 70	$830 62	$-32 92	$0 00	$0 00	$0 00	$0 00
07/11/2016	01/28/2015	5	$569 79	$595 50	$-25 71	$0 00	$0 00	$0 00	$0 00
07/11/2016	06/10/2015	6	$683 75	$702 96	$-19 21	$0 00	$0 00	$0 00	$0 00
11/29/2016	10/28/2014	23	$2,344 41	$2,667 52	$-323 11	$0 00	$0 00	$0 00	$0 00
11/29/2016	06/10/2015	2	$203 86	$234 32	$-30 46	$0 00	$0 00	$0 00	$0 00
DIAMONDBACK ENERGY INC		**25278X109**							
02/18/2016	10/15/2012	38	$2,721 22	$668 45	$2,052 77	$0 00	$0 00	$0 00	$0 00
DIVERSIFIED RESTAURANT HLDGS INC		**25532M105**							
05/19/2016	12/16/2013	183	$293 47	$955 65	$-662 18	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/26/2013	109	$174 80	$555 54	$-380 74	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/05/2014	49	$78 58	$232 74	$-154 16	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/25/2015	123	$197 25	$504 30	$-307 05	$0 00	$0 00	$0 00	$0 00
DUN & BRADSTREET CORP DEL NEW		**26483E100**							
09/06/2016	07/29/2014	5	$693 19	$554 70	$138 49	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
DUN & BRADSTREET CORP DEL NEW		**26483E100**							
09/06/2016	09/08/2014	5	$693 18	$582 55	$110 63	$0 00	$0 00	$0 00	$0 00
09/06/2016	08/12/2015	6	$831 82	$686 88	$144 94	$0 00	$0 00	$0 00	$0 00
EMC CORPORATION		**268648102**							
02/23/2016	01/28/2015	26	$660 42	$707 07	$-46 65	$0 00	$0 00	$0 00	$0 00
03/29/2016	12/20/2012	27	$719 36	$696 02	$23 34	$0 00	$0 00	$0 00	$0 00
03/29/2016	02/01/2013	23	$612 79	$572 46	$40 33	$0 00	$0 00	$0 00	$0 00
03/29/2016	12/23/2013	35	$932 51	$875 54	$56 97	$0 00	$0 00	$0 00	$0 00
03/29/2016	02/11/2014	57	$1,518 65	$1,420 16	$98 49	$0 00	$0 00	$0 00	$0 00
05/10/2016	02/01/2013	130	$3,494 98	$3,235 65	$259 33	$0 00	$0 00	$0 00	$0 00
05/10/2016	06/04/2013	19	$510 80	$462 27	$48 53	$0 00	$0 00	$0 00	$0 00
EASTMAN CHEM CO		**277432100**							
01/19/2016	06/07/2012	4	$243 05	$190 76	$52 29	$0 00	$0 00	$0 00	$0 00
01/19/2016	03/22/2013	13	$789 90	$910 68	$-120 78	$0 00	$0 00	$0 00	$0 00
11/23/2016	06/07/2012	33	$2,527 00	$1,573 74	$953 26	$0 00	$0 00	$0 00	$0 00
ELECTRONIC ARTS		**285512109**							
12/15/2015	01/02/2013	15	$1,079 68	$217 42	$862 26	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION / Date sold or disposed	Date acquired	CUSIP / 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)
ELECTRONIC ARTS		**285512109**							
10/31/2016	08/21/2014	22	$1,715 28	$828 47	$886 81	$0 00	$0 00	$0 00	$0 00
ELIZABETH ARDEN INC		**28660G106**							
05/19/2016	02/01/2013	37	$288 96	$1,529 94	$-1,240 98	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/08/2013	20	$156 20	$642 80	$-486 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/21/2014	12	$93 72	$342 72	$-249 00	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/05/2014	17	$132 77	$408 00	$-275 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/11/2014	46	$359 24	$780 62	$-421 38	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2015	15	$117 15	$239 19	$-122 04	$0 00	$0 00	$0 00	$0 00
EMCOR GROUP INC		**29084Q100**							
02/19/2016	03/12/2012	59	$2,679 28	$1,638 74	$1,040 54	$0 00	$0 00	$0 00	$0 00
02/19/2016	12/21/2012	2	$90 82	$68 62	$22 20	$0 00	$0 00	$0 00	$0 00
02/19/2016	04/04/2013	8	$363 29	$312 40	$50 89	$0 00	$0 00	$0 00	$0 00
ENERSYS		**29275Y102**							
05/19/2016	10/06/2014	30	$1,705 01	$1,704 90	$0 11	$0 00	$0 00	$0 00	$0 00
ESCO TECHNOLOGIES INC		**296315104**							
02/12/2016	03/12/2012	38	$1,329 60	$1,313 86	$15 74	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
EXPRESS INC		**30219E103**							
05/19/2016	09/07/2012	3	$49 08	$47 75	$1 33	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/02/2012	28	$458 07	$334 26	$123 81	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/04/2012	28	$458 07	$316 27	$141 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$32 72	$29 46	$3 26	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/04/2014	4	$65 44	$66 80	$-1 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	26	$425 35	$370 24	$55 11	$0 00	$0 00	$0 00	$0 00
FACEBOOK INC		**30303M102**							
01/28/2016	10/25/2012	202	$22,017 96	$4,640 71	$17,377 25	$0 00	$0 00	$0 00	$0 00
01/29/2016	10/25/2012	152	$16,964 67	$3,492 02	$13,472 65	$0 00	$0 00	$0 00	$0 00
02/22/2016	10/25/2012	72	$7,669 42	$1,654 11	$6,015 31	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/25/2012	4	$524 05	$91 90	$432 15	$0 00	$0 00	$0 00	$0 00
FASTENAL CO		**311900104**							
03/03/2016	02/19/2015	25	$1,172 02	$1,076 73	$95 29	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/19/2015	61	$2,987 01	$2,627 22	$359 79	$0 00	$0 00	$0 00	$0 00
05/12/2016	02/19/2015	8	$365 52	$344 55	$20 97	$0 00	$0 00	$0 00	$0 00
05/12/2016	03/05/2015	20	$913 79	$811 40	$102 39	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
FASTENAL CO		**311900104**							
05/12/2016	04/17/2015	24	$1,096 55	$978 72	$117 83	$0 00	$0 00	$0 00	$0 00
FEDERAL AGRIC MTG CORP CL C		**313148306**							
05/19/2016	05/14/2015	84	$2,931 61	$2,771 07	$160 54	$0 00	$0 00	$0 00	$0 00
FINANCIAL INSTNS INC		**317585404**							
05/19/2016	03/12/2012	6	$164 61	$98 05	$66 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	41	$1,124 84	$689 69	$435 15	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/14/2012	49	$1,344 33	$832 03	$512 30	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	3	$82 31	$55 29	$27 02	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/16/2014	19	$521 27	$449 73	$71 54	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/07/2014	18	$493 83	$414 90	$78 93	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/30/2014	16	$438 96	$366 72	$72 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/10/2014	20	$548 70	$464 00	$84 70	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$137 18	$114 40	$22 78	$0 00	$0 00	$0 00	$0 00
FLEETCOR TECHNOLOGIES INC		**339041105**							
02/04/2016	10/17/2013	12	$1,491 54	$1,320 69	$170 85	$0 00	$0 00	$0 00	$0 00
02/04/2016	01/09/2014	2	$248 59	$232 33	$16 26	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
FLEETCOR TECHNOLOGIES INC		**339041105**							
02/04/2016	01/08/2015	1	$124 29	$145 84	$-21 55	$0 00	$0 00	$0 00	$0 00
FOOT LOCKER INC		**344849104**							
08/05/2016	12/01/2014	19	$1,117 27	$1,074 07	$43 20	$0 00	$0 00	$0 00	$0 00
09/01/2016	12/01/2014	37	$2,427 70	$2,091 60	$336 10	$0 00	$0 00	$0 00	$0 00
FORTUNE BRANDS HOME & SEC INC		**34964C106**							
01/19/2016	10/18/2012	27	$1,281 66	$790 06	$491 60	$0 00	$0 00	$0 00	$0 00
05/26/2016	10/18/2012	37	$2,163 31	$1,082 67	$1,080 64	$0 00	$0 00	$0 00	$0 00
05/26/2016	12/27/2012	27	$1,578 64	$771 58	$807 06	$0 00	$0 00	$0 00	$0 00
FOX FACTORY HLDG CORP		**35138V102**							
05/19/2016	07/11/2014	132	$2,039 37	$2,037 88	$1 49	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/28/2014	26	$401 69	$359 32	$42 37	$0 00	$0 00	$0 00	$0 00
FULLER H B CO		**359694106**							
05/19/2016	03/12/2012	32	$1,383 01	$981 40	$401 61	$0 00	$0 00	$0 00	$0 00
GARTNER GROUP INC NEW CL A		**366651107**							
06/22/2016	05/17/2013	11	$1,084 96	$634 15	$450 81	$0 00	$0 00	$0 00	$0 00
GENERAL COMMUNICATION INC CL A		**369385109**							
05/19/2016	03/12/2012	119	$1,821 65	$1,223 45	$598 20	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
GENERAL COMMUNICATION INC CL A		**369385109**							
05/19/2016	03/13/2012	50	$765 40	$519 80	$245 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/09/2012	18	$275 54	$147 55	$127 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/23/2012	34	$520 47	$256 41	$264 06	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	14	$214 31	$129 07	$85 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	42	$642 93	$603 54	$39 39	$0 00	$0 00	$0 00	$0 00
GENERAL ELECTRIC CO		**369604103**							
05/10/2016	02/25/2015	69	$2,087 21	$1,770 30	$316 91	$0 00	$0 00	$0 00	$0 00
08/08/2016	05/28/2013	10	$312 40	$237 68	$74 72	$0 00	$0 00	$0 00	$0 00
08/08/2016	10/15/2013	103	$3,217 76	$2,503 54	$714 22	$0 00	$0 00	$0 00	$0 00
08/08/2016	01/28/2015	48	$1,499 54	$1,155 83	$343 71	$0 00	$0 00	$0 00	$0 00
09/06/2016	04/23/2013	16	$493 75	$343 63	$150 12	$0 00	$0 00	$0 00	$0 00
09/06/2016	05/28/2013	7	$216 02	$166 38	$49 64	$0 00	$0 00	$0 00	$0 00
09/06/2016	06/04/2013	11	$339 45	$258 28	$81 17	$0 00	$0 00	$0 00	$0 00
09/06/2016	08/27/2013	19	$586 33	$441 94	$144 39	$0 00	$0 00	$0 00	$0 00
GLATFELTER P H CO		**377316104**							
05/19/2016	03/12/2012	77	$1,470 07	$1,246 87	$223 20	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
GLATFELTER P H CO		**377316104**							
05/19/2016	12/21/2012	4	$76 37	$69 76	$6 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	8	$152 73	$194 32	$-41 59	$0 00	$0 00	$0 00	$0 00
GLOBAL PWR EQUIP GROUP INC		**37941P306**							
05/19/2016	03/12/2012	64	$113 21	$1,517 34	$-1,404 13	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	4	$7 08	$95 61	$-88 53	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$7 07	$67 92	$-60 85	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/26/2013	31	$54 83	$521 82	$-466 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	12	$21 23	$166 08	$-144 85	$0 00	$0 00	$0 00	$0 00
GLORI ENERGY INC		**379606106**							
05/19/2016	04/07/2014	253	$41 56	$2,024 00	$-1,982 44	$0 00	$0 00	$0 00	$0 00
GOLDMAN SACHS GROUP INC		**38141G104**							
02/23/2016	05/27/2014	17	$2,457 13	$2,753 73	$-296 60	$0 00	$0 00	$0 00	$0 00
GREAT LAKES DREDGE & DOCK CORP NEW		**390607109**							
05/19/2016	03/28/2012	185	$774 50	$1,400 10	$-625 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6	$25 12	$52 74	$-27 62	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/15/2013	45	$188 39	$331 43	$-143 04	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
GREAT LAKES DREDGE & DOCK CORP NEW		**390607109**							
05/19/2016	02/18/2015	7	$29 31	$53 75	$-24 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/13/2015	101	$422 84	$568 65	$-145 81	$0 00	$0 00	$0 00	$0 00
GREIF BROS CORP CL A		**397624107**							
05/19/2016	03/12/2012	59	$1,964 86	$3,001 06	$-1,036 20	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6	$199 82	$274 26	$-74 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	6	$199 82	$254 70	$-54 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/16/2015	12	$399 63	$469 32	$-69 69	$0 00	$0 00	$0 00	$0 00
GULFMARK OFFSHORE INC		**402629208**							
05/19/2016	03/12/2012	26	$112 42	$1,236 25	$-1,123 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/02/2012	6	$25 94	$206 67	$-180 73	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/12/2012	12	$51 88	$374 64	$-322 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6	$25 94	$205 74	$-179 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/21/2014	18	$77 83	$809 82	$-731 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/05/2014	10	$43 24	$400 40	$-357 16	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/08/2014	3	$12 97	$116 82	$-103 85	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	2	$8 65	$34 92	$-26 27	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
HP INC		**40434L105**							
01/12/2016	11/27/2012	47	$506 74	$278 51	$228 23	$0 00	$0 00	$0 00	$0 00
01/12/2016	04/16/2014	48	$517 53	$735 69	$-218 16	$0 00	$0 00	$0 00	$0 00
HAIN CELESTIAL GROUP INC		**405217100**							
06/22/2016	08/07/2014	11	$561 43	$463 98	$97 45	$0 00	$0 00	$0 00	$0 00
06/22/2016	05/14/2015	17	$867 66	$1,043 41	$-175 75	$0 00	$0 00	$0 00	$0 00
08/19/2016	08/07/2014	40	$1,536 37	$1,687 18	$-150 81	$0 00	$0 00	$0 00	$0 00
HARMAN INTL INDS INC NEW		**413086109**							
01/19/2016	10/30/2014	5	$377 22	$546 40	$-169 18	$0 00	$0 00	$0 00	$0 00
06/14/2016	10/30/2014	7	$520 02	$764 96	$-244 94	$0 00	$0 00	$0 00	$0 00
06/28/2016	05/30/2014	21	$1,425 03	$2,203 32	$-778 29	$0 00	$0 00	$0 00	$0 00
07/13/2016	05/30/2014	16	$1,244 47	$1,678 72	$-434 25	$0 00	$0 00	$0 00	$0 00
08/19/2016	10/15/2014	11	$946 86	$967 01	$-20 15	$0 00	$0 00	$0 00	$0 00
HELIX ENERGY SOLUTIONS GROUP INC		**42330P107**							
05/19/2016	03/12/2012	82	$588 74	$1,491 10	$-902 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/28/2014	5	$35 90	$115 70	$-79 80	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
HEWLETT PACKARD ENTERPRISE CO		**42824C109**							
02/23/2016	04/16/2014	14	$180 93	$240 52	$-59 59	$0 00	$0 00	$0 00	$0 00
02/25/2016	04/16/2014	34	$455 02	$584 11	$-129 09	$0 00	$0 00	$0 00	$0 00
05/10/2016	11/27/2012	47	$741 33	$312 18	$429 15	$0 00	$0 00	$0 00	$0 00
HIBBETT SPORTS INC COM		**428567101**							
05/19/2016	04/15/2014	37	$1,185 08	$1,960 26	$-775 18	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	2	$64 06	$98 52	$-34 46	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/09/2015	5	$160 15	$257 70	$-97 55	$0 00	$0 00	$0 00	$0 00
HILL ROM HLDGS		**431475102**							
05/19/2016	01/09/2013	37	$1,752 01	$1,144 41	$607 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/20/2013	2	$94 70	$66 18	$28 52	$0 00	$0 00	$0 00	$0 00
HILTON WORLDWIDE HLDGS INC		**43300A104**							
02/04/2016	12/23/2014	57	$1,007 87	$1,495 10	$-487 23	$0 00	$0 00	$0 00	$0 00
03/03/2016	12/01/2014	164	$3,526 27	$4,186 43	$-660 16	$0 00	$0 00	$0 00	$0 00
03/03/2016	12/23/2014	25	$537 54	$655 75	$-118 21	$0 00	$0 00	$0 00	$0 00
03/03/2016	01/08/2015	33	$709 55	$855 03	$-145 48	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
HONEYWELL INTL INC		**438516106**							
12/15/2015	12/10/2013	5	$494 90	$440 30	$54 60	$0 00	$0 00	$0 00	$0 00
12/15/2015	04/16/2014	2	$197 96	$185 88	$12 08	$0 00	$0 00	$0 00	$0 00
HORACE MANN EDUCATORS CORP NEW		**440327104**							
05/19/2016	07/16/2012	71	$2,331 43	$1,335 63	$995 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	3	$98 51	$58 68	$39 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	13	$426 88	$408 72	$18 16	$0 00	$0 00	$0 00	$0 00
HUNT J B TRANSPORTATION SERVICES INC		**445658107**							
04/14/2016	04/02/2015	2	$171 59	$169 10	$2 49	$0 00	$0 00	$0 00	$0 00
04/28/2016	04/02/2015	16	$1,368 00	$1,352 81	$15 19	$0 00	$0 00	$0 00	$0 00
IDEXX LABS INC		**45168D104**							
02/04/2016	09/03/2014	20	$1,436 36	$1,276 10	$160 26	$0 00	$0 00	$0 00	$0 00
05/12/2016	09/03/2014	4	$346 77	$255 22	$91 55	$0 00	$0 00	$0 00	$0 00
05/12/2016	10/02/2014	7	$606 86	$424 17	$182 69	$0 00	$0 00	$0 00	$0 00
05/26/2016	10/02/2014	11	$986 84	$666 54	$320 30	$0 00	$0 00	$0 00	$0 00
INDEPENDENT BK CORP		**453838609**							
05/19/2016	08/23/2013	124	$1,831 61	$1,133 90	$697 71	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
INDEPENDENT BK CORP		**453838609**							
05/19/2016	10/28/2013	76	$1,122 60	$712 30	$410 30	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	11	$162 48	$138 60	$23 88	$0 00	$0 00	$0 00	$0 00
INGEVITY CORP		**45688C107**							
05/26/2016	01/26/2012	7	$187 56	$128 86	$58 70	$0 00	$0 00	$0 00	$0 00
05/26/2016	05/24/2012	5 5	$147 36	$87 76	$59 60	$0 00	$0 00	$0 00	$0 00
05/26/2016	11/18/2013	3 33	$89 31	$96 18	$-6 87	$0 00	$0 00	$0 00	$0 00
06/22/2016	05/24/2012	0 17	$5 73	$2 66	$3 07	$0 00	$0 00	$0 00	$0 00
INNOPHOS HLDGS INC		**45774N108**							
05/19/2016	03/12/2012	8	$291 50	$374 62	$-83 12	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/20/2012	11	$400 82	$515 01	$-114 19	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$72 88	$92 42	$-19 54	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/20/2015	13	$473 70	$739 96	$-266 26	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/23/2015	1	$36 44	$56 20	$-19 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/01/2015	14	$510 13	$744 10	$-233 97	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/05/2015	6	$218 63	$307 61	$-88 98	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
INSTALLED BLDG PRODS INC		**45780R101**							
05/19/2016	02/14/2014	113	$3,529 29	$1,445 41	$2,083 88	$0 00	$0 00	$0 00	$0 00
INTERCEPT PHARMACEUTICALS INC		**45845P108**							
09/21/2016	03/16/2015	162	$27,255 40	$47,662 28	$-20,406 88	$0 00	$0 00	$0 00	$0 00
10/31/2016	03/16/2015	1	$124 43	$294 21	$-169 78	$0 00	$0 00	$0 00	$0 00
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
06/20/2016	05/13/2015	114	$28,903 84	$27,416 51	$1,487 33	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/13/2015	2	$542 71	$480 99	$61 72	$0 00	$0 00	$0 00	$0 00
11/14/2016	05/13/2015	207	$11,418 15	$9,956 52	$1,461 63	$0 00	$0 00	$0 00	$0 00
INTERDIGITAL INC PA		**45867G101**							
02/19/2016	03/12/2012	19	$936 92	$707 42	$229 50	$0 00	$0 00	$0 00	$0 00
02/19/2016	01/29/2014	26	$1,282 09	$755 56	$526 53	$0 00	$0 00	$0 00	$0 00
02/19/2016	01/30/2014	30	$1,479 34	$879 00	$600 34	$0 00	$0 00	$0 00	$0 00
INTERNATIONAL FLAVORS & FRAGRANCES		**459506101**							
02/04/2016	12/23/2014	11	$1,341 15	$1,140 48	$200 67	$0 00	$0 00	$0 00	$0 00
03/31/2016	10/30/2014	33	$3,766 22	$3,197 46	$568 76	$0 00	$0 00	$0 00	$0 00
03/31/2016	12/23/2014	1	$114 13	$103 68	$10 45	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
INTERNATIONAL PAPER CO		**460146103**							
05/12/2016	03/18/2015	3	$127 51	$163 05	$-35 54	$0 00	$0 00	$0 00	$0 00
05/12/2016	04/02/2015	19	$807 56	$1,039 44	$-231 88	$0 00	$0 00	$0 00	$0 00
06/14/2016	03/18/2015	62	$2,566 35	$3,369 61	$-803 26	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/18/2015	15	$689 27	$815 23	$-125 96	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/22/2015	40	$1,838 07	$1,968 40	$-130 33	$0 00	$0 00	$0 00	$0 00
08/05/2016	07/15/2015	23	$1,056 88	$1,086 21	$-29 33	$0 00	$0 00	$0 00	$0 00
08/05/2016	07/31/2015	16	$735 23	$766 88	$-31 65	$0 00	$0 00	$0 00	$0 00
INTEVAC INC		**461148108**							
05/19/2016	03/12/2012	27	$127 94	$204 73	$-76 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	123	$582 83	$964 46	$-381 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/20/2012	19	$90 03	$118 37	$-28 34	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	19	$90 03	$92 53	$-2 50	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	10	$47 39	$71 70	$-24 31	$0 00	$0 00	$0 00	$0 00
INTUIT		**461202103**							
12/15/2015	06/25/2013	18	$1,774 23	$1,058 57	$715 66	$0 00	$0 00	$0 00	$0 00
07/19/2016	11/01/2012	14	$1,606 90	$857 61	$749 29	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
INTUIT		**461202103**							
08/05/2016	11/01/2012	10	$1,114 09	$612 57	$501 52	$0 00	$0 00	$0 00	$0 00
08/05/2016	06/14/2013	4	$445 63	$230 52	$215 11	$0 00	$0 00	$0 00	$0 00
08/08/2016	06/25/2013	26	$2,901 80	$1,529 04	$1,372 76	$0 00	$0 00	$0 00	$0 00
09/01/2016	06/14/2013	15	$1,680 53	$864 45	$816 08	$0 00	$0 00	$0 00	$0 00
INVACARE CORP		**461203101**							
02/16/2016	03/12/2012	73	$1,230 93	$1,163 02	$67 91	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/08/2012	22	$370 96	$305 46	$65 50	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/21/2012	6	$101 17	$87 90	$13 27	$0 00	$0 00	$0 00	$0 00
02/16/2016	04/17/2013	33	$556 45	$370 26	$186 19	$0 00	$0 00	$0 00	$0 00
JARDEN CORP		**471109108**							
01/11/2016	03/12/2012	85 5	$4,514 06	$1,470 66	$3,043 40	$0 00	$0 00	$0 00	$0 00
01/11/2016	12/21/2012	4 5	$237 58	$103 02	$134 56	$0 00	$0 00	$0 00	$0 00
JOHNSON AND JOHNSON		**478160104**							
04/13/2016	03/10/2015	9	$988 41	$898 17	$90 24	$0 00	$0 00	$0 00	$0 00
09/06/2016	02/12/2015	5	$598 29	$492 15	$106 14	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
KAMAN CORP CL A		**483548103**							
02/19/2016	03/12/2012	85	$3,613 27	$2,831 77	$781 50	$0 00	$0 00	$0 00	$0 00
02/19/2016	08/07/2013	2	$85 02	$74 52	$10 50	$0 00	$0 00	$0 00	$0 00
02/19/2016	11/05/2014	22	$935 20	$894 08	$41 12	$0 00	$0 00	$0 00	$0 00
KEY TECHNOLOGY INC		**493143101**							
05/19/2016	03/12/2012	1	$9 27	$13 91	$-4 64	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	10	$92 66	$138 90	$-46 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/15/2012	5	$46 33	$69 58	$-23 25	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/16/2012	5	$46 33	$69 60	$-23 27	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/19/2012	19	$176 06	$264 66	$-88 60	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/26/2012	41	$379 91	$545 79	$-165 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/23/2013	40	$370 65	$443 60	$-72 95	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	17	$157 52	$227 80	$-70 28	$0 00	$0 00	$0 00	$0 00
KFORCE.COM INC		**493732101**							
05/19/2016	03/12/2012	47	$835 17	$675 49	$159 68	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	9	$159 93	$124 83	$35 10	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/01/2013	28	$497 55	$361 20	$136 35	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
L S I INDUSTRIES INC (OHIO)		**50216C108**							
05/19/2016	03/12/2012	20	$225 67	$140 56	$85 11	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	143	$1,613 53	$1,029 14	$584 39	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/14/2012	111	$1,252 47	$798 59	$453 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/15/2012	52	$586 74	$372 10	$214 64	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/17/2012	26	$293 37	$172 90	$120 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/11/2012	24	$270 80	$150 24	$120 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	22	$248 24	$150 48	$97 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/30/2013	59	$665 72	$409 46	$256 26	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	53	$598 02	$417 63	$180 39	$0 00	$0 00	$0 00	$0 00
LENNAR CORP CLASS A		**526057104**							
02/04/2016	10/17/2013	105	$4,295 48	$3,649 99	$645 49	$0 00	$0 00	$0 00	$0 00
LINKEDIN CORP		**53578A108**							
01/28/2016	03/20/2014	61	$11,664 29	$12,528 38	$-864 09	$0 00	$0 00	$0 00	$0 00
01/28/2016	10/10/2014	17	$3,250 70	$3,366 39	$-115 69	$0 00	$0 00	$0 00	$0 00
02/04/2016	11/13/2014	3	$581 82	$689 18	$-107 36	$0 00	$0 00	$0 00	$0 00
02/18/2016	10/30/2014	5	$572 86	$1,011 29	$-438 43	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
LINKEDIN CORP		**53578A108**							
02/18/2016	11/13/2014	2	$229 14	$459 46	$-230 32	$0 00	$0 00	$0 00	$0 00
03/31/2016	10/15/2014	5	$581 37	$994 50	$-413 13	$0 00	$0 00	$0 00	$0 00
03/31/2016	10/30/2014	3	$348 82	$606 78	$-257 96	$0 00	$0 00	$0 00	$0 00
06/15/2016	05/09/2012	163	$31,205 95	$18,306 69	$12,899 26	$0 00	$0 00	$0 00	$0 00
06/15/2016	05/15/2012	177	$33,886 21	$19,722 99	$14,163 22	$0 00	$0 00	$0 00	$0 00
06/15/2016	05/22/2012	50	$9,572 38	$5,011 02	$4,561 36	$0 00	$0 00	$0 00	$0 00
06/15/2016	11/13/2012	77	$14,741 46	$7,753 28	$6,988 18	$0 00	$0 00	$0 00	$0 00
06/15/2016	05/06/2013	81	$15,507 25	$14,257 50	$1,249 75	$0 00	$0 00	$0 00	$0 00
06/15/2016	03/26/2014	35	$6,700 66	$6,620 73	$79 93	$0 00	$0 00	$0 00	$0 00
06/15/2016	03/27/2014	34	$6,509 22	$6,295 63	$213 59	$0 00	$0 00	$0 00	$0 00
06/15/2016	10/10/2014	11	$2,105 92	$2,178 25	$-72 33	$0 00	$0 00	$0 00	$0 00
06/15/2016	10/13/2014	29	$5,551 98	$5,657 04	$-105 06	$0 00	$0 00	$0 00	$0 00
07/13/2016	10/15/2014	2	$379 74	$397 80	$-18 06	$0 00	$0 00	$0 00	$0 00
LITTELFUSE INC		**537008104**							
02/05/2016	03/12/2012	12	$1,317 93	$665 82	$652 11	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
LITTELFUSE INC		**537008104**							
02/05/2016	08/01/2014	16	$1,757 25	$1,378 40	$378 85	$0 00	$0 00	$0 00	$0 00
LOWES COMPANIES INC		**548661107**							
11/14/2016	03/10/2015	6	$421 63	$440 34	$-18 71	$0 00	$0 00	$0 00	$0 00
11/14/2016	08/25/2015	21	$1,475 72	$1,458 66	$17 06	$0 00	$0 00	$0 00	$0 00
MVC CAP		**553829102**							
05/19/2016	03/04/2014	145	$1,155 41	$2,074 31	$-918 90	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/17/2014	25	$199 21	$310 75	$-111 54	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/20/2014	22	$175 30	$244 42	$-69 12	$0 00	$0 00	$0 00	$0 00
MAGELLAN HEALTH SVCS INC NEW		**559079207**							
05/19/2016	03/12/2012	30	$1,939 46	$1,414 68	$524 78	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/15/2013	11	$711 14	$673 86	$37 28	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	3	$193 95	$185 61	$8 34	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/03/2015	5	$323 24	$323 00	$0 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/13/2015	4	$258 59	$283 64	$-25 05	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/07/2015	8	$517 19	$483 12	$34 07	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MARRIOTT INTL INC NEW CL A		**571903202**							
11/23/2016	06/22/2015	23	$1,779 78	$1,604 25	$175 53	$0 00	$0 00	$0 00	$0 00
MARTEN TRANS LTD		**573075108**							
05/19/2016	04/23/2012	51 5	$966 53	$725 77	$240 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/20/2012	22 5	$422 27	$267 60	$154 67	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	6	$112 60	$74 80	$37 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	2	$37 54	$45 72	$-8 18	$0 00	$0 00	$0 00	$0 00
MASTEC INC		**576323109**							
05/19/2016	03/12/2012	101	$2,153 00	$1,868 36	$284 64	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/02/2014	16	$341 07	$512 00	$-170 93	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/15/2014	34	$724 77	$972 74	$-247 97	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/11/2014	27	$575 55	$667 44	$-91 89	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/14/2015	33	$703 46	$558 69	$144 77	$0 00	$0 00	$0 00	$0 00
MASTERCARD INC CL A		**57636Q104**							
12/15/2015	02/25/2014	8	$789 83	$614 08	$175 75	$0 00	$0 00	$0 00	$0 00
12/15/2015	04/29/2014	8	$789 82	$578 40	$211 42	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MATADOR RES CO		**576485205**							
05/19/2016	04/25/2013	105	$2,297 36	$1,046 37	$1,250 99	$0 00	$0 00	$0 00	$0 00
MCGRATH RENTCORP		**580589109**							
05/19/2016	03/12/2012	61	$1,657 42	$1,923 65	$-266 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	25	$679 27	$798 00	$-118 73	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/04/2012	12	$326 05	$317 20	$8 85	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/02/2012	9	$244 54	$210 68	$33 86	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$108 68	$115 68	$-7 00	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/05/2013	2	$54 34	$66 98	$-12 64	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	13	$353 22	$418 47	$-65 25	$0 00	$0 00	$0 00	$0 00
MCGRAW-HILL COMPANIES INC		**580645109**							
01/19/2016	04/17/2014	7	$581 65	$537 42	$44 23	$0 00	$0 00	$0 00	$0 00
01/19/2016	08/21/2014	20	$1,661 86	$1,588 20	$73 66	$0 00	$0 00	$0 00	$0 00
MEAD JOHNSON NUTRITION CO		**582839106**							
12/14/2015	02/07/2011	48	$3,682 50	$2,848 91	$833 59	$0 00	$0 00	$0 00	$0 00
MEDIVATION INC		**58501N101**							
03/03/2016	12/10/2014	18	$684 25	$978 70	$-294 45	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MEDIVATION INC		**58501N101**							
04/14/2016	01/22/2015	6	$293 12	$316 82	$-23 70	$0 00	$0 00	$0 00	$0 00
07/13/2016	01/22/2015	5	$308 12	$264 02	$44 10	$0 00	$0 00	$0 00	$0 00
08/05/2016	01/22/2015	19	$1,201 77	$1,003 28	$198 49	$0 00	$0 00	$0 00	$0 00
MENTOR GRAPHICS CORP		**587200106**							
05/19/2016	03/12/2012	46	$892 83	$686 65 *	$206 18	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	3	$58 23	$50 19 *	$8 04	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/10/2014	24	$465 83	$507 84 *	$-42 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	1	$19 41	$23 91 *	$-4 50	$0 00	$0 00	$0 00	$0 00
MERCADOLIBRE INC		**58733R102**							
05/23/2016	03/06/2015	88	$11,671 78	$11,422 52	$249 26	$0 00	$0 00	$0 00	$0 00
05/24/2016	03/06/2015	49	$6,508 41	$6,360 27	$148 14	$0 00	$0 00	$0 00	$0 00
06/07/2016	03/06/2015	85	$11,783 76	$11,033 12	$750 64	$0 00	$0 00	$0 00	$0 00
06/08/2016	03/06/2015	53	$7,214 65	$6,879 48	$335 17	$0 00	$0 00	$0 00	$0 00
06/08/2016	03/09/2015	28	$3,811 52	$3,602 93	$208 59	$0 00	$0 00	$0 00	$0 00
07/26/2016	10/03/2014	19	$2,874 04	$2,143 37	$730 67	$0 00	$0 00	$0 00	$0 00
07/27/2016	10/03/2014	30	$4,512 48	$3,384 27	$1,128 21	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MERCADOLIBRE INC		**58733R102**							
08/29/2016	10/03/2014	159	$26,492 97	$17,936 61	$8,556 36	$0 00	$0 00	$0 00	$0 00
08/29/2016	10/06/2014	53	$8,830 99	$5,942 17	$2,888 82	$0 00	$0 00	$0 00	$0 00
09/01/2016	10/06/2014	60	$10,301 88	$6,726 99	$3,574 89	$0 00	$0 00	$0 00	$0 00
MICROSOFT CORP		**594918104**							
12/15/2015	09/08/2014	25	$1,386 29	$1,162 24	$224 05	$0 00	$0 00	$0 00	$0 00
05/02/2016	08/26/2014	4	$199 85	$180 28	$19 57	$0 00	$0 00	$0 00	$0 00
05/02/2016	09/08/2014	9	$449 66	$418 41	$31 25	$0 00	$0 00	$0 00	$0 00
05/02/2016	10/28/2014	19	$949 29	$881 22	$68 07	$0 00	$0 00	$0 00	$0 00
05/02/2016	01/13/2015	22	$1,099 18	$1,018 60	$80 58	$0 00	$0 00	$0 00	$0 00
MIDDLEBY CORP		**596278101**							
02/04/2016	05/01/2014	1	$87 83	$84 68	$3 15	$0 00	$0 00	$0 00	$0 00
03/03/2016	05/01/2014	10	$977 98	$846 79	$131 19	$0 00	$0 00	$0 00	$0 00
11/23/2016	05/01/2014	12	$1,631 86	$1,016 15	$615 71	$0 00	$0 00	$0 00	$0 00
MILLER INDS INC TENN		**600551204**							
05/19/2016	03/12/2012	88	$1,786 35	$1,494 00	$292 35	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	9	$182 69	$153 57	$29 12	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MILLER INDS INC TENN		**600551204**							
05/19/2016	12/21/2012	5	$101 50	$75 90	$25 60	$0 00	$0 00	$0 00	$0 00
MITEL NETWORKS CORP		**60671Q104**							
02/25/2016	03/17/2014	233	$1,635 18	$2,325 02	$-689 84	$0 00	$0 00	$0 00	$0 00
02/25/2016	04/07/2014	36	$252 64	$328 32	$-75 68	$0 00	$0 00	$0 00	$0 00
02/25/2016	04/21/2014	33	$231 59	$299 31	$-67 72	$0 00	$0 00	$0 00	$0 00
02/25/2016	02/18/2015	14	$98 25	$142 52	$-44 27	$0 00	$0 00	$0 00	$0 00
MONSTER BEVERAGE CORP		**61174X109**							
05/09/2016	05/06/2015	47	$6,951 49	$6,594 52	$356 97	$0 00	$0 00	$0 00	$0 00
05/09/2016	05/07/2015	52	$7,691 01	$7,401 70	$289 31	$0 00	$0 00	$0 00	$0 00
07/13/2016	05/06/2015	78	$12,638 94	$10,944 09	$1,694 85	$0 00	$0 00	$0 00	$0 00
07/14/2016	05/06/2015	148	$23,913 91	$20,765 72	$3,148 19	$0 00	$0 00	$0 00	$0 00
07/14/2016	05/11/2015	8	$1,292 64	$1,097 07	$195 57	$0 00	$0 00	$0 00	$0 00
08/04/2016	05/11/2015	61	$9,575 91	$8,365 17	$1,210 74	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/11/2015	6	$866 92	$822 80	$44 12	$0 00	$0 00	$0 00	$0 00
MOODYS CORP		**615369105**							
12/14/2015	04/17/2014	2	$191 47	$158 64	$32 83	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
MOODYS CORP		**615369105**							
01/19/2016	10/14/2010	27	$2,324 76	$717 61	$1,607 15	$0 00	$0 00	$0 00	$0 00
01/19/2016	09/20/2013	2	$172 20	$141 77	$30 43	$0 00	$0 00	$0 00	$0 00
01/19/2016	04/17/2014	4	$344 41	$317 28	$27 13	$0 00	$0 00	$0 00	$0 00
05/12/2016	10/14/2010	16	$1,507 42	$425 25	$1,082 17	$0 00	$0 00	$0 00	$0 00
05/26/2016	10/14/2010	36	$3,508 63	$956 80	$2,551 83	$0 00	$0 00	$0 00	$0 00
MORGANS HOTEL GROUP CO		**61748W108**							
05/19/2016	03/12/2012	119	$253 68	$628 59	$-374 91	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	54	$115 11	$284 07	$-168 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$4 26	$12 14	$-7 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/31/2013	55	$117 24	$369 60	$-252 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/04/2013	26	$55 42	$195 78	$-140 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/13/2013	21	$44 76	$154 98	$-110 22	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/19/2013	50	$106 58	$346 00	$-239 42	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/04/2013	30	$63 95	$238 20	$-174 25	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/04/2014	121	$257 93	$980 10	$-722 17	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
NATIONAL BANK HOLDINGS CORP		633707104							
05/19/2016	09/21/2012	68	$1,375 63	$1,339 60	$36 03	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	5	$101 15	$91 35	$9 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$101 15	$92 80	$8 35	$0 00	$0 00	$0 00	$0 00
NETSCOUT SYS INC		64115T104							
05/19/2016	01/14/2014	22	$504 45	$661 76	$-157 31	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/16/2014	38	$871 31	$1,230 44	$-359 13	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/03/2014	10	$229 29	$372 40	$-143 11	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/23/2015	8	$183 44	$273 92	$-90 48	$0 00	$0 00	$0 00	$0 00
NEW JERSEY RESOURCES CORP		646025106							
05/19/2016	03/12/2012	78	$2,665 00	$1,785 90	$879 10	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$136 67	$80 04	$56 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	8	$273 33	$257 84	$15 49	$0 00	$0 00	$0 00	$0 00
NEWPARK RES INC COM PAR $.01 NEW		651718504							
05/19/2016	03/12/2012	137	$603 16	$1,059 14	$-455 98	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	49	$215 73	$438 55	$-222 82	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
NEWPORT CORP		**651824104**							
02/24/2016	03/12/2012	125	$2,844 94	$2,140 71	$704 23	$0 00	$0 00	$0 00	$0 00
02/24/2016	05/04/2012	14	$318 63	$197 63	$121 00	$0 00	$0 00	$0 00	$0 00
02/24/2016	12/21/2012	8	$182 08	$104 00	$78 08	$0 00	$0 00	$0 00	$0 00
02/24/2016	02/11/2015	36	$819 34	$732 96	$86 38	$0 00	$0 00	$0 00	$0 00
NIKE INC CLASS B		**654106103**							
02/22/2016	11/19/2014	310	$18,648 88	$14,995 21	$3,653 67	$0 00	$0 00	$0 00	$0 00
NOVANTA INC		**67000B104**							
05/19/2016	03/12/2012	53	$778 54	$609 36	$169 18	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	82	$1,204 53	$948 74	$255 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/29/2012	14	$205 65	$167 86	$37 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	27	$396 61	$231 65	$164 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2015	14	$205 65	$191 24	$14 41	$0 00	$0 00	$0 00	$0 00
NOVO-NORDISK A S ADR		**670100205**							
09/19/2016	04/07/2015	1145	$52,494 70	$63,199 65	$-10,704 95	$0 00	$0 00	$0 00	$0 00
09/19/2016	04/08/2015	484	$22,189 90	$26,704 60	$-4,514 70	$0 00	$0 00	$0 00	$0 00
09/19/2016	08/10/2015	32	$1,467 10	$1,846 85	$-379 75	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
NOVO-NORDISK A S ADR		**670100205**							
09/20/2016	04/08/2015	423	$19,548 52	$23,338 94	$-3,790 42	$0 00	$0 00	$0 00	$0 00
OFG BANCORP		**67103X102**							
05/19/2016	03/12/2012	116	$980 50	$1,372 45	$-391 95	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	221	$1,868 03	$2,652 82	$-784 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/26/2012	19	$160 60	$222 18	$-61 58	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	20	$169 05	$260 00	$-90 95	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/25/2013	19	$160 60	$290 88	$-130 28	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	6	$50 72	$112 26	$-61 54	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	50	$422 63	$846 50	$-423 87	$0 00	$0 00	$0 00	$0 00
OCEANEERING INTL INC		**675232102**							
05/19/2016	03/12/2012	21	$669 46	$1,123 71	$-454 25	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	1	$31 88	$53 44	$-21 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/28/2014	1	$31 88	$63 93	$-32 05	$0 00	$0 00	$0 00	$0 00
OMNOVA SOLUTIONS INC		**682129101**							
05/19/2016	03/12/2012	49	$320 59	$268 76	$51 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	238	$1,557 15	$1,357 41	$199 74	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
OMNOVA SOLUTIONS INC		**682129101**							
05/19/2016	12/21/2012	6	$39 26	$45 66	$-6 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/04/2013	27	$176 65	$198 45	$-21 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/22/2013	19	$124 31	$161 69	$-37 38	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/07/2014	96	$628 10	$523 20	$104 90	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	10	$65 43	$79 40	$-13 97	$0 00	$0 00	$0 00	$0 00
PRG-SCHULTZ INTL INC		**69357C503**							
02/17/2016	03/12/2012	12	$42 19	$69 97	$-27 78	$0 00	$0 00	$0 00	$0 00
02/17/2016	03/13/2012	117	$411 36	$693 77	$-282 41	$0 00	$0 00	$0 00	$0 00
02/17/2016	03/14/2012	184	$646 93	$1,105 86	$-458 93	$0 00	$0 00	$0 00	$0 00
02/17/2016	05/14/2012	39	$137 12	$259 54	$-122 42	$0 00	$0 00	$0 00	$0 00
02/17/2016	05/15/2012	11	$38 68	$74 05	$-35 37	$0 00	$0 00	$0 00	$0 00
02/17/2016	12/21/2012	24	$84 38	$155 52	$-71 14	$0 00	$0 00	$0 00	$0 00
02/17/2016	01/03/2013	108	$379 72	$701 46	$-321 74	$0 00	$0 00	$0 00	$0 00
02/17/2016	04/22/2013	48	$168 76	$253 44	$-84 68	$0 00	$0 00	$0 00	$0 00
02/17/2016	08/07/2013	16	$56 25	$97 60	$-41 35	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
PRG-SCHULTZ INTL INC		**69357C503**							
02/17/2016	10/29/2014	67	$235 57	$369 17	$-133 60	$0 00	$0 00	$0 00	$0 00
02/17/2016	11/06/2014	8	$28 13	$43 60	$-15 47	$0 00	$0 00	$0 00	$0 00
PVH CORP		**693656100**							
02/04/2016	06/26/2014	15	$1,158 46	$1,749 33	$-590 87	$0 00	$0 00	$0 00	$0 00
06/28/2016	06/26/2014	19	$1,677 77	$2,215 81	$-538 04	$0 00	$0 00	$0 00	$0 00
06/28/2016	08/07/2014	8	$706 43	$884 32	$-177 89	$0 00	$0 00	$0 00	$0 00
06/28/2016	04/17/2015	4	$353 22	$419 36	$-66 14	$0 00	$0 00	$0 00	$0 00
10/31/2016	04/17/2015	6	$640 33	$629 04	$11 29	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/22/2015	4	$426 88	$385 64	$41 24	$0 00	$0 00	$0 00	$0 00
PACWEST BANCORP DEL		**695263103**							
05/19/2016	09/27/2013	68	$2,696 62	$2,343 11	$353 51	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/04/2014	9	$356 91	$351 45	$5 46	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$198 28	$230 45	$-32 17	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/09/2015	4	$158 63	$182 36	$-23 73	$0 00	$0 00	$0 00	$0 00
PENSKE AUTOMOTIVE GROUP INC		**70959W103**							
05/19/2016	03/12/2012	95	$3,444 73	$2,271 98	$1,172 75	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
PENSKE AUTOMOTIVE GROUP INC		**70959W103**							
05/19/2016	12/21/2012	3	$108 78	$88 77	$20 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	2	$72 52	$76 26	$-3 74	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	8	$290 08	$381 12	$-91 04	$0 00	$0 00	$0 00	$0 00
PLANTRONICS INC NEW		**727493108**							
05/19/2016	10/23/2009	64	$2,671 82	$1,631 85	$1,039 97	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/04/2012	8	$333 98	$257 64	$76 34	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$166 99	$147 76	$19 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	9	$375 72	$399 96	$-24 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/31/2013	10	$417 47	$428 30	$-10 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/04/2014	10	$417 47	$418 70	$-1 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/09/2015	10	$417 47	$480 70	$-63 23	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/31/2015	3	$125 24	$158 31	$-33 07	$0 00	$0 00	$0 00	$0 00
PLEXUS CORP		**729132100**							
12/04/2015	03/12/2012	3	$112 56	$106 76	$5 80	$0 00	$0 00	$0 00	$0 00
12/04/2015	07/18/2014	13	$487 78	$536 25	$-48 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/12/2012	69	$2,882 18	$2,455 47	$426 71	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
PLEXUS CORP		**729132100**							
05/19/2016	11/07/2012	31	$1,294 89	$625 27	$669 62	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	18	$751 87	$449 47	$302 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	8	$334 17	$279 84	$54 33	$0 00	$0 00	$0 00	$0 00
PRICELINE.COM INC		**741503403**							
01/28/2016	05/06/2013	9	$9,376 98	$6,556 50	$2,820 48	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/06/2013	1	$1,476 06	$728 50	$747 56	$0 00	$0 00	$0 00	$0 00
11/14/2016	04/23/2013	11	$16,446 43	$7,705 17	$8,741 26	$0 00	$0 00	$0 00	$0 00
11/14/2016	05/06/2013	1	$1,495 13	$728 50	$766 63	$0 00	$0 00	$0 00	$0 00
PRIMORIS SVCS CORP		**74164F103**							
05/19/2016	05/30/2012	107	$2,232 05	$1,266 66	$965 39	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	5	$104 30	$74 45	$29 85	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/24/2013	4	$83 44	$77 08	$6 36	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/01/2014	1	$20 86	$23 82	$-2 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/01/2014	7	$146 02	$159 53	$-13 51	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/09/2014	18	$375 49	$418 32	$-42 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/04/2015	34	$709 25	$600 10	$109 15	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
PROGRESS SOFTWARE CORP		**743312100**							
05/19/2016	03/12/2012	57	$1,434 13	$1,324 95	$109 18	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/16/2012	23	$578 69	$430 52	$148 17	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	13	$327 08	$277 16	$49 92	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/13/2015	9	$226 44	$230 94	$-4 50	$0 00	$0 00	$0 00	$0 00
PROVIDENCE SVC CORP		**743815102**							
05/19/2016	03/12/2012	57	$2,728 63	$878 76	$1,849 87	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	112	$5,361 51	$1,763 06	$3,598 45	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/25/2012	41	$1,962 70	$518 22	$1,444 48	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	5	$239 35	$206 85	$32 50	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/07/2015	5	$239 35	$208 65	$30 70	$0 00	$0 00	$0 00	$0 00
RADIAN GROUP INC		**750236101**							
02/18/2016	04/03/2014	66	$726 17	$985 37	$-259 20	$0 00	$0 00	$0 00	$0 00
03/03/2016	04/03/2014	96	$1,133 74	$1,433 26	$-299 52	$0 00	$0 00	$0 00	$0 00
05/12/2016	04/03/2014	43	$514 27	$641 98	$-127 71	$0 00	$0 00	$0 00	$0 00
05/26/2016	07/15/2014	69	$857 10	$938 40	$-81 30	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
RAND LOGISTICS INC - CITIZEN		**752182105**							
05/19/2016	03/12/2012	2	$1 73	$16 80	$-15 07	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	63	$54 39	$535 20	$-480 81	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/27/2012	69	$59 57	$584 13	$-524 56	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/23/2012	43	$37 12	$359 22	$-322 10	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/24/2012	58	$50 07	$489 08	$-439 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/08/2012	39	$33 67	$303 36	$-269 69	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	17	$14 68	$111 35	$-96 67	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/04/2014	193	$166 60	$854 97	$-688 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2015	95	$82 01	$343 90	$-261 89	$0 00	$0 00	$0 00	$0 00
RAVEN INDS INC		**754212108**							
05/19/2016	03/25/2015	50	$890 48	$1,033 95	$-143 47	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/30/2015	26	$463 05	$541 84	$-78 79	$0 00	$0 00	$0 00	$0 00
RAYONIER ADVANCED MATLS INC		**75508B104**							
05/19/2016	07/01/2014	28	$364 99	$1,071 00	$-706 01	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/01/2014	24	$312 85	$948 48	$-635 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/03/2015	31	$404 10	$540 95	$-136 85	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
RAYONIER ADVANCED MATLS INC		**75508B104**							
05/19/2016	02/11/2015	12	$156 42	$207 00	$-50 58	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/25/2015	45	$586 59	$675 00	$-88 41	$0 00	$0 00	$0 00	$0 00
REPLIGEN CORP		**759916109**							
05/19/2016	04/11/2013	80	$1,923 16	$708 79	$1,214 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/28/2013	47	$1,129 85	$406 08	$723 77	$0 00	$0 00	$0 00	$0 00
ROGERS CORP		**775133101**							
02/24/2016	03/12/2012	41	$2,104 10	$1,559 08	$545 02	$0 00	$0 00	$0 00	$0 00
ROSS STORES INC		**778296103**							
07/13/2016	04/17/2015	41	$2,377 25	$2,073 16	$304 09	$0 00	$0 00	$0 00	$0 00
10/13/2016	04/17/2015	14	$906 11	$707 91	$198 20	$0 00	$0 00	$0 00	$0 00
RUSH ENTERPRISES INC CL A		**781846209**							
05/19/2016	03/12/2012	38	$764 06	$867 21	$-103 15	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	48	$965 12	$1,099 08	$-133 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	15	$301 60	$302 84	$-1 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	6	$120 64	$171 60	$-50 96	$0 00	$0 00	$0 00	$0 00
SBA COMMUNICATIONS CORP		**78388J106**							
12/30/2015	08/08/2013	21	$2,217 80	$1,538 15	$679 65	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SBA COMMUNICATIONS CORP		**78388J106**							
12/30/2015	10/15/2014	6	$633 66	$635 45	$-1 79	$0 00	$0 00	$0 00	$0 00
01/19/2016	07/09/2012	2	$181 68	$116 95	$64 73	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/04/2012	6	$545 03	$381 47	$163 56	$0 00	$0 00	$0 00	$0 00
01/19/2016	08/08/2013	43	$3,906 05	$3,149 54	$756 51	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/09/2012	46	$4,442 35	$2,689 96	$1,752 39	$0 00	$0 00	$0 00	$0 00
S&P GLOBAL INC		**78409V104**							
10/13/2016	04/17/2014	8	$985 37	$614 19	$371 18	$0 00	$0 00	$0 00	$0 00
10/31/2016	06/04/2013	2	$245 02	$109 41	$135 61	$0 00	$0 00	$0 00	$0 00
10/31/2016	04/17/2014	1	$122 51	$76 77	$45 74	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/15/2014	10	$1,225 13	$757 30	$467 83	$0 00	$0 00	$0 00	$0 00
SVB FINL GROUP		**78486Q101**							
02/18/2016	01/24/2014	8	$691 05	$951 88	$-260 83	$0 00	$0 00	$0 00	$0 00
02/18/2016	11/13/2014	2	$172 76	$223 09	$-50 33	$0 00	$0 00	$0 00	$0 00
03/17/2016	08/21/2014	4	$385 96	$437 48	$-51 52	$0 00	$0 00	$0 00	$0 00
03/17/2016	11/13/2014	7	$675 43	$780 82	$-105 39	$0 00	$0 00	$0 00	$0 00
03/31/2016	05/01/2014	8	$812 54	$858 29	$-45 75	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SVB FINL GROUP		**78486Q101**							
03/31/2016	08/21/2014	2	$203 14	$218 74	$-15 60	$0 00	$0 00	$0 00	$0 00
ST JUDE MEDICAL INC		**790849103**							
12/15/2015	11/10/2014	10	$614 39	$656 58	$-42 19	$0 00	$0 00	$0 00	$0 00
12/30/2015	10/31/2013	66	$4,109 77	$3,826 64	$283 13	$0 00	$0 00	$0 00	$0 00
12/30/2015	11/18/2013	2	$124 54	$113 94	$10 60	$0 00	$0 00	$0 00	$0 00
12/30/2015	12/12/2013	13	$809 50	$754 12	$55 38	$0 00	$0 00	$0 00	$0 00
01/12/2016	11/10/2014	71	$4,172 37	$4,661 69	$-489 32	$0 00	$0 00	$0 00	$0 00
SENSIENT TECHNOLOGIES CORP		**81725T100**							
05/19/2016	03/12/2012	83	$5,483 10	$3,038 42	$2,444 68	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$264 25	$144 68	$119 57	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/13/2013	6	$396 37	$224 28	$172 09	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/21/2013	8	$528 49	$295 12	$233 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	2	$132 12	$87 88	$44 24	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	10	$660 61	$618 90	$41 71	$0 00	$0 00	$0 00	$0 00
SERVICENOW INC		**81762P102**							
02/04/2016	07/25/2013	10	$593 94	$453 96	$139 98	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SERVICENOW INC		**81762P102**							
02/18/2016	07/25/2013	31	$1,686 62	$1,407 27	$279 35	$0 00	$0 00	$0 00	$0 00
08/04/2016	03/17/2015	172	$12,850 27	$13,716 89	$-866 62	$0 00	$0 00	$0 00	$0 00
10/31/2016	03/17/2015	24	$2,088 41	$1,913 99	$174 42	$0 00	$0 00	$0 00	$0 00
11/09/2016	03/16/2015	173	$14,686 26	$13,628 61	$1,057 65	$0 00	$0 00	$0 00	$0 00
11/09/2016	03/17/2015	98	$8,319 39	$7,815 44	$503 95	$0 00	$0 00	$0 00	$0 00
11/09/2016	04/21/2015	104	$8,828 74	$8,065 37	$763 37	$0 00	$0 00	$0 00	$0 00
11/10/2016	04/21/2015	53	$4,586 47	$4,110 23	$476 24	$0 00	$0 00	$0 00	$0 00
SHERWIN WILLIAMS CO		**824348106**							
02/18/2016	11/01/2012	1	$255 48	$142 08	$113 40	$0 00	$0 00	$0 00	$0 00
03/03/2016	07/26/2012	2	$541 59	$266 99	$274 60	$0 00	$0 00	$0 00	$0 00
03/03/2016	11/01/2012	5	$1,353 99	$710 41	$643 58	$0 00	$0 00	$0 00	$0 00
03/31/2016	07/09/2012	1	$283 74	$130 26	$153 48	$0 00	$0 00	$0 00	$0 00
03/31/2016	07/26/2012	3	$851 24	$400 49	$450 75	$0 00	$0 00	$0 00	$0 00
04/14/2016	07/09/2012	5	$1,471 43	$651 28	$820 15	$0 00	$0 00	$0 00	$0 00
07/19/2016	06/21/2012	3	$924 01	$379 68	$544 33	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SHERWIN WILLIAMS CO		**824348106**							
07/19/2016	07/09/2012	3	$924 02	$390 77	$533 25	$0 00	$0 00	$0 00	$0 00
SIGNATURE BK NEW YORK N Y		**82669G104**							
09/22/2016	08/07/2014	4	$463 36	$450 33	$13 03	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/20/2013	12	$1,434 66	$1,079 19	$355 47	$0 00	$0 00	$0 00	$0 00
10/31/2016	11/18/2013	4	$478 22	$427 22	$51 00	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/07/2014	1	$119 56	$112 58	$6 98	$0 00	$0 00	$0 00	$0 00
SIMMONS 1ST NATL CORP CL A $5 PAR		**828730200**							
05/19/2016	03/12/2012	42	$1,918 94	$1,094 84	$824 10	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	3	$137 07	$78 55	$58 52	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$91 38	$50 84	$40 54	$0 00	$0 00	$0 00	$0 00
SKECHERS U S A INC CL A		**830566105**							
11/10/2016	10/15/2015	11	$236 40	$474 39	$-237 99	$0 00	$0 00	$0 00	$0 00
11/10/2016	11/05/2015	95	$2,041 68	$2,800 43	$-758 75	$0 00	$0 00	$0 00	$0 00
SKYWORKS SOLUTIONS INC		**83088M102**							
06/27/2016	11/02/2012	2	$114 96	$41 56	$73 40	$0 00	$0 00	$0 00	$0 00
09/19/2016	11/02/2012	27	$2,069 51	$561 11	$1,508 40	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SKYWORKS SOLUTIONS INC		**83088M102**							
10/05/2016	11/02/2012	30	$2,343 55	$623 46	$1,720 09	$0 00	$0 00	$0 00	$0 00
SONUS NETWORKS INC		**835916503**							
05/19/2016	09/30/2014	110 2	$960 01	$1,894 78	$-934 77	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/16/2014	12	$104 54	$187 20	$-82 66	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	16 8	$146 35	$290 14	$-143 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	26	$226 50	$420 16	$-193 66	$0 00	$0 00	$0 00	$0 00
SOUTH JERSEY INDS INC		**838518108**							
05/19/2016	03/12/2012	80	$2,239 46	$2,077 02	$162 44	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$55 99	$51 25	$4 74	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/21/2013	10	$279 93	$275 45	$4 48	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	6	$167 96	$172 83	$-4 87	$0 00	$0 00	$0 00	$0 00
SOUTHWEST AIRLINES CO		**844741108**							
02/04/2016	07/08/2014	4	$150 43	$104 76	$45 67	$0 00	$0 00	$0 00	$0 00
03/17/2016	07/08/2014	42	$1,836 21	$1,099 94	$736 27	$0 00	$0 00	$0 00	$0 00
08/05/2016	07/08/2014	56	$2,111 87	$1,466 58	$645 29	$0 00	$0 00	$0 00	$0 00
11/10/2016	07/08/2014	111	$4,838 28	$2,906 98	$1,931 30	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SOUTHWEST BANCORP INC OKLA		**844767103**							
05/19/2016	03/12/2012	32	$512 17	$286 90	$225 27	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	198	$3,169 02	$1,804 85	$1,364 17	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/24/2014	17	$272 09	$300 73	$-28 64	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/25/2014	18	$288 09	$292 68	$-4 59	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	12	$192 06	$200 16	$-8 10	$0 00	$0 00	$0 00	$0 00
SPIRIT AEROSYSTEMS HLDGS INC CL A		**848574109**							
09/30/2016	09/11/2015	24	$1,071 42	$1,226 72	$-155 30	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/11/2015	34	$1,704 15	$1,737 86	$-33 71	$0 00	$0 00	$0 00	$0 00
11/10/2016	09/11/2015	20	$1,088 48	$1,022 27	$66 21	$0 00	$0 00	$0 00	$0 00
SPIRE INC		**84857L101**							
05/19/2016	05/28/2013	40	$2,472 01	$1,848 40	$623 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	25	$1,545 01	$1,309 49	$235 52	$0 00	$0 00	$0 00	$0 00
SPLUNK INC		**848637104**							
02/04/2016	01/08/2015	14	$662 75	$811 94	$-149 19	$0 00	$0 00	$0 00	$0 00
02/04/2016	01/22/2015	17	$804 77	$940 61	$-135 84	$0 00	$0 00	$0 00	$0 00
08/08/2016	03/16/2015	54	$3,316 10	$3,349 50	$-33 40	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
SPLUNK INC		**848637104**							
08/08/2016	03/17/2015	9	$552 68	$559 13	$-6 45	$0 00	$0 00	$0 00	$0 00
08/09/2016	03/16/2015	110	$6,760 49	$6,823 04	$-62 55	$0 00	$0 00	$0 00	$0 00
STAAR SURGICAL CO (NEW)		**852312305**							
05/19/2016	03/12/2012	106	$572 50	$1,072 89	$-500 39	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/20/2012	32	$172 83	$253 67	$-80 84	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/23/2012	48	$259 25	$281 96	$-22 71	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/11/2012	18	$97 22	$98 43	$-1 21	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	28	$151 23	$170 52	$-19 29	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/17/2013	87	$469 89	$460 10	$9 79	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/27/2013	55	$297 05	$318 45	$-21 40	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/08/2013	41	$221 44	$230 83	$-9 39	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/09/2014	62	$334 86	$807 86	$-473 00	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/03/2014	105	$567 10	$947 16	$-380 06	$0 00	$0 00	$0 00	$0 00
STARWOOD HOTELS & RESORTS		**85590A401**							
09/23/2016	06/22/2015	42	$3,225 60	$3,208 00	$17 60	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
STEPAN CO		**858586100**							
02/26/2016	03/12/2012	25	$1,230 78	$1,057 09	$173 69	$0 00	$0 00	$0 00	$0 00
02/26/2016	02/20/2015	7	$344 62	$283 99	$60 63	$0 00	$0 00	$0 00	$0 00
STERLING CONSTR INC		**859241101**							
05/19/2016	03/12/2012	45	$201 38	$441 51	$-240 13	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	51	$228 24	$505 44	$-277 20	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$17 90	$39 72	$-21 82	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/20/2013	24	$107 40	$264 72	$-157 32	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/27/2014	57	$255 09	$515 85	$-260 76	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/01/2014	50	$223 76	$401 50	$-177 74	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	7	$31 33	$21 49	$9 84	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/17/2015	264	$1,181 45	$1,091 96	$89 49	$0 00	$0 00	$0 00	$0 00
SUPERNUS PHARMACEUTICALS INC		**868459108**							
05/19/2016	11/04/2013	140	$2,451 36	$951 99	$1,499 37	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/12/2013	68	$1,190 66	$465 80	$724 86	$0 00	$0 00	$0 00	$0 00
TABLEAU SOFTWARE INC		**87336U105**							
05/26/2016	06/13/2014	36	$1,769 37	$2,296 15	$-526 78	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
TABLEAU SOFTWARE INC		87336U105							
05/26/2016	07/15/2014	16	$786 39	$975 20	$-188 81	$0 00	$0 00	$0 00	$0 00
TELEFLEX INC		879369106							
02/26/2016	12/20/2012	15	$2,178 74	$1,060 71	$1,118 03	$0 00	$0 00	$0 00	$0 00
TESLA MTRS INC		88160R101							
04/04/2016	11/07/2013	170	$41,962 50	$24,220 14	$17,742 36	$0 00	$0 00	$0 00	$0 00
04/04/2016	11/19/2013	118	$29,126 91	$15,078 37	$14,048 54	$0 00	$0 00	$0 00	$0 00
04/04/2016	12/27/2013	151	$37,272 57	$23,057 53	$14,215 04	$0 00	$0 00	$0 00	$0 00
04/04/2016	12/19/2014	24	$5,924 12	$5,198 92	$725 20	$0 00	$0 00	$0 00	$0 00
TETRA TECHNOLOGIES INC DEL		88162F105							
05/19/2016	03/12/2012	353	$1,782 64	$3,346 19	$-1,563 55	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/12/2012	31	$156 55	$180 27	$-23 72	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/23/2012	40	$202 00	$275 20	$-73 20	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	27	$136 35	$200 61	$-64 26	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/09/2013	29	$146 45	$261 28	$-114 83	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/28/2013	24	$121 20	$306 00	$-184 80	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/08/2014	47	$237 35	$512 30	$-274 95	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
TETRA TECHNOLOGIES INC DEL		**88162F105**							
05/19/2016	12/09/2014	123	$621 15	$715 49	$-94 34	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/12/2015	32	$161 60	$162 88	$-1 28	$0 00	$0 00	$0 00	$0 00
TRACTOR SUPPLY CO		**892356106**							
02/18/2016	02/20/2014	2	$169 58	$130 53	$39 05	$0 00	$0 00	$0 00	$0 00
02/18/2016	05/01/2014	9	$763 11	$601 02	$162 09	$0 00	$0 00	$0 00	$0 00
07/13/2016	02/20/2014	12	$1,120 66	$783 19	$337 47	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/06/2014	27	$1,838 39	$1,753 97	$84 42	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/20/2014	9	$612 80	$587 40	$25 40	$0 00	$0 00	$0 00	$0 00
09/22/2016	07/15/2014	17	$1,157 51	$1,036 23	$121 28	$0 00	$0 00	$0 00	$0 00
TRANSDIGM GROUP INC		**893641100**							
12/30/2015	08/22/2013	19	$4,319 22	$2,232 61	$2,086 61	$0 00	$0 00	$0 00	$0 00
TRICO BANCSHARES		**896095106**							
05/19/2016	03/31/2014	83	$2,206 42	$2,171 04	$35 38	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/25/2014	11	$292 42	$265 54	$26 88	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/08/2014	12	$319 00	$286 92	$32 08	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
TRIMAS CORP NEW		**896215209**							
05/19/2016	02/14/2014	30	$487 49	$848 23	$-360 74	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/21/2014	14	$227 50	$374 81	$-147 31	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/27/2014	16	$259 99	$434 69	$-174 70	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/24/2014	37	$601 23	$757 19	$-155 96	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/09/2015	6	$97 50	$146 34	$-48 84	$0 00	$0 00	$0 00	$0 00
TUESDAY MORNING CORP NEW		**899035505**							
05/19/2016	06/14/2013	84	$523 71	$855 92	$-332 21	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/24/2013	17	$105 99	$167 62	$-61 63	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/03/2013	6	$37 41	$65 22	$-27 81	$0 00	$0 00	$0 00	$0 00
05/19/2016	05/05/2015	24	$149 63	$326 40	$-176 77	$0 00	$0 00	$0 00	$0 00
TYSON FOODS INC CL A		**902494103**							
06/14/2016	05/01/2015	40	$2,424 92	$1,609 20	$815 72	$0 00	$0 00	$0 00	$0 00
ULTA SALON COSMETICS & FRAGRANCE		**90384S303**							
04/28/2016	04/17/2015	6	$1,248 99	$914 82	$334 17	$0 00	$0 00	$0 00	$0 00
UNIFIRST CORP		**904708104**							
02/26/2016	03/12/2012	37	$3,866 41	$2,224 09	$1,642 32	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
UNION BANKSHARES CORP		**90539J109**							
05/19/2016	03/12/2012	13	$341 17	$186 03	$155 14	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/13/2012	85	$2,230 72	$1,237 47	$993 25	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	4	$104 98	$61 52	$43 46	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/25/2013	12	$314 93	$215 28	$99 65	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/05/2014	16	$419 90	$373 44	$46 46	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	6	$157 46	$128 52	$28 94	$0 00	$0 00	$0 00	$0 00
UNIT CORP		**909218109**							
05/19/2016	03/12/2012	32	$411 42	$1,474 44	$-1,063 02	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$25 71	$92 64	$-66 93	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/20/2013	7	$90 00	$321 16	$-231 16	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	8	$102 86	$370 48	$-267 62	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/28/2014	6	$77 15	$232 32	$-155 17	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	2	$25 71	$67 90	$-42 19	$0 00	$0 00	$0 00	$0 00
UNITED RENTALS INC		**911363109**							
02/04/2016	06/07/2012	43	$2,103 42	$1,451 04	$652 38	$0 00	$0 00	$0 00	$0 00
02/04/2016	07/26/2012	23	$1,125 09	$629 99	$495 10	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
UNITED TECHNOLOGIES CORP		**913017109**							
01/12/2016	09/25/2012	45	$4,089 08	$3,569 90	$519 18	$0 00	$0 00	$0 00	$0 00
02/23/2016	09/25/2012	17	$1,551 56	$1,348 63	$202 93	$0 00	$0 00	$0 00	$0 00
UNIVERSAL STAINLESS & ALLOY PRODS		**913837100**							
05/19/2016	04/30/2012	9	$103 83	$415 50	$-311 67	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/26/2012	15	$173 05	$571 07	$-398 02	$0 00	$0 00	$0 00	$0 00
05/19/2016	07/20/2012	7	$80 75	$258 68	$-177 93	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/06/2012	7	$80 76	$246 42	$-165 66	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	2	$23 07	$72 26	$-49 19	$0 00	$0 00	$0 00	$0 00
05/19/2016	01/10/2014	12	$138 44	$415 20	$-276 76	$0 00	$0 00	$0 00	$0 00
VERIZON COMMUNICATIONS		**92343V104**							
01/12/2016	02/24/2014	7	$314 03	$336 80	$-22 77	$0 00	$0 00	$0 00	$0 00
11/29/2016	03/03/2014	16	$813 32	$757 68	$55 64	$0 00	$0 00	$0 00	$0 00
11/29/2016	03/10/2015	17	$864 15	$807 26	$56 89	$0 00	$0 00	$0 00	$0 00
VERITEX HLDGS INC		**923451108**							
05/19/2016	02/18/2015	93	$1,487 04	$1,319 66	$167 38	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
VERISK ANALYTICS INC		92345Y106							
03/03/2016	02/09/2012	57	$4,316 59	$2,316 40	$2,000 19	$0 00	$0 00	$0 00	$0 00
04/28/2016	02/09/2012	11	$870 63	$447 03	$423 60	$0 00	$0 00	$0 00	$0 00
VERTEX PHARMACEUTICALS INC		92532F100							
05/10/2016	07/29/2014	9	$788 85	$863 46	$-74 61	$0 00	$0 00	$0 00	$0 00
VISA INC CL A		92826C839							
01/28/2016	05/06/2013	173	$12,029 98	$7,754 72	$4,275 26	$0 00	$0 00	$0 00	$0 00
02/22/2016	05/06/2013	205	$14,945 92	$9,189 13	$5,756 79	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/06/2013	18	$1,487 11	$806 85	$680 26	$0 00	$0 00	$0 00	$0 00
11/08/2016	09/20/2011	26	$2,157 70	$607 18	$1,550 52	$0 00	$0 00	$0 00	$0 00
11/08/2016	05/06/2013	191	$15,850 77	$8,561 57	$7,289 20	$0 00	$0 00	$0 00	$0 00
11/14/2016	09/20/2011	167	$13,097 66	$3,899 96	$9,197 70	$0 00	$0 00	$0 00	$0 00
WABASH NATL CORP		929566107							
12/28/2015	03/12/2012	29	$346 54	$280 98	$65 56	$0 00	$0 00	$0 00	$0 00
02/19/2016	03/12/2012	238	$2,792 60	$2,305 96	$486 64	$0 00	$0 00	$0 00	$0 00
02/19/2016	12/21/2012	41	$481 08	$373 51	$107 57	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
WABTEC CORP		**929740108**							
08/05/2016	12/23/2014	38	$2,741 02	$3,354 86	$-613 84	$0 00	$0 00	$0 00	$0 00
08/05/2016	04/17/2015	9	$649 19	$853 83	$-204 64	$0 00	$0 00	$0 00	$0 00
08/05/2016	05/01/2015	4	$288 53	$401 34	$-112 81	$0 00	$0 00	$0 00	$0 00
WEST PHARMACEUTICAL SVCS INC		**955306105**							
05/19/2016	03/12/2012	36	$2,559 99	$735 37	$1,824 62	$0 00	$0 00	$0 00	$0 00
05/19/2016	08/07/2013	2	$142 22	$78 50	$63 72	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/11/2015	6	$426 67	$305 88	$120 79	$0 00	$0 00	$0 00	$0 00
WESTLAKE CHEM CORP		**960413102**							
04/28/2016	12/23/2014	11	$561 98	$673 01	$-111 03	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/11/2015	19	$985 57	$966 72	$18 85	$0 00	$0 00	$0 00	$0 00
WESTROCK CO		**96145D105**							
09/22/2016	11/18/2013	20	$964 20	$851 43	$112 77	$0 00	$0 00	$0 00	$0 00
11/10/2016	01/26/2012	3	$145 68	$81 48	$64 20	$0 00	$0 00	$0 00	$0 00
WEX INC		**96208T104**							
11/10/2016	09/11/2015	1	$105 04	$94 98	$10 06	$0 00	$0 00	$0 00	$0 00
11/10/2016	10/15/2015	9	$945 38	$824 64	$120 74	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
WILEY JOHN & SONS INC CL A		**968223206**							
05/19/2016	03/12/2012	45	$2,272 25	$2,136 64	$135 61	$0 00	$0 00	$0 00	$0 00
05/19/2016	06/26/2012	4	$201 98	$190 99	$10 99	$0 00	$0 00	$0 00	$0 00
05/19/2016	09/21/2012	20	$1,009 89	$940 00	$69 89	$0 00	$0 00	$0 00	$0 00
05/19/2016	10/18/2012	3	$151 48	$133 00	$18 48	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/20/2012	13	$656 43	$485 68	$170 75	$0 00	$0 00	$0 00	$0 00
05/19/2016	12/21/2012	5	$252 47	$187 80	$64 67	$0 00	$0 00	$0 00	$0 00
05/19/2016	03/08/2013	15	$757 42	$582 87	$174 55	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/08/2013	10	$504 95	$375 20	$129 75	$0 00	$0 00	$0 00	$0 00
05/19/2016	04/11/2013	5	$252 47	$192 70	$59 77	$0 00	$0 00	$0 00	$0 00
05/19/2016	02/18/2015	12	$605 93	$766 08	$-160 15	$0 00	$0 00	$0 00	$0 00
XCERRA CORP		**98400J108**							
05/19/2016	10/16/2013	213	$1,247 43	$1,477 18	$-229 75	$0 00	$0 00	$0 00	$0 00
05/19/2016	11/24/2014	29	$169 84	$240 99	$-71 15	$0 00	$0 00	$0 00	$0 00
ZIMMER HLDGS INC		**98956P102**							
12/30/2015	03/20/2014	18	$1,847 72	$1,704 68	$143 04	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
ALLERGAN PLC		**G0177J108**							
11/29/2016	10/27/2015	11	$2,124 82	$3,099 91	$-975 09	$0 00	$0 00	$0 00	$0 00
11/29/2016	11/10/2015	3	$579 50	$899 20	$-319 70	$0 00	$0 00	$0 00	$0 00
AON PLC		**G0408V102**							
04/13/2016	05/16/2012	8	$827 15	$380 04	$447 11	$0 00	$0 00	$0 00	$0 00
06/28/2016	09/20/2013	13	$1,332 28	$981 08	$351 20	$0 00	$0 00	$0 00	$0 00
06/28/2016	03/18/2015	3	$307 45	$294 15	$13 30	$0 00	$0 00	$0 00	$0 00
06/28/2016	04/02/2015	18	$1,844 69	$1,735 38	$109 31	$0 00	$0 00	$0 00	$0 00
07/19/2016	09/20/2013	36	$3,934 60	$2,716 83	$1,217 77	$0 00	$0 00	$0 00	$0 00
09/06/2016	05/16/2012	16	$1,790 98	$760 07	$1,030 91	$0 00	$0 00	$0 00	$0 00
DELPHI AUTOMOTIVE PLC		**G27823106**							
12/15/2015	02/11/2014	6	$499 55	$377 76	$121 79	$0 00	$0 00	$0 00	$0 00
12/15/2015	04/16/2014	1	$83 26	$65 89	$17 37	$0 00	$0 00	$0 00	$0 00
10/17/2016	01/13/2014	17	$1,134 47	$1,033 05	$101 42	$0 00	$0 00	$0 00	$0 00
10/17/2016	02/11/2014	9	$600 60	$566 64	$33 96	$0 00	$0 00	$0 00	$0 00
10/31/2016	10/15/2013	2	$129 94	$114 38	$15 56	$0 00	$0 00	$0 00	$0 00
10/31/2016	11/15/2013	15	$974 53	$868 51	$106 02	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
DELPHI AUTOMOTIVE PLC		**G27823106**							
10/31/2016	12/10/2013	6	$389 81	$354 42	$35 39	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/13/2014	2	$129 94	$121 53	$8 41	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/27/2014	11	$714 65	$658 78	$55 87	$0 00	$0 00	$0 00	$0 00
EATON CORP PLC		**G29183103**							
11/29/2016	11/24/2015	14	$925 32	$768 05 *	$157 27	$0 00	$0 00	$0 00	$0 00
ENSTAR GROUP LIMITED SHS		**G3075P101**							
02/19/2016	03/12/2012	9	$1,385 79	$883 70	$502 09	$0 00	$0 00	$0 00	$0 00
02/19/2016	03/13/2012	8	$1,231 81	$789 63	$442 18	$0 00	$0 00	$0 00	$0 00
02/19/2016	09/06/2012	2	$307 95	$190 32	$117 63	$0 00	$0 00	$0 00	$0 00
02/19/2016	12/21/2012	1	$153 98	$106 34	$47 64	$0 00	$0 00	$0 00	$0 00
HELEN OF TROY CORP LTD		**G4388N106**							
02/25/2016	01/11/2013	43	$4,055 78	$1,517 90	$2,537 88	$0 00	$0 00	$0 00	$0 00
02/25/2016	01/31/2013	14	$1,320 49	$509 60	$810 89	$0 00	$0 00	$0 00	$0 00
INGERSOLL-RAND CO LTD		**G47791101**							
04/28/2016	02/07/2013	3	$198 34	$123 87	$74 47	$0 00	$0 00	$0 00	$0 00
04/28/2016	03/07/2013	29	$1,917 25	$1,240 84	$676 41	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
JAZZ PHARMACEUTICALS PLC		**G50871105**							
06/14/2016	01/24/2014	4	$590 52	$611 51	$-20 99	$0 00	$0 00	$0 00	$0 00
06/14/2016	04/17/2015	2	$295 26	$374 82	$-79 56	$0 00	$0 00	$0 00	$0 00
08/05/2016	01/24/2014	15	$2,267 83	$2,293 14	$-25 31	$0 00	$0 00	$0 00	$0 00
MEDTRONIC PLC		**G5960L103**							
03/29/2016	01/26/2015	16	$1,188 29	$1,210 70 *	$-22 41	$0 00	$0 00	$0 00	$0 00
03/29/2016	01/26/2015	15	$1,114 03	$1,135 03 *	$-21 00	$0 00	$0 00	$0 00	$0 00
08/22/2016	01/26/2015	26	$2,278 85	$1,967 38 *	$311 47	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/26/2015	26	$2,126 62	$1,967 38 *	$159 24	$0 00	$0 00	$0 00	$0 00
11/29/2016	01/26/2015	42	$3,109 78	$3,178 07 *	$-68 29	$0 00	$0 00	$0 00	$0 00
NIELSEN HLDGS PLC		**G6518L108**							
10/05/2016	02/25/2015	17	$908 19	$785 67	$122 52	$0 00	$0 00	$0 00	$0 00
10/05/2016	04/28/2015	8	$427 39	$364 80	$62 59	$0 00	$0 00	$0 00	$0 00
10/05/2016	07/14/2015	17	$908 19	$778 77	$129 42	$0 00	$0 00	$0 00	$0 00
11/10/2016	08/13/2015	21	$948 84	$1,010 18	$-61 34	$0 00	$0 00	$0 00	$0 00
TYCO INTERNATIONAL PLC		**G91442106**							
12/15/2015	09/10/2009	21	$668 84	$349 37	$319 47	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

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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)
TYCO INTERNATIONAL PLC		**G91442106**							
03/29/2016	09/10/2009	173	$6,233 57	$2,878 16	$3,355 41	$0 00	$0 00	$0 00	$0 00
MOBILEYE NV		**N51488117**							
10/31/2016	08/25/2015	21	$777 48	$1,127 53	$-350 05	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/26/2015	2	$74 05	$110 89	$-36 84	$0 00	$0 00	$0 00	$0 00
NXP SEMICONDUCTORS NV		**N6596X109**							
02/18/2016	12/10/2014	7	$477 32	$529 17	$-51 85	$0 00	$0 00	$0 00	$0 00
03/17/2016	03/20/2014	19	$1,528 18	$1,122 70	$405 48	$0 00	$0 00	$0 00	$0 00
03/17/2016	12/10/2014	10	$804 30	$755 95	$48 35	$0 00	$0 00	$0 00	$0 00
STEINER LEISURE LTD ORD		**P8744Y102**							
12/11/2015	11/16/2012	25	$1,625 00	$1,124 08	$500 92	$0 00	$0 00	$0 00	$0 00
12/11/2015	12/20/2012	6	$390 00	$285 90	$104 10	$0 00	$0 00	$0 00	$0 00
12/11/2015	12/21/2012	1	$65 00	$47 48	$17 52	$0 00	$0 00	$0 00	$0 00
12/11/2015	01/03/2013	6	$390 00	$290 16	$99 84	$0 00	$0 00	$0 00	$0 00
12/11/2015	02/20/2013	3	$195 00	$135 12	$59 88	$0 00	$0 00	$0 00	$0 00
12/11/2015	03/05/2013	10	$650 00	$469 30	$180 70	$0 00	$0 00	$0 00	$0 00
12/11/2015	08/07/2013	2	$130 00	$117 04	$12 96	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
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)
STEINER LEISURE LTD ORD		**P8744Y102**							
12/11/2015	12/24/2013	11	$715 00	$517 00	$198 00	$0 00	$0 00	$0 00	$0 00
12/11/2015	02/21/2014	9	$585 00	$398 16	$186 84	$0 00	$0 00	$0 00	$0 00
12/11/2015	09/04/2014	7	$455 00	$291 55	$163 45	$0 00	$0 00	$0 00	$0 00
12/11/2015	11/12/2014	8	$520 00	$349 36	$170 64	$0 00	$0 00	$0 00	$0 00
Total Long Term Gain/Loss			*$1,938,992 49*	*$1,558,824 37*	*$380,168 12*	*$0 00*	*$0 00*	*$0 00*	*$0 00*