

For calendar year 2016, or tax year beginning 01-01-2016, and ending 12-31-2016

Name of foundation Coretz Family Foundation		A Employer identification number 20-1813311	
Number and street (or P O box number if mail is not delivered to street address) 2675 S BIRMINGHAM PLACE		B Telephone number (see instructions) (918) 298-0512	
City or town, state or province, country, and ZIP or foreign postal code TULSA, OK 74114		C If exemption application is pending, check here ☐	
G Check all that apply ☐ Initial return ☐ Final return ☐ Address change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 20,886,372		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
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)	3,041,062			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	103	103		
	4 Dividends and interest from securities . . .	248,761	248,761		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	914,068			
	b Gross sales price for all assets on line 6a _____ 12,106,656				
	7 Capital gain net income (from Part IV, line 2)		914,068		
	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)	 128	128		
	12 Total. Add lines 1 through 11	4,204,122	1,163,060		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)	 7,425	7,425	0	0
	b Accounting fees (attach schedule)	 6,035	6,035	0	0
	c Other professional fees (attach schedule)	 102,694	102,694		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	 11,742	717		
	19 Depreciation (attach schedule) and depletion . . .				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	 10,060			
	24 Total operating and administrative expenses. Add lines 13 through 23	137,956	116,871	0	0
	25 Contributions, gifts, grants paid	826,867			826,867
	26 Total expenses and disbursements. Add lines 24 and 25	964,823	116,871	0	826,867
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	3,239,299			
	b Net investment income (if negative, enter -0-)		1,046,189		
c Adjusted net income(if negative, enter -0-)					

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	19,773	141,777	141,777
	2 Savings and temporary cash investments			
	3 Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4 Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U S and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)	3,423,740	0	0
	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)	10,312,136	17,868,284	20,744,595
	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)	13,755,649	18,010,061	20,886,372	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ _____)			
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	13,755,649	18,010,061	
30 Total net assets or fund balances (see instructions)	13,755,649	18,010,061		
31 Total liabilities and net assets/fund balances (see instructions) .	13,755,649	18,010,061		

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	13,755,649
2 Enter amount from Part I, line 27a	2	3,239,299
3 Other increases not included in line 2 (itemize) ▶ _____	3	1,015,113
4 Add lines 1, 2, and 3	4	18,010,061
5 Decreases not included in line 2 (itemize) ▶ _____	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 .	6	18,010,061

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	914,068
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3	

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

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

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

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



Yes



No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2015	703,148	14,561,824	0 048287
2014	592,354	11,981,974	0 049437
2013	581,372	11,650,613	0 049901
2012	188,355	10,196,707	0 018472
2011	85,055	9,056,671	0 009391
2 Total of line 1, column (d)			2 0 175488
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 035098
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5			4 16,943,853
5 Multiply line 4 by line 3			5 594,695
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 10,462
7 Add lines 5 and 6			7 605,157
8 Enter qualifying distributions from Part XII, line 4			8 826,867

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	10,462
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2.	3	10,462
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	10,462
6	Credits/Payments		
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	8,337
b	Exempt foreign organizations—tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	11,000
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d.	7	19,337
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	8,875
11	Enter the amount of line 10 to be Credited to 2017 estimated tax ☐ 8,875 Refunded ☐	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a	No
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for definition)? <i>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</i>	1b	No
c Did the foundation file Form 1120-POL for this year?	1c	No
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>	2	No
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>	3	No
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	No
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>	5	No
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	7	Yes
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ OK _____		
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? <i>If "No," attach explanation</i> .	8b	Yes
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>	9	No
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>	10	No

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions).	11		No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	13	Yes	
14	The books are in care of ROBERT CORETZ Telephone no (918) 298-0512			

Located at **2675 S BIRMINGHAM TULSA OK** ZIP+4 **74114**

15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year 15			
16	At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See instructions for exceptions and filing requirements for FinCEN Form 114, Report of Foreign Bank and Financial Accounts (FBAR). If "Yes," enter the name of the foreign country ▶	16	Yes	No

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

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

1a	During the year did the foundation (either directly or indirectly)		Yes	No
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? ☐ Organizations relying on a current notice regarding disaster assistance check here. ☐	1b		
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016? ☐	1c		No
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions). ☐	2b		
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2016 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 2016). ☐	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b		No

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

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

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).				
(a) Name and address	Title, and average hours per week (b) devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
ROBERT CORETZ 2675 S BIRMINGHAM TULSA, OK 74114	PRESIDENT 0	0	0	0
KIM CORETZ 2675 S BIRMINGHAM TULSA, OK 74114	VICE-PRESIDENT 0	0	0	0
ROBERT CORETZ 2675 S BIRMINGHAM TULSA, OK 74114	TREASURER 0	0	0	0
2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."				
(a) Name and address of each employee paid more than \$50,000	Title, and average hours per week (b) devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
Total number of other employees paid over \$50,000.				▶

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Total number of others receiving over \$50,000 for professional services. ►		

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

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

	Expenses
1	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3 ►	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities.	1a	17,142,889
b	Average of monthly cash balances.	1b	58,992
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	17,201,881
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	0
3	Subtract line 2 from line 1d.	3	17,201,881
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	258,028
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	16,943,853
6	Minimum investment return. Enter 5% of line 5.	6	847,193

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	847,193
2a	Tax on investment income for 2016 from Part VI, line 5.	2a	10,462
b	Income tax for 2016 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	10,462
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3	836,731
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	836,731
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	836,731

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	826,867
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes.	2	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	0
b	Cash distribution test (attach the required schedule).	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	826,867
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	10,462
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	816,405

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 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				836,731
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only.			14,519	
b Total for prior years 2014, 2013, 2012				
3 Excess distributions carryover, if any, to 2016				
a From 2011.				
b From 2012.				
c From 2013.				
d From 2014.				
e From 2015.				0
f Total of lines 3a through e.	0			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ \$ <u>826,867</u>				
a Applied to 2015, but not more than line 2a			14,519	
b Applied to undistributed income of prior years (Election required—see instructions).				
c Treated as distributions out of corpus (Election required—see instructions).				
d Applied to 2016 distributable amount.				812,348
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2016 (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				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017				24,383
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions).				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions).				
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2012.				
b Excess from 2013.				
c Excess from 2014.				
d Excess from 2015.				
e Excess from 2016.	0			

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2016, enter the date of the ruling. ▶

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

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

	Tax year	Prior 3 years			(e) Total
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					

3 Complete 3a, b, or c for the alternative test relied upon

a "Assets" alternative test—enter

(1) Value of all assets

(2) Value of assets qualifying under section 4942(j)(3)(B)(i)

b "Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed.

c "Support" alternative test—enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).

(3) Largest amount of support from an exempt organization

(4) Gross investment income

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

1 Information Regarding Foundation Managers:

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

ROBERT CORETZ

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 email address of the person to whom applications should be addressed

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

c Any submission deadlines

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

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Additional Data Table				
Total			▶ 3a	826,867
b <i>Approved for future payment</i>				
Total			▶ 3b	

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments			14	103	
4 Dividends and interest from securities. . . .			14	248,761	
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	128	
8 Gain or (loss) from sales of assets other than inventory			18	914,068	
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). .				1,163,060	
13 Total. Add line 12, columns (b), (d), and (e).			13		1,163,060

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

Part XVII

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

[illegible]

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

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

Form **990-PF** (2016)

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d			
List and describe the kind(s) of property sold (e g , real estate, (a) 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
SEE STATEMENT D-1			
SEE STATEMENT D-1			
SEE STATEMENT D-1			
SEE STATEMENT D-2			
SEE STATEMENT D-3			
SEE STATEMENT D-3			
SEE STATEMENT D-4			
SEE STATEMENT D-4			
SEE STATEMENT D-5			
SEE STATEMENT D-5			

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

(e) Gross sales price	Depreciation allowed (f) (or allowable)	Cost or other basis (g) plus expense of sale	Gain or (loss) (h) (e) plus (f) minus (g)
1,252,347		1,169,349	82,998
9,116		8,970	146
66			66
499,363		472,960	26,403
10,914		12,480	-1,566
211,278		167,533	43,745
18,356		18,322	34
198,988		120,047	78,941
67,211		71,461	-4,250
147,843		148,156	-313

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(I) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	Adjusted basis (j) as of 12/31/69	Excess of col (i) (k) over col (j), if any	
			82,998
			146
			66
			26,403
			-1,566
			43,745
			34
			78,941
			-4,250
			-313

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d			
List and describe the kind(s) of property sold (e g , real estate, (a) 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
SEE STATEMENT D-5			
SEE STATEMENT D-6			
SEE STATEMENT D-6			
SEE STATEMENT D-7		2012-03-06	2016-10-06
SEE STATEMENT D-7			
SEE STATEMENT D-8			
SEE STATEMENT D-8			
CAPITAL GAIN DIVIDENDS	P		

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
44			44
6,433		6,299	134
243,567		256,386	-12,819
102,920		102,930	-10
127,419		127,516	-97
4,941,312		4,297,583	643,729
4,269,482		4,331,063	-61,581
			118,464

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(I) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
			44
			134
			-12,819
			-10
			-97
			643,729
			-61,581

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
108 Contemporary 108 E Brady St Tulsa, OK 74103	NONE	PC	GENERAL OPERATIONS	5,000
American Diabetes Association 6600 S Yale Ave Ste 1310 Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	10,250
Aspen Institute One Dupont Circle NW Suite 700 Washington, DC 20036	NONE	PC	GENERAL OPERATIONS	44,769
Community Food Bank 1304 N Kenosha Ave Tulsa, OK 74106	NONE	PC	GENERAL OPERATIONS	46,000
HOPE 3540 East 31 St Street Suite 3 Tulsa, OK 74135	NONE	PC	GENERAL OPERATIONS	1,750
Total 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Iron Gate 501 South Cincinnati Avenue Tulsa, OK 74103	NONE	PC	GENERAL OPERATIONS	2,500
Jewish Federation of Tulsa 2021 E 71st St Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	25,000
MDA-ALS 5840 S Memorial Dr Ste 307 Tulsa, OK 74145	NONE	PC	GENERAL OPERATIONS	2,500
Mental Health Association Oklahoma 1870 S Boulder Ave Tulsa, OK 74119	NONE	PC	GENERAL OPERATIONS	50,000
Oklahomans for Equality 621 E 4th St Tulsa, OK 74120	NONE	PC	GENERAL OPERATIONS	60,000
Total 3a				826,867

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Philbrook Museum of Art 2727 S Rockford Rd Tulsa, OK 74114	NONE	PC	GENERAL OPERATIONS	2,000
Planned Parenthood 1007 S Peoria Ave Tulsa, OK 74120	NONE	PC	GENERAL OPERATIONS	110,000
Public Radio Tulsa 800 S Tucker Dr Tulsa, OK 74104	NONE	PC	GENERAL OPERATIONS	500
Riverfield Country Day School 2433 West 61st Street Tulsa, OK 74132	NONE	PC	GENERAL OPERATIONS	10,000
Street School 1135 S Yale Ave Tulsa, OK 74112	NONE	PC	General Operations	14,675
Total 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Temple Israel 2004 E 22nd Pl Tulsa, OK 74114	NONE	PC	GENERAL OPERATIONS	7,650
The Committee of One Hundred Tulsa Inc 7018 N Lakewood Ave Tulsa, OK 74117	NONE	PC	GENERAL OPERATIONS	350
The Parent Child Center 1421 S Boston Ave Tulsa, OK 74119	NONE	PC	GENERAL OPERATIONS	11,000
The Sherwin Miller Museum of Art 2021 E 71st St Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	3,000
Tulsa CARES 3507 E Admiral Pl Tulsa, OK 74115	NONE	PC	GENERAL OPERATIONS	70,250
Total ▶ 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Tulsa Community Foundation 7030 S Yale Ave Ste 600 Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	47,500
Tulsa Girls Art 2202 E Admiral Blvd Tulsa, OK 74110	NONE	PC	GENERAL OPERATIONS	3,500
Tulsa Jewish Retirement Community Center 2025 E 71st St Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	15,000
Mizel School 2021 East 71st Street Tulsa, OK 74136	NONE	PC	GENERAL OPERATIONS	500
Tulsa Glassblowing School 19 E Brady St Tulsa Tulsa, OK 74103	NONE	PC	GENERAL OPERATIONS	3,000
Total ▶ 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
City Year Tulsa 15 E 5th Street Tulsa, OK 74103	NONE	PC	GENERAL OPERATIONS	33,333
Prevent Blindness Oklahoma 2506-B E 21st Street Tulsa, OK 74114	NONE	PC	GENERAL OPERATIONS	1,140
TARC 2516 E 71st St Suite A Tulsa, OK 741365531	NONE	PC	GENERAL OPERATIONS	1,000
Town & Country School 8906 E 34th St Tulsa, OK 74145	NONE	PC	GENERAL OPERATIONS	10,000
A New Leaf 2306 S 1ST PL BROKEN ARROW, OK 74012	NONE	PC	GENERAL OPERATIONS	10,000
Total ▶ 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Aspen Jewish Congregation 0077 Meadowood Dr Aspen, CO 81611	None	PC	General Operations	500
BBYO 2021 East 71St Street Tulsa, OK 74136	None	PC	General Operations	100
OCCJ 100 West Fifth Street Ste 701 Tulsa, OK 74103	None	PC	General Operations	500
Oklahoma Alliance for Animals 5321 S Sheridan Rd Ste 30 Tulsa, OK 74145	None	PC	General Operations	100
Resonance 1608 S Elwood Ave Tulsa, OK 74119	None	PC	General Operations	2,500
Total 				826,867
3a				

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Riverfield Family Association 2433 West 61st Street Tulsa, OK 74132	None	PC	General Operations	2,000
Scleroderma Research Foundation 220 Montgomery St Ste 1411 San Francisco, CA 94104	None	PC	General Operations	10,000
Service Year Alliance 1400 Eye St NW Suite 900 Washington, DC 20005	None	PC	General Operations	100,000
St John Foundation 1924 S Utica Ave Tulsa, OK 74104	None	PC	General Operations	2,500
Third Option Foundation 11160-C1 South Lakes Drive 158 Reston, VA 20191	None	PC	General Operations	50,000
Total ▶ 3a				826,867

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
Tulsa Community College Foundation 6111 E Skelly Drive Tulsa, OK 74135	None	PC	General Operations	10,000
Youth Services 311 S Madison Ave Tulsa, OK 74120	None	PC	General Operating	6,000
Tulsa Day Center For The Homeless 415 W Archer St Tulsa, OK 74103	None	PC	General Operations	30,000
MSK 1275 YORK AVENUE NEW YORK, NY 10065	NONE		GENERAL OPERATIONS	500
AMELIA ISLAND CONCOURS D'ELEGANCE 3016 MECURY ROAD SOUTH JACKSONVILLE, FL 32207	NONE		GENERAL OPERATIONS	10,000
Total ▶ 3a				826,867

TY 2016 Accounting Fees Schedule**Name:** Coretz Family Foundation**EIN:** 20-1813311

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	6,035	6,035		

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

TY 2016 Depreciation Schedule

Name: Coretz Family Foundation

EIN: 20-1813311

TY 2016 Investments Corporate Stock Schedule

Name: Coretz Family Foundation

EIN: 20-1813311

Name of Stock	End of Year Book Value	End of Year Fair Market Value
SCHWAB ONE	0	0

TY 2016 Investments - Other Schedule

Name: Coretz Family Foundation

EIN: 20-1813311

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
MS - CLEARBRIDGE		861,000	1,268,234
MS - GW&K		862,000	1,235,533
MS - PIMCO TOTAL		461,887	543,190
MS - VIRTUS EM OPP		476,021	440,595
ICG - 7170 GENERAL ACCOUNT		6,405	10,816
MS - MILLER HOWARD		415,000	662,195
MS - ABBEY CAPITAL		250,003	276,104
ICG - ACCESS OFFSHORE		383,980	946,837
MS - LAZARD INTERNATIONAL		837,000	828,596
MS - 5763		237,388	163,490
INV - JP MORGAN		120	77
INV - GOLDMAN SACHS		1,541,916	1,730,622
INV - BOK 3033		1,148,863	1,237,021
INV - BOK 3025		323,904	366,549
INV - BOK 3017		10,062,797	11,034,736

TY 2016 Legal Fees Schedule**Name:** Coretz Family Foundation**EIN:** 20-1813311

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
WINSTON STRAW NLLP	7,425	7,425		

TY 2016 Other Expenses Schedule**Name:** Coretz Family Foundation**EIN:** 20-1813311**Other Expenses Schedule**

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EVENT EXPENSES	10,060			

TY 2016 Other Income Schedule

Name: Coretz Family Foundation

EIN: 20-1813311

Other Income Schedule

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
OTHER INCOME - BOK 3017	128	128	

TY 2016 Other Increases Schedule

Name: Coretz Family Foundation
EIN: 20-1813311

Description	Amount
UNRECOGNIZED GAIN	1,015,113

TY 2016 Other Professional Fees Schedule**Name:** Coretz Family Foundation**EIN:** 20-1813311

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
MANAGEMENT FEES	102,694	102,694		

TY 2016 Taxes Schedule**Name:** Coretz Family Foundation**EIN:** 20-1813311

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAXES	717	717		
STATE OF DELAWARE	25			
TAXES	11,000			

Schedule B (Form 990, 990-EZ, or 990-PF) Department of the Treasury Internal Revenue Service	Schedule of Contributors ▶ Attach to Form 990, 990-EZ, or 990-PF ▶ Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at <u>www.irs.gov/form990</u>	OMB No 1545-0047 2016
	Name of the organization Coretz Family Foundation	Employer identification number 20-1813311

Organization type (check one)

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)() (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust not treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions

General Rule

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

Special Rules

☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33¹/₃% 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 990PF, Part I, line 2, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization Coretz Family Foundation	Employer identification number 20-1813311
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Part I Contributors (see instructions) Use duplicate copies of Part I if additional space is needed			
(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	ROBERT CORETZ 2675 SOUTH BIRMINGHAM PLACE TULSA, OK 74114	\$ 3,041,062	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
-		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization Coretz Family Foundation	Employer identification number 20-1813311
---	---

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	SECURITIES - BANK OF OKLAHOMA	\$ 3,877,797	2016-12-15
(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 Coretz Family Foundation	Employer identification number 20-1813311
---	---

Part III	Exclusively religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than \$1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once. See instructions.) ► \$ _____ Use duplicate copies of Part III if additional space is needed
-----------------	--

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

Account and Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Gain/Loss
SHORT TERM						
BOK-3017 IMAFIDELITY SPARTAN I	580 000	4/5/2016	8/16/2016	19,621 40	19,621 40	-
BOK-3017 IMAFIDELITY SPARTAN I	286 000	5/11/2016	8/16/2016	10,055 76	10,055 76	-
BOK-3017 IMAFIDELITY SPARTAN I	291 000	6/20/2016	8/16/2016	10,286 85	10,286 85	-
BOK-3017 IMAS* VIRTUS EMERGIN	1,638 000	4/5/2016	9/23/2016	14,856 66	14,856 66	-
BOK-3017 IMAS* VIRTUS EMERGIN	654 000	5/11/2016	9/23/2016	6,042 96	6,042 96	-
BOK-3017 IMAS* VIRTUS EMERGIN	2,434 000	8/17/2016	9/23/2016	24,948 50	24,948 50	-
BOK-3017 IMAVIRTUS EMRG MKT O	1,970 000	9/1/2016	9/23/2016	20,074 30	20,074 30	-
BOK-3017 IMAPIONEER NATURAL	1,000 000	12/1/2016	12/2/2016	-	-	-
BOK-3017 IMACONCHO RESOURCE	3,000 000	12/1/2016	12/7/2016	426,944 98	300,017 90	126,927 08
BOK-3017 IMACIMAREX ENERGY	3,000 000	12/1/2016	12/7/2016	427,670 67	290,612 90	137,057 77
BOK-3017 IMAPIONEER NATURAL	3,100 000	12/1/2016	12/7/2016	572,929 50	438,226 93	134,702 57
BOK-3017 IMAPIONEER NATURAL	275 000	12/2/2016	12/7/2016	50,824 39	38,874 97	11,949 42
BOK-3017 IMAB O K FINANCIAL CP	5,000 000	12/1/2016	12/7/2016	415,073 45	271,017 90	144,055 55
BOK-3025 C JARDEN CORPORATI	210 000	12/14/2015	4/15/2016	12,411 99	8,649 90	3,762 09
BOK-3025 C NEWELL BRANDS INC	0 020	4/15/2016	4/20/2016	0 90	0 88	0 02
BOK-3025 C PRICE T ROWE GRO	101 000	12/14/2015	6/20/2016	7,304 16	4,189 48	3,114 68
BOK-3025 C ALCOA INC	1,043 000	12/14/2015	6/20/2016	10,106 45	10,158 82	(52 37)
BOK-3025 C AMC NETWORK CL A	112 000	12/14/2015	6/20/2016	6,742 25	7,781 76	(1,039 51)
BOK-3025 C CVS HEALTH CORPO	112 000	12/14/2015	6/20/2016	10,624 09	7,674 24	2,949 85
BOK-3025 C NXP SEMICONDUCT	119 000	12/14/2015	6/20/2016	10,336 11	10,017 42	318 69
BOK-3025 C COMCAST CORP (NE	120 000	12/14/2015	6/20/2016	7,545 44	6,164 40	1,381 04
BOK-3025 C WABTEC CORP	120 000	12/14/2015	6/20/2016	8,923 01	9,380 40	(457 39)
BOK-3025 C HAIN CELESTIAL GR	128 000	12/14/2015	6/20/2016	6,452 34	5,922 56	529 78
BOK-3025 C V F CORP	134 000	12/14/2015	6/20/2016	8,595 91	8,076 18	519 73
BOK-3025 C PNC FINANCIAL SER	136 000	12/14/2015	6/20/2016	11,582 87	9,779 76	1,803 11
BOK-3025 C QUINTILES TRANSNA	137 000	12/14/2015	6/20/2016	8,793 84	8,577 57	216 27
BOK-3025 C BAKER HUGHES INC	139 000	12/14/2015	6/20/2016	6,580 12	7,739 52	(1,159 40)
BOK-3025 C TJX COMPANIES INC	139 000	12/14/2015	6/20/2016	10,643 00	9,299 10	1,343 90
BOK-3025 C ST JUDE MEDICAL INC	139 000	12/14/2015	6/20/2016	10,705 55	7,638 05	3,067 50
BOK-3025 C CONOCOPHILLIPS	141 000	12/14/2015	6/20/2016	6,337 81	6,832 86	(495 05)
BOK-3025 C DANAHER CORP	156 000	12/14/2015	6/20/2016	15,432 74	7,229 04	8,203 70
BOK-3025 C SALESFORCE COM I	167 000	12/14/2015	6/20/2016	13,598 51	12,681 98	916 53
BOK-3025 C FACEBOOK INC-A	168 000	12/14/2015	6/20/2016	19,104 54	10,599 12	8,505 42
BOK-3025 C NEWELL BRANDS INC	181 000	4/15/2016	6/20/2016	8,832 61	8,001 11	831 50
BOK-3025 C US BANCORP	191 000	12/14/2015	6/20/2016	7,964 53	4,299 41	3,665 12
BOK-3025 C DELTA AIR LINES INC	195 000	12/14/2015	6/20/2016	7,483 94	8,913 45	(1,429 51)
BOK-3025 C MONDELEZ INTERNA	240 000	12/14/2015	6/20/2016	10,679 77	8,112 00	2,567 77
BOK-3025 C TEXAS INSTRUMENT	245 000	12/14/2015	6/20/2016	15,282 77	9,503 55	5,779 22
BOK-3025 C SMITH & NEPHEW PL	252 000	12/14/2015	6/20/2016	8,585 45	8,610 84	(25 39)
BOK-3025 C ALLERGAN PLC SHS	27 000	12/14/2015	6/20/2016	6,432 60	6,806 70	(374 10)
BOK-3025 C EMC CORP MASS	329 000	12/14/2015	6/20/2016	9,083 49	7,961 80	1,121 69
BOK-3025 C BLACKROCK INC	35 000	12/14/2015	6/20/2016	12,251 48	12,415 55	(164 07)
BOK-3025 C BERKSHIRE HATHA	36 000	12/14/2015	6/20/2016	5,111 89	2,531 16	2,580 73
BOK-3025 C STERIS CYCLE INC	37 000	12/14/2015	6/20/2016	3,789 45	4,366 37	(576 92)
BOK-3025 C BOEING CO	55 000	12/14/2015	6/20/2016	7,226 29	7,053 75	172 54
BOK-3025 C FEDEX CORP	57 000	12/14/2015	6/20/2016	9,360 90	8,788 83	572 07
BOK-3025 C BIOMARIN PHARMAC	68 000	12/14/2015	6/20/2016	5,624 83	3,990 24	1,634 59
BOK-3025 C COSTCO WHOLESAL	81 000	12/14/2015	6/20/2016	12,743 45	3,925 26	8,818 19
BOK-3025 C HONEYWELL INTERN	82 000	12/14/2015	6/20/2016	9,598 71	4,893 76	4,704 95
BOK-3025 C ROYAL CARIBBEAN	86 000	12/14/2015	6/20/2016	6,553 05	7,957 58	(1,404 53)
BOK-3025 C ECOLAB INC	88 000	12/14/2015	6/20/2016	10,494 65	6,277 92	4,216 73
BOK-3025 C THERMO FISHER SCI	96 000	12/14/2015	6/20/2016	14,176 01	6,136 32	8,039 69
BOK-3025 C MICROSOFT CORP	101 000	12/14/2015	6/27/2016	4,930 72	4,331 89	598 83
BOK-3025 C AMERICAN INT'L GR	107 000	12/14/2015	6/27/2016	5,254 67	4,206 17	1,048 50
BOK-3025 C THE WALT DISNEY CO	129 000	12/14/2015	6/27/2016	12,245 61	9,506 01	2,739 60
BOK-3025 C LOWE'S COS INC	142 000	12/14/2015	6/27/2016	10,829 55	11,009 26	(179 71)
BOK-3025 C GOOGLE INC	15 000	12/14/2015	6/27/2016	10,011 98	7,659 15	2,352 83
BOK-3025 C STARBUCKS CORP	153 000	12/14/2015	6/27/2016	8,261 84	5,806 35	2,455 49
BOK-3025 C CALL APPLE	16 000	12/14/2015	6/27/2016	1,471 32	1,068 80	402 52
BOK-3025 C DOW CHEMICAL	181 000	12/14/2015	6/27/2016	9,154 80	8,850 90	303 90
BOK-3025 C CISCO SYS INC	187 000	12/14/2015	6/27/2016	5,086 31	5,056 48	29 83
BOK-3025 C ALPHABET INC	3 000	12/14/2015	6/27/2016	2,032 39	984 54	1,047 85
BOK-3025 C GILEAD SCIENCES INC	32 000	12/14/2015	6/27/2016	2,544 97	2,367 68	177 29
BOK-3025 C ACTIVISION BLIZZAR	340 000	12/14/2015	6/27/2016	12,345 64	8,687 00	3,658 64
BOK-3025 C EOG RES INC	54 000	12/14/2015	6/27/2016	4,328 00	4,463 64	(135 64)
BOK-3025 C GOLDMAN SACHS G	57 000	12/14/2015	6/27/2016	7,914 27	9,045 90	(1,131 63)
BOK-3025 C JPMORGAN CHASE &	96 000	12/14/2015	6/27/2016	5,533 31	4,108 80	1,424 51
BOK-3025 C POPULAR INC	1 000	6/27/2016	8/22/2016	37 78	27 53	10 25
BOK-3025 C AMDOCS LTD	1 000	6/27/2016	8/22/2016	58 99	54 73	4 26
BOK-3025 C WESTERN UNION CO	10 000	6/27/2016	8/22/2016	210 70	183 80	26 90
BOK-3025 C RALPH LAUREN CORP	11 000	6/27/2016	8/22/2016	1,187 18	959 09	228 09
BOK-3025 C PEPSICO INC CMN	12 000	6/27/2016	8/22/2016	1,295 73	1,219 14	76 59
BOK-3025 C LEGG MASON INC	14 000	6/27/2016	8/22/2016	472 49	393 96	78 53
BOK-3025 C EOG RES INC	17 000	12/14/2015	8/22/2016	1,546 70	1,405 22	141 48
BOK-3025 C LEGG MASON INC	22 000	6/27/2016	8/22/2016	743 07	619 08	123 99
BOK-3025 C LINCOLN ELECTRIC	5 000	6/27/2016	8/22/2016	321 89	283 60	38 29
BOK-3025 C UNITED THERAPEUTI	6 000	6/27/2016	8/22/2016	773 80	603 06	170 74
BOK-3025 C DRIL-QUIP COM STK	6 000	6/27/2016	8/22/2016	342 53	351 66	(9 13)
BOK-3025 C RALPH LAUREN CORP	7 000	6/27/2016	8/22/2016	755 28	610 33	144 95
BOK-3025 C HORMEL FOODS CO	9 000	6/27/2016	8/22/2016	352 61	322 51	30 10
BOK-3025 C LINCOLN ELECTRIC	9 000	6/27/2016	8/22/2016	580 62	510 48	70 14
BOK-3025 C PACWEST BANCORP	14 000	6/27/2016	8/22/2016	586 32	511 81	74 51
BOK-3025 C PACWEST BANCORP	11 000	6/27/2016	8/22/2016	461 13	402 13	59 00
BOK-3025 C PACWEST BANCORP	9 000	6/27/2016	8/22/2016	377 29	326 92	50 37
BOK-3025 C CHUBB CORP	17 000	6/27/2016	9/27/2016	2,136 59	2,079 95	56 64

BOK-3025 C	BRISTOL-MYERS SQ	14 000	6/27/2016	9/27/2016	780 93	988 12	(207 19)
BOK-3025 C	BRISTOL-MYERS SQ	4 000	8/22/2016	9/27/2016	223 12	237 75	(14 63)
BOK-3025 C	WESTLAKE CHEMICA	19 000	6/27/2016	9/27/2016	951 95	771 38	180 57
BOK-3025 C	WESTLAKE CHEMICA	2 000	8/22/2016	9/27/2016	100 20	101 07	(0 87)
BOK-3025 C	ROBERT HALF INTL I	24 000	6/27/2016	9/27/2016	907 22	843 12	64 10
BOK-3025 C	ROBERT HALF INTL I	3 000	8/22/2016	9/27/2016	113 40	115 65	(2 25)
BOK-3025 C	RELIANCE STEEL & A	5 000	6/27/2016	9/27/2016	357 74	366 40	(8 66)
BOK-3025 C	ATMOS ENERGY CORP	5 000	6/27/2016	9/27/2016	382 92	386 05	(3 13)
BOK-3025 C	EOG RES INC	9 000	12/14/2015	9/27/2016	794 44	743 94	50 50
BOK-3025 C	THOMSON REUTERS	1 000	6/27/2016	9/27/2016	41 12	38 39	2 73
BOK-3025 C	XL CAPITAL LTD	112 000	6/27/2016	9/27/2016	3,777 32	3,436 15	341 17
BOK-3025 C	XL CAPITAL LTD	1 000	8/22/2016	9/27/2016	33 73	33 58	0 15
BOK-3025 C	ALTRIA GROUP, INC	17 000	6/27/2016	9/27/2016	1,076 09	1,149 37	(73 28)
BOK-3025 C	WORLD FUEL SERVI	2 000	6/27/2016	9/27/2016	91 54	91 06	0 48
BOK-3025 C	XEROX CORP	54 000	6/27/2016	9/27/2016	537 29	498 95	38 34
BOK-3025 C	KROGER CO	59 000	6/27/2016	9/27/2016	1,762 95	2,079 15	(316 20)
BOK-3025 C	ALASKA AIR GROUP I	9 000	6/27/2016	9/27/2016	593 18	495 72	97 46
BOK-3025 C	RELIANCE STEEL & A	1 000	6/27/2016	12/12/2016	84 50	73 28	11 22
BOK-3025 C	RALPH LAUREN CORP	17 000	6/27/2016	12/12/2016	1,795 23	1,482 23	313 00
BOK-3025 C	LEVEL 3 COMMUNIC	26 000	6/27/2016	12/12/2016	1,464 36	1,248 78	215 58
BOK-3025 C	INTERCEPT PHARMA	5 000	9/27/2016	12/12/2016	530 11	858 80	(328 69)
BOK-3025 C	BRUKER CORP	57 000	6/27/2016	12/12/2016	1,253 04	1,261 41	(8 37)
BOK-3025 C	BRUKER CORP	1 000	8/22/2016	12/12/2016	21 98	22 02	(0 04)
BOK-3025 C	GOLDMAN SACHS G	6 000	8/22/2016	12/12/2016	1,449 69	996 94	452 75
BOK-3025 C	BROOKDALE SENIOR	52 000	6/27/2016	12/12/2016	632 25	784 68	(152 43)
BOK-3025 C	BROOKDALE SENIOR	10 000	8/22/2016	12/12/2016	121 59	171 50	(49 91)
BOK-3025 C	BROOKDALE SENIOR	1 000	9/27/2016	12/12/2016	12 16	17 31	(5 15)
BOK-3025 C	PUBLIC STORAGE INC	7 000	6/27/2016	12/12/2016	1,521 28	1,711 64	(190 36)
BOK-3025 C	CONCHO RESOURCE	1 000	6/27/2016	12/12/2016	146 05	120 20	25 85
BOK-3025 C	EQUITY RESIDENTIA	1 000	6/27/2016	12/12/2016	62 90	65 02	(2 12)
BOK-3025 C	UNITEDHEALTH GRP	1 000	6/27/2016	12/12/2016	159 31	135 80	23 51
BOK-3025 C	ALASKA AIR GROUP I	27 000	6/27/2016	12/12/2016	2,365 15	1,487 16	877 99
BOK-3025 C	THOMSON REUTERS	4 000	6/27/2016	12/12/2016	180 14	153 56	26 58
BOK-3025 C	VOYA FINANCIAL INC	43 000	6/27/2016	12/12/2016	1,751 38	1,076 86	674 52
BOK-3025 C	DOW CHEMICAL	6 000	12/14/2015	12/12/2016	348 35	293 40	54 95
BOK-3025 C	HELMERICH & PAYNE	7 000	6/27/2016	12/12/2016	588 15	455 84	132 31

BOK-3033 C	BANC OF AMER COR	0 178	12/14/2015	1/1/2016	10 21	10 21	-
BOK-3033 C	BANC OF AMER COR	0 455	12/14/2015	1/21/2016	45 50	26 09	19 41
BOK-3033 C	BALTA SER 2005-2 C	7 127	12/14/2015	1/25/2016	712 72	428 56	284 16
BOK-3033 C	BSARM SER 2006-1 C	0 280	12/14/2015	1/25/2016	28 04	18 23	9 81
BOK-3033 C	CMLTI SER 2006-AR2	1 750	12/14/2015	1/25/2016	174 95	102 19	72 76
BOK-3033 C	CMSI SER 2006-3 CL	4 466	12/14/2015	1/25/2016	446 63	372 49	74 14
BOK-3033 C	CSMC SER 2006-3 CL	2 266	12/14/2015	1/25/2016	226 58	150 79	75 79
BOK-3033 C	CSMC SER 2007-2 CL	0 448	12/14/2015	1/25/2016	44 82	38 90	5 92
BOK-3033 C	JPMMT SER 2005-A8	0 101	12/14/2015	1/25/2016	10 11	7 62	2 49
BOK-3033 C	JPMORGAN MTG TR	0 584	12/14/2015	1/25/2016	58 37	29 12	29 25
BOK-3033 C	MALT SER 2005-3 CL	1 965	12/14/2015	1/25/2016	196 49	134 60	61 89
BOK-3033 C	MORG STAN LN TR S	0 346	12/14/2015	1/25/2016	34 61	20 46	14 15
BOK-3033 C	MSM SER 2005-7 CL	1 835	12/14/2015	1/25/2016	183 53	134 73	48 80
BOK-3033 C	MSM SER 2006-7 CL	0 071	12/14/2015	1/25/2016	7 14	5 40	1 74
BOK-3033 C	RAMP SER 2003-RS6	4 319	12/14/2015	1/25/2016	431 86	332 53	99 33
BOK-3033 C	RAMP SER 2004-RS9	2 638	12/14/2015	1/25/2016	263 75	189 98	73 77
BOK-3033 C	RFMS2 SER 2003-HS	3 102	12/14/2015	1/25/2016	310 19	249 70	60 49
BOK-3033 C	SPSAC SER 1998-2 C	1 073	12/14/2015	1/25/2016	107 31	84 77	22 54
BOK-3033 C	WAMU 2007-HY4 4A1	2 199	12/14/2015	1/25/2016	219 94	120 97	98 97
BOK-3033 C	WFMB SER 2007-14	3 048	12/14/2015	1/25/2016	304 84	294 08	10 76
BOK-3033 C	HMBT SER 2007-1 CL	3 624	12/14/2015	1/25/2016	362 42	257 32	105 10
BOK-3033 C	AHM SER 2005-2 CL 5	1 454	12/14/2015	1/26/2016	145 40	125 04	20 36
BOK-3033 C	BAFC SER 2006-2 CL	6 738	12/14/2015	1/26/2016	673 80	533 85	139 95
BOK-3033 C	BAFC SER 2006-7 CL	1 719	12/14/2015	1/26/2016	171 95	108 72	63 23
BOK-3033 C	BALTA SER 2006-3 C	2 378	12/14/2015	1/26/2016	237 84	83 55	154 29
BOK-3033 C	CFLX SER 2006-1 CL	2 087	12/14/2015	1/26/2016	208 73	157 60	51 13
BOK-3033 C	CWALT SER 2005-21	0 227	12/14/2015	1/26/2016	22 66	15 91	6 75
BOK-3033 C	CWALT SER 2005-23	3 683	12/14/2015	1/26/2016	368 27	260 92	107 35
BOK-3033 C	CWD ALT LN TR SER	0 321	12/14/2015	1/26/2016	32 10	24 28	7 82
BOK-3033 C	CWHL SER 2005-16 C	0 246	12/14/2015	1/26/2016	24 64	20 21	4 43
BOK-3033 C	CWHL SER 2006-1 CL	2 363	12/14/2015	1/26/2016	236 27	166 87	69 40
BOK-3033 C	FHAMS SER 2005-FA	4 225	12/14/2015	1/26/2016	422 53	270 21	152 32
BOK-3033 C	JP MORGAN MTG TR	0 523	12/14/2015	1/26/2016	52 25	30 52	21 73
BOK-3033 C	JPMMT SER 2005-S3	0 274	12/14/2015	1/26/2016	27 43	20 67	6 76
BOK-3033 C	JPMMT SER 2006-A2	1 342	12/14/2015	1/26/2016	134 20	89 83	44 37
BOK-3033 C	JPMMT SER 2007-S1	0 534	12/14/2015	1/26/2016	53 45	44 58	8 87
BOK-3033 C	LMT SER 2005-3 CL 1	0 385	12/14/2015	1/26/2016	38 47	28 36	10 11
BOK-3033 C	OWNIT SER 2006-2 C	0 769	12/14/2015	1/26/2016	76 93	54 43	22 50
BOK-3033 C	RALI SER 2005-QS17	3 083	12/14/2015	1/26/2016	308 28	125 78	182 50
BOK-3033 C	RAMP SER 2003-RS5	1 563	12/14/2015	1/26/2016	156 25	137 21	19 04
BOK-3033 C	RAST SER 2007-A5 C	3 236	12/14/2015	1/26/2016	323 62	200 13	123 49
BOK-3033 C	RFMSI SER 2007-S7	1 204	12/14/2015	1/26/2016	120 45	103 79	16 66
BOK-3033 C	SARM SER 2005-4 CL	8 632	12/14/2015	1/26/2016	863 17	526 53	336 64
BOK-3033 C	STALT SER 2005-1F	7 487	12/14/2015	1/26/2016	748 70	404 08	344 62
BOK-3033 C	STARM SER 2007-1 C	0 509	12/14/2015	1/26/2016	50 92	30 68	20 24
BOK-3033 C	STR ADJ RT MTG LN	1 278	12/14/2015	1/26/2016	127 76	70 75	57 01
BOK-3033 C	STRUC ADJ RT MTG	1 433	12/14/2015	1/26/2016	143 33	72 05	71 28
BOK-3033 C	WAMU SER 2006-AR8	0 396	12/14/2015	1/26/2016	39 64	17 77	21 87
BOK-3033 C	WAMU SER 2007-HY1	3 753	12/14/2015	1/26/2016	375 25	159 97	215 28
BOK-3033 C	WFMB SER 2007-11	1 629	12/14/2015	1/26/2016	162 90	136 22	26 68
BOK-3033 C	WFMB SER 2007-4	2 787	12/14/2015	1/26/2016	278 70	224 74	53 96
BOK-3033 C	CWHL SER 2005-26 C	2 566	12/14/2015	1/26/2016	256 64	186 22	70 42

BOK-3033 C	BAYV SER 2007-A CL	4 051	12/14/2015	1/29/2016	405 05	382 77	22 28
BOK-3033 C	STRUC ADJ RT MTG	0 001	12/14/2015	1/28/2016	0 03	0 03	-
BOK-3033 C	WAMU SER 2006-AR8	0 006	12/14/2015	1/28/2016	0 26	0 26	-
BOK-3033 C	FHAMS SER 2005-FA	0 006	12/14/2015	1/28/2016	0 38	0 38	-
BOK-3033 C	WAMU SER 2007-HY1	0 007	12/14/2015	1/28/2016	0 31	0 31	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 015	12/14/2015	1/28/2016	1 12	1 12	-
BOK-3033 C	CWHL SER 2005-26 C	0 016	12/14/2015	1/28/2016	1 18	1 18	-
BOK-3033 C	JPMMT SER 2007-S1	0 152	12/14/2015	1/28/2016	12 65	12 65	-
BOK-3033 C	CWHL SER 2006-1 CL	0 172	12/14/2015	1/28/2016	12 13	12 13	-
BOK-3033 C	WFMBS SER 2007-11	0 172	12/14/2015	1/28/2016	14 37	14 37	-
BOK-3033 C	JPMMT SER 2005-S3	0 022	12/14/2015	1/28/2016	1 63	1 63	-
BOK-3033 C	STR ADJ RT MTG LN	0 026	12/14/2015	1/28/2016	1 43	1 43	-
BOK-3033 C	CWALT SER 2005-21	0 028	12/14/2015	1/28/2016	1 94	1 94	-
BOK-3033 C	JPMMT SER 2006-A2	0 209	12/14/2015	1/28/2016	14 00	14 00	-
BOK-3033 C	CWALT SER 2005-23	0 383	12/14/2015	1/28/2016	27 11	27 11	-
BOK-3033 C	RAST SER 2007-A5 C	0 398	12/14/2015	1/28/2016	24 62	24 62	-
BOK-3033 C	BAFC SER 2006-7 CL	0 056	12/14/2015	1/28/2016	3 56	3 56	-
BOK-3033 C	RALI SER 2005-QS17	0 579	12/14/2015	1/28/2016	23 61	23 61	-
BOK-3033 C	JP MORGAN MTG TR	0 067	12/14/2015	1/28/2016	3 90	3 90	-
BOK-3033 C	CWD ALT LN TR SER	0 067	12/14/2015	1/28/2016	5 07	5 07	-
BOK-3033 C	STALT SER 2005-1F	0 661	12/14/2015	1/28/2016	35 70	35 70	-
BOK-3033 C	RFMSI SER 2007-S7	0 076	12/14/2015	1/28/2016	6 56	6 56	-
BOK-3033 C	WFMBS SER 2007-4	0 076	12/14/2015	1/28/2016	6 14	6 14	-
BOK-3033 C	CSMC SER 2007-2 CL	0 023	12/14/2015	2/1/2016	1 97	1 97	-
BOK-3033 C	US TREAS BOND @ 3	310 000	12/14/2015	2/8/2016	33,712 50	30,581 50	3,131 00
BOK-3033 C	US TREAS BOND @ 3	80 000	12/14/2015	2/11/2016	8,845 00	7,892 00	953 00
BOK-3033 C	BANC OF AMER COR	1 226	12/14/2015	2/20/2016	122 58	70 29	52 29
BOK-3033 C	BAFC SER 2006-2 CL	2 723	12/14/2015	2/25/2016	272 27	215 72	56 55
BOK-3033 C	BAFC SER 2006-7 CL	2 349	12/14/2015	2/25/2016	234 86	148 50	86 36
BOK-3033 C	BALTA SER 2005-2 C	2 794	12/14/2015	2/25/2016	279 35	167 97	111 38
BOK-3033 C	BSARM SER 2006-1 C	0 276	12/14/2015	2/25/2016	27 64	17 97	9 67
BOK-3033 C	CMLTI SER 2006-AR2	1 335	12/14/2015	2/25/2016	133 54	78 00	55 54
BOK-3033 C	CMSI SER 2006-3 CL	2 341	12/14/2015	2/25/2016	234 11	195 25	38 86
BOK-3033 C	CSMC SER 2006-3 CL	2 574	12/14/2015	2/25/2016	257 39	171 29	86 10
BOK-3033 C	CWHL SER 2005-16 C	0 215	12/14/2015	2/25/2016	21 51	17 64	3 87
BOK-3033 C	JP MORGAN MTG TR	0 045	12/14/2015	2/25/2016	4 53	2 65	1 88
BOK-3033 C	JPMMT SER 2005-S3	0 384	12/14/2015	2/25/2016	38 40	28 93	9 47
BOK-3033 C	LMT SER 2005-3 CL 1	0 296	12/14/2015	2/25/2016	29 56	21 79	7 77
BOK-3033 C	MALT SER 2005-3 CL	0 299	12/14/2015	2/25/2016	29 86	20 45	9 41
BOK-3033 C	MSM SER 2005-7 CL	5 916	12/14/2015	2/25/2016	591 64	434 32	157 32
BOK-3033 C	RAMP SER 2003-RS5	1 438	12/14/2015	2/25/2016	143 80	126 27	17 53
BOK-3033 C	RAMP SER 2003-RS6	2 961	12/14/2015	2/25/2016	296 07	227 97	68 10
BOK-3033 C	RAMP SER 2004-RS9	1 554	12/14/2015	2/25/2016	155 41	111 94	43 47
BOK-3033 C	RFMS2 SER 2003-HS	1 578	12/14/2015	2/25/2016	157 83	127 05	30 78
BOK-3033 C	SPSAC SER 1998-2 C	1 169	12/14/2015	2/25/2016	116 88	92 34	24 54
BOK-3033 C	AHM SER 2005-2 CL 5	0 530	12/14/2015	2/26/2016	52 97	45 55	7 42
BOK-3033 C	CFLX SER 2006-1 CL	2 072	12/14/2015	2/26/2016	207 21	156 44	50 77
BOK-3033 C	CWALT SER 2005-21	0 247	12/14/2015	2/26/2016	24 67	17 32	7 35
BOK-3033 C	CWALT SER 2005-23	2 662	12/14/2015	2/26/2016	266 23	188 62	77 61
BOK-3033 C	CWD ALT LN TR SER	0 827	12/14/2015	2/26/2016	82 74	62 58	20 16
BOK-3033 C	CWHL SER 2005-26 C	4 500	12/14/2015	2/26/2016	450 05	326 55	123 50
BOK-3033 C	CWHL SER 2006-1 CL	1 936	12/14/2015	2/26/2016	193 61	136 74	56 87
BOK-3033 C	FHAMS SER 2005-FA	1 175	12/14/2015	2/26/2016	117 47	75 12	42 35
BOK-3033 C	HMBT SER 2007-1 CL	2 124	12/14/2015	2/26/2016	212 42	150 82	61 60
BOK-3033 C	JPMMT SER 2005-A8	0 072	12/14/2015	2/26/2016	7 23	5 45	1 78
BOK-3033 C	JPMMT SER 2006-A2	1 628	12/14/2015	2/26/2016	162 83	109 00	53 83
BOK-3033 C	JPMMT SER 2007-S1	0 793	12/14/2015	2/26/2016	79 29	66 12	13 17
BOK-3033 C	JPMORGAN MTG TR	0 932	12/14/2015	2/26/2016	93 16	46 48	46 68
BOK-3033 C	MORG STAN LN TR S	0 812	12/14/2015	2/26/2016	81 24	48 04	33 20
BOK-3033 C	MSM SER 2006-7 CL	1 312	12/14/2015	2/26/2016	131 21	99 22	31 99
BOK-3033 C	OWNIT SER 2006-2 C	3 873	12/14/2015	2/26/2016	387 28	274 00	113 28
BOK-3033 C	RALI SER 2005-QS17	1 581	12/14/2015	2/26/2016	158 07	64 49	93 58
BOK-3033 C	RAST SER 2007-A5 C	2 723	12/14/2015	2/26/2016	272 28	168 38	103 90
BOK-3033 C	RFMSI SER 2007-S7	2 190	12/14/2015	2/26/2016	218 99	188 70	30 29
BOK-3033 C	SARM SER 2005-4 CL	9 373	12/14/2015	2/26/2016	937 34	571 78	365 56
BOK-3033 C	STALT SER 2005-1F	2 492	12/14/2015	2/26/2016	249 17	134 48	114 69
BOK-3033 C	STR ADJ RT MTG LN	3 751	12/14/2015	2/26/2016	375 05	207 70	167 35
BOK-3033 C	STRUC ADJ RT MTG	2 790	12/14/2015	2/26/2016	279 00	140 25	138 75
BOK-3033 C	WAMU 2007-HY4 4A1	2 210	12/14/2015	2/26/2016	221 03	121 57	99 46
BOK-3033 C	WAMU SER 2006-AR8	2 134	12/14/2015	2/26/2016	213 39	95 68	117 71
BOK-3033 C	WAMU SER 2007-HY1	1 002	12/14/2015	2/26/2016	100 18	42 71	57 47
BOK-3033 C	WFMBS SER 2007-11	0 829	12/14/2015	2/26/2016	82 92	69 33	13 59
BOK-3033 C	WFMBS SER 2007-14	2 024	12/14/2015	2/26/2016	202 45	195 30	7 15
BOK-3033 C	WFMBS SER 2007-4	1 576	12/14/2015	2/26/2016	157 57	127 06	30 51
BOK-3033 C	BALTA SER 2006-3 C	0 002	12/14/2015	2/26/2016	0 06	0 06	-
BOK-3033 C	STRUC ADJ RT MTG	0 004	12/14/2015	2/26/2016	0 18	0 18	-
BOK-3033 C	WFMBS SER 2007-14	0 018	12/14/2015	2/26/2016	1 76	1 76	-
BOK-3033 C	JPMMT SER 2007-S1	0 103	12/14/2015	2/26/2016	8 57	8 57	-
BOK-3033 C	WAMU SER 2006-AR8	1 024	12/14/2015	2/26/2016	45 93	45 93	-
BOK-3033 C	JPMORGAN MTG TR	0 112	12/14/2015	2/26/2016	5 56	5 56	-
BOK-3033 C	RFMSI SER 2007-S7	0 116	12/14/2015	2/26/2016	9 98	9 98	-
BOK-3033 C	WFMBS SER 2007-11	0 133	12/14/2015	2/26/2016	11 11	11 11	-
BOK-3033 C	STALT SER 2005-1F	0 276	12/14/2015	2/26/2016	14 91	14 91	-
BOK-3033 C	WFMBS SER 2007-4	0 303	12/14/2015	2/26/2016	24 45	24 45	-
BOK-3033 C	RALI SER 2005-QS17	0 335	12/14/2015	2/26/2016	13 68	13 68	-
BOK-3033 C	JPMMT SER 2006-A2	0 368	12/14/2015	2/26/2016	24 63	24 63	-
BOK-3033 C	CWHL SER 2006-1 CL	0 417	12/14/2015	2/26/2016	29 45	29 45	-
BOK-3033 C	WAMU SER 2007-HY1	0 435	12/14/2015	2/26/2016	18 54	18 54	-
BOK-3033 C	MSM SER 2006-7 CL	0 053	12/14/2015	2/26/2016	4 02	4 02	-
BOK-3033 C	CWALT SER 2005-23	0 068	12/14/2015	2/26/2016	4 79	4 79	-

BOK-3033 C	RAST SER 2007-A5 C	0 725	12/14/2015	2/26/2016	44 81	44 81	-
BOK-3033 C	WAMU 2007-HY4 4A1	0 784	12/14/2015	2/26/2016	43 12	43 12	-
BOK-3033 C	CWALT SER 2005-21	0 087	12/14/2015	2/26/2016	6 14	6 14	-
BOK-3033 C	JPMMT SER 2005-A8	0 100	12/14/2015	2/26/2016	7 52	7 52	-
BOK-3033 C	BALTA SER 2006-3 C	2 893	12/14/2015	2/26/2016	289 25	101 61	187 64
BOK-3033 C	STARM SER 2007-1 C	0 576	12/14/2015	2/26/2016	57 60	34 71	22 89
BOK-3033 C	BAYV SER 2007-A CL	3 587	12/14/2015	2/28/2016	358 69	338 96	19 73
BOK-3033 C	CSMC SER 2007-2 CL	0 537	12/14/2015	2/29/2016	53 68	46 59	7 09
BOK-3033 C	BAFC SER 2006-2 CL	5 596	12/14/2015	3/25/2016	559 57	443 35	116 22
BOK-3033 C	BSARM SER 2006-1 C	0 150	12/14/2015	3/25/2016	14 96	9 72	5 24
BOK-3033 C	JP MORGAN MTG TR	0 691	12/14/2015	3/25/2016	69 09	40 36	28 73
BOK-3033 C	MALT SER 2005-3 CL	0 301	12/14/2015	3/25/2016	30 07	20 60	9 47
BOK-3033 C	SPSAC SER 1998-2 C	6 171	12/14/2015	3/25/2016	617 08	487 49	129 59
BOK-3033 C	AHM SER 2005-2 CL 5	1 211	12/14/2015	3/28/2016	121 09	104 14	16 95
BOK-3033 C	BAFC SER 2006-7 CL	0 653	12/14/2015	3/28/2016	65 27	41 27	24 00
BOK-3033 C	BALTA SER 2005-2 C	4 178	12/14/2015	3/28/2016	417 81	251 23	166 58
BOK-3033 C	BANC OF AMER COR	0 927	12/14/2015	3/28/2016	92 73	53 17	39 56
BOK-3033 C	BAYV SER 2007-A CL	6 938	12/14/2015	3/28/2016	693 82	655 66	38 16
BOK-3033 C	CFLX SER 2006-1 CL	0 978	12/14/2015	3/28/2016	97 84	73 87	23 97
BOK-3033 C	CMLTI SER 2006-AR2	2 313	12/14/2015	3/28/2016	231 29	135 10	96 19
BOK-3033 C	CMSI SER 2006-3 CL	2 225	12/14/2015	3/28/2016	222 50	185 56	36 94
BOK-3033 C	CSMC SER 2006-3 CL	4 788	12/14/2015	3/28/2016	478 84	318 67	160 17
BOK-3033 C	CWALT SER 2005-21	0 468	12/14/2015	3/28/2016	46 78	32 84	13 94
BOK-3033 C	CWALT SER 2005-23	3 005	12/14/2015	3/28/2016	300 54	212 94	87 60
BOK-3033 C	CWHL SER 2005-16 C	0 321	12/14/2015	3/28/2016	32 08	26 32	5 76
BOK-3033 C	CWHL SER 2006-1 CL	5 049	12/14/2015	3/28/2016	504 89	356 60	148 29
BOK-3033 C	HMBT SER 2007-1 CL	1 387	12/14/2015	3/28/2016	138 70	98 48	40 22
BOK-3033 C	JPMMT SER 2005-A8	0 124	12/14/2015	3/28/2016	12 39	9 34	3 05
BOK-3033 C	JPMMT SER 2005-S3	0 063	12/14/2015	3/28/2016	6 35	4 78	1 57
BOK-3033 C	JPMMT SER 2006-A2	1 542	12/14/2015	3/28/2016	154 16	103 20	50 96
BOK-3033 C	JPMMT SER 2007-S1	0 749	12/14/2015	3/28/2016	74 91	62 48	12 43
BOK-3033 C	JPMORGAN MTG TR	0 445	12/14/2015	3/28/2016	44 54	22 22	22 32
BOK-3033 C	LMT SER 2005-3 CL 1	0 936	12/14/2015	3/28/2016	93 59	68 98	24 61
BOK-3033 C	MORG STAN LN TR S	1 212	12/14/2015	3/28/2016	121 21	71 67	49 54
BOK-3033 C	MSM SER 2005-7 CL	0 018	12/14/2015	3/28/2016	1 79	1 31	0 48
BOK-3033 C	MSM SER 2006-7 CL	0 769	12/14/2015	3/28/2016	76 85	58 12	18 73
BOK-3033 C	OWNIT SER 2006-2 C	3 774	12/14/2015	3/28/2016	377 35	266 98	110 37
BOK-3033 C	RALI SER 2005-QS17	1 021	12/14/2015	3/28/2016	102 11	41 66	60 45
BOK-3033 C	RAMP SER 2003-RS5	0 698	12/14/2015	3/28/2016	69 79	61 29	8 50
BOK-3033 C	RAMP SER 2003-RS6	3 064	12/14/2015	3/28/2016	306 39	235 92	70 47
BOK-3033 C	RAMP SER 2004-RS9	1 914	12/14/2015	3/28/2016	191 40	137 87	53 53
BOK-3033 C	RAST SER 2007-A5 C	1 565	12/14/2015	3/28/2016	156 51	96 78	59 73
BOK-3033 C	RFMS2 SER 2003-HS	2 077	12/14/2015	3/28/2016	207 65	167 16	40 49
BOK-3033 C	RFMSI SER 2007-S7	1 557	12/14/2015	3/28/2016	155 75	134 21	21 54
BOK-3033 C	SARM SER 2005-4 CL	1 182	12/14/2015	3/28/2016	118 18	72 09	46 09
BOK-3033 C	STALT SER 2005-1F	1 729	12/14/2015	3/28/2016	172 94	93 34	79 60
BOK-3033 C	STRUC ADJ RT MTG	2 380	12/14/2015	3/28/2016	238 05	119 67	118 38
BOK-3033 C	WAMU 2007-HY4 4A1	0 560	12/14/2015	3/28/2016	56 01	30 81	25 20
BOK-3033 C	WAMU SER 2006-AR8	0 374	12/14/2015	3/28/2016	37 41	16 78	20 63
BOK-3033 C	WAMU SER 2007-HY1	0 897	12/14/2015	3/28/2016	89 65	38 22	51 43
BOK-3033 C	WFMB SER 2007-11	1 523	12/14/2015	3/28/2016	152 31	127 36	24 95
BOK-3033 C	WFMB SER 2007-14	2 230	12/14/2015	3/28/2016	223 04	215 17	7 87
BOK-3033 C	WFMB SER 2007-4	0 823	12/14/2015	3/28/2016	82 28	66 35	15 93
BOK-3033 C	BALTA SER 2006-3 C	0 306	12/14/2015	3/28/2016	30 63	10 76	19 87
BOK-3033 C	CSMC SER 2007-2 CL	0 135	12/14/2015	3/28/2016	13 51	11 73	1 78
BOK-3033 C	CWD ALT LN TR SER	0 716	12/14/2015	3/28/2016	71 60	54 15	17 45
BOK-3033 C	CWHL SER 2005-26 C	1 756	12/14/2015	3/28/2016	175 62	127 43	48 19
BOK-3033 C	FHAMS SER 2005-FA	1 534	12/14/2015	3/28/2016	153 35	98 07	55 28
BOK-3033 C	STARM SER 2007-1 C	1 115	12/14/2015	3/28/2016	111 52	67 20	44 32
BOK-3033 C	STR ADJ RT MTG LN	0 530	12/14/2015	3/28/2016	52 96	29 33	23 63
BOK-3033 C	MSM SER 2005-7 CL	0 001	12/14/2015	3/30/2016	0 04	0 04	-
BOK-3033 C	STRUC ADJ RT MTG	0 001	12/14/2015	3/30/2016	0 05	0 05	-
BOK-3033 C	BALTA SER 2006-3 C	0 004	12/14/2015	3/30/2016	0 15	0 15	-
BOK-3033 C	WAMU SER 2007-HY1	0 005	12/14/2015	3/30/2016	0 22	0 22	-
BOK-3033 C	STARM SER 2007-1 C	0 110	12/14/2015	3/30/2016	6 61	6 61	-
BOK-3033 C	JPMMT SER 2006-A2	1 079	12/14/2015	3/30/2016	72 20	72 20	-
BOK-3033 C	WFMB SER 2007-11	0 112	12/14/2015	3/30/2016	9 32	9 32	-
BOK-3033 C	CWHL SER 2006-1 CL	0 133	12/14/2015	3/30/2016	9 39	9 39	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 184	12/14/2015	3/30/2016	13 54	13 54	-
BOK-3033 C	WAMU SER 2006-AR8	0 029	12/14/2015	3/30/2016	1 31	1 31	-
BOK-3033 C	CSMC SER 2006-3 CL	2 440	12/14/2015	3/30/2016	162 37	162 37	-
BOK-3033 C	RAMP SER 2004-RS9	0 319	12/14/2015	3/30/2016	23 00	23 00	-
BOK-3033 C	RALI SER 2005-QS17	0 326	12/14/2015	3/30/2016	13 30	13 30	-
BOK-3033 C	FHAMS SER 2005-FA	0 351	12/14/2015	3/30/2016	22 43	22 43	-
BOK-3033 C	STALT SER 2005-1F	0 045	12/14/2015	3/30/2016	2 40	2 40	-
BOK-3033 C	CWD ALT LN TR SER	0 050	12/14/2015	3/30/2016	3 77	3 77	-
BOK-3033 C	WFMB SER 2007-14	0 408	12/14/2015	3/30/2016	39 37	39 37	-
BOK-3033 C	JPMMT SER 2007-S1	0 416	12/14/2015	3/30/2016	34 70	34 70	-
BOK-3033 C	BAFC SER 2006-7 CL	0 057	12/14/2015	3/30/2016	3 61	3 61	-
BOK-3033 C	RAST SER 2007-A5 C	0 060	12/14/2015	3/30/2016	3 70	3 70	-
BOK-3033 C	WFMB SER 2007-4	0 070	12/14/2015	3/30/2016	5 60	5 60	-
BOK-3033 C	CWALT SER 2005-21	0 076	12/14/2015	3/30/2016	5 31	5 31	-
BOK-3033 C	BANC OF AMER COR	0 088	12/14/2015	3/30/2016	5 02	5 02	-
BOK-3033 C	RFMSI SER 2007-S7	0 098	12/14/2015	3/30/2016	8 44	8 44	-
BOK-3033 C	US TREAS NOTE @ 1	360 000	12/14/2015	4/14/2016	36,627 19	35,672 40	954 79
BOK-3033 C	BANC OF AMER COR	3 656	12/14/2015	4/21/2016	365 55	209 61	155 94
BOK-3033 C	BALTA SER 2005-2 C	0 515	12/14/2015	4/25/2016	51 50	30 97	20 53
BOK-3033 C	BSARM SER 2006-1 C	0 168	12/14/2015	4/25/2016	16 83	10 94	5 89
BOK-3033 C	CMSI SER 2006-3 CL	2 296	12/14/2015	4/25/2016	229 57	191 46	38 11
BOK-3033 C	JPMMT SER 2005-A8	0 083	12/14/2015	4/25/2016	8 26	6 22	2 04

BOK-3033 C	MALT SER 2005-3 CL	0 391	12/14/2015	4/25/2016	39 10	26 78	12 32
BOK-3033 C	MORG STAN LN TR S	0 539	12/14/2015	4/25/2016	53 86	31 85	22 01
BOK-3033 C	RAMP SER 2003-RS5	1 610	12/14/2015	4/25/2016	161 00	141 37	19 63
BOK-3033 C	RAMP SER 2003-RS6	2 241	12/14/2015	4/25/2016	224 09	172 55	51 54
BOK-3033 C	RFMS2 SER 2003-HS	1 701	12/14/2015	4/25/2016	170 14	136 96	33 18
BOK-3033 C	SPSAC SER 1998-2 C	1 061	12/14/2015	4/25/2016	106 11	83 83	22 28
BOK-3033 C	WAMU 2007-HY4 4A1	2 053	12/14/2015	4/25/2016	205 26	112 89	92 37
BOK-3033 C	CWHL SER 2005-16 C	0 479	12/14/2015	4/25/2016	47 90	39 29	8 61
BOK-3033 C	JPMMT SER 2005-S3	0 054	12/14/2015	4/25/2016	5 41	4 08	1 33
BOK-3033 C	MSM SER 2006-7 CL	0 115	12/14/2015	4/25/2016	11 47	8 67	2 80
BOK-3033 C	STR ADJ RT MTG LN	4 160	12/14/2015	4/25/2016	416 00	230 38	185 62
BOK-3033 C	AHM SER 2005-2 CL 5	1 296	12/14/2015	4/26/2016	129 58	111 44	18 14
BOK-3033 C	BAFC SER 2006-2 CL	10 992	12/14/2015	4/26/2016	1,099 20	870 89	228 31
BOK-3033 C	BAFC SER 2006-7 CL	2 455	12/14/2015	4/26/2016	245 48	155 22	90 26
BOK-3033 C	CFLX SER 2006-1 CL	1 969	12/14/2015	4/26/2016	196 85	148 62	48 23
BOK-3033 C	CMLTI SER 2006-AR2	3 749	12/14/2015	4/26/2016	374 86	218 95	155 91
BOK-3033 C	CSMC SER 2006-3 CL	3 456	12/14/2015	4/26/2016	345 58	229 98	115 60
BOK-3033 C	CSMC SER 2007-2 CL	0 177	12/14/2015	4/26/2016	17 73	15 39	2 34
BOK-3033 C	CWALT SER 2005-21	0 389	12/14/2015	4/26/2016	38 89	27 31	11 58
BOK-3033 C	CWHL SER 2006-1 CL	0 182	12/14/2015	4/26/2016	18 21	12 86	5 35
BOK-3033 C	HMBT SER 2007-1 CL	1 042	12/14/2015	4/26/2016	104 21	73 99	30 22
BOK-3033 C	JP MORGAN MTG TR	0 034	12/14/2015	4/26/2016	3 35	1 96	1 39
BOK-3033 C	JPMMT SER 2006-A2	3 649	12/14/2015	4/26/2016	364 88	244 25	120 63
BOK-3033 C	JPMMT SER 2007-S1	0 598	12/14/2015	4/26/2016	59 80	49 88	9 92
BOK-3033 C	LMT SER 2005-3 CL 1	0 604	12/14/2015	4/26/2016	60 44	44 55	15 89
BOK-3033 C	MSM SER 2005-7 CL	1 480	12/14/2015	4/26/2016	147 98	108 64	39 34
BOK-3033 C	OWNIT SER 2006-2 C	2 023	12/14/2015	4/26/2016	202 35	143 16	59 19
BOK-3033 C	RALI SER 2005-QS17	1 355	12/14/2015	4/26/2016	135 55	55 30	80 25
BOK-3033 C	RAMP SER 2004-RS9	2 084	12/14/2015	4/26/2016	208 45	150 15	58 30
BOK-3033 C	RAST SER 2007-A5 C	0 949	12/14/2015	4/26/2016	94 87	58 67	36 20
BOK-3033 C	RFMSI SER 2007-S7	1 292	12/14/2015	4/26/2016	129 18	111 31	17 87
BOK-3033 C	SARM SER 2005-4 CL	10 029	12/14/2015	4/26/2016	1,002 89	611 76	391 13
BOK-3033 C	STALT SER 2005-1F	3 157	12/14/2015	4/26/2016	315 66	170 36	145 30
BOK-3033 C	STRUC ADJ RT MTG	2 781	12/14/2015	4/26/2016	278 09	139 79	138 30
BOK-3033 C	WAMU SER 2006-AR8	0 401	12/14/2015	4/26/2016	40 06	17 96	22 10
BOK-3033 C	WAMU SER 2007-HY1	0 945	12/14/2015	4/26/2016	94 47	40 27	54 20
BOK-3033 C	WFMB SER 2007-11	1 589	12/14/2015	4/26/2016	158 87	132 85	26 02
BOK-3033 C	WFMB SER 2007-14	2 094	12/14/2015	4/26/2016	209 38	201 99	7 39
BOK-3033 C	WFMB SER 2007-4	1 225	12/14/2015	4/26/2016	122 48	98 77	23 71
BOK-3033 C	BALTA SER 2006-3 C	2 228	12/14/2015	4/26/2016	222 76	78 25	144 51
BOK-3033 C	CWALT SER 2005-23	2 210	12/14/2015	4/26/2016	220 96	156 55	64 41
BOK-3033 C	CWD ALT LN TR SER	0 463	12/14/2015	4/26/2016	46 29	35 01	11 28
BOK-3033 C	CWHL SER 2005-26 C	1 971	12/14/2015	4/26/2016	197 12	143 03	54 09
BOK-3033 C	FHAMS SER 2005-FA	5 453	12/14/2015	4/26/2016	545 25	348 69	196 56
BOK-3033 C	JPMORGAN MTG TR	0 881	12/14/2015	4/26/2016	88 14	43 97	44 17
BOK-3033 C	STARM SER 2007-1 C	0 040	12/14/2015	4/26/2016	3 95	2 38	1 57
BOK-3033 C	WAMU SER 2006-AR8	0 005	12/14/2015	4/27/2016	0 21	0 21	-
BOK-3033 C	WAMU SER 2007-HY1	0 007	12/14/2015	4/27/2016	0 29	0 29	-
BOK-3033 C	CWHL SER 2005-26 C	0 191	12/14/2015	4/27/2016	13 88	13 88	-
BOK-3033 C	FHAMS SER 2005-FA	0 199	12/14/2015	4/27/2016	12 71	12 71	-
BOK-3033 C	CSMC SER 2007-2 CL	0 023	12/14/2015	4/27/2016	1 99	1 99	-
BOK-3033 C	JPMMT SER 2006-A2	0 221	12/14/2015	4/27/2016	14 81	14 81	-
BOK-3033 C	WFMB SER 2007-11	0 235	12/14/2015	4/27/2016	19 64	19 64	-
BOK-3033 C	RFMSI SER 2007-S7	0 236	12/14/2015	4/27/2016	20 30	20 30	-
BOK-3033 C	MSM SER 2005-7 CL	0 329	12/14/2015	4/27/2016	24 13	24 13	-
BOK-3033 C	BANC OF AMER COR	0 350	12/14/2015	4/27/2016	20 07	20 07	-
BOK-3033 C	STRUC ADJ RT MTG	0 396	12/14/2015	4/27/2016	19 89	19 89	-
BOK-3033 C	WFMB SER 2007-4	0 049	12/14/2015	4/27/2016	3 92	3 92	-
BOK-3033 C	RALI SER 2005-QS17	0 432	12/14/2015	4/27/2016	17 63	17 63	-
BOK-3033 C	BAFC SER 2006-7 CL	0 457	12/14/2015	4/27/2016	28 87	28 87	-
BOK-3033 C	STALT SER 2005-1F	0 477	12/14/2015	4/27/2016	25 73	25 73	-
BOK-3033 C	CMLTI SER 2006-AR2	0 051	12/14/2015	4/27/2016	2 98	2 98	-
BOK-3033 C	CWD ALT LN TR SER	0 052	12/14/2015	4/27/2016	3 96	3 96	-
BOK-3033 C	WFMB SER 2007-14	0 514	12/14/2015	4/27/2016	49 54	49 54	-
BOK-3033 C	CWALT SER 2005-23	0 579	12/14/2015	4/27/2016	41 04	41 04	-
BOK-3033 C	JPMMT SER 2007-S1	0 070	12/14/2015	4/27/2016	5 85	5 85	-
BOK-3033 C	CSMC SER 2006-3 CL	0 729	12/14/2015	4/27/2016	48 51	48 51	-
BOK-3033 C	CWALT SER 2005-21	0 092	12/14/2015	4/27/2016	6 43	6 43	-
BOK-3033 C	BAYV SER 2007-A CL	6 786	12/14/2015	4/28/2016	678 55	641 23	37 32
BOK-3033 C	US TREAS NOTE @ 2	130 000	12/14/2015	5/17/2016	13,574 84	13,005 20	569 64
BOK-3033 C	US TREAS NOTE @ 2	560 000	2/17/2016	5/17/2016	58,476 25	58,058 44	417 81
BOK-3033 C	BANC OF AMER COR	0 347	12/14/2015	5/23/2016	34 68	19 88	14 80
BOK-3033 C	BAFC SER 2006-2 CL	8 637	12/14/2015	5/25/2016	863 71	684 32	179 39
BOK-3033 C	BALTA SER 2005-2 C	0 539	12/14/2015	5/25/2016	53 94	32 43	21 51
BOK-3033 C	BSARM SER 2006-1 C	0 172	12/14/2015	5/25/2016	17 21	11 19	6 02
BOK-3033 C	CMIS SER 2006-3 CL	2 329	12/14/2015	5/25/2016	232 93	194 26	38 67
BOK-3033 C	CSMC SER 2006-3 CL	0 155	12/14/2015	5/25/2016	15 45	10 28	5 17
BOK-3033 C	CSMC SER 2007-2 CL	0 467	12/14/2015	5/25/2016	46 73	40 56	6 17
BOK-3033 C	JP MORGAN MTG TR	0 243	12/14/2015	5/25/2016	24 32	14 21	10 11
BOK-3033 C	JPMMT SER 2005-A8	0 117	12/14/2015	5/25/2016	11 69	8 81	2 88
BOK-3033 C	MALT SER 2005-3 CL	4 181	12/14/2015	5/25/2016	418 11	286 41	131 70
BOK-3033 C	RAMP SER 2003-RS5	0 894	12/14/2015	5/25/2016	89 39	78 49	10 90
BOK-3033 C	RAMP SER 2003-RS6	4 529	12/14/2015	5/25/2016	452 85	348 69	104 16
BOK-3033 C	RFMS2 SER 2003-HS	2 808	12/14/2015	5/25/2016	280 75	226 00	54 75
BOK-3033 C	SPSAC SER 1998-2 C	1 006	12/14/2015	5/25/2016	100 57	79 45	21 12
BOK-3033 C	HMBT SER 2007-1 CL	2 329	12/14/2015	5/25/2016	232 86	165 33	67 53
BOK-3033 C	CWHL SER 2005-16 C	0 724	12/14/2015	5/25/2016	72 43	59 41	13 02
BOK-3033 C	JPMMT SER 2005-S3	0 216	12/14/2015	5/25/2016	21 59	16 27	5 32
BOK-3033 C	LMT SER 2005-3 CL 1	0 187	12/14/2015	5/25/2016	18 70	13 78	4 92
BOK-3033 C	MSM SER 2006-7 CL	0 096	12/14/2015	5/25/2016	9 56	7 23	2 33

BOK-3033 C	AHM SER 2005-2 CL 5	1 357	12/14/2015	5/26/2016	135 68	116 69	18 99
BOK-3033 C	BAFC SER 2006-7 CL	0 598	12/14/2015	5/26/2016	59 83	37 83	22 00
BOK-3033 C	CMLTI SER 2006-AR2	2 668	12/14/2015	5/26/2016	266 83	155 86	110 97
BOK-3033 C	CWALT SER 2005-21	0 228	12/14/2015	5/26/2016	22 79	16 00	6 79
BOK-3033 C	JPMMT SER 2006-A2	1 368	12/14/2015	5/26/2016	136 84	91 60	45 24
BOK-3033 C	JPMMT SER 2007-S1	0 423	12/14/2015	5/26/2016	42 28	35 26	7 02
BOK-3033 C	MORG STAN LN TR S	2 510	12/14/2015	5/26/2016	250 97	148 40	102 57
BOK-3033 C	MSM SER 2005-7 CL	4 893	12/14/2015	5/26/2016	489 31	359 20	130 11
BOK-3033 C	OWNIT SER 2006-2 C	1 455	12/14/2015	5/26/2016	145 48	102 93	42 55
BOK-3033 C	RALI SER 2005-QS17	0 700	12/14/2015	5/26/2016	69 96	28 54	41 42
BOK-3033 C	RFMSI SER 2007-S7	1 287	12/14/2015	5/26/2016	128 69	110 89	17 80
BOK-3033 C	SARM SER 2005-4 CL	0 510	12/14/2015	5/26/2016	51 03	31 13	19 90
BOK-3033 C	STALT SER 2005-1F	2 606	12/14/2015	5/26/2016	260 62	140 66	119 96
BOK-3033 C	STRUC ADJ RT MTG	0 248	12/14/2015	5/26/2016	24 76	12 45	12 31
BOK-3033 C	WAMU 2007-HY4 4A1	3 265	12/14/2015	5/26/2016	326 51	179 58	146 93
BOK-3033 C	WAMU SER 2006-AR8	1 687	12/14/2015	5/26/2016	168 68	75 63	93 05
BOK-3033 C	WAMU SER 2007-HY1	1 540	12/14/2015	5/26/2016	154 04	65 67	88 37
BOK-3033 C	WFMB SER 2007-11	2 361	12/14/2015	5/26/2016	236 06	197 39	38 67
BOK-3033 C	WFMB SER 2007-14	1 749	12/14/2015	5/26/2016	174 89	168 72	6 17
BOK-3033 C	WFMB SER 2007-4	1 521	12/14/2015	5/26/2016	152 14	122 69	29 45
BOK-3033 C	BALTA SER 2006-3 C	3 124	12/14/2015	5/26/2016	312 36	109 73	202 63
BOK-3033 C	CWALT SER 2005-23	3 081	12/14/2015	5/26/2016	308 13	218 31	89 82
BOK-3033 C	CWD ALT LN TR SER	0 741	12/14/2015	5/26/2016	74 08	56 03	18 05
BOK-3033 C	CWHL SER 2005-26 C	3 454	12/14/2015	5/26/2016	345 44	250 65	94 79
BOK-3033 C	CWHL SER 2006-1 CL	2 672	12/14/2015	5/26/2016	267 22	188 74	78 48
BOK-3033 C	FHAMS SER 2005-FA	1 961	12/14/2015	5/26/2016	196 14	125 43	70 71
BOK-3033 C	JPMORGAN MTG TR	0 695	12/14/2015	5/26/2016	69 54	34 70	34 84
BOK-3033 C	RAMP SER 2004-RS9	0 698	12/14/2015	5/26/2016	69 80	50 27	19 53
BOK-3033 C	RAST SER 2007-A5 C	2 606	12/14/2015	5/26/2016	260 61	161 16	99 45
BOK-3033 C	STARM SER 2007-1 C	0 036	12/14/2015	5/26/2016	3 64	2 19	1 45
BOK-3033 C	STR ADJ RT MTG LN	0 477	12/14/2015	5/26/2016	47 71	26 42	21 29
BOK-3033 C	BAYV SER 2007-A CL	10 243	12/14/2015	5/31/2016	1,024 35	968 01	56 34
BOK-3033 C	STRUC ADJ RT MTG	0 000	12/14/2015	5/31/2016	0 01	0 01	-
BOK-3033 C	STR ADJ RT MTG LN	0 000	12/14/2015	5/31/2016	0 01	0 01	-
BOK-3033 C	CWHL SER 2006-1 CL	0 007	12/14/2015	5/31/2016	0 46	0 46	-
BOK-3033 C	CWALT SER 2005-21	0 008	12/14/2015	5/31/2016	0 58	0 58	-
BOK-3033 C	JPMMT SER 2007-S1	0 135	12/14/2015	5/31/2016	11 24	11 24	-
BOK-3033 C	RALI SER 2005-QS17	0 192	12/14/2015	5/31/2016	7 84	7 84	-
BOK-3033 C	WFMB SER 2007-4	0 288	12/14/2015	5/31/2016	23 18	23 18	-
BOK-3033 C	CMLTI SER 2006-AR2	0 294	12/14/2015	5/31/2016	17 14	17 14	-
BOK-3033 C	WFMB SER 2007-11	0 345	12/14/2015	5/31/2016	28 87	28 87	-
BOK-3033 C	RFMSI SER 2007-S7	0 347	12/14/2015	5/31/2016	29 86	29 86	-
BOK-3033 C	CWD ALT LN TR SER	0 048	12/14/2015	5/31/2016	3 66	3 66	-
BOK-3033 C	RAST SER 2007-A5 C	0 049	12/14/2015	5/31/2016	3 01	3 01	-
BOK-3033 C	MSM SER 2005-7 CL	0 426	12/14/2015	5/31/2016	31 29	31 29	-
BOK-3033 C	BAFC SER 2006-7 CL	0 050	12/14/2015	5/31/2016	3 17	3 17	-
BOK-3033 C	CWALT SER 2005-23	0 055	12/14/2015	5/31/2016	3 89	3 89	-
BOK-3033 C	STALT SER 2005-1F	0 565	12/14/2015	5/31/2016	30 51	30 51	-
BOK-3033 C	FHAMS SER 2005-FA	0 724	12/14/2015	5/31/2016	46 32	46 32	-
BOK-3033 C	WFMB SER 2007-14	0 089	12/14/2015	5/31/2016	8 60	8 60	-
BOK-3033 C	WAMU SER 2007-HY1	0 967	12/14/2015	5/31/2016	41 22	41 22	-
BOK-3033 C	US TREAS BOND @ 3	150 000	12/14/2015	6/1/2016	16,284 38	14,797 50	1,486 88
BOK-3033 C	US TREAS BOND @ 3	250 000	12/14/2015	6/14/2016	28,219 73	24,662 50	3,557 23
BOK-3033 C	BANC OF AMER COR	2 437	12/14/2015	6/20/2016	243 73	139 75	103 98
BOK-3033 C	BANC OF AMER COR	0 538	12/14/2015	6/20/2016	30 84	30 84	-
BOK-3033 C	US TREAS BOND @ 3	150 000	12/14/2015	6/24/2016	16,947 66	14,797 50	2,150 16
BOK-3033 C	BAFC SER 2006-2 CL	4 423	12/14/2015	6/25/2016	442 31	350 44	91 87
BOK-3033 C	BALTA SER 2005-2 C	4 124	12/14/2015	6/25/2016	412 36	247 95	164 41
BOK-3033 C	BSARM SER 2006-1 C	0 159	12/14/2015	6/25/2016	15 87	10 32	5 55
BOK-3033 C	CMSI SER 2006-3 CL	1 493	12/14/2015	6/25/2016	149 28	124 50	24 78
BOK-3033 C	CSMC SER 2006-3 CL	3 083	12/14/2015	6/25/2016	308 27	205 15	103 12
BOK-3033 C	JP MORGAN MTG TR	0 627	12/14/2015	6/25/2016	62 69	36 62	26 07
BOK-3033 C	MALT SER 2005-3 CL	0 293	12/14/2015	6/25/2016	29 27	20 05	9 22
BOK-3033 C	RAMP SER 2003-RS5	0 774	12/14/2015	6/25/2016	77 44	68 00	9 44
BOK-3033 C	RAMP SER 2003-RS6	1 833	12/14/2015	6/25/2016	183 26	141 11	42 15
BOK-3033 C	RFMS2 SER 2003-HS	1 221	12/14/2015	6/25/2016	122 12	98 31	23 81
BOK-3033 C	SPSAC SER 1998-2 C	0 752	12/14/2015	6/25/2016	75 20	59 41	15 79
BOK-3033 C	STRUC ADJ RT MTG	0 227	12/14/2015	6/25/2016	22 74	11 43	11 31
BOK-3033 C	JPMMT SER 2005-S3	0 244	12/14/2015	6/25/2016	24 35	18 35	6 00
BOK-3033 C	WAMU SER 2006-AR8	1 192	12/14/2015	6/25/2016	119 20	53 45	65 75
BOK-3033 C	WAMU 2007-HY4 4A1	0 618	12/14/2015	6/25/2016	61 83	34 01	27 82
BOK-3033 C	AHM SER 2005-2 CL 5	0 750	12/14/2015	6/28/2016	74 99	64 49	10 50
BOK-3033 C	BAFC SER 2006-7 CL	0 815	12/14/2015	6/28/2016	81 49	51 53	29 96
BOK-3033 C	BAYV SER 2007-A CL	5 449	12/14/2015	6/28/2016	544 89	514 92	29 97
BOK-3033 C	CMLTI SER 2006-AR2	2 754	12/14/2015	6/28/2016	275 41	160 87	114 54
BOK-3033 C	CSMC SER 2007-2 CL	0 065	12/14/2015	6/28/2016	6 51	5 65	0 86
BOK-3033 C	CWALT SER 2005-21	1 007	12/14/2015	6/28/2016	100 75	70 74	30 01
BOK-3033 C	HMBT SER 2007-1 CL	2 236	12/14/2015	6/28/2016	223 57	158 73	64 84
BOK-3033 C	JPMMT SER 2005-A8	0 074	12/14/2015	6/28/2016	7 42	5 59	1 83
BOK-3033 C	JPMMT SER 2007-S1	0 789	12/14/2015	6/28/2016	78 92	65 82	13 10
BOK-3033 C	MORG STAN LN TR S	2 159	12/14/2015	6/28/2016	215 87	127 65	88 22
BOK-3033 C	MSM SER 2005-7 CL	0 359	12/14/2015	6/28/2016	35 88	26 34	9 54
BOK-3033 C	RALI SER 2005-QS17	1 688	12/14/2015	6/28/2016	168 79	68 87	99 92
BOK-3033 C	RFMSI SER 2007-S7	0 135	12/14/2015	6/28/2016	13 51	11 65	1 86
BOK-3033 C	SARM SER 2005-4 CL	3 169	12/14/2015	6/28/2016	316 94	193 33	123 61
BOK-3033 C	STALT SER 2005-1F	2 206	12/14/2015	6/28/2016	220 58	119 05	101 53
BOK-3033 C	WAMU SER 2007-HY1	1 322	12/14/2015	6/28/2016	132 17	56 34	75 83
BOK-3033 C	WFMB SER 2007-11	2 193	12/14/2015	6/28/2016	219 32	183 39	35 93
BOK-3033 C	WFMB SER 2007-14	3 271	12/14/2015	6/28/2016	327 14	315 59	11 55
BOK-3033 C	WFMB SER 2007-4	1 869	12/14/2015	6/28/2016	186 91	150 72	36 19

BOK-3033 C	BALTA SER 2006-3 C	6 072	12/14/2015	6/28/2016	607 21	213 31	393 90
BOK-3033 C	CWALT SER 2005-23	6 886	12/14/2015	6/28/2016	688 61	487 88	200 73
BOK-3033 C	CWD ALT LN TR SER	1 535	12/14/2015	6/28/2016	153 50	116 09	37 41
BOK-3033 C	CWHL SER 2005-16 C	1 308	12/14/2015	6/28/2016	130 83	107 32	23 51
BOK-3033 C	CWHL SER 2005-26 C	8 156	12/14/2015	6/28/2016	815 61	591 81	223 80
BOK-3033 C	CWHL SER 2006-1 CL	10 533	12/14/2015	6/28/2016	1,053 33	743 96	309 37
BOK-3033 C	FHAMS SER 2005-FA	1 623	12/14/2015	6/28/2016	162 34	103 81	58 53
BOK-3033 C	JPMMT SER 2006-A2	2 318	12/14/2015	6/28/2016	231 78	155 15	76 63
BOK-3033 C	JPMORGAN MTG TR	0 721	12/14/2015	6/28/2016	72 08	35 96	36 12
BOK-3033 C	LMT SER 2005-3 CL 1	1 511	12/14/2015	6/28/2016	151 10	111 38	39 72
BOK-3033 C	MSM SER 2006-7 CL	1 141	12/14/2015	6/28/2016	114 12	86 30	27 82
BOK-3033 C	RAMP SER 2004-RS9	2 293	12/14/2015	6/28/2016	229 30	165 16	64 14
BOK-3033 C	RAST SER 2007-A5 C	1 694	12/14/2015	6/28/2016	169 38	104 75	64 63
BOK-3033 C	STARM SER 2007-1 C	1 507	12/14/2015	6/28/2016	150 66	90 79	59 87
BOK-3033 C	STR ADJ RT MTG LN	1 453	12/14/2015	6/28/2016	145 29	80 46	64 83
BOK-3033 C	STR ADJ RT MTG LN	0 005	12/14/2015	7/6/2016	0 27	0 27	-
BOK-3033 C	WAMU SER 2007-HY1	0 008	12/14/2015	7/6/2016	0 33	0 33	-
BOK-3033 C	CSMC SER 2007-2 CL	0 018	12/14/2015	7/6/2016	1 60	1 60	-
BOK-3033 C	WFMB SER 2007-11	0 102	12/14/2015	7/6/2016	8 56	8 56	-
BOK-3033 C	RAMP SER 2004-RS9	0 103	12/14/2015	7/6/2016	7 45	7 45	-
BOK-3033 C	CMLTI SER 2006-AR2	0 107	12/14/2015	7/6/2016	6 27	6 27	-
BOK-3033 C	RFMSI SER 2007-S7	0 135	12/14/2015	7/6/2016	11 60	11 60	-
BOK-3033 C	FHAMS SER 2005-FA	0 196	12/14/2015	7/6/2016	12 55	12 55	-
BOK-3033 C	MSM SER 2006-7 CL	0 024	12/14/2015	7/6/2016	1 82	1 82	-
BOK-3033 C	STARM SER 2007-1 C	0 213	12/14/2015	7/6/2016	12 82	12 82	-
BOK-3033 C	RALI SER 2005-QS17	0 262	12/14/2015	7/6/2016	10 69	10 69	-
BOK-3033 C	STALT SER 2005-1F	0 038	12/14/2015	7/6/2016	2 03	2 03	-
BOK-3033 C	WFMB SER 2007-4	0 309	12/14/2015	7/6/2016	24 94	24 94	-
BOK-3033 C	BALTA SER 2006-3 C	3 387	12/14/2015	7/6/2016	118 97	118 97	-
BOK-3033 C	JPMMT SER 2007-S1	0 357	12/14/2015	7/6/2016	29 80	29 80	-
BOK-3033 C	JPMMT SER 2006-A2	0 429	12/14/2015	7/6/2016	28 70	28 70	-
BOK-3033 C	BAFC SER 2006-7 CL	0 051	12/14/2015	7/6/2016	3 21	3 21	-
BOK-3033 C	WFMB SER 2007-14	0 535	12/14/2015	7/6/2016	51 59	51 59	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 067	12/14/2015	7/6/2016	4 91	4 91	-
BOK-3033 C	BANC OF AMER COR	1 843	12/14/2015	7/21/2016	184 29	105 67	78 62
BOK-3033 C	BAFC SER 2006-2 CL	2 806	12/14/2015	7/25/2016	280 58	222 30	58 28
BOK-3033 C	BALTA SER 2005-2 C	1 367	12/14/2015	7/25/2016	136 66	82 17	54 49
BOK-3033 C	BSARM SER 2006-1 C	0 253	12/14/2015	7/25/2016	25 34	16 47	8 87
BOK-3033 C	CMSI SER 2006-3 CL	2 631	12/14/2015	7/25/2016	263 12	219 44	43 68
BOK-3033 C	MALT SER 2005-3 CL	0 290	12/14/2015	7/25/2016	28 98	19 85	9 13
BOK-3033 C	RFMS2 SER 2003-HS	1 701	12/14/2015	7/25/2016	170 08	136 91	33 17
BOK-3033 C	SARM SER 2005-4 CL	3 972	12/14/2015	7/25/2016	397 23	242 31	154 92
BOK-3033 C	SPSAC SER 1998-2 C	0 747	12/14/2015	7/25/2016	74 66	58 98	15 68
BOK-3033 C	CWHL SER 2005-16 C	0 336	12/14/2015	7/25/2016	33 62	27 58	6 04
BOK-3033 C	CWHL SER 2006-1 CL	0 087	12/14/2015	7/25/2016	8 70	6 14	2 56
BOK-3033 C	JPMMT SER 2005-S3	0 016	12/14/2015	7/25/2016	1 61	1 21	0 40
BOK-3033 C	WAMU 2007-HY4 4A1	0 566	12/14/2015	7/25/2016	56 62	31 14	25 48
BOK-3033 C	AHM SER 2005-2 CL 5	1 660	12/14/2015	7/26/2016	166 00	142 76	23 24
BOK-3033 C	CSMC SER 2006-3 CL	0 258	12/14/2015	7/26/2016	25 81	17 18	8 63
BOK-3033 C	HMBT SER 2007-1 CL	2 467	12/14/2015	7/26/2016	246 70	175 16	71 54
BOK-3033 C	JP MORGAN MTG TR	0 257	12/14/2015	7/26/2016	25 66	14 99	10 67
BOK-3033 C	JPMMT SER 2005-A8	0 108	12/14/2015	7/26/2016	10 83	8 16	2 67
BOK-3033 C	MORG STAN LN TR S	2 542	12/14/2015	7/26/2016	254 17	150 29	103 88
BOK-3033 C	OWNIT SER 2006-2 C	3 121	12/14/2015	7/26/2016	312 08	220 80	91 28
BOK-3033 C	RAMP SER 2003-RS5	1 469	12/14/2015	7/26/2016	146 89	128 98	17 91
BOK-3033 C	RAMP SER 2003-RS6	4 216	12/14/2015	7/26/2016	421 60	324 63	96 97
BOK-3033 C	STRUC ADJ RT MTG	0 501	12/14/2015	7/26/2016	50 10	25 19	24 91
BOK-3033 C	BAFC SER 2006-7 CL	0 659	12/14/2015	7/26/2016	65 93	41 69	24 24
BOK-3033 C	BALTA SER 2006-3 C	0 365	12/14/2015	7/26/2016	36 48	12 82	23 66
BOK-3033 C	CMLTI SER 2006-AR2	2 750	12/14/2015	7/26/2016	274 99	160 62	114 37
BOK-3033 C	CSMC SER 2007-2 CL	0 251	12/14/2015	7/26/2016	25 08	21 76	3 32
BOK-3033 C	CWALT SER 2005-21	0 217	12/14/2015	7/26/2016	21 66	15 21	6 45
BOK-3033 C	CWALT SER 2005-23	2 004	12/14/2015	7/26/2016	200 43	142 00	58 43
BOK-3033 C	CWD ALT LN TR SER	1 008	12/14/2015	7/26/2016	100 76	76 20	24 56
BOK-3033 C	CWHL SER 2005-26 C	2 351	12/14/2015	7/26/2016	235 12	170 60	64 52
BOK-3033 C	FHAMS SER 2005-FA	1 377	12/14/2015	7/26/2016	137 74	88 08	49 66
BOK-3033 C	JPMMT SER 2006-A2	1 799	12/14/2015	7/26/2016	179 93	120 44	59 49
BOK-3033 C	JPMMT SER 2007-S1	0 998	12/14/2015	7/26/2016	99 84	83 27	16 57
BOK-3033 C	JPMORGAN MTG TR	0 798	12/14/2015	7/26/2016	79 77	39 80	39 97
BOK-3033 C	LMT SER 2005-3 CL 1	1 197	12/14/2015	7/26/2016	119 71	88 24	31 47
BOK-3033 C	MSM SER 2005-7 CL	3 633	12/14/2015	7/26/2016	363 30	266 70	96 60
BOK-3033 C	MSM SER 2006-7 CL	1 066	12/14/2015	7/26/2016	106 58	80 60	25 98
BOK-3033 C	RALI SER 2005-QS17	0 110	12/14/2015	7/26/2016	10 96	4 47	6 49
BOK-3033 C	RAMP SER 2004-RS9	1 649	12/14/2015	7/26/2016	164 93	118 80	46 13
BOK-3033 C	RAST SER 2007-A5 C	2 363	12/14/2015	7/26/2016	236 28	146 12	90 16
BOK-3033 C	RFMSI SER 2007-S7	0 832	12/14/2015	7/26/2016	83 18	71 67	11 51
BOK-3033 C	STALT SER 2005-1F	0 837	12/14/2015	7/26/2016	83 75	45 20	38 55
BOK-3033 C	STARM SER 2007-1 C	2 785	12/14/2015	7/26/2016	278 46	167 80	110 66
BOK-3033 C	STR ADJ RT MTG LN	3 969	12/14/2015	7/26/2016	396 95	219 83	177 12
BOK-3033 C	WAMU SER 2006-AR8	2 540	12/14/2015	7/26/2016	254 04	113 91	140 13
BOK-3033 C	WAMU SER 2007-HY1	2 070	12/14/2015	7/26/2016	207 04	88 26	118 78
BOK-3033 C	WFMB SER 2007-11	1 339	12/14/2015	7/26/2016	133 94	112 00	21 94
BOK-3033 C	WFMB SER 2007-14	2 544	12/14/2015	7/26/2016	254 37	245 39	8 98
BOK-3033 C	WFMB SER 2007-4	1 465	12/14/2015	7/26/2016	146 53	118 16	28 37
BOK-3033 C	BALTA SER 2006-3 C	0 004	12/14/2015	7/27/2016	0 14	0 14	-
BOK-3033 C	JPMMT SER 2006-A2	0 010	12/14/2015	7/27/2016	0 65	0 65	-
BOK-3033 C	CWALT SER 2005-21	0 011	12/14/2015	7/27/2016	0 79	0 79	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 015	12/14/2015	7/27/2016	1 14	1 14	-
BOK-3033 C	STRUC ADJ RT MTG	1 470	12/14/2015	7/27/2016	73 92	73 92	-
BOK-3033 C	RFMSI SER 2007-S7	0 160	12/14/2015	7/27/2016	13 76	13 76	-

BOK-3033 C	RALI SER 2005-QS17	0 167	12/14/2015	7/27/2016	6 82	6 82	-
BOK-3033 C	WFMB SER 2007-14	0 194	12/14/2015	7/27/2016	18 74	18 74	-
BOK-3033 C	CSMC SER 2007-2 CL	0 021	12/14/2015	7/27/2016	1 84	1 84	-
BOK-3033 C	CWHL SER 2005-26 C	0 210	12/14/2015	7/27/2016	15 27	15 27	-
BOK-3033 C	WAMU SER 2007-HY1	0 229	12/14/2015	7/27/2016	9 76	9 76	-
BOK-3033 C	WFMB SER 2007-11	0 248	12/14/2015	7/27/2016	20 72	20 72	-
BOK-3033 C	MSM SER 2006-7 CL	0 033	12/14/2015	7/27/2016	2 52	2 52	-
BOK-3033 C	JPMMT SER 2007-S1	0 037	12/14/2015	7/27/2016	3 09	3 09	-
BOK-3033 C	FHAMS SER 2005-FA	0 388	12/14/2015	7/27/2016	24 84	24 84	-
BOK-3033 C	BAFC SER 2006-7 CL	0 052	12/14/2015	7/27/2016	3 27	3 27	-
BOK-3033 C	JP MORGAN MTG TR	0 055	12/14/2015	7/27/2016	3 19	3 19	-
BOK-3033 C	CMLTI SER 2006-AR2	0 060	12/14/2015	7/27/2016	3 52	3 52	-
BOK-3033 C	CWALT SER 2005-23	0 071	12/14/2015	7/27/2016	5 00	5 00	-
BOK-3033 C	CWD ALT LN TR SER	0 077	12/14/2015	7/27/2016	5 85	5 85	-
BOK-3033 C	STALT SER 2005-1F	0 726	12/14/2015	7/27/2016	39 20	39 20	-
BOK-3033 C	BAYV SER 2007-A CL	2 690	12/14/2015	7/28/2016	268 98	254 19	14 79
BOK-3033 C	BANC OF AMER COR	0 721	12/14/2015	8/22/2016	72 06	41 32	30 74
BOK-3033 C	BAFC SER 2006-2 CL	4 002	12/14/2015	8/25/2016	400 22	317 09	83 13
BOK-3033 C	BALTA SER 2005-2 C	2 023	12/14/2015	8/25/2016	202 28	121 63	80 65
BOK-3033 C	BSARM SER 2006-1 C	0 243	12/14/2015	8/25/2016	24 33	15 81	8 52
BOK-3033 C	CMSI SER 2006-3 CL	2 089	12/14/2015	8/25/2016	208 94	174 26	34 68
BOK-3033 C	JPMMT SER 2007-S1	1 811	12/14/2015	8/25/2016	181 09	151 03	30 06
BOK-3033 C	MALT SER 2005-3 CL	0 307	12/14/2015	8/25/2016	30 67	21 01	9 66
BOK-3033 C	RAMP SER 2003-RS5	0 806	12/14/2015	8/25/2016	80 63	70 80	9 83
BOK-3033 C	RAMP SER 2003-RS6	3 281	12/14/2015	8/25/2016	328 14	252 67	75 47
BOK-3033 C	RFMS2 SER 2003-HS	3 459	12/14/2015	8/25/2016	345 92	278 47	67 45
BOK-3033 C	SPSAC SER 1998-2 C	1 425	12/14/2015	8/25/2016	142 48	112 56	29 92
BOK-3033 C	RALI SER 2003-QS1	340 000	12/14/2015	8/25/2016	34,000 00	34,255 00	(255 00)
BOK-3033 C	CWHL SER 2005-16 C	0 277	12/14/2015	8/25/2016	27 65	22 68	4 97
BOK-3033 C	JPMMT SER 2005-S3	0 102	12/14/2015	8/25/2016	10 16	7 65	2 51
BOK-3033 C	JP MORGAN MTG TR	0 595	12/14/2015	8/25/2016	59 50	29 68	29 82
BOK-3033 C	MSM SER 2005-7 CL	4 590	12/14/2015	8/25/2016	459 02	336 97	122 05
BOK-3033 C	RAMP SER 2004-RS9	0 783	12/14/2015	8/25/2016	78 34	56 43	21 91
BOK-3033 C	STR ADJ RT MTG LN	4 554	12/14/2015	8/25/2016	455 36	252 18	203 18
BOK-3033 C	AHM SER 2005-2 CL 5	1 073	12/14/2015	8/26/2016	107 34	92 31	15 03
BOK-3033 C	BAFC SER 2006-7 CL	2 407	12/14/2015	8/26/2016	240 71	152 20	88 51
BOK-3033 C	CMLTI SER 2006-AR2	0 379	12/14/2015	8/26/2016	37 94	22 16	15 78
BOK-3033 C	CSMC SER 2007-2 CL	0 063	12/14/2015	8/26/2016	6 29	5 46	0 83
BOK-3033 C	HMBT SER 2007-1 CL	4 470	12/14/2015	8/26/2016	446 98	317 35	129 63
BOK-3033 C	JP MORGAN MTG TR	0 527	12/14/2015	8/26/2016	52 65	30 75	21 90
BOK-3033 C	JPMMT SER 2005-A8	0 082	12/14/2015	8/26/2016	8 24	6 21	2 03
BOK-3033 C	MORG STAN LN TR S	1 344	12/14/2015	8/26/2016	134 44	79 49	54 95
BOK-3033 C	OWNIT SER 2006-2 C	0 665	12/14/2015	8/26/2016	66 47	47 03	19 44
BOK-3033 C	RALI SER 2005-QS17	0 661	12/14/2015	8/26/2016	66 13	26 98	39 15
BOK-3033 C	RFMSI SER 2007-S7	0 801	12/14/2015	8/26/2016	80 09	69 02	11 07
BOK-3033 C	SARM SER 2005-4 CL	0 843	12/14/2015	8/26/2016	84 32	51 43	32 89
BOK-3033 C	STALT SER 2005-1F	3 831	12/14/2015	8/26/2016	383 13	206 78	176 35
BOK-3033 C	STRUC ADJ RT MTG	0 180	12/14/2015	8/26/2016	17 97	9 03	8 94
BOK-3033 C	WAMU SER 2007-HY1	0 698	12/14/2015	8/26/2016	69 81	29 76	40 05
BOK-3033 C	WFMB SER 2007-14	2 178	12/14/2015	8/26/2016	217 78	210 10	7 68
BOK-3033 C	WFMB SER 2007-4	1 917	12/14/2015	8/26/2016	191 67	154 56	37 11
BOK-3033 C	BALTA SER 2006-3 C	0 488	12/14/2015	8/26/2016	48 83	17 15	31 68
BOK-3033 C	CSMC SER 2006-3 CL	0 031	12/14/2015	8/26/2016	3 10	2 06	1 04
BOK-3033 C	CWALT SER 2005-21	0 234	12/14/2015	8/26/2016	23 36	16 40	6 96
BOK-3033 C	CWALT SER 2005-23	3 042	12/14/2015	8/26/2016	304 22	215 54	88 68
BOK-3033 C	CWD ALT LN TR SER	0 426	12/14/2015	8/26/2016	42 58	32 20	10 38
BOK-3033 C	CWHL SER 2005-26 C	1 171	12/14/2015	8/26/2016	117 12	84 98	32 14
BOK-3033 C	CWHL SER 2006-1 CL	1 647	12/14/2015	8/26/2016	164 67	116 30	48 37
BOK-3033 C	FHAMS SER 2005-FA	0 994	12/14/2015	8/26/2016	99 43	63 58	35 85
BOK-3033 C	JPMMT SER 2006-A2	0 780	12/14/2015	8/26/2016	78 01	52 22	25 79
BOK-3033 C	LMT SER 2005-3 CL 1	0 914	12/14/2015	8/26/2016	91 39	67 37	24 02
BOK-3033 C	MSM SER 2006-7 CL	0 054	12/14/2015	8/26/2016	5 42	4 10	1 32
BOK-3033 C	RAST SER 2007-A5 C	1 023	12/14/2015	8/26/2016	102 26	63 24	39 02
BOK-3033 C	STARM SER 2007-1 C	0 787	12/14/2015	8/26/2016	78 69	47 42	31 27
BOK-3033 C	WAMU SER 2006-AR8	2 881	12/14/2015	8/26/2016	288 10	129 19	158 91
BOK-3033 C	WAMU 2007-HY4 4A1	2 610	12/14/2015	8/26/2016	260 98	143 54	117 44
BOK-3033 C	BAYV SER 2007-A CL	4 179	12/14/2015	8/29/2016	417 85	394 87	22 98
BOK-3033 C	MSM SER 2006-7 CL	0 001	12/14/2015	8/30/2016	0 04	0 04	-
BOK-3033 C	CMLTI SER 2006-AR2	0 009	12/14/2015	8/30/2016	0 52	0 52	-
BOK-3033 C	CWALT SER 2005-21	0 013	12/14/2015	8/30/2016	0 91	0 91	-
BOK-3033 C	WAMU SER 2006-AR8	0 015	12/14/2015	8/30/2016	0 68	0 68	-
BOK-3033 C	JP MORGAN MTG TR	0 016	12/14/2015	8/30/2016	0 93	0 93	-
BOK-3033 C	CSMC SER 2007-2 CL	0 102	12/14/2015	8/30/2016	8 82	8 82	-
BOK-3033 C	CWD ALT LN TR SER	0 105	12/14/2015	8/30/2016	7 93	7 93	-
BOK-3033 C	CWALT SER 2005-23	0 106	12/14/2015	8/30/2016	7 47	7 47	-
BOK-3033 C	WFMB SER 2007-4	0 134	12/14/2015	8/30/2016	10 77	10 77	-
BOK-3033 C	WAMU SER 2007-HY1	1 350	12/14/2015	8/30/2016	57 53	57 53	-
BOK-3033 C	FHAMS SER 2005-FA	0 024	12/14/2015	8/30/2016	1 55	1 55	-
BOK-3033 C	WAMU 2007-HY4 4A1	2 192	12/14/2015	8/30/2016	120 55	120 55	-
BOK-3033 C	CWHL SER 2006-1 CL	0 247	12/14/2015	8/30/2016	17 47	17 47	-
BOK-3033 C	BALTA SER 2006-3 C	2 611	12/14/2015	8/30/2016	91 72	91 72	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 300	12/14/2015	8/30/2016	22 11	22 11	-
BOK-3033 C	RALI SER 2005-QS17	0 329	12/14/2015	8/30/2016	13 42	13 42	-
BOK-3033 C	RAST SER 2007-A5 C	0 398	12/14/2015	8/30/2016	24 59	24 59	-
BOK-3033 C	WFMB SER 2007-11	0 429	12/14/2015	8/30/2016	35 90	35 90	-
BOK-3033 C	BANC OF AMER COR	0 478	12/14/2015	8/30/2016	27 43	27 43	-
BOK-3033 C	STALT SER 2005-1F	0 055	12/14/2015	8/30/2016	2 97	2 97	-
BOK-3033 C	WFMB SER 2007-14	0 063	12/14/2015	8/30/2016	6 11	6 11	-
BOK-3033 C	STRUC ADJ RT MTG	0 069	12/14/2015	8/30/2016	3 47	3 47	-
BOK-3033 C	BAFC SER 2006-7 CL	0 797	12/14/2015	8/30/2016	50 40	50 40	-

BOK-3033 C	RFMSI SER 2007-S7	0 093	12/14/2015	8/30/2016	8 05	8 05	-
BOK-3033 C	BANC OF AMER COR	0 076	12/14/2015	9/1/2016	4 38	4 38	-
BOK-3033 C	MSM SER 2006-7 CL	0 001	12/14/2015	9/1/2016	0 08	0 08	-
BOK-3033 C	BANC OF AMER COR	4 790	12/14/2015	9/20/2016	478 99	274 65	204 34
BOK-3033 C	BAFC SER 2006-2 CL	1 141	12/14/2015	9/25/2016	114 14	90 43	23 71
BOK-3033 C	BALTA SER 2005-2 C	0 487	12/14/2015	9/25/2016	48 67	29 27	19 40
BOK-3033 C	BSARM SER 2006-1 C	0 226	12/14/2015	9/25/2016	22 56	14 66	7 90
BOK-3033 C	CMLTI SER 2006-AR2	3 006	12/14/2015	9/25/2016	300 64	175 60	125 04
BOK-3033 C	CMSI SER 2006-3 CL	0 274	12/14/2015	9/25/2016	27 42	22 87	4 55
BOK-3033 C	CSMC SER 2007-2 CL	0 173	12/14/2015	9/25/2016	17 27	14 99	2 28
BOK-3033 C	MALT SER 2005-3 CL	3 132	12/14/2015	9/25/2016	313 17	214 52	98 65
BOK-3033 C	MORG STAN LN TR S	2 275	12/14/2015	9/25/2016	227 53	134 54	92 99
BOK-3033 C	RAMP SER 2003-RS5	1 812	12/14/2015	9/25/2016	181 16	159 08	22 08
BOK-3033 C	RAMP SER 2003-RS6	2 457	12/14/2015	9/25/2016	245 73	189 21	56 52
BOK-3033 C	RFMS2 SER 2003-HS	1 449	12/14/2015	9/25/2016	144 88	116 63	28 25
BOK-3033 C	SARM SER 2005-4 CL	8 158	12/14/2015	9/25/2016	815 83	497 66	318 17
BOK-3033 C	SPSAC SER 1998-2 C	0 710	12/14/2015	9/25/2016	71 02	56 11	14 91
BOK-3033 C	CWHL SER 2005-26 C	2 810	12/14/2015	9/25/2016	281 04	203 92	77 12
BOK-3033 C	JPMMT SER 2005-S3	0 091	12/14/2015	9/25/2016	9 08	6 84	2 24
BOK-3033 C	JPMORGAN MTG TR	0 338	12/14/2015	9/25/2016	33 78	16 85	16 93
BOK-3033 C	MSM SER 2005-7 CL	1 789	12/14/2015	9/25/2016	178 93	131 35	47 58
BOK-3033 C	RAMP SER 2004-RS9	2 408	12/14/2015	9/25/2016	240 78	173 43	67 35
BOK-3033 C	RAST SER 2007-A5 C	1 397	12/14/2015	9/25/2016	139 68	86 38	53 30
BOK-3033 C	WAMU 2007-HY4 4A1	7 448	12/14/2015	9/25/2016	744 81	409 65	335 16
BOK-3033 C	MSM SER 2006-7 CL	1 038	12/14/2015	9/25/2016	103 75	78 46	25 29
BOK-3033 C	AHM SER 2005-2 CL 5	1 279	12/14/2015	9/27/2016	127 88	109 98	17 90
BOK-3033 C	BAFC SER 2006-7 CL	2 060	12/14/2015	9/27/2016	205 96	130 23	75 73
BOK-3033 C	HMBT SER 2007-1 CL	4 300	12/14/2015	9/27/2016	430 04	305 33	124 71
BOK-3033 C	JP MORGAN MTG TR	0 225	12/14/2015	9/27/2016	22 47	13 12	9 35
BOK-3033 C	JPMMT SER 2005-A8	0 203	12/14/2015	9/27/2016	20 30	15 30	5 00
BOK-3033 C	JPMMT SER 2007-S1	0 347	12/14/2015	9/27/2016	34 73	28 97	5 76
BOK-3033 C	OWNIT SER 2006-2 C	2 901	12/14/2015	9/27/2016	290 10	205 24	84 86
BOK-3033 C	RALI SER 2005-QS17	1 219	12/14/2015	9/27/2016	121 94	49 75	72 19
BOK-3033 C	RFMSI SER 2007-S7	0 838	12/14/2015	9/27/2016	83 77	72 19	11 58
BOK-3033 C	STALT SER 2005-1F	3 999	12/14/2015	9/27/2016	399 86	215 80	184 06
BOK-3033 C	STRUC ADJ RT MTG	2 384	12/14/2015	9/27/2016	238 37	119 83	118 54
BOK-3033 C	WAMU SER 2007-HY1	0 635	12/14/2015	9/27/2016	63 48	27 06	36 42
BOK-3033 C	WFMB SER 2007-11	1 164	12/14/2015	9/27/2016	116 37	97 31	19 06
BOK-3033 C	WFMB SER 2007-14	2 417	12/14/2015	9/27/2016	241 70	233 16	8 54
BOK-3033 C	WFMB SER 2007-4	2 477	12/14/2015	9/27/2016	247 71	199 75	47 96
BOK-3033 C	BALTA SER 2006-3 C	0 172	12/14/2015	9/27/2016	17 16	6 03	11 13
BOK-3033 C	CWALT SER 2005-21	0 432	12/14/2015	9/27/2016	43 16	30 30	12 86
BOK-3033 C	CWALT SER 2005-23	1 422	12/14/2015	9/27/2016	142 17	100 73	41 44
BOK-3033 C	CWD ALT LN TR SER	0 454	12/14/2015	9/27/2016	45 42	34 35	11 07
BOK-3033 C	CWHL SER 2005-16 C	0 522	12/14/2015	9/27/2016	52 20	42 82	9 38
BOK-3033 C	CWHL SER 2006-1 CL	4 150	12/14/2015	9/27/2016	415 02	293 13	121 89
BOK-3033 C	FHAMS SER 2005-FA	2 005	12/14/2015	9/27/2016	200 51	128 22	72 29
BOK-3033 C	JPMMT SER 2006-A2	2 611	12/14/2015	9/27/2016	261 06	174 76	86 30
BOK-3033 C	LMT SER 2005-3 CL 1	0 762	12/14/2015	9/27/2016	76 17	56 14	20 03
BOK-3033 C	STARM SER 2007-1 C	1 131	12/14/2015	9/27/2016	113 08	68 14	44 94
BOK-3033 C	STR ADJ RT MTG LN	12 326	12/14/2015	9/27/2016	1,232 59	682 61	549 98
BOK-3033 C	WAMU SER 2006-AR8	2 146	12/14/2015	9/27/2016	214 59	96 22	118 37
BOK-3033 C	US TREAS BOND @ 3	140 000	12/14/2015	9/27/2016	16,105 47	13,811 00	2,294 47
BOK-3033 C	US TREAS BOND @ 3	150 000	12/14/2015	9/27/2016	17,250 59	14,797 50	2,453 09
BOK-3033 C	BAYV SER 2007-A CL	5 714	12/14/2015	9/28/2016	571 41	539 98	31 43
BOK-3033 C	BALTA SER 2006-3 C	0 006	12/14/2015	9/29/2016	0 20	0 20	-
BOK-3033 C	WAMU SER 2006-AR8	0 016	12/14/2015	9/29/2016	0 71	0 71	-
BOK-3033 C	CWALT SER 2005-21	0 018	12/14/2015	9/29/2016	1 24	1 24	-
BOK-3033 C	CWHL SER 2006-1 CL	1 857	12/14/2015	9/29/2016	131 14	131 14	-
BOK-3033 C	FHAMS SER 2005-FA	0 023	12/14/2015	9/29/2016	1 45	1 45	-
BOK-3033 C	WFMB SER 2007-11	0 202	12/14/2015	9/29/2016	16 90	16 90	-
BOK-3033 C	RFMSI SER 2007-S7	0 221	12/14/2015	9/29/2016	19 03	19 03	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 234	12/14/2015	9/29/2016	17 23	17 23	-
BOK-3033 C	WFMB SER 2007-14	0 262	12/14/2015	9/29/2016	25 24	25 24	-
BOK-3033 C	STALT SER 2005-1F	0 262	12/14/2015	9/29/2016	14 16	14 16	-
BOK-3033 C	CWD ALT LN TR SER	0 031	12/14/2015	9/29/2016	2 34	2 34	-
BOK-3033 C	WAMU SER 2007-HY1	0 398	12/14/2015	9/29/2016	16 98	16 98	-
BOK-3033 C	BAFC SER 2006-7 CL	0 045	12/14/2015	9/29/2016	2 87	2 87	-
BOK-3033 C	CWALT SER 2005-23	0 053	12/14/2015	9/29/2016	3 74	3 74	-
BOK-3033 C	BANC OF AMER COR	0 053	12/14/2015	9/29/2016	3 04	3 04	-
BOK-3033 C	WFMB SER 2007-4	0 054	12/14/2015	9/29/2016	4 37	4 37	-
BOK-3033 C	RALI SER 2005-QS17	0 832	12/14/2015	9/29/2016	33 93	33 93	-
BOK-3033 C	US TREAS NOTE @	370 000	4/14/2016	10/3/2016	37,219 69	36,872 81	346 88
BOK-3033 C	US TREAS NOTE @	250 000	7/8/2016	10/4/2016	25,070 31	25,322 27	(251 96)
BOK-3033 C	US TREAS BOND @ 3	250 000	12/14/2015	10/6/2016	27,841 88	24,662 50	3,179 38
BOK-3033 C	US TREAS BOND @ 3	80 000	2/11/2016	10/6/2016	8,909 40	8,850 00	59 40
BOK-3033 C	US TREAS BOND @ 3	150 000	5/18/2016	10/6/2016	16,705 13	16,122 07	583 06
BOK-3033 C	US TREAS BOND @ 3	150 000	6/23/2016	10/6/2016	16,705 13	16,460 74	244 39
BOK-3033 C	US TREAS BOND @ 3	150 000	8/15/2016	10/6/2016	16,705 13	17,364 84	(659 71)
BOK-3033 C	US TREAS BOND @ 3	140 000	9/14/2016	10/6/2016	15,591 45	15,570 08	21 37
BOK-3033 C	US TREAS BOND @ 3	290 000	10/3/2016	10/6/2016	32,296 58	33,120 04	(823 46)
BOK-3033 C	US TREAS NOTE @ 1	250 000	7/8/2016	10/11/2016	25,429 69	25,692 38	(262 69)
BOK-3033 C	BANC OF AMER COR	2 573	12/14/2015	10/20/2016	257 30	147 53	109 77
BOK-3033 C	BAFC SER 2006-2 CL	5 627	12/14/2015	10/25/2016	562 65	445 79	116 86
BOK-3033 C	BALTA SER 2005-2 C	5 849	12/14/2015	10/25/2016	584 93	351 72	233 21
BOK-3033 C	BSARM SER 2006-1 C	0 161	12/14/2015	10/25/2016	16 13	10 48	5 65
BOK-3033 C	CMLTI SER 2006-AR2	2 306	12/14/2015	10/25/2016	230 62	134 71	95 91
BOK-3033 C	CMSI SER 2006-3 CL	1 010	12/14/2015	10/25/2016	101 02	84 25	16 77
BOK-3033 C	CSMC SER 2007-2 CL	0 162	12/14/2015	10/25/2016	16 15	14 02	2 13
BOK-3033 C	MALT SER 2005-3 CL	0 280	12/14/2015	10/25/2016	27 95	19 15	8 80

BOK-3033 C	MORG STAN LN TR S	2 245	12/14/2015	10/25/2016	224 49	132 74	91 75
BOK-3033 C	RFMS2 SER 2003-HS	2 128	12/14/2015	10/25/2016	212 77	171 28	41 49
BOK-3033 C	SARM SER 2005-4 CL	2 801	12/14/2015	10/25/2016	280 05	170 83	109 22
BOK-3033 C	SPSAC SER 1998-2 C	0 815	12/14/2015	10/25/2016	81 54	64 42	17 12
BOK-3033 C	SLMA SER 2005-5 CL	8 260	10/19/2016	10/25/2016	825 95	721 67	104 28
BOK-3033 C	CWHL SER 2004-8 CL	20 000	10/14/2016	10/25/2016	2,000 00	2,025 00	(25 00)
BOK-3033 C	JPMMT SER 2005-S3	0 079	12/14/2015	10/25/2016	7 85	5 91	1 94
BOK-3033 C	MSM SER 2006-7 CL	0 830	12/14/2015	10/25/2016	83 04	62 79	20 25
BOK-3033 C	AHM SER 2005-2 CL 5	1 294	12/14/2015	10/26/2016	129 44	111 32	18 12
BOK-3033 C	BAFC SER 2006-7 CL	1 249	12/14/2015	10/26/2016	124 93	78 99	45 94
BOK-3033 C	HMBT SER 2007-1 CL	3 021	12/14/2015	10/26/2016	302 14	214 52	87 62
BOK-3033 C	JPMMT SER 2005-A8	0 155	12/14/2015	10/26/2016	15 53	11 70	3 83
BOK-3033 C	OWNIT SER 2006-2 C	5 011	12/14/2015	10/26/2016	501 11	354 53	146 58
BOK-3033 C	RALI SER 2005-QS17	2 082	12/14/2015	10/26/2016	208 22	84 95	123 27
BOK-3033 C	RAMP SER 2003-RS5	1 803	12/14/2015	10/26/2016	180 29	158 31	21 98
BOK-3033 C	RAMP SER 2003-RS6	4 441	12/14/2015	10/26/2016	444 05	341 92	102 13
BOK-3033 C	RFMSI SER 2007-S7	1 197	12/14/2015	10/26/2016	119 72	103 16	16 56
BOK-3033 C	SLMA SER 2004-10 C	5 070	9/27/2016	10/26/2016	507 01	419 55	87 46
BOK-3033 C	STALT SER 2005-1F	3 849	12/14/2015	10/26/2016	384 89	207 72	177 17
BOK-3033 C	WAMU SER 2007-HY1	1 886	12/14/2015	10/26/2016	188 58	80 39	108 19
BOK-3033 C	WFMB SER 2007-11	1 927	12/14/2015	10/26/2016	192 69	161 13	31 56
BOK-3033 C	WFMB SER 2007-14	2 496	12/14/2015	10/26/2016	249 62	240 81	8 81
BOK-3033 C	WFMB SER 2007-4	1 587	12/14/2015	10/26/2016	158 71	127 98	30 73
BOK-3033 C	BALTA SER 2006-3 C	0 426	12/14/2015	10/26/2016	42 59	14 96	27 63
BOK-3033 C	CSMC SER 2006-3 CL	2 816	12/14/2015	10/26/2016	281 58	187 39	94 19
BOK-3033 C	CWALT SER 2005-21	0 237	12/14/2015	10/26/2016	23 68	16 63	7 05
BOK-3033 C	CWALT SER 2005-23	3 319	12/14/2015	10/26/2016	331 85	235 12	96 73
BOK-3033 C	CWD ALT LN TR SER	0 444	12/14/2015	10/26/2016	44 41	33 59	10 82
BOK-3033 C	CWHL SER 2005-16 C	1 049	12/14/2015	10/26/2016	104 87	86 03	18 84
BOK-3033 C	CWHL SER 2005-26 C	2 848	12/14/2015	10/26/2016	284 82	206 67	78 15
BOK-3033 C	CWHL SER 2006-1 CL	2 471	12/14/2015	10/26/2016	247 15	174 56	72 59
BOK-3033 C	FHAMS SER 2005-FA	2 335	12/14/2015	10/26/2016	233 46	149 30	84 16
BOK-3033 C	JP MORGAN MTG TR	0 723	12/14/2015	10/26/2016	72 28	42 22	30 06
BOK-3033 C	JPMMT SER 2006-A2	2 879	12/14/2015	10/26/2016	287 90	192 72	95 18
BOK-3033 C	JPMMT SER 2007-S1	0 483	12/14/2015	10/26/2016	48 34	40 32	8 02
BOK-3033 C	JPMORGAN MTG TR	0 217	12/14/2015	10/26/2016	21 68	10 82	10 86
BOK-3033 C	LMT SER 2005-3 CL 1	0 489	12/14/2015	10/26/2016	48 93	36 07	12 86
BOK-3033 C	MSM SER 2005-7 CL	4 043	12/14/2015	10/26/2016	404 35	296 83	107 52
BOK-3033 C	RAMP SER 2004-RS9	1 864	12/14/2015	10/26/2016	186 35	134 23	52 12
BOK-3033 C	RAST SER 2007-A5 C	0 205	12/14/2015	10/26/2016	20 47	12 66	7 81
BOK-3033 C	STARM SER 2007-1 C	0 924	12/14/2015	10/26/2016	92 42	55 69	36 73
BOK-3033 C	STR ADJ RT MTG LN	4 902	12/14/2015	10/26/2016	490 16	271 45	218 71
BOK-3033 C	STRUC ADJ RT MTG	6 931	12/14/2015	10/26/2016	693 14	348 44	344 70
BOK-3033 C	WAMU SER 2006-AR8	2 790	12/14/2015	10/26/2016	278 98	125 09	153 89
BOK-3033 C	WAMU 2007-HY4 4A1	4 201	12/14/2015	10/26/2016	420 06	231 03	189 03
BOK-3033 C	BAYV SER 2007-A CL	5 146	12/14/2015	10/28/2016	514 61	486 31	28 30
BOK-3033 C	MSM SER 2005-7 CL	0 000	12/14/2015	10/31/2016	0 03	0 03	-
BOK-3033 C	WAMU SER 2006-AR8	0 011	12/14/2015	10/31/2016	0 49	0 49	-
BOK-3033 C	CWALT SER 2005-21	0 101	12/14/2015	10/31/2016	7 08	7 08	-
BOK-3033 C	WFMB SER 2007-4	0 119	12/14/2015	10/31/2016	9 58	9 58	-
BOK-3033 C	JPMMT SER 2007-S1	0 122	12/14/2015	10/31/2016	10 20	10 20	-
BOK-3033 C	WFMB SER 2007-11	0 147	12/14/2015	10/31/2016	12 31	12 31	-
BOK-3033 C	RAMP SER 2004-RS9	0 151	12/14/2015	10/31/2016	10 85	10 85	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 157	12/14/2015	10/31/2016	11 57	11 57	-
BOK-3033 C	JPMORGAN MTG TR	0 178	12/14/2015	10/31/2016	8 87	8 87	-
BOK-3033 C	CWALT SER 2005-23	0 200	12/14/2015	10/31/2016	14 13	14 13	-
BOK-3033 C	WFMB SER 2007-14	0 203	12/14/2015	10/31/2016	19 57	19 57	-
BOK-3033 C	FHAMS SER 2005-FA	0 205	12/14/2015	10/31/2016	13 09	13 09	-
BOK-3033 C	RALI SER 2005-QS17	0 237	12/14/2015	10/31/2016	9 65	9 65	-
BOK-3033 C	STALT SER 2005-1F	0 241	12/14/2015	10/31/2016	12 99	12 99	-
BOK-3033 C	RAST SER 2007-A5 C	0 287	12/14/2015	10/31/2016	17 72	17 72	-
BOK-3033 C	BAFC SER 2006-7 CL	0 031	12/14/2015	10/31/2016	1 97	1 97	-
BOK-3033 C	CWD ALT LN TR SER	0 033	12/14/2015	10/31/2016	2 52	2 52	-
BOK-3033 C	RFMSI SER 2007-S7	0 353	12/14/2015	10/31/2016	30 44	30 44	-
BOK-3033 C	CWHL SER 2005-16 C	0 054	12/14/2015	10/31/2016	4 43	4 43	-
BOK-3033 C	CWHL SER 2006-1 CL	0 568	12/14/2015	10/31/2016	40 13	40 13	-
BOK-3033 C	WAMU 2007-HY4 4A1	0 776	12/14/2015	10/31/2016	42 66	42 66	-
BOK-3033 C	CWHL SER 2005-26 C	0 840	12/14/2015	10/31/2016	60 98	60 98	-
BOK-3033 C	STRUC ADJ RT MTG	0 999	12/14/2015	10/31/2016	50 20	50 20	-
BOK-3033 C	BANC OF AMER COR	0 057	12/14/2015	11/1/2016	3 29	3 29	-
BOK-3033 C	SLMA SER 2005-6 CL	257 109	10/20/2016	11/16/2016	22,673 81	22,673 81	-
BOK-3033 C	BANC OF AMER COR	4 240	12/14/2015	11/21/2016	424 02	243 14	180 88
BOK-3033 C	DIAMOND OFFSHOR	120 000	12/14/2015	11/22/2016	8,297 59	8,136 00	161 59
BOK-3033 C	BAFC SER 2006-2 CL	5 882	12/14/2015	11/25/2016	588 16	466 00	122 16
BOK-3033 C	BALTA SER 2005-2 C	0 483	12/14/2015	11/25/2016	48 30	29 04	19 26
BOK-3033 C	BSARM SER 2006-1 C	0 161	12/14/2015	11/25/2016	16 07	10 45	5 62
BOK-3033 C	CMSI SER 2006-3 CL	4 531	12/14/2015	11/25/2016	453 09	377 88	75 21
BOK-3033 C	CSMC SER 2007-2 CL	0 288	12/14/2015	11/25/2016	28 75	24 95	3 80
BOK-3033 C	MALT SER 2005-3 CL	7 639	12/14/2015	11/25/2016	763 93	523 29	240 64
BOK-3033 C	MORG STAN LN TR S	0 966	12/14/2015	11/25/2016	96 58	57 11	39 47
BOK-3033 C	RAMP SER 2003-RS5	0 694	12/14/2015	11/25/2016	69 44	60 98	8 46
BOK-3033 C	RAMP SER 2003-RS6	2 194	12/14/2015	11/25/2016	219 40	168 94	50 46
BOK-3033 C	RFMS2 SER 2003-HS	2 046	12/14/2015	11/25/2016	204 64	164 74	39 90
BOK-3033 C	RFMSI SER 2003-S16	8 334	10/18/2016	11/25/2016	833 41	831 33	2 08
BOK-3033 C	SPSAC SER 1998-2 C	0 710	12/14/2015	11/25/2016	71 04	56 12	14 92
BOK-3033 C	CWHL SER 2004-8 CL	10 000	10/14/2016	11/25/2016	1,000 00	1,012 50	(12 50)
BOK-3033 C	BALTA SER 2006-3 C	6 990	12/14/2015	11/25/2016	698 98	245 55	453 43
BOK-3033 C	CSMC SER 2006-3 CL	2 177	12/14/2015	11/25/2016	217 65	144 85	72 80
BOK-3033 C	CWHL SER 2005-26 C	5 868	12/14/2015	11/25/2016	586 77	425 76	161 01
BOK-3033 C	JPMMT SER 2005-S3	0 069	12/14/2015	11/25/2016	6 90	5 20	1 70

BOK-3033 C	MSM SER 2006-7 CL	1 365	12/14/2015	11/25/2016	136 48	103 21	33 27
BOK-3033 C	RAST SER 2007-A5 C	2 270	12/14/2015	11/25/2016	227 00	140 38	86 62
BOK-3033 C	STR ADJ RT MTG LN	4 831	12/14/2015	11/25/2016	483 12	267 55	215 57
BOK-3033 C	WAMU 2007-HY4 4A1	3 485	12/14/2015	11/25/2016	348 51	191 68	156 83
BOK-3033 C	AHM SER 2005-2 CL 5	1 106	12/14/2015	11/28/2016	110 61	95 12	15 49
BOK-3033 C	BAFC SER 2006-7 CL	0 047	12/14/2015	11/28/2016	4 74	3 00	1 74
BOK-3033 C	BAYV SER 2007-A CL	3 827	12/14/2015	11/28/2016	382 67	361 62	21 05
BOK-3033 C	BOAMS SER 2004-3 C	5 460	10/7/2016	11/28/2016	545 99	552 81	(6 82)
BOK-3033 C	CMLTI SER 2006-AR2	4 455	12/14/2015	11/28/2016	445 53	260 23	185 30
BOK-3033 C	CXHE SER 2002-C CL	2 993	10/5/2016	11/28/2016	299 31	300 06	(0 75)
BOK-3033 C	HMBT SER 2007-1 CL	3 647	12/14/2015	11/28/2016	364 70	258 94	105 76
BOK-3033 C	OWNIT SER 2006-2 C	2 305	12/14/2015	11/28/2016	230 47	163 06	67 41
BOK-3033 C	RALI SER 2005-QS17	2 690	12/14/2015	11/28/2016	268 96	109 73	159 23
BOK-3033 C	RFMSI SER 2007-S7	1 249	12/14/2015	11/28/2016	124 92	107 64	17 28
BOK-3033 C	SARM SER 2005-4 CL	0 926	12/14/2015	11/28/2016	92 58	56 47	36 11
BOK-3033 C	STALT SER 2005-1F	0 797	12/14/2015	11/28/2016	79 69	43 01	36 68
BOK-3033 C	WFMB5 SER 2007-11	2 229	12/14/2015	11/28/2016	222 94	186 42	36 52
BOK-3033 C	WFMB5 SER 2007-14	1 767	12/14/2015	11/28/2016	176 72	170 48	6 24
BOK-3033 C	WFMB5 SER 2007-4	2 586	12/14/2015	11/28/2016	258 61	208 55	50 06
BOK-3033 C	CWALT SER 2005-21	0 370	12/14/2015	11/28/2016	36 96	25 95	11 01
BOK-3033 C	CWALT SER 2005-23	3 591	12/14/2015	11/28/2016	359 06	254 40	104 66
BOK-3033 C	CWD ALT LN TR SER	0 627	12/14/2015	11/28/2016	62 72	47 44	15 28
BOK-3033 C	CWHL SER 2004-J2 C	0 781	10/3/2016	11/28/2016	78 07	78 85	(0 78)
BOK-3033 C	CWHL SER 2005-16 C	0 344	12/14/2015	11/28/2016	34 40	28 22	6 18
BOK-3033 C	CWHL SER 2006-1 CL	0 066	12/14/2015	11/28/2016	6 63	4 68	1 95
BOK-3033 C	FHAMS SER 2005-FA	1 602	12/14/2015	11/28/2016	160 23	102 47	57 76
BOK-3033 C	JP MORGAN MTG TR	0 793	12/14/2015	11/28/2016	79 35	46 35	33 00
BOK-3033 C	JPMMT SER 2005-A8	0 147	12/14/2015	11/28/2016	14 66	11 05	3 61
BOK-3033 C	JPMMT SER 2006-A2	1 597	12/14/2015	11/28/2016	159 66	106 88	52 78
BOK-3033 C	JPMMT SER 2007-S1	0 518	12/14/2015	11/28/2016	51 80	43 20	8 60
BOK-3033 C	JPMORGAN MTG TR	0 792	12/14/2015	11/28/2016	79 21	39 52	39 69
BOK-3033 C	LMT SER 2005-3 CL 1	0 381	12/14/2015	11/28/2016	38 13	28 11	10 02
BOK-3033 C	MSM SER 2005-7 CL	3 417	12/14/2015	11/28/2016	341 68	250 83	90 85
BOK-3033 C	RAMP SER 2004-RS9	1 234	12/14/2015	11/28/2016	123 42	88 90	34 52
BOK-3033 C	STARM SER 2007-1 C	0 033	12/14/2015	11/28/2016	3 33	2 01	1 32
BOK-3033 C	STRUC ADJ RT MTG	3 106	12/14/2015	11/28/2016	310 59	156 14	154 45
BOK-3033 C	WAMU SER 2006-AR8	3 139	12/14/2015	11/28/2016	313 88	140 74	173 14
BOK-3033 C	WAMU SER 2007-HY1	1 187	12/14/2015	11/28/2016	118 71	50 61	68 10
BOK-3033 C	JPMMT SER 2006-A2	0 000	12/14/2015	11/29/2016	0 01	0 01	-
BOK-3033 C	MSM SER 2005-7 CL	0 000	12/14/2015	11/29/2016	0 03	0 03	-
BOK-3033 C	JPMMT SER 2007-S1	0 003	12/14/2015	11/29/2016	0 22	0 22	-
BOK-3033 C	WAMU SER 2007-HY1	0 003	12/14/2015	11/29/2016	0 11	0 11	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 003	12/14/2015	11/29/2016	0 20	0 20	-
BOK-3033 C	CWHL SER 2005-16 C	0 004	12/14/2015	11/29/2016	0 31	0 31	-
BOK-3033 C	CWHL SER 2006-1 CL	0 008	12/14/2015	11/29/2016	0 59	0 59	-
BOK-3033 C	STRUC ADJ RT MTG	0 011	12/14/2015	11/29/2016	0 55	0 55	-
BOK-3033 C	WFMB5 SER 2007-4	0 119	12/14/2015	11/29/2016	9 59	9 59	-
BOK-3033 C	CWALT SER 2005-21	0 026	12/14/2015	11/29/2016	1 84	1 84	-
BOK-3033 C	WFMB5 SER 2007-11	0 289	12/14/2015	11/29/2016	24 16	24 16	-
BOK-3033 C	BANC OF AMER COR	0 033	12/14/2015	11/29/2016	1 90	1 90	-
BOK-3033 C	STALT SER 2005-1F	0 040	12/14/2015	11/29/2016	2 16	2 16	-
BOK-3033 C	BAFC SER 2006-7 CL	0 041	12/14/2015	11/29/2016	2 60	2 60	-
BOK-3033 C	RALI SER 2005-QS17	0 048	12/14/2015	11/29/2016	1 95	1 95	-
BOK-3033 C	CWALT SER 2005-23	0 049	12/14/2015	11/29/2016	3 49	3 49	-
BOK-3033 C	JP MORGAN MTG TR	0 051	12/14/2015	11/29/2016	3 00	3 00	-
BOK-3033 C	RFMSI SER 2007-S7	0 058	12/14/2015	11/29/2016	5 03	5 03	-
BOK-3033 C	FHAMS SER 2005-FA	0 062	12/14/2015	11/29/2016	3 94	3 94	-
BOK-3033 C	WFMB5 SER 2007-14	0 078	12/14/2015	11/29/2016	7 50	7 50	-
BOK-3033 C	DIAMOND OFFSHOR	30 000	12/14/2015	11/29/2016	2,048 17	2,034 00	14 17
BOK-3033 C	DIAMOND OFFSHOR	80 000	12/14/2015	11/30/2016	5,471 52	5,424 00	47 52
BOK-3033 C	DIAMOND OFFSHOR	20 000	12/14/2015	12/1/2016	1,367 82	1,356 00	11 82
BOK-3033 C	CWALT SER 2004-9T	10 471	11/1/2016	12/25/2016	1,047 08	1,079 80	(32 72)
BOK-3033 C	CXHE SER 2002-C CL	4 866	10/5/2016	12/25/2016	486 64	487 86	(1 22)
BOK-3033 C	RFMSI SER 2003-S16	5 720	10/18/2016	12/25/2016	571 97	570 54	1 43
BOK-3033 C	CWHL SER 2004-8 CL	10 000	10/14/2016	12/27/2016	1,000 00	1,012 50	(12 50)
BOK-3033 C	BOAMS SER 2004-3 C	11 019	10/7/2016	12/28/2016	1,101 94	1,115 71	(13 77)
BOK-3033 C	CWHL SER 2004-J2 C	8 175	10/3/2016	12/28/2016	817 45	825 63	(8 18)
CORETZ FA	VERIZON COMM 3	1,000 000	11/30/2015	11/18/2016	103,133 39	103,459 51	(326 12)
CORETZ FA	ALLERGAN PLC SHS	86 000	1/21/2016	1/13/2016	25,523 88	12,711 20	12,812 68
CORETZ FA	WESTERN DIGITAL C	101 000	11/3/2015	1/13/2016	5,203 42	6,909 67	(1,706 25)
CORETZ FA	WESTERN DIGITAL C	15 000	11/5/2015	1/13/2016	772 79	1,016 20	(243 41)
CORETZ FA	SANDISK CORP	110 000	8/18/2015	5/13/2016	7,425 00	6,267 87	1,157 13
CORETZ FA	LIBERTY MED CORP	18 000	5/24/2016	6/7/2016	33 99	46 26	(12 27)
CORETZ FA	LIBERTY MED CORP	9 000	5/24/2016	6/7/2016	16 99	23 13	(6 14)
CORETZ FA	LIBERTY MED CORP	1 000	5/24/2016	6/7/2016	1 89	2 58	(0 69)
CORETZ FA	LIBERTY MED CORP	1 000	5/24/2016	6/7/2016	1 89	2 58	(0 69)
CORETZ FA	COMMERCEHUB INC-	8 000	7/28/2016	8/4/2016	108 94	112 80	(3 86)
CORETZ FA	COMMERCEHUB INC-	17 000	7/28/2016	8/4/2016	231 09	238 00	(6 91)
CORETZ FA	ADIANT PLC COM	88 000	11/3/2016	11/1/2016	3,961 78	-	3,961 78
CORETZ FA	LIBERTY EXPEDIA H	34 000	11/7/2016	11/14/2016	1,362 80	-	1,362 80
CORETZ FA	ASPEN TECHNOLOG	130 000	2/23/2015	1/26/2016	4,355 21	5,019 48	(664 27)
CORETZ FA	ASPEN TECHNOLOG	130 000	2/23/2015	1/29/2016	4,212 39	5,019 48	(807 09)
CORETZ FA	TEAM HEALTH HLDGS	55 000	12/30/2015	11/29/2016	2,346 22	2,441 07	(94 85)
CORETZ FA	BG GROUP PLC	508 000	1/21/2015	11/2/2016	6,736 56	6,748 63	(12 07)
CORETZ FA	BNP PARIBAS PARIS	579 000	1/20/2016	1/20/2016	13,485 64	13,456 69	28 95
CORETZ FA	MEDIOLANUM SPA U	158 000	12/16/2015	1/22/2016	2,165 22	2,560 57	(395 35)
CORETZ FA	VIVENDI SA UNSPON	249 000	7/13/2015	2/8/2016	4,706 93	6,638 04	(1,931 11)
CORETZ FA	ENCANA CORP	673 000	5/11/2015	2/9/2016	2,670 14	9,318 63	(6,648 49)

CORETZ FA	ENCANA CORP	541 000	6/12/2015	2/9/2016	2,146 43	6,558 22	(4,411 79)
CORETZ FA	ENCANA CORP	170 000	11/9/2015	2/9/2016	674 48	1,349 75	(675 27)
CORETZ FA	CAP GEMINI SA ADR	15 000	2/12/2016	6/8/2016	742 99	578 08	164 91
CORETZ FA	CREDIT SUISSE GRO	473 000	10/30/2015	6/27/2016	5,007 87	11,878 92	(6,871 05)
CORETZ FA	LLOYDS BANKING G	658 000	11/4/2015	7/5/2016	1,786 89	3,074 37	(1,287 48)
CORETZ FA	CHECK POINT SOFT	91 000	10/1/2015	8/2/2016	6,838 54	7,239 02	(400 48)
CORETZ FA	GEA GROUP AG SPO	50 000	10/12/2015	8/9/2016	2,688 86	2,110 25	578 61
CORETZ FA	CHECK POINT SOFT	19 000	10/1/2015	9/23/2016	1,451 20	1,511 44	(60 24)
CORETZ FA	CHECK POINT SOFT	119 000	12/14/2015	9/23/2016	9,089 12	10,071 48	(982 36)
CORETZ FA	CHECK POINT SOFT	9 000	1/25/2016	9/23/2016	687 41	679 27	8 14
CORETZ FA	CAP GEMINI SA ADR	1,217 416	2/12/2016	11/7/2016	7,509 95	7,509 95	-
CORETZ FA	ENI SPA AMER DEP	429 000	6/10/2016	11/15/2016	11,461 00	13,540 36	(2,079 36)
CORETZ FA	ENI SPA AMER DEP	114 000	6/16/2016	11/15/2016	3,045 58	3,439 54	(393 96)
CORETZ FA	ENI SPA AMER DEP	136 000	7/5/2016	11/15/2016	3,633 32	4,394 82	(761 50)
CORETZ FA	ACCENTURE PLC	5 000	11/11/2016	11/18/2016	591 09	600 80	(9 71)
CORETZ FA	FANUC CORPORATI	223 000	3/8/2016	11/18/2016	3,958 76	5,949 88	(1,991 12)
CORETZ FA	CANADIAN NATIONA	60 000	7/21/2016	11/18/2016	3,859 28	3,776 42	82 86
CORETZ FA	CAP GEMINI SA ADR	195 000	2/12/2016	11/18/2016	3,151 27	1,202 91	1,948 36
CORETZ FA	SAP AG, WALLDORF/	51 000	7/21/2016	11/18/2016	4,243 10	4,304 56	(61 46)
CORETZ FA	WORLDPAY GROUP	358 000	4/8/2016	11/18/2016	3,609 03	4,246 88	(637 85)
CORETZ FA	VIVENDI SA UNSPON	92 000	5/18/2016	11/23/2016	1,729 67	1,765 61	(35 94)
CORETZ FA	VIVENDI SA UNSPON	139 000	5/18/2016	11/25/2016	2,594 67	2,667 60	(72 93)
CORETZ FA	RMR GROUP INC CL A	7 000	12/14/2015	11/4/2016	126 43	100 87	25 56
CORETZ FA	RMR GROUP INC CL A	2 000	12/14/2015	11/4/2016	36 12	28 82	7 30
CORETZ FA	CARE CAP PPTY'S INC	46 000	8/17/2015	3/21/2016	1,172 40	1,381 75	(209 35)
CORETZ FA	PLAINS GP HLDGS L	628 000	8/6/2015	5/20/2016	6,378 64	11,769 28	(5,390 64)
CORETZ FA	SMUCKER J M COMP	44 000	12/16/2015	7/8/2016	6,770 51	5,445 93	1,324 58
CORETZ FA	SMUCKER J M COMP	82 000	12/16/2015	7/14/2016	12,408 26	10,149 23	2,259 03
CORETZ FA	FLOWERS FOODS INC	282 000	5/16/2016	8/29/2016	11,995 66	11,995 66	-
CORETZ FA	FLOWERS FOODS INC	147 000	6/29/2016	8/29/2016	6,334 24	6,334 24	-
CORETZ FA	JOHNSON CTLS INTL	429 000	8/29/2016	9/6/2016	2,457 87	18,329 90	(15,872 03)
CORETZ FA	VIACOM INC NEW CL	285 000	7/8/2016	9/13/2016	10,505 21	12,857 55	(2,352 34)
CORETZ FA	WELLS FARGO & CO	230 000	3/22/2016	10/10/2016	10,507 76	11,583 38	(1,075 62)
CORETZ FA	ADIENT PLC COM	35 000	11/3/2016	11/8/2016	1,615 25	-	1,615 25
CORETZ FA	PLAINS GP HLDGS L	1,476 000	7/14/2016	11/15/2016	16,549 50	16,549 50	-
SCHOLASTIC CORPO		390 000	9/25/2015	1/6/2016	16,125 91	16,125 91	-
SCHOLASTIC CORPO		250 000	10/2/2015	1/6/2016	9,782 23	9,782 23	-
SCHOLASTIC CORPO		150 000	10/12/2015	1/6/2016	5,913 05	5,913 05	(2,523 31)
B O K FINANCIAL CP		300 000	3/3/2015	1/13/2016	15,250 80	17,774 11	(2,913 06)
B O K FINANCIAL CP		315 000	3/10/2015	1/13/2016	16,013 34	18,926 40	(187 66)
OSHKOSH CORPORA		75 000	8/5/2015	1/14/2016	2,542 26	2,729 92	(1,693 02)
FULLER H B CO		255 000	7/21/2015	1/20/2016	8,521 02	10,214 04	-
SCHOLASTIC CORP		790 000	1/6/2016	1/25/2016	-	-	(1,021 63)
OSHKOSH CORPORA		285 000	8/5/2015	1/25/2016	9,352 08	10,373 71	(14,020 14)
WESTROCK COMPANY		460 000	7/6/2015	1/25/2016	14,987 46	29,007 60	(7,561 47)
SCHWAB O HARLEY DAVIDSON I		410 000	5/22/2015	1/26/2016	15,831 68	23,393 15	(941 52)
SCHWAB O HEALTHSOUTH COR		70 000	2/20/2015	2/17/2016	2,192 72	3,134 24	(1,323 99)
SCHWAB O EAGLE MATERIALS I		80 000	7/10/2015	3/10/2016	4,937 02	6,261 01	5,401 76
SCHWAB O ARMSTRONG FLOOR		385 000	4/1/2016	4/18/2016	5,401 76	-	590 24
SCHWAB O FULLER H B CO		120 000	7/21/2015	4/21/2016	5,396 85	4,806 61	757 86
SCHWAB O WENDYS ARBYS GR		960 000	7/8/2015	4/21/2016	10,607 46	9,849 60	(312 15)
SCHWAB O EAGLE MATERIALS I		100 000	7/10/2015	4/22/2016	7,514 11	7,826 26	(118 31)
SCHWAB O HARLEY DAVIDSON I		15 000	5/22/2015	5/2/2016	737 54	855 85	(898 69)
SCHWAB O HARLEY DAVIDSON I		185 000	6/2/2015	5/2/2016	9,096 31	9,995 00	718 26
SCHWAB O WENDYS ARBYS GR		990 000	7/8/2015	5/9/2016	10,875 66	10,157 40	(305 69)
SCHWAB O EAGLE MATERIALS I		120 000	7/10/2015	5/18/2016	9,085 83	9,391 52	(83 66)
SCHWAB O EAGLE MATERIALS I		70 000	7/16/2015	5/18/2016	5,300 07	5,383 73	234 70
SCHWAB O EAGLE MATERIALS I		80 000	7/16/2015	6/6/2016	6,387 53	6,152 83	11 42
SCHWAB O EAGLE MATERIALS I		15 000	7/16/2015	6/22/2016	1,165 08	1,153 66	(204 44)
SCHWAB O EAGLE MATERIALS I		115 000	9/1/2015	6/22/2016	8,932 25	9,136 69	(466 00)
SCHWAB O HARLEY DAVIDSON I		105 000	8/24/2015	7/12/2016	5,218 33	5,684 33	112 85
SCHWAB O HARLEY DAVIDSON I		45 000	10/20/2015	7/12/2016	2,236 43	2,123 58	7 75
SCHWAB O EAGLE MATERIALS I		15 000	9/1/2015	7/15/2016	1,199 49	1,191 74	950 64
SCHWAB O EAGLE MATERIALS I		140 000	9/25/2015	7/15/2016	11,195 21	10,244 57	70 98
SCHWAB O EAGLE MATERIALS I		5 000	10/21/2015	7/15/2016	399 83	328 85	1,481 11
SCHWAB O INGEVITY CORPORA		171 000	5/15/2016	7/18/2016	6,464 05	4,982 94	1,609 78
SCHWAB O SCHOLASTIC CORPO		250 000	1/25/2016	7/20/2016	10,192 28	8,582 50	(1,200 18)
SCHWAB O VISTEON CORP		40 000	1/15/2016	7/26/2016	2,802 94	4,003 12	-
SCHWAB O MEMORIAL RESOUR		840 000	5/6/2016	9/19/2016	10,206 89	10,206 89	-
SCHWAB O MEMORIAL RESOUR		340 000	5/11/2016	9/19/2016	4,672 05	4,672 05	-
SCHWAB O MEMORIAL RESOUR		370 000	5/16/2016	9/19/2016	5,426 56	5,426 56	-
SCHWAB O MEMORIAL RESOUR		740 000	8/2/2016	9/19/2016	10,655 92	10,655 92	615 26
SCHWAB O WENDYS ARBYS GR		740 000	1/26/2016	10/4/2016	7,887 09	7,271 83	201 26
SCHWAB O WENDYS ARBYS GR		145 000	6/27/2016	10/4/2016	1,545 44	1,344 18	1,401 29
SCHWAB O WENDYS ARBYS GR		1,065 000	6/27/2016	10/14/2016	11,274 05	9,872 76	4,470 57
SCHWAB O CST BRANDS INC		440 000	12/14/2015	10/20/2016	21,134 09	16,663 52	(7,592 19)
SCHWAB O H&R BLOCK INC		570 000	12/8/2015	11/9/2016	12,042 49	19,634 68	(1,487 83)
SCHWAB O H&R BLOCK INC		125 000	12/10/2015	11/9/2016	2,640 90	4,128 73	(1,397 20)
SCHWAB O H&R BLOCK INC		145 000	12/10/2015	11/22/2016	3,392 12	4,789 32	(745 02)
SCHWAB O H&R BLOCK INC		80 000	12/14/2015	11/22/2016	1,871 52	2,616 54	788 87
SCHWAB O H&R BLOCK INC		255 000	5/2/2016	11/22/2016	5,965 46	5,176 59	1,075 24
SCHWAB O H&R BLOCK INC		525 000	5/2/2016	12/1/2016	11,732 94	10,657 70	-
SCHWAB O ALLIED WORLD ASS		150 000	12/17/2015	12/2/2016	5,338 31	5,338 31	-
SCHWAB O ALLISON TRANSMISS		240 000	12/8/2015	12/2/2016	6,289 15	6,289 15	-
SCHWAB O ANALOGIC CORPOR		110 000	1/14/2016	12/2/2016	8,385 89	8,385 89	-
SCHWAB O ARMSTRONG WORL		130 000	3/10/2016	12/2/2016	5,389 47	5,389 47	-
SCHWAB O ARMSTRONG WORL		240 000	4/6/2016	12/2/2016	9,932 28	9,932 28	-
SCHWAB O ARMSTRONG WORL		220 000	5/9/2016	12/2/2016	8,975 12	8,975 12	-

SCHWAB O	ARMSTRONG WORL	150 000	6/10/2016	12/2/2016	6,081 44	6,081 44	-
SCHWAB O	ARMSTRONG WORL	100 000	6/24/2016	12/2/2016	3,849 07	3,849 07	-
SCHWAB O	ARMSTRONG WORL	70 000	7/1/2016	12/2/2016	2,742 86	2,742 86	-
SCHWAB O	ARMSTRONG WORL	80 000	7/6/2016	12/2/2016	3,076 98	3,076 98	-
SCHWAB O	ARMSTRONG WORL	130 000	11/1/2016	12/2/2016	5,175 40	5,175 40	-
SCHWAB O	ASHLAND GLOBAL H	95 000	11/10/2016	12/2/2016	10,409 50	10,409 50	-
SCHWAB O	ASHLAND GLOBAL H	125 000	11/15/2016	12/2/2016	13,526 55	13,526 55	-
SCHWAB O	AVNET INC	555 000	7/12/2016	12/2/2016	22,032 35	22,032 35	-
SCHWAB O	AVNET INC	545 000	7/14/2016	12/2/2016	21,868 41	21,868 41	-
SCHWAB O	AXALTA COATING SY	410 000	2/10/2016	12/2/2016	9,765 84	9,765 84	-
SCHWAB O	AXALTA COATING SY	360 000	2/11/2016	12/2/2016	8,403 54	8,403 54	-
SCHWAB O	AXALTA COATING SY	530 000	6/10/2016	12/2/2016	14,770 09	14,770 09	-
SCHWAB O	AXALTA COATING SY	260 000	6/24/2016	12/2/2016	6,862 65	6,862 65	-
SCHWAB O	AXALTA COATING SY	240 000	6/27/2016	12/2/2016	6,057 58	6,057 58	-
SCHWAB O	AXALTA COATING SY	500 000	11/15/2016	12/2/2016	13,099 95	13,099 95	-
SCHWAB O	BANKUNITED INC	600 000	2/2/2016	12/2/2016	19,861 57	19,861 57	-
SCHWAB O	BANKUNITED INC	255 000	2/8/2016	12/2/2016	8,088 32	8,088 32	-
SCHWAB O	BANKUNITED INC	570 000	9/15/2016	12/2/2016	17,773 11	17,773 11	-
SCHWAB O	BRINKS CO	370 000	6/10/2016	12/2/2016	10,886 43	10,886 43	-
SCHWAB O	BROOKDALE SENIOR	250 000	12/3/2015	12/2/2016	5,404 13	5,404 13	-
SCHWAB O	CARRIZO OIL & GAS I	29 000	1/26/2016	12/2/2016	656 24	656 24	-
SCHWAB O	CARRIZO OIL & GAS I	440 000	2/19/2016	12/2/2016	9,429 39	9,429 39	-
SCHWAB O	CARRIZO OIL & GAS I	410 000	8/2/2016	12/2/2016	12,350 69	12,350 69	-
SCHWAB O	CARRIZO OIL & GAS I	140 000	11/15/2016	12/2/2016	5,291 05	5,291 05	-
SCHWAB O	CASEYS GEN STORE	70 000	2/17/2016	12/2/2016	7,513 74	7,513 74	-
SCHWAB O	CASEYS GEN STORE	70 000	3/7/2016	12/2/2016	7,271 06	7,271 06	-
SCHWAB O	CASEYS GEN STORE	60 000	3/9/2016	12/2/2016	6,404 47	6,404 47	-
SCHWAB O	CASEYS GEN STORE	90 000	3/23/2016	12/2/2016	9,949 33	9,949 33	-
SCHWAB O	CASEYS GEN STORE	90 000	4/22/2016	12/2/2016	9,884 44	9,884 44	-
SCHWAB O	CASEYS GEN STORE	20 000	6/17/2016	12/2/2016	2,340 30	2,340 30	-
SCHWAB O	CASEYS GEN STORE	115 000	9/21/2016	12/2/2016	13,558 01	13,558 01	-
SCHWAB O	CASEYS GEN STORE	70 000	10/20/2016	12/2/2016	8,047 34	8,047 34	-
SCHWAB O	EAGLE MATERIALS I	100 000	12/7/2015	12/2/2016	6,396 38	6,396 38	-
SCHWAB O	EAGLE MATERIALS I	80 000	12/17/2015	12/2/2016	4,837 02	4,837 02	-
SCHWAB O	FIDELITY NATL FINL I	660 000	11/15/2016	12/2/2016	22,128 06	22,128 06	-
SCHWAB O	FLOWERS FOODS INC	1,450 000	9/16/2016	12/2/2016	22,344 46	22,344 46	-
SCHWAB O	FLOWERS FOODS INC	720 000	10/6/2016	12/2/2016	10,776 33	10,776 33	-
SCHWAB O	FULLER H B CO	100 000	12/14/2015	12/2/2016	3,591 23	3,591 23	-
SCHWAB O	HARLEY DAVIDSON I	100 000	12/3/2015	12/2/2016	4,701 64	4,701 64	-
SCHWAB O	HARLEY DAVIDSON I	110 000	12/17/2015	12/2/2016	5,026 59	5,026 59	-
SCHWAB O	INVESTORS BANCOR	360 000	1/14/2016	12/2/2016	4,168 03	4,168 03	-
SCHWAB O	INVESTORS BANCOR	820 000	1/26/2016	12/2/2016	9,438 29	9,438 29	-
SCHWAB O	JACK IN THE BOX INC	155 000	4/13/2016	12/2/2016	10,695 28	10,695 28	-
SCHWAB O	JACK IN THE BOX INC	160 000	4/21/2016	12/2/2016	10,830 42	10,830 42	-
SCHWAB O	JACK IN THE BOX INC	140 000	5/9/2016	12/2/2016	9,778 13	9,778 13	-
SCHWAB O	JACK IN THE BOX INC	50 000	6/10/2016	12/2/2016	4,267 48	4,267 48	-
SCHWAB O	LEUCADIA NATIONAL	271 000	9/15/2016	12/2/2016	5,142 20	5,142 20	-
SCHWAB O	LEUCADIA NATIONAL	309 000	9/16/2016	12/2/2016	5,854 58	5,854 58	-
SCHWAB O	LEUCADIA NATIONAL	610 000	10/11/2016	12/2/2016	11,797 99	11,797 99	-
SCHWAB O	LEUCADIA NATIONAL	600 000	10/25/2016	12/2/2016	11,313 49	11,313 49	-
SCHWAB O	LEUCADIA NATIONAL	580 000	11/14/2016	12/2/2016	12,045 05	12,045 05	-
SCHWAB O	MASONITE INTL COR	330 000	1/19/2016	12/2/2016	18,446 88	18,446 88	-
SCHWAB O	MASONITE INTL COR	180 000	2/1/2016	12/2/2016	10,013 31	10,013 31	-
SCHWAB O	MASONITE INTL COR	100 000	2/8/2016	12/2/2016	4,841 12	4,841 12	-
SCHWAB O	MASONITE INTL COR	80 000	3/10/2016	12/2/2016	4,761 80	4,761 80	-
SCHWAB O	MASONITE INTL COR	250 000	6/24/2016	12/2/2016	16,306 73	16,306 73	-
SCHWAB O	MASONITE INTL COR	140 000	9/9/2016	12/2/2016	8,824 23	8,824 23	-
SCHWAB O	MASONITE INTL COR	100 000	11/1/2016	12/2/2016	6,524 01	6,524 01	-
SCHWAB O	MATSON INC	320 000	6/8/2016	12/2/2016	10,539 25	10,539 25	-
SCHWAB O	MATSON INC	160 000	6/13/2016	12/2/2016	5,325 67	5,325 67	-
SCHWAB O	MATSON INC	170 000	6/22/2016	12/2/2016	5,648 88	5,648 88	-
SCHWAB O	MATSON INC	230 000	8/2/2016	12/2/2016	8,622 01	8,622 01	-
SCHWAB O	MATSON INC	550 000	11/8/2016	12/2/2016	18,113 36	18,113 36	-
SCHWAB O	PIONEER NATURAL	90 000	2/1/2016	12/2/2016	10,284 76	10,284 76	-
SCHWAB O	PIONEER NATURAL	50 000	8/2/2016	12/2/2016	7,892 70	7,892 70	-
SCHWAB O	RANGE RESOURCES	858 000	9/19/2016	12/2/2016	33,247 50	33,247 50	-
SCHWAB O	RANGE RESOURCES	200 000	11/15/2016	12/2/2016	6,985 58	6,985 58	-
SCHWAB O	SALLY BEAUTY HOL	350 000	2/5/2016	12/2/2016	10,615 70	10,615 70	-
SCHWAB O	SALLY BEAUTY HOL	270 000	2/8/2016	12/2/2016	8,133 80	8,133 80	-
SCHWAB O	SALLY BEAUTY HOL	200 000	3/10/2016	12/2/2016	6,164 86	6,164 86	-
SCHWAB O	SALLY BEAUTY HOL	250 000	4/21/2016	12/2/2016	7,604 78	7,604 78	-
SCHWAB O	SALLY BEAUTY HOL	320 000	5/9/2016	12/2/2016	9,718 71	9,718 71	-
SCHWAB O	SALLY BEAUTY HOL	290 000	6/10/2016	12/2/2016	8,461 97	8,461 97	-
SCHWAB O	SALLY BEAUTY HOL	340 000	6/24/2016	12/2/2016	9,696 64	9,696 64	-
SCHWAB O	SALLY BEAUTY HOL	190 000	7/1/2016	12/2/2016	5,588 22	5,588 22	-
SCHWAB O	SALLY BEAUTY HOL	320 000	9/12/2016	12/2/2016	8,673 21	8,673 21	-
SCHWAB O	SCHOLASTIC CORPO	540 000	1/25/2016	12/2/2016	18,538 20	18,538 20	-
SCHWAB O	SNAP-ON INC	150 000	9/8/2016	12/2/2016	22,731 28	22,731 28	-
SCHWAB O	SNAP-ON INC	75 000	9/9/2016	12/2/2016	11,188 23	11,188 23	-
SCHWAB O	TEXAS CAP BNC SHS	445 000	9/2/2016	12/2/2016	23,329 58	23,329 58	-
SCHWAB O	TEXAS CAP BNC SHS	210 000	9/8/2016	12/2/2016	11,074 04	11,074 04	-
SCHWAB O	VOYA FINANCIAL INC	410 000	1/15/2016	12/2/2016	12,367 50	12,367 50	-
SCHWAB O	VOYA FINANCIAL INC	260 000	6/27/2016	12/2/2016	6,170 53	6,170 53	-
SCHWAB O	WESTROCK COMPANY	100 000	12/11/2015	12/2/2016	4,622 72	4,622 72	-
SCHWAB O	ENPRO INDUSTRIES	200 000	10/14/2016	12/2/2016	11,080 22	11,080 22	-
SCHWAB O	ENPRO INDUSTRIES	200 000	11/1/2016	12/2/2016	10,836 70	10,836 70	-
SCHWAB O	KENNEDY WILSON H	130 000	6/17/2016	12/2/2016	2,496 66	2,496 66	-
SCHWAB O	KENNEDY WILSON H	400 000	6/27/2016	12/2/2016	6,977 59	6,977 59	-
SCHWAB O	ADVISORY RESEARC	10,352 599	12/17/2015	12/8/2016	125,784 08	125,784 08	-
SCHWAB O	ADVISORY RESEARC	612 616	12/17/2015	12/8/2016	7,443 28	7,443 28	-

SCHWAB O	ADVISORY RESEARC	341 335	12/17/2015	12/8/2016	3,560 12	3,560 12	-
SCHWAB O	ADVISORY RESEARC	764 911	12/17/2015	12/8/2016	7,978 02	7,978 02	-
SCHWAB O	ADVISORY RESEARC	549 129	12/17/2015	12/8/2016	5,727 42	5,727 42	-
LONG TERM							
BOK-3033 C	BANC OF AMER COR	4 291	12/14/2015	12/20/2016	429 14	246 07	183 07
BOK-3033 C	BAFC SER 2006-2 CL	0 283	12/14/2015	12/25/2016	28 33	22 45	5 88
BOK-3033 C	BALTA SER 2005-2 C	7 543	12/14/2015	12/25/2016	754 31	453 57	300 74
BOK-3033 C	CMSI SER 2006-3 CL	1 817	12/14/2015	12/25/2016	181 70	151 54	30 16
BOK-3033 C	CSMC SER 2007-2 CL	0 291	12/14/2015	12/25/2016	29 13	25 28	3 85
BOK-3033 C	MALT SER 2005-3 CL	2 464	12/14/2015	12/25/2016	246 43	168 80	77 63
BOK-3033 C	RAMP SER 2003-RS5	0 598	12/14/2015	12/25/2016	59 77	52 48	7 29
BOK-3033 C	RAMP SER 2003-RS6	3 774	12/14/2015	12/25/2016	377 41	290 61	86 80
BOK-3033 C	RFMS2 SER 2003-HS	1 372	12/14/2015	12/25/2016	137 21	110 45	26 76
BOK-3033 C	SPSAC SER 1998-2 C	0 699	12/14/2015	12/25/2016	69 91	55 23	14 68
BOK-3033 C	CWHL SER 2005-26 C	1 947	12/14/2015	12/25/2016	194 66	141 25	53 41
BOK-3033 C	JP MORGAN MTG TR	1 100	12/14/2015	12/25/2016	110 04	64 27	45 77
BOK-3033 C	JPMMT SER 2005-A8	0 130	12/14/2015	12/25/2016	12 98	9 78	3 20
BOK-3033 C	JPMMT SER 2005-S3	0 002	12/14/2015	12/25/2016	0 24	0 18	0 06
BOK-3033 C	MSM SER 2005-7 CL	2 743	12/14/2015	12/25/2016	274 25	201 33	72 92
BOK-3033 C	WAMU 2007-HY4 4A1	5 105	12/14/2015	12/25/2016	510 45	280 75	229 70
BOK-3033 C	AHM SER 2005-2 CL 5	0 961	12/14/2015	12/28/2016	96 07	82 62	13 45
BOK-3033 C	BAFC SER 2006-7 CL	0 170	12/14/2015	12/28/2016	16 96	10 73	6 23
BOK-3033 C	BAYV SER 2007-A CL	5 217	12/14/2015	12/28/2016	521 72	493 02	28 70
BOK-3033 C	BSARM SER 2006-1 C	0 100	12/14/2015	12/28/2016	10 01	6 51	3 50
BOK-3033 C	HMBT SER 2007-1 CL	2 961	12/14/2015	12/28/2016	296 13	210 25	85 88
BOK-3033 C	MORG STAN LN TR S	3 266	12/14/2015	12/28/2016	326 57	193 10	133 47
BOK-3033 C	OWNIT SER 2006-2 C	4 242	12/14/2015	12/28/2016	424 23	300 14	124 09
BOK-3033 C	RALI SER 2005-QS17	1 185	12/14/2015	12/28/2016	118 52	48 36	70 16
BOK-3033 C	RFMSI SER 2007-S7	0 791	12/14/2015	12/28/2016	79 13	68 18	10 95
BOK-3033 C	SARM SER 2005-4 CL	2 138	12/14/2015	12/28/2016	213 80	130 42	83 38
BOK-3033 C	STALT SER 2005-1F	2 015	12/14/2015	12/28/2016	201 48	108 74	92 74
BOK-3033 C	WFMB SER 2007-11	1 688	12/14/2015	12/28/2016	168 76	141 12	27 64
BOK-3033 C	WFMB SER 2007-14	1 937	12/14/2015	12/28/2016	193 74	186 90	6 84
BOK-3033 C	WFMB SER 2007-4	1 519	12/14/2015	12/28/2016	151 93	122 52	29 41
BOK-3033 C	MSM SER 2006-7 CL	0 000	12/14/2015	12/28/2016	0 03	0 03	-
BOK-3033 C	WAMU SER 2006-AR8	0 014	12/14/2015	12/28/2016	0 62	0 62	-
BOK-3033 C	RAST SER 2007-A5 C	0 161	12/14/2015	12/28/2016	9 96	9 96	-
BOK-3033 C	WFMB SER 2007-14	0 165	12/14/2015	12/28/2016	15 95	15 95	-
BOK-3033 C	STARM SER 2007-1 C	0 185	12/14/2015	12/28/2016	11 15	11 15	-
BOK-3033 C	STRUC ADJ RT MTG	0 187	12/14/2015	12/28/2016	9 39	9 39	-
BOK-3033 C	CWD ALT LN TR SER	0 028	12/14/2015	12/28/2016	2 13	2 13	-
BOK-3033 C	CWHL SER 2006-1 CL	0 270	12/14/2015	12/28/2016	19 06	19 06	-
BOK-3033 C	CWALT SER 2005-23	0 277	12/14/2015	12/28/2016	19 65	19 65	-
BOK-3033 C	LMT SER 2005-3 CL 1	0 036	12/14/2015	12/28/2016	2 65	2 65	-
BOK-3033 C	JPMMT SER 2007-S1	0 037	12/14/2015	12/28/2016	3 11	3 11	-
BOK-3033 C	JPMORGAN MTG TR	0 304	12/14/2015	12/28/2016	15 17	15 17	-
BOK-3033 C	WFMB SER 2007-4	0 318	12/14/2015	12/28/2016	25 67	25 67	-
BOK-3033 C	RFMSI SER 2007-S7	0 347	12/14/2015	12/28/2016	29 91	29 91	-
BOK-3033 C	STR ADJ RT MTG LN	0 361	12/14/2015	12/28/2016	19 99	19 99	-
BOK-3033 C	BALTA SER 2006-3 C	0 368	12/14/2015	12/28/2016	12 93	12 93	-
BOK-3033 C	WFMB SER 2007-11	0 390	12/14/2015	12/28/2016	32 60	32 60	-
BOK-3033 C	RALI SER 2005-QS17	0 393	12/14/2015	12/28/2016	16 01	16 01	-
BOK-3033 C	STALT SER 2005-1F	0 043	12/14/2015	12/28/2016	2 30	2 30	-
BOK-3033 C	WAMU SER 2007-HY1	0 053	12/14/2015	12/28/2016	2 26	2 26	-
BOK-3033 C	FHAMS SER 2005-FA	0 061	12/14/2015	12/28/2016	3 89	3 89	-
BOK-3033 C	CMLTI SER 2006-AR2	0 602	12/14/2015	12/28/2016	35 14	35 14	-
BOK-3033 C	BANC OF AMER COR	0 071	12/14/2015	12/28/2016	4 08	4 08	-
BOK-3033 C	BAFC SER 2006-7 CL	0 090	12/14/2015	12/28/2016	5 70	5 70	-
BOK-3033 C	BALTA SER 2006-3 C	0 792	12/14/2015	12/28/2016	79 20	27 82	51 38
BOK-3033 C	CMLTI SER 2006-AR2	0 689	12/14/2015	12/28/2016	68 88	40 23	28 65
BOK-3033 C	CWALT SER 2005-21	0 318	12/14/2015	12/28/2016	31 82	22 34	9 48
BOK-3033 C	CWALT SER 2005-23	3 268	12/14/2015	12/28/2016	326 84	231 57	95 27
BOK-3033 C	CWD ALT LN TR SER	0 817	12/14/2015	12/28/2016	81 72	61 80	19 92
BOK-3033 C	CWHL SER 2005-16 C	0 644	12/14/2015	12/28/2016	64 36	52 79	11 57
BOK-3033 C	CWHL SER 2006-1 CL	0 605	12/14/2015	12/28/2016	60 49	42 73	17 76
BOK-3033 C	FHAMS SER 2005-FA	1 101	12/14/2015	12/28/2016	110 14	70 43	39 71
BOK-3033 C	JPMMT SER 2006-A2	2 463	12/14/2015	12/28/2016	246 25	164 84	81 41
BOK-3033 C	JPMMT SER 2007-S1	0 644	12/14/2015	12/28/2016	64 44	53 74	10 70
BOK-3033 C	JPMORGAN MTG TR	0 712	12/14/2015	12/28/2016	71 24	35 54	35 70
BOK-3033 C	LMT SER 2005-3 CL 1	0 056	12/14/2015	12/28/2016	5 61	4 14	1 47
BOK-3033 C	MSM SER 2006-7 CL	0 379	12/14/2015	12/28/2016	37 86	28 63	9 23
BOK-3033 C	RAMP SER 2004-RS9	0 535	12/14/2015	12/28/2016	53 52	38 55	14 97
BOK-3033 C	RAST SER 2007-A5 C	3 864	12/14/2015	12/28/2016	386 39	238 94	147 45
BOK-3033 C	STARM SER 2007-1 C	1 767	12/14/2015	12/28/2016	176 74	106 50	70 24
BOK-3033 C	STR ADJ RT MTG LN	0 954	12/14/2015	12/28/2016	95 43	52 85	42 58
BOK-3033 C	STRUC ADJ RT MTG	0 610	12/14/2015	12/28/2016	61 02	30 67	30 35
BOK-3033 C	WAMU SER 2006-AR8	2 281	12/14/2015	12/28/2016	228 14	102 30	125 84
BOK-3033 C	WAMU SER 2007-HY1	3 173	12/14/2015	12/28/2016	317 26	135 25	182 01
CORETZ FA	WAL-MART STORES5	125,000 000	3/6/2012	10/6/2016	127,418 50	150,860 00	(23,441 50)
CORETZ FA	ANADARKO PETE CO	306 000	4/14/2011	1/12/2016	11,336 35	24,306 47	(12,970 12)
CORETZ FA	ISIS PHARMACEUTIC	355 000	4/14/2011	1/13/2016	16,435 66	3,134 65	13,301 01
CORETZ FA	BROADCOM CORP C	360 000	4/14/2011	1/13/2016	19,468 44	13,705 92	5,762 52
CORETZ FA	CITRIX SYSTEMS INC	122 000	4/14/2011	1/13/2016	8,501 18	9,049 34	(548 16)
CORETZ FA	COMCAST CORP (NE	301 000	4/14/2011	1/13/2016	16,583 80	6,934 32	9,649 48
CORETZ FA	IMMUNOGEN INC	410 000	4/14/2011	1/13/2016	3,975 29	5,035 37	(1,060 08)

CORETZ FA	IMMUNOGEN INC	99 000	11/11/2013	1/13/2016	959 89	1,473 29	(513 40)
CORETZ FA	IMMUNOGEN INC	833 000	12/24/2014	1/13/2016	8,076 62	4,822 16	3,254 46
CORETZ FA	TE CONNECTIVITY L	155 000	4/14/2011	1/13/2016	9,102 98	5,471 47	3,631 51
CORETZ FA	UNITEDHEALTH GRP	227 000	4/14/2011	1/13/2016	25,327 46	10,192 26	15,135 20
CORETZ FA	BROADCOM CORP C	35 000	4/14/2011	2/2/2016	-	1,332 52	(1,332 52)
CORETZ FA	BROADCOM CORP C	60 000	5/10/2011	2/2/2016	-	2,017 28	(2,017 28)
CORETZ FA	BROADCOM CORP C	152 000	7/23/2013	2/2/2016	-	4,847 83	(4,847 83)
CORETZ FA	BROADCOM CORP C	141 000	8/12/2013	2/2/2016	-	3,684 02	(3,684 02)
CORETZ FA	BROADCOM CORP C	199 000	12/24/2014	2/2/2016	-	8,647 55	(8,647 55)
CORETZ FA	THE ADT CORPORAT	240 000	10/1/2012	2/17/2016	9,545 02	-	9,545 02
CORETZ FA	THE ADT CORPORAT	343 000	12/24/2014	2/17/2016	13,641 43	12,185 66	1,455 77
CORETZ FA	SANDISK CORP	160 000	4/14/2011	5/5/2016	11,941 38	7,449 31	4,492 07
CORETZ FA	SANDISK CORP	165 000	4/14/2011	5/13/2016	11,137 50	7,682 11	3,455 39
CORETZ FA	SANDISK CORP	26 000	7/30/2013	5/13/2016	1,755 00	1,404 94	350 06
CORETZ FA	SANDISK CORP	58 000	12/24/2014	5/13/2016	3,915 00	5,840 02	(1,925 02)
CORETZ FA	SANDISK CORP	79 000	1/14/2015	5/13/2016	5,332 50	6,354 39	(1,021 89)
CORETZ FA	SANDISK CORP	116 000	4/16/2015	5/13/2016	7,830 00	7,805 57	24 43
CORETZ FA	TYCO INTERNATIONAL	480 000	11/17/2014	9/6/2016	-	-	-
CORETZ FA	TYCO INTERNATIONAL	447 000	12/24/2014	9/6/2016	-	19,904 78	(19,904 78)
CORETZ FA	LIBERTY INTERACTIV	55 000	4/14/2011	11/7/2016	-	832 32	(832 32)
CORETZ FA	LIBERTY INTERACTIV	30 000	8/15/2012	11/7/2016	-	-	-
CORETZ FA	STARZ SERIES A<20	130 000	1/17/2013	12/12/2016	2,340 00	-	2,340 00
CORETZ FA	STARZ SERIES A<20	104 000	12/24/2014	12/12/2016	1,872 00	3,086 00	(1,214 00)
CORETZ FA	RBC BEARINGS INC	40 000	9/28/2011	1/5/2016	2,495 98	1,378 40	1,117 58
CORETZ FA	BLACKBAUD	55 000	4/14/2011	1/6/2016	3,465 96	1,433 02	2,032 94
CORETZ FA	MARKETAXESS	40 000	5/4/2011	1/6/2016	4,342 39	976 65	3,365 74
CORETZ FA	TYLER TECHNOLOGI	20 000	4/25/2012	1/6/2016	3,328 01	810 55	2,517 46
CORETZ FA	TORO CO COM	40 000	4/14/2011	2/16/2016	2,980 61	1,283 80	1,696 81
CORETZ FA	HEICO CORP NEW	45 000	12/16/2014	2/22/2016	2,432 85	2,526 06	(93 21)
CORETZ FA	TEXAS ROADHOUSE	75 000	4/14/2011	2/23/2016	3,087 45	1,218 00	1,869 45
CORETZ FA	AIR METHODS CORP	70 000	6/21/2011	2/29/2016	2,552 50	1,590 06	962 44
CORETZ FA	PRTFLIO RECOVERY	125 000	4/14/2011	3/1/2016	3,117 01	3,373 75	(256 74)
CORETZ FA	TUMI HOLDINGS INC	145 000	6/12/2014	3/3/2016	3,790 10	2,862 34	927 76
CORETZ FA	TUMI HOLDINGS INC	5 000	6/13/2014	3/3/2016	130 69	98 74	31 95
CORETZ FA	SOLERA HOLDINGS	70 000	4/14/2011	3/4/2016	3,909 50	3,570 70	338 80
CORETZ FA	SOLERA HOLDINGS	20 000	3/27/2012	3/4/2016	1,117 00	936 25	180 75
CORETZ FA	SOLERA HOLDINGS	35 000	10/10/2013	3/4/2016	1,954 75	1,908 25	46 50
CORETZ FA	SOLERA HOLDINGS	90 000	12/24/2014	3/4/2016	5,026 50	4,616 84	409 66
CORETZ FA	ROFIN-SINAR TECH I	180 000	4/14/2011	3/17/2016	5,650 91	6,245 80	(594 89)
CORETZ FA	ROFIN-SINAR TECH I	9 000	12/22/2011	3/17/2016	282 55	212 62	69 93
CORETZ FA	ROFIN-SINAR TECH I	1 000	12/24/2014	3/17/2016	31 39	29 61	1 78
CORETZ FA	COGNEX CORP	100 000	4/14/2011	3/22/2016	4,029 08	1,419 75	2,609 33
CORETZ FA	CLECO CORP HLDG	165 000	4/14/2011	4/14/2016	9,136 05	5,666 40	3,469 65
CORETZ FA	CLECO CORP HLDG	20 000	9/9/2013	4/14/2016	1,107 40	887 63	219 77
CORETZ FA	PIER 1 IMPORTS INC	210 000	6/24/2013	4/18/2016	1,468 52	4,751 73	(3,283 21)
CORETZ FA	PIER 1 IMPORTS INC	65 000	7/23/2013	4/18/2016	454 54	1,513 54	(1,059 00)
CORETZ FA	PIER 1 IMPORTS INC	225 000	12/24/2014	4/18/2016	1,573 41	3,452 76	(1,879 35)
CORETZ FA	GLACIER BANCORP I	198 000	4/14/2011	4/18/2016	5,125 10	2,837 34	2,287 76
CORETZ FA	GLACIER BANCORP I	3 000	12/22/2011	4/18/2016	77 65	37 06	40 59
CORETZ FA	GLACIER BANCORP I	129 000	2/1/2012	4/18/2016	3,339 08	1,825 10	1,513 98
CORETZ FA	AIR METHODS CORP	54 000	6/21/2011	4/25/2016	2,065 36	1,226 62	838 74
CORETZ FA	AIR METHODS CORP	21 000	12/24/2014	4/25/2016	803 19	906 60	(103 41)
CORETZ FA	POWER INTERGRATI	40 000	4/14/2011	4/27/2016	1,864 04	1,476 66	387 38
CORETZ FA	TUMI HOLDINGS INC	145 000	6/13/2014	5/5/2016	3,870 55	2,863 57	1,006 98
CORETZ FA	TUMI HOLDINGS INC	65 000	11/10/2014	5/5/2016	1,735 08	1,322 24	412 84
CORETZ FA	FEI CO COM	35 000	6/2/2011	5/27/2016	3,769 62	1,424 85	2,344 77
CORETZ FA	MARKETAXESS	25 000	5/4/2011	6/2/2016	3,515 84	610 40	2,905 44
CORETZ FA	ROFIN-SINAR TECH I	169 000	12/24/2014	6/6/2016	5,391 77	5,004 09	387 68
CORETZ FA	TORO CO COM	65 000	4/14/2011	6/6/2016	5,755 04	2,086 18	3,668 86
CORETZ FA	WD-40 COMPANY	30 000	4/14/2011	6/6/2016	3,347 25	1,221 00	2,126 25
CORETZ FA	CAVIUM NETWORKS	121 000	4/14/2011	6/16/2016	4,839 02	5,147 34	(308 32)
CORETZ FA	CAVIUM NETWORKS	135 000	12/24/2014	6/16/2016	5,398 91	8,461 45	(3,062 54)
CORETZ FA	CARDTRONICS INC	150 000	10/18/2011	7/1/2016	-	3,512 13	(3,512 13)
CORETZ FA	CARDTRONICS INC	5 000	10/24/2011	7/1/2016	-	122 38	(122 38)
CORETZ FA	CARDTRONICS INC	1 000	12/22/2011	7/1/2016	-	27 57	(27 57)
CORETZ FA	CARDTRONICS INC	130 000	12/24/2014	7/1/2016	-	5,138 32	(5,138 32)
CORETZ FA	AIR METHODS CORP	84 000	12/24/2014	7/19/2016	3,199 26	3,626 40	(427 14)
CORETZ FA	WEST PHARMACEUT	45 000	4/14/2011	7/19/2016	3,481 95	2,020 68	1,461 27
CORETZ FA	FEI CO COM	80 000	6/2/2011	7/28/2016	8,503 18	3,256 79	5,246 39
CORETZ FA	FEI CO COM	25 000	7/6/2011	7/28/2016	2,657 25	969 16	1,688 09
CORETZ FA	SCIQUEST INC	93 000	8/30/2011	7/29/2016	1,650 75	1,342 85	307 90
CORETZ FA	SCIQUEST INC	35 000	11/12/2012	7/29/2016	621 25	532 67	88 58
CORETZ FA	SCIQUEST INC	80 000	3/27/2014	7/29/2016	1,420 00	2,097 05	(677 05)
CORETZ FA	SCIQUEST INC	30 000	4/11/2014	7/29/2016	532 50	745 86	(213 36)
CORETZ FA	SCIQUEST INC	185 000	12/24/2014	7/29/2016	3,283 75	2,665 85	617 90
CORETZ FA	TUMI HOLDINGS INC	5 000	11/10/2014	8/2/2016	133 75	101 71	32 04
CORETZ FA	TUMI HOLDINGS INC	300 000	12/24/2014	8/2/2016	8,025 00	7,055 01	969 99
CORETZ FA	FEI CO COM	3 000	7/6/2011	8/24/2016	319 64	116 30	203 34
CORETZ FA	FEI CO COM	105 000	12/24/2014	8/24/2016	11,187 48	9,686 40	1,501 08
CORETZ FA	WD-40 COMPANY	25 000	4/14/2011	10/20/2016	2,721 37	1,017 50	1,703 87
CORETZ FA	COGNEX CORP	70 000	4/14/2011	10/28/2016	3,615 53	993 83	2,621 70
CORETZ FA	PROTO LABS INC	85 000	2/11/2013	10/31/2016	3,778 36	3,551 47	226 89
CORETZ FA	PROTO LABS INC	25 000	6/17/2014	10/31/2016	1,111 28	1,980 43	(869 15)
CORETZ FA	PROTO LABS INC	85 000	12/24/2014	10/31/2016	3,778 36	5,671 97	(1,893 61)
CORETZ FA	TEAM HEALTH HLDGS	170 000	7/22/2015	11/29/2016	7,251 96	11,188 74	(3,936 78)
CORETZ FA	TEAM HEALTH HLDGS	60 000	9/25/2015	11/29/2016	2,559 51	3,655 35	(1,095 84)
CORETZ FA	CLARCOR INC COM	40 000	4/14/2011	11/29/2016	2,767 90	1,724 53	1,043 37
CORETZ FA	GRAND CANYON ED	70 000	12/22/2011	11/29/2016	3,992 20	1,120 52	2,871 68
CORETZ FA	ANALOGIC CORPOR	60 000	2/3/2014	12/9/2016	4,918 61	5,596 61	(678 00)
CORETZ FA	BG GROUP PLC	326 000	1/2/2015	1/12/2016	4,323 07	4,322 76	0 31

CORETZ FA	BNP PARIBAS PARIS	579 000	1/2/2015	1/20/2016	13,456 69	17,236 49	(3,779 80)
CORETZ FA	MEDIOLANUM SPA U	546 000	1/2/2015	1/22/2016	7,482 33	7,037 94	444 39
CORETZ FA	MEDIOLANUM SPA U	15 000	1/5/2015	1/22/2016	205 56	188 11	17 45
CORETZ FA	ASHTREAD GROUP PL	86 000	1/2/2015	1/28/2016	4,420 73	6,274 56	(1,853 83)
CORETZ FA	SWEDBANK AB SPO	264 000	1/2/2015	2/10/2016	4,969 00	6,499 68	(1,530 68)
CORETZ FA	COMPAGNIE FIN RIC	621 000	1/2/2015	3/31/2016	4,077 83	5,520 69	(1,442 86)
CORETZ FA	REXAM PLC	159 000	1/2/2015	4/8/2016	6,942 27	5,561 82	1,380 45
CORETZ FA	SUMITOMO MITSUI T	2,116 000	1/2/2015	4/8/2016	5,818 02	7,998 48	(2,180 46)
CORETZ FA	BAYER AG LEVERKU	43 000	1/2/2015	4/28/2016	4,911 55	5,848 43	(936 88)
CORETZ FA	BAYER AG LEVERKU	90 000	1/2/2015	5/19/2016	8,901 44	12,240 90	(3,339 46)
CORETZ FA	BAYER AG LEVERKU	104 000	1/2/2015	5/25/2016	10,134 54	14,145 04	(4,010 50)
CORETZ FA	ANHEUSER BUSCH C	20 000	1/2/2015	6/8/2016	2,627 74	2,234 72	393 02
CORETZ FA	ASSA ABLOY AB ADR	134 000	1/2/2015	6/8/2016	1,401 60	1,161 33	240 27
CORETZ FA	ASSOC BRITISH FDS	14 000	1/2/2015	6/8/2016	600 02	688 10	(88 08)
CORETZ FA	DAIWA HOUSE IND L	74 000	1/2/2015	6/8/2016	2,207 37	1,408 96	798 41
CORETZ FA	INFORMA PLC	48 000	1/2/2015	6/8/2016	942 93	691 68	251 25
CORETZ FA	KDDI CORP UNSPON	44 000	1/2/2015	6/8/2016	641 50	463 05	178 45
CORETZ FA	KOMATSU LIMITED A	51 000	1/2/2015	6/8/2016	951 38	1,131 18	(179 80)
CORETZ FA	MAKITA CORPORATI	15 000	1/2/2015	6/8/2016	957 27	679 35	277 92
CORETZ FA	NOVARTIS AG USD S	22 000	1/2/2015	6/8/2016	1,789 15	2,031 23	(242 08)
CORETZ FA	PRUDENTIAL PLC ADR	35 000	1/2/2015	6/8/2016	1,341 00	1,604 72	(263 72)
CORETZ FA	SAMPO OYJ UNSPON	31 000	1/2/2015	6/8/2016	703 87	727 26	(23 39)
CORETZ FA	SOFTBANK CORP UN	50 000	1/2/2015	6/8/2016	1,439 21	1,491 00	(51 79)
CORETZ FA	SUMITOMO MITSUI FI	181 000	1/2/2015	6/8/2016	1,136 65	1,323 40	(186 75)
CORETZ FA	ACTELION LTD UNSP	16 000	1/2/2015	6/8/2016	689 79	472 00	217 79
CORETZ FA	AON CORP	6 000	5/20/2015	6/8/2016	657 88	612 30	45 58
CORETZ FA	BHP BILLITON LTD	26 000	1/2/2015	6/8/2016	770 37	1,235 52	(465 15)
CORETZ FA	BRITISH AMER TOB S	10 000	1/2/2015	6/8/2016	1,242 69	1,061 32	181 37
CORETZ FA	CARLSBERG AS	31 000	1/2/2015	6/8/2016	610 22	476 78	133 44
CORETZ FA	JAPAN TOB INC	44 000	1/2/2015	6/8/2016	921 99	602 80	319 19
CORETZ FA	RED ELECTRICA CO	44 000	1/2/2015	6/8/2016	804 70	769 12	35 58
CORETZ FA	ROYAL DUTCH SHEL	17 000	1/2/2015	6/8/2016	898 13	1,137 91	(239 78)
CORETZ FA	UNILEVER PLC (NEW	15 000	1/2/2015	6/8/2016	702 88	600 09	102 79
CORETZ FA	WOLTERS KLUWER	20 000	1/2/2015	6/8/2016	812 98	607 00	205 98
CORETZ FA	REXAM PLC	249 000	1/2/2015	6/15/2016	11,121 91	8,710 02	2,411 89
CORETZ FA	ANHEUSER BUSCH C	51 000	1/2/2015	6/16/2016	6,374 96	5,698 53	676 43
CORETZ FA	LLOYDS BANKING G	5,591 000	1/2/2015	7/5/2016	15,183 15	25,996 47	(10,813 32)
CORETZ FA	SOFTBANK CORP UN	212 000	1/2/2015	7/20/2016	5,379 04	6,321 84	(942 80)
CORETZ FA	ACTELION LTD UNSP	213 000	1/2/2015	8/3/2016	9,005 14	6,283 50	2,721 64
CORETZ FA	NOVO NORDISK A/S	167 000	1/2/2015	9/23/2016	7,471 29	7,086 76	384 53
CORETZ FA	NOVO NORDISK A/S	247 000	1/2/2015	9/28/2016	10,749 05	10,481 62	267 43
CORETZ FA	ACTELION LTD UNSP	47 000	1/2/2015	10/21/2016	1,764 47	1,386 50	377 97
CORETZ FA	ACTELION LTD UNSP	142 000	2/20/2015	10/21/2016	5,330 96	4,121 38	1,209 58
CORETZ FA	JAPAN TOB INC	547 000	1/2/2015	11/14/2016	9,370 17	7,493 90	1,876 27
CORETZ FA	KDDI CORP UNSPON	837 000	1/2/2015	11/16/2016	10,760 99	8,808 46	1,952 53
CORETZ FA	KBC GROUP NV UNS	128 000	2/18/2015	11/17/2016	3,749 38	3,818 42	(69 04)
CORETZ FA	ASSA ABLOY AB ADR	644 000	1/2/2015	11/18/2016	5,899 17	5,581 33	317 84
CORETZ FA	DAIWA HOUSE IND L	280 000	1/2/2015	11/18/2016	7,804 85	5,331 20	2,473 65
CORETZ FA	FRESENIUS SE & CO	277 000	1/2/2015	11/18/2016	4,892 65	3,537 29	1,355 36
CORETZ FA	INFORMA PLC	313 000	1/2/2015	11/18/2016	4,960 03	4,510 33	449 70
CORETZ FA	SEVEN & I HLDGS C	221 000	1/2/2015	11/18/2016	4,267 68	3,986 84	280 84
CORETZ FA	SOFTBANK CORP UN	150 000	1/2/2015	11/18/2016	4,599 64	4,473 00	126 64
CORETZ FA	SUMITOMO MITSUI FI	921 000	1/2/2015	11/18/2016	6,769 29	6,733 98	35 31
CORETZ FA	SWEDBANK AB SPO	173 000	1/2/2015	11/18/2016	3,963 86	4,259 26	(295 40)
CORETZ FA	VALEO SPONSORED	182 000	1/2/2015	11/18/2016	4,949 56	3,775 54	1,174 02
CORETZ FA	ANHEUSER BUSCH C	87 000	1/2/2015	11/18/2016	8,861 63	9,721 01	(859 38)
CORETZ FA	AON CORP	46 000	5/20/2015	11/18/2016	5,140 56	4,694 30	446 26
CORETZ FA	BHP BILLITON LTD	194 000	1/2/2015	11/18/2016	8,856 47	9,218 88	(2,362 41)
CORETZ FA	BRITISH AMER TOB S	78 000	1/2/2015	11/18/2016	8,363 76	8,278 26	85 50
CORETZ FA	CARLSBERG AS	231 000	1/2/2015	11/18/2016	3,874 94	3,552 78	322 16
CORETZ FA	COMPASS GROUP P	306 000	6/12/2015	11/18/2016	5,199 34	5,346 28	(146 94)
CORETZ FA	CONTL AG SPONS A	86 000	1/21/2015	11/18/2016	3,096 02	3,841 53	(745 51)
CORETZ FA	JAPAN TOB INC	213 000	1/2/2015	11/18/2016	3,550 44	2,918 10	632 34
CORETZ FA	KDDI CORP UNSPON	293 000	1/2/2015	11/18/2016	3,659 87	3,083 49	576 38
CORETZ FA	MAKITA CORPORATI	93 000	1/2/2015	11/18/2016	6,375 48	4,211 97	2,163 51
CORETZ FA	NOVARTIS AG USD S	138 000	1/2/2015	11/18/2016	9,759 83	12,741 33	(2,981 50)
CORETZ FA	PRUDENTIAL PLC ADR	234 000	1/2/2015	11/18/2016	8,770 17	10,728 71	(1,958 54)
CORETZ FA	RELX PLC SPONSOR	265 000	9/28/2015	11/18/2016	4,494 30	4,496 33	(2 03)
CORETZ FA	ROYAL DUTCH SHEL	92 000	1/2/2015	11/18/2016	4,540 40	6,158 11	(1,617 71)
CORETZ FA	RYANAIR HLDGS PL	45 000	10/27/2015	11/18/2016	3,757 14	3,518 55	238 59
CORETZ FA	RYOHIN KEIKAKU CO	98 000	1/2/2015	11/18/2016	3,847 98	2,422 56	1,425 42
CORETZ FA	SAMPO OYJ UNSPON	278 000	1/2/2015	11/18/2016	6,166 65	6,521 88	(355 23)
CORETZ FA	SHIRE PLC ADR	36 000	1/2/2015	11/18/2016	6,379 84	7,540 26	(1,160 42)
CORETZ FA	SONY CORP ADR 197	145 000	2/5/2015	11/18/2016	4,232 46	3,907 04	325 42
CORETZ FA	TELENOR ASA ADS	236 000	4/29/2015	11/18/2016	3,427 56	5,417 24	(1,989 68)
CORETZ FA	TEVA PHARM	119 000	1/2/2015	11/18/2016	4,598 65	6,681 00	(2,082 35)
CORETZ FA	UNILEVER PLC (NEW	117 000	1/2/2015	11/18/2016	4,547 11	4,680 69	(133 58)
CORETZ FA	VINCI SA ADR	266 000	2/17/2015	11/18/2016	4,288 62	3,987 88	300 74
CORETZ FA	VIVENDI SA UNSPON	159 000	7/13/2015	11/18/2016	3,089 98	4,238 75	(1,148 77)
CORETZ FA	WOLSELEY PLC JER	1,048 000	1/2/2015	11/18/2016	5,852 95	5,984 08	(131 13)
CORETZ FA	WOLTERS KLUWER	101 000	1/2/2015	11/18/2016	3,515 63	3,065 35	450 28
CORETZ FA	VIVENDI SA UNSPON	57 000	7/13/2015	11/23/2016	1,071 64	1,519 55	(447 91)
CORETZ FA	VIVENDI SA UNSPON	147 000	7/31/2015	11/23/2016	2,763 71	3,865 52	(1,101 81)
CORETZ FA	DAIWA HOUSE IND L	42 000	1/2/2015	12/28/2016	1,139 88	799 68	340 20
CORETZ FA	NISOURCE INC	164 000	2/9/2012	2/2/2016	3,477 93	3,819 46	(341 53)
CORETZ FA	NISOURCE INC	201 000	5/8/2013	2/2/2016	4,262 58	6,058 14	(1,795 56)
CORETZ FA	MAXIM INTEGRATED	87 000	2/9/2012	2/3/2016	2,817 59	2,394 90	422 69
CORETZ FA	MAXIM INTEGRATED	64 000	5/8/2013	2/3/2016	2,072 71	2,027 52	45 19
CORETZ FA	MICROSOFT CORP	75 000	1/16/2014	2/3/2016	3,907 60	2,736 64	1,170 96
CORETZ FA	SEAGATE TECHNOL	82 000	4/28/2014	2/3/2016	2,498 83	4,306 42	(1,807 59)

CORETZ FA	SEAGATE TECHNOL	138 000	4/30/2014	2/3/2016	4,205 34	7,245 04	(3,039 70)
CORETZ FA	ARES CAPITAL CORP	364 000	6/17/2014	2/17/2016	4,815 36	6,283 44	(1,468 08)
CORETZ FA	DIGITAL REALTY	45 000	2/9/2012	2/17/2016	3,597 65	3,139 60	458 05
CORETZ FA	LAMAR ADVERTISIN	40 000	8/25/2014	2/17/2016	2,174 83	2,077 59	97 24
CORETZ FA	LAMAR ADVERTISIN	27 000	9/2/2014	2/17/2016	1,468 01	1,420 77	47 24
CORETZ FA	WILLIAMS CO INC	117 000	2/9/2012	2/26/2016	1,854 09	3,400 02	(1,545 93)
CORETZ FA	WILLIAMS CO INC	188 000	4/25/2012	2/26/2016	2,979 23	6,192 57	(3,213 34)
CORETZ FA	WILLIAMS CO INC	187 000	12/18/2012	2/26/2016	2,963 38	6,052 83	(3,089 45)
CORETZ FA	WILLIAMS CO INC	107 000	5/8/2013	2/26/2016	1,695 62	3,804 85	(2,109 23)
CORETZ FA	AMERICAN WATER	75 000	5/8/2013	3/18/2016	5,120 83	3,127 50	1,993 33
CORETZ FA	AMERICAN WATER	24 000	5/15/2013	3/18/2016	1,638 66	1,022 62	616 04
CORETZ FA	AMERICAN WATER	84 000	5/15/2013	3/21/2016	5,681 97	3,579 18	2,102 79
CORETZ FA	PEOPLE'S UNITED FI	218 000	5/20/2013	3/28/2016	3,455 40	3,080 45	374 95
CORETZ FA	PEOPLE'S UNITED FI	354 000	5/21/2013	3/28/2016	5,611 06	5,024 92	586 14
CORETZ FA	STMICROELECTRONI	51 000	12/22/2014	4/4/2016	283 71	390 37	(106 66)
CORETZ FA	STMICROELECTRONI	98 000	12/23/2014	4/4/2016	545 17	744 56	(199 39)
CORETZ FA	STMICROELECTRONI	4 000	12/24/2014	4/4/2016	22 25	30 76	(8 51)
CORETZ FA	STMICROELECTRONI	56 000	12/24/2014	4/5/2016	294 73	430 65	(135 92)
CORETZ FA	STMICROELECTRONI	63 000	12/26/2014	4/5/2016	331 57	482 87	(151 30)
CORETZ FA	STMICROELECTRONI	142 000	12/29/2014	4/5/2016	747 34	1,078 49	(331 15)
CORETZ FA	LAMAR ADVERTISIN	51 000	9/2/2014	4/12/2016	3,145 57	2,683 69	461 88
CORETZ FA	LAMAR ADVERTISIN	76 000	9/5/2014	4/12/2016	4,687 52	3,992 87	694 65
CORETZ FA	LAMAR ADVERTISIN	4 000	10/15/2014	4/12/2016	246 71	185 57	61 14
CORETZ FA	HCP INCORPORATED	114 000	2/9/2012	6/23/2016	3,882 91	4,799 36	(916 45)
CORETZ FA	HCP INCORPORATED	44 000	5/8/2013	6/23/2016	1,498 67	2,342 52	(843 85)
CORETZ FA	HCP INCORPORATED	128 000	8/25/2014	6/23/2016	4,359 76	5,415 05	(1,055 29)
CORETZ FA	GENERAL ELECTRIC	85 000	2/9/2012	6/27/2016	2,491 86	1,631 15	860 71
CORETZ FA	GENERAL ELECTRIC	85 000	4/25/2012	6/27/2016	2,491 86	1,655 40	836 46
CORETZ FA	HCP INCORPORATED	90 000	8/25/2014	6/27/2016	3,079 29	3,807 46	(728 17)
CORETZ FA	MICROSOFT CORP	67 000	1/16/2014	7/8/2016	3,501 95	2,444 73	1,057 22
CORETZ FA	WEYERHAEUSER CO	24 000	8/19/2014	7/8/2016	736 19	815 48	(79 29)
CORETZ FA	WEYERHAEUSER CO	137 000	10/30/2014	7/8/2016	4,202 39	4,595 43	(393 04)
CORETZ FA	DIGITAL REALTY	22 000	2/9/2012	7/14/2016	2,354 64	1,534 92	819 72
CORETZ FA	SPECTRA ENERGY C	19 000	2/9/2012	7/14/2016	696 79	592 72	104 07
CORETZ FA	SPECTRA ENERGY C	49 000	5/8/2013	7/14/2016	1,796 99	1,514 10	282 89
CORETZ FA	SPECTRA ENERGY C	68 000	5/15/2013	7/14/2016	2,493 79	2,127 31	366 48
CORETZ FA	MICROSOFT CORP	241 000	1/16/2014	7/19/2016	12,840 44	8,793 73	4,046 71
CORETZ FA	SENIOR HSG PPTY T	36 000	10/17/2012	7/26/2016	771 97	801 00	(29 03)
CORETZ FA	SENIOR HSG PPTY T	108 000	11/20/2012	7/26/2016	2,315 91	2,431 16	(115 25)
CORETZ FA	SENIOR HSG PPTY T	21 000	5/8/2013	7/26/2016	450 32	611 10	(160 78)
CORETZ FA	SENIOR HSG PPTY T	80 000	12/9/2013	7/26/2016	1,715 49	1,819 09	(103 60)
CORETZ FA	HOST HOTELS & RES	575 000	10/13/2014	7/28/2016	9,979 31	11,755 53	(1,776 22)
CORETZ FA	PROCTER & GAMBLE	99 000	6/17/2015	10/20/2016	8,406 92	7,929 86	477 06
CORETZ FA	PIMCO FDS TOTAL R	7 301	4/13/2011	2/29/2016	79 87	79 87	-
CORETZ FA	PIMCO FDS TOTAL R	14 729	4/13/2011	3/31/2016	161 14	161 14	-
CORETZ FA	PIMCO FDS TOTAL R	15 990	4/13/2011	5/31/2016	174 93	174 93	-
CORETZ FA	PIMCO FDS TOTAL R	2 769	4/13/2011	6/30/2016	30 29	30 29	-
CORETZ FA	PIMCO FDS TOTAL R	14 299	4/13/2011	7/31/2016	156 43	156 43	-
CORETZ FA	PIMCO FDS TOTAL R	20 000	4/13/2011	8/31/2016	218 80	218 80	-
CORETZ FA	PIMCO FDS TOTAL R	119 719	4/13/2011	10/31/2016	1,309 73	1,309 73	-
CORETZ FA	PIMCO FDS TOTAL R	26 686	4/13/2011	11/30/2016	291 94	291 94	-
CORETZ FA	S* VIRTUS EMERGIN	27,412 281	1/6/2015	11/18/2016	250,000 00	263,157 90	(13,157 90)
SCHWAB O	OSHKOSH CORPORA	150 000	11/5/2013	1/8/2016	5,238 85	7,128 96	(1,890 11)
SCHWAB O	OSHKOSH CORPORA	140 000	9/19/2014	1/8/2016	4,889 59	6,561 32	(1,671 73)
SCHWAB O	CNO FINANCIAL GRO	25 000	10/17/2013	1/11/2016	434 01	375 41	58 60
SCHWAB O	CNO FINANCIAL GRO	565 000	4/21/2014	1/11/2016	9,808 69	9,798 75	9 94
SCHWAB O	HYATT HOTELS	250 000	3/22/2010	1/14/2016	9,662 10	9,494 88	167 22
SCHWAB O	OSHKOSH CORPORA	25 000	9/19/2014	1/14/2016	847 42	1,171 67	(324 25)
SCHWAB O	OSHKOSH CORPORA	180 000	11/13/2014	1/14/2016	6,101 42	8,340 12	(2,238 70)
SCHWAB O	RYMAN HOSPITALITY	110 000	9/3/2013	1/14/2016	4,922 12	3,649 34	1,272 78
SCHWAB O	ALLY FINANCIAL INC	220 000	6/10/2014	2/2/2016	3,537 55	5,380 34	(1,842 79)
SCHWAB O	ALLY FINANCIAL INC	400 000	6/23/2014	2/2/2016	6,431 91	10,031 16	(3,599 25)
SCHWAB O	ALLY FINANCIAL INC	550 000	6/4/2014	2/3/2016	8,565 71	12,946 89	(4,381 18)
SCHWAB O	ALLY FINANCIAL INC	320 000	6/10/2014	2/3/2016	4,983 69	7,825 96	(2,842 27)
SCHWAB O	ALLY FINANCIAL INC	20 000	6/23/2014	2/9/2016	322 12	501 56	(179 44)
SCHWAB O	ALLY FINANCIAL INC	595 000	8/5/2014	2/9/2016	9,582 92	13,525 07	(3,942 15)
SCHWAB O	CNO FINANCIAL GRO	555 000	4/21/2014	2/9/2016	8,582 85	9,625 33	(1,042 48)
SCHWAB O	HEALTHSOUTH COR	160 000	1/20/2015	2/9/2016	5,292 36	6,559 12	(1,266 76)
SCHWAB O	BROOKDALE SENIOR	340 000	10/15/2014	2/16/2016	4,067 19	10,439 13	(6,371 94)
SCHWAB O	BROOKDALE SENIOR	695 000	11/3/2014	2/16/2016	8,313 82	22,903 99	(14,590 17)
SCHWAB O	BROOKDALE SENIOR	225 000	11/3/2014	2/16/2016	2,691 53	7,627 53	(4,936 00)
SCHWAB O	HEALTHSOUTH COR	110 000	1/20/2015	2/17/2016	3,445 71	4,509 40	(1,063 69)
SCHWAB O	WHITE MOUNTAINS I	20 000	4/17/2009	3/7/2016	15,323 66	3,923 60	11,400 06
SCHWAB O	WHITE MOUNTAINS I	50 000	5/15/2009	3/7/2016	38,309 15	10,826 00	27,483 15
SCHWAB O	WHITE MOUNTAINS I	15 000	6/22/2009	3/7/2016	11,492 75	3,203 19	8,289 56
SCHWAB O	BROOKDALE SENIOR	120 000	11/3/2014	3/10/2016	1,759 02	4,068 02	(2,309 00)
SCHWAB O	BROOKDALE SENIOR	230 000	1/5/2015	3/10/2016	3,371 46	8,483 83	(5,112 37)
SCHWAB O	BROOKDALE SENIOR	30 000	1/26/2015	3/10/2016	439 76	996 20	(556 44)
SCHWAB O	TECH DATA CORP	50 000	5/14/2014	3/10/2016	3,815 34	3,161 99	653 35
SCHWAB O	TECH DATA CORP	10 000	10/6/2014	3/10/2016	763 07	573 08	189 99
SCHWAB O	RYMAN HOSPITALITY	140 000	9/3/2013	4/6/2016	7,006 71	4,644 62	2,362 09
SCHWAB O	TECH DATA CORP	290 000	10/6/2014	4/7/2016	21,028 34	16,619 22	4,409 12
SCHWAB O	PIONEER NATURAL	40 000	12/10/2014	4/13/2016	5,787 79	5,248 80	538 99
SCHWAB O	BROOKDALE SENIOR	210 000	1/26/2015	4/14/2016	3,819 43	6,973 38	(3,153 95)
SCHWAB O	BROOKDALE SENIOR	100 000	3/12/2015	4/14/2016	1,818 77	3,872 34	(2,053 57)
SCHWAB O	VESTEON CORP	242 000	11/5/2012	5/5/2016	18,194 32	10,652 84	7,541 48
SCHWAB O	H&R BLOCK INC	190 000	1/10/2014	5/23/2016	3,818 71	5,740 82	(1,922 11)

SCHWAB O	H&R BLOCK INC	410 000	1/21/2014	5/23/2016	8,240 38	11,790 82	(3,550 44)
SCHWAB O	H&R BLOCK INC	410 000	1/28/2014	5/23/2016	8,240 38	12,012 05	(3,771 67)
SCHWAB O	H&R BLOCK INC	10 000	4/21/2014	5/23/2016	200 98	279 98	(79 00)
SCHWAB O	VISTEON CORP	130 000	11/5/2012	5/25/2016	9,581 39	5,722 60	3,858 79
SCHWAB O	HYATT HOTELS	140 000	3/22/2010	6/22/2016	6,974 54	5,317 13	1,657 41
SCHWAB O	HYATT HOTELS	110 000	4/1/2010	6/22/2016	5,480 00	4,273 50	1,206 50
SCHWAB O	HYATT HOTELS	90 000	4/14/2010	6/22/2016	4,483 64	3,632 18	851 46
SCHWAB O	TECH DATA CORP	160 000	10/6/2014	7/1/2016	11,111 79	9,169 22	1,942 57
SCHWAB O	TECH DATA CORP	115 000	11/13/2014	7/1/2016	7,986 60	7,118 44	868 16
SCHWAB O	TECH DATA CORP	145 000	3/13/2015	7/1/2016	10,070 06	7,864 46	2,205 60
SCHWAB O	HARLEY DAVIDSON I	45 000	6/2/2015	7/12/2016	2,236 43	2,431 22	(194 79)
SCHWAB O	HARLEY DAVIDSON I	230 000	6/9/2015	7/12/2016	11,430 62	12,428 60	(997 98)
SCHWAB O	WHITE MOUNTAINS I	15 000	6/22/2009	7/15/2016	12,323 65	3,203 19	9,120 46
SCHWAB O	RYMAN HOSPITALITY	90 000	9/3/2013	7/15/2016	4,806 45	2,985 82	1,820 63
SCHWAB O	RYMAN HOSPITALITY	140 000	10/1/2013	7/15/2016	7,476 71	4,993 55	2,483 16
SCHWAB O	WHITE MOUNTAINS I	15 000	6/22/2009	7/18/2016	12,228 54	3,203 19	9,025 35
SCHWAB O	ALLIED WORLD ASS	320 000	2/25/2013	7/18/2016	11,393 22	28,039 66	(16,646 44)
SCHWAB O	ALLIED WORLD ASS	225 000	5/29/2013	7/18/2016	8,010 86	20,018 72	(12,007 86)
SCHWAB O	ALLIED WORLD ASS	5 000	5/29/2013	7/20/2016	200 90	444 86	(243 96)
SCHWAB O	ALLIED WORLD ASS	76 000	2/6/2014	7/20/2016	3,053 64	7,219 68	(4,166 04)
SCHWAB O	ALLIED WORLD ASS	24 000	2/6/2014	7/20/2016	964 31	2,325 85	(1,361 54)
SCHWAB O	ALLIED WORLD ASS	105 000	4/21/2014	7/20/2016	4,218 84	10,937 53	(6,718 69)
SCHWAB O	VISTEON CORP	8 000	11/5/2012	7/26/2016	560 59	352 16	208 43
SCHWAB O	VISTEON CORP	100 000	3/12/2015	7/26/2016	7,007 34	9,893 28	(2,885 94)
SCHWAB O	RYMAN HOSPITALITY	190 000	10/1/2013	8/2/2016	10,479 38	6,776 96	3,702 42
SCHWAB O	RYMAN HOSPITALITY	20 000	2/3/2014	8/2/2016	1,103 09	816 33	286 76
SCHWAB O	HYATT HOTELS	110 000	4/14/2010	8/2/2016	5,548 95	4,439 33	1,109 62
SCHWAB O	HYATT HOTELS	90 000	7/8/2010	8/2/2016	4,540 05	3,297 16	1,242 89
SCHWAB O	HEALTHSOUTH COR	190 000	2/20/2015	9/2/2016	7,706 50	8,507 21	(800 71)
SCHWAB O	HEALTHSOUTH COR	150 000	3/24/2015	9/2/2016	6,084 08	6,908 63	(824 55)
SCHWAB O	HEALTHSOUTH COR	120 000	3/24/2015	9/6/2016	4,885 09	5,526 90	(641 81)
SCHWAB O	HEALTHSOUTH COR	160 000	4/1/2015	9/6/2016	6,513 46	7,036 24	(522 78)
SCHWAB O	CST BRANDS INC	499 000	3/6/2014	9/6/2016	23,956 65	15,752 34	8,204 31
SCHWAB O	HEALTHSOUTH COR	110 000	4/1/2015	9/13/2016	5,548 95	4,439 33	(360 18)
SCHWAB O	HEALTHSOUTH COR	180 000	7/24/2015	9/13/2016	4,540 05	3,297 16	(1,059 78)
SCHWAB O	WENDYS ARBYS GR	215 000	7/8/2015	10/4/2016	7,706 50	8,507 21	85 62
SCHWAB O	CST BRANDS INC	541 000	3/6/2014	10/5/2016	6,084 08	6,908 63	8,906 32
SCHWAB O	CST BRANDS INC	510 000	3/6/2014	10/5/2016	4,885 09	5,526 90	8,399 76
SCHWAB O	CST BRANDS INC	290 000	3/6/2014	10/6/2016	6,513 46	7,036 24	4,783 93
SCHWAB O	CST BRANDS INC	165 000	3/12/2015	10/6/2016	23,956 65	15,752 34	1,077 16
SCHWAB O	CST BRANDS INC	15 000	4/1/2015	10/6/2016	720 96	654 02	66 94
SCHWAB O	CST BRANDS INC	175 000	4/1/2015	10/10/2016	8,402 33	7,630 23	772 10
SCHWAB O	CST BRANDS INC	305 000	8/10/2015	10/10/2016	14,644 06	10,852 48	3,791 58
SCHWAB O	TRIBUNE CO	410 000	2/25/2013	10/12/2016	14,178 63	22,164 96	(7,986 33)
SCHWAB O	ALLIED WORLD ASS	14 000	4/21/2014	10/14/2016	611 11	1,458 34	(847 23)
SCHWAB O	BROOKDALE SENIOR	210 000	3/12/2015	10/14/2016	3,176 14	8,131 92	(4,955 78)
SCHWAB O	ALLIED WORLD ASS	11 000	4/21/2014	10/18/2016	484 71	1,145 84	(661 13)
SCHWAB O	ALLIED WORLD ASS	135 000	5/22/2014	10/18/2016	5,948 71	5,062 50	886 21
SCHWAB O	CST BRANDS INC	30 000	8/10/2015	10/20/2016	1,440 96	1,067 46	373 50
SCHWAB O	BROOKDALE SENIOR	55 000	3/12/2015	11/3/2016	809 03	2,129 79	(1,320 76)
SCHWAB O	BROOKDALE SENIOR	425 000	7/8/2015	11/3/2016	6,251 59	14,288 74	(8,037 15)
SCHWAB O	BROOKDALE SENIOR	190 000	8/6/2015	11/3/2016	2,794 83	5,617 52	(2,822 69)
SCHWAB O	H&R BLOCK INC	350 000	4/21/2014	11/9/2016	7,394 51	9,799 22	(2,404 71)
SCHWAB O	TRIBUNE CO	55 000	2/25/2013	11/9/2016	1,705 47	2,973 35	(1,267 88)
SCHWAB O	TRIBUNE CO	180 000	3/18/2013	11/9/2016	5,581 53	10,071 05	(4,489 52)
SCHWAB O	TRIBUNE CO	300 000	4/15/2013	11/9/2016	9,302 55	16,879 00	(7,576 45)
SCHWAB O	TRIBUNE CO	45 000	9/23/2014	11/9/2016	1,395 38	3,134 40	(1,739 02)
SCHWAB O	KENNEDY WILSON H	356 000	3/25/2015	11/14/2016	8,025 33	9,070 04	(1,044 71)
SCHWAB O	KENNEDY WILSON H	114 000	3/25/2015	11/15/2016	2,560 64	2,904 45	(343 81)
SCHWAB O	KENNEDY WILSON H	430 000	4/1/2015	11/15/2016	9,658 55	11,071 06	(1,412 51)
SCHWAB O	ALEXANDER & BALD	290 000	4/12/2012	12/2/2016	14,047 39	14,047 39	-
SCHWAB O	ALEXANDER & BALD	260 000	5/3/2012	12/2/2016	13,357 57	13,357 57	-
SCHWAB O	ALEXANDER & BALD	150 000	5/15/2012	12/2/2016	7,488 98	7,488 98	-
SCHWAB O	ALEXANDER & BALD	9 000	5/21/2012	12/2/2016	461 01	461 01	-
SCHWAB O	ALEXANDER & BALD	37 000	5/21/2012	12/2/2016	1,865 91	1,865 91	-
SCHWAB O	ALEXANDER & BALD	54 000	5/22/2012	12/2/2016	2,663 51	2,663 51	-
SCHWAB O	ALEXANDER & BALD	10 000	11/20/2012	12/2/2016	284 12	284 12	-
SCHWAB O	ALEXANDER & BALD	10 000	11/20/2012	12/2/2016	286 90	286 90	-
SCHWAB O	ALEXANDER & BALD	540 000	5/29/2013	12/2/2016	19,129 78	19,129 78	-
SCHWAB O	ALEXANDER & BALD	620 000	1/24/2014	12/2/2016	25,300 92	25,300 92	-
SCHWAB O	ALEXANDER & BALD	99 000	5/13/2014	12/2/2016	3,902 26	3,902 26	-
SCHWAB O	ALEXANDER & BALD	51 000	5/14/2014	12/2/2016	1,987 41	1,987 41	-
SCHWAB O	ALLIED WORLD ASS	1,425 000	5/22/2014	12/2/2016	53,437 50	53,437 50	-
SCHWAB O	ALLIED WORLD ASS	60 000	10/2/2015	12/2/2016	2,263 05	2,263 05	-
SCHWAB O	ALLIED WORLD ASS	150 000	11/4/2015	12/2/2016	5,425 75	5,425 75	-
SCHWAB O	ALLISON TRANSMISS	400 000	10/14/2014	12/2/2016	10,834 19	10,834 19	-
SCHWAB O	ALLISON TRANSMISS	750 000	10/27/2014	12/2/2016	22,303 45	22,303 45	-
SCHWAB O	ALLISON TRANSMISS	255 000	11/5/2014	12/2/2016	8,383 89	8,383 89	-
SCHWAB O	ALLISON TRANSMISS	580 000	5/5/2015	12/2/2016	17,791 40	17,791 40	-
SCHWAB O	ALLISON TRANSMISS	385 000	6/11/2015	12/2/2016	11,828 37	11,828 37	-
SCHWAB O	ALLISON TRANSMISS	285 000	7/7/2015	12/2/2016	8,281 67	8,281 67	-
SCHWAB O	ANALOGIC CORPOR	135 000	2/3/2015	12/2/2016	11,444 28	11,444 28	-
SCHWAB O	ANALOGIC CORPOR	145 000	2/23/2015	12/2/2016	12,322 88	12,322 88	-
SCHWAB O	ANALOGIC CORPOR	100 000	4/7/2015	12/2/2016	8,671 06	8,671 06	-
SCHWAB O	ANALOGIC CORPOR	25 000	4/8/2015	12/2/2016	2,181 29	2,181 29	-
SCHWAB O	ARMSTRONG WORL	220 000	1/9/2015	12/2/2016	11,750 22	11,750 22	-
SCHWAB O	ARMSTRONG WORL	200 000	1/14/2015	12/2/2016	10,288 98	10,288 98	-
SCHWAB O	ARMSTRONG WORL	220 000	3/19/2015	12/2/2016	12,377 55	12,377 55	-
SCHWAB O	BRINKS CO	810 000	8/5/2015	12/2/2016	24,517 04	24,517 04	-
SCHWAB O	BRINKS CO	252 000	8/20/2015	12/2/2016	7,452 42	7,452 42	-

SCHWAB O	BRINKS CO	478 000	8/21/2015	12/2/2016	13,798 82	13,798 82	-
SCHWAB O	BRINKS CO	490 000	9/22/2015	12/2/2016	13,037 41	13,037 41	-
SCHWAB O	BROOKDALE SENIOR	70 000	8/6/2015	12/2/2016	2,069 61	2,069 61	-
SCHWAB O	BROOKDALE SENIOR	300 000	8/13/2015	12/2/2016	8,568 31	8,568 31	-
SCHWAB O	BROOKDALE SENIOR	630 000	10/5/2015	12/2/2016	15,756 30	15,756 30	-
SCHWAB O	BROOKDALE SENIOR	250 000	11/4/2015	12/2/2016	5,597 90	5,597 90	-
SCHWAB O	CARRIZO OIL & GAS I	605 000	12/19/2014	12/2/2016	23,942 21	23,942 21	-
SCHWAB O	CDW CORP	85 000	12/10/2014	12/2/2016	2,888 87	2,888 87	-
SCHWAB O	CDW CORP	670 000	12/23/2014	12/2/2016	23,873 48	23,873 48	-
SCHWAB O	CDW CORP	310 000	1/8/2015	12/2/2016	11,059 12	11,059 12	-
SCHWAB O	CDW CORP	275 000	1/13/2015	12/2/2016	9,956 98	9,956 98	-
SCHWAB O	CDW CORP	370 000	3/12/2015	12/2/2016	13,172 59	13,172 59	-
SCHWAB O	CDW CORP	475 000	7/7/2015	12/2/2016	16,314 32	16,314 32	-
SCHWAB O	DISCOVER FINANCIA	300 000	5/4/2010	12/2/2016	4,661 97	4,661 97	-
SCHWAB O	DISCOVER FINANCIA	520 000	11/30/2010	12/2/2016	9,672 00	9,672 00	-
SCHWAB O	EAGLE MATERIALS I	235 000	10/21/2015	12/2/2016	15,455 85	15,455 85	-
SCHWAB O	EAGLE MATERIALS I	120 000	10/27/2015	12/2/2016	7,567 54	7,567 54	-
SCHWAB O	ENCORE WIRE CORP	70 000	4/17/2009	12/2/2016	1,668 10	1,668 10	-
SCHWAB O	ENCORE WIRE CORP	600 000	5/15/2009	12/2/2016	12,055 14	12,055 14	-
SCHWAB O	ENCORE WIRE CORP	440 000	6/15/2009	12/2/2016	9,576 34	9,576 34	-
SCHWAB O	FIDELITY NATL FINL I	1,300 000	7/1/2014	12/2/2016	35,243 00	35,243 00	-
SCHWAB O	FIDELITY NATL FINL I	480 000	2/23/2015	12/2/2016	17,898 07	17,898 07	-
SCHWAB O	FIDELITY NATL FINL I	150 000	11/4/2015	12/2/2016	5,349 91	5,349 91	-
SCHWAB O	FULLER H B CO	220 000	7/21/2015	12/2/2016	8,812 11	8,812 11	-
SCHWAB O	FULLER H B CO	295 000	8/3/2015	12/2/2016	11,784 98	11,784 98	-
SCHWAB O	FULLER H B CO	280 000	8/12/2015	12/2/2016	10,752 28	10,752 28	-
SCHWAB O	FULLER H B CO	430 000	9/18/2015	12/2/2016	15,107 97	15,107 97	-
SCHWAB O	FULLER H B CO	340 000	9/25/2015	12/2/2016	11,402 93	11,402 93	-
SCHWAB O	HARLEY DAVIDSON I	255 000	10/20/2015	12/2/2016	12,033 64	12,033 64	-
SCHWAB O	HARLEY DAVIDSON I	320 000	10/20/2015	12/2/2016	15,851 38	15,851 38	-
SCHWAB O	HYATT HOTELS	30 000	7/8/2010	12/2/2016	1,099 05	1,099 05	-
SCHWAB O	HYATT HOTELS	160 000	11/16/2010	12/2/2016	6,687 53	6,687 53	-
SCHWAB O	HYATT HOTELS	210 000	6/20/2011	12/2/2016	8,262 98	8,262 98	-
SCHWAB O	HYATT HOTELS	260 000	5/29/2013	12/2/2016	10,529 60	10,529 60	-
SCHWAB O	INVESTORS BANCOR	3,007 000	5/8/2014	12/2/2016	32,475 60	32,475 60	-
SCHWAB O	PIONEER NATURAL	30 000	12/10/2014	12/2/2016	3,936 60	3,936 60	-
SCHWAB O	PIONEER NATURAL	105 000	7/9/2015	12/2/2016	14,520 99	14,520 99	-
SCHWAB O	RYMAN HOSPITALITY	130 000	2/3/2014	12/2/2016	5,306 14	5,306 14	-
SCHWAB O	RYMAN HOSPITALITY	60 000	2/3/2014	12/2/2016	2,459 07	2,459 07	-
SCHWAB O	RYMAN HOSPITALITY	180 000	8/5/2015	12/2/2016	9,491 98	9,491 98	-
SCHWAB O	RYMAN HOSPITALITY	170 000	8/20/2015	12/2/2016	8,922 25	8,922 25	-
SCHWAB O	RYMAN HOSPITALITY	60 000	8/21/2015	12/2/2016	3,129 55	3,129 55	-
SCHWAB O	VOYA FINANCIAL INC	290 000	10/15/2014	12/2/2016	10,247 82	10,247 82	-
SCHWAB O	VOYA FINANCIAL INC	310 000	10/27/2014	12/2/2016	11,782 29	11,782 29	-
SCHWAB O	VOYA FINANCIAL INC	275 000	11/5/2014	12/2/2016	10,731 05	10,731 05	-
SCHWAB O	VOYA FINANCIAL INC	280 000	11/18/2014	12/2/2016	11,621 20	11,621 20	-
SCHWAB O	VOYA FINANCIAL INC	210 000	2/20/2015	12/2/2016	9,175 93	9,175 93	-
SCHWAB O	VOYA FINANCIAL INC	330 000	10/9/2015	12/2/2016	13,245 94	13,245 94	-
SCHWAB O	WESTROCK COMPANY	100 000	7/6/2015	12/2/2016	6,306 00	6,306 00	-
SCHWAB O	WESTROCK COMPANY	210 000	8/31/2015	12/2/2016	12,502 27	12,502 27	-
SCHWAB O	WESTROCK COMPANY	270 000	10/27/2015	12/2/2016	14,292 45	14,292 45	-
SCHWAB O	WESTROCK COMPANY	120 000	11/5/2015	12/2/2016	6,137 01	6,137 01	-
SCHWAB O	WESTROCK COMPANY	230 000	11/18/2015	12/2/2016	11,130 71	11,130 71	-
SCHWAB O	KENNEDY WILSON H	35 000	4/1/2015	12/2/2016	901 13	901 13	-
SCHWAB O	KENNEDY WILSON H	410 000	4/6/2015	12/2/2016	11,033 44	11,033 44	-
SCHWAB O	KENNEDY WILSON H	535 000	5/22/2015	12/2/2016	13,890 33	13,890 33	-
SCHWAB O	KENNEDY WILSON H	455 000	6/9/2015	12/2/2016	11,614 45	11,614 45	-
SCHWAB O	KENNEDY WILSON H	575 000	8/24/2015	12/2/2016	13,769 10	13,769 10	-
SCHWAB O	TRIBUNE CO	295 000	9/23/2014	12/2/2016	20,547 70	20,547 70	-
SCHWAB O	TRIBUNE CO	75 000	12/19/2014	12/2/2016	4,406 45	4,406 45	-
SCHWAB O	TRIBUNE CO	128 000	1/5/2015	12/2/2016	7,554 08	7,554 08	-
SCHWAB O	TRIBUNE CO	62 000	1/6/2015	12/2/2016	3,697 72	3,697 72	-
SCHWAB O	TRIBUNE CO	165 000	8/6/2015	12/2/2016	7,255 84	7,255 84	-
SCHWAB O	ADVISORY RESEARC	11,943 121	9/9/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	11,336 211	10/12/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	10,865 222	11/9/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	10,661 267	12/8/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	21 960	12/22/2010	12/8/2016	255 39	255 39	-
SCHWAB O	ADVISORY RESEARC	992 200	12/22/2010	12/8/2016	11,539 29	11,539 29	-
SCHWAB O	ADVISORY RESEARC	99 744	12/22/2010	12/8/2016	1,160 02	1,160 02	-
SCHWAB O	ADVISORY RESEARC	23 097	12/22/2011	12/8/2016	270 93	270 93	-
SCHWAB O	ADVISORY RESEARC	219 968	12/22/2011	12/8/2016	2,580 23	2,580 23	-
SCHWAB O	ADVISORY RESEARC	416 430	12/19/2012	12/8/2016	5,380 27	5,380 27	-
SCHWAB O	ADVISORY RESEARC	156 573	12/18/2013	12/8/2016	2,469 16	2,469 16	-
SCHWAB O	ADVISORY RESEARC	2,313 514	12/18/2013	12/8/2016	36,484 11	36,484 11	-
SCHWAB O	ADVISORY RESEARC	159 940	12/18/2013	12/8/2016	2,522 26	2,522 26	-
SCHWAB O	ADVISORY RESEARC	257 289	12/17/2014	12/8/2016	3,851 61	3,851 61	-
SCHWAB O	ADVISORY RESEARC	5,134 165	12/17/2014	12/8/2016	76,858 45	76,858 45	-
SCHWAB O	ADVISORY RESEARC	673 940	12/17/2014	12/8/2016	10,088 88	10,088 88	-
SCHWAB O	ADVISORY RESEARC	12,773 522	9/9/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	11,863 727	10/12/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	11,580 171	11/9/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	11,526 757	12/8/2010	12/8/2016	125,000 00	125,000 00	-
SCHWAB O	ADVISORY RESEARC	1,490 265	12/22/2010	12/8/2016	15,841 52	15,841 52	-
SCHWAB O	ADVISORY RESEARC	334 568	12/22/2010	12/8/2016	3,556 46	3,556 46	-
SCHWAB O	ADVISORY RESEARC	1,101 509	12/22/2011	12/8/2016	9,935 61	9,935 61	-
SCHWAB O	ADVISORY RESEARC	611 700	12/22/2011	12/8/2016	5,517 53	5,517 53	-
SCHWAB O	ADVISORY RESEARC	388 748	12/22/2011	12/8/2016	3,506 51	3,506 51	-
SCHWAB O	ADVISORY RESEARC	423 230	12/19/2012	12/8/2016	4,545 49	4,545 49	-

SCHWAB O	ADVISORY RESEARC	1,014 319	12/19/2012	12/8/2016	10,893 79	10,893 79	-
SCHWAB O	ADVISORY RESEARC	1,300 186	12/18/2013	12/8/2016	15,628 24	15,628 24	-
SCHWAB O	ADVISORY RESEARC	846 245	12/18/2013	12/8/2016	10,171 87	10,171 87	-
SCHWAB O	ADVISORY RESEARC	1,324 753	12/18/2013	12/8/2016	15,923 53	15,923 53	-
SCHWAB O	ADVISORY RESEARC	842 063	12/17/2014	12/8/2016	9,195 33	9,195 33	-
SCHWAB O	ADVISORY RESEARC	3,046 807	12/17/2014	12/8/2016	33,271 13	33,271 13	-
SCHWAB O	ADVISORY RESEARC	1,242 629	12/17/2014	12/8/2016	13,569 51	13,569 51	-

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	82,997.83	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	146.00	Net NonCovered Long-Term Gains (Losses)	66.28		
Net 1099B Non Reportable Short-Term Gains (Losses)	65.84	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	83,209.67	Total Long-Term Gains (Losses)	66.28	Total Ordinary Gains (Losses)	0.00

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold	Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)									
SPDR S&P 500 ETF TRUST (78462F103)	01/07/2016		06/01/2016	5,410.00	1,137,684.66	0.00	1,059,508.47	0.00	78,176.19
ABBOTT LABORATORIES CMN (002824100)	06/01/2016		07/13/2016	5.00	210.94	0.00	197.51	0.00	13.43
ABBVIE INC CMN (00287Y109)	06/01/2016		07/13/2016	5.00	324.86	0.00	314.16	0.00	10.70
ALTRIA GROUP, INC CMN (02209S103)	06/01/2016		07/13/2016	5.00	345.21	0.00	321.76	0.00	23.45
AMGEN INC CMN (031162100)	06/01/2016		07/13/2016	5.00	809.51	0.00	790.26	0.00	19.25
AUTOMATIC DATA PROCESSING INC CMN (053015103)	06/01/2016		07/13/2016	5.00	475.94	0.00	440.61	0.00	35.33
CMS ENERGY CORPORATION CMN (125896100)	06/01/2016		07/13/2016	5.00	224.38	0.00	210.11	0.00	14.27
DENTSPLY SIRONA INC CMN (24906P109)	06/01/2016		07/13/2016	5.00	315.89	0.00	312.42	0.00	3.47
HONEYWELL INTL INC CMN (438516106)	06/01/2016		07/13/2016	5.00	597.47	0.00	569.71	0.00	27.76
IHS MARKIT LTD CMN (G47567105)	07/13/2016		07/13/2016	0.78	28.62	0.00	0.00	0.00	28.62
IHS MARKIT LTD CMN CLASS A (451734107)	06/01/2016		07/13/2016	5.00	558.96	0.00	602.46	0.00	(43.50)
LIBERTY GLOBAL PLC-LILAC GROUP CMN CLASS A (G5480U138)	06/01/2016		07/13/2016	2.00	67.56	0.00	94.83	0.00	(27.27)
LIBERTY GLOBAL PLC-LILAC GROUP CMN SERIES C (G5480U153)	06/01/2016		07/13/2016	5.00	172.68	0.00	210.33	0.00	(37.65)
LIBERTY MEDIA CORPORATION SERIES C LIBERTY MEDIA GROUP COMMON STOCK (531229854)	06/01/2016		07/13/2016	15.00	296.14	0.00	286.69	0.00	9.45

⁴ Basis may have been increased by accruals of market discount and/or original issue discount and/or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	06/01/2016	07/13/2016	5 00	160 68	0 00	152 26	0 00	8 42
PFIZER INC CMN (717081103)	06/01/2016	07/13/2016	5 00	181 83	0 00	173 76	0 00	8 07
REYNOLDS AMERICAN INC CMN (761713106)	06/01/2016	07/13/2016	5 00	261 68	0 00	250 11	0 00	11 57
STRYKER CORP CMN (863667101)	06/01/2016	07/13/2016	5 00	612 28	0 00	558 31	0 00	53 97
TARGET CORPORATION CMN (87612E106)	06/01/2016	07/13/2016	5 00	368 03	0 00	342 06	0 00	25 97
THE BANK OF NY MELLON CORP CMN (064058100)	06/01/2016	07/13/2016	5 00	196 71	0 00	211 26	0 00	(14 55)
WALT DISNEY COMPANY (THE) CMN (254687106)	06/01/2016	07/13/2016	5 00	501 19	0 00	492 61	0 00	8 58
WASTE MANAGEMENT INC CMN (94106L109)	06/01/2016	07/13/2016	5 00	339 18	0 00	304 91	0 00	34 27
JOHNSON CONTROLS INTERNATIONAL CMN (G51502105)	06/01/2016	09/06/2016	0 69	18 69	0 00	0 00	0 00	18 69
DELL TECHNOLOGIES INC CMN (24703L103)	09/07/2016	09/07/2016	0 44	16 44	0 00	0 00	0 00	16 44
EMC CORPORATION MASS CMN (268648102)	06/01/2016	09/07/2016	200 00	5,848 40	0 00	5,590 50	0 00	257 90
ABBOTT LABORATORIES CMN (002824100)	06/01/2016	09/16/2016	15 00	627 99	0 00	592 54	0 00	35 45
AES CORP CMN (00130H105)	06/01/2016	09/16/2016	15 00	188 05	0 00	162 49	0 00	25 56
AFLAC INCORPORATED CMN (001055102)	06/01/2016	09/16/2016	5 00	356 68	0 00	347 06	0 00	9 62
ALLY FINANCIAL INC CMN (02005N100)	06/01/2016	09/16/2016	115 00	2,207 66	0 00	2,090 99	0 00	116 67
AMERICAN EXPRESS CO CMN (025816109)	06/01/2016	09/16/2016	10 00	636 55	0 00	659 13	0 00	(22 58)
AMGEN INC CMN (031162100)	06/01/2016	09/16/2016	5 00	864 77	0 00	790 26	0 00	74 51
APPLE INC CMN (037833100)	06/01/2016	09/16/2016	15 00	1,723 72	0 00	1,476 94	0 00	246 78
ARCHER-DANIELS-MIDLAND COMPANY CMN (039483102)	06/01/2016	09/16/2016	25 00	1,050 66	0 00	1,070 81	0 00	(20 15)
AUTONATION, INC CMN (05329W102)	06/01/2016	09/16/2016	10 00	488 35	0 00	496 73	0 00	(8 38)
AXIS CAPITAL HOLDINGS, LTD CMN (G0692U109)	06/01/2016	09/16/2016	20 00	1,085 12	0 00	1,104 65	0 00	(19 53)
BALL CORPORATION CMN (058498106)	06/01/2016	09/16/2016	5 00	392 29	0 00	359 62	0 00	32 67
BAXTER INTERNATIONAL INC CMN (071813109)	06/01/2016	09/16/2016	10 00	472 76	0 00	433 33	0 00	39 43
BECTON DICKINSON & CO CMN (075887109)	06/01/2016	09/16/2016	5 00	875 97	0 00	835 21	0 00	40 76
BEST BUY CO INC CMN SERIES (086516101)	06/01/2016	09/16/2016	5 00	189 98	0 00	161 11	0 00	28 87

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
BOEING COMPANY CMN (097023105)	06/01/2016	09/16/2016	5 00	633 47	0 00	632 06	0 00	1 41
BOSTON SCIENTIFIC CORP COMMON STOCK (101137107)	06/01/2016	09/16/2016	25 00	587 42	0 00	567 81	0 00	19 61
BUNGE LIMITED ORD CMN (G16962105)	06/01/2016	09/16/2016	5 00	303 73	0 00	337 46	0 00	(33 73)
CALPINE CORPORATION CMN (131347304)	06/01/2016	09/16/2016	40 00	531 48	0 00	603 30	0 00	(71 82)
CENTERPOINT ENERGY, INC CMN (15189T107)	06/01/2016	09/16/2016	5 00	115 23	0 00	112 96	0 00	2 27
CISCO SYSTEMS, INC CMN (17275R102)	06/01/2016	09/16/2016	5 00	154 18	0 00	144 51	0 00	9 67
CIT GROUP INC CMN CLASS (125581801)	06/01/2016	09/16/2016	40 00	1,392 26	0 00	1,362 50	0 00	29 76
CITIZENS FINANCIAL GROUP INC CMN (174610105)	06/01/2016	09/16/2016	150 00	3,614 54	0 00	3,540 38	0 00	74 16
CME GROUP INC CMN CLASS A (125720105)	07/13/2016	09/16/2016	5 00	548 22	0 00	498 36	0 00	49 86
COCA-COLA COMPANY (THE) CMN (191216100)	07/13/2016	09/16/2016	5 00	210 68	0 00	227 76	0 00	(17 08)
COLGATE-PALMOLIVE CO CMN (194162103)	06/01/2016	09/16/2016	10 00	719 55	0 00	712 03	0 00	7 52
CSX CORPORATION CMN (126408103)	06/01/2016	09/16/2016	120 00	3,519 22	0 00	3,146 70	0 00	372 52
DANAHER CORPORATION CMN (235851102)	06/01/2016	09/16/2016	15 00	1,148 48	0 00	1,128 53	0 00	19 95
DELL TECHNOLOGIES INC CMN (24703L103)	06/01/2016	09/16/2016	22 00	1,066 63	0 00	1,038 40	0 00	28 23
DISCOVER FINANCIAL SERVICES CMN (254709108)	06/01/2016	09/16/2016	5 00	285 43	0 00	284 81	0 00	0 62
DISH NETWORK CORPORATION CMN CLASS A (25470M109)	06/01/2016	09/16/2016	25 00	1,301 66	0 00	1,268 31	0 00	33 35
DOVER CORPORATION CMN (260003108)	06/01/2016	09/16/2016	15 00	1,019 03	0 00	1,004 74	0 00	14 29
EBAY INC CMN (278642103)	06/01/2016	09/16/2016	10 00	317 67	0 00	240 73	0 00	76 94
EDGEWELL PERSONAL CARE CMN (28035Q102)	06/01/2016	09/16/2016	5 00	378 19	0 00	404 81	0 00	(26 62)
EDWARDS LIFESCIENCES CORP CMN (28176E108)	06/01/2016	09/16/2016	5 00	582 98	0 00	499 22	0 00	83 76
EMERSON ELECTRIC CO CMN (291011104)	07/13/2016	09/16/2016	5 00	255 43	0 00	275 27	0 00	(19 84)
ENVISION HEALTHCARE HOLDINGS, CMN (29413U103)	06/01/2016	09/16/2016	15 00	325 60	0 00	373 24	0 00	(47 64)
EXPRESS SCRIPTS HOLDINGS CMN (30219G108)	07/13/2016	09/16/2016	5 00	351 03	0 00	394 46	0 00	(43 43)
FIFTH THIRD BANCORP CMN (316773100)	06/01/2016	09/16/2016	160 00	3,273 15	0 00	3,043 60	0 00	229 55

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
FORTIVE CORPORATION CMN (34959J108)	06/01/2016	09/16/2016	5 00	251 44	0 00	234 07	0 00	17 37
GAP INC CMN (364760108)	06/01/2016	09/16/2016	5 00	116 83	0 00	89 36	0 00	27 47
GARMIN LTD CMN (H2906T109)	06/01/2016	09/16/2016	5 00	236 13	0 00	211 56	0 00	24 57
GENERAL ELECTRIC CO CMN (369604103)	07/13/2016	09/16/2016	5 00	148 38	0 00	161 94	0 00	(13 56)
GENERAL ELECTRIC CO CMN (369604103)	06/01/2016	09/16/2016	110 00	3,264 45	0 00	3,312 38	0 00	(47 93)
H & R BLOCK INC CMN (093671105)	06/01/2016	09/16/2016	10 00	224 06	0 00	215 83	0 00	8 23
HARRIS CORP CMN (413875105)	07/13/2016	09/16/2016	5 00	446 78	0 00	426 59	0 00	20 19
HEWLETT PACKARD ENTERPRISE CO CMN (42824C109)	06/01/2016	09/16/2016	455 00	10,126 93	0 00	8,323 09	0 00	1,803 84
HUNTINGTON BANCSHARES INCORPOR CMN (446150104)	06/01/2016	09/16/2016	125 00	1,215 91	0 00	1,314 06	0 00	(98 15)
ILLINOIS TOOL WORKS CMN (452308109)	06/01/2016	09/16/2016	5 00	580 92	0 00	533 51	0 00	47 41
INTEL CORPORATION CMN (458140100)	06/01/2016	09/16/2016	5 00	188 33	0 00	158 31	0 00	30 02
JOHNSON & JOHNSON CMN (478160104)	06/01/2016	09/16/2016	20 00	2,364 93	0 00	2,255 65	0 00	109 28
LEIDOS HLDGS INC CMN (525327102)	06/01/2016	09/16/2016	82 00	3,405 17	0 00	2,380 83	0 00	1,024 34
LIBERTY BROADBAND CORP CMN CLASS A (530307107)	06/01/2016	09/16/2016	5 00	338 98	0 00	297 41	0 00	41 57
LIBERTY GLOBAL, PLC CMN CLASS A (G5480U104)	06/01/2016	09/16/2016	20 00	650 33	0 00	653 02	0 00	(2 69)
LIBERTY GLOBAL, PLC CMN CLASS C (G5480U120)	06/01/2016	09/16/2016	45 00	1,421 85	0 00	1,420 14	0 00	1 71
LIBERTY MEDIA CORPORATION SERIES C LIBERTY SIRIUSXM CMN (531229607)	06/01/2016	09/16/2016	5 00	161 73	0 00	158 31	0 00	3 42
LKQ CORPORATION CMN (501889208)	06/01/2016	09/16/2016	30 00	1,063 69	0 00	980 78	0 00	82 91
MC DONALDS CORP CMN (580135101)	06/01/2016	09/16/2016	5 00	576 37	0 00	609 86	0 00	(33 49)
MCKESSON CORPORATION CMN (58155Q103)	06/01/2016	09/16/2016	5 00	830 77	0 00	924 06	0 00	(93 29)
MEAD JOHNSON NUTRITION COMPANY CMN (582839106)	06/01/2016	09/16/2016	5 00	383 73	0 00	414 91	0 00	(31 18)
MEDTRONIC PUBLIC LIMITED COMPA CMN (G5960L103)	06/01/2016	09/16/2016	20 00	1,720 11	0 00	1,610 45	0 00	109 66
MERCK & CO , INC CMN (58833Y105)	06/01/2016	09/16/2016	70 00	4,359 32	0 00	3,943 28	0 00	416 04
MOTOROLA SOLUTIONS INC CMN (620076307)	06/01/2016	09/16/2016	10 00	756 25	0 00	690 62	0 00	65 63

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
NAVIENT CORPORATION CMN (63938C108)	06/01/2016	09/16/2016	80 00	1,086 17	0 00	1,087 40	0 00	(1 23)
NETAPP, INC CMN (64110D104)	06/01/2016	09/16/2016	15 00	522 09	0 00	376 09	0 00	146 00
NEWS CORPORATION CMN SERIES CLASS B (65249B208)	06/01/2016	09/16/2016	25 00	349 93	0 00	309 81	0 00	40 12
NISOURCE INC CMN (65473P105)	06/01/2016	09/16/2016	5 00	120 58	0 00	120 16	0 00	0 42
NORDSTROM INC CMN (655664100)	06/01/2016	09/16/2016	5 00	256 38	0 00	190 76	0 00	65 62
NORFOLK SOUTHERN CORPORATION CMN (655844108)	06/01/2016	09/16/2016	5 00	456 73	0 00	415 06	0 00	41 67
NORTHERN TRUST CORP CMN (655859104)	06/01/2016	09/16/2016	25 00	1,708 90	0 00	1,850 56	0 00	(141 66)
NRG ENERGY, INC CMN (629377508)	06/01/2016	09/16/2016	80 00	900 58	0 00	1,348 20	0 00	(447 62)
PEPSICO INC CMN (713448108)	06/01/2016	09/16/2016	10 00	1,052 75	0 00	1,015 73	0 00	37 02
PFIZER INC CMN (717081103)	06/01/2016	09/16/2016	130 00	4,411 77	0 00	4,517 83	0 00	(106 06)
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	06/01/2016	09/16/2016	15 00	1,320 68	0 00	1,226 89	0 00	93 79
PVH CORP CMN (693656100)	06/01/2016	09/16/2016	15 00	1,607 77	0 00	1,431 79	0 00	175 98
QUALCOMM INC CMN (747525103)	06/01/2016	09/16/2016	15 00	944 78	0 00	821 89	0 00	122 89
QUEST DIAGNOSTICS INCORPORATED CMN (74834L100)	06/01/2016	09/16/2016	5 00	416 23	0 00	386 41	0 00	29 82
RANGE RESOURCES CORPORATION CMN (75281A109)	06/01/2016	09/16/2016	5 00	186 88	0 00	215 52	0 00	(28 64)
REALOGY HLDGS CORP CMN (75605Y106)	06/01/2016	09/16/2016	15 00	384 55	0 00	492 34	0 00	(107 79)
ROBERT HALF INTL INC CMN (770323103)	06/01/2016	09/16/2016	10 00	371 56	0 00	416 93	0 00	(45 37)
SANTANDER CONSUMER USA HOLDING CMN (80283M101)	06/01/2016	09/16/2016	25 00	276 68	0 00	317 81	0 00	(41 13)
SEALED AIR CORPORATION CMN (81211K100)	06/01/2016	09/16/2016	5 00	229 23	0 00	232 27	0 00	(3 04)
SEI INVESTMENTS CO CMN (784117103)	06/01/2016	09/16/2016	5 00	226 93	0 00	256 31	0 00	(29 38)
SOUTHWESTERN ENERGY CO CMN (845467109)	06/01/2016	09/16/2016	45 00	615 47	0 00	632 82	0 00	(17 35)
ST JUDE MEDICAL INC CMN (790849103)	06/01/2016	09/16/2016	10 00	791 85	0 00	782 72	0 00	9 13
THE BANK OF NY MELLON CORP CMN (064058100)	06/01/2016	09/16/2016	165 00	6,609 34	0 00	6,971 67	0 00	(362 33)
THE HOME DEPOT, INC CMN (437076102)	06/01/2016	09/16/2016	20 00	2,522 09	0 00	2,636 65	0 00	(114 56)

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Description (Product Identifier)	Date Acquired or Sold	Short	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
THERMO FISHER SCIENTIFIC INC CMN (883556102)	06/01/2016		5 00	750 22	0 00	765 31	0 00	(15 09)
UNION PACIFIC CORP CMN (907818108)	06/01/2016		5 00	461 87	0 00	420 56	0 00	41 31
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	06/01/2016		10 00	1,384 64	0 00	1,345 33	0 00	39 31
UNUM GROUP CMN (91529Y106)	06/01/2016		55 00	1,924 81	0 00	2,021 39	0 00	(96 58)
VARIAN MEDICAL SYSTEMS INC CMN (92220P105)	06/01/2016		5 00	479 33	0 00	413 32	0 00	66 01
YUM BRANDS, INC CMN (988498101)	06/01/2016		5 00	440 18	0 00	412 16	0 00	28 02
ZOETIS INC CMN CLASS A (98978V103)	06/01/2016		5 00	252 53	0 00	239 26	0 00	13 27
ADVANSIX INC CMN (00773T101)	06/01/2016		0 93	12 93	0 00	0 00	0 00	12 93
LAMB WESTON HOLDINGS, INC CMN (513272104)	06/01/2016		0 67	23 16	0 00	0 00	0 00	23 16
Net Covered Short-Term Gains (Losses)				1,252,346.72	0.00	1,169,348.89	0.00	82,997.83

NonCovered Short-Term Gains (Losses)

BOSTON PROPERTIES INC COMMON STOCK (101121101)	06/01/2016		5 00	673 48	0 00	635 57	0 00	37 91
CROWN CASTLE INTL CORP CMN (22822V101)	06/01/2016		5 00	451 83	0 00	453 17	0 00	(1 34)
EQUITY RESIDENTIAL CMN (29476L107)	06/01/2016		30 00	1,932 47	0 00	1,991 18	0 00	(58 71)
FEDERAL RTLY INVT TR SBI CMN (313747206)	06/01/2016		5 00	775 47	0 00	769 31	0 00	6 16
HCP, INC CMN (40414L109)	06/01/2016		15 00	557 34	0 00	489 69	0 00	67 65
IRON MOUNTAIN INCORPORATED CMN (46284V101)	06/01/2016		5 00	179 08	0 00	181 82	0 00	(2 74)
MACERICH COMPANY CMN (554382101)	06/01/2016		5 00	401 49	0 00	383 42	0 00	18 07
PROLOGIS INC CMN (74340W103)	06/01/2016		10 00	514 65	0 00	477 93	0 00	36 72
SL GREEN REALTY CORP CMN (78440X101)	06/01/2016		5 00	549 53	0 00	507 17	0 00	42 36
VENTAS, INC CMN (92276F100)	06/01/2016		15 00	1,020 53	0 00	998 74	0 00	21 79
VEREIT, INC CMN (92339V100)	06/01/2016		50 00	497 85	0 00	484 13	0 00	13 72
WELLTOWER, INC CMN (95040Q104)	06/01/2016		5 00	365 93	0 00	344 89	0 00	21 04

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)								
WEYERHAEUSER COMPANY CMN (962166104)	06/01/2016	09/16/2016	40.00	1,196.27	0.00	1,252.90	0.00	(56.63)
Net NonCovered Short-Term Gains (Losses)				9,115.92	0.00	8,969.92	0.00	146.00

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)								
LIBERTY GLOBAL PLC-LILAC GROUP CMN CLASS A (G5480U138)		07/01/2016	0.00	13.37	0.00	No Cost	0.00	13.37 ⁸
LIBERTY GLOBAL PLC-LILAC GROUP CMN SERIES C (G5480U153)		07/01/2016	0.00	16.98	0.00	No Cost	0.00	16.98 ⁸
LEIDOS HLDGS INC CMN (525327102)		08/23/2016	0.00	5.56	0.00	No Cost	0.00	5.56 ⁸
VERSUM MATERIALS, INC CMN (92532W103)		10/03/2016	0.00	14.01	0.00	No Cost	0.00	14.01 ⁸
ADIANT PLC CMN (G0084W101)		10/31/2016	0.00	16.36	0.00	No Cost	0.00	16.36 ⁸
Net NonCovered Long-Term Gains (Losses)				66.28	0.00	0.00	0.00	66.28

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⁸ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total accretion (Amortization)	Cost Basis ⁴	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
SPDR S&P 500 ETF TRUST (78462F103)	01/07/2016	05/24/2016	2,415.00	499,362.81	0.00	472,959.88	0.00	26,402.93
Net Covered Short-Term Gains (Losses)				499,362.81	0.00	472,959.88	0.00	26,402.93

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