Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public.

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

OMB No 1545-0052

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning , and ending

Name of foundation
IBIS FOUNDATION OF ARIZONA
C/O HENRY & HORNE, LLP

A Employer identification number
20-3503202

Number and street (or P O box number if mail is not delivered to street address): 7098 E. COCHISE ROAD
Room/suite: 100

B Telephone number: 480-483-1170

City or town, state or province, country, and ZIP or foreign postal code
SCOTTSDALE, AZ 85253

C If exemption application is pending, check here ▶ ☐

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

D 1 Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

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

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶$ 13,386,009.

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

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received	842,268.		N/A	
	2 Check ▶ ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	298,050.	298,050.		STATEMENT 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	181,127.			
	b Gross sales price for all assets on line 6a 3,606,629.				
	7 Capital gain net income (from Part IV, line 2)		181,127.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss)				
	11 Other income				
	12 **Total** Add lines 1 through 11	1,321,445.	479,177.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0.	0.		0.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees				
	b Accounting fees STMT 2	8,100.	7,100.		1,000.
	c Other professional fees STMT 3	92,679.	92,679.		0.
	17 Interest				
	18 Taxes STMT 4	7,831.	2,571.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses STMT 5	344.	0.		0.
	24 **Total operating and administrative expenses** Add lines 13 through 23	108,954.	102,350.		1,000.
	25 Contributions, gifts, grants paid	645,822.			645,822.
	26 **Total expenses and disbursements.** Add lines 24 and 25	754,776.	102,350.		646,822.
	27 Subtract line 26 from line 12:				
	a Excess of revenue over expenses and disbursements	566,669.			
	b **Net investment income** (if negative, enter -0-)		376,827.		
	c **Adjusted net income** (if negative, enter -0-)			N/A	

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	527,573.	1,272,990.	1,272,990.
	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			
	7	Other notes and loans receivable ▶			
		Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments - U S. and state government obligations			
	b	Investments - corporate stock			
	c	Investments - corporate bonds			
	11	Investments - land, buildings and equipment basis ▶			
		Less accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other STMT 7	12,023,751.	12,106,241.	12,106,241.
	14	Land, buildings, and equipment: basis ▶			
		Less accumulated depreciation ▶			
	15	Other assets (describe ▶ STATEMENT 8)	7,239.	6,778.	6,778.
	16	**Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	12,558,563.	13,386,009.	13,386,009.
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	9,181,248.	9,181,248.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds	3,377,315.	4,204,761.	
	30	**Total net assets or fund balances**	12,558,563.	13,386,009.	
	31	**Total liabilities and net assets/fund balances**	12,558,563.	13,386,009.	

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	12,558,563.
2	Enter amount from Part I, line 27a	2	566,669.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 6	3	260,777.
4	Add lines 1, 2, and 3	4	13,386,009.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	13,386,009.

Form **990-PF** (2016)

IBIS FOUNDATION OF ARIZONA

C/O HENRY & HORNE, LLP 20-3503202

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	PUBLICLY TRADED SECURITIES			
b	PUBLICLY TRADED SECURITIES			
c	CAPITAL GAINS DIVIDENDS			
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	3,522,860.		3,424,452.	98,408.
b	745.		1,050.	<305.>
c	83,024.			83,024.
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				98,408.
b				<305.>
c				83,024.
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 } 2 181,127.

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

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2015	223,745.	12,638,019.	.017704
2014	319,873.	12,339,539.	.025923
2013	70,935.	10,877,636.	.006521
2012	485,500.	9,347,357.	.051940
2011	2,061,515.	9,558,971.	.215663

2	**Total** of line 1, column (d)	2	.317751
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	.063550
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	12,755,542.
5	Multiply line 4 by line 3	5	810,615.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	3,768.
7	Add lines 5 and 6	7	814,383.
8	Enter qualifying distributions from Part XII, line 4	8	646,822.

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	7,537.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).				
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			2	0.
3	Add lines 1 and 2			3	7,537.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-			5	7,537.
6	Credits/Payments:				
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	9,600.		
b	Exempt foreign organizations - tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c			
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments. Add lines 6a through 6d			7	9,600.
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	2,063.
11	Enter the amount of line 10 to be: **Credited to 2017 estimated tax** ▶	2,063.	**Refunded** ▶	11	0.

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		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ▶ $ 0. (2) On foundation managers. ▶ $ 0.			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0.			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ AZ			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

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

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

Website address ▶ NA

14 The books are in care of ▶ HENRY & HORNE, LLP Telephone no. ▶ 480-483-1170

Located at ▶ 7098 E COCHISE ROAD, #100, SCOTTSDALE, AZ ZIP+4 ▶ 85253

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐

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

			Yes	No
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?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶			

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

If "Yes" to 6b, file Form 8870

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

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

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
DENISE A HIGGINS 7098 E COCHISE ROAD #100 SCOTTSDALE, AZ 85253	CO-TRUSTEE 1.00	0.	0.	0.
DAVID L HIGGINS 7098 E COCHISE ROAD #100 SCOTTSDALE, AZ 85253	CO-TRUSTEE 1.00	0.	0.	0.

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

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

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

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

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

(a) Name and address of each person paid more than $50,000	**(b)** Type of service	**(c)** Compensation
NONE		
Total number of others receiving over $50,000 for professional services ▶		0

Part IX-A Summary of Direct Charitable Activities

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

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions. 3	
Total. Add lines 1 through 3 ▶	0.

Form **990-PF** (2016)

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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	11,905,219.
b	Average of monthly cash balances	1b	1,044,570.
c	Fair market value of all other assets	1c	
d	**Total** (add lines 1a, b, and c)	1d	12,949,789.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e 0.		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	12,949,789.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	194,247.
5	**Net value of noncharitable-use assets**. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	12,755,542.
6	**Minimum investment return** Enter 5% of line 5	6	637,777.

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	637,777.
2a	Tax on investment income for 2016 from Part VI, line 5 2a 7,537.		
b	Income tax for 2016. (This does not include the tax from Part VI.) 2b		
c	Add lines 2a and 2b	2c	7,537.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	630,240.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	630,240.
6	Deduction from distributable amount (see instructions)	6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	630,240.

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	646,822.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions**. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	646,822.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	**Adjusted qualifying distributions**. Subtract line 5 from line 4	6	646,822.

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				630,240.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			12,137.	
b Total for prior years: ______ , ______ , ______		0.		
3 Excess distributions carryover, if any, to 2016:				
a From 2011				
b From 2012				
c From 2013				
d From 2014				
e From 2015				
f **Total** of lines 3a through e	0.			
4 Qualifying distributions for 2016 from Part XII, line 4: ▶ $ 646,822.				
a Applied to 2015, but not more than line 2a			12,137.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2016 distributable amount				630,240.
e Remaining amount distributed out of corpus	4,445.			
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	4,445.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2015. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2011 not applied on line 5 or line 7	0.			
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a	4,445.			
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 4,445.				

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

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

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

	Tax year	Prior 3 years			
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon: a "Assets" alternative test - enter: (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter: (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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:

Form 990-PF (2016) IBIS FOUNDATION OF ARIZONA
C/O HENRY & HORNE, LLP 20-3503202 Page **11**

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ARIZONA ANTI - TRAFFICKING NETWORK PO BOX 1125 MESA, AZ 85211	NONE	CHARITY	GENERAL FUND	25,000.
ARIZONA BURN FOUNDATION 1432 N. 7TH STREET PHOENIX, AZ 85006	NONE	CHARITY	SMOKE ALARM INSTALLATION IN AT-RISK HOMES	25,000.
CHILDREN'S ACTION ALLIANCE 4001 N 3RD STREET #160 PHOENIX, AZ 85012	NONE	CHARITY	GENERAL FUND	50,000.
EDUCARE ARIZONA 1300 N. 48TH STREET PHOENIX, AZ 85008	NONE	CHARITY	GENERAL FUND	27,946.
FEEDING MATTERS 7650 E REDFIELD RD SCOTTSDALE, AZ 85260	NONE	CHARITY	GENERAL FUND	25,000.
Total SEE CONTINUATION SHEET(S)			▶ **3a**	645,822.
b *Approved for future payment* NONE				
Total			▶ **3b**	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	(e) Related or exempt function income
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					
4 Dividends and interest from securities			14	298,050.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	181,127.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0.		479,177.	0.

13 Total Add line 12, columns (b), (d), and (e) 13 479,177.

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

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

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

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

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

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

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

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

b If "Yes," complete the following schedule.

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

Sign Here

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

▶ X | 5/3/17 | ▶ pres.

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
PAMELA D. WHEELER, EA	PAMELA D. WHEELER	05/02/17		P00038191

Firm's name ▶ HENRY & HORNE, LLP

Firm's EIN ▶ 86-0133881

Firm's address ▶ 7098 E. COCHISE SUITE 100
SCOTTSDALE, AZ 85253-4517

Phone no (480)483-1170

Form **990-PF** (2016)

623622 11-23-16

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2016

Name of the organization
IBIS FOUNDATION OF ARIZONA
C/O HENRY & HORNE, LLP

Employer identification number
20-3503202

Organization type (check one)

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

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

General Rule

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

Special Rules

☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1 Complete Parts I and II

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

☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc , purposes, but no such contributions totaled more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Don't 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 isn't covered by the General Rule and/or the Special Rules doesn't file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it doesn't meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization	Employer identification number
IBIS FOUNDATION OF ARIZONA C/O HENRY & HORNE, LLP	20-3503202

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	DAVID & DENISE HIGGINS 7098 E. COCHISE ROAD, SUITE 100 SCOTTSDALE, AZ 85253	$ 552,600.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
2	SAM L. HIGGINS ESTATE 5093 DOGTOWN ROAD SAN ANDREAS, CA 95249	$ 289,668.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization	Employer identification number
IBIS FOUNDATION OF ARIZONA C/O HENRY & HORNE, LLP	20-3503202

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
		$	

(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

IBIS FOUNDATION OF ARIZONA
C/O HENRY & HORNE, LLP

Employer identification number

20-3503202

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 info once) ▶ $

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

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

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
FRIENDS OF PUBLIC RADIO ARIZONA 2323 W. 14TH STREET TEMPE, AZ 85351	NONE	CHARITY	GENERAL FUND	50,000.
HELPING HANDS FOR SINGLE MOMS PO BOX 7737 GOODYEAR, AZ 85338	NONE	CHARITY	GENERAL FUND	31,000.
LEGACY CONNECTION (BHHS LEGACY FOUNDATION) 360 E CORONADO ROAD PHOENIX, AZ 85004	NONE	CHARITY	GENERAL FUND	20,000.
NATIVE AMERICAN CONNECTIONS 931 DEVONSHIRE AVENUE PHOENIX, AZ 85014	NONE	CHARITY	GENERAL FUND	50,000.
NEW PATHWAYS FOR YOUTH 1001 EAST PIERCE STREET PHOENIX, AZ 85006	NONE	CHARITY	GENERAL FUND	25,000.
PHOENIX ZOO 455 GALVIN PARKWAY PHOENIX, AZ 85008	NONE	CHARITY	SUMMER CAMP SCHOLARSHIP PROGRAM	10,000.
PONGO PUBLISHING 4701 SW ADMIRAL WAY, #308 SEATTLE, WA 98116	NONE	CHARITY	GENERAL FUND	10,000.
RYAN HOUSE 110 W MERRELL ST, 1ST FLOOR PHOENIX, AZ 85013	NONE	CHARITY	GENERAL FUND	25,000.
SOLDIER'S BEST FRIEND 7445 W. ACOMA DR. PEORIA, AZ 85381	NONE	CHARITY	VETERAN SERVICE DOG TRAINING PROGRAM AND CAPITAL CAMPAIGN PROJECT	75,000.
SOUTHWEST COLLEGE OF NATUROPATHIC MEDICINE 2140 BROADWAY ROAD TEMPE, AZ 85282	NONE	CHARITY	CONSTRUCTION OF HEALTH CENTER IN ROOSEVELT SCHOOL DISTRICT	150,000.
Total from continuation sheets				492,876.

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

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
STUDENTS SUPPORTING BRAIN TUMOR RESEARCH 8390 VIA DE VENTURA, SUITE F-110 SCOTTSDALE, AZ 85258	NONE	CHARITY	GENERAL FUND	45,000.
TUMBLEWEED CENTER FOR YOUTH DEVELOPMENT 3707 N. 7TH STREET, #305 PHOENIX, AZ 85014	NONE	CHARITY	GENERAL FUND	1,876.
Total from continuation sheets				

623631
04-01-16

Income for 2016

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

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

Certain sales will be indicated with the following symbols, where applicable, see below for an explanation.
† - Can not take a loss on your tax return based on gross proceeds
from a reportable change in control or capital structure
* - Tax Cost has been adjusted for current year's return of capital
◊ - Section 988 translation gains or losses

Short Term Transactions

DESCRIPTION		**CUSIP**							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
AMC NETWORKS INC		**00164V103**							
02/25/2016	09/18/2015	8 00	$529 99	$605 13	$-75 14	$0 00	$0 00	$0 00	$0 00
ABBOTT LABS		**002824100**							
02/16/2016	09/02/2015	118 00	$4,478 13	$5,206 94	$-728 81	$0 00	$0 00	$0 00	$0 00
ABBVIE INC		**00287Y109**							
09/19/2016	12/30/2015	4 00	$252 73	$239 51	$13 22	$0 00	$0 00	$0 00	$0 00
09/20/2016	12/30/2015	3 00	$189 74	$179 63	$10 11	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ACTIVISION BLIZZARD INC		**00507V109**							
02/16/2016	08/26/2015	200 00	$5,810 21	$5,378 94	$431 27	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/08/2015	230 00	$6,681 75	$6,605 26	$76 49	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/18/2015	79 00	$2,295 03	$2,442 32	$-147 29	$0 00	$0 00	$0 00	$0 00
AKAMAI TECHNOLOGIES INC		**00971T101**							
02/16/2016	03/04/2015	42 00	$2,225 95	$2,924 21	$-698 26	$0 00	$0 00	$0 00	$0 00
02/16/2016	03/06/2015	41 00	$2,172 95	$2,878 72	$-705 77	$0 00	$0 00	$0 00	$0 00
ALEXION PHARMACEUTICALS INC		**015351109**							
02/02/2016	12/30/2015	3 00	$417 29	$574 56	$-157 27	$0 00	$0 00	$0 00	$0 00
11/07/2016	12/29/2015	33 00	$3,971 39	$6,321 98	$-2,350 59	$0 00	$0 00	$0 00	$0 00
ALIBABA GROUP HLDG LTD		**01609W102**							
11/02/2016	03/11/2016	3 00	$293 12	$221 10	$72 02	$0 00	$0 00	$0 00	$0 00
11/04/2016	03/11/2016	4 00	$392 43	$294 80	$97 63	$0 00	$0 00	$0 00	$0 00
ALLIANCE DATA SYS CORP		**018581108**							
01/28/2016	03/16/2015	2 00	$414 38	$579 24	$-164 86	$0 00	$0 00	$0 00	$0 00
ALPHABET INC		**02079K305**							
02/16/2016	07/17/2015	6 00	$4,297 89	$4,138 85	$159 04	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/30/2015	3 00	$2,148 94	$2,229 29	$-80 35	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ALPHABET INC		**02079K305**							
02/16/2016	10/30/2015	1 00	$716 31	$743 10	$-26 79	$0 00	$26 79	$0 00	$0 00
02/16/2016	11/18/2015	4 00	$2,865 26	$2 997 69	$-132 43	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/03/2015	4 00	$2,865 26	$3,115 89	$-250 63	$0 00	$0 00	$0 00	$0 00
ALTRIA GROUP INC		**02209S103**							
08/19/2016	06/30/2016	21 00	$1,387 25	$1,452 05	$-64 80	$0 00	$0 00	$0 00	$0 00
AMAZON COM INC		**023135106**							
11/04/2016	03/11/2016	1 00	$759 73	$566 00	$193 73	$0 00	$0 00	$0 00	$0 00
11/11/2016	05/16/2016	2 00	$1,469 25	$1,423 88	$45 37	$0 00	$0 00	$0 00	$0 00
AMERICAN ELECTRIC POWER INC		**025537101**							
09/16/2016	01/26/2016	105 00	$6,777 76	$6,142 67	$635 09	$0 00	$0 00	$0 00	$0 00
09/16/2016	01/26/2016	103 00	$6,648 66	$6,059 03	$589 63	$0 00	$0 00	$0 00	$0 00
AMERIPRISE FINL INC		**03076C106**							
09/30/2016	02/24/2016	92 00	$9,074 21	$7,569 75	$1,504 46	$0 00	$0 00	$0 00	$0 00
ANADARKO PETROLEUM		**032511107**							
01/14/2016	04/14/2015	13 00	$447 53	$1,175 53	$-728 00	$0 00	$0 00	$0 00	$0 00
01/21/2016	06/25/2015	19 00	$578 94	$1,534 05	$-955 11	$0 00	$0 00	$0 00	$0 00
01/21/2016	06/26/2015	21 00	$639 89	$1,684 00	$-1,044 11	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
APPLE COMPUTER INC		**037833100**							
10/24/2016	05/19/2016	43 00	$5,053 53	$4,051 79	$1.001 74	$0 00	$0 00	$0 00	$0 00
ARCHER DANIELS MIDLAND		**039483102**							
01/19/2016	05/12/2015	75 00	$2,301 88	$3,889 61	$-1,587 73	$0 00	$0 00	$0 00	$0 00
01/19/2016	05/13/2015	15 00	$460 38	$786 74	$-326 36	$0 00	$0 00	$0 00	$0 00
01/20/2016	05/11/2015	31 00	$937 32	$1,598 42	$-661 10	$0 00	$0 00	$0 00	$0 00
01/20/2016	05/12/2015	1 00	$30 24	$51 86	$-21 62	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/08/2015	12 00	$362 83	$541 58	$-178 75	$0 00	$0 00	$0 00	$0 00
ARM HLDGS PLC SPONSORED ADR		**042068106**							
07/29/2016	02/16/2016	8 00	$530 99	$308 21	$222 78	$0 00	$0 00	$0 00	$0 00
07/29/2016	04/19/2016	33 00	$2,190 33	$1,381 98	$808 35	$0 00	$0 00	$0 00	$0 00
07/29/2016	04/20/2016	4 00	$265 49	$167 11	$98 38	$0 00	$0 00	$0 00	$0 00
08/01/2016	02/16/2016	32 00	$2,116 73	$1,232 84	$883 89	$0 00	$0 00	$0 00	$0 00
08/02/2016	02/16/2016	47 00	$3,134 00	$1,810 73	$1,323 27	$0 00	$0 00	$0 00	$0 00
08/03/2016	02/16/2016	12 00	$807 31	$462 31	$345 00	$0 00	$0 00	$0 00	$0 00
09/22/2016	02/16/2016	160 00	$10,656 30	$6,164 20	$4,492 10	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
AUTOZONE INC		**053332102**							
02/16/2016	07/10/2015	12 00	$9,159 64	$8,148 44	$1,011 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/28/2015	1 00	$763 30	$683 03	$80 27	$0 00	$0 00	$0 00	$0 00
BAXALTA INC		**07177M103**							
01/26/2016	08/03/2015	422 00	$17,392 03	$14,017 49	$3,374 54	$0 00	$0 00	$0 00	$0 00
BIOGEN IDEC INC		**09062X103**							
04/01/2016	05/15/2015	3 00	$780 86	$1,387 91	$-607 05	$0 00	$0 00	$0 00	$0 00
04/01/2016	05/22/2015	2 00	$520 58	$934 39	$-413 81	$0 00	$0 00	$0 00	$0 00
BLACKROCK INC CL A		**09247X101**							
11/15/2016	05/20/2016	3 00	$1,115 16	$1,062 62	$52 54	$0 00	$0 00	$0 00	$0 00
BOSTON SCIENTIFIC CORP COM		**101137107**							
07/11/2016	03/29/2016	2 00	$47 66	$37 12	$10 54	$0 00	$0 00	$0 00	$0 00
07/11/2016	04/27/2016	60 00	$1,429 74	$1,289 15	$140 59	$0 00	$0 00	$0 00	$0 00
07/12/2016	03/29/2016	58 00	$1,378 60	$1,076 55	$302 05	$0 00	$0 00	$0 00	$0 00
BRISTOL MYERS SQUIBB COMPANY		**110122108**							
03/15/2016	11/20/2015	24 00	$1,528 05	$1,627 41	$-99 36	$0 00	$0 00	$0 00	$0 00
03/29/2016	06/30/2015	12 00	$767 95	$797 65	$-29 70	$0 00	$29 70	$0 00	$0 00
03/29/2016	11/20/2015	5 00	$319 97	$339 04	$-19 07	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
BRISTOL MYERS SQUIBB COMPANY		**110122108**							
03/29/2016	11/20/2015	1 00	$64 00	$67 81	$-3 81	$0 00	$3 81	$0 00	$0 00
08/08/2016	12/14/2015	1 00	$60 05	$74 69	$-14 64	$0 00	$0 00	$0 00	$0 00
08/08/2016	06/28/2016	7 00	$420 34	$497 48	$-77 14	$0 00	$0 00	$0 00	$0 00
08/17/2016	10/08/2015	9 00	$529 27	$545 82	$-16 55	$0 00	$0 00	$0 00	$0 00
08/17/2016	06/28/2016	14 00	$823 31	$994 96	$-171 65	$0 00	$0 00	$0 00	$0 00
BROCADE COMMUNICATIONS SYS INC NEW		**111621306**							
11/02/2016	03/10/2016	738 00	$9,101 63	$7,454 54	$1,647 09	$0 00	$0 00	$0 00	$0 00
11/10/2016	03/10/2016	563 00	$6 898 54	$5,686 86	$1,211 68	$0 00	$0 00	$0 00	$0 00
CF INDS HLDGS INC		**125269100**							
01/19/2016	10/15/2015	6 00	$182 18	$319 97	$-137 79	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/22/2015	21 00	$637 63	$1,123 79	$-486 16	$0 00	$0 00	$0 00	$0 00
01/19/2016	10/23/2015	6 00	$182 18	$324 13	$-141 95	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/02/2015	19 00	$506 48	$874 51	$-368 03	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/06/2015	16 00	$426 51	$792 98	$-366 47	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/07/2015	11 00	$305 65	$558 89	$-253 24	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/07/2015	12 00	$319 88	$609 70	$-289 82	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CF INDS HLDGS INC		**125269100**							
01/20/2016	10/08/2015	19 00	$527 93	$998 31	$-470 38	$0 00	$0 00	$0 00	$0 00
01/20/2016	10/15/2015	11 00	$305 64	$586 61	$-280 97	$0 00	$0 00	$0 00	$0 00
05/25/2016	03/28/2016	82 00	$2,361 84	$2,628 48	$-266 64	$0 00	$0 00	$0 00	$0 00
C H ROBINSON WORLDWIDE INC NEW		**12541W209**							
01/21/2016	12/07/2015	23 00	$1,478 74	$1,441 04	$37 70	$0 00	$0 00	$0 00	$0 00
01/29/2016	12/07/2015	1 00	$64 61	$62 65	$1 96	$0 00	$0 00	$0 00	$0 00
02/22/2016	12/07/2015	18 00	$1,266 23	$1,127 78	$138 45	$0 00	$0 00	$0 00	$0 00
02/22/2016	12/15/2015	12 00	$844 15	$750 57	$93 58	$0 00	$0 00	$0 00	$0 00
03/07/2016	12/15/2015	18 00	$1,288 15	$1,125 85	$162 30	$0 00	$0 00	$0 00	$0 00
06/15/2016	12/15/2015	16 00	$1,165 79	$1,000 75	$165 04	$0 00	$0 00	$0 00	$0 00
06/15/2016	04/29/2016	36 00	$2,623 04	$2,544 41	$78 63	$0 00	$0 00	$0 00	$0 00
CVS CORPORATION DEL		**126650100**							
02/16/2016	06/11/2015	11 00	$1,065 63	$1,245 75	$-180 12	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/10/2015	20 00	$1,937 50	$2,140 45	$-202 95	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/16/2015	18 00	$1,743 75	$1,986 63	$-242 88	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/30/2015	4 00	$387 50	$398 96	$-11 46	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CALIFORNIA RESOURCES CORP		**13057Q107**							
04/01/2016	04/14/2015	2 53	$2 49	$3 55	$-1 06	$0 00	$0 00	$0 00	$0 00
04/01/2016	06/25/2015	0 28	$0 28	$0 39	$-0 11	$0 00	$0 00	$0 00	$0 00
04/01/2016	09/04/2015	1 40	$1 38	$1 73	$-0 35	$0 00	$0 00	$0 00	$0 00
04/01/2016	11/25/2015	1 78	$1 75	$2 37	$-0 62	$0 00	$0 00	$0 00	$0 00
CARDINAL HEALTH INC		**14149Y108**							
03/16/2016	08/25/2015	19 00	$1,544 19	$1,538 34	$5 85	$0 00	$0 00	$0 00	$0 00
12/05/2016	04/28/2016	14 00	$995 13	$1,113 72	$-118 59	$0 00	$0 00	$0 00	$0 00
CELANESE CORP DEL SER A		**150870103**							
03/10/2016	04/20/2015	3 00	$184 93	$199 14	$-14 21	$0 00	$0 00	$0 00	$0 00
03/10/2016	12/03/2015	99 00	$6,102 81	$6,820 80	$-717 99	$0 00	$0 00	$0 00	$0 00
03/10/2016	12/03/2015	79 00	$4,869 92	$5,439 10	$-569 18	$0 00	$0 00	$0 00	$0 00
CENTENE CORP DEL		**15135B101**							
11/09/2016	12/18/2015	23 00	$1,249 38	$1,494 63	$-245 25	$0 00	$0 00	$0 00	$0 00
11/09/2016	12/21/2015	25 00	$1,358 03	$1,631 31	$-273 28	$0 00	$0 00	$0 00	$0 00
11/10/2016	12/18/2015	9 00	$497 62	$584 86	$-87 24	$0 00	$0 00	$0 00	$0 00
11/10/2016	12/18/2015	12 00	$663 49	$777 53	$-114 04	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
CENTENE CORP DEL		**15135B101**							
11/10/2016	03/23/2016	8 00	$442 33	$510 34	$-68 01	$0 00	$0 00	$0 00	$0 00
11/10/2016	03/23/2016	8 00	$444 99	$510 33	$-65 34	$0 00	$0 00	$0 00	$0 00
11/10/2016	03/24/2016	11 00	$608 20	$703 07	$-94 87	$0 00	$0 00	$0 00	$0 00
11/10/2016	04/22/2016	19 00	$1,056 86	$1,180 11	$-123 25	$0 00	$0 00	$0 00	$0 00
CERNER CORP		**156782104**							
03/04/2016	08/05/2015	21 00	$1,086 56	$1,400 59	$-314 03	$0 00	$314 03	$0 00	$0 00
03/23/2016	08/05/2015	13 00	$685 90	$867 03	$-181 13	$0 00	$181 13	$0 00	$0 00
03/23/2016	08/05/2015	4 00	$211 04	$266 78	$-55 74	$0 00	$55 74	$0 00	$0 00
03/23/2016	08/05/2015	4 00	$211 04	$266 78	$-55 74	$0 00	$55 74	$0 00	$0 00
03/24/2016	08/05/2015	11 00	$565 02	$733 65	$-168 63	$0 00	$168 63	$0 00	$0 00
03/24/2016	08/05/2015	1 00	$51 36	$66 69	$-15 33	$0 00	$0 00	$0 00	$0 00
03/29/2016	08/05/2015	14 00	$728 34	$933 73	$-205 39	$0 00	$0 00	$0 00	$0 00
03/29/2016	10/13/2015	8 00	$416 19	$524 85	$-108 66	$0 00	$0 00	$0 00	$0 00
CHARTER COMMUNICATIONS INC NEW		**16119P108**							
07/18/2016	03/30/2016	0 65	$153 49	$145 46	$8 03	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CHEVRONTEXACO CORP		**166764100**							
04/29/2016	12/23/2015	11 00	$1,115 86	$1,026 79	$89 07	$0 00	$0 00	$0 00	$0 00
11/17/2016	12/23/2015	4 00	$433 84	$373 38	$60 46	$0 00	$0 00	$0 00	$0 00
11/17/2016	05/09/2016	16 00	$1,735 35	$1 604 98	$130 37	$0 00	$0 00	$0 00	$0 00
12/23/2016	12/23/2015	11 00	$1,303 03	$1,026 79	$276 24	$0 00	$0 00	$0 00	$0 00
CHIPOTLE MEXICAN GRILL INC CL A		**169656105**							
01/06/2016	06/23/2015	5 00	$2,132 62	$3,083 31	$-950 69	$0 00	$950 69	$0 00	$0 00
01/06/2016	07/12/2015	1 00	$427 53	$532 42	$-104 89	$0 00	$0 00	$0 00	$0 00
01/06/2016	12/29/2015	1 00	$425 03	$491 25	$-66 22	$0 00	$0 00	$0 00	$0 00
01/06/2016	12/29/2015	6 00	$2,546 99	$2,947 53	$-400 54	$0 00	$0 00	$0 00	$0 00
01/06/2016	12/29/2015	3 00	$1,282 58	$1,473 77	$-191 19	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/22/2015	5 00	$2,421 35	$3,316 26	$-894 91	$0 00	$0 00	$0 00	$0 00
CISCO SYSTEM INC		**17275R102**							
04/14/2016	05/15/2015	51 00	$1,436 86	$1,506 53	$-69 67	$0 00	$0 00	$0 00	$0 00
04/14/2016	05/29/2015	13 00	$366 26	$382 12	$-15 86	$0 00	$0 00	$0 00	$0 00
11/02/2016	03/11/2016	7 00	$213 49	$194 99	$18 50	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CITIGROUP INC		**172967424**							
01/14/2016	09/23/2015	31 00	$1,408 09	$1,554 66	$-146 57	$0 00	$0 00	$0 00	$0 00
COCA COLA		**191216100**							
11/04/2016	03/11/2016	12 00	$501 69	$541 56	$-39 87	$0 00	$0 00	$0 00	$0 00
11/11/2016	04/08/2016	36 00	$1,469 14	$1,684 74	$-215 60	$0 00	$0 00	$0 00	$0 00
COMCAST CORP NEW CL A		**20030N101**							
02/16/2016	09/18/2015	26 00	$1,490 34	$1,502 51	$-12 17	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/18/2015	18 00	$1,031 77	$1,040 20	$-8 43	$0 00	$8 43	$0 00	$0 00
03/29/2016	07/01/2015	19 00	$1,139 61	$1,180 28	$-40 67	$0 00	$0 00	$0 00	$0 00
03/29/2016	10/03/2015	17 00	$1,019 65	$1,014 41	$5 24	$0 00	$0 00	$0 00	$0 00
03/29/2016	10/07/2015	11 00	$659 78	$658 14	$1 64	$0 00	$0 00	$0 00	$0 00
CONAGRA INC		**205887102**							
07/05/2016	10/08/2015	16 00	$764 95	$667 13	$97 82	$0 00	$0 00	$0 00	$0 00
07/05/2016	01/22/2016	10 00	$478 10	$398 67	$79 43	$0 00	$0 00	$0 00	$0 00
07/06/2016	01/21/2016	20 00	$951 83	$784 29	$167 54	$0 00	$0 00	$0 00	$0 00
07/06/2016	01/21/2016	12 00	$570 94	$470 58	$100 36	$0 00	$0 00	$0 00	$0 00
07/06/2016	01/22/2016	1 00	$47 59	$39 87	$7 72	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CREDIT SUISSE GROUP SPONSORED ADR		**225401108**							
01/29/2016	07/16/2015	4 00	$70 84	$116 28	$-45 44	$0 00	$0 00	$0 00	$0 00
02/22/2016	04/01/2015	85 00	$1,135 63	$2,346 41	$-1,210 78	$0 00	$0 00	$0 00	$0 00
02/22/2016	04/02/2015	10 00	$133 60	$275 37	$-141 77	$0 00	$0 00	$0 00	$0 00
02/22/2016	07/16/2015	48 00	$641 29	$1,395 31	$-754 02	$0 00	$0 00	$0 00	$0 00
04/01/2016	04/02/2015	50 00	$702 18	$1,376 87	$-674 69	$0 00	$0 00	$0 00	$0 00
DENTSPLY SIRONA INC		**24906P109**							
11/22/2016	03/08/2016	22 00	$1,317 45	$1,362 22	$-44 77	$0 00	$0 00	$0 00	$0 00
DEVON ENERGY CORPORATION NEW		**25179M103**							
01/14/2016	03/05/2015	16 00	$404 75	$977 53	$-572 78	$0 00	$0 00	$0 00	$0 00
03/07/2016	06/25/2015	19 00	$454 40	$1,146 98	$-692 58	$0 00	$0 00	$0 00	$0 00
03/07/2016	06/26/2015	12 00	$286 99	$723 95	$-436 96	$0 00	$0 00	$0 00	$0 00
09/28/2016	04/11/2016	24 00	$940 65	$703 62	$237 03	$0 00	$0 00	$0 00	$0 00
DIGITAL RLTY TR INC		**253868103**							
10/03/2016	01/26/2016	84 00	$8.047 64	$6,425 59	$1,622 05	$0 00	$0 00	$0 00	$0 00
DISNEY WALT CO		**254687106**							
02/16/2016	06/26/2015	31 00	$2,885 28	$3,560 69	$-675 41	$0 00	$675 41	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DISNEY WALT CO		**254687106**							
02/16/2016	06/26/2015	44 00	$4,095 23	$5,053 89	$-958 66	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/03/2015	27 00	$2 512 99	$3,065 33	$-552 34	$0 00	$0 00	$0 00	$0 00
DYNAVAX TECHNOLOGIES CORP		**268158201**							
09/07/2016	09/25/2015	29 00	$389 70	$764 86	$-375 16	$0 00	$0 00	$0 00	$0 00
09/07/2016	09/28/2015	39 00	$500 04	$980 68	$-480 64	$0 00	$0 00	$0 00	$0 00
09/07/2016	10/02/2015	3 00	$40 31	$81 06	$-40 75	$0 00	$0 00	$0 00	$0 00
09/07/2016	10/02/2015	16 00	$215 01	$415 00	$-199 99	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/03/2015	16 00	$205 14	$406 79	$-201 65	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/03/2015	7 00	$89 75	$178 18	$-88 43	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/09/2015	6 00	$80 63	$153 38	$-72 75	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/09/2015	6 00	$76 93	$153 38	$-76 45	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/10/2015	8 00	$107 50	$205 16	$-97 66	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/10/2015	17 00	$217 96	$432 13	$-214 17	$0 00	$0 00	$0 00	$0 00
09/07/2016	11/11/2015	7 00	$94 07	$179 32	$-85 25	$0 00	$0 00	$0 00	$0 00
09/07/2016	01/07/2016	18 00	$241 88	$503 41	$-261 53	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DYNAVAX TECHNOLOGIES CORP		**268158201**							
09/07/2016	01/07/2016	127 00	$1,706 61	$3,626 84	$-1,920 23	$0 00	$0 00	$0 00	$0 00
09/07/2016	01/07/2016	49 00	$653 93	$1,399 33	$-745 40	$0 00	$0 00	$0 00	$0 00
09/08/2016	09/28/2015	5 00	$62 92	$125 73	$-62 81	$0 00	$0 00	$0 00	$0 00
09/08/2016	09/29/2015	14 00	$176 19	$342 08	$-165 89	$0 00	$0 00	$0 00	$0 00
09/08/2016	09/30/2015	5 00	$62 92	$122 79	$-59 87	$0 00	$0 00	$0 00	$0 00
09/08/2016	10/01/2015	20 00	$251 70	$494 15	$-242 45	$0 00	$0 00	$0 00	$0 00
09/08/2016	11/04/2015	3 00	$37 75	$74 93	$-37 18	$0 00	$0 00	$0 00	$0 00
09/08/2016	11/04/2015	10 00	$125 85	$250 08	$-124 23	$0 00	$0 00	$0 00	$0 00
09/08/2016	11/05/2015	8 00	$100 68	$199 08	$-98 40	$0 00	$0 00	$0 00	$0 00
09/08/2016	11/05/2015	19 00	$239 11	$472 69	$-233 58	$0 00	$0 00	$0 00	$0 00
09/08/2016	11/06/2015	19 00	$239 11	$467 84	$-228 73	$0 00	$0 00	$0 00	$0 00
09/09/2016	09/29/2015	14 00	$166 92	$342 08	$-175 16	$0 00	$0 00	$0 00	$0 00
09/09/2016	09/30/2015	17 00	$202 68	$415 30	$-212 62	$0 00	$0 00	$0 00	$0 00
09/09/2016	11/02/2015	3 00	$35 99	$73 20	$-37 21	$0 00	$0 00	$0 00	$0 00
09/09/2016	11/02/2015	5 00	$59 97	$120 33	$-60 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DYNAVAX TECHNOLOGIES CORP		**268158201**							
09/09/2016	12/29/2015	120 00	$1,430 72	$2.928 04	$-1,497 32	$0 00	$0 00	$0 00	$0 00
09/09/2016	12/29/2015	16 00	$191 92	$390 40	$-198 48	$0 00	$0 00	$0 00	$0 00
09/12/2016	09/29/2015	1 00	$11 94	$23 97	$-12 03	$0 00	$0 00	$0 00	$0 00
09/12/2016	10/30/2015	6 00	$71 61	$136 26	$-64 65	$0 00	$0 00	$0 00	$0 00
09/12/2016	11/02/2015	8 00	$95 49	$184 24	$-88 75	$0 00	$0 00	$0 00	$0 00
09/12/2016	11/02/2015	13 00	$155 17	$312 85	$-157 68	$0 00	$0 00	$0 00	$0 00
EOG RES INC		**26875P101**							
11/01/2016	09/07/2016	10 00	$906 89	$947 58	$-40 69	$0 00	$0 00	$0 00	$0 00
EBAY INC		**278642103**							
01/13/2016	05/29/2015	48 00	$1,251 57	$1,154 66	$96 91	$0 00	$0 00	$0 00	$0 00
01/13/2016	06/04/2015	46 00	$1,199 43	$1,122 35	$77 08	$0 00	$0 00	$0 00	$0 00
07/20/2016	06/15/2016	117 00	$3,155 67	$2 803 31	$352 36	$0 00	$0 00	$0 00	$0 00
08/19/2016	06/15/2016	42 00	$1,282 74	$1.006 32	$276 42	$0 00	$0 00	$0 00	$0 00
11/17/2016	06/15/2016	52 00	$1,493 95	$1,245 91	$248 04	$0 00	$0 00	$0 00	$0 00
11/17/2016	11/01/2016	50 00	$1,436 50	$1,429 14	$7 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
EQUITY RESIDENTIAL PROPERTIES TRUST		**29476L107**							
02/05/2016	02/17/2015	18 00	$1,323 97	$1,420 21	$-96 24	$0 00	$0 00	$0 00	$0 00
07/11/2016	03/28/2016	17 00	$1,200 90	$1,251 74	$-50 84	$0 00	$0 00	$0 00	$0 00
07/11/2016	04/20/2016	1 00	$70 64	$70 24	$0 40	$0 00	$0 00	$0 00	$0 00
08/01/2016	04/20/2016	22 00	$1,496 20	$1,545 24	$-49 04	$0 00	$0 00	$0 00	$0 00
09/23/2016	04/20/2016	40 00	$2,583 04	$2,809 53	$-226 49	$0 00	$0 00	$0 00	$0 00
09/23/2016	06/07/2016	5 00	$322 88	$320 33	$2 55	$0 00	$0 00	$0 00	$0 00
EXPEDITORS INTERNATIONAL WASH INC		**302130109**							
11/04/2016	03/11/2016	3 00	$153 00	$143 76	$9 24	$0 00	$0 00	$0 00	$0 00
EXPRESS SCRIPTS HLDG CO		**30219G108**							
02/05/2016	10/19/2015	14 00	$955 96	$1,213 65	$-257 69	$0 00	$0 00	$0 00	$0 00
02/05/2016	10/19/2015	17 00	$1,160 81	$1,474 26	$-313 45	$0 00	$0 00	$0 00	$0 00
03/08/2016	10/16/2015	35 00	$2,427 45	$3,014 63	$-587 18	$0 00	$0 00	$0 00	$0 00
03/08/2016	10/16/2015	16 00	$1,100 29	$1,378 12	$-277 83	$0 00	$0 00	$0 00	$0 00
03/08/2016	10/16/2015	14 00	$962 75	$1,206 01	$-243 26	$0 00	$0 00	$0 00	$0 00
03/08/2016	10/19/2015	6 00	$412 61	$520 14	$-107 53	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FACEBOOK INC		**30303M102**							
02/04/2016	09/04/2015	15 00	$1,668 82	$1,308 79	$360 03	$0 00	$0 00	$0 00	$0 00
02/05/2016	12/29/2015	55 00	$5,709 18	$5,899 03	$-189 85	$0 00	$189 85	$0 00	$0 00
04/08/2016	08/21/2015	23 00	$2,541 31	$1,979 92	$561 39	$0 00	$0 00	$0 00	$0 00
04/08/2016	12/29/2015	24 00	$2,651 81	$2,574 12	$77 69	$0 00	$0 00	$0 00	$0 00
11/11/2016	04/28/2016	26 00	$3,084 43	$3,096 28	$-11 85	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJU32**							
01/31/2016	02/05/2015	509 78	$509 78	$546 50	$-36 72	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJU81**							
01/31/2016	05/13/2015	65 30	$65 30	$69 63	$-4 33	$4 33	$0 00	$0 00	$0 00
02/29/2016	05/13/2015	95 00	$95 00	$101 29	$-6 29	$6 29	$0 00	$0 00	$0 00
03/31/2016	05/13/2015	161 33	$161 33	$172 02	$-10 69	$0 00	$0 00	$0 00	$0 00
04/30/2016	05/13/2015	145 17	$145 17	$154 79	$-9 62	$9 62	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJUN8**							
01/31/2016	02/26/2015	60 32	$60 32	$64 50	$-4 18	$4 18	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVH0**							
01/31/2016	03/02/2015	130 59	$130 59	$136 51	$-5 92	$5 92	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJVH0**							
02/29/2016	03/02/2015	144 43	$144 43	$150 97	$-6 54	$6 54	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVN7**							
01/31/2016	02/05/2015	293 54	$293 54	$309 32	$-15 78	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVV9**							
01/31/2016	05/11/2015	108 76	$108 76	$113 16	$-4 40	$4 40	$0 00	$0 00	$0 00
02/29/2016	05/11/2015	130 93	$130 93	$136 23	$-5 30	$5 30	$0 00	$0 00	$0 00
03/31/2016	05/11/2015	325 09	$325 09	$338 25	$-13 16	$0 00	$0 00	$0 00	$0 00
04/30/2016	05/11/2015	247 17	$247 17	$257 17	$-10 00	$10 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJWQ9**							
01/31/2016	08/07/2015	408 16	$408 16	$423 21	$-15 05	$0 00	$0 00	$0 00	$0 00
02/29/2016	08/07/2015	555 43	$555 43	$575 91	$-20 48	$0 00	$0 00	$0 00	$0 00
03/31/2016	08/07/2015	1,199 01	$1,199 01	$1,243 22	$-44 21	$0 00	$0 00	$0 00	$0 00
04/30/2016	08/07/2015	845 34	$845 34	$876 51	$-31 17	$0 00	$0 00	$0 00	$0 00
05/31/2016	08/07/2015	988 73	$988 73	$1,025 19	$-36 46	$0 00	$0 00	$0 00	$0 00
06/30/2016	08/07/2015	1,018 34	$1,018 34	$1,055 89	$-37 55	$0 00	$0 00	$0 00	$0 00
07/31/2016	08/07/2015	1,027 82	$1,027 82	$1,065 72	$-37 90	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJWW6**							
01/31/2016	08/28/2015	641 70	$641 70	$684 06	$-42 36	$0 00	$0 00	$0 00	$0 00
02/29/2016	08/28/2015	1,700 95	$1,700 95	$1,813 24	$-112 29	$0 00	$0 00	$0 00	$0 00
03/31/2016	08/28/2015	2,173 31	$2,173 31	$2,316 78	$-143 47	$0 00	$0 00	$0 00	$0 00
04/30/2016	08/28/2015	1,571 64	$1,571 64	$1,675 39	$-103 75	$0 00	$0 00	$0 00	$0 00
05/31/2016	08/28/2015	1,306 58	$1,306 58	$1,392 84	$-86 26	$0 00	$0 00	$0 00	$0 00
06/30/2016	08/28/2015	1,560 11	$1,560 11	$1,663 10	$-102 99	$0 00	$0 00	$0 00	$0 00
07/31/2016	08/28/2015	1,435 91	$1,435 91	$1,530 70	$-94 79	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJX54**							
09/30/2016	09/21/2016	676 06	$676 06	$726 24	$-50 18	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/21/2016	578 11	$578 11	$621 02	$-42 91	$0 00	$0 00	$0 00	$0 00
11/30/2016	09/21/2016	440 17	$440 17	$472 84	$-32 67	$0 00	$0 00	$0 00	$0 00
12/31/2016	09/21/2016	424 05	$424 05	$455 52	$-31 47	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJX70**							
09/30/2016	09/15/2016	1,268 50	$1,268 50	$1,315 87	$-47 37	$0 00	$0 00	$0 00	$0 00
10/31/2016	09/15/2016	1,253 56	$1 253 56	$1,300 37	$-46 81	$0 00	$0 00	$0 00	$0 00
11/30/2016	09/15/2016	1,159 12	$1,159 12	$1,202 41	$-43 29	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
FEDERAL HOME LN MTG CORP		**3128MJX70**							
12/31/2016	09/15/2016	646 00	$646 00	$670 12	$-24 12	$0 00	$0 00	$0 00	$0 00
FEDERAL RLTY INVT TR		**313747206**							
01/26/2016	11/02/2015	9 00	$1,346 00	$1,304 24	$41 76	$0 00	$0 00	$0 00	$0 00
02/05/2016	11/02/2015	9 00	$1,356 68	$1,304 25	$52 43	$0 00	$0 00	$0 00	$0 00
10/05/2016	07/11/2016	9 00	$1,295 22	$1,515 39	$-220 17	$0 00	$0 00	$0 00	$0 00
10/19/2016	11/02/2015	1 00	$147 27	$144 92	$2 35	$0 00	$0 00	$0 00	$0 00
10/19/2016	03/28/2016	9 00	$1,325 40	$1,375 68	$-50 28	$0 00	$50 28	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138WFKJ4**							
01/31/2016	08/27/2015	444 69	$444 69	$462 58	$-17 89	$0 00	$0 00	$0 00	$0 00
02/29/2016	08/27/2015	770 66	$770 66	$801 67	$-31 01	$0 00	$0 00	$0 00	$0 00
03/31/2016	08/27/2015	1,487 77	$1,487 77	$1,547 63	$-59 86	$0 00	$0 00	$0 00	$0 00
04/30/2016	08/27/2015	958 94	$958 94	$997 52	$-38 58	$0 00	$0 00	$0 00	$0 00
05/31/2016	08/27/2015	1,070 57	$1,070 57	$1,113 64	$-43 07	$0 00	$0 00	$0 00	$0 00
06/30/2016	08/27/2015	1,047 40	$1,047 40	$1,089 54	$-42 14	$0 00	$0 00	$0 00	$0 00
07/31/2016	08/27/2015	1,100 02	$1,100 02	$1,144 28	$-44 26	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**3138XXGE0**							
01/31/2016	02/11/2015	595 49	$595 49	$633 64	$-38 15	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138Y3X71**							
01/31/2016	04/08/2015	121 70	$121 70	$130 28	$-8 58	$8 58	$0 00	$0 00	$0 00
02/29/2016	04/08/2015	121 45	$121 45	$130 01	$-8 56	$8 56	$0 00	$0 00	$0 00
03/31/2016	04/08/2015	167 66	$167 66	$179 47	$-11 81	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31410LFE7**							
01/31/2016	02/18/2015	376 41	$376 41	$422 58	$-46 17	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31418WPP9**							
02/29/2016	06/18/2015	30 39	$30 39	$33 04	$-2 65	$2 65	$0 00	$0 00	$0 00
03/31/2016	06/18/2015	137 84	$137 84	$149 88	$-12 04	$0 00	$0 00	$0 00	$0 00
04/30/2016	06/18/2015	114 84	$114 84	$124 87	$-10 03	$0 00	$0 00	$0 00	$0 00
05/31/2016	06/18/2015	113 40	$113 40	$123 30	$-9 90	$9 90	$0 00	$0 00	$0 00
FEDERATED INVS INC PA CL B		**314211103**							
06/17/2016	11/06/2015	2 00	$59 97	$63 91	$-3 94	$0 00	$0 00	$0 00	$0 00
06/17/2016	11/06/2015	10 00	$299 85	$316 35	$-16 50	$0 00	$0 00	$0 00	$0 00
06/17/2016	11/11/2015	10 00	$299 85	$315 99	$-16 14	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERATED INVS INC PA CL B		**314211103**							
06/20/2016	11/11/2015	7 00	$210 39	$221 20	$-10 81	$0 00	$0 00	$0 00	$0 00
06/20/2016	11/11/2015	19 00	$575 33	$600 39	$-25 06	$0 00	$0 00	$0 00	$0 00
06/20/2016	11/11/2015	4 00	$121 50	$126 40	$-4 90	$0 00	$0 00	$0 00	$0 00
06/21/2016	11/11/2015	7 00	$209 88	$221 19	$-11 31	$0 00	$0 00	$0 00	$0 00
06/21/2016	11/11/2015	15 00	$449 72	$473 99	$-24 27	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/09/2015	16 00	$431 68	$505 20	$-73 52	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/10/2015	1 00	$26 98	$31 54	$-4 56	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/11/2015	5 00	$134 90	$158 00	$-23 10	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/12/2015	7 00	$188 86	$220 29	$-31 43	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/13/2015	4 00	$107 92	$124 44	$-16 52	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/13/2015	5 00	$134 90	$155 53	$-20 63	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/17/2015	17 00	$458 66	$531 36	$-72 70	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/18/2015	37 00	$998 27	$1,165 20	$-166 93	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/19/2015	19 00	$512 62	$600 14	$-87 52	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDEX CORPORATION		**31428X106**							
01/04/2016	08/27/2015	8 00	$1,152 33	$1 217 19	$-64 86	$0 00	$0 00	$0 00	$0 00
01/04/2016	09/08/2015	8 00	$1,152 33	$1 225 96	$-73 63	$0 00	$0 00	$0 00	$0 00
01/04/2016	10/08/2015	8 00	$1,152 33	$1,245 26	$-92 93	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/10/2015	41 00	$5,418 03	$7,494 46	$-2,076 43	$0 00	$0 00	$0 00	$0 00
FIFTH THIRD BANCORP		**316773100**							
01/26/2016	01/26/2015	342 00	$5,193 58	$6,162 46	$-968 88	$0 00	$0 00	$0 00	$0 00
FIRST REP BK SAN FRANCISCO		**33616C100**							
11/17/2016	10/05/2016	16 00	$1,327 24	$1,254 38	$72 86	$0 00	$0 00	$0 00	$0 00
12/07/2016	10/05/2016	21 00	$1,817 50	$1,646 37	$171 13	$0 00	$0 00	$0 00	$0 00
12/07/2016	10/19/2016	18 00	$1,557 85	$1,373 50	$184 35	$0 00	$0 00	$0 00	$0 00
FLUOR CORP (NEW)-WI		**343412102**							
10/07/2016	04/21/2016	254 00	$12,983 26	$13,652 02	$-668 76	$0 00	$0 00	$0 00	$0 00
FORTIVE CORP		**34959J108**							
08/08/2016	07/11/2016	0 50	$24 54	$25 36	$-0 82	$0 00	$0 00	$0 00	$0 00
GENERAL ELECTRIC CO		**369604103**							
01/29/2016	05/26/2015	26 00	$751 98	$716 56	$35 42	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
GENERAL MILLS INC		**370334104**							
01/26/2016	07/17/2015	17 00	$936 64	$1,013 67	$-77 03	$0 00	$0 00	$0 00	$0 00
01/26/2016	07/24/2015	7 00	$385 68	$421 73	$-36 05	$0 00	$0 00	$0 00	$0 00
01/29/2016	07/17/2015	1 00	$56 40	$59 63	$-3 23	$0 00	$0 00	$0 00	$0 00
05/18/2016	07/31/2015	4 00	$248 99	$233 08	$15 91	$0 00	$0 00	$0 00	$0 00
10/12/2016	08/19/2016	21 00	$1,303 93	$1,497 07	$-193 14	$0 00	$0 00	$0 00	$0 00
GENERAL MTRS CO		**37045V100**							
02/16/2016	03/18/2015	74 00	$2,092 94	$2,836 70	$-743 76	$0 00	$0 00	$0 00	$0 00
GILEAD SCIENCES INC		**375558103**							
02/16/2016	08/25/2015	113 00	$10,241 73	$11,664 48	$-1,422 75	$0 00	$0 00	$0 00	$0 00
GOLDMAN SACHS GROUP INC		**38141G104**							
12/07/2016	12/15/2015	1 00	$231 79	$181 20	$50 59	$0 00	$0 00	$0 00	$0 00
GOODYEAR TIRE AND RUBBER CO		**382550101**							
11/25/2016	03/07/2016	44 00	$1,372 69	$1,426 82	$-54 13	$0 00	$54 13	$0 00	$0 00
11/25/2016	09/20/2016	14 00	$436 77	$445 04	$-8 27	$0 00	$0 00	$0 00	$0 00
11/25/2016	09/20/2016	3 00	$93 59	$95 36	$-1 77	$0 00	$1 77	$0 00	$0 00
11/28/2016	09/20/2016	60 00	$1,852 75	$1,907 30	$-54 55	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		**CUSIP**							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
GREENHILL & CO INC		**395259104**							
10/05/2016	02/16/2016	2 00	$46 88	$45 86	$1 02	$0 00	$0 00	$0 00	$0 00
10/06/2016	02/16/2016	5 00	$115 18	$114 65	$0 53	$0 00	$0 00	$0 00	$0 00
10/07/2016	02/16/2016	4 00	$90 94	$91 72	$-0 78	$0 00	$0 00	$0 00	$0 00
10/10/2016	02/16/2016	4 00	$91 71	$91 72	$-0 01	$0 00	$0 00	$0 00	$0 00
10/18/2016	02/16/2016	2 00	$45 84	$45 86	$-0 02	$0 00	$0 00	$0 00	$0 00
10/19/2016	02/16/2016	3 00	$68 78	$68 79	$-0 01	$0 00	$0 00	$0 00	$0 00
10/20/2016	02/16/2016	2 00	$45 44	$45 86	$-0 42	$0 00	$0 00	$0 00	$0 00
10/21/2016	02/16/2016	2 00	$46 04	$45 86	$0 18	$0 00	$0 00	$0 00	$0 00
10/24/2016	02/16/2016	3 00	$70 16	$68 79	$1 37	$0 00	$0 00	$0 00	$0 00
10/25/2016	02/16/2016	3 00	$70 81	$68 79	$2 02	$0 00	$0 00	$0 00	$0 00
10/28/2016	02/16/2016	3 00	$71 12	$68 79	$2 33	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/16/2016	3 00	$70 50	$68 79	$1 71	$0 00	$0 00	$0 00	$0 00
11/01/2016	02/16/2016	3 00	$69 85	$68 79	$1 06	$0 00	$0 00	$0 00	$0 00
11/02/2016	02/16/2016	6 00	$136 82	$137 58	$-0 76	$0 00	$0 00	$0 00	$0 00
11/08/2016	02/16/2016	9 00	$207 13	$206 37	$0 76	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
GREENHILL & CO INC		**395259104**							
11/09/2016	02/16/2016	5 00	$117 69	$114 65	$3 04	$0 00	$0 00	$0 00	$0 00
11/10/2016	02/16/2016	3 00	$72 30	$68 79	$3 51	$0 00	$0 00	$0 00	$0 00
11/28/2016	02/16/2016	2 00	$56 81	$45 86	$10 95	$0 00	$0 00	$0 00	$0 00
11/29/2016	02/16/2016	5 00	$139 10	$114 65	$24 45	$0 00	$0 00	$0 00	$0 00
11/30/2016	02/16/2016	1 00	$27 74	$22 93	$4 81	$0 00	$0 00	$0 00	$0 00
12/02/2016	02/16/2016	1 00	$28 03	$22 93	$5 10	$0 00	$0 00	$0 00	$0 00
12/07/2016	02/16/2016	2 00	$56 37	$45 86	$10 51	$0 00	$0 00	$0 00	$0 00
12/09/2016	02/16/2016	3 00	$83 89	$68 79	$15 10	$0 00	$0 00	$0 00	$0 00
12/12/2016	02/16/2016	3 00	$82 59	$68 79	$13 80	$0 00	$0 00	$0 00	$0 00
12/13/2016	02/16/2016	9 00	$251 13	$206 37	$44 76	$0 00	$0 00	$0 00	$0 00
12/14/2016	02/16/2016	12 00	$327 41	$275 15	$52 26	$0 00	$0 00	$0 00	$0 00
12/15/2016	02/16/2016	5 00	$137 46	$114 65	$22 81	$0 00	$0 00	$0 00	$0 00
HCA HLDGS INC		**40412C101**							
02/16/2016	03/18/2015	16 00	$1,039 05	$1,190 38	$-151 33	$0 00	$0 00	$0 00	$0 00
02/16/2016	03/25/2015	22 00	$1,428 69	$1,671 76	$-243 07	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
HALLIBURTON CO		**406216101**							
09/07/2016	06/07/2016	38 00	$1,656 49	$1,757 41	$-100 92	$0 00	$0 00	$0 00	$0 00
HANESBRANDS INC		**410345102**							
10/13/2016	01/22/2016	47 00	$1,145 80	$1,371 56 *	$-225 76	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/22/2016	83 00	$2,023 43	$2,404 49 *	$-381 06	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/25/2016	2 00	$48 76	$58 17 *	$-9 41	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/25/2016	19 00	$463 19	$551 29 *	$-88 10	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/25/2016	82 00	$1,999 05	$2,379 06 *	$-380 01	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/25/2016	20 00	$487 57	$580 17 *	$-92 60	$0 00	$0 00	$0 00	$0 00
10/13/2016	01/25/2016	147 00	$3,583 67	$4,252 65 *	$-668 98	$0 00	$0 00	$0 00	$0 00
10/13/2016	02/05/2016	99 00	$2,413 49	$2,470 78 *	$-57 29	$0 00	$0 00	$0 00	$0 00
10/13/2016	04/08/2016	60 00	$1,462 72	$1,626 21 *	$-163 49	$0 00	$0 00	$0 00	$0 00
10/13/2016	04/11/2016	111 00	$2,706 03	$3,009 77 *	$-303 74	$0 00	$0 00	$0 00	$0 00
12/16/2016	08/19/2016	67 00	$1,449 52	$1,857 88 *	$-408 36	$0 00	$0 00	$0 00	$0 00
12/16/2016	08/22/2016	19 00	$411 06	$532 74 *	$-121 68	$0 00	$0 00	$0 00	$0 00
HARTFORD FINL SVCS GROUP INC COM		**416515104**							
09/12/2016	08/26/2016	163 00	$6,753 42	$6,511 77	$241 65	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
HEXCEL CORP NEW		**428291108**							
01/22/2016	12/29/2015	4 00	$169 83	$188 78	$-18 95	$0 00	$0 00	$0 00	$0 00
01/22/2016	12/29/2015	95 00	$4,047 25	$4,483 53	$-436 28	$0 00	$0 00	$0 00	$0 00
01/25/2016	12/29/2015	16 00	$664 37	$755 12	$-90 75	$0 00	$0 00	$0 00	$0 00
01/25/2016	12/29/2015	3 00	$124 40	$141 58	$-17 18	$0 00	$0 00	$0 00	$0 00
01/25/2016	12/29/2015	10 00	$415 29	$471 95	$-56 66	$0 00	$0 00	$0 00	$0 00
01/25/2016	12/29/2015	10 00	$415 02	$471 95	$-56 93	$0 00	$0 00	$0 00	$0 00
HOME DEPOT INC		**437076102**							
06/14/2016	10/07/2015	1 00	$125 45	$119 35	$6 10	$0 00	$0 00	$0 00	$0 00
06/14/2016	10/23/2015	23 00	$2,885 33	$2,876 38	$8 95	$0 00	$0 00	$0 00	$0 00
HOST MARRIOTT CORP NEW		**44107P104**							
01/29/2016	01/26/2016	7 00	$96 81	$97 62	$-0 81	$0 00	$0 00	$0 00	$0 00
06/07/2016	01/26/2016	186 00	$2,937 64	$2,593 92	$343 72	$0 00	$0 00	$0 00	$0 00
HUMANA INC		**444859102**							
10/19/2016	07/20/2016	18 00	$3,133 00	$2,844 87	$288 13	$0 00	$0 00	$0 00	$0 00
HUNTINGTON INGALLS INDS INC		**446413106**							
07/25/2016	12/04/2015	38 00	$6,422 90	$4,971 38	$1,451 52	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
IDEXX LABS INC		**45168D104**							
02/16/2016	07/31/2015	18 00	$1,253 54	$1,318 29	$-64 75	$0 00	$0 00	$0 00	$0 00
INTEL CORP		**458140100**							
03/14/2016	04/14/2015	75 00	$2,363 18	$2,361 41	$1 77	$0 00	$0 00	$0 00	$0 00
03/14/2016	07/09/2015	11 00	$346 60	$322 43	$24 17	$0 00	$0 00	$0 00	$0 00
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
11/15/2016	05/20/2016	15 00	$832 02	$790 91	$41 11	$0 00	$0 00	$0 00	$0 00
INTERNATIONAL PAPER CO		**460146103**							
12/23/2016	07/20/2016	34 00	$1,830 65	$1,532 56	$298 09	$0 00	$0 00	$0 00	$0 00
12/23/2016	11/01/2016	20 00	$1,076 86	$891 19	$185 67	$0 00	$0 00	$0 00	$0 00
INTERPUBLIC		**460690100**							
08/02/2016	08/05/2015	48 00	$1,083 83	$1,014 56	$69 27	$0 00	$0 00	$0 00	$0 00
08/02/2016	08/06/2015	9 00	$203 22	$187 03	$16 19	$0 00	$0 00	$0 00	$0 00
08/03/2016	08/06/2015	12 00	$270 70	$249 38	$21 32	$0 00	$0 00	$0 00	$0 00
ISHARES TR MSCI EMERGING MKTS		**464287234**							
01/20/2016	12/28/2015	2,300 00	$63,548 75	$75,310 05	$-11,761 30	$0 00	$0 00	$0 00	$0 00
ISHARES TR RUSSELL 1000 GROWTH		**464287614**							
11/21/2016	11/15/2016	15 00	$1,562 98	$1,542 54	$20 44	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ISHARES TR RUSSELL 1000 GROWTH		**464287614**							
11/21/2016	11/16/2016	3 00	$312 59	$308 83	$3 76	$0 00	$0 00	$0 00	$0 00
ISHARES CURRENCY HEDGED MSCI		**46434V639**							
05/25/2016	12/14/2015	4,045 00	$102,105 71	$102,435 58	$-329 87	$0 00	$0 00	$0 00	$0 00
JP MORGAN CHASE & CO		**46625H100**							
02/16/2016	06/03/2015	88 00	$5,142 60	$5,877 77	$-735 17	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/05/2015	41 00	$2,395 99	$2,766 48	$-370 49	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/09/2015	50 00	$2,921 94	$3,358 08	$-436 14	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/15/2015	132 00	$7,713 91	$8,743 24	$-1,029 33	$0 00	$0 00	$0 00	$0 00
06/01/2016	04/29/2016	31 00	$2,025 72	$1,950 40	$75 32	$0 00	$0 00	$0 00	$0 00
JD.COM INC		**47215P106**							
10/28/2016	12/29/2015	122 00	$3,156 47	$3 980 25	$-823 78	$0 00	$0 00	$0 00	$0 00
10/31/2016	11/13/2015	36 00	$935 89	$970 85	$-34 96	$0 00	$0 00	$0 00	$0 00
10/31/2016	12/29/2015	69 00	$1,793 78	$2,251 13	$-457 35	$0 00	$0 00	$0 00	$0 00
10/31/2016	12/29/2015	36 00	$942 46	$1,174 50	$-232 04	$0 00	$0 00	$0 00	$0 00
JOHNSON AND JOHNSON		**478160104**							
04/01/2016	03/24/2016	26 00	$2,833 88	$2,810 51	$23 37	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
JOHNSON AND JOHNSON		**478160104**							
07/20/2016	10/13/2015	1 00	$125 30	$95 94	$29 36	$0 00	$0 00	$0 00	$0 00
07/20/2016	10/27/2015	23 00	$2,881 83	$2,302 69	$579 14	$0 00	$0 00	$0 00	$0 00
KELLOGG CO		**487836108**							
07/20/2016	04/01/2016	14 00	$1,152 00	$1,089 99	$62 01	$0 00	$0 00	$0 00	$0 00
10/05/2016	04/01/2016	3 00	$228 10	$233 57	$-5 47	$0 00	$0 00	$0 00	$0 00
10/05/2016	08/19/2016	15 00	$1,140 50	$1,243 31	$-102 81	$0 00	$0 00	$0 00	$0 00
10/12/2016	04/01/2016	19 00	$1,447 33	$1,479 26	$-31 93	$0 00	$0 00	$0 00	$0 00
KEYCORP NEW COM		**493267108**							
03/14/2016	09/02/2015	70 00	$781 75	$931 43	$-149 68	$0 00	$0 00	$0 00	$0 00
KROGER CO		**501044101**							
01/29/2016	09/14/2015	5 00	$193 76	$187 18	$6 58	$0 00	$0 00	$0 00	$0 00
03/10/2016	11/16/2015	214 00	$7,998 44	$7,802 35	$196 09	$0 00	$0 00	$0 00	$0 00
03/10/2016	11/16/2015	156 00	$5,842 65	$5,687 70	$154 95	$0 00	$0 00	$0 00	$0 00
05/18/2016	09/14/2015	55 00	$1,881 95	$2,059 00	$-177 05	$0 00	$0 00	$0 00	$0 00
09/13/2016	09/14/2015	2 00	$61 69	$74 87	$-13 18	$0 00	$0 00	$0 00	$0 00
09/13/2016	06/30/2016	134 00	$4,133 14	$4,916 80	$-783 66	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
KROGER CO		**501044101**							
11/17/2016	06/30/2016	6 00	$198 10	$220 16	$-22 06	$0 00	$0 00	$0 00	$0 00
LAS VEGAS SANDS CORP		**517834107**							
01/12/2016	12/29/2015	92 00	$3,550 93	$4,072 39	$-521 46	$0 00	$0 00	$0 00	$0 00
LEVEL 3 COMMUNICATIONS INC		**52729N308**							
02/16/2016	06/09/2015	10 00	$475 99	$546 33	$-70 34	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/10/2015	45 00	$2,141 96	$2,479 33	$-337 37	$0 00	$0 00	$0 00	$0 00
LILLY ELI & CO		**532457108**							
03/29/2016	01/19/2016	16 00	$1,148 55	$1,342 71	$-194 16	$0 00	$194 16	$0 00	$0 00
08/08/2016	10/13/2015	4 00	$324 37	$320 57	$3 80	$0 00	$0 00	$0 00	$0 00
08/08/2016	01/14/2016	16 00	$1,297 50	$1,327 51	$-30 01	$0 00	$0 00	$0 00	$0 00
09/07/2016	10/13/2015	44 00	$3,453 16	$3.526 26	$-73 10	$0 00	$0 00	$0 00	$0 00
09/07/2016	04/29/2016	13 00	$1,020 25	$979 03	$41 22	$0 00	$0 00	$0 00	$0 00
10/28/2016	01/19/2016	26 00	$1,931 34	$2,181 90	$-250 56	$0 00	$0 00	$0 00	$0 00
11/11/2016	04/29/2016	18 00	$1,398 93	$1,355 58	$43 35	$0 00	$0 00	$0 00	$0 00
DASSAULT SYSTEMES		**5330047#8**							
08/29/2016	12/30/2015	23 00	$1,936 47	$1,867 27	$69 20	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DASSAULT SYSTEMES		**5330047#8**							
08/30/2016	12/30/2015	25 00	$2,115 26	$2,029 64	$85 62	$0 00	$0 00	$0 00	$0 00
LINKEDIN CORP		**53578A108**							
02/16/2016	06/04/2015	14 00	$1,469 26	$3,007 78	$-1,538 52	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/09/2015	11 00	$1,154 42	$2,386 38	$-1,231 96	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/10/2015	7 00	$734 63	$1,521 16	$-786 53	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/03/2015	13 00	$1,364 31	$3,195 20	$-1,830 89	$0 00	$0 00	$0 00	$0 00
LOWES COMPANIES INC		**548661107**							
02/17/2016	02/16/2016	43 00	$2,920 11	$2,902 50	$17 61	$0 00	$0 00	$0 00	$0 00
04/18/2016	02/16/2016	11 00	$849 62	$742 50	$107 12	$0 00	$0 00	$0 00	$0 00
04/18/2016	03/11/2016	1 00	$77 24	$72 02	$5 22	$0 00	$0 00	$0 00	$0 00
04/19/2016	02/16/2016	7 00	$540 56	$472 50	$68 06	$0 00	$0 00	$0 00	$0 00
04/19/2016	02/16/2016	37 00	$2,826 28	$2,497 50	$328 78	$0 00	$0 00	$0 00	$0 00
05/02/2016	02/16/2016	13 00	$991 26	$877 50	$113 76	$0 00	$0 00	$0 00	$0 00
KUKA AG		**5529191#9**							
02/22/2016	12/30/2015	8 00	$720 79	$729 89	$-9 10	$0 00	$0 00	$0 00	$0 00
02/23/2016	12/30/2015	11 00	$982 29	$1,003 60	$-21 31	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
KUKA AG		**552919l#9**							
02/25/2016	12/30/2015	9 00	$787 29	$821 13	$-33 84	$0 00	$0 00	$0 00	$0 00
02/26/2016	12/30/2015	20 00	$1,746 32	$1,824 73	$-78 41	$0 00	$0 00	$0 00	$0 00
02/29/2016	12/30/2015	31 00	$2,809 09	$2 828 33	$-19 24	$0 00	$0 00	$0 00	$0 00
MACYS INC		**55616P104**							
04/21/2016	06/08/2015	85 00	$3,520 87	$5,863 07	$-2,342 20	$0 00	$0 00	$0 00	$0 00
04/21/2016	06/09/2015	101 00	$4,183 62	$6,969 00	$-2,785 38	$0 00	$0 00	$0 00	$0 00
08/05/2016	10/29/2015	145 00	$4,963 70	$7,198 86	$-2,235 16	$0 00	$0 00	$0 00	$0 00
08/05/2016	11/30/2015	150 00	$5,134 87	$5,834 28	$-699 41	$0 00	$0 00	$0 00	$0 00
MASCO CORP		**574599106**							
08/01/2016	02/22/2016	61 00	$2,214 99	$1,690 72	$524 27	$0 00	$0 00	$0 00	$0 00
10/05/2016	02/22/2016	88 00	$3,021 19	$2,439 08	$582 11	$0 00	$0 00	$0 00	$0 00
MATTEL INC		**577081102**							
04/28/2016	12/14/2015	243 00	$7,603 11	$6,532 30 *	$1,070 81	$0 00	$0 00	$0 00	$0 00
04/28/2016	12/15/2015	222 00	$6,946 05	$5,966 23 *	$979 82	$0 00	$0 00	$0 00	$0 00
MCDONALDS CORP		**580135101**							
03/31/2016	10/07/2015	10 00	$1,264 44	$1,016 08	$248 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
MCDONALDS CORP		**580135101**							
08/19/2016	09/28/2015	11 00	$1,270 56	$1 066 59	$203 97	$0 00	$0 00	$0 00	$0 00
08/19/2016	10/07/2015	6 00	$693 03	$609 64	$83 39	$0 00	$0 00	$0 00	$0 00
MCKESSON HBOC INC		**58155Q103**							
04/25/2016	05/12/2015	13 00	$2,287 81	$2,975 30	$-687 49	$0 00	$0 00	$0 00	$0 00
07/20/2016	08/04/2015	12 00	$2,378 73	$2,671 58	$-292 85	$0 00	$0 00	$0 00	$0 00
07/20/2016	08/27/2015	3 00	$594 68	$594 73	$-0 05	$0 00	$0 00	$0 00	$0 00
11/01/2016	02/16/2016	8 00	$1,028 16	$1,216 82	$-188 66	$0 00	$0 00	$0 00	$0 00
12/16/2016	05/31/2016	78 00	$11,139 71	$14,154 33	$-3,014 62	$0 00	$0 00	$0 00	$0 00
METLIFE INC		**59156R108**							
06/30/2016	01/21/2016	61 00	$2,418 61	$2,594 01	$-175 40	$0 00	$0 00	$0 00	$0 00
06/30/2016	01/26/2016	61 00	$2,418 61	$2,651 80	$-233 19	$0 00	$0 00	$0 00	$0 00
06/30/2016	03/07/2016	29 00	$1,149 83	$1,241 74	$-91 91	$0 00	$0 00	$0 00	$0 00
MICROSOFT CORP		**594918104**							
02/16/2016	05/14/2015	81 00	$4,111 67	$3,947 24	$164 43	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/02/2015	74 00	$3,756 35	$3,173 37	$582 98	$0 00	$0 00	$0 00	$0 00
11/02/2016	03/11/2016	2 00	$119 38	$105 54	$13 84	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
MOLSON COORS BREWING CO CL B		**60871R209**							
06/15/2016	07/09/2015	47 00	$4,720 84	$3,358 63	$1,362 21	$0 00	$0 00	$0 00	$0 00
06/15/2016	11/05/2015	15 00	$1,506 65	$1,313 39	$193 26	$0 00	$0 00	$0 00	$0 00
06/15/2016	05/18/2016	17 00	$1,707 54	$1,648 60	$58 94	$0 00	$0 00	$0 00	$0 00
NETFLIX COM INC		**64110L106**							
02/16/2016	07/21/2015	52 00	$4,589 42	$5,846 58	$-1,257 16	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/15/2015	19 00	$1,676 91	$1,926 62	$-249 71	$0 00	$0 00	$0 00	$0 00
HITACHI		**6429104#7**							
04/11/2016	12/30/2015	767 00	$3,280 85	$4,431 43	$-1,150 58	$0 00	$0 00	$0 00	$0 00
NEW ORIENTAL ED & TECHNOLOGY GROUP		**647581107**							
12/02/2016	08/26/2016	66 00	$2,768 82	$2,663 76	$105 06	$0 00	$0 00	$0 00	$0 00
12/02/2016	08/26/2016	82 00	$3,440 04	$3,307 74	$132 30	$0 00	$0 00	$0 00	$0 00
12/02/2016	08/29/2016	17 00	$713 18	$691 14	$22 04	$0 00	$0 00	$0 00	$0 00
KEYENCE CORP		**6490995#1**							
05/16/2016	12/30/2015	13 00	$8,072 36	$7,298 74	$773 62	$0 00	$0 00	$0 00	$0 00
NEXTERA ENERGY INC		**65339F101**							
01/29/2016	10/27/2015	1 00	$111 39	$104 00	$7 39	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
NEXTERA ENERGY INC		**65339F101**							
02/16/2016	10/27/2015	10 00	$1,120 66	$1,040 03	$80 63	$0 00	$0 00	$0 00	$0 00
NIDEC CORP		**6640682#9**							
10/31/2016	12/30/2015	53 00	$5,102 07	$3,916 55	$1,185 52	$0 00	$0 00	$0 00	$0 00
NOVO-NORDISK A S ADR		**670100205**							
03/18/2016	12/29/2015	7 00	$382 10	$411 99	$-29 89	$0 00	$29 89	$0 00	$0 00
03/18/2016	12/29/2015	4 00	$218 39	$235 42	$-17 03	$0 00	$0 00	$0 00	$0 00
03/18/2016	12/29/2015	4 00	$218 35	$235 42	$-17 07	$0 00	$0 00	$0 00	$0 00
03/21/2016	12/29/2015	16 00	$871 90	$941 68	$-69 78	$0 00	$0 00	$0 00	$0 00
03/22/2016	12/29/2015	17 00	$927 10	$1,000 54	$-73 44	$0 00	$0 00	$0 00	$0 00
03/23/2016	12/29/2015	10 00	$541 20	$588 55	$-47 35	$0 00	$0 00	$0 00	$0 00
03/24/2016	12/29/2015	17 00	$908 85	$1,000 53	$-91 68	$0 00	$0 00	$0 00	$0 00
03/28/2016	12/29/2015	6 00	$322 05	$353 13	$-31 08	$0 00	$0 00	$0 00	$0 00
03/29/2016	12/29/2015	7 00	$377 67	$411 99	$-34 32	$0 00	$0 00	$0 00	$0 00
03/30/2016	12/29/2015	8 00	$434 37	$470 84	$-36 47	$0 00	$0 00	$0 00	$0 00
03/30/2016	12/29/2015	1 00	$54 20	$58 85	$-4 65	$0 00	$0 00	$0 00	$0 00
08/08/2016	12/29/2015	14 00	$659 77	$823 97	$-164 20	$0 00	$164 20	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
NVIDIA CORP		**67066G104**							
02/16/2016	01/13/2016	181 00	$4,856 14	$5,466 44	$-610 30	$0 00	$0 00	$0 00	$0 00
ORACLE CORPORATION		**68389X105**							
01/29/2016	06/25/2015	3 00	$107 93	$123 37	$-15 44	$0 00	$15 44	$0 00	$0 00
05/09/2016	06/25/2015	50 00	$1,973 62	$2,056 18	$-82 56	$0 00	$0 00	$0 00	$0 00
06/07/2016	06/25/2015	18 00	$709 03	$740 23	$-31 20	$0 00	$0 00	$0 00	$0 00
06/07/2016	11/16/2015	35 00	$1,378 67	$1,330 49	$48 18	$0 00	$0 00	$0 00	$0 00
06/07/2016	12/23/2015	37 00	$1,457 46	$1 369 80	$87 66	$0 00	$0 00	$0 00	$0 00
PG & E CORP		**69331C108**							
01/29/2016	10/30/2015	2 00	$109 56	$106 79	$2 77	$0 00	$0 00	$0 00	$0 00
10/05/2016	10/30/2015	24 00	$1,398 96	$1,281 51	$117 45	$0 00	$0 00	$0 00	$0 00
PNC BANK CORP		**693475105**							
08/19/2016	04/29/2016	18 00	$1,536 08	$1,573 26	$-37 18	$0 00	$0 00	$0 00	$0 00
11/11/2016	04/29/2016	13 00	$1,377 04	$1,136 24	$240 80	$0 00	$0 00	$0 00	$0 00
11/11/2016	10/19/2016	13 00	$1,377 04	$1,190 56	$186 48	$0 00	$0 00	$0 00	$0 00
P P G INDS INC		**693506107**							
02/16/2016	07/16/2015	26 00	$2,428 11	$2,937 85	$-509 74	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
P P G INDS INC		**693506107**							
02/16/2016	07/20/2015	62 00	$5,790 11	$6,909 79	$-1,119 68	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/18/2015	43 00	$4,015 72	$4,461 53	$-445 81	$0 00	$0 00	$0 00	$0 00
PPL CORP		**69351T106**							
02/24/2016	06/29/2015	223 00	$7,937 13	$6,655 48	$1,281 65	$0 00	$0 00	$0 00	$0 00
06/27/2016	06/29/2015	17 00	$625 85	$507 37	$118 48	$0 00	$0 00	$0 00	$0 00
PALO ALTO NETWORKS INC		**697435105**							
10/13/2016	05/13/2016	21 00	$3,179 03	$2,745 66	$433 37	$0 00	$0 00	$0 00	$0 00
10/13/2016	05/16/2016	18 00	$2,724 88	$2,387 52	$337 36	$0 00	$0 00	$0 00	$0 00
10/13/2016	05/16/2016	33 00	$4,995 62	$4,425 77	$569 85	$0 00	$0 00	$0 00	$0 00
PAYCHEX INC		**704326107**							
11/17/2016	06/29/2016	14 00	$780 07	$783 91	$-3 84	$0 00	$0 00	$0 00	$0 00
11/17/2016	07/05/2016	14 00	$779 12	$841 63	$-62 51	$0 00	$0 00	$0 00	$0 00
11/17/2016	07/05/2016	12 00	$668 63	$721 40	$-52 77	$0 00	$0 00	$0 00	$0 00
11/17/2016	07/06/2016	15 00	$834 77	$906 83	$-72 06	$0 00	$0 00	$0 00	$0 00
11/18/2016	06/28/2016	16 00	$894 92	$887 55	$7 37	$0 00	$0 00	$0 00	$0 00
11/18/2016	06/28/2016	25 00	$1,398 31	$1,380 58	$17 73	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
PAYCHEX INC		**704326107**							
11/18/2016	06/29/2016	10 00	$559 33	$559 53	$-0 20	$0 00	$0 00	$0 00	$0 00
11/18/2016	06/29/2016	1 00	$55 93	$55 99	$-0 06	$0 00	$0 00	$0 00	$0 00
11/21/2016	06/27/2016	25 00	$1,417 55	$1,354 19	$63 36	$0 00	$0 00	$0 00	$0 00
11/21/2016	06/28/2016	12 00	$680 43	$662 68	$17 75	$0 00	$0 00	$0 00	$0 00
11/21/2016	06/28/2016	7 00	$396 92	$385 76	$11 16	$0 00	$0 00	$0 00	$0 00
PAYPAL HOLDINGS INC		**70450Y103**							
02/16/2016	05/29/2015	48 00	$1,695 80	$1,785 60	$-89 80	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/04/2015	46 00	$1,625 15	$1,735 65	$-110 50	$0 00	$0 00	$0 00	$0 00
PEPSICO INC		**713448108**							
11/17/2016	10/05/2016	1 00	$101 40	$106 18	$-4 78	$0 00	$0 00	$0 00	$0 00
11/17/2016	11/01/2016	12 00	$1,216 77	$1,282 21	$-65 44	$0 00	$0 00	$0 00	$0 00
12/23/2016	10/05/2016	35 00	$3,664 79	$3,716 14	$-51 35	$0 00	$0 00	$0 00	$0 00
PFIZER INC		**717081103**							
09/07/2016	06/22/2016	46 00	$1,597 16	$1,589 81	$7 35	$0 00	$0 00	$0 00	$0 00
12/23/2016	06/22/2016	32 00	$1,036 07	$1,105 95	$-69 88	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
POST PPTYS INC		**737464107**							
01/26/2016	07/22/2015	22 00	$1,236 74	$1,281 07	$-44 33	$0 00	$0 00	$0 00	$0 00
01/29/2016	07/22/2015	1 00	$56 99	$58 23	$-1 24	$0 00	$0 00	$0 00	$0 00
03/24/2016	07/21/2015	26 00	$1,512 61	$1,513 04	$-0 43	$0 00	$0 00	$0 00	$0 00
03/24/2016	07/22/2015	2 00	$116 35	$116 46	$-0 11	$0 00	$0 00	$0 00	$0 00
03/24/2016	11/16/2015	16 00	$930 83	$925 95	$4 88	$0 00	$0 00	$0 00	$0 00
03/28/2016	11/16/2015	8 00	$465 51	$462 97	$2 54	$0 00	$0 00	$0 00	$0 00
PRICELINE.COM INC		**741503403**							
06/27/2016	02/25/2016	1 00	$1,174 35	$1,257 19	$-82 84	$0 00	$0 00	$0 00	$0 00
PROGRESSIVE CORP		**743315103**							
11/15/2016	03/16/2016	25 00	$832 39	$849 62	$-17 23	$0 00	$0 00	$0 00	$0 00
11/16/2016	01/29/2016	52 00	$1,695 76	$1,618 30	$77 46	$0 00	$0 00	$0 00	$0 00
11/16/2016	03/16/2016	11 00	$358 88	$373 83	$-14 95	$0 00	$0 00	$0 00	$0 00
11/16/2016	05/03/2016	20 00	$652 50	$663 53	$-11 03	$0 00	$0 00	$0 00	$0 00
11/16/2016	05/04/2016	5 00	$163 13	$164 37	$-1 24	$0 00	$0 00	$0 00	$0 00
11/16/2016	05/04/2016	1 00	$32 61	$32 87	$-0 26	$0 00	$0 00	$0 00	$0 00
11/16/2016	05/04/2016	19 00	$622 36	$624 59	$-2 23	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
PROGRESSIVE CORP		**743315103**							
11/17/2016	01/28/2016	41 00	$1,348 36	$1,256 59	$91 77	$0 00	$0 00	$0 00	$0 00
11/17/2016	01/29/2016	2 00	$65 77	$62 24	$3 53	$0 00	$0 00	$0 00	$0 00
11/17/2016	01/29/2016	12 00	$394 64	$372 71	$21 93	$0 00	$0 00	$0 00	$0 00
11/18/2016	01/28/2016	1 00	$33 06	$30 65	$2 41	$0 00	$0 00	$0 00	$0 00
11/18/2016	02/01/2016	27 00	$892 72	$814 22	$78 50	$0 00	$0 00	$0 00	$0 00
PRUDENTIAL FINL INC		**744320102**							
06/27/2016	07/20/2015	80 00	$5,534 75	$7,097 86	$-1,563 11	$0 00	$0 00	$0 00	$0 00
06/27/2016	07/20/2015	43 00	$2,974 93	$3,814 81	$-839 88	$0 00	$0 00	$0 00	$0 00
PRUDENTIAL PLC ADR		**74435K204**							
01/29/2016	04/30/2015	4 00	$156 62	$200 47	$-43 85	$0 00	$0 00	$0 00	$0 00
02/05/2016	02/05/2015	28 00	$992 66	$1,382 64	$-389 98	$0 00	$0 00	$0 00	$0 00
02/05/2016	04/30/2015	21 00	$744 49	$1,052 48	$-307 99	$0 00	$0 00	$0 00	$0 00
02/08/2016	06/15/2015	51 00	$1,702 33	$2,514 64	$-812 31	$0 00	$0 00	$0 00	$0 00
02/08/2016	10/06/2015	43 00	$1,435 29	$1,946 47	$-511 18	$0 00	$0 00	$0 00	$0 00
PUBLIC SERVICE ENTERPRISE GROUP INC		**744573106**							
09/28/2016	06/27/2016	292 00	$12,461 06	$12,897 06	$-436 00	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
PUBLIC STORAGE INC		**74460D109**							
04/20/2016	03/24/2016	15 00	$3,946 04	$3,986 29	$-40 25	$0 00	$0 00	$0 00	$0 00
QUANTA SVCS INC		**74762E102**							
01/22/2016	06/26/2015	57 00	$1,019 75	$1,687 52	$-667 77	$0 00	$667 77	$0 00	$0 00
01/22/2016	06/29/2015	22 00	$393 59	$639 67	$-246 08	$0 00	$246 08	$0 00	$0 00
01/22/2016	06/29/2015	47 00	$840 85	$1 364 61	$-523 76	$0 00	$523 76	$0 00	$0 00
01/25/2016	06/02/2015	57 00	$1,021 87	$1,847 31	$-825 44	$0 00	$825 44	$0 00	$0 00
01/25/2016	06/05/2015	21 00	$376 48	$668 60	$-292 12	$0 00	$292 12	$0 00	$0 00
01/25/2016	06/05/2015	22 00	$394 40	$701 34	$-306 94	$0 00	$306 94	$0 00	$0 00
01/25/2016	06/05/2015	26 00	$466 11	$827 78	$-361 67	$0 00	$0 00	$0 00	$0 00
01/25/2016	06/29/2015	21 00	$377 08	$609 71	$-232 63	$0 00	$0 00	$0 00	$0 00
01/25/2016	06/29/2015	14 00	$250 99	$406 48	$-155 49	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/06/2015	8 00	$143 04	$281 40	$-138 36	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/06/2015	49 00	$875 09	$1,723 58	$-848 49	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/09/2015	21 00	$375 04	$727 55	$-352 51	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/09/2015	1 00	$17 86	$34 65	$-16 79	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP								
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
QUANTA SVCS INC		**74762E102**							
01/26/2016	05/09/2015	21 00	$375 03	$726 70	$-351 67	$0 00	$0 00	$0 00	$0 00
01/26/2016	06/29/2015	19 00	$339 32	$551 65	$-212 33	$0 00	$0 00	$0 00	$0 00
01/26/2016	06/30/2015	1 00	$17 86	$28 93	$-11 07	$0 00	$0 00	$0 00	$0 00
01/27/2016	06/30/2015	59 00	$1,064 73	$1,703 77	$-639 04	$0 00	$0 00	$0 00	$0 00
01/27/2016	06/30/2015	5 00	$90 23	$144 65	$-54 42	$0 00	$0 00	$0 00	$0 00
01/27/2016	07/01/2015	20 00	$360 92	$575 71	$-214 79	$0 00	$0 00	$0 00	$0 00
01/28/2016	07/01/2015	83 00	$1,492 46	$2,387 59	$-895 13	$0 00	$0 00	$0 00	$0 00
01/28/2016	12/03/2015	22 00	$395 59	$503 96	$-108 37	$0 00	$0 00	$0 00	$0 00
01/29/2016	12/02/2015	81 00	$1,481 61	$1,829 60	$-347 99	$0 00	$0 00	$0 00	$0 00
01/29/2016	12/03/2015	49 00	$896 29	$1,122 47	$-226 18	$0 00	$0 00	$0 00	$0 00
01/29/2016	12/03/2015	32 00	$585 33	$728 12	$-142 79	$0 00	$0 00	$0 00	$0 00
RMR GROUP INC		**74967R106**							
01/29/2016	12/14/2015	0 37	$8 18	$4 38	$3 80	$0 00	$0 00	$0 00	$0 00
04/01/2016	12/14/2015	16 00	$393 35	$190 24	$203 11	$0 00	$0 00	$0 00	$0 00
RANGE RES CORP		**75281A109**							
01/21/2016	06/26/2015	13 00	$305 33	$662 07	$-356 74	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
RANGE RES CORP		**75281A109**							
01/21/2016	08/10/2015	36 00	$845 52	$1,329 07	$-483 55	$0 00	$0 00	$0 00	$0 00
01/21/2016	09/02/2015	41 00	$962 96	$1,536 46	$-573 50	$0 00	$0 00	$0 00	$0 00
RAYTHEON CO NEW		**755111507**							
01/04/2016	08/27/2015	11 00	$1,341 75	$1,154 50	$187 25	$0 00	$0 00	$0 00	$0 00
04/21/2016	07/31/2015	20 00	$2,526 66	$2,183 23	$343 43	$0 00	$0 00	$0 00	$0 00
04/21/2016	10/19/2015	54 00	$6,821 98	$6,095 98	$726 00	$0 00	$0 00	$0 00	$0 00
04/21/2016	10/19/2015	57 00	$7,200 99	$6,393 43	$807 56	$0 00	$0 00	$0 00	$0 00
REYNOLDS AMERN INC		**761713106**							
10/05/2016	06/15/2016	22 00	$1,016 62	$1,105 69	$-89 07	$0 00	$89 07	$0 00	$0 00
11/01/2016	05/24/2016	22 00	$1,204 10	$1,131 49	$72 61	$0 00	$0 00	$0 00	$0 00
11/01/2016	06/15/2016	65 00	$3,557 57	$3,266 83	$290 74	$0 00	$0 00	$0 00	$0 00
11/01/2016	09/13/2016	2 00	$109 46	$94 76	$14 70	$0 00	$0 00	$0 00	$0 00
ROCKWELL INTL CORP NEW		**773903109**							
01/29/2016	12/23/2015	1 00	$94 79	$104 12	$-9 33	$0 00	$9 33	$0 00	$0 00
04/20/2016	12/23/2015	11 00	$1,276 14	$1,145 32	$130 82	$0 00	$0 00	$0 00	$0 00
11/08/2016	07/20/2016	6 00	$752 18	$717 43	$34 75	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ROCKWELL INTL CORP NEW		**773903109**							
11/08/2016	07/21/2016	4 00	$501 46	$478 64	$22 82	$0 00	$0 00	$0 00	$0 00
11/08/2016	10/19/2016	2 00	$250 73	$235 97	$14 76	$0 00	$0 00	$0 00	$0 00
11/17/2016	12/23/2015	11 00	$1,456 46	$1,145 33	$311 13	$0 00	$0 00	$0 00	$0 00
11/17/2016	10/19/2016	10 00	$1,324 06	$1,179 84	$144 22	$0 00	$0 00	$0 00	$0 00
11/25/2016	12/20/2015	1 00	$132 63	$104 01	$28 62	$0 00	$0 00	$0 00	$0 00
11/25/2016	12/23/2015	4 00	$530 52	$416 48	$114 04	$0 00	$0 00	$0 00	$0 00
11/25/2016	02/05/2016	9 00	$1,193 66	$888 89	$304 77	$0 00	$0 00	$0 00	$0 00
11/25/2016	02/08/2016	4 00	$530 52	$390 61	$139 91	$0 00	$0 00	$0 00	$0 00
11/28/2016	01/26/2016	12 00	$1,585 53	$1,136 22	$449 31	$0 00	$0 00	$0 00	$0 00
11/28/2016	02/08/2016	2 00	$264 26	$195 31	$68 95	$0 00	$0 00	$0 00	$0 00
ROYAL DUTCH SHELL PLC SPONSORED		**780259107**							
04/29/2016	10/21/2015	31 00	$1,649 20	$1,745 92	$-96 72	$0 00	$0 00	$0 00	$0 00
05/09/2016	10/21/2015	17 00	$854 87	$957 44	$-102 57	$0 00	$0 00	$0 00	$0 00
05/09/2016	11/02/2015	13 00	$653 73	$688 15	$-34 42	$0 00	$0 00	$0 00	$0 00
05/10/2016	11/02/2015	17 00	$859 53	$899 88	$-40 35	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ROYAL DUTCH SHELL PLC SPONSORED		**780259107**							
05/10/2016	12/15/2015	14 00	$707 85	$627 27	$80 58	$0 00	$0 00	$0 00	$0 00
09/07/2016	12/15/2015	22 00	$1,176 17	$985 70	$190 47	$0 00	$0 00	$0 00	$0 00
09/07/2016	02/05/2016	18 00	$962 32	$803 60	$158 72	$0 00	$0 00	$0 00	$0 00
09/07/2016	02/08/2016	15 00	$801 94	$658 46	$143 48	$0 00	$0 00	$0 00	$0 00
RYDER SYSTEM INC		**783549108**							
06/27/2016	04/28/2016	198 00	$11,688 63	$13,976 76	$-2,288 13	$0 00	$0 00	$0 00	$0 00
SEI INVESTMENTS COMPANY		**784117103**							
11/04/2016	03/11/2016	2 00	$88 16	$80 44	$7 72	$0 00	$0 00	$0 00	$0 00
SABMILLER PLC SPONSORED ADR		**78572M105**							
08/05/2016	02/16/2016	25 00	$1,420 86	$1,512 75	$-91 89	$0 00	$0 00	$0 00	$0 00
08/08/2016	02/16/2016	4 00	$226 87	$242 04	$-15 17	$0 00	$0 00	$0 00	$0 00
08/16/2016	02/16/2016	12 00	$681 89	$726 12	$-44 23	$0 00	$0 00	$0 00	$0 00
08/17/2016	02/16/2016	26 00	$1,477 71	$1,573 26	$-95 55	$0 00	$0 00	$0 00	$0 00
09/06/2016	02/16/2016	22 00	$1,288 97	$1,331 22	$-42 25	$0 00	$0 00	$0 00	$0 00
09/07/2016	02/16/2016	17 00	$995 16	$1,028 67	$-33 51	$0 00	$0 00	$0 00	$0 00
09/07/2016	02/16/2016	1 00	$58 42	$60 51	$-2 09	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
SABMILLER PLC SPONSORED ADR		**78572M105**							
09/08/2016	02/16/2016	17 00	$992 40	$1,028 67	$-36 27	$0 00	$0 00	$0 00	$0 00
09/09/2016	02/16/2016	20 00	$1,161 05	$1,210 20	$-49 15	$0 00	$0 00	$0 00	$0 00
09/12/2016	02/16/2016	19 00	$1,104 94	$1,149 69	$-44 75	$0 00	$0 00	$0 00	$0 00
09/13/2016	02/16/2016	9 00	$526 50	$544 59	$-18 09	$0 00	$0 00	$0 00	$0 00
10/19/2016	02/16/2016	62 00	$3,397 04	$3,751 62	$-354 58	$0 00	$0 00	$0 00	$0 00
10/19/2016	03/11/2016	2 00	$109 58	$120 80	$-11 22	$0 00	$0 00	$0 00	$0 00
ST JUDE MEDICAL INC		**790849103**							
05/31/2016	10/19/2015	199 00	$15,531 81	$13,533 21	$1,998 60	$0 00	$0 00	$0 00	$0 00
05/31/2016	10/19/2015	21 00	$1,639 03	$1,432 33	$206 70	$0 00	$0 00	$0 00	$0 00
SANDISK CORP		**80004C101**							
01/25/2016	03/12/2015	33 00	$1,982 55	$2,758 16	$-775 61	$0 00	$0 00	$0 00	$0 00
01/25/2016	03/19/2015	35 00	$2,102 70	$2,965 06	$-862 36	$0 00	$0 00	$0 00	$0 00
01/25/2016	03/26/2015	37 00	$2,222 86	$2,499 30	$-276 44	$0 00	$0 00	$0 00	$0 00
SASOL LTD SPONSORED ADR		**803866300**							
09/12/2016	04/22/2016	308 00	$7,869 35	$9,879 53	$-2,010 18	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
SCHLUMBERGER LTD		**806857108**							
03/18/2016	07/31/2015	6 00	$440 69	$497 81	$-57 12	$0 00	$0 00	$0 00	$0 00
SCHWAB CHARLES CORP NEW		**808513105**							
08/19/2016	03/07/2016	38 00	$1,156 89	$1,046 75	$110 14	$0 00	$0 00	$0 00	$0 00
08/19/2016	05/25/2016	45 00	$1,370 00	$1.386 97	$-16 97	$0 00	$0 00	$0 00	$0 00
08/19/2016	07/20/2016	52 00	$1,583 12	$1,448 20	$134 92	$0 00	$0 00	$0 00	$0 00
08/19/2016	08/08/2016	37 00	$1,126 45	$1,112 62	$13 83	$0 00	$0 00	$0 00	$0 00
11/08/2016	03/07/2016	15 00	$485 03	$413 19	$71 84	$0 00	$0 00	$0 00	$0 00
11/08/2016	06/30/2016	28 00	$905 40	$711 42	$193 98	$0 00	$0 00	$0 00	$0 00
11/11/2016	06/30/2016	43 00	$1 545 64	$1,092 54	$453 10	$0 00	$0 00	$0 00	$0 00
REAL ESTATE SELECT SECTOR SPDR		**81369Y860**							
10/04/2016	09/22/2016	0 56	$18 38	$18 20	$0 18	$0 00	$0 00	$0 00	$0 00
SEMPRA ENERGY		**816851109**							
03/07/2016	08/10/2015	11 00	$1,068 99	$1,123 73	$-54 74	$0 00	$0 00	$0 00	$0 00
10/05/2016	11/10/2015	1 00	$103 09	$101 16	$1 93	$0 00	$0 00	$0 00	$0 00
10/05/2016	08/19/2016	14 00	$1,443 23	$1.505 10	$-61 87	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
SHERWIN WILLIAMS CO		**824348106**							
02/16/2016	07/20/2015	5 00	$1,297 52	$1,342 65	$-45 13	$0 00	$45 13	$0 00	$0 00
11/04/2016	03/11/2016	1 00	$244 29	$285 07	$-40 78	$0 00	$0 00	$0 00	$0 00
11/04/2016	04/08/2016	4 00	$977 14	$1,183 66	$-206 52	$0 00	$0 00	$0 00	$0 00
11/04/2016	05/16/2016	2 00	$488 57	$595 35	$-106 78	$0 00	$0 00	$0 00	$0 00
11/07/2016	03/11/2016	4 00	$989 08	$1,140 27	$-151 19	$0 00	$0 00	$0 00	$0 00
11/07/2016	03/14/2016	10 00	$2,472 69	$2,844 95	$-372 26	$0 00	$0 00	$0 00	$0 00
SHIRE PHARMACEUTICALS GROUP PLC		**82481R106**							
07/25/2016	06/03/2016	0 08	$14 61	$14 25	$0 36	$0 00	$0 00	$0 00	$0 00
SIMON PPTY GROUP INC NEW		**828806109**							
10/05/2016	06/30/2016	1 00	$195 07	$216 72	$-21 65	$0 00	$0 00	$0 00	$0 00
10/05/2016	07/11/2016	6 00	$1,170 39	$1,327 13	$-156 74	$0 00	$0 00	$0 00	$0 00
SKYWORKS SOLUTIONS INC		**83088M102**							
07/06/2016	04/14/2016	12 00	$705 57	$920 71	$-215 14	$0 00	$0 00	$0 00	$0 00
07/06/2016	04/15/2016	15 00	$881 96	$1,146 35	$-264 39	$0 00	$0 00	$0 00	$0 00
07/06/2016	04/15/2016	12 00	$705 56	$917 10	$-211 54	$0 00	$0 00	$0 00	$0 00
07/06/2016	04/29/2016	27 00	$1,587 52	$1,845 78	$-258 26	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
STARWOOD HOTELS & RESORTS		**85590A401**							
02/16/2016	03/27/2015	26 00	$1,701 92	$2,193 46	$-491 54	$0 00	$0 00	$0 00	$0 00
STEEL DYNAMICS INC		**858119100**							
11/17/2016	11/01/2016	41 00	$1,369 74	$1,110 84	$258 90	$0 00	$0 00	$0 00	$0 00
12/07/2016	11/01/2016	126 00	$4,923 38	$3 413 79	$1,509 59	$0 00	$0 00	$0 00	$0 00
SYNGENTA AG SPONSORED ADR		**87160A100**							
01/29/2016	11/13/2015	4 00	$294 63	$293 95	$0 68	$0 00	$0 00	$0 00	$0 00
02/05/2016	11/13/2015	19 00	$1,519 91	$1,396 26	$123 65	$0 00	$0 00	$0 00	$0 00
02/05/2016	11/17/2015	8 00	$639 96	$584 70	$55 26	$0 00	$0 00	$0 00	$0 00
02/08/2016	11/11/2015	24 00	$1,926 34	$1,668 22	$258 12	$0 00	$0 00	$0 00	$0 00
02/08/2016	11/12/2015	31 00	$2,488 19	$2,142 19	$346 00	$0 00	$0 00	$0 00	$0 00
02/08/2016	11/16/2015	13 00	$1,043 43	$940 14	$103 29	$0 00	$0 00	$0 00	$0 00
02/08/2016	11/17/2015	4 00	$321 06	$292 35	$28 71	$0 00	$0 00	$0 00	$0 00
SYNCHRONY FINL		**87165B103**							
03/14/2016	12/01/2015	43 00	$1,225 58	$1,390 88	$-165 30	$0 00	$0 00	$0 00	$0 00
03/18/2016	11/16/2015	46 00	$1,308 42	$1,387 75	$-79 33	$0 00	$0 00	$0 00	$0 00
03/18/2016	12/01/2015	78 00	$2,218 63	$2,522 99	$-304 36	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
TJX COS INC NEW		**872540109**							
03/31/2016	12/10/2015	16 00	$1,256 39	$1,145 90	$110 49	$0 00	$0 00	$0 00	$0 00
05/11/2016	12/10/2015	5 00	$370 31	$358 09	$12 22	$0 00	$0 00	$0 00	$0 00
05/12/2016	12/10/2015	9 00	$665 32	$644 57	$20 75	$0 00	$0 00	$0 00	$0 00
TANGER FACTORY OUTLET CTRS INC		**875465106**							
11/04/2016	04/01/2016	328 00	$10,845 48	$12,036 03	$-1,190 55	$0 00	$0 00	$0 00	$0 00
TARGET CORP		**87612E106**							
01/29/2016	08/27/2015	1 00	$72 11	$77 60	$-5 49	$0 00	$0 00	$0 00	$0 00
05/18/2016	08/27/2015	65 00	$4,414 82	$5,043 82	$-629 00	$0 00	$0 00	$0 00	$0 00
05/18/2016	09/02/2015	16 00	$1,086 72	$1,223 08	$-136 36	$0 00	$0 00	$0 00	$0 00
TESLA MTRS INC		**88160R101**							
12/01/2016	12/30/2015	6 00	$1,091 51	$1,456 09	$-364 58	$0 00	$0 00	$0 00	$0 00
12/01/2016	03/16/2016	5 00	$909 60	$1 106 20	$-196 60	$0 00	$0 00	$0 00	$0 00
TEVA PHARMACEUTICAL INDS LTD		**881624209**							
02/16/2016	03/31/2015	31 00	$1,742 25	$1,946 60	$-204 35	$0 00	$0 00	$0 00	$0 00
08/08/2016	11/16/2015	10 00	$532 67	$589 13	$-56 46	$0 00	$0 00	$0 00	$0 00
08/08/2016	12/15/2015	21 00	$1,118 62	$1,374 51	$-255 89	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
TEVA PHARMACEUTICAL INDS LTD		**881624209**							
08/11/2016	11/16/2015	23 00	$1,218 76	$1 355 01	$-136 25	$0 00	$0 00	$0 00	$0 00
09/07/2016	06/15/2016	2 00	$101 52	$105 47	$-3 95	$0 00	$0 00	$0 00	$0 00
11/08/2016	05/18/2016	25 00	$973 97	$1,300 39	$-326 42	$0 00	$0 00	$0 00	$0 00
11/08/2016	06/15/2016	31 00	$1,207 72	$1,634 72	$-427 00	$0 00	$0 00	$0 00	$0 00
11/08/2016	10/19/2016	32 00	$1,246 68	$1,384 96	$-138 28	$0 00	$0 00	$0 00	$0 00
TIFFANY & CO NEW		**886547108**							
06/16/2016	03/31/2016	11 00	$666 50	$808 54	$-142 04	$0 00	$0 00	$0 00	$0 00
06/16/2016	03/31/2016	9 00	$545 57	$661 53	$-115 96	$0 00	$0 00	$0 00	$0 00
06/16/2016	04/01/2016	8 00	$484 73	$587 56	$-102 83	$0 00	$0 00	$0 00	$0 00
06/17/2016	04/01/2016	13 00	$790 90	$954 79	$-163 89	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/01/2016	5 00	$287 59	$367 23	$-79 64	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/04/2016	19 00	$1,092 84	$1,392 32	$-299 48	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/11/2016	17 00	$977 81	$1,205 15	$-227 34	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/12/2016	8 00	$460 14	$562 90	$-102 76	$0 00	$0 00	$0 00	$0 00
US BANCORP DEL NEW		**902973304**							
04/29/2016	01/14/2016	41 00	$1,744 36	$1,636 58	$107 78	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
US BANCORP DEL NEW		**902973304**							
04/29/2016	02/05/2016	38 00	$1,616 72	$1,521 95	$94 77	$0 00	$0 00	$0 00	$0 00
11/01/2016	01/14/2016	35 00	$1,559 77	$1,397 08	$162 69	$0 00	$0 00	$0 00	$0 00
ULTA SALON COSMETICS & FRAGRANCE		**90384S303**							
03/31/2016	02/23/2016	6 00	$1,159 68	$961 49	$198 19	$0 00	$0 00	$0 00	$0 00
ULTIMATE SOFTWARE GROUP INC		**90385D107**							
02/16/2016	08/12/2015	27 00	$4,313 96	$5,176 37	$-862 41	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/13/2015	3 00	$479 33	$578 77	$-99 44	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/15/2015	18 00	$2,875 98	$3,417 79	$-541 81	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/16/2015	13 00	$2,077 10	$2,506 21	$-429 11	$0 00	$0 00	$0 00	$0 00
UNITED STATES TREAS NT		**912828126**							
12/09/2016	10/12/2016	40,000 00	$37,785 94	$39,434 37	$-1,648 43	$0 00	$0 00	$0 00	$0 00
UNITED STATES TREAS NT		**912828T91**							
12/09/2016	11/21/2016	58,000 00	$55,698 13	$56,117 27	$-419 14	$0 00	$0 00	$0 00	$0 00
12/09/2016	11/22/2016	27,000 00	$25,928 44	$26,162 58	$-234 14	$0 00	$0 00	$0 00	$0 00
12/09/2016	11/23/2016	26,000 00	$24,968 12	$25,103 20	$-135 08	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
UNITED STATES TREAS NT		**912828XL9**							
10/11/2016	11/06/2015	38,573 04	$39,437 92	$37,356 30	$2,081 62	$0 00	$0 00	$0 00	$0 00
UNITED TECHNOLOGIES CORP		**913017109**							
01/26/2016	03/09/2015	16 00	$1,377 67	$1,947 30	$-569 63	$0 00	$0 00	$0 00	$0 00
10/19/2016	10/21/2015	22 00	$2,204 02	$2,168 71	$35 31	$0 00	$0 00	$0 00	$0 00
UNITEDHEALTH GROUP INC		**91324P102**							
02/16/2016	07/16/2015	47 00	$5,369 16	$5,866 61	$-497 45	$0 00	$0 00	$0 00	$0 00
03/24/2016	07/16/2015	2 00	$255 00	$247 13	$7 87	$0 00	$0 00	$0 00	$0 00
03/24/2016	10/13/2015	7 00	$892 50	$876 96	$15 54	$0 00	$0 00	$0 00	$0 00
UNUMPROVIDENT CORP		**91529Y106**							
01/26/2016	11/10/2015	82 00	$2,288 16	$3,007 01	$-718 85	$0 00	$0 00	$0 00	$0 00
01/26/2016	11/11/2015	8 00	$223 24	$294 37	$-71 13	$0 00	$0 00	$0 00	$0 00
VALEANT PHARMACEUTICALS INTL INC		**91911K102**							
02/25/2016	12/29/2015	28 00	$2,339 95	$2,830 94	$-490 99	$0 00	$0 00	$0 00	$0 00
VALERO ENERGY (NEW)		**91913Y100**							
04/11/2016	05/22/2015	15 00	$914 63	$914 20	$0 43	$0 00	$0 00	$0 00	$0 00
04/11/2016	10/19/2015	204 00	$12,439 04	$12,535 13	$-96 09	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
VALERO ENERGY (NEW)		**91913Y100**							
04/21/2016	05/21/2015	120 00	$7,272 80	$7,273 24	$-0 44	$0 00	$0 00	$0 00	$0 00
04/21/2016	05/22/2015	102 00	$6,181 88	$6,216 55	$-34 67	$0 00	$0 00	$0 00	$0 00
VARIAN MED SYS INC		**92220P105**							
11/04/2016	03/11/2016	1 00	$89 50	$79 19	$10 31	$0 00	$0 00	$0 00	$0 00
VERTEX PHARMACEUTICALS INC		**92532F100**							
02/16/2016	03/27/2015	33 00	$2,788 23	$3,976 82	$-1,188 59	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/06/2015	17 00	$1,436 36	$2,354 89	$-918 53	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/23/2015	25 00	$2,112 30	$2,824 17	$-711 87	$0 00	$0 00	$0 00	$0 00
12/01/2016	04/28/2016	5 00	$393 67	$444 88	$-51 21	$0 00	$0 00	$0 00	$0 00
12/02/2016	04/28/2016	8 00	$610 95	$711 82	$-100 87	$0 00	$0 00	$0 00	$0 00
12/02/2016	05/10/2016	13 00	$992 80	$1,137 64	$-144 84	$0 00	$0 00	$0 00	$0 00
VISA INC CL A		**92826C839**							
01/29/2016	01/26/2016	1 00	$73 33	$71 80	$1 53	$0 00	$0 00	$0 00	$0 00
WELLS FARGO & CO (NEW)		**949746101**							
10/05/2016	10/27/2015	21 00	$939 96	$1,134 56	$-194 60	$0 00	$0 00	$0 00	$0 00
10/05/2016	11/05/2015	60 00	$2,685 59	$3,302 11	$-616 52	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
WORKDAY INC		**98138H101**							
07/05/2016	12/09/2015	10 00	$723 86	$836 67	$-112 81	$0 00	$0 00	$0 00	$0 00
07/06/2016	12/09/2015	4 00	$290 42	$333 98	$-43 56	$0 00	$0 00	$0 00	$0 00
07/06/2016	12/09/2015	1 00	$71 89	$83 67	$-11 78	$0 00	$0 00	$0 00	$0 00
07/06/2016	12/09/2015	1 00	$71 89	$83 50	$-11 61	$0 00	$0 00	$0 00	$0 00
07/06/2016	12/10/2015	6 00	$435 63	$499 81	$-64 18	$0 00	$0 00	$0 00	$0 00
07/06/2016	12/10/2015	8 00	$580 83	$666 48	$-85 65	$0 00	$0 00	$0 00	$0 00
07/07/2016	12/10/2015	3 00	$219 60	$249 91	$-30 31	$0 00	$0 00	$0 00	$0 00
07/07/2016	12/11/2015	4 00	$292 79	$320 52	$-27 73	$0 00	$0 00	$0 00	$0 00
12/01/2016	12/11/2015	19 00	$1,546 89	$1,522 48	$24 41	$0 00	$0 00	$0 00	$0 00
12/02/2016	12/11/2015	5 00	$356 44	$400 65	$-44 21	$0 00	$0 00	$0 00	$0 00
12/02/2016	12/14/2015	1 00	$71 29	$79 75	$-8 46	$0 00	$0 00	$0 00	$0 00
12/02/2016	03/11/2016	6 00	$427 73	$427 26	$0 47	$0 00	$0 00	$0 00	$0 00
12/02/2016	03/14/2016	10 00	$712 88	$714 83	$-1 95	$0 00	$0 00	$0 00	$0 00
ZIMMER HLDGS INC		**98956P102**							
06/22/2016	04/01/2016	16 00	$1,902 36	$1,720 16	$182 20	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ZIMMER HLDGS INC		**98956P102**							
12/07/2016	08/08/2016	16 00	$1,663 04	$2,105 51	$-442 47	$0 00	$0 00	$0 00	$0 00
12/07/2016	09/07/2016	3 00	$311 82	$389 94	$-78 12	$0 00	$0 00	$0 00	$0 00
ALLERGAN PLC		**G0177J108**							
09/07/2016	11/16/2015	14 00	$3,311 84	$4,195 70	$-883 86	$0 00	$883 86	$0 00	$0 00
11/15/2016	08/17/2016	12 00	$2,292 95	$3,051 88	$-758 93	$0 00	$0 00	$0 00	$0 00
11/15/2016	09/08/2016	7 00	$1,337 56	$1 685 31	$-347 75	$0 00	$0 00	$0 00	$0 00
DELPHI AUTOMOTIVE PLC		**G27823106**							
06/27/2016	10/07/2015	6 00	$354 46	$477 48	$-123 02	$0 00	$0 00	$0 00	$0 00
06/27/2016	02/29/2016	5 00	$295 39	$336 02	$-40 63	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/13/2016	9 00	$531 69	$687 37	$-155 68	$0 00	$0 00	$0 00	$0 00
06/27/2016	04/14/2016	3 00	$177 23	$230 07	$-52 84	$0 00	$0 00	$0 00	$0 00
11/11/2016	02/29/2016	15 00	$988 65	$1,008 06	$-19 41	$0 00	$0 00	$0 00	$0 00
INVESCO LTD SHS		**G491BT108**							
01/29/2016	02/04/2015	11 00	$326 82	$425 29	$-98 47	$0 00	$0 00	$0 00	$0 00
06/30/2016	07/13/2015	28 00	$711 48	$1,045 98	$-334 50	$0 00	$0 00	$0 00	$0 00
11/25/2016	12/23/2015	55 00	$1,738 75	$1,818 72	$-79 97	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
MEDTRONIC PLC		**G5960L103**							
01/29/2016	02/19/2015	7 00	$529 34	$522 26 *	$7 08	$0 00	$0 00	$0 00	$0 00
06/22/2016	07/09/2015	25 00	$2,111 68	$1,818 48 *	$293 20	$0 00	$0 00	$0 00	$0 00
09/08/2016	03/15/2016	15 00	$1,293 07	$1,146 35 *	$146 72	$0 00	$0 00	$0 00	$0 00
11/14/2016	01/28/2016	16 00	$1,260 87	$1,186 38 *	$74 49	$0 00	$0 00	$0 00	$0 00
11/14/2016	03/15/2016	5 00	$394 02	$382 11 *	$11 91	$0 00	$0 00	$0 00	$0 00
11/14/2016	03/29/2016	14 00	$1,103 26	$1,055 10	$48 16	$0 00	$0 00	$0 00	$0 00
11/21/2016	01/28/2016	26 00	$2,103 00	$1,927 86 *	$175 14	$0 00	$0 00	$0 00	$0 00
11/22/2016	01/28/2016	23 00	$1,710 37	$1,705 41 *	$4 96	$0 00	$0 00	$0 00	$0 00
MICHAEL KORS HLDGS LTD		**G60754101**							
01/29/2016	11/05/2015	1 00	$39 79	$43 76	$-3 97	$0 00	$0 00	$0 00	$0 00
02/05/2016	11/05/2015	23 00	$1,186 70	$1,006 40	$180 30	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/27/2015	9 00	$458 41	$388 48	$69 93	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/05/2015	16 00	$814 94	$700 10	$114 84	$0 00	$0 00	$0 00	$0 00
03/14/2016	08/27/2015	37 00	$2,169 01	$1,597 07	$571 94	$0 00	$0 00	$0 00	$0 00
03/15/2016	08/27/2015	18 00	$1,037 90	$776 96	$260 94	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
XL GROUP PLC		**G98290102**							
01/29/2016	12/23/2015	7 00	$253 05	$275 56	$-22 51	$0 00	$0 00	$0 00	$0 00
04/29/2016	12/15/2015	68 00	$2,226 41	$2,605 77	$-379 36	$0 00	$0 00	$0 00	$0 00
04/29/2016	12/23/2015	55 00	$1,800 77	$2,165 13	$-364 36	$0 00	$0 00	$0 00	$0 00
04/29/2016	04/20/2016	39 00	$1,276 91	$1,435 57	$-158 66	$0 00	$0 00	$0 00	$0 00
CHUBB LTD		**H1467J104**							
01/29/2016	10/27/2015	1 00	$112 39	$114 41	$-2 02	$0 00	$2 02	$0 00	$0 00
03/09/2016	01/14/2016	0 26	$30 66	$29 09	$1 57	$0 00	$0 00	$0 00	$0 00
03/11/2016	10/26/2015	1 00	$119 43	$111 23	$8 20	$0 00	$0 00	$0 00	$0 00
03/11/2016	01/28/2016	95 00	$11,345 91	$10,374 99	$970 92	$0 00	$0 00	$0 00	$0 00
11/08/2016	09/13/2016	11 00	$1,377 37	$1,388 62	$-11 25	$0 00	$11 25	$0 00	$0 00
ASML HOLDINGS NV		**N07059210**							
02/16/2016	08/24/2015	13 00	$1,092 62	$1,116 28	$-23 66	$0 00	$0 00	$0 00	$0 00
MOBILEYE NV		**N51488117**							
08/26/2016	10/02/2015	33 00	$1,572 23	$1,629 79	$-57 56	$0 00	$0 00	$0 00	$0 00
08/26/2016	10/02/2015	15 00	$714 65	$740 43	$-25 78	$0 00	$0 00	$0 00	$0 00
08/26/2016	10/02/2015	6 00	$284 99	$296 33	$-11 34	$0 00	$0 00	$0 00	$0 00

Short Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
MOBILEYE NV		**N51488117**							
08/29/2016	10/02/2015	3 00	$143 34	$148 08	$-4 74	$0 00	$0 00	$0 00	$0 00
08/29/2016	10/05/2015	4 00	$191 13	$195 92	$-4 79	$0 00	$0 00	$0 00	$0 00
LYONDELLBASELL INDUSTRIES NV		**N53745100**							
07/13/2016	12/03/2015	143 00	$10,961 10	$13,512 17	$-2,551 07	$0 00	$0 00	$0 00	$0 00
NXP SEMICONDUCTORS NV		**N6596X109**							
01/29/2016	09/10/2015	2 00	$148 28	$176 45	$-28 17	$0 00	$0 00	$0 00	$0 00
10/05/2016	04/29/2016	11 00	$1,131 80	$932 36	$199 44	$0 00	$0 00	$0 00	$0 00
Total Short Term Gain/Loss			*$1 466 773 57*	*$1 552,274 11*	*$-85 500 54*	*$86 27*	*$7 072 59*	*$0 00*	*$0 00*

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
AFLAC INC		**001055102**							
04/25/2016	10/17/2014	13	$875 28	$735 29	$139 99	$0 00	$0 00	$0 00	$0 00
04/25/2016	12/15/2014	12	$807 95	$692 42	$115 53	$0 00	$0 00	$0 00	$0 00
08/01/2016	10/17/2014	24	$1,717 03	$1,357 46	$359 57	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
AFLAC INC		**001055102**							
08/25/2016	10/17/2014	60	$4,372 69	$3,393 66	$979 03	$0 00	$0 00	$0 00	$0 00
AMC NETWORKS INC		**00164V103**							
02/25/2016	02/27/2014	12	$794 99	$876 04	$-81 05	$0 00	$0 00	$0 00	$0 00
02/26/2016	02/27/2014	9	$595 36	$657 03	$-61 67	$0 00	$0 00	$0 00	$0 00
02/29/2016	02/27/2014	13	$856 91	$949 06	$-92 15	$0 00	$0 00	$0 00	$0 00
02/29/2016	02/27/2014	1	$66 07	$73 00	$-6 93	$0 00	$0 00	$0 00	$0 00
03/01/2016	02/27/2014	3	$195 64	$219 01	$-23 37	$0 00	$0 00	$0 00	$0 00
03/01/2016	11/07/2014	9	$586 93	$557 95	$28 98	$0 00	$0 00	$0 00	$0 00
03/02/2016	11/07/2014	17	$1,086 68	$1,053 90	$32 78	$0 00	$0 00	$0 00	$0 00
ABBOTT LABS		**002824100**							
02/16/2016	11/08/2013	130	$4,933 54	$4,921 49	$12 05	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/11/2013	40	$1,518 01	$1,532 21	$-14 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/13/2014	79	$2,998 07	$3,517 86	$-519 79	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/14/2014	5	$189 75	$222 45	$-32 70	$0 00	$0 00	$0 00	$0 00
ABBVIE INC		**00287Y109**							
09/16/2016	06/08/2015	3	$190 08	$203 87	$-13 79	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
ABBVIE INC		**00287Y109**							
09/16/2016	06/12/2015	33	$2,090 87	$2,428 36	$-337 49	$0 00	$0 00	$0 00	$0 00
09/16/2016	06/26/2015	32	$2,027 51	$2,253 51	$-226 00	$0 00	$0 00	$0 00	$0 00
09/16/2016	07/01/2015	10	$633 60	$684 56	$-50 96	$0 00	$0 00	$0 00	$0 00
09/16/2016	07/23/2015	9	$570 24	$642 26	$-72 02	$0 00	$0 00	$0 00	$0 00
09/19/2016	06/04/2015	12	$758 18	$812 73	$-54 55	$0 00	$0 00	$0 00	$0 00
09/19/2016	06/04/2015	10	$631 30	$677 28	$-45 98	$0 00	$0 00	$0 00	$0 00
09/19/2016	06/05/2015	31	$1,958 62	$2,093 03	$-134 41	$0 00	$0 00	$0 00	$0 00
09/19/2016	06/08/2015	62	$3,914 04	$4,213 40	$-299 36	$0 00	$0 00	$0 00	$0 00
ACTIVISION BLIZZARD INC		**00507V109**							
02/05/2016	11/10/2014	128	$3,918 72	$2,665 46	$1,253 26	$0 00	$0 00	$0 00	$0 00
02/05/2016	11/11/2014	132	$4,041 19	$2,735 93	$1,305 26	$0 00	$0 00	$0 00	$0 00
02/08/2016	11/11/2014	202	$5,837 65	$4,186 79	$1,650 86	$0 00	$0 00	$0 00	$0 00
ADOBE SYSTEM INC		**00724F101**							
03/11/2016	02/03/2014	28	$2,400 99	$1,616 93	$784 06	$0 00	$0 00	$0 00	$0 00
03/14/2016	02/03/2014	27	$2,336 89	$1,559 18	$777 71	$0 00	$0 00	$0 00	$0 00
03/15/2016	02/03/2014	27	$2,342 49	$1,559 19	$783 30	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ADVANSIX INC		**00773T101**							
10/12/2016	02/06/2014	3 04	$46 30	$36 62	$9 68	$0 00	$0 00	$0 00	$0 00
10/12/2016	02/25/2014	1 16	$17 67	$14 37	$3 30	$0 00	$0 00	$0 00	$0 00
10/12/2016	09/09/2015	0 28	$4 26	$3 72	$0 54	$0 00	$0 00	$0 00	$0 00
10/12/2016	09/10/2015	0 36	$5 48	$4 75	$0 73	$0 00	$0 00	$0 00	$0 00
10/12/2016	10/05/2015	0 16	$2 44	$2 08	$0 36	$0 00	$0 00	$0 00	$0 00
10/28/2016	02/06/2014	0 36	$5 98	$4 34	$1 64	$0 00	$0 00	$0 00	$0 00
ALEXION PHARMACEUTICALS INC		**015351109**							
02/02/2016	02/03/2014	9	$1,251 86	$1,395 23	$-143 37	$0 00	$0 00	$0 00	$0 00
02/02/2016	06/25/2014	8	$1,112 77	$1,267 37	$-154 60	$0 00	$0 00	$0 00	$0 00
03/16/2016	02/03/2014	7	$917 23	$1,085 17	$-167 94	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/03/2014	7	$897 69	$1,085 18	$-187 49	$0 00	$0 00	$0 00	$0 00
03/18/2016	02/03/2014	9	$1,151 41	$1,395 22	$-243 81	$0 00	$0 00	$0 00	$0 00
11/07/2016	05/06/2013	1	$120 34	$98 28	$22 06	$0 00	$0 00	$0 00	$0 00
11/07/2016	05/16/2013	16	$1,925 52	$1,677 84	$247 68	$0 00	$0 00	$0 00	$0 00
12/12/2016	05/06/2013	41	$4,613 23	$4,029 27	$583 96	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ALEXION PHARMACEUTICALS INC		**015351109**							
12/12/2016	06/19/2013	6	$675 11	$563 20	$111 91	$0 00	$0 00	$0 00	$0 00
12/12/2016	06/20/2013	5	$562 59	$453 97	$108 62	$0 00	$0 00	$0 00	$0 00
12/12/2016	06/26/2013	6	$675 11	$558 67	$116 44	$0 00	$0 00	$0 00	$0 00
12/12/2016	07/01/2013	4	$450 07	$383 88	$66 19	$0 00	$0 00	$0 00	$0 00
ALIBABA GROUP HLDG LTD		**01609W102**							
10/24/2016	03/27/2015	1	$103 97	$84 62	$19 35	$0 00	$0 00	$0 00	$0 00
10/24/2016	03/30/2015	53	$5,510 45	$4,488 15	$1,022 30	$0 00	$0 00	$0 00	$0 00
ALLIANCE DATA SYS CORP		**018581108**							
01/28/2016	04/18/2013	28	$5,801 31	$4,471 57	$1,329 74	$0 00	$0 00	$0 00	$0 00
01/28/2016	05/09/2013	7	$1,450 33	$1,235 64	$214 69	$0 00	$0 00	$0 00	$0 00
01/28/2016	06/06/2013	3	$621 57	$532 01	$89 56	$0 00	$0 00	$0 00	$0 00
01/28/2016	06/07/2013	3	$621 57	$537 74	$83 83	$0 00	$0 00	$0 00	$0 00
01/28/2016	06/27/2013	3	$621 57	$540 63	$80 94	$0 00	$0 00	$0 00	$0 00
ALPHABET INC		**02079K305**							
02/16/2016	05/09/2013	1	$716 31	$436 91	$279 40	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ALTRIA GROUP INC		**02209S103**							
01/26/2016	07/21/2014	43	$2,536 42	$1,805 20	$731 22	$0 00	$0 00	$0 00	$0 00
AMAZON COM INC		**023135106**							
11/11/2016	04/21/2015	4	$2,938 51	$1,570 13	$1,368 38	$0 00	$0 00	$0 00	$0 00
AMERIPRISE FINL INC		**03076C106**							
01/28/2016	04/18/2011	39	$3,400 34	$2,373 22	$1,027 12	$0 00	$0 00	$0 00	$0 00
01/29/2016	04/18/2011	4	$354 29	$243 41	$110 88	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/27/2012	17	$1,676 76	$915 09	$761 67	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/27/2012	14	$1,380 86	$752 44	$628 42	$0 00	$0 00	$0 00	$0 00
09/30/2016	12/14/2012	40	$3,945 31	$2,455 79	$1,489 52	$0 00	$0 00	$0 00	$0 00
11/03/2016	01/27/2012	38	$3,325 98	$2,042 33	$1,283 65	$0 00	$0 00	$0 00	$0 00
11/03/2016	02/10/2012	107	$9,365 25	$5,707 11	$3,658 14	$0 00	$0 00	$0 00	$0 00
ANADARKO PETROLEUM		**032511107**							
01/14/2016	06/05/2013	9	$309 83	$783 06	$-473 23	$0 00	$0 00	$0 00	$0 00
01/14/2016	10/17/2014	10	$344 25	$921 37	$-577 12	$0 00	$0 00	$0 00	$0 00
01/21/2016	10/20/2011	32	$975 06	$2,429 47	$-1,454 41	$0 00	$0 00	$0 00	$0 00
01/21/2016	11/27/2012	16	$487 53	$1,180 77	$-693 24	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
ANADARKO PETROLEUM		**032511107**							
01/21/2016	06/05/2013	3	$91 41	$261 02	$-169 61	$0 00	$0 00	$0 00	$0 00
APPLE COMPUTER INC		**037833100**							
02/16/2016	03/29/2007	35	$3,373 22	$468 33	$2,904 89	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/22/2008	1	$96 38	$14 18	$82 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/24/2008	161	$15,516 84	$2,043 93	$13,472 91	$0 00	$0 00	$0 00	$0 00
04/21/2016	06/06/2014	21	$2,222 86	$1,939 24	$283 62	$0 00	$0 00	$0 00	$0 00
04/21/2016	07/29/2014	27	$2,857 95	$2,662 86	$195 09	$0 00	$0 00	$0 00	$0 00
04/21/2016	08/13/2014	12	$1,270 20	$1,164 91	$105 29	$0 00	$0 00	$0 00	$0 00
04/27/2016	04/28/2014	13	$1,274 76	$1,103 66	$171 10	$0 00	$0 00	$0 00	$0 00
04/27/2016	04/28/2014	64	$6,203 98	$5,433 41	$770 57	$0 00	$0 00	$0 00	$0 00
04/27/2016	04/28/2014	33	$3,222 01	$2,801 60	$420 41	$0 00	$0 00	$0 00	$0 00
04/28/2016	04/28/2014	30	$2,904 13	$2,546 91	$357 22	$0 00	$0 00	$0 00	$0 00
04/29/2016	04/28/2014	33	$3,092 76	$2,801 61	$291 15	$0 00	$0 00	$0 00	$0 00
05/06/2016	04/28/2014	31	$2,854 55	$2,631 81	$222 74	$0 00	$0 00	$0 00	$0 00
05/10/2016	04/28/2014	39	$3,608 46	$3,310 99	$297 47	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
APPLE COMPUTER INC		**037833100**							
05/13/2016	04/28/2014	30	$2,727 86	$2,546 91	$180 95	$0 00	$0 00	$0 00	$0 00
ARTISAN INTERNATIONAL FUND	**#661**	**04314H204**							
05/25/2016	02/04/2015	1212 83	$33,740 88	$37,306 59	$-3,565 71	$0 00	$0 00	$0 00	$0 00
05/25/2016	03/02/2015	2381 71	$66,259 12	$75,000 00	$-8,740 88	$0 00	$0 00	$0 00	$0 00
AVERY DENNISON CORP		**053611109**							
10/26/2016	05/11/2007	11	$781 14	$708 74	$72 40	$0 00	$0 00	$0 00	$0 00
10/26/2016	05/11/2007	65	$4,615 80	$4,187 00	$428 80	$0 00	$0 00	$0 00	$0 00
10/26/2016	01/03/2008	25	$1,775 31	$1,299 00	$476 31	$0 00	$0 00	$0 00	$0 00
10/26/2016	07/21/2008	10	$710 12	$453 00	$257 12	$0 00	$0 00	$0 00	$0 00
10/26/2016	01/30/2009	90	$6,391 11	$2,215 80	$4,175 31	$0 00	$0 00	$0 00	$0 00
10/26/2016	08/25/2011	219	$15,551 71	$5,911 23	$9,640 48	$0 00	$0 00	$0 00	$0 00
AVNET INC		**053807103**							
07/13/2016	03/24/2014	218	$8,625 96	$9,746 04	$-1,120 08	$0 00	$0 00	$0 00	$0 00
BB & T CORP		**054937107**							
04/01/2016	08/24/2011	78	$2,606 85	$1,569 36	$1,037 49	$0 00	$0 00	$0 00	$0 00
04/01/2016	09/07/2011	162	$5,414 23	$3,557 52	$1,856 71	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
BB & T CORP		**054937107**							
09/12/2016	08/24/2011	410	$15,654 03	$8,249 20	$7,404 83	$0 00	$0 00	$0 00	$0 00
BARD C R INC		**067383109**							
02/24/2016	11/26/2010	29	$5,555 40	$2,462 48	$3,092 92	$0 00	$0 00	$0 00	$0 00
10/07/2016	10/05/2010	53	$11,768 03	$4,405 79	$7,362 24	$0 00	$0 00	$0 00	$0 00
10/07/2016	11/26/2010	12	$2,664 46	$1,018 96	$1,645 50	$0 00	$0 00	$0 00	$0 00
BAXALTA INC		**07177M103**							
06/03/2016	07/14/2006	6 29	$290 39	$111 92	$178 47	$0 00	$0 00	$0 00	$0 00
06/03/2016	11/13/2007	2 64	$121 97	$72 78	$49 19	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/02/2008	0 17	$7 69	$39 42	$-31 73	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/02/2008	1 26	$58 08	$0 00	$58 08	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/11/2008	0 63	$29 04	$19 10	$9 94	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/16/2008	0 62	$28 76	$18 95	$9 81	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/16/2008	0 43	$19 45	$12 93	$6 52	$0 00	$0 00	$0 00	$0 00
06/03/2016	01/22/2008	1 26	$58 08	$36 45	$21 63	$0 00	$0 00	$0 00	$0 00
06/03/2016	02/25/2008	0 42	$19 34	$11 97	$7 37	$0 00	$0 00	$0 00	$0 00
06/03/2016	05/07/2008	0 21	$9 69	$6 21	$3 48	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
BAXALTA INC		**07177M103**							
06/03/2016	10/21/2008	0 67	$30 98	$19 90	$11 08	$0 00	$0 00	$0 00	$0 00
BAXTER INTERNATIONAL INC		**071813109**							
06/01/2016	01/16/2008	0 41	$17 77	$14 46	$3 31	$0 00	$0 00	$0 00	$0 00
BERKSHIRE HATHAWAY INC DEL		**084670702**							
10/28/2016	08/07/2015	2	$289 79	$286 16	$3 63	$0 00	$0 00	$0 00	$0 00
BIOGEN IDEC INC		**09062X103**							
04/01/2016	02/03/2014	9	$2,342 59	$2,720 70	$-378 11	$0 00	$0 00	$0 00	$0 00
04/01/2016	02/03/2014	15	$3,910 87	$4,534 50	$-623 63	$0 00	$0 00	$0 00	$0 00
04/01/2016	02/11/2015	2	$520 57	$781 02	$-260 45	$0 00	$0 00	$0 00	$0 00
BLACKROCK INC CL A		**09247X101**							
11/15/2016	01/28/2013	1	$371 72	$234 16	$137 56	$0 00	$0 00	$0 00	$0 00
11/15/2016	10/22/2015	4	$1,486 88	$1,339 04	$147 84	$0 00	$0 00	$0 00	$0 00
11/15/2016	10/23/2015	1	$371 72	$339 30	$32 42	$0 00	$0 00	$0 00	$0 00
11/16/2016	01/28/2013	5	$1,847 44	$1,170 80	$676 64	$0 00	$0 00	$0 00	$0 00
11/16/2016	01/28/2013	7	$2,582 88	$1,639 13	$943 75	$0 00	$0 00	$0 00	$0 00
11/17/2016	01/28/2013	4	$1,477 55	$936 64	$540 91	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
BOSTON SCIENTIFIC CORP COM		**101137107**							
07/12/2016	03/20/2015	9	$213 92	$162 01	$51 91	$0 00	$0 00	$0 00	$0 00
BRISTOL MYERS SQUIBB COMPANY		**110122108**							
02/16/2016	08/27/2012	167	$10,370 79	$5,480 99	$4,889 80	$0 00	$0 00	$0 00	$0 00
08/08/2016	07/24/2015	12	$720 57	$880 28	$-159 71	$0 00	$0 00	$0 00	$0 00
08/17/2016	02/03/2014	92	$5,410 31	$4,492 35	$917 96	$0 00	$0 00	$0 00	$0 00
08/17/2016	03/02/2015	29	$1,705 42	$1,800 52	$-95 10	$0 00	$0 00	$0 00	$0 00
08/17/2016	06/30/2015	9	$529 27	$598 23	$-68 96	$0 00	$0 00	$0 00	$0 00
C H ROBINSON WORLDWIDE INC NEW		**12541W209**							
06/15/2016	06/11/2014	3	$218 59	$185 68	$32 91	$0 00	$0 00	$0 00	$0 00
06/16/2016	06/11/2014	14	$1,004 36	$866 50	$137 86	$0 00	$0 00	$0 00	$0 00
CIGNA CORP		**125509109**							
04/06/2016	11/26/2010	85	$11,366 12	$3,097 56	$8,268 56	$0 00	$0 00	$0 00	$0 00
CVS CORPORATION DEL		**126650100**							
02/16/2016	05/14/2013	89	$8,621 90	$5,271 94	$3,349 96	$0 00	$0 00	$0 00	$0 00
CALIFORNIA RESOURCES CORP		**13057Q107**							
04/01/2016	01/25/2008	2 72	$2 67	$3 06	$-0 39	$0 00	$0 00	$0 00	$0 00
04/01/2016	09/10/2008	1 78	$1 75	$2 14	$-0 39	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CALIFORNIA RESOURCES CORP		**13057Q107**							
04/01/2016	08/15/2012	1 4	$1 38	$2 27	$-0 89	$0 00	$0 00	$0 00	$0 00
04/01/2016	08/27/2012	1 31	$1 29	$1 97	$-0 68	$0 00	$0 00	$0 00	$0 00
04/01/2016	05/16/2013	0 56	$0 55	$0 88	$-0 33	$0 00	$0 00	$0 00	$0 00
04/01/2016	08/27/2014	0 37	$0 37	$0 67	$-0 30	$0 00	$0 00	$0 00	$0 00
04/01/2016	09/12/2014	1 59	$1 56	$2 82	$-1 26	$0 00	$0 00	$0 00	$0 00
04/01/2016	09/26/2014	0 19	$0 18	$0 31	$-0 13	$0 00	$0 00	$0 00	$0 00
04/01/2016	02/05/2015	1 78	$1 75	$2 60	$-0 85	$0 00	$0 00	$0 00	$0 00
CARDINAL HEALTH INC		**14149Y108**							
12/01/2016	08/25/2015	32	$2,270 38	$2,590 90	$-320 52	$0 00	$0 00	$0 00	$0 00
12/01/2016	08/26/2015	10	$709 49	$805 88	$-96 39	$0 00	$0 00	$0 00	$0 00
12/02/2016	08/26/2015	29	$2,060 57	$2,337 04	$-276 47	$0 00	$0 00	$0 00	$0 00
CELANESE CORP DEL SER A		**150870103**							
07/29/2016	04/16/2015	123	$7,805 84	$7,177 91	$627 93	$0 00	$0 00	$0 00	$0 00
07/29/2016	04/20/2015	90	$5,711 59	$5,974 27	$-262 68	$0 00	$0 00	$0 00	$0 00
CERNER CORP		**156782104**							
11/04/2016	08/31/2015	2	$105 63	$146 69	$-41 06	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CHIPOTLE MEXICAN GRILL INC CL A		**169656105**							
01/06/2016	05/30/2014	6	$2,565 16	$3 277 49	$-712 33	$0 00	$0 00	$0 00	$0 00
01/06/2016	05/30/2014	1	$429 38	$546 25	$-116 87	$0 00	$0 00	$0 00	$0 00
01/06/2016	05/30/2014	1	$426 52	$546 25	$-119 73	$0 00	$119 73	$0 00	$0 00
01/06/2016	06/02/2014	1	$426 53	$549 99	$-123 46	$0 00	$123 46	$0 00	$0 00
01/06/2016	06/02/2014	10	$4,265 25	$5,499 87	$-1,234 62	$0 00	$1,234 62	$0 00	$0 00
02/16/2016	06/26/2014	1	$484 27	$598 02	$-113 75	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/29/2014	10	$4,842 69	$6,017 54	$-1,174 85	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/01/2014	1	$484 27	$596 57	$-112 30	$0 00	$0 00	$0 00	$0 00
CHUBB CORP		**171232101**							
01/14/2016	09/19/2008	155	$20,111 71	$9,403 00	$10,708 71	$0 00	$0 00	$0 00	$0 00
01/14/2016	09/25/2008	46	$5,968 64	$2,447 00	$3,521 64	$0 00	$0 00	$0 00	$0 00
01/14/2016	10/28/2008	42	$5,449 62	$1,937 00	$3,512 62	$0 00	$0 00	$0 00	$0 00
CISCO SYSTEM INC		**17275R102**							
11/10/2016	05/06/2015	83	$2,580 69	$2,397 28	$183 41	$0 00	$0 00	$0 00	$0 00
11/10/2016	05/29/2015	59	$1,834 47	$1 734 21	$100 26	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CITIGROUP INC		**172967424**							
01/14/2016	10/20/2011	128	$5,814 06	$3,698 44	$2,115 62	$0 00	$0 00	$0 00	$0 00
01/14/2016	03/21/2012	76	$3,452 10	$2,856 97	$595 13	$0 00	$0 00	$0 00	$0 00
01/14/2016	10/23/2012	32	$1,453 52	$1,185 38	$268 14	$0 00	$0 00	$0 00	$0 00
COGNIZANT TECHNOLOGY SOLUTIONS		**192446102**							
09/30/2016	02/03/2014	111	$5,113 10	$5,268 06	$-154 96	$0 00	$0 00	$0 00	$0 00
COLUMBIA FDS SER TR I SELECT LARGE		**19765Y688**							
05/25/2016	02/01/2010	4774 03	$75,000 00	$46,976 45	$28,023 55	$0 00	$0 00	$0 00	$0 00
COMCAST CORP NEW CL A		**20030N101**							
02/16/2016	07/11/2013	109	$6,247 95	$4,835 50	$1,412 45	$0 00	$0 00	$0 00	$0 00
02/16/2016	08/16/2013	31	$1,776 94	$1,321 34	$455 60	$0 00	$0 00	$0 00	$0 00
02/16/2016	01/21/2014	48	$2,751 39	$2,654 89	$96 50	$0 00	$0 00	$0 00	$0 00
02/16/2016	02/21/2014	7	$401 24	$367 72	$33 52	$0 00	$0 00	$0 00	$0 00
02/16/2016	03/17/2014	23	$1,318 38	$1,170 70	$147 68	$0 00	$0 00	$0 00	$0 00
CONAGRA INC		**205887102**							
02/24/2016	10/27/2009	100	$4,150 92	$2,153 00	$1,997 92	$0 00	$0 00	$0 00	$0 00
02/24/2016	10/08/2010	36	$1,494 33	$785 44	$708 89	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CONAGRA INC		**205887102**							
07/06/2016	01/26/2015	42	$1,998 31	$1,547 96	$450 35	$0 00	$0 00	$0 00	$0 00
09/28/2016	10/27/2009	300	$12,923 00	$6,459 00	$6,464 00	$0 00	$0 00	$0 00	$0 00
COSTCO WHSL CORP NEW		**22160K105**							
02/16/2016	01/27/2014	69	$10,300 26	$7,814 60	$2,485 66	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/24/2014	5	$746 40	$637 04	$109 36	$0 00	$0 00	$0 00	$0 00
CRANE CO		**224399105**							
11/25/2016	08/20/2015	112	$8,440 34	$6,078 76	$2,361 58	$0 00	$0 00	$0 00	$0 00
CREDIT SUISSE GROUP SPONSORED ADR		**225401108**							
04/01/2016	03/25/2015	3	$42 13	$80 22	$-38 09	$0 00	$0 00	$0 00	$0 00
04/04/2016	03/25/2015	95	$1,337 54	$2,540 30	$-1,202 76	$0 00	$0 00	$0 00	$0 00
11/01/2016	03/25/2015	122	$1,696 86	$3,262 28	$-1,565 42	$0 00	$0 00	$0 00	$0 00
11/01/2016	10/21/2015	102	$1,418 69	$2,565 39	$-1,146 70	$0 00	$0 00	$0 00	$0 00
12/23/2016	10/21/2015	64	$946 59	$1,609 66	$-663 07	$0 00	$0 00	$0 00	$0 00
12/23/2016	12/15/2015	53	$783 90	$1,105 65	$-321 75	$0 00	$0 00	$0 00	$0 00
CREDIT SUISSE COMMODITY-RETURN		**22544R305**							
01/20/2016	08/02/2013	15348 51	$64,463 73	$110,662 73	$-46,199 00	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
D R HORTON INC		**23331A109**							
09/28/2016	02/02/2015	557	$16,811 67	$13,892 86	$2,918 81	$0 00	$0 00	$0 00	$0 00
DANAHER CORP		**235851102**							
02/16/2016	10/25/2011	79	$6,836 93	$3,776 37	$3,060 56	$0 00	$0 00	$0 00	$0 00
02/16/2016	05/09/2012	14	$1,211 61	$755 41	$456 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	05/10/2012	19	$1,644 32	$1,026 90	$617 42	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/26/2013	17	$1,471 24	$1,282 83	$188 41	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/31/2014	12	$1,038 52	$1,041 23	$-2 71	$0 00	$0 00	$0 00	$0 00
DEVON ENERGY CORPORATION NEW		**25179M103**							
01/14/2016	05/02/2014	30	$758 90	$2,110 13	$-1,351 23	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/06/2014	13	$298 62	$913 77	$-615 15	$0 00	$0 00	$0 00	$0 00
01/26/2016	05/07/2014	87	$1,998 48	$6,286 61	$-4,288 13	$0 00	$0 00	$0 00	$0 00
01/26/2016	06/14/2014	5	$114 85	$365 75	$-250 90	$0 00	$0 00	$0 00	$0 00
03/07/2016	03/05/2015	29	$693 55	$1,771 78	$-1,078 23	$0 00	$0 00	$0 00	$0 00
06/23/2016	03/24/2014	64	$2,464 10	$4,125 27	$-1,661 17	$0 00	$0 00	$0 00	$0 00
06/23/2016	05/06/2014	61	$2,348 60	$4,287 69	$-1,939 09	$0 00	$0 00	$0 00	$0 00
06/23/2016	05/18/2014	19	$731 53	$1,322 51	$-590 98	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DEVON ENERGY CORPORATION NEW		**25179M103**							
06/23/2016	06/26/2014	2	$77 00	$135 95	$-58 95	$0 00	$0 00	$0 00	$0 00
06/23/2016	06/27/2014	32	$1,232 05	$2,183 81	$-951 76	$0 00	$0 00	$0 00	$0 00
09/28/2016	03/24/2014	39	$1,528 55	$2,513 83	$-985 28	$0 00	$0 00	$0 00	$0 00
09/28/2016	03/24/2014	101	$3,958 56	$6,453 90	$-2,495 34	$0 00	$0 00	$0 00	$0 00
09/28/2016	12/17/2014	74	$2,900 33	$4,356 15	$-1,455 82	$0 00	$0 00	$0 00	$0 00
09/28/2016	08/31/2015	142	$5,565 50	$6,078 31	$-512 81	$0 00	$0 00	$0 00	$0 00
DIGITAL RLTY TR INC		**253868103**							
10/03/2016	06/30/2014	117	$11,209 21	$6,812 41	$4,396 80	$0 00	$0 00	$0 00	$0 00
10/03/2016	06/30/2014	118	$11,305 01	$6,878 16	$4,426 85	$0 00	$0 00	$0 00	$0 00
EOG RES INC		**26875P101**							
11/01/2016	10/13/2015	16	$1,451 02	$1,375 26	$75 76	$0 00	$0 00	$0 00	$0 00
11/01/2016	10/30/2015	18	$1,632 40	$1,547 55	$84 85	$0 00	$0 00	$0 00	$0 00
12/23/2016	10/13/2015	15	$1,527 77	$1,289 30	$238 47	$0 00	$0 00	$0 00	$0 00
12/23/2016	10/19/2015	18	$1,833 32	$1,522 66	$310 66	$0 00	$0 00	$0 00	$0 00
12/23/2016	11/02/2015	12	$1,222 22	$1,024 91	$197 31	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
EASTMAN CHEM CO		**277432100**							
09/12/2016	12/20/2011	180	$11,682 32	$6,986 20	$4,696 12	$0 00	$0 00	$0 00	$0 00
09/12/2016	09/09/2014	9	$584 12	$748 71	$-164 59	$0 00	$0 00	$0 00	$0 00
EQUITY RESIDENTIAL PROPERTIES TRUST		**29476L107**							
07/11/2016	02/17/2015	2	$141 28	$157 80	$-16 52	$0 00	$0 00	$0 00	$0 00
07/11/2016	07/09/2015	16	$1,130 26	$1,195 12	$-64 86	$0 00	$0 00	$0 00	$0 00
EXXON MOBIL CORP		**30231G102**							
01/29/2016	11/15/2014	1	$76 95	$85 73	$-8 78	$0 00	$0 00	$0 00	$0 00
06/22/2016	06/03/2013	13	$1,186 63	$1,096 97	$89 66	$0 00	$0 00	$0 00	$0 00
06/22/2016	06/13/2013	6	$547 67	$509 10	$38 57	$0 00	$0 00	$0 00	$0 00
06/22/2016	11/15/2014	17	$1,551 75	$1,457 40	$94 35	$0 00	$0 00	$0 00	$0 00
12/23/2016	06/03/2013	8	$726 18	$675 06	$51 12	$0 00	$0 00	$0 00	$0 00
FACEBOOK INC		**30303M102**							
02/04/2016	08/27/2014	71	$7,899 06	$5,313 23	$2,585 83	$0 00	$0 00	$0 00	$0 00
04/08/2016	06/02/2014	1	$110 49	$63 04	$47 45	$0 00	$0 00	$0 00	$0 00
04/14/2016	11/14/2014	3	$332 23	$223 61	$108 62	$0 00	$0 00	$0 00	$0 00
04/14/2016	12/11/2014	25	$2,768 57	$1,951 88	$816 69	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128M6XE3**							
01/31/2016	10/29/2008	61 91	$61 91	$62 32	$-0 41	$0 41	$0 00	$0 00	$0 00
02/29/2016	10/29/2008	52 44	$52 44	$52 79	$-0 35	$0 35	$0 00	$0 00	$0 00
03/31/2016	10/29/2008	8 76	$8 76	$8 82	$-0 06	$0 06	$0 00	$0 00	$0 00
04/30/2016	10/29/2008	69 25	$69 25	$69 71	$-0 46	$0 46	$0 00	$0 00	$0 00
05/31/2016	10/29/2008	83 07	$83 07	$83 62	$-0 55	$0 55	$0 00	$0 00	$0 00
06/30/2016	10/29/2008	90 28	$90 28	$90 88	$-0 60	$0 60	$0 00	$0 00	$0 00
07/31/2016	10/29/2008	65 62	$65 62	$66 05	$-0 43	$0 43	$0 00	$0 00	$0 00
08/31/2016	10/29/2008	7 82	$7 82	$7 87	$-0 05	$0 05	$0 00	$0 00	$0 00
09/30/2016	10/29/2008	48 75	$48 75	$49 07	$-0 32	$0 32	$0 00	$0 00	$0 00
10/31/2016	10/29/2008	83 77	$83 77	$84 32	$-0 55	$0 55	$0 00	$0 00	$0 00
11/30/2016	10/29/2008	22 84	$22 84	$22 99	$-0 15	$0 15	$0 00	$0 00	$0 00
12/31/2016	10/29/2008	85 13	$85 13	$85 69	$-0 56	$0 56	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJU32**							
02/29/2016	02/05/2015	608 57	$608 57	$652 41	$-43 84	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/05/2015	1166 87	$1,166 87	$1,250 92	$-84 05	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
FEDERAL HOME LN MTG CORP		**3128MJU32**							
04/30/2016	02/05/2015	836 63	$836 63	$896 89	$-60 26	$0 00	$0 00	$0 00	$0 00
05/31/2016	02/05/2015	978 48	$978 48	$1 048 96	$-70 48	$0 00	$0 00	$0 00	$0 00
06/30/2016	02/05/2015	894 57	$894 57	$959 01	$-64 44	$0 00	$0 00	$0 00	$0 00
07/31/2016	02/05/2015	940 59	$940 59	$1,008 34	$-67 75	$0 00	$0 00	$0 00	$0 00
08/31/2016	02/05/2015	1288 68	$1,288 68	$1,381 50	$-92 82	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/05/2015	1262 4	$1,262 40	$1,353 33	$-90 93	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/05/2015	1102 47	$1,102 47	$1,181 88	$-79 41	$0 00	$0 00	$0 00	$0 00
11/30/2016	02/05/2015	1041 39	$1,041 39	$1,116 40	$-75 01	$0 00	$0 00	$0 00	$0 00
12/31/2016	02/05/2015	863 51	$863 51	$925 71	$-62 20	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJU81**							
05/31/2016	05/13/2015	152 11	$152 11	$162 19	$-10 08	$0 00	$0 00	$0 00	$0 00
06/30/2016	05/13/2015	142 31	$142 31	$151 74	$-9 43	$9 43	$0 00	$0 00	$0 00
07/31/2016	05/13/2015	150 89	$150 89	$160 89	$-10 00	$10 00	$0 00	$0 00	$0 00
08/31/2016	05/13/2015	220 44	$220 44	$235 04	$-14 60	$0 00	$0 00	$0 00	$0 00
09/30/2016	05/13/2015	172 19	$172 19	$183 60	$-11 41	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJU81**							
10/31/2016	05/13/2015	159 86	$159 86	$170 45	$-10 59	$0 00	$0 00	$0 00	$0 00
11/30/2016	05/13/2015	160 21	$160 21	$170 82	$-10 61	$0 00	$0 00	$0 00	$0 00
12/31/2016	05/13/2015	142 34	$142 34	$151 77	$-9 43	$9 43	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJUN8**							
02/29/2016	02/26/2015	69 61	$69 61	$74 44	$-4 83	$4 83	$0 00	$0 00	$0 00
03/31/2016	02/26/2015	141 85	$141 85	$151 69	$-9 84	$9 84	$0 00	$0 00	$0 00
04/30/2016	02/26/2015	128 46	$128 46	$137 37	$-8 91	$8 91	$0 00	$0 00	$0 00
05/31/2016	02/26/2015	125 94	$125 94	$134 68	$-8 74	$8 74	$0 00	$0 00	$0 00
06/30/2016	02/26/2015	109 63	$109 63	$117 24	$-7 61	$7 61	$0 00	$0 00	$0 00
07/31/2016	02/26/2015	101 21	$101 21	$108 23	$-7 02	$7 02	$0 00	$0 00	$0 00
08/31/2016	02/26/2015	147 98	$147 98	$158 25	$-10 27	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/26/2015	146 67	$146 67	$156 84	$-10 17	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/26/2015	120 45	$120 45	$128 81	$-8 36	$8 36	$0 00	$0 00	$0 00
11/30/2016	02/26/2015	124 62	$124 62	$133 26	$-8 64	$8 64	$0 00	$0 00	$0 00
12/31/2016	02/26/2015	99 12	$99 12	$106 00	$-6 88	$6 88	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		CUSIP							
FEDERAL HOME LN MTG CORP		**3128MJVH0**							
03/31/2016	03/02/2015	381 28	$381 28	$398 56	$-17 28	$0 00	$0 00	$0 00	$0 00
04/30/2016	03/02/2015	292 13	$292 13	$305 37	$-13 24	$0 00	$0 00	$0 00	$0 00
05/31/2016	03/02/2015	317 47	$317 47	$331 86	$-14 39	$0 00	$0 00	$0 00	$0 00
06/30/2016	03/02/2015	313 5	$313 50	$327 71	$-14 21	$0 00	$0 00	$0 00	$0 00
07/31/2016	03/02/2015	277 25	$277 25	$289 81	$-12 56	$0 00	$0 00	$0 00	$0 00
08/31/2016	03/02/2015	488 03	$488 03	$510 14	$-22 11	$0 00	$0 00	$0 00	$0 00
09/30/2016	03/02/2015	500 51	$500 51	$523 19	$-22 68	$0 00	$0 00	$0 00	$0 00
10/31/2016	03/02/2015	419 38	$419 38	$438 38	$-19 00	$0 00	$0 00	$0 00	$0 00
11/30/2016	03/02/2015	366 92	$366 92	$383 55	$-16 63	$0 00	$0 00	$0 00	$0 00
12/31/2016	03/02/2015	272 14	$272 14	$284 47	$-12 33	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVN7**							
02/29/2016	02/05/2015	369 87	$369 87	$389 75	$-19 88	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/05/2015	892 52	$892 52	$940 49	$-47 97	$0 00	$0 00	$0 00	$0 00
04/30/2016	02/05/2015	675 91	$675 91	$712 24	$-36 33	$0 00	$0 00	$0 00	$0 00
05/31/2016	02/05/2015	623 95	$623 95	$657 49	$-33 54	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJVN7**							
06/30/2016	02/05/2015	705 91	$705 91	$743 85	$-37 94	$0 00	$0 00	$0 00	$0 00
07/31/2016	02/05/2015	631 1	$631 10	$665 02	$-33 92	$0 00	$0 00	$0 00	$0 00
08/31/2016	02/05/2015	1021 46	$1,021 46	$1,076 36	$-54 90	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/05/2015	980 46	$980 46	$1,033 16	$-52 70	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/05/2015	890 52	$890 52	$938 39	$-47 87	$0 00	$0 00	$0 00	$0 00
11/30/2016	02/05/2015	847 71	$847 71	$893 27	$-45 56	$0 00	$0 00	$0 00	$0 00
12/31/2016	02/05/2015	635 32	$635 32	$669 47	$-34 15	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVS6**							
01/31/2016	01/20/2015	747 32	$747 32	$801 62	$-54 30	$0 00	$0 00	$0 00	$0 00
02/29/2016	01/20/2015	1067 96	$1,067 96	$1,145 55	$-77 59	$0 00	$0 00	$0 00	$0 00
03/31/2016	01/20/2015	1646 06	$1,646 06	$1,765 66	$-119 60	$0 00	$0 00	$0 00	$0 00
04/30/2016	01/20/2015	1252 26	$1,252 26	$1,343 24	$-90 98	$0 00	$0 00	$0 00	$0 00
05/31/2016	01/20/2015	1320 23	$1,320 23	$1,416 15	$-95 92	$0 00	$0 00	$0 00	$0 00
06/30/2016	01/20/2015	1195 96	$1,195 96	$1,282 85	$-86 89	$0 00	$0 00	$0 00	$0 00
07/31/2016	01/20/2015	1126 17	$1,126 17	$1,207 99	$-81 82	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJVS6**							
08/31/2016	01/20/2015	1751 15	$1,751 15	$1,878 38	$-127 23	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/20/2015	1376 21	$1,376 21	$1 476 20	$-99 99	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/20/2015	1161 4	$1,161 40	$1,245 78	$-84 38	$0 00	$0 00	$0 00	$0 00
11/30/2016	01/20/2015	1207 88	$1,207 88	$1,295 64	$-87 76	$0 00	$0 00	$0 00	$0 00
12/31/2016	01/20/2015	1216 62	$1,216 62	$1,305 02	$-88 40	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJVV9**							
05/31/2016	05/11/2015	250 32	$250 32	$260 45	$-10 13	$0 00	$0 00	$0 00	$0 00
06/30/2016	05/11/2015	247 08	$247 08	$257 08	$-10 00	$10 00	$0 00	$0 00	$0 00
07/31/2016	05/11/2015	247 24	$247 24	$257 25	$-10 01	$0 00	$0 00	$0 00	$0 00
08/31/2016	05/11/2015	393 26	$393 26	$409 17	$-15 91	$0 00	$0 00	$0 00	$0 00
09/30/2016	05/11/2015	338 28	$338 28	$351 97	$-13 69	$0 00	$0 00	$0 00	$0 00
10/31/2016	05/11/2015	341 74	$341 74	$355 57	$-13 83	$0 00	$0 00	$0 00	$0 00
11/30/2016	05/11/2015	299 49	$299 49	$311 61	$-12 12	$0 00	$0 00	$0 00	$0 00
12/31/2016	05/11/2015	243 24	$243 24	$253 08	$-9 84	$9 84	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJWQ9**							
08/31/2016	08/07/2015	1690 4	$1,690 40	$1,752 73	$-62 33	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL HOME LN MTG CORP		**3128MJWQ9**							
09/30/2016	08/07/2015	1498 48	$1,498 48	$1,553 74	$-55 26	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/07/2015	1254 83	$1,254 83	$1,301 10	$-46 27	$0 00	$0 00	$0 00	$0 00
11/30/2016	08/07/2015	1207 8	$1,207 80	$1,252 34	$-44 54	$0 00	$0 00	$0 00	$0 00
12/31/2016	08/07/2015	879 65	$879 65	$912 09	$-32 44	$0 00	$0 00	$0 00	$0 00
FEDERAL HOME LN MTG CORP		**3128MJWW6**							
08/31/2016	08/28/2015	1847 22	$1,847 22	$1,969 17	$-121 95	$0 00	$0 00	$0 00	$0 00
09/30/2016	08/28/2015	1970 75	$1,970 75	$2,100 85	$-130 10	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/28/2015	1763 23	$1,763 23	$1,879 63	$-116 40	$0 00	$0 00	$0 00	$0 00
11/30/2016	08/28/2015	1658 94	$1,658 94	$1,768 46	$-109 52	$0 00	$0 00	$0 00	$0 00
12/31/2016	08/28/2015	1292 88	$1,292 88	$1,378 23	$-85 35	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138A7FZ6**							
01/31/2016	02/09/2011	346 16	$346 16	$347 94	$-1 78	$1 78	$0 00	$0 00	$0 00
02/29/2016	02/09/2011	470 07	$470 07	$472 49	$-2 42	$2 42	$0 00	$0 00	$0 00
03/31/2016	02/09/2011	327 17	$327 17	$328 85	$-1 68	$1 68	$0 00	$0 00	$0 00
04/30/2016	02/09/2011	675 58	$675 58	$679 05	$-3 47	$3 47	$0 00	$0 00	$0 00
05/31/2016	02/09/2011	635 09	$635 09	$638 36	$-3 27	$3 27	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**3138A7FZ6**							
06/30/2016	02/09/2011	503 14	$503 14	$505 73	$-2 59	$2 59	$0 00	$0 00	$0 00
07/31/2016	02/09/2011	773 78	$773 78	$777 76	$-3 98	$3 98	$0 00	$0 00	$0 00
08/31/2016	02/09/2011	661 81	$661 81	$665 21	$-3 40	$3 40	$0 00	$0 00	$0 00
09/30/2016	02/09/2011	498 07	$498 07	$500 63	$-2 56	$2 56	$0 00	$0 00	$0 00
10/31/2016	02/09/2011	538 92	$538 92	$541 69	$-2 77	$2 77	$0 00	$0 00	$0 00
11/30/2016	02/09/2011	699 16	$699 16	$702 75	$-3 59	$3 59	$0 00	$0 00	$0 00
12/31/2016	02/09/2011	493 99	$493 99	$496 53	$-2 54	$2 54	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138AFFK1**							
01/31/2016	05/10/2011	32 6	$32 60	$33 48	$-0 88	$0 88	$0 00	$0 00	$0 00
02/29/2016	05/10/2011	42 38	$42 38	$43 52	$-1 14	$1 14	$0 00	$0 00	$0 00
03/31/2016	05/10/2011	8 02	$8 02	$8 24	$-0 22	$0 22	$0 00	$0 00	$0 00
04/30/2016	05/10/2011	5 38	$5 38	$5 53	$-0 15	$0 15	$0 00	$0 00	$0 00
05/31/2016	05/10/2011	20 22	$20 22	$20 77	$-0 55	$0 55	$0 00	$0 00	$0 00
06/30/2016	05/10/2011	28 31	$28 31	$29 07	$-0 76	$0 76	$0 00	$0 00	$0 00
07/31/2016	05/10/2011	69 96	$69 96	$71 85	$-1 89	$1 89	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**3138AFFK1**							
08/31/2016	05/10/2011	30 36	$30 36	$31 18	$-0 82	$0 82	$0 00	$0 00	$0 00
09/30/2016	05/10/2011	16 47	$16 47	$16 91	$-0 44	$0 44	$0 00	$0 00	$0 00
10/31/2016	05/10/2011	22 44	$22 44	$23 05	$-0 61	$0 61	$0 00	$0 00	$0 00
11/30/2016	05/10/2011	40 45	$40 45	$41 54	$-1 09	$1 09	$0 00	$0 00	$0 00
12/31/2016	05/10/2011	4 95	$4 95	$5 08	$-0 13	$0 13	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138WFKJ4**							
08/31/2016	08/27/2015	2318 5	$2,318 50	$2,411 78	$-93 28	$0 00	$0 00	$0 00	$0 00
09/30/2016	08/27/2015	1704 7	$1,704 70	$1,773 29	$-68 59	$0 00	$0 00	$0 00	$0 00
10/31/2016	08/27/2015	1640 63	$1,640 63	$1,706 64	$-66 01	$0 00	$0 00	$0 00	$0 00
11/30/2016	08/27/2015	1646 54	$1,646 54	$1,712 79	$-66 25	$0 00	$0 00	$0 00	$0 00
12/31/2016	08/27/2015	1024 24	$1,024 24	$1,065 45	$-41 21	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**3138XXGE0**							
02/29/2016	02/11/2015	478 2	$478 20	$508 83	$-30 63	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/11/2015	624 54	$624 54	$664 55	$-40 01	$0 00	$0 00	$0 00	$0 00
04/30/2016	02/11/2015	460 56	$460 56	$490 06	$-29 50	$0 00	$0 00	$0 00	$0 00
05/31/2016	02/11/2015	731 16	$731 16	$778 00	$-46 84	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NAT'L MTG ASSN		**3138XXGE0**							
06/30/2016	02/11/2015	875 22	$875 22	$931 29	$-56 07	$0 00	$0 00	$0 00	$0 00
07/31/2016	02/11/2015	509 26	$509 26	$541 88	$-32 62	$0 00	$0 00	$0 00	$0 00
08/31/2016	02/11/2015	838 18	$838 18	$891 88	$-53 70	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/11/2015	685 15	$685 15	$729 04	$-43 89	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/11/2015	692 53	$692 53	$736 90	$-44 37	$0 00	$0 00	$0 00	$0 00
11/30/2016	02/11/2015	542 52	$542 52	$577 27	$-34 75	$0 00	$0 00	$0 00	$0 00
12/31/2016	02/11/2015	698 62	$698 62	$743 38	$-44 76	$0 00	$0 00	$0 00	$0 00
FEDERAL NAT'L MTG ASSN		**3138Y3X71**							
04/30/2016	04/08/2015	116 5	$116 50	$124 71	$-8 21	$8 21	$0 00	$0 00	$0 00
05/31/2016	04/08/2015	231 84	$231 84	$248 18	$-16 34	$0 00	$0 00	$0 00	$0 00
06/30/2016	04/08/2015	255 96	$255 96	$274 00	$-18 04	$0 00	$0 00	$0 00	$0 00
07/31/2016	04/08/2015	172 43	$172 43	$184 58	$-12 15	$0 00	$0 00	$0 00	$0 00
08/31/2016	04/08/2015	242 33	$242 33	$259 41	$-17 08	$0 00	$0 00	$0 00	$0 00
09/30/2016	04/08/2015	205 73	$205 73	$220 23	$-14 50	$0 00	$0 00	$0 00	$0 00
10/31/2016	04/08/2015	194 8	$194 80	$208 53	$-13 73	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**3138Y3X71**							
11/30/2016	04/08/2015	272 52	$272 52	$291 72	$-19 20	$0 00	$0 00	$0 00	$0 00
12/31/2016	04/08/2015	126 77	$126 77	$135 70	$-8 93	$8 93	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31410LFE7**							
02/29/2016	02/18/2015	384 16	$384 16	$431 28	$-47 12	$0 00	$0 00	$0 00	$0 00
03/31/2016	02/18/2015	420 34	$420 34	$471 90	$-51 56	$0 00	$0 00	$0 00	$0 00
04/30/2016	02/18/2015	451	$451 00	$506 32	$-55 32	$0 00	$0 00	$0 00	$0 00
05/31/2016	02/18/2015	443 69	$443 69	$498 11	$-54 42	$0 00	$0 00	$0 00	$0 00
06/30/2016	02/18/2015	300 95	$300 95	$337 86	$-36 91	$0 00	$0 00	$0 00	$0 00
07/31/2016	02/18/2015	311 97	$311 97	$350 23	$-38 26	$0 00	$0 00	$0 00	$0 00
08/31/2016	02/18/2015	332 27	$332 27	$373 02	$-40 75	$0 00	$0 00	$0 00	$0 00
09/30/2016	02/18/2015	432 51	$432 51	$485 56	$-53 05	$0 00	$0 00	$0 00	$0 00
10/31/2016	02/18/2015	382 79	$382 79	$429 74	$-46 95	$0 00	$0 00	$0 00	$0 00
11/30/2016	02/18/2015	413 2	$413 20	$463 88	$-50 68	$0 00	$0 00	$0 00	$0 00
12/31/2016	02/18/2015	333 6	$333 60	$374 52	$-40 92	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31418MP22**							
01/31/2016	01/13/2010	267 13	$267 13	$286 50	$-19 37	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**31418MP22**							
02/29/2016	01/13/2010	249 81	$249 81	$267 92	$-18 11	$0 00	$0 00	$0 00	$0 00
03/31/2016	01/13/2010	348 02	$348 02	$373 25	$-25 23	$0 00	$0 00	$0 00	$0 00
04/30/2016	01/13/2010	424 95	$424 95	$455 76	$-30 81	$0 00	$0 00	$0 00	$0 00
05/31/2016	01/13/2010	264 36	$264 36	$283 53	$-19 17	$0 00	$0 00	$0 00	$0 00
06/30/2016	01/13/2010	244 22	$244 22	$261 93	$-17 71	$0 00	$0 00	$0 00	$0 00
07/31/2016	01/13/2010	163 71	$163 71	$175 58	$-11 87	$0 00	$0 00	$0 00	$0 00
08/31/2016	01/13/2010	301 04	$301 04	$322 87	$-21 83	$0 00	$0 00	$0 00	$0 00
09/30/2016	01/13/2010	259 82	$259 82	$278 66	$-18 84	$0 00	$0 00	$0 00	$0 00
10/31/2016	01/13/2010	253 04	$253 04	$271 39	$-18 35	$0 00	$0 00	$0 00	$0 00
11/30/2016	01/13/2010	342 5	$342 50	$367 33	$-24 83	$0 00	$0 00	$0 00	$0 00
12/31/2016	01/13/2010	295 19	$295 19	$316 59	$-21 40	$0 00	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31418WPP9**							
01/31/2016	01/28/2015	92 74	$92 74	$101 11	$-8 37	$8 37	$0 00	$0 00	$0 00
02/29/2016	01/28/2015	57 22	$57 22	$62 39	$-5 17	$5 17	$0 00	$0 00	$0 00
06/30/2016	06/18/2015	121 46	$121 46	$132 07	$-10 61	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NATL MTG ASSN		**31418WPP9**							
07/31/2016	06/18/2015	130 49	$130 49	$141 89	$-11 40	$0 00	$0 00	$0 00	$0 00
08/31/2016	06/18/2015	121 62	$121 62	$132 24	$-10 62	$0 00	$0 00	$0 00	$0 00
09/30/2016	06/18/2015	104 87	$104 87	$114 03	$-9 16	$9 16	$0 00	$0 00	$0 00
10/31/2016	06/18/2015	135 7	$135 70	$147 55	$-11 85	$0 00	$0 00	$0 00	$0 00
11/30/2016	06/18/2015	87 8	$87 80	$95 47	$-7 67	$7 67	$0 00	$0 00	$0 00
12/31/2016	06/18/2015	108 99	$108 99	$118 51	$-9 52	$9 52	$0 00	$0 00	$0 00
FEDERAL NATL MTG ASSN		**31419BCW3**							
01/31/2016	03/02/2011	867 22	$867 22	$878 22	$-11 00	$0 00	$0 00	$0 00	$0 00
02/29/2016	03/02/2011	884 58	$884 58	$895 80	$-11 22	$0 00	$0 00	$0 00	$0 00
03/31/2016	03/02/2011	516 08	$516 08	$522 63	$-6 55	$6 55	$0 00	$0 00	$0 00
04/30/2016	03/02/2011	679 88	$679 88	$688 50	$-8 62	$8 62	$0 00	$0 00	$0 00
05/31/2016	03/02/2011	985 79	$985 79	$998 29	$-12 50	$0 00	$0 00	$0 00	$0 00
06/30/2016	03/02/2011	1292 22	$1,292 22	$1,308 61	$-16 39	$0 00	$0 00	$0 00	$0 00
07/31/2016	03/02/2011	636 17	$636 17	$644 24	$-8 07	$8 07	$0 00	$0 00	$0 00
08/31/2016	03/02/2011	954 02	$954 02	$966 12	$-12 10	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FEDERAL NA'I L MTG ASSN		**31419BCW3**							
09/30/2016	03/02/2011	546 35	$546 35	$553 28	$-6 93	$6 93	$0 00	$0 00	$0 00
10/31/2016	03/02/2011	1129 97	$1,129 97	$1,144 30	$-14 33	$0 00	$0 00	$0 00	$0 00
11/30/2016	03/02/2011	1653 95	$1,653 95	$1,674 93	$-20 98	$0 00	$0 00	$0 00	$0 00
12/31/2016	03/02/2011	686 19	$686 19	$694 89	$-8 70	$8 70	$0 00	$0 00	$0 00
FEDEX CORPORATION		**31428X106**							
01/04/2016	02/03/2014	4	$576 16	$520 95	$55 21	$0 00	$0 00	$0 00	$0 00
01/05/2016	02/03/2014	24	$3,451 99	$3,125 71	$326 28	$0 00	$0 00	$0 00	$0 00
01/06/2016	02/03/2014	8	$1,141 99	$1,041 90	$100 09	$0 00	$0 00	$0 00	$0 00
FIFTH THIRD BANCORP		**316773100**							
01/26/2016	03/21/2012	154	$2,338 63	$2,120 89	$217 74	$0 00	$0 00	$0 00	$0 00
01/26/2016	06/07/2012	358	$5,436 56	$4,597 15	$839 41	$0 00	$0 00	$0 00	$0 00
01/26/2016	06/07/2012	205	$3,113 12	$2,631 85	$481 27	$0 00	$0 00	$0 00	$0 00
01/26/2016	10/10/2012	313	$4,753 19	$4,952 98	$-199 79	$0 00	$0 00	$0 00	$0 00
01/26/2016	10/10/2012	226	$3,432 02	$3,583 09	$-151 07	$0 00	$0 00	$0 00	$0 00
FLEETCOR TECHNOLOGIES INC		**339041105**							
02/16/2016	05/02/2014	43	$5,316 96	$5,189 42	$127 54	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
FLEETCOR TECHNOLOGIES INC		**339041105**							
02/16/2016	05/12/2014	21	$2,596 66	$2,599 77	$-3 11	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/06/2014	12	$1,483 80	$1,559 89	$-76 09	$0 00	$0 00	$0 00	$0 00
FORTINET INC		**34959E109**							
01/05/2016	10/29/2014	24	$718 38	$616 72	$101 66	$0 00	$0 00	$0 00	$0 00
01/06/2016	10/29/2014	23	$671 03	$591 02	$80 01	$0 00	$0 00	$0 00	$0 00
GENERAL DYNAMICS CORP		**369550108**							
02/16/2016	07/24/2014	1	$131 00	$121 55	$9 45	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/25/2014	34	$4,453 90	$4,130 60	$323 30	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/28/2014	2	$261 99	$240 61	$21 38	$0 00	$0 00	$0 00	$0 00
GENERAL ELECTRIC CO		**369604103**							
01/29/2016	11/18/2014	6	$173 53	$162 23	$11 30	$0 00	$0 00	$0 00	$0 00
06/30/2016	11/18/2014	102	$3,207 02	$2 757 91	$449 11	$0 00	$0 00	$0 00	$0 00
08/01/2016	11/18/2014	69	$2,144 66	$1,865 64	$279 02	$0 00	$0 00	$0 00	$0 00
08/01/2016	11/19/2014	17	$528 39	$458 58	$69 81	$0 00	$0 00	$0 00	$0 00
GENERAL MILLS INC		**370334104**							
05/18/2016	02/05/2015	29	$1,805 16	$1,543 87	$261 29	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
GENERAL MILLS INC		**370334104**							
05/18/2016	04/01/2015	14	$871 46	$788 86	$82 60	$0 00	$0 00	$0 00	$0 00
07/20/2016	02/05/2015	21	$1,506 61	$1,117 98	$388 63	$0 00	$0 00	$0 00	$0 00
10/12/2016	02/05/2015	1	$62 09	$53 24	$8 85	$0 00	$0 00	$0 00	$0 00
GENERAL MTRS CO		**37045V100**							
02/16/2016	11/21/2013	64	$1,810 11	$2,769 09	$-958 98	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/16/2013	34	$961 62	$1,407 09	$-445 47	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/18/2013	59	$1,668 69	$2,419 30	$-750 61	$0 00	$0 00	$0 00	$0 00
02/16/2016	10/03/2014	87	$2.460 62	$2,913 22	$-452 60	$0 00	$0 00	$0 00	$0 00
GOLDMAN SACHS GROUP INC		**38141G104**							
07/20/2016	03/27/2015	3	$484 85	$563 92	$-79 07	$0 00	$0 00	$0 00	$0 00
07/20/2016	04/14/2015	14	$2,262 63	$2.771 76	$-509 13	$0 00	$0 00	$0 00	$0 00
10/19/2016	03/27/2015	9	$1,574 09	$1.691 77	$-117 68	$0 00	$117 68	$0 00	$0 00
11/11/2016	03/27/2015	7	$1.422 86	$1,315 82	$107 04	$0 00	$0 00	$0 00	$0 00
12/07/2016	03/27/2015	7	$1 622 57	$1,315 82	$306 75	$0 00	$0 00	$0 00	$0 00
12/23/2016	12/15/2015	5	$1,200 70	$905 99	$294 71	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
HCA HLDGS INC		**40412C101**							
02/16/2016	12/11/2014	42	$2.727 50	$3,103 86	$-376 36	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/12/2014	71	$4,610 77	$5,251 02	$-640 25	$0 00	$0 00	$0 00	$0 00
HANESBRANDS INC		**410345102**							
11/18/2016	03/17/2015	43	$1,049 26	$1,443 97 *	$-394 71	$0 00	$0 00	$0 00	$0 00
11/21/2016	03/16/2015	26	$636 91	$864 99 *	$-228 08	$0 00	$0 00	$0 00	$0 00
11/21/2016	03/17/2015	3	$73 49	$100 75 *	$-27 26	$0 00	$0 00	$0 00	$0 00
11/21/2016	03/18/2015	42	$1,028 85	$1,408 73 *	$-379 88	$0 00	$0 00	$0 00	$0 00
11/22/2016	03/16/2015	46	$1,129 44	$1,530 36 *	$-400 92	$0 00	$0 00	$0 00	$0 00
12/16/2016	03/16/2015	17	$367 79	$565 56 *	$-197 77	$0 00	$0 00	$0 00	$0 00
12/16/2016	08/19/2015	51	$1,103 36	$1,562 39 *	$-459 03	$0 00	$0 00	$0 00	$0 00
12/16/2016	08/20/2015	9	$194 71	$272 79 *	$-78 08	$0 00	$0 00	$0 00	$0 00
12/16/2016	09/18/2015	22	$475 96	$668 49 *	$-192 53	$0 00	$0 00	$0 00	$0 00
HARTFORD FINL SVCS GROUP INC COM		**416515104**							
09/12/2016	03/24/2014	25	$1,035 80	$885 24	$150 56	$0 00	$0 00	$0 00	$0 00
09/12/2016	06/08/2015	197	$8,162 10	$8,126 68	$35 42	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
HATTERAS ALPHA HEDGED STRATEGIES		**41902V872**							
02/03/2016	04/03/2014	3143 34	$32,973 59	$37,500 00	$-4,526 41	$0 00	$0 00	$0 00	$0 00
02/03/2016	05/14/2014	2559 73	$26,851 54	$30,000 00	$-3,148 46	$0 00	$0 00	$0 00	$0 00
HELMERICH & PAYNE INC		**423452101**							
10/13/2016	06/11/2013	125	$8,689 94	$7,871 62	$818 32	$0 00	$0 00	$0 00	$0 00
10/13/2016	12/17/2014	96	$6,673 87	$6,317 10	$356 77	$0 00	$0 00	$0 00	$0 00
HEXCEL CORP NEW		**428291108**							
01/25/2016	11/18/2014	12	$497 60	$523 95	$-26 35	$0 00	$0 00	$0 00	$0 00
01/26/2016	11/18/2014	2	$83 35	$87 32	$-3 97	$0 00	$0 00	$0 00	$0 00
01/26/2016	11/18/2014	18	$750 13	$785 92	$-35 79	$0 00	$0 00	$0 00	$0 00
01/26/2016	11/19/2014	2	$83 35	$86 83	$-3 48	$0 00	$0 00	$0 00	$0 00
01/27/2016	08/27/2014	24	$965 87	$973 10	$-7 23	$0 00	$0 00	$0 00	$0 00
01/27/2016	08/28/2014	37	$1,489 04	$1,517 91	$-28 87	$0 00	$0 00	$0 00	$0 00
01/27/2016	08/29/2014	32	$1,287 00	$1,319 43	$-32 43	$0 00	$0 00	$0 00	$0 00
01/27/2016	09/02/2014	30	$1,207 33	$1,235 18	$-27 85	$0 00	$0 00	$0 00	$0 00
01/27/2016	09/02/2014	7	$281 53	$288 21	$-6 68	$0 00	$0 00	$0 00	$0 00
01/27/2016	09/03/2014	6	$241 47	$246 67	$-5 20	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
HEXCEL CORP NEW		**428291108**							
01/27/2016	11/14/2014	3	$120 66	$129 27	$-8 61	$0 00	$0 00	$0 00	$0 00
01/27/2016	11/14/2014	5	$201 09	$215 96	$-14 87	$0 00	$0 00	$0 00	$0 00
01/27/2016	11/17/2014	14	$563 06	$604 06	$-41 00	$0 00	$0 00	$0 00	$0 00
01/27/2016	11/19/2014	23	$925 03	$996 36	$-71 33	$0 00	$0 00	$0 00	$0 00
01/27/2016	11/19/2014	5	$201 09	$217 09	$-16 00	$0 00	$0 00	$0 00	$0 00
01/28/2016	08/26/2014	39	$1,586 98	$1,567 24	$19 74	$0 00	$0 00	$0 00	$0 00
01/28/2016	08/27/2014	14	$568 82	$567 64	$1 18	$0 00	$0 00	$0 00	$0 00
01/29/2016	08/25/2014	38	$1,555 81	$1,485 87	$69 94	$0 00	$0 00	$0 00	$0 00
01/29/2016	08/25/2014	13	$532 25	$514 52	$17 73	$0 00	$0 00	$0 00	$0 00
01/29/2016	08/26/2014	5	$204 71	$200 93	$3 78	$0 00	$0 00	$0 00	$0 00
HOME DEPOT INC		**437076102**							
02/16/2016	07/02/2013	61	$7,285 88	$4,730 84	$2,555 04	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/26/2013	23	$2,747 14	$1,815 69	$931 45	$0 00	$0 00	$0 00	$0 00
02/16/2016	01/23/2014	16	$1,911 05	$1,279 70	$631 35	$0 00	$0 00	$0 00	$0 00
IDEXX LABS INC		**45168D104**							
02/16/2016	11/06/2014	22	$1,532 11	$1,595 12	$-63 01	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
IDEXX LABS INC		**45168D104**							
02/16/2016	11/07/2014	28	$1,949 95	$2,027 81	$-77 86	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/10/2014	28	$1,949 95	$2,054 48	$-104 53	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/11/2014	15	$1,044 62	$1,137 82	$-93 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/13/2014	3	$208 92	$249 93	$-41 01	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/14/2014	18	$1,253 54	$1,505 53	$-251 99	$0 00	$0 00	$0 00	$0 00
ILLUMINA INC		**452327109**							
03/16/2016	02/03/2014	8	$1,191 71	$1,202 00	$-10 29	$0 00	$0 00	$0 00	$0 00
03/16/2016	06/25/2014	2	$297 93	$339 62	$-41 69	$0 00	$0 00	$0 00	$0 00
03/17/2016	02/03/2014	9	$1,328 48	$1,352 25	$-23 77	$0 00	$0 00	$0 00	$0 00
03/18/2016	02/03/2014	11	$1,633 95	$1,652 75	$-18 80	$0 00	$0 00	$0 00	$0 00
03/18/2016	02/03/2014	1	$148 54	$150 25	$-1 71	$0 00	$0 00	$0 00	$0 00
INGREDION INC		**457187102**							
06/23/2016	11/26/2007	54	$6,795 47	$2,053 14	$4,742 33	$0 00	$0 00	$0 00	$0 00
09/16/2016	11/26/2007	118	$15,209 69	$4,486 48	$10,723 21	$0 00	$0 00	$0 00	$0 00
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
11/15/2016	11/14/2014	3	$166 40	$133 30	$33 10	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
INTERCONTINENTALEXCHANGE GROUP		**45866F104**							
11/16/2016	02/03/2014	24	$1,307 14	$985 92	$321 22	$0 00	$0 00	$0 00	$0 00
11/16/2016	11/14/2014	22	$1,198 21	$977 57	$220 64	$0 00	$0 00	$0 00	$0 00
11/17/2016	02/03/2014	27	$1,483 26	$1,109 16	$374 10	$0 00	$0 00	$0 00	$0 00
11/17/2016	02/03/2014	22	$1,208 08	$903 76	$304 32	$0 00	$0 00	$0 00	$0 00
11/18/2016	02/03/2014	6	$329 20	$246 48	$82 72	$0 00	$0 00	$0 00	$0 00
11/18/2016	02/03/2014	44	$2,415 67	$1,807 52	$608 15	$0 00	$0 00	$0 00	$0 00
11/21/2016	02/03/2014	22	$1,204 28	$903 76	$300 52	$0 00	$0 00	$0 00	$0 00
INTERPUBLIC		**460690100**							
08/03/2016	08/04/2014	2	$45 12	$39 57	$5 55	$0 00	$0 00	$0 00	$0 00
08/03/2016	08/04/2014	44	$993 48	$870 54	$122 94	$0 00	$0 00	$0 00	$0 00
08/04/2016	08/04/2014	51	$1,161 00	$1,009 03	$151 97	$0 00	$0 00	$0 00	$0 00
09/26/2016	08/04/2014	41	$901 50	$811 18	$90 32	$0 00	$0 00	$0 00	$0 00
INTUIT		**461202103**							
02/16/2016	10/31/2013	38	$3,604 61	$2,724 47	$880 14	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/01/2013	34	$3,225 17	$2,430 35	$794 82	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/22/2014	35	$3,320 03	$2,984 88	$335 15	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
INTUIT		**461202103**							
02/16/2016	09/24/2014	19	$1,802 30	$1,630 71	$171 59	$0 00	$0 00	$0 00	$0 00
KEYCORP NEW COM		**493267108**							
01/26/2016	10/08/2014	186	$2,027 64	$2,504 27	$-476 63	$0 00	$0 00	$0 00	$0 00
03/14/2016	10/08/2014	128	$1,429 50	$1,723 37	$-293 87	$0 00	$0 00	$0 00	$0 00
03/14/2016	12/15/2014	108	$1,206 14	$1,422 04	$-215 90	$0 00	$0 00	$0 00	$0 00
KROGER CO		**501044101**							
03/10/2016	06/08/2011	21	$786 51	$243 71	$542 80	$0 00	$0 00	$0 00	$0 00
07/13/2016	06/08/2011	351	$13,155 61	$4,073 35	$9,082 26	$0 00	$0 00	$0 00	$0 00
11/17/2016	09/02/2015	33	$1,089 56	$1,148 85	$-59 29	$0 00	$59 29	$0 00	$0 00
11/17/2016	11/16/2015	14	$462 24	$508 00	$-45 76	$0 00	$45 76	$0 00	$0 00
11/17/2016	11/16/2015	26	$858 44	$943 43	$-84 99	$0 00	$0 00	$0 00	$0 00
LAM RESH CORP		**512807108**							
11/25/2016	06/01/2015	57	$6,127 71	$4,754 00	$1,373 71	$0 00	$0 00	$0 00	$0 00
11/25/2016	06/03/2015	4	$430 02	$333 56	$96 46	$0 00	$0 00	$0 00	$0 00
LAMB WESTON HLDGS INC		**513272104**							
12/15/2016	01/26/2015	22	$758 56	$553 39	$205 17	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION **CUSIP**

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
LAMB WESTON HLDGS INC		**513272104**							
12/16/2016	01/26/2015	26	$899 29	$654 01	$245 28	$0 00	$0 00	$0 00	$0 00
LAS VEGAS SANDS CORP		**517834107**							
01/12/2016	05/06/2013	139	$5,365 00	$7,888 98	$-2,523 98	$0 00	$0 00	$0 00	$0 00
01/12/2016	05/16/2013	22	$849 14	$1,268 56	$-419 42	$0 00	$0 00	$0 00	$0 00
01/12/2016	01/14/2014	29	$1,119 32	$2,275 66	$-1,156 34	$0 00	$0 00	$0 00	$0 00
01/12/2016	01/14/2014	3	$115 79	$234 64	$-118 85	$0 00	$0 00	$0 00	$0 00
01/12/2016	01/17/2014	16	$617 55	$1,246 73	$-629 18	$0 00	$0 00	$0 00	$0 00
01/12/2016	01/17/2014	17	$656 15	$1,323 58	$-667 43	$0 00	$0 00	$0 00	$0 00
01/12/2016	02/02/2014	3	$115 79	$240 06	$-124 27	$0 00	$0 00	$0 00	$0 00
LAUDER ESTEE COS INC CL A		**518439104**							
12/15/2016	09/29/2014	40	$3,101 28	$2,978 90	$122 38	$0 00	$0 00	$0 00	$0 00
12/16/2016	09/29/2014	64	$4,890 89	$4,766 24	$124 65	$0 00	$0 00	$0 00	$0 00
LEVEL 3 COMMUNICATIONS INC		**52729N308**							
02/16/2016	11/04/2014	119	$5,664 29	$5,530 61	$133 68	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/13/2014	57	$2,713 14	$2,757 53	$-44 39	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
DESCRIPTION		**CUSIP**							
KUKA AG		**5529191#9**							
02/29/2016	05/16/2013	6	$543 70	$298 35	$245 35	$0 00	$0 00	$0 00	$0 00
05/20/2016	05/16/2013	49	$5,886 20	$2,436 56	$3,449 64	$0 00	$0 00	$0 00	$0 00
05/23/2016	05/06/2013	20	$2,433 95	$910 29	$1,523 66	$0 00	$0 00	$0 00	$0 00
05/23/2016	05/16/2013	3	$365 09	$149 18	$215 91	$0 00	$0 00	$0 00	$0 00
05/24/2016	05/06/2013	29	$3,537 88	$1,319 91	$2,217 97	$0 00	$0 00	$0 00	$0 00
06/01/2016	05/06/2013	24	$2,862 22	$1,092 35	$1,769 87	$0 00	$0 00	$0 00	$0 00
06/02/2016	05/06/2013	7	$836 36	$318 60	$517 76	$0 00	$0 00	$0 00	$0 00
06/03/2016	05/06/2013	7	$853 02	$318 60	$534 42	$0 00	$0 00	$0 00	$0 00
06/06/2016	05/06/2013	4	$489 89	$182 06	$307 83	$0 00	$0 00	$0 00	$0 00
06/07/2016	05/06/2013	13	$1,589 27	$591 68	$997 59	$0 00	$0 00	$0 00	$0 00
06/08/2016	05/06/2013	9	$1 101 89	$409 63	$692 26	$0 00	$0 00	$0 00	$0 00
06/08/2016	06/27/2013	8	$979 46	$349 08	$630 38	$0 00	$0 00	$0 00	$0 00
06/08/2016	09/09/2013	2	$244 87	$86 31	$158 56	$0 00	$0 00	$0 00	$0 00
06/09/2016	09/09/2013	5	$609 66	$215 77	$393 89	$0 00	$0 00	$0 00	$0 00
06/09/2016	09/09/2013	2	$243 97	$86 31	$157 66	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
MACYS INC		**55616P104**							
04/21/2016	03/24/2014	111	$4,597 84	$6,553 77	$-1,955 93	$0 00	$0 00	$0 00	$0 00
04/21/2016	03/24/2014	73	$3,023 81	$4,306 32	$-1,282 51	$0 00	$0 00	$0 00	$0 00
08/05/2016	03/24/2014	39	$1,335 07	$2,300 63	$-965 56	$0 00	$0 00	$0 00	$0 00
MCDONALDS CORP		**580135101**							
08/19/2016	05/19/2015	77	$8,893 91	$7,702 04	$1,191 87	$0 00	$0 00	$0 00	$0 00
08/19/2016	07/01/2015	13	$1,501 57	$1,243 85	$257 72	$0 00	$0 00	$0 00	$0 00
MCKESSON HBOC INC		**58155Q103**							
11/01/2016	08/27/2015	11	$1,413 72	$2,180 69	$-766 97	$0 00	$0 00	$0 00	$0 00
11/01/2016	09/02/2015	5	$642 60	$988 35	$-345 75	$0 00	$0 00	$0 00	$0 00
MICROSOFT CORP		**594918104**							
01/29/2016	07/21/2014	7	$384 10	$314 01	$70 09	$0 00	$0 00	$0 00	$0 00
06/15/2016	07/21/2014	122	$6,078 53	$5,472 70	$605 83	$0 00	$0 00	$0 00	$0 00
06/22/2016	07/21/2014	50	$2,559 49	$2,242 91	$316 58	$0 00	$0 00	$0 00	$0 00
06/22/2016	03/25/2015	58	$2,969 01	$2,419 76	$549 25	$0 00	$0 00	$0 00	$0 00
11/02/2016	09/02/2015	3	$179 08	$128 65	$50 43	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
MOLSON COORS BREWING CO CL B		**60871R209**							
12/15/2016	10/13/2015	8	$782 77	$696 55	$86 22	$0 00	$0 00	$0 00	$0 00
12/15/2016	10/22/2015	7	$684 93	$616 83	$68 10	$0 00	$0 00	$0 00	$0 00
MONDELEZ INTL INC		**609207105**							
06/27/2016	09/29/2014	1	$41 57	$34 05 *	$7 52	$0 00	$0 00	$0 00	$0 00
06/27/2016	01/26/2015	15	$623 53	$547 48 *	$76 05	$0 00	$0 00	$0 00	$0 00
06/27/2016	03/25/2015	27	$1,122 36	$967 68 *	$154 68	$0 00	$0 00	$0 00	$0 00
06/28/2016	02/03/2014	2	$83 63	$63 69 *	$19 94	$0 00	$0 00	$0 00	$0 00
06/28/2016	02/03/2014	40	$1,659 75	$1,273 86 *	$385 89	$0 00	$0 00	$0 00	$0 00
06/28/2016	09/29/2014	32	$1,338 01	$1,084 25 *	$253 76	$0 00	$0 00	$0 00	$0 00
06/29/2016	02/03/2014	6	$254 43	$191 08 *	$63 35	$0 00	$0 00	$0 00	$0 00
06/29/2016	02/03/2014	7	$295 14	$222 92 *	$72 22	$0 00	$0 00	$0 00	$0 00
07/05/2016	02/03/2014	11	$494 13	$350 31 *	$143 82	$0 00	$0 00	$0 00	$0 00
07/06/2016	02/03/2014	40	$1,794 63	$1,273 86 *	$520 77	$0 00	$0 00	$0 00	$0 00
07/26/2016	02/03/2014	40	$1,825 89	$1,273 86 *	$552 03	$0 00	$0 00	$0 00	$0 00
NASDAQ STK MKT INC ACCREDITED		**631103108**							
02/24/2016	12/09/2014	68	$4,267 76	$3,166 76	$1,101 00	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
NASDAQ STK MKT INC ACCREDITED		**631103108**							
02/24/2016	12/09/2014	20	$1,255 23	$935 05	$320 18	$0 00	$0 00	$0 00	$0 00
11/21/2016	08/13/2014	80	$5,263 75	$3,363 26	$1,900 49	$0 00	$0 00	$0 00	$0 00
11/21/2016	08/14/2014	160	$10,527 51	$6,759 74	$3,767 77	$0 00	$0 00	$0 00	$0 00
11/21/2016	08/19/2014	82	$5,395 35	$3,474 47	$1,920 88	$0 00	$0 00	$0 00	$0 00
11/21/2016	12/09/2014	77	$5,066 36	$3,585 88	$1,480 48	$0 00	$0 00	$0 00	$0 00
HITACHI		**6429104#7**							
04/11/2016	08/26/2014	942	$4,029 42	$7,160 43	$-3,131 01	$0 00	$0 00	$0 00	$0 00
04/11/2016	08/27/2014	314	$1,343 14	$2,389 88	$-1,046 74	$0 00	$0 00	$0 00	$0 00
04/11/2016	09/15/2014	23	$98 38	$174 66	$-76 28	$0 00	$0 00	$0 00	$0 00
04/11/2016	11/17/2014	622	$2,660 62	$4,699 16	$-2.038 54	$0 00	$0 00	$0 00	$0 00
NEXTERA ENERGY INC		**65339F101**							
02/16/2016	07/14/2014	4	$448 26	$389 84	$58 42	$0 00	$0 00	$0 00	$0 00
NIKE INC CLASS B		**654106103**							
03/31/2016	02/03/2014	19	$1,174 34	$675 74	$498 60	$0 00	$0 00	$0 00	$0 00
04/11/2016	02/03/2014	65	$3,783 32	$2,311 72	$1,471 60	$0 00	$0 00	$0 00	$0 00
04/12/2016	02/03/2014	66	$3,780 62	$2,347 29	$1,433 33	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
NOVO-NORDISK A S ADR		**670100205**							
08/08/2016	05/06/2013	55	$2 591 97	$1,908 67	$683 30	$0 00	$0 00	$0 00	$0 00
08/09/2016	05/06/2013	38	$1,817 47	$1,318 71	$498 76	$0 00	$0 00	$0 00	$0 00
08/09/2016	05/16/2013	170	$8,130 81	$5,853 71	$2,277 10	$0 00	$0 00	$0 00	$0 00
OCCIDENTAL PETROLEUM CORP		**674599105**							
05/25/2016	08/15/2012	15	$1,143 98	$1 365 20	$-221 22	$0 00	$0 00	$0 00	$0 00
05/25/2016	08/27/2012	11	$838 91	$931 39	$-92 48	$0 00	$0 00	$0 00	$0 00
05/25/2016	05/16/2013	6	$457 59	$527 34	$-69 75	$0 00	$0 00	$0 00	$0 00
05/25/2016	08/27/2014	4	$305 06	$400 97	$-95 91	$0 00	$0 00	$0 00	$0 00
05/25/2016	09/12/2014	17	$1,296 51	$1 698 71	$-402 20	$0 00	$0 00	$0 00	$0 00
05/25/2016	09/26/2014	2	$152 53	$189 49	$-36 96	$0 00	$0 00	$0 00	$0 00
11/01/2016	08/27/2012	3	$211 09	$254 01	$-42 92	$0 00	$42 92	$0 00	$0 00
11/01/2016	02/05/2015	11	$773 98	$907 94	$-133 96	$0 00	$133 96	$0 00	$0 00
11/01/2016	02/05/2015	8	$562 90	$660 32	$-97 42	$0 00	$0 00	$0 00	$0 00
11/01/2016	04/14/2015	26	$1,829 42	$2,059 36	$-229 94	$0 00	$0 00	$0 00	$0 00
ORACLE CORPORATION		**68389X105**							
06/07/2016	10/13/2014	177	$6,972 15	$6,841 49	$130 66	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ORACLE CORPORATION		**68389X105**							
06/07/2016	12/15/2014	6	$236 34	$245 47	$-9 13	$0 00	$0 00	$0 00	$0 00
11/11/2016	12/18/2014	70	$2 752 60	$3,145 61	$-393 01	$0 00	$0 00	$0 00	$0 00
PNC BANK CORP		**693475105**							
11/11/2016	12/10/2008	44	$4,660 76	$2,346 66	$2,314 10	$0 00	$0 00	$0 00	$0 00
11/11/2016	08/04/2011	20	$2,118 53	$1,047 15	$1,071 38	$0 00	$0 00	$0 00	$0 00
11/11/2016	10/27/2014	18	$1,906 67	$1,489 37	$417 30	$0 00	$0 00	$0 00	$0 00
P P G INDS INC		**693506107**							
04/05/2016	03/02/2015	14	$1,561 86	$1,663 39	$-101 53	$0 00	$0 00	$0 00	$0 00
04/05/2016	03/03/2015	15	$1,673 43	$1,766 55	$-93 12	$0 00	$0 00	$0 00	$0 00
12/07/2016	03/03/2015	16	$1,545 09	$1,884 33	$-339 24	$0 00	$0 00	$0 00	$0 00
PPL CORP		**69351106**							
06/27/2016	10/09/2012	339	$12,480 25	$9,261 33	$3,218 92	$0 00	$0 00	$0 00	$0 00
06/27/2016	10/09/2012	343	$12,627 51	$9,363 16	$3,264 35	$0 00	$0 00	$0 00	$0 00
PEPSICO INC		**713448108**							
02/16/2016	11/01/2013	26	$2,561 24	$2,195 04	$366 20	$0 00	$0 00	$0 00	$0 00
02/16/2016	11/04/2013	35	$3,447 82	$2,960 83	$486 99	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
PEPSICO INC		**713448108**							
02/16/2016	09/17/2014	19	$1,871 68	$1,762 96	$108 72	$0 00	$0 00	$0 00	$0 00
04/27/2016	09/29/2014	2	$205 27	$186 01	$19 26	$0 00	$0 00	$0 00	$0 00
04/27/2016	01/26/2015	5	$513 19	$493 35	$19 84	$0 00	$0 00	$0 00	$0 00
04/28/2016	02/03/2014	16	$1,647 89	$1,262 84	$385 05	$0 00	$0 00	$0 00	$0 00
04/28/2016	02/03/2014	28	$2,883 03	$2,209 98	$673 05	$0 00	$0 00	$0 00	$0 00
04/28/2016	02/03/2014	21	$2,156 75	$1,657 48	$499 27	$0 00	$0 00	$0 00	$0 00
04/28/2016	09/29/2014	4	$410 81	$372 01	$38 80	$0 00	$0 00	$0 00	$0 00
05/18/2016	02/03/2014	93	$9,397 49	$7,340 28	$2 057 21	$0 00	$0 00	$0 00	$0 00
PFIZER INC		**717081103**							
02/16/2016	07/13/2012	183	$5,426 11	$4,181 11	$1,245 00	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/18/2014	183	$5,426 10	$5.589 95	$-163 85	$0 00	$0 00	$0 00	$0 00
PITNEY BOWES INC		**724479100**							
05/31/2016	03/20/2015	307	$5,732 64	$7,224 72	$-1,492 08	$0 00	$0 00	$0 00	$0 00
05/31/2016	03/20/2015	297	$5,545 91	$7 117 81	$-1,571 90	$0 00	$0 00	$0 00	$0 00
PRICELINE.COM INC		**741503403**							
06/27/2016	09/18/2014	1	$1,174 34	$1,190 49	$-16 15	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
PRUDENTIAL PLC ADR		**74435K204**							
02/08/2016	02/05/2015	32	$1,068 12	$1,580 15	$-512 03	$0 00	$0 00	$0 00	$0 00
QUEST DIAGNOSTICS INC		**74834L100**							
09/27/2016	08/03/2015	76	$6,444 43	$5,643 52	$800 91	$0 00	$0 00	$0 00	$0 00
RANGE RES CORP		**75281A109**							
01/21/2016	04/15/2012	10	$234 87	$594 06	$-359 19	$0 00	$0 00	$0 00	$0 00
01/21/2016	04/16/2012	36	$845 53	$2,109 72	$-1,264 19	$0 00	$0 00	$0 00	$0 00
01/21/2016	06/14/2012	11	$258 36	$644 57	$-386 21	$0 00	$0 00	$0 00	$0 00
01/21/2016	06/17/2012	18	$422 76	$1,063 07	$-640 31	$0 00	$0 00	$0 00	$0 00
01/21/2016	06/18/2012	6	$140 92	$353 72	$-212 80	$0 00	$0 00	$0 00	$0 00
REGENERON PHARMACEUTICALS INC		**75886F107**							
01/28/2016	02/03/2014	11	$4 502 35	$3,077 47	$1,424 88	$0 00	$0 00	$0 00	$0 00
REPUBLIC SERVICES INC CL A		**760759100**							
04/28/2016	05/08/2012	169	$7,960 39	$4,528 90	$3,431 49	$0 00	$0 00	$0 00	$0 00
04/28/2016	05/08/2012	178	$8,384 31	$4,761 52	$3,622 79	$0 00	$0 00	$0 00	$0 00
REYNOLDS AMERN INC		**761713106**							
01/29/2016	08/06/2014	5	$248 81	$148 92	$99 89	$0 00	$0 00	$0 00	$0 00
11/01/2016	12/06/2013	76	$4,159 62	$1,937 80	$2,221 82	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
REYNOLDS AMERN INC		**761713106**							
11/01/2016	12/27/2013	78	$4,269 08	$1,947 16	$2,321 92	$0 00	$0 00	$0 00	$0 00
11/01/2016	12/30/2013	22	$1,204 10	$548 86	$655 24	$0 00	$0 00	$0 00	$0 00
11/01/2016	08/06/2014	48	$2,627 13	$1,429 63	$1,197 50	$0 00	$0 00	$0 00	$0 00
SALESFORCE COM INC		**79466L302**							
12/02/2016	02/03/2014	24	$1,656 75	$1,404 30	$252 45	$0 00	$0 00	$0 00	$0 00
12/02/2016	07/01/2014	3	$207 09	$177 88	$29 21	$0 00	$0 00	$0 00	$0 00
12/02/2016	11/20/2015	15	$1,035 47	$1,223 15	$-187 68	$0 00	$0 00	$0 00	$0 00
SANDISK CORP		**80004C101**							
01/13/2016	12/08/2014	28	$2,077 89	$2,965 04	$-887 15	$0 00	$0 00	$0 00	$0 00
01/25/2016	03/26/2014	16	$961 24	$1,674 13	$-712 89	$0 00	$0 00	$0 00	$0 00
01/25/2016	12/08/2014	26	$1,562 01	$2,753 25	$-1,191 24	$0 00	$0 00	$0 00	$0 00
SCANA CORP NEW		**80589M102**							
02/24/2016	07/30/2007	94	$6,203 02	$3,538 88	$2,664 14	$0 00	$0 00	$0 00	$0 00
SCHLUMBERGER LTD		**806857108**							
01/29/2016	03/17/2011	4	$289 21	$361 43	$-72 22	$0 00	$72 22	$0 00	$0 00
03/07/2016	03/20/2008	10	$757 59	$854 92	$-97 33	$0 00	$97 33	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
SCHLUMBERGER LTD		**806857108**							
03/07/2016	03/17/2011	9	$681 83	$813 21	$-131 38	$0 00	$131 38	$0 00	$0 00
03/18/2016	03/20/2008	1	$73 45	$85 49	$-12 04	$0 00	$12 04	$0 00	$0 00
03/18/2016	03/05/2014	7	$514 14	$592 47	$-78 33	$0 00	$0 00	$0 00	$0 00
03/18/2016	03/05/2014	1	$73 45	$84 58	$-11 13	$0 00	$0 00	$0 00	$0 00
03/18/2016	03/05/2014	3	$220 35	$253 76	$-33 41	$0 00	$33 41	$0 00	$0 00
06/16/2016	04/18/2007	18	$1,368 69	$1,342 69	$26 00	$0 00	$0 00	$0 00	$0 00
06/16/2016	11/02/2012	20	$1,520 76	$1,399 16	$121 60	$0 00	$0 00	$0 00	$0 00
09/07/2016	07/31/2015	19	$1,495 61	$1,576 39	$-80 78	$0 00	$0 00	$0 00	$0 00
SEMPRA ENERGY		**816851109**							
03/07/2016	07/14/2014	2	$194 36	$202 42	$-8 06	$0 00	$0 00	$0 00	$0 00
03/07/2016	11/06/2014	14	$1.360 53	$1,578 76	$-218 23	$0 00	$0 00	$0 00	$0 00
10/05/2016	07/14/2014	3	$309 26	$303 64	$5 62	$0 00	$0 00	$0 00	$0 00
SHERWIN WILLIAMS CO		**824348106**							
02/16/2016	08/09/2012	29	$7,525 63	$4,094 17	$3,431 46	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/12/2013	1	$259 50	$186 95	$72 55	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/15/2013	15	$3 892 56	$2,793 63	$1,098 93	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
SHERWIN WILLIAMS CO		**824348106**							
11/04/2016	08/13/2015	5	$1,221 43	$1,470 47	$-249 04	$0 00	$0 00	$0 00	$0 00
SPLUNK INC		**848637104**							
07/05/2016	11/10/2014	9	$483 06	$636 28	$-153 22	$0 00	$0 00	$0 00	$0 00
07/06/2016	11/10/2014	4	$213 67	$282 79	$-69 12	$0 00	$0 00	$0 00	$0 00
07/06/2016	11/11/2014	6	$322 88	$423 89	$-101 01	$0 00	$0 00	$0 00	$0 00
07/06/2016	05/15/2015	19	$1,022 45	$1,336 11	$-313 66	$0 00	$0 00	$0 00	$0 00
07/07/2016	05/15/2015	5	$274 14	$351 61	$-77 47	$0 00	$0 00	$0 00	$0 00
07/07/2016	06/11/2015	2	$109 66	$138 68	$-29 02	$0 00	$0 00	$0 00	$0 00
STARBUCKS CORP		**855244109**							
02/16/2016	12/06/2011	109	$6,144 47	$2,388 30	$3,756 17	$0 00	$0 00	$0 00	$0 00
STARWOOD HOTELS & RESORTS		**85590A401**							
02/16/2016	06/17/2014	41	$2,683 81	$3,280 13	$-596 32	$0 00	$0 00	$0 00	$0 00
02/16/2016	06/18/2014	27	$1,767 38	$2,173 66	$-406 28	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/11/2014	16	$1 047 34	$1,343 07	$-295 73	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/12/2014	19	$1,243 71	$1,587 05	$-343 34	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/08/2014	40	$2,618 35	$3,275 58	$-657 23	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
TESLA MTRS INC		**88160R101**							
12/01/2016	02/11/2015	6	$1,091 52	$1,260 18	$-168 66	$0 00	$0 00	$0 00	$0 00
12/01/2016	04/08/2015	6	$1,091 51	$1,254 30	$-162 79	$0 00	$0 00	$0 00	$0 00
TEVA PHARMACEUTICAL INDS LTD		**881624209**							
02/16/2016	03/17/2014	56	$3,147 29	$2,759 43	$387 86	$0 00	$0 00	$0 00	$0 00
08/11/2016	11/05/2014	22	$1,165 78	$1,283 92	$-118 14	$0 00	$0 00	$0 00	$0 00
08/11/2016	11/06/2014	2	$105 98	$117 48	$-11 50	$0 00	$0 00	$0 00	$0 00
08/11/2016	12/15/2014	30	$1,589 69	$1,659 31	$-69 62	$0 00	$0 00	$0 00	$0 00
09/07/2016	12/15/2014	26	$1,319 73	$1,438 06	$-118 33	$0 00	$0 00	$0 00	$0 00
THERMO ELECTRON CORP		**883556102**							
01/29/2016	01/23/2013	2	$262 60	$139 65	$122 95	$0 00	$0 00	$0 00	$0 00
04/05/2016	11/12/2009	2	$282 32	$88 78	$193 54	$0 00	$0 00	$0 00	$0 00
04/05/2016	01/23/2013	9	$1,270 42	$628 45	$641 97	$0 00	$0 00	$0 00	$0 00
05/18/2016	11/12/2009	11	$1,650 86	$488 26	$1,162 60	$0 00	$0 00	$0 00	$0 00
ULTA SALON COSMETICS & FRAGRANCE		**90384S303**							
05/11/2016	07/01/2014	2	$405 73	$186 83	$218 90	$0 00	$0 00	$0 00	$0 00
05/12/2016	07/01/2014	2	$408 57	$186 83	$221 74	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
UNION PACIFIC CORP		**907818108**							
02/16/2016	11/10/2009	84	$6,726 58	$2,593 50	$4,133 08	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/30/2012	16	$1,281 25	$982 93	$298 32	$0 00	$0 00	$0 00	$0 00
UNITED STATES TREAS NT		**912828QD5**							
04/15/2016	01/13/2015	47244 56	$47,244 56	$47,148 64	$95 92	$0 00	$0 00	$0 00	$0 00
UNITED STATES TREAS NT		**912828TE0**							
10/12/2016	07/24/2012	17795 77	$18,135 70	$19,246 82	$-1,111 12	$0 00	$0 00	$0 00	$0 00
10/13/2016	07/24/2012	13608 92	$13,901 30	$14,718 55	$-817 25	$0 00	$0 00	$0 00	$0 00
10/17/2016	07/24/2012	23003 07	$23,561 97	$24,878 47	$-1,316 50	$0 00	$0 00	$0 00	$0 00
10/17/2016	07/08/2014	6311 53	$6,464 88	$6,330 47	$134 41	$0 00	$0 00	$0 00	$0 00
10/18/2016	07/08/2014	20939 6	$21,448 37	$21,002 42	$445 95	$0 00	$0 00	$0 00	$0 00
10/20/2016	09/05/2013	6281 46	$6,432 60	$5,930 20	$502 40	$0 00	$0 00	$0 00	$0 00
10/20/2016	11/06/2013	8376 47	$8,578 03	$8,248 07	$329 96	$0 00	$0 00	$0 00	$0 00
10/20/2016	07/08/2014	12565 11	$12,867 46	$12,602 81	$264 65	$0 00	$0 00	$0 00	$0 00
UNITED STATES TREAS NT		**912828TW0**							
09/13/2016	11/06/2013	39000	$39,001 52	$38,648 22	$353 30	$250 57	$0 00	$0 00	$0 00
09/13/2016	10/15/2014	45000	$45,001 76	$45,040 43	$-38 67	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
UNITED STATES TREAS NT		**912828XL9**							
11/18/2016	11/06/2015	26448 76	$26,405 37	$25,618 34	$787 03	$0 00	$0 00	$0 00	$0 00
11/21/2016	11/06/2015	25433 5	$25,416 61	$24,632 65	$783 96	$0 00	$0 00	$0 00	$0 00
11/22/2016	11/06/2015	24418 08	$24,448 60	$23,650 69	$797 91	$0 00	$0 00	$0 00	$0 00
UNITED TECHNOLOGIES CORP		**913017109**							
06/30/2016	02/05/2015	20	$2,045 02	$2,393 70	$-348 68	$0 00	$0 00	$0 00	$0 00
06/30/2016	03/09/2015	6	$613 51	$730 24	$-116 73	$0 00	$0 00	$0 00	$0 00
10/19/2016	03/21/2013	8	$801 46	$744 93	$56 53	$0 00	$0 00	$0 00	$0 00
10/19/2016	02/05/2015	14	$1,402 55	$1,675 59	$-273 04	$0 00	$0 00	$0 00	$0 00
10/19/2016	07/27/2015	25	$2,504 56	$2,468 19	$36 37	$0 00	$0 00	$0 00	$0 00
UNUMPROVIDENT CORP		**91529Y106**							
06/27/2016	11/18/2008	450	$13,950 73	$6,056 00	$7,894 73	$0 00	$0 00	$0 00	$0 00
06/27/2016	11/18/2008	59	$1,829 10	$815 69	$1,013 41	$0 00	$0 00	$0 00	$0 00
VALEANT PHARMACEUTICALS INTL INC		**91911K102**							
02/25/2016	05/06/2013	27	$2,254 85	$1,999 30	$255 55	$0 00	$0 00	$0 00	$0 00
02/25/2016	05/06/2013	38	$3,175 65	$2,813 84	$361 81	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
VERIZON COMMUNICATIONS		**92343V104**							
01/29/2016	03/21/2013	11	$548 83	$534 04	$14 79	$0 00	$0 00	$0 00	$0 00
VERTEX PHARMACEUTICALS INC		**92532F100**							
02/16/2016	10/10/2014	25	$2,112 30	$2,624 71	$-512 41	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/11/2014	23	$1,943 32	$2,786 62	$-843 30	$0 00	$0 00	$0 00	$0 00
12/01/2016	06/25/2014	7	$551 15	$631 96	$-80 81	$0 00	$0 00	$0 00	$0 00
12/01/2016	11/20/2015	17	$1,338 49	$2,231 13	$-892 64	$0 00	$0 00	$0 00	$0 00
12/02/2016	02/03/2014	8	$610 96	$619 70	$-8 74	$0 00	$0 00	$0 00	$0 00
12/05/2016	02/03/2014	28	$2,144 70	$2,168 95	$-24 25	$0 00	$0 00	$0 00	$0 00
VISA INC CL A		**92826C839**							
12/01/2016	01/12/2014	45	$3,398 69	$2,549 01	$849 68	$0 00	$0 00	$0 00	$0 00
12/02/2016	08/06/2013	34	$2,571 23	$1,560 94	$1,010 29	$0 00	$0 00	$0 00	$0 00
12/02/2016	09/16/2013	32	$2,419 99	$1,521 04	$898 95	$0 00	$0 00	$0 00	$0 00
12/02/2016	01/12/2014	23	$1,738 49	$1,302 83	$435 66	$0 00	$0 00	$0 00	$0 00
12/02/2016	07/01/2014	32	$2,418 76	$1,720 01	$698 75	$0 00	$0 00	$0 00	$0 00
12/05/2016	08/06/2013	70	$5,402 36	$3,213 70	$2,188 66	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
WASHINGTON FED INC		**938824109**							
11/25/2016	06/16/2015	282	$9,302 39	$6,763 43	$2,538 96	$0 00	$0 00	$0 00	$0 00
WELLS FARGO & CO (NEW)		**949746101**							
10/05/2016	06/09/2015	26	$1,163 76	$1,476 89	$-313 13	$0 00	$0 00	$0 00	$0 00
WISDOMTREE JAPAN TOTAL DIVIDEND		**97717W851**							
05/25/2016	09/10/2014	500	$21,759 02	$25,807 25	$-4,048 23	$0 00	$0 00	$0 00	$0 00
05/25/2016	03/02/2015	500	$21,759 03	$27,102 50	$-5,343 47	$0 00	$0 00	$0 00	$0 00
ALLERGAN PLC		**G0177J108**							
01/19/2016	02/03/2014	19 96	$5,884 60	$3,879 59	$2,005 01	$0 00	$0 00	$0 00	$0 00
01/19/2016	07/01/2014	3 04	$897 27	$683 78	$213 49	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/18/2014	23	$6,511 39	$5,495 45	$1,015 94	$0 00	$0 00	$0 00	$0 00
02/16/2016	12/11/2014	11	$3,114 14	$2,908 37	$205 77	$0 00	$0 00	$0 00	$0 00
11/15/2016	10/26/2015	14	$2,675 11	$4,444 39	$-1,769 28	$0 00	$0 00	$0 00	$0 00
DELPHI AUTOMOTIVE PLC		**G27823106**							
11/11/2016	02/03/2014	17	$1,120 47	$1 010 40	$110 07	$0 00	$0 00	$0 00	$0 00
INVESCO LTD SHS		**G491BT108**							
04/29/2016	02/03/2015	7	$215 84	$269 86	$-54 02	$0 00	$0 00	$0 00	$0 00
04/29/2016	02/04/2015	5	$154 18	$193 32	$-39 14	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION Date sold or disposed	Date acquired	CUSIP Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
INVESCO LTD SHS		**G491B1108**							
06/30/2016	02/03/2015	183	$4,650 02	$7,054 89	$-2,404 87	$0 00	$0 00	$0 00	$0 00
11/25/2016	07/13/2015	4	$126 46	$149 42	$-22 96	$0 00	$0 00	$0 00	$0 00
11/25/2016	09/10/2015	7	$221 30	$227 93	$-6 63	$0 00	$0 00	$0 00	$0 00
11/28/2016	09/10/2015	58	$1,815 73	$1,888 59	$-72 86	$0 00	$0 00	$0 00	$0 00
MEDTRONIC PLC		**G5960L103**							
05/25/2016	02/19/2015	30	$2,431 12	$2,303 33 *	$127 79	$0 00	$0 00	$0 00	$0 00
06/15/2016	02/19/2015	16	$1,353 87	$1,228 45 *	$125 42	$0 00	$0 00	$0 00	$0 00
06/22/2016	01/26/2015	78 39	$6,621 55	$5,931 81 *	$689 74	$0 00	$0 00	$0 00	$0 00
06/22/2016	02/06/2015	19	$1,604 88	$1,408 57 *	$196 31	$0 00	$0 00	$0 00	$0 00
06/22/2016	02/19/2015	3 61	$304 76	$277 01 *	$27 75	$0 00	$0 00	$0 00	$0 00
09/08/2016	02/18/2015	7	$603 43	$536 12 *	$67 31	$0 00	$0 00	$0 00	$0 00
XL GROUP PLC		**G98290102**							
04/29/2016	07/10/2014	9	$294 67	$299 57	$-4 90	$0 00	$0 00	$0 00	$0 00
04/29/2016	07/11/2014	78	$2,553 82	$2,624 58	$-70 76	$0 00	$0 00	$0 00	$0 00
05/02/2016	07/10/2014	70	$2,288 05	$2,329 95	$-41 90	$0 00	$0 00	$0 00	$0 00

Long Term Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
ASML HOLDINGS NV		**N07059210**							
02/16/2016	12/06/2011	33 88	$2,847 54	$1,473 35	$1,374 19	$0 00	$0 00	$0 00	$0 00
02/16/2016	01/04/2012	29 12	$2,447 48	$1,274 11	$1,173 37	$0 00	$0 00	$0 00	$0 00
02/16/2016	07/30/2014	15	$1,260 72	$1,409 69	$-148 97	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/02/2014	3	$252 14	$299 37	$-47 23	$0 00	$0 00	$0 00	$0 00
02/16/2016	09/15/2014	3	$252 14	$299 28	$-47 14	$0 00	$0 00	$0 00	$0 00
NXP SEMICONDUCTORS NV		**N6596X109**							
10/05/2016	09/10/2015	29	$2,983 83	$2,558 57	$425 26	$0 00	$0 00	$0 00	$0 00
Total Long Term Gain/Loss			*$2 040,687 83*	*$1 859 779 10*	*$180 908 73*	*$513 22*	*$2 223 80*	*$0 00*	***$0 00***

Transactions with Unknown Cost Basis

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
CALIFORNIA RESOURCES CORP		**13057Q107**							
4/1/2016		2 31	$2 26	Unknown	Unknown	Unknown	Unknown	Unknown	Unknown
4/20/2016		0 69	$1 28	Unknown	Unknown	Unknown	Unknown	Unknown	Unknown
Total Proceeds from Transactions with Unknown Cost Basis			*$3 54*	*Unknown*	*Unknown*	*Unknown*	*Unknown*	*Unknown*	*Unknown*

Master Limited Partnership (MLP) Proceeds

This account holds an interest in one or more Master Limited Partnerships (MLP's). Please note that the information provided below reflects the cost basis on our accounting system, so you will need to adjust the cost basis shown below based on the information that has been provided to you on your MLP partnership Schedule K-1(s) Please consult your personal tax advisor re-garding the tax treatment applicable to these items

Short Term Master Limited Partnership Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (Included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
LAZARD LTD SHS A		**G54050102**							
1/8/2016	04/21/2015	18 00	$674 99	$1,018 68	$-343 69	$0 00	$0 00	$0 00	$0 00
1/11/2016	02/24/2015	24 00	$877 60	$1,243 22	$-365 62	$0 00	$0 00	$0 00	$0 00
1/11/2016	02/24/2015	13 00	$475 36	$673 82	$-198 46	$0 00	$0 00	$0 00	$0 00
1/11/2016	04/20/2015	19 00	$694 77	$1,069 08	$-374 31	$0 00	$0 00	$0 00	$0 00
1/11/2016	04/21/2015	5 00	$182 83	$282 97	$-100 14	$0 00	$0 00	$0 00	$0 00
1/11/2016	04/17/2015	1 00	$36 57	$56 15	$-19 58	$0 00	$0 00	$0 00	$0 00
1/12/2016	02/20/2015	49 00	$1,732 35	$2,505 21	$-772 86	$0 00	$0 00	$0 00	$0 00
1/12/2016	02/24/2015	1 00	$35 35	$51 80	$-16 45	$0 00	$0 00	$0 00	$0 00
1/12/2016	02/24/2015	38 00	$1,391 10	$1,968 42	$-577 32	$0 00	$0 00	$0 00	$0 00
1/13/2016	02/20/2015	40 00	$1,352 73	$2,045 07	$-692 34	$0 00	$0 00	$0 00	$0 00
1/13/2016	02/23/2015	26 00	$879 27	$1,327 99	$-448 72	$0 00	$0 00	$0 00	$0 00
1/13/2016	12/29/2015	34 00	$1,149 82	$1,557 43	$-407 61	$0 00	$0 00	$0 00	$0 00

Short Term Master Limited Partnership Transactions

DESCRIPTION		CUSIP							
Date sold or disposed	Date acquired	Units	Proceeds	Cost or other basis	Net Gain/Loss	Accrued market discount	Wash sale loss disallowed	Portion Subject to Ordinary Rates including Section 988 (Included in Net G/L)	Portion Subject to 28% Rates (included in Net G/L)
LAZARD LTD SHS A		**G54050102**							
1/14/2016	12/02/2015	11 00	$375 93	$500 01	$-124 08	$0 00	$0 00	$0 00	$0 00
1/14/2016	12/29/2015	97 00	$3,315 05	$4,443 24	$-1,128 19	$0 00	$0 00	$0 00	$0 00
1/14/2016	12/02/2015	65 00	$2,221 43	$2,951 39	$-729 96	$0 00	$0 00	$0 00	$0 00
Total Short Term Gain/Loss from MLP Transactions			*$15 395 15*	*$21 694 48*	*$-6 299 33*	*$0 00*	*$0 00*	*$0 00*	*$0 00*

Portfolio Analysis

Jan. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB

Portfolio Summary by Asset Class

Description	*Market Value*	*% of Account*	*% of Sector*	*Tax Cost*	*Estimated Annual Income*	*Current Yield*
Cash/Currency						
Cash Equivalents	$934,472.01	7.2%	100.0%	$934,309.40	$2,802.94	0.30%
Total Cash/Currency	**$934,472.01**	**7.2%**	**100.0%**	**$934,309.40**	**$2,802.94**	**0.30%**
Equities						
U.S. Large Cap	$4,192,545.61	32.2%	53.9%	$3,013,108.58	$70,165.79	1.67%
U.S. Mid Cap	930,401.55	7.1	12.0	739,668.11	16,791.74	1.80
U.S. Small Cap	880,425.73	6.8	11.3	775,285.64	12,706.72	1.44
International Developed	1,464,550.63	11.2	18.8	1,532,722.56	24,690.14	1.68
Emerging Markets	305,186.31	2.3	3.9	285,396.70	4,777.30	1.56
Total Equities	**$7,773,109.83**	**59.6%**	**100.0%**	**$6,346,181.59**	**$129,131.69**	**1.66%**
Fixed Income						
Investment Grade Taxable	$2,719,981.46	20.9%	87.9%	$2,771,176.10	$101,539.16	3.74%
Global High Yield Taxable	374,011.74	2.9	12.1	366,674.42	17,790.63	4.77
Total Fixed Income	**$3,093,993.20**	**23.7%**	**100.0%**	**$3,137,850.52**	**$119,329.79**	**3.87%**
Hedge Funds						
Hedge Funds Specific Strategy	$150,324.45	1.2%	100.0%	$157,494.71	$2,600.22	1.73%
Total Hedge Funds	**$150,324.45**	**1.2%**	**100.0%**	**$157,494.71**	**$2,600.22**	**1.73%**
Real Estate						
Public REITs	$1,082,397.47	8.3%	100.0%	$915,524.34	$40,951.43	3.78%
Total Real Estate	**$1,082,397.47**	**8.3%**	**100.0%**	**$915,524.34**	**$40,951.43**	**3.78%**
Total Assets	**$13,034,296.96**	**100.0%**		**$11,491,360.56**	**$294,816.07**	**2.26%**
Total	**$13,034,296.96**			**$11,491,360.56**	**$294,816.07**	

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Cash/Currency								
Cash Equivalents								
286,873.620	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT (Income Investment)	994458719	$286,873.62	$48.01	$286,873.62 1.000	$0.00	$860.62	0.30%
428,932.800	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	428,932 80	75.94	428,932.80 1.000	0.00	1,286.80	0.30
420.090	BANK OF AMERICA TEMPORARY OVERNIGHT DEPOSIT (Income Investment)	99Z490460	420 09	0.07	420.09 1.000	0.00	1.26	0.30
	Total Cash Equivalents		**$716,226.51**	**$124.02**	**$716,226.51**	**$0.00**	**$2,148.68**	**0.30%**
Total Cash/Currency			**$716,226.51**	**$124.02**	**$716,226.51**	**$0.00**	**$2,148.68**	**0.30%**

Equities

(2)Industry Sector Codes
CND = Consumer Discretionary
CNS = Consumer Staples
ENR = Energy
FIN = Financials
HEA = Health Care
IND = Industrials
IFT = Information Technology
MAT = Materials
OEQ = Other Equities
RE = Real Estate
TEL = Telecommunication Services
UTL = Utilities

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
U.S. Large Cap								
358.000	AETNA INC NEW COM Ticker: AET	00817Y108 HEA	$44,395.58 124.010	$0.00	$10,489.00 29.299	$33,906.58	$358 00	0.80%
124.000	AMAZON COM INC Ticker: AMZN	023135106 CND	92,983.88 749 870	0.00	5,872.45 47.358	87,111.43	0.00	0.00
335.000	BAXTER INTL INC Ticker: BAX	071813109 HEA	14,853.90 44.340	43 55	9,300.37 27.762	5,553.53	174.20	1.17
226.000	BECTON DICKINSON & CO Ticker: BDX	075887109 HEA	37,414.30 165.550	0.00	16,054.00 71.035	21,360 30	659.92	1.76
145.000	BOEING CO Ticker: BA	097023105 IND	22,573 60 155.680	0.00	8,313.00 57.331	14,260.60	823 60	3.64

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
832.000	COLGATE PALMOLIVE CO Ticker: CL	194162103 CNS	54,446 08 65.440	0.00	32,217 00 38.722	22,229.08	1,297.92	2.38
28,175.498	COLUMBIA DIVIDEND INCOME FUND CLASS Z SHARES Ticker: GSFT X	19765N245 OEQ	538,715.52 19.120	0 00	318,231 65 11.295	220,483 87	10,449.45	1.94
17,921.983	COLUMBIA SELECT LARGE CAP GROWTH FUND CLASS Z SHARES Ticker: UMLG X	19765Y688 OEQ	244,635 07 13.650	0 00	174,852.31 9.756	69,782.76	0.00	0.00
24,469.821	FEDERATED STRATEGIC VALUE FUND INSTL Ticker: SVAI X	314172560 OEQ	144,616.64 5.910	0.00	150,000.00 6.130	-5,383.36	4,507.34	3 11
397.000	HOME DEPOT INC Ticker: HD	437076102 CND	53,229.76 134.080	0.00	13,676.99 34.451	39,552.77	1,095.72	2.05
3,000.000	ISHARES MSCI KLD 400 SOCIAL ETF Ticker: DSI	464288570 OEQ	247,140 00 82.380	0 00	134,520 00 44.840	112,620.00	3,727 81	1.50
1,700.000	ISHARES U S TECHNOLOGY ETF Ticker: IYW	464287721 IFT	204,425 00 120 250	0.00	118,506.50 69.710	85,918.50	2,321.08	1.13
600.000	JOHNSON & JOHNSON Ticker: JNJ	478160104 HEA	69,126.00 115.210	0.00	41,418.05 69.030	27,707.95	1,920.00	2.77
154.000	LOCKHEED MARTIN CORP Ticker: LMT	539830109 IND	38,490.76 249 940	0.00	17,017 00 110 500	21,473.76	1,121.12	2 91
1,000.000	MICROSOFT CORP Ticker: MSFT	594918104 IFT	62,140.00 62.140	0 00	28,337.01 28 337	33,802.99	1,560.00	2.51
5,200.000	SELECT SECTOR SPDR TR FINANCIAL SHS BEN INT Ticker: XLF	81369Y605 FIN	120,900.00 23.250	0.00	106,945.48 20.566	13,954.52	2,419.17	2.00
2,500 000	SELECT SECTOR SPDR TR HEALTHCARE SHS BEN INT Ticker: XLV	81369Y209 HEA	172,350.00 68.940	0.00	177,788.39 71 115	-5,438.39	2,764.57	1.60
350.000	UNITED TECHNOLOGIES CORP Ticker: UTX	913017109 IND	38,367.00 109.620	0.00	26,678.75 76.225	11,688 25	924.00	2.40

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Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
1,200 000	WELLS FARGO & CO NEW COM Ticker: WFC	949746101 FIN	66,132 00 55.110	0.00	42,192.00 35.160	23,940 00	1,824 00	2.75
190.000	YUM BRANDS INC Ticker: YUM	988498101 CND	12,032.70 63.330	0.00	3,728.59 19 624	8,304 11	228.00	1.89
190.000	YUM CHINA HLDGS INC Ticker: YUMC	98850P109 CND	4,962.80 26.120	0 00	1,609.41 8.471	3,353.39	0.00	0.00
	Total U.S. Large Cap		**$2,283,930.59**	**$43.55**	**$1,437,747.95**	**$846,182.64**	**$38,175.90**	**1.67%**
U.S. Mid Cap								
350.000	AUTODESK INC Ticker: ADSK	052769106 IFT	$25,903 50 74.010	$0.00	$6,505.02 18.586	$19,398.48	$0 00	0.00%
	Total U.S. Mid Cap		**$25,903.50**	**$0.00**	**$6,505.02**	**$19,398.48**	**$0.00**	**0.00%**
U.S. Small Cap								
44 627	UNDISCOVERED MANAGERS FDS BEHAVIORAL VALUE FD INSTL CL Ticker: UBVLX	904504842 OEQ	$2,881.12 64.560	$0.00	$2,500 00 56.020	$381.12	$28.50	0.98%
2,125.000	VANGUARD SMALL CAP VALUE ETF Ticker: VBR	922908611 OEQ	257,125 00 121 000	0.00	196,614.80 92.525	60,510.20	4,543.25	1.76
2,955.000	VANGUARD SMALL-CAP GROWTH VIPERS INDEX TR Ticker: VBK	922908595 OEQ	393,428.70 133 140	0.00	366,006.44 123.860	27,422.26	4,252.25	1.08
	Total U.S. Small Cap		**$653,434.82**	**$0.00**	**$565,121.24**	**$88,313.58**	**$8,824.00**	**1.35%**
International Developed								
7,814.662	ARTISAN INTERNATIONAL FUND Ticker: ARTIX	04314H204 OEQ	$200,133.49 25.610	$0.00	$237,693.41 30.416	-$37,559.92	$2,346.74	1.17%
10,939.228	ARTISAN INTL VALUE FUND Ticker: ARTKX	04314H881 OEQ	354,649 77 32.420	0.00	390,000 00 35 652	-35,350.23	2,844.20	0.80

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
International Developed (cont)								
146.000	CHUBB LTD SWITZERLAND Ticker: CB	H1467J104 FIN	19,289.52 132.120	100.74	16,208.89 111.020	3,080.63	402.96	2.08
10.000	CREDIT SUISSE GROUP SPONSORED ADR SWITZERLAND Ticker: CS	225401108 FIN	143.10 14.310	0.00	159.05 15.905	-15.95	7.19	5.02
1,500.000	ISHARES EDGE MSCI MIN VOL GLOBAL ETF Ticker: ACWV	464286525 OEQ	108,915.00 72.610	0.00	110,510.85 73.674	-1,595.85	2,791.89	2.56
17,903.012	MAINSTAY EPOCH GLOBAL EQUITY YIELD FUND I Ticker: EPSYX	56063J864 OEQ	315,988.16 17.650	0.00	345,000.00 19.271	-29,011.84	10,049.61	3.18
230.000	MEDTRONIC PLC IRELAND Ticker: MDT	G5960L103 HEA	16,382.90 71.230	98.90	17,528.44 76.211	-1,145.54	395.60	2.41
2.000	SHIRE PLC ADR JERSEY Ticker: SHPG	82481R106 HEA	340.76 170.380	0.00	380.08 190.040	-39.32	1.61	0.47
1,300.000	WISDOMTREE JAPAN HEDGED EQUITY FUND Ticker: DXJ	97717W851 OEQ	64,402.00 49.540	0.00	65,976.75 50.751	-1,574.75	1,274.74	1.97
	Total International Developed		**$1,080,244.70**	**$199.64**	**$1,183,457.47**	**-$103,212.77**	**$20,114.54**	**1.86%**
Emerging Markets								
3,000.000	ISHARES MSCI HONG KONG ETF Ticker: EWH	464286871 OEQ	$58,440.00 19.480	$0.00	$46,200.00 15.400	$12,240.00	$1,797.53	3.07%
1,500.000	ISHARES MSCI SOUTH KOREA CAPPED ETF Ticker: EWY	464286772 OEQ	79,830.00 53.220	0.00	74,193.45 49.462	5,636.55	968.09	1.21

Trade Date

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
Emerging Markets (cont)								
1,250.000	ISHARES MSCI TAIWAN CAPPED ETF Ticker: EWT	46434G772 OEQ	36,712.50 29.370	0.00	39,465.75 31.573	-2,753.25	875.93	2.38
250.000	SPDR S&P CHINA ETF Ticker: GXC	78463X400 OEQ	18,012.50 72.050	0.00	20,592.50 82.370	-2,580.00	368.54	2.04
	Total Emerging Markets		**$192,995.00**	**$0.00**	**$180,451.70**	**$12,543.30**	**$4,010.09**	**2.07%**
Total Equities			**$4,236,508.61**	**$243.19**	**$3,373,283.38**	**$863,225.23**	**$71,124.53**	**1.67%**
Fixed Income								
Investment Grade Taxable								
25,139.623	DOUBLELINE TOTAL RETURN BD FUND CL I	258620103	$266,982.80 10.620	$0.00	$275,000.00 10.939	-$8,017.20	$9,942.40	3.72%
	Total Investment Grade Taxable		**$266,982.80**	**$0.00**	**$275,000.00**	**-$8,017.20**	**$9,942.40**	**3.72%**
Global High Yield Taxable								
26,429.637	COLUMBIA INCOME OPPORTUNITIES FUND CL Z	19763T889	$259,010.44 9.800	$981.97	$260,000.00 9.837	-$989.56	$12,273.86	4.73%
7,904.369	MFS EMERGING MKTS DEBT FUND CL I	55273E640	113,585.78 14.370	433.55	106,674.42 13.496	6,911.36	5,516.77	4.85
	Total Global High Yield Taxable		**$372,596.22**	**$1,415.52**	**$366,674.42**	**$5,921.80**	**$17,790.63**	**4.77%**
Total Fixed Income			**$639,579.02**	**$1,415.52**	**$641,674.42**	**-$2,095.40**	**$27,733.03**	**4.33%**
Hedge Funds								
Hedge Funds Specific Strategy								
9,630.249	GOLDMAN SACHS ABSOLUTE RETURN TRACKER FUND CL I	38145N220	$88,887.20 9.230	$209.94	$90,000.00 9.346	-$1,112.80	$209.94	0.23%

Portfolio Detail

Dec 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FOUNDATION OF ARIZONA

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Hedge Funds (cont)								
Hedge Funds Specific Strategy (cont)								
6,347.388	GOLDMAN SACHS STRATEGIC INCOME FUND INSTL	38145C646	61,188.82 9 640	38 49	67,494.71 10.633	-6,305.89	2,390.28	3.90
	Total Hedge Funds Specific Strategy		**$150,076.02**	**$248.43**	**$157,494.71**	**-$7,418.69**	**$2,600.22**	**1.73%**
Total Hedge Funds			**$150,076.02**	**$248.43**	**$157,494.71**	**-$7,418.69**	**$2,600.22**	**1.73%**
Real Estate								
Public REITs								
720.000	AMERICAN TOWER CORP	03027X100	$76,089 60 105 680	$417 60	$27,559 00 38 276	$48,530.60	$1,670.40	2.19%
16,581.058	PRUDENTIAL GLOBAL REAL ESTATE FUND CL Z	744336504	378,545.55 22 830	0 00	379,185.02 22.869	-639.47	8,833.39	2 33
723.000	REAL ESTATE SELECT SECTOR SPDR FUND ETF	81369Y860	22,232.25 30.750	0 00	23,088.64 31.934	-856.39	938.33	4.22
5,950.000	VANGUARD REIT ETF	922908553	491,053.50 82 530	0.00	371,661.59 62.464	119,391.91	23,657.20	4.81
	Total Public REITs		**$967,920.90**	**$417.60**	**$801,494.25**	**$166,426.65**	**$35,099.32**	**3.62%**
Total Real Estate			**$967,920.90**	**$417.60**	**$801,494.25**	**$166,426.65**	**$35,099.32**	**3.62%**
Total Portfolio			**$6,710,311.06**	**$2,448.76**	**$5,690,173.27**	**$1,020,137.79**	**$138,705.78**	**2.06%**
Accrued Income			$2,448.76					
Total			**$6,712,759.82**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income.

Portfolio Detail

Dec. 01, 2016 through Dec 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - PIM-TIG

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued* *Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized* *Gain/Loss*	*Estimated* *Annual Income*	*Cur Yld/* *YTM*
Cash/Currency								
Cash Equivalents								
117,312.590	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	$117,312.59	$18.16	$117,312.59 1.000	$0.00	$351.94	0.30%
	Total Cash Equivalents		**$117,312.59**	**$18.16**	**$117,312.59**	**$0.00**	**$351.94**	**0.30%**
Total Cash/Currency			**$117,312.59**	**$18.16**	**$117,312.59**	**$0.00**	**$351.94**	**0.30%**
Fixed Income								
Investment Grade Taxable								
239,000.000	***2021*** UNITED STATES TREAS NT DTD 11/15/11 2.000% DUE 11/15/21 Moody's: AAA S&P: AA+	912828RR3	$239,662.03 100.277	$620.61	$240,596.71 100 668	-$934 68	$4,780.00	1.99% 1.87
45,000.000	***2024*** FEDERAL NATL MTG ASSN NT DTD 09/08/14 2.625% DUE 09/06/24 Moody's: AAA S&P: AA+	3135G0ZR7	45,435 60 100.968	377.34	45,794.25 101.765	-358.65	1,181.25	2.60 2.42
91,736.100	***2025*** UNITED STATES TREAS NT INFLATION INDEX DTD 07/15/15 0.375% DUE 07/15/25 Moody's: AAA S&P: AA+	912828XL9	91,237.97 99.457	158.92	88,851.56 96 856	2,386.41	344.01	0.37 0.35
113,000.000	***2026*** FEDERAL NATL MTG ASSN NT DTD 09/27/16 1 875% DUE 09/24/26 Moody's: AAA S&P· AA+	3135G0Q22	103,816.49 91.873	553.23	103,228.15 91.352	588.34	2,118.75	2.04 2.73
22,930 942	***2027*** FEDERAL NATL MTG ASSN POOL #AW7396 DTD 09/01/14 3 500% DUE 01/01/27 Moody's: AAA S&P: AA+	3138XXGE0	23,913.99 104.287	66.88	24,399.95 106 406	-485.96	802.58	3.35 1.96

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - PIM-TIG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Fixed Income (cont)								
Investment Grade Taxable (cont)								
86,690.450	***2029*** UNITED STATES TREAS BD INFLATION INDEX DTD 01/30/09 2.500% DUE 01/15/29 Moody's: AAA S&P: AA+	912810PZ5	104,561 69 120.615	1,001.18	118,037.38 136.160	-13,475 69	2,167.26	2.07 0 62
2,555 090	***2038*** FEDERAL HOME LN MTG CORP POOL #G04877 DTD 10/01/08 6.000% DUE 10/01/38 Moody's. AAA S&P: AAA	3128M6XE3	2,954 73 115.641	12 78	2,571.97 100.661	382.76	153.31	5.18 2.07
10,392.943	***2039*** FEDERAL NATL MTG ASSN POOL #AD0440 DTD 11/01/09 6.000% DUE 10/01/39 Moody's. AAA S&P: AAA	31418MP22	11,960.30 115.081	51.96	11,146 42 107.250	813.88	623 58	5.21 2.14
4,062.055	***2040*** FEDERAL NATL MTG ASSN POOL #AD8529 DTD 08/01/10 4.500% DUE 08/01/40 Moody's: AAA S&P: AAA	31418WPP9	4,378 81 107 798	15 23	4,416.86 108.735	-38 05	182.79	4 17 2.87
20,823.364	***2041*** FEDERAL NATL MTG ASSN POOL #AH5584 DTD 02/01/11 4.500% DUE 02/01/41 Moody's: AAA S&P· AAA	3138A7FZ6	22,442.59 107.776	78.09	20,930 44 100.514	1,512.15	937.05	4.17 2.89
37,077 621	FEDERAL NATL MTG ASSN POOL #AE0984 DTD 02/01/11 4.500% DUE 02/01/41 Moody's: AAA S&P. AAA	31419BCW3	39,939 27 107.718	139.04	37,547.91 101.268	2,391 36	1,668 49	4.17 2 89
1,529.102	FEDERAL NATL MTG ASSN POOL #AI1969 DTD 04/01/11 4 500% DUE 05/01/41 Moody's: AAA S&P: AAA	3138AFFK1	1,656 83 108 353	5.73	1,570.33 102 696	86.50	68.81	4.15 2.78

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - PIM-TIG

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/* *YTM*
Fixed Income (cont)								
Investment Grade Taxable (cont)								
13,269.818	FEDERAL NATL MTG ASSN POOL #890365 DTD 08/01/11 5.500% DUE 07/01/41 Moody's: AAA S&P: AA+	31410LFE7	14,797 44 111.512	60.82	14,897 45 112 266	-100.01	729.84	4 93 2.57
3,364.582	**2044** FEDERAL HOME LN MTG CORP POOL #G08588 DTD 05/01/14 4.000% DUE 05/01/44 Moody's: AAA S&P: AA+	3128MJUN8	3,533 69 105.026	11.22	3,597.99 106.937	-64.30	134.58	3.80 3.01
29,715.187	FEDERAL HOME LN MTG CORP POOL #G08601 DTD 08/01/14 4 000% DUE 08/01/44 Moody's: AAA S&P· AA+	3128MJU32	31,217.29 105 055	99.05	31,855.61 107.203	-638.32	1,188 61	3.80 3.01
76,000 000	UNITED STATES TREAS BD DTD 08/15/14 3.125% DUE 08/15/44 Moody's: AAA S&P: AA+	912810RH3	76,920.36 101 211	897.08	77,491.09 101.962	-570.73	2,375.00	3.08 2.95
4,572.692	FEDERAL HOME LN MTG CORP POOL #G08606 DTD 09/01/14 4.000% DUE 09/01/44 Moody's. AAA S&P: AA+	3128MJU81	4,803 75 105.053	15.24	4,875.64 106.625	-71.89	182.91	3.80 3.01
5,306.663	FEDERAL NATL MTG ASSN POOL #AX2501 DTD 10/01/14 4.000% DUE 10/01/44 Moody's: AAA S&P: AA+	3138Y3X71	5,580.22 105.155	17 69	5,680 61 107.047	-100.39	212.27	3.80 2.98
11,490.551	FEDERAL HOME LN MTG CORP POOL #G08615 DTD 11/01/14 3.500% DUE 11/01/44 Moody's: AAA S&P: AA+	3128MJVH0	11,773 68 102.464	33 51	12,011.21 104.531	-237 53	402.17	3 41 3 05
26,195 335	FEDERAL HOME LN MTG CORP POOL #G08620 DTD 12/01/14 3.500% DUE 12/01/44 Moody's: AAA S&P: AA+	3128MJVN7	26,841.57 102.467	76 40	27,603.35 105.375	-761.78	916.84	3.41 3.05

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - PIM-TIG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Fixed Income (cont)								
Investment Grade Taxable (cont)								
41,211.424	***2045*** FEDERAL HOME LN MTG CORP POOL #G08624 DTD 01/01/15 4 000% DUE 01/01/45 Moody's: AAA S&P: AA+	3128MJVS6	43,300.84 105.070	137.37	44,149.59 107.129	-848.75	1,648.46	3.80 3.05
10,800.134	FEDERAL HOME LN MTG CORP POOL #G08627 DTD 02/01/15 3 500% DUE 02/01/45 Moody's: AAA S&P: AA+	3128MJVV9	11,066 79 102.469	31.50	11,237.20 104.047	-170.41	378.00	3.41 3.07
54,609 633	FEDERAL HOME LN MTG CORP POOL #G08654 DTD 07/01/15 3.500% DUE 07/01/45 Moody's: AAA S&P: AA+	3128MJWQ9	55,958 49 102.470	159.28	56,623.38 103.688	-664.89	1,911.34	3.41 3.08
55,918.730	FEDERAL HOME LN MTG CORP POOL #G08660 DTD 08/01/15 4.000% DUE 08/01/45 Moody's: AAA S&P: AA+	3128MJWW6	58,754 37 105.071	186.40	59,610 25 106.602	-855 88	2,236.75	3.80 3 06
62,655.824	FEDERAL NATL MTG ASSN POOL #AS5696 DTD 07/01/15 3 500% DUE 08/01/45 Moody's: AAA S&P: AA+	3138WFKJ4	64,261 69 102.563	182.75	65,176.74 104 023	-915 05	2,192.95	3.41 3.05
21,740.545	***2046*** FEDERAL HOME LN MTG CORP POOL #G08699 DTD 03/01/16 4.000% DUE 03/01/46 Moody's: AAA S&P· AA+	3128MJX54	22,848.23 105.095	72.47	23,354 09 107.422	-505.86	869.62	3 80 3.11
77,514.148	FEDERAL HOME LN MTG CORP POOL #G08701 DTD 04/01/16 3 000% DUE 04/01/46 Moody's: AAA S&P: AA+	3128MJX70	77,051.39 99.403	193.79	80,408.82 103.734	-3,357.43	2,325.42	3.01 3.04
61,612.000	ALLIANZ GLOBAL INVS FIXED INCOME SHS SER C	01882B205	619,200.60 10 050	2,680.91	717,136.03 11 640	-97,935.43	28,872.62	4.66

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - PIM-TIG

Units	*Description*	*CUSIP Sector (2)*	*Market Value(1)/ Market Price*	*Accrued Income*	*Tax Cost/ Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
Fixed Income (cont)								
Investment Grade Taxable (cont)								
62,584.000	ALLIANZ GLOBAL INVS MANAGED ACCOUNTS TR FIXED INCOME SHS SER M	01882B304	622,710.80 9 950	2,480.69	561,375.12 8.970	61,335.68	29,991.50	4.81
	Total Investment Grade Taxable		**$2,442,581.50**	**$10,417.16**	**$2,496,176.10**	**-$53,594.60**	**$91,596.76**	**3.75%**
Total Fixed Income			**$2,442,581.50**	**$10,417.16**	**$2,496,176.10**	**-$53,594.60**	**$91,596.76**	**3.75%**
Total Portfolio			**$2,559,894.09**	**$10,435.32**	**$2,613,488.69**	**-$53,594.60**	**$91,948.70**	**3.59%**
Accrued Income			$10,435.32					
Total			**$2,570,329.41**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income.

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - NIJ-MCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Cash/Currency								
Cash Equivalents								
58,535.950	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	$58,535.95	$11.19	$58,535 95 1.000	$0.00	$175 61	0.30%
	Total Cash Equivalents		**$58,535.95**	**$11.19**	**$58,535.95**	**$0.00**	**$175.61**	**0.30%**
Total Cash/Currency			**$58,535.95**	**$11.19**	**$58,535.95**	**$0.00**	**$175.61**	**0.30%**

Equities

(2)Industry Sector Codes
CND = Consumer Discretionary
CNS = Consumer Staples
ENR = Energy
FIN = Financials
HEA = Health Care
IND = Industrials
IFT = Information Technology
MAT = Materials
OEQ = Other Equities
RE = Real Estate
TEL = Telecommunication Services
UTL = Utilities

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
U.S. Large Cap								
199 000	AFLAC INC Ticker AFL	001055102 FIN	$13,850 40 69.600	$0.00	$13,616.79 68.426	$233 61	$342.28	2.47%
235 000	ANADARKO PETE CORP Ticker: APC	032511107 ENR	16,386.55 69.730	0.00	15,006.73 63 858	1,379.82	47.00	0.28
233.000	APACHE CORP Ticker. APA	037411105 ENR	14,788.51 63.470	0 00	14,328.24 61.495	460.27	233.00	1.57
322.000	BANK NEW YORK MELLON CORP Ticker: BK	064058100 FIN	15,256.36 47.380	0.00	13,862.68 43 052	1,393.68	244.72	1.60
480.000	CSX CORP Ticker: CSX	126408103 IND	17,246 40 35 930	0.00	14,290 32 29 772	2,956.08	345 60	2.00
123.000	CUMMINS INC Ticker: CMI	231021106 IND	16,810.41 136.670	0.00	14,518 23 118.034	2,292.18	504.30	3.00
367.000	DEVON ENERGY CORP NEW Ticker: DVN	25179M103 ENR	16,760 89 45 670	0.00	10,759 52 29 317	6,001.37	88.08	0.52
508.000	DISCOVER FINL SVCS Ticker: DFS	254709108 FIN	36,621 72 72 090	0.00	27,667.72 54.464	8,954 00	609.60	1.66
80.000	FEDEX CORP Ticker: FDX	31428X106 IND	14,896.00 186 200	32 00	13,876.88 173.461	1,019.12	128 00	0 85

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - NFJ-MCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
144.000	ILLINOIS TOOL WKS INC Ticker: ITW	452308109 IND	17,634 24 122.460	93.60	13,445.53 93.372	4,188.71	374.40	2.12
0.000	MCKESSON CORP Ticker: MCK	58155Q103 HEA	0 00 140.450	21.84	0.00	0.00	0 00	0 00
195.000	PRUDENTIAL FINL INC Ticker: PRU	744320102 FIN	20,291.70 104 060	0 00	17,222.99 88.323	3,068.71	546 00	2.69
334.000	PUBLIC SVC ENTERPRISE GROUP Ticker: PEG	744573106 UTL	14,655 92 43.880	0.00	13,372.04 40.036	1,283.88	547.76	3.73
109.000	RAYTHEON CO COM NEW Ticker: RTN	755111507 IND	15,478.00 142 000	79.84	11,897.62 109.152	3,580 38	319.37	2 06
635.000	SUNTRUST BKS INC Ticker: STI	867914103 FIN	34,829.75 54.850	0.00	27,693.43 43.612	7,136.32	660.40	1.89
255.000	TRAVELERS COS INC Ticker: TRV	89417E109 FIN	31,217.10 122.420	0.00	27,126.08 106.377	4,091 02	683.40	2.18
	Total U.S. Large Cap		**$296,723.95**	**$227.28**	**$248,684.80**	**$48,039.15**	**$5,673.91**	**1.91%**
U.S. Mid Cap								
1,093.000	AES CORP Ticker: AES	00130H105 UTL	$12,700 66 11.620	$0.00	$14,293.93 13.078	-$1,593.27	$524.64	4.13%
513.000	AMDOCS LTD GUERNSEY Ticker: DOX	G02602103 IFT	29,882.25 58 250	100.04	15,942.69 31.077	13,939.56	400 14	1.33
367.000	AVNET INC Ticker: AVT	053807103 IFT	17,472 87 47.610	0 00	15,857.75 43.209	1,615.12	249.56	1.42
373.000	BEST BUY INC Ticker: BBY	086516101 CND	15,915.91 42 670	0.00	14,163.85 37.973	1,752 06	417.76	2.62
915.000	CA INC Ticker: CA	12673P105 IFT	29,069.55 31.770	0.00	22,400 18 24.481	6,669.37	933.30	3.21
136.000	CARLISLE COS INC Ticker: CSL	142339100 IND	14,999.44 110.290	0.00	13,561.81 99 719	1,437.63	190.40	1.26

Portfolio Detail

Dec 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - NFJ-MCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Mid Cap (cont)								
400 000	CRANE CO Ticker: CR	224399105 IND	28,848 00 72.120	0 00	21,361.19 53.403	7,486.81	528.00	1.83
445 000	ENTERGY CORP NEW Ticker: ETR	29364G103 UTL	32,694.15 73 470	0.00	32,419.95 72.854	274 20	1,548 60	4.73
208.000	EQT CORP Ticker: EQT	26884L109 ENR	13,603 20 65 400	0 00	14,551.97 69 961	-948.77	24.96	0.18
75 000	EVEREST RE GROUP LTD BERMUDA Ticker: RE	G3223R108 FIN	16,230 00 216 400	0.00	14,268.17 190.242	1,961 83	375 00	2.31
281 000	FLUOR CORP COM NEW Ticker: FLR	343412102 IND	14,758.12 52 520	59 01	14,851.46 52.852	-93.34	236.04	1.59
344 000	HARTFORD FINL SVCS GROUP INC Ticker: HIG	416515104 FIN	16,391.60 47.650	79.12	12,180.94 35.410	4,210.66	316.48	1.93
172.000	HUNTINGTON INGALLS INDS INC Ticker: HII	446413106 IND	31,680.68 184.190	0 00	22,217.47 129.171	9,463 21	412.80	1.30
110.000	INGREDION INC Ticker INGR	457187102 CNS	13,745 60 124.960	55.00	4,144 37 37.676	9,601.23	220.00	1.60
307.000	INTERNATIONAL PAPER CO Ticker. IP	460146103 MAT	16,289 42 53 060	0.00	14,187.73 46.214	2,101.69	567.95	3 48
545.000	JUNIPER NETWORKS INC Ticker: JNPR	48203R104 IFT	15,401.70 28.260	0.00	15,581.55 28.590	-179 85	218.00	1 41
2,027.000	KEYCORP NEW Ticker: KEY	493267108 FIN	37,033 29 18.270	0.00	28,600.54 14.110	8,432.75	689.18	1.86
283 000	LAM RESEARCH CORP Ticker: LRCX	512807108 IFT	29,921.59 105 730	127.35	21,238.94 75 049	8,682.65	509.40	1.70
263 000	LEAR CORP NEW COM Ticker: LEA	521865204 CND	34,813 31 132.370	0 00	12,846 79 48.847	21,966.52	315.60	0.90
445.000	MATTEL INC Ticker: MAT	577081102 CND	12,259 75 27 550	0.00	12,027.08 27.027	232.67	676 40	5.51

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA -:NFJ-MCV

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Mid Cap (cont)								
509.000	MURPHY OIL CORP Ticker: MUR	626717102 ENR	15,845.17 31 130	0.00	14,284.93 28.065	1,560.24	509.00	3.21
421.000	NATIONAL OILWELL VARCO INC Ticker: NOV	637071101 ENR	15,762.24 37.440	0.00	13,910.22 33 041	1,852.02	84.20	0.53
438.000	OGE ENERGY CORP Ticker: OGE	670837103 UTL	14,651.10 33 450	0 00	13,784.78 31.472	866.32	529.98	3.61
263.000	OWENS CORNING INC NEW COM Ticker: OC	690742101 IND	13,560 28 51 560	52.60	14,204.45 54.009	-644.17	210.40	1.55
205.000	PACKAGING CORP AMER Ticker: PKG	695156109 MAT	17,388.10 84.820	129.15	14,546 21 70 957	2,841.89	516.60	2 97
337.000	QUEST DIAGNOSTICS INC Ticker: DGX	74834L100 HEA	30,970 30 91.900	0.00	23,100.26 68.547	7,870.04	606.60	1.95
1,449.000	REGIONS FINL CORP NEW COM Ticker: RF	7591EP100 FIN	20,807.64 14 360	94.19	14,322 21 9.884	6,485 43	376.74	1.81
350.000	RELIANCE STEEL & ALUMINUM CO Ticker: RS	759509102 MAT	27,839 00 79 540	0.00	21,130 58 60.373	6,708.42	595 00	2.13
189.000	SCANA CORP NEW Ticker: SCG	80589M102 UTL	13,849.92 73 280	108 68	6,930 93 36.672	6,918 99	434.70	3.13
89.000	WHIRLPOOL CORP Ticker: WHR	963320106 CND	16,177 53 181.770	0.00	14,279.79 160 447	1,897.74	356.00	2.20
1,303.000	XEROX CORP Ticker: XRX	984121103 IFT	11,375 19 8.730	100.98	9,812.54 7.531	1,562 65	403.93	3 55
	Total U.S. Mid Cap		**$631,937.56**	**$906.12**	**$497,005.26**	**$134,932.30**	**$13,977.36**	**2.21%**
U.S. Small Cap								
550.000	CABOT CORP Ticker: CBT	127055101 MAT	$27,797 00 50.540	$0 00	$27,824.74 50.590	-$27.74	$660 00	2.37%
169.000	HANOVER INS GROUP INC Ticker: THG	410867105 FIN	15,380 69 91.010	0.00	13,563.65 80.258	1,817.04	338.00	2.19

Portfolio Detail

Dec 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - NFJ-MCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Small Cap (cont)								
356.000	HEALTHSOUTH CORP NEW COM Ticker: HLS	421924309 HEA	14,681.44 41.240	85 44	14,333.66 40 263	347.78	341.76	2.32
466.000	HILL ROM HLDGS INC Ticker: HRC	431475102 HEA	26,161.24 56.140	0 00	28,246.66 60 615	-2,085 42	316.88	1.21
605.000	MEREDITH CORP Ticker: MDP	589433101 CND	35,785 75 59.150	0 00	29,406 56 48.606	6,379.19	1,197.90	3.34
1,085.000	NABORS INDS INC ISIN BMG6359F1032 BERMUDA Ticker: NBR	G6359F103 ENR	17,794.00 16.400	65.10	14,264 93 13.147	3,529.07	260.40	1.46
918.000	WASHINGTON FED INC Ticker: WAFD	938824109 FIN	31,533 30 34 350	0 00	21,655 64 23 590	9,877.66	514.08	1.63
	Total U.S. Small Cap		**$169,133.42**	**$150.54**	**$149,295.84**	**$19,837.58**	**$3,629.02**	**2.14%**
International Developed								
230.000	EATON CORP PLC IRELAND Ticker: ETN	G29183103 IND	$15,430.70 67 090	$0.00	$14,595.13 63.457	$835.57	$524.40	3 39%
830.000	TECHNIP SPONSORED ADR FRANCE Ticker: TKPP Y	878546209 ENR	14,841 23 17 881	0.00	14,027.19 16.900	814.04	307.69	2 07
	Total International Developed		**$30,271.93**	**$0.00**	**$28,622.32**	**$1,649.61**	**$832.09**	**2.74%**
Emerging Markets								
555.000	SASOL LTD SPONSORED ADR SOUTH AFRICA Ticker: SSL	803866300 ENR	$15,867 45 28 590	$0.00	$17,792.97 32.059	-$1,925 52	$473.50	2.98%
	Total Emerging Markets		**$15,867.45**	**$0.00**	**$17,792.97**	**-$1,925.52**	**$473.50**	**2.98%**

Trade Date

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - NFJ-MCV

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
Emerging Markets (cont)								
Total Equities			**$1,143,934.31**	**$1,283.94**	**$941,401.19**	**$202,533.12**	**$24,585.88**	**2.14%**
Real Estate								
Public REITs								
211.000	EPR PPTYS REITS COM SH BEN INT	26884U109	$15,143.47 71.770	$67.52	$12,337.38 58.471	$2,806.09	$810.24	5.35%
986.000	HOSPITALITY PPTYS TR COM SH BEN INT	44106M102	31,295.64 31.740	0.00	28,310.74 28.713	2,984.90	2,011.44	6.42
1,083.000	SPIRIT RLTY CAP INC NEW REITS	84860W102	11,761.38 10.860	194.94	14,345.96 13.247	-2,584.58	779.76	6.63
419.000	TANGER FACTORY OUTLET CTRS INC	875465106	14,991.82 35.780	0.00	15,188.91 36.250	-197.09	544.70	3.63
1,392.000	VEREIT INC REITS	92339V100	11,776.32 8.460	191.40	14,327.72 10.293	-2,551.40	765.60	6.50
	Total Public REITs		**$84,968.63**	**$453.86**	**$84,510.71**	**$457.92**	**$4,911.74**	**5.78%**
Total Real Estate			**$84,968.63**	**$453.86**	**$84,510.71**	**$457.92**	**$4,911.74**	**5.78%**
Total Portfolio			**$1,287,438.89**	**$1,748.99**	**$1,084,447.85**	**$202,991.04**	**$29,673.23**	**2.30%**
Accrued Income			$1,748.99					
Total			**$1,289,187.88**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income.

Trade Date

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted]6 IM IBIS FDN OF ARIZONA - ETV-LCV

Dec. 01, 2016 through Dec. 31, 2016

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
Cash/Currency								
Cash Equivalents								
12,541.720	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	$12,541 72	$2.87	$12,541.72 1.000	$0 00	$37 63	0.30%
	Total Cash Equivalents		**$12,541.72**	**$2.87**	**$12,541.72**	**$0.00**	**$37.63**	**0.30%**
Total Cash/Currency			**$12,541.72**	**$2.87**	**$12,541.72**	**$0.00**	**$37.63**	**0.30%**
Equities								

(2)Industry Sector Codes
CND = Consumer Discretionary
CNS = Consumer Staples
ENR = Energy
FIN = Financials
HEA = Health Care
IND = Industrials
IFT = Information Technology
MAT = Materials
OEQ = Other Equities
RE = Real Estate
TEL = Telecommunication Services
UTL = Utilities

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
U.S. Large Cap								
37.000	AETNA INC NEW COM Ticker: AET	00817Y108 HEA	$4,588.37 124.010	$0.00	$4,164.52 112.555	$423 85	$37.00	0.80%
194 000	ALTRIA GROUP INC Ticker: MO	02209S103 CNS	13,118.28 67 620	118.34	11,754.94 60 592	1,363 34	473.36	3 60
116 000	ANADARKO PETE CORP Ticker: APC	032511107 ENR	8,088.68 69 730	0.00	7,452.94 64.249	635.74	23.20	0.28
114.000	APPLE INC Ticker. AAPL	037833100 IFT	13,203 48 115.820	0.00	12,709 02 111 483	494.46	259.92	1 96
36.000	BERKSHIRE HATHAWAY INC DEL NEW CL B COM Ticker: BRK B	084670702 FIN	5,867.28 162 980	0.00	5,862 98 162 861	4.30	0.00	0.00
11.000	BIOGEN IDEC INC Ticker: BIIB	09062X103 HEA	3,119.38 283.580	0 00	3,511.21 319.201	-391.83	0.00	0.00
95.000	CATERPILLAR INC Ticker: CAT	149123101 IND	8,810.30 92.740	0.00	8,238 49 86.721	571.81	292.60	3 32
169.000	CHEVRON CORP Ticker: CVX	166764100 ENR	19,891.30 117 700	0.00	15,657 75 92.649	4,233.55	730.08	3.67
289.000	EBAY INC Ticker EBAY	278642103 IFT	8,580.41 29.690	0 00	7,220.61 24.985	1,359.80	0 00	0.00

Trade Date

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - ETV-LCV

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
64.000	EOG RES INC Ticker. EOG	26875P101 ENR	6,470.40 101 100	0.00	4,934 32 77.099	1,536 08	42.88	0.66
40 000	EXXON MOBIL CORP Ticker: XOM	30231G102 ENR	3,610.40 90 260	0.00	3,346.85 83.671	263 55	120.00	3.32
695 000	GENERAL ELEC CO Ticker: GE	369604103 IND	21,962.00 31.600	166.80	17,712.79 25.486	4,249.21	667 20	3.03
108.000	GENERAL MLS INC Ticker: GIS	370334104 CNS	6,671 16 61.770	0 00	5,940.78 55.007	730.38	207.36	3.10
38.000	GOLDMAN SACHS GROUP INC Ticker: GS	38141G104 FIN	9,099.10 239.450	0 00	5,957 53 156 777	3,141.57	98.80	1.08
169.000	HALLIBURTON CO Ticker: HAL	406216101 ENR	9,141.21 54 090	0.00	7,765.05 45.947	1,376.16	121.68	1.33
68 000	HOME DEPOT INC Ticker: HD	437076102 CND	9,117 44 134 080	0 00	7,322.92 107.690	1,794.52	187.68	2 05
410.000	INTEL CORP Ticker: INTC	458140100 IFT	14,870.70 36 270	0.00	12,980 61 31.660	1,890.09	426.40	2.86
309.000	J P MORGAN CHASE & CO Ticker: JPM	46625H100 FIN	26,663.61 86.290	0.00	15,300.91 49 518	11,362.70	593.28	2.22
177.000	JOHNSON & JOHNSON Ticker: JNJ	478160104 HEA	20,392.17 115.210	0.00	16,574 91 93 644	3,817.26	566.40	2.77
72.000	KELLOGG CO Ticker: K	487836108 CNS	5,307.12 73.710	0.00	5,395.63 74 939	-88.51	149.76	2.82
209.000	KROGER CO Ticker: KR	501044101 CNS	7,212.59 34.510	0 00	6,371 59 30 486	841.00	100.32	1.39
59.000	L BRANDS INC Ticker: LB	501797104 CND	3,884.56 65.840	0.00	4,124 95 69.914	-240.39	141.60	3 64
44.000	LAUDER ESTEE COS INC CL A Ticker: EL	518439104 CNS	3,365.56 76.490	0.00	3,454.74 78.517	-89.18	59.84	1.77
84 000	LILLY ELI & CO Ticker: LLY	532457108 HEA	6,178.20 73 550	0.00	6,035 24 71.848	142 96	174.72	2.82

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - ETV-LCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
112.000	NEXTERA ENERGY INC Ticker: NEE	65339F101 UTL	13,379.52 119.460	0.00	8,304.01 74.143	5,075.51	389.76	2.91
173.000	OCCIDENTAL PETE CORP DEL Ticker: OXY	674599105 ENR	12,322.79 71.230	131.48	10,212.53 59.032	2,110.26	525.92	4.26
0.000	PEPSICO INC Ticker: PEP	713448108 CNS	0.00 104.630	26.34	0.00	0.00	0.00	0.00
473.000	PFIZER INC Ticker: PFE	717081103 HEA	15,363.04 32.480	0.00	15,948.08 33.717	-585.04	605.44	3.94
186.000	PG&E CORP Ticker: PCG	69331C108 UTL	11,303.22 60.770	91.14	10,263.98 55.183	1,039.24	364.56	3.22
42.000	PIONEER NAT RES CO Ticker: PXD	723787107 ENR	7,562.94 180.070	0.00	7,138.47 169.964	424.47	3.36	0.04
80.000	PPG INDS INC Ticker: PPG	693506107 MAT	7,580.80 94.760	0.00	7,989.42 99.868	-408.62	128.00	1.68
62.000	PROCTER & GAMBLE CO Ticker: PG	742718109 CNS	5,212.96 84.080	0.00	5,388.37 86.909	-175.41	166.04	3.18
102.000	SCHLUMBERGER LTD CURACAO Ticker: SLB	806857108 ENR	8,562.90 83.950	51.00	7,815.58 76.623	747.32	204.00	2.38
157.000	SCHWAB CHARLES CORP NEW Ticker: SCHW	808513105 FIN	6,196.79 39.470	0.00	3,809.95 24.267	2,386.84	43.96	0.70
117.000	SEMPRA ENERGY Ticker: SRE	816851109 UTL	11,774.88 100.640	132.22	7,831.19 66.933	3,943.69	353.34	3.00
32.000	THERMO FISHER SCIENTIFIC CORP Ticker: TMO	883556102 HEA	4,515.20 141.100	4.80	1,420.40 44.388	3,094.80	19.20	0.42
69.000	UNITED TECHNOLOGIES CORP Ticker: UTX	913017109 IND	7,563.78 109.620	0.00	4,524.83 65.577	3,038.95	182.16	2.40
171.000	US BANCORP DEL COM NEW Ticker: USB	902973304 FIN	8,784.27 51.370	47.88	6,735.26 39.387	2,049.01	191.52	2.18
371.000	VERIZON COMMUNICATIONS INC Ticker: VZ	92343V104 TEL	19,803.98 53.380	0.00	17,797.96 47.973	2,006.02	857.01	4.32

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Trade Date

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - ETV-LCV

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
141.000	VISA INC CL A COM Ticker: V	92826C839 IFT	11,000.82 78 020	0.00	10,608 41 75 237	392.41	93 06	0.84
440.000	WELLS FARGO & CO NEW COM Ticker: WFC	949746101 FIN	24,248 40 55.110	0 00	22,607.83 51.381	1,640.57	668.80	2.75
62.000	ZIMMER BIOMET HLDGS INC Ticker: ZBH	98956P102 HEA	6,398 40 103 200	14.88	6,509.73 104.996	-111.33	59.52	0.93
108.000	ZOETIS INC CL A COM Ticker: ZTS	98978V103 HEA	5,781.24 53 530	0.00	5,568 43 51.560	212.81	45.36	0.78
	Total U.S. Large Cap		**$426,569.63**	**$784.88**	**$360,265.71**	**$66,303.92**	**$10,375.09**	**2.43%**
U.S. Mid Cap								
11.000	ALLEGHANY CORP DEL Ticker: Y	017175100 FIN	$6,689.32 608.120	$0.00	$5,302.04 482.004	$1,387.28	$0 00	0.00%
59.000	AMERICAN FINL GROUP INC OHIO Ticker: AFG	025932104 FIN	5,199.08 88.120	0.00	4,278.45 72.516	920.63	73.75	1.41
99.000	BERKLEY W R CORP Ticker: WRB	084423102 FIN	6,584.49 66.510	0.00	5,875.08 59.344	709.41	51.48	0 78
147.000	C H ROBINSON WORLDWIDE INC Ticker. CHRW	12541W209 IND	10,769.22 73 260	0.00	9,714.32 66.084	1,054.90	264 60	2.45
56.000	CDW CORP Ticker: CDW	12514G108 IFT	2,917.04 52.090	0.00	2,890 45 51.615	26.59	35.84	1.22
226.000	E TRADE FINL CORP NEW COM Ticker: ETFC	269246401 FIN	7,830.90 34 650	0 00	7,673.41 33.953	157.49	0.00	0.00
265.000	GOODYEAR TIRE & RUBR CO Ticker: GT	382550101 CND	8,180 55 30 870	0.00	7,678.28 28.975	502.27	106.00	1.29
82.000	HUBBELL INC Ticker: HUBB	443510607 IND	9,569 40 116.700	0 00	8,886.23 108.369	683.17	229.60	2.39

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - ETV-LCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Mid Cap (cont)								
76.000	INTERNATIONAL PAPER CO Ticker: IP	460146103 MAT	4,032 56 53.060	0.00	3,220 72 42.378	811.84	140.60	3.48
489.000	KEYCORP NEW Ticker: KEY	493267108 FIN	8,934.03 18 270	0 00	7,973.62 16.306	960.41	166.26	1.86
35.000	WHIRLPOOL CORP Ticker: WHR	963320106 CND	6,361 95 181 770	0 00	6,040 83 172.595	321.12	140.00	2.20
	Total U.S. Mid Cap		**$77,068.54**	**$0.00**	**$69,533.43**	**$7,535.11**	**$1,208.13**	**1.56%**
U.S. Small Cap								
104.000	OCEANEERING INTL INC Ticker: OII	675232102 ENR	$2,933 84 28.210	$0 00	$2,908 67 27 968	$25.17	$62 40	2.12%
94.000	SALLY BEAUTY HLDGS INC Ticker: SBH	79546E104 CND	2,483.48 26 420	0.00	2,758.23 29 343	-274.75	0.00	0.00
134 000	TRINITY INDS INC Ticker: TRN	896522109 IND	3,719 84 27 760	0 00	3,090.61 23 064	629.23	58.96	1.58
	Total U.S. Small Cap		**$9,137.16**	**$0.00**	**$8,757.51**	**$379.65**	**$121.36**	**1.32%**
International Developed								
41.000	ALLERGAN PLC IRELAND Ticker: AGN	G0177J108 HEA	$8,610 41 210.010	$0.00	$10,074.75 245.726	-$1,464.34	$114 80	1.33%
102.000	CHUBB LTD SWITZERLAND Ticker: CB	H1467J104 FIN	13,476.24 132.120	70.38	9,053.50 88.760	4,422 74	281 52	2.08
394.000	CREDIT SUISSE GROUP SPONSORED ADR SWITZERLAND Ticker: CS	225401108 FIN	5,638.14 14.310	0.00	5,008.13 12.711	630.01	283.29	5.02
29.000	NXP SEMICONDUCTORS NV NETHERLANDS Ticker: NXPI	N6596X109 IFT	2,842 29 98.010	0 00	2,344.43 80.842	497 86	0.00	0.00

Portfolio Detail

Dec. 01, 2016 through Dec 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - ETV-LCV

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
International Developed (cont)								
	Total International Developed		**$30,567.08**	**$70.38**	**$26,480.81**	**$4,086.27**	**$679.61**	**2.22%**
Total Equities			**$543,342.41**	**$855.26**	**$465,037.46**	**$78,304.95**	**$12,384.19**	**2.27%**
Real Estate								
Public REITs								
114.000	EQUITY RESIDENTIAL SH BEN INT	29476L107	$7,337.04 64 360	$57.43	$7,159 34 62.801	$177 70	$229.71	3.13%
48.000	FEDERAL REALTY INVT TR SH BEN INT NEW	313747206	6,821.28 142.110	47.04	6,860.84 142.934	-39.56	188.16	2.75
19.000	PUBLIC STORAGE INC COM (REIT)	74460D109	4,246 50 223.500	0.00	4,218.32 222.017	28.18	152.00	3.57
57.000	SIMON PPTY GROUP INC NEW	828806109	10,127.19 177 670	0.00	11,280.88 197.910	-1,153.69	370.50	3.65
	Total Public REITs		**$28,532.01**	**$104.47**	**$29,519.38**	**-$987.37**	**$940.37**	**3.29%**
Total Real Estate			**$28,532.01**	**$104.47**	**$29,519.38**	**-$987.37**	**$940.37**	**3.29%**
Total Portfolio			**$584,416.14**	**$962.60**	**$507,098.56**	**$77,317.58**	**$13,362.19**	**2.28%**
Accrued Income			$962.60					
Total			**$585,378.74**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - GOP

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Cash/Currency								
Cash Equivalents								
9,887 300	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT (Income Investment)	994458719	$9,887 30	$1.78	$9,887.30 1 000	$0.00	$29.66	0.30%
10,379.170	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	10,379.17	2.00	10,379.17 1.000	0.00	31.14	0.30
38.130	BANK OF AMERICA TEMPORARY OVERNIGHT DEPOSIT (Income Investment)	99Z490460	38 13	0 00	38.13 1.000	0 00	0.11	0.28
	Total Cash Equivalents		**$20,304.60**	**$3.78**	**$20,304.60**	**$0.00**	**$60.91**	**0.30%**
Total Cash/Currency			**$20,304.60**	**$3.78**	**$20,304.60**	**$0.00**	**$60.91**	**0.30%**
Equities								
	(2)Industry Sector Codes	CND = Consumer Discretionary CNS = Consumer Staples ENR = Energy	FIN = Financials HEA = Health Care IND = Industrials		IFT = Information Technology MAT = Materials OEQ = Other Equities	RE = Real Estate TEL = Telecommunication Services UTL = Utilities		
U.S. Large Cap								
31.000	ALPHABET INC CL A COM Ticker. GOOG L	02079K305 IFT	$24,565.95 792 450	$0.00	$18,614.57 600 470	$5,951.38	$0 00	0 00%
12.000	AMAZON COM INC Ticker: AMZN	023135106 CND	8,998.44 749.870	0.00	9,407.87 783 989	-409.43	0.00	0.00
155.000	APPLE INC Ticker: AAPL	037833100 IFT	17,952 10 115 820	0.00	14,099.38 90 964	3,852.72	353.40	1.96
181.000	BERKSHIRE HATHAWAY INC DEL NEW CL B COM Ticker: BRK B	084670702 FIN	29,499.38 162.980	0.00	22,542.76 124.546	6,956.62	0.00	0.00
145.000	CELGENE CORP Ticker: CELG	151020104 HEA	16,783.75 115.750	0.00	16,369.90 112.896	413.85	0.00	0.00

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - GOP

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
350.000	CITIGROUP INC NEW COM Ticker: C	172967424 FIN	20,800.50 59 430	0 00	16,590 97 47.403	4,209 53	224.00	1.07
194.000	DISNEY WALT CO COM DISNEY Ticker: DIS	254687106 CND	20,218 68 104 220	151.32	20,005.40 103.121	213.28	302.64	1.49
164.000	FACEBOOK INC CL A COM Ticker: FB	30303M102 IFT	18,868 20 115 050	0 00	10,337.46 63.033	8,530.74	0.00	0.00
187 000	GILEAD SCIENCES INC Ticker GILD	375558103 HEA	13,391 07 71 610	0.00	15,267.11 81.642	-1,876.04	351.56	2.62
97.000	GOLDMAN SACHS GROUP INC Ticker: GS	38141G104 FIN	23,226.65 239 450	0 00	14,994.24 154.580	8,232.41	252.20	1.08
201.000	MASTERCARD INC CL A COM Ticker: MA	57636Q104 IFT	20,753 25 103 250	0 00	14,212.55 70.709	6,540.70	176.88	0.85
189.000	MONSANTO CO NEW COM Ticker MON	61166W101 MAT	19,884 69 105.210	0.00	19,987 03 105.751	-102.34	408.24	2.05
32.000	REGENERON PHARMACEUTICALS Ticker: REGN	75886F107 HEA	11,746 88 367.090	0.00	11,409.25 356 539	337 63	0.00	0 00
	Total U.S. Large Cap		**$246,689.54**	**$151.32**	**$203,838.49**	**$42,851.05**	**$2,068.92**	**0.83%**
U.S. Mid Cap								
70 000	CIMAREX ENERGY CO Ticker: XEC	171798101 ENR	$9,513 00 135.900	$0 00	$9,790.26 139.861	-$277.26	$22.40	0.23%
249.000	DELPHI AUTOMOTIVE PLC JERSEY Ticker: DLPH	G27823106 IND	16,770 15 67.350	0 00	18,038.62 72.444	-1,268.47	288.84	1.72
123.000	RENAISSANCERE HOLDINGS LTD BERMUDA Ticker: RNR	G7496G103 FIN	16,755 06 136 220	0 00	12,053.90 97 999	4,701.16	152.52	0.91

Portfolio Detail

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - GOP

Dec. 01, 2016 through Dec. 31, 2016

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Mid Cap (cont)								
	Total U.S. Mid Cap		**$43,038.21**	**$0.00**	**$39,882.78**	**$3,155.43**	**$463.76**	**1.07%**
U.S. Small Cap								
392.000	ACADIA HEALTHCARE CO INC Ticker: ACHC	00404A109 HEA	$12,975.20 33.100	$0 00	$19,369.61 49.412	-$6,394.41	$0.00	0.00%
72.000	ENSTAR GROUP LTD BERMUDA Ticker: ESGR	G3075P101 FIN	14,234.40 197.700	0 00	9,920.72 137.788	4,313.68	0.00	0.00
181.000	SM ENERGY CO Ticker: SM	78454L100 ENR	6,240 88 34.480	0 00	6,920.42 38.234	-679.54	18.10	0.29
	Total U.S. Small Cap		**$33,450.48**	**$0.00**	**$36,210.75**	**-$2,760.27**	**$18.10**	**0.05%**
International Developed								
99.000	ACTELION LTD ISIN CH0010532478 SWITZERLAND Ticker: ATLN VX	B1YD5Q2#4 HEA	$21,478 33 216 953	$0 00	$9,023.18 91.143	$12,455.15	$0.00	0.00%
172 000	ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR BELGIUM Ticker: BUD	03524A108 CNS	18,135.68 105.440	0.00	19,338.98 112.436	-1,203.30	549.70	3.03
145.000	CORE LABORATORIES N V NETHERLANDS Ticker: CLB	N22717107 ENR	17,405.80 120.040	0.00	16,626.45 114 665	779.35	319.00	1.83
216.000	CTRIP COM INTL LTD AMERICAN DEP SHS COM CAYMAN ISLANDS Ticker: CTRP	22943F100 CND	8,640.00 40.000	0.00	10,152.00 47.000	-1,512.00	0.00	0.00
156.000	DASSAULT SYSTEMES EUR1 ISIN FR0000130650 FRANCE Ticker: DSY FP	5330047#8 IFT	11,911.12 76.353	0.00	10,095.07 64.712	1,816.05	0.00	0 00

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted]6 IM IBIS FDN OF ARIZONA - GOP

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
International Developed (cont)								
122 000	DIAGEO PLC SPONSORED ADR NEW UNITED KINGDOM Ticker: DEO	25243Q205 CNS	12,680 68 103.940	0 00	13,217 33 108.339	-536 65	380.19	2.99
94 000	FANUC CORP JPY50 ISIN JP3802400006 JAPAN Ticker. 6954 JP	6356934#8 IND	15,969.56 169 889	0 00	16,447 86 174 977	-478 30	0.00	0.00
30.000	KEYENCE CORP FIRST SECTION COM ISIN JP3236200006 JAPAN Ticker 6861 JP	6490995#1 IFT	20,385.51 679.517	0 00	9,844.58 328.153	10,540.93	0 00	0.00
220.000	LINE CORP ISIN JP3966750006 JAPAN Ticker: 3938 JP	BZB1Y59#7 TEL	7,563 77 34.381	0.00	9,929.19 45.133	-2,365.42	0.00	0 00
410 000	MOBILEYE NV NETHERLANDS Ticker: MBLY	N51488117 CND	15,629 20 38.120	0.00	18,026 58 43 967	-2,397.38	0.00	0.00
237.000	NIDEC CORP ISIN JP3734800000 JAPAN Ticker: 6594 JP	6640682#9 IFT	20,492 52 86.466	0 00	9,432 88 39.801	11,059.64	0.00	0.00
375.000	NOVOZYMES A/S SER B COM ISIN DK0060336014 DENMARK Ticker NZYMB DC	B798FW0#8 MAT	12,952.95 34.541	0 00	14,597 76 38.927	-1,644.81	0 00	0.00
203.000	NXP SEMICONDUCTORS NV NETHERLANDS Ticker: NXPI	N6596X109 IFT	19,896.03 98.010	0 00	16,156.31 79.588	3,739 72	0 00	0.00
300.000	ONEX CORP ISIN CA68272K1030 CANADA Ticker: OCX CN	2659518#3 FIN	20,331.06 67.770	0 00	15,950.77 53.169	4,380.29	47.76	0 23

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - GOP

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
Equities (cont)								
International Developed (cont)								
52.000	ROCHE HLDGS AG-GENUSSCHEIN ISIN CH0012032048 SWITZERLAND Ticker: ROG VX	7110388#9 HEA	11,900 62 228.858	0.00	13,575.73 261.072	-1,675.11	0.00	0.00
286.000	SOFTBANK GROUP CORP ISIN JP3436100006 JAPAN Ticker: 9984 JP	6770620#9 TEL	18,816.27 65.791	0.00	18,085 34 63 235	730 93	0.00	0.00
	Total International Developed		**$254,189.10**	**$0.00**	**$220,500.01**	**$33,689.09**	**$1,296.65**	**0.51%**
Emerging Markets								
221.000	ALIBABA GROUP HLDG LTD ADS CAYMAN ISLANDS Ticker: BABA	01609W102 IFT	$19,406 01 87.810	$0 00	$17,828 33 80.671	$1,577.68	$0.00	0.00%
1,977.000	ICICI BK LTD SPONSORED ADR INDIA Ticker: IBN	45104G104 FIN	14,807.73 7.490	0 00	18,211.04 9 211	-3,403.31	293.71	1.98
506.000	JD.COM INC SPON ADR CL A CAYMAN ISLANDS Ticker: JD	47215P106 CND	12,872 64 25.440	0.00	12,924.80 25.543	-52.16	0.00	0.00
907.000	TENCENT HOLDINGS LTD ISIN KYG875721634 HONG KONG Ticker: 700 HK	BMMV2K8#1 IFT	22,192.00 24.467	0.00	17,540.44 19.339	4,651.56	0.00	0.00
	Total Emerging Markets		**$69,278.38**	**$0.00**	**$66,504.61**	**$2,773.77**	**$293.71**	**0.42%**
Total Equities			**$646,645.71**	**$151.32**	**$566,936.64**	**$79,709.07**	**$4,141.14**	**0.64%**
Total Portfolio			**$666,950.31**	**$155.10**	**$587,241.24**	**$79,709.07**	**$4,202.05**	**0.63%**
Accrued Income			$155 10					

Portfolio Detail

Dec 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - GOP

Units	*Description*	*CUSIP Sector (2)*	*Market Value(1)/ Market Price*	*Accrued Income*	*Tax Cost/ Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
Equities (cont)								
Emerging Markets (cont)								
Total			**$667,105.41**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Cash/Currency								
Cash Equivalents								
5,905.480	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT (Income Investment)	994458719	$5,905.48	$1.60	$5,905.48 1.000	$0.00	$17.72	0.30%
0.000	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	0.00	0.30	0.00	0.00	0.00	0.00
79.560	BANK OF AMERICA TEMPORARY OVERNIGHT DEPOSIT (Income Investment)	99Z490460	79.56	0.00	79.56 1.000	0.00	0.24	0.30
	Total Cash Equivalents		**$5,985.04**	**$1.90**	**$5,985.04**	**$0.00**	**$17.96**	**0.30%**
Cash/Currency Other								
6,276.150	INCOME CASH		$6,276.15 1.000	$0.00	$6,276.15 1.000	$0.00	$0.00	0.00%
-6,276.150	PRINCIPAL CASH		-6,276.15 1.000	0.00	-6,276.15 1.000	0.00	0.00	0.00
	Total Cash/Currency Other		**$0.00**	**$0.00**	**$0.00**	**$0.00**	**$0.00**	**0.00%**
Total Cash/Currency			**$5,985.04**	**$1.90**	**$5,985.04**	**$0.00**	**$17.96**	**0.30%**

Equities

(2)Industry Sector Codes

CND = Consumer Discretionary
CNS = Consumer Staples
ENR = Energy
FIN = Financials
HEA = Health Care
IND = Industrials
IFT = Information Technology
MAT = Materials
OEQ = Other Equities
RE = Real Estate
TEL = Telecommunication Services
UTL = Utilities

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
U.S. Large Cap								
41.000	AETNA INC NEW COM Ticker: AET	00817Y108 HEA	$5,084.41 124.010	$0.00	$5,530.89 134.900	-$446.48	$41.00	0.80%
26.000	ALPHABET INC CL C COM Ticker: GOOG	02079K107 IFT	20,067.32 771.820	0.00	9,877.76 379.914	10,189.56	0.00	0.00

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
20.000	ALPHABET INC CL A COM Ticker: GOOG L	02079K305 IFT	15,849 00 792.450	0 00	5,711.20 285.560	10,137.80	0.00	0.00
27.000	AMAZON COM INC Ticker: AMZN	023135106 CND	20,246.49 749 870	0.00	10,508.93 389.220	9,737 56	0 00	0.00
407 000	BOSTON SCIENTIFIC CORP Ticker: BSX	101137107 HEA	8,803 41 21.630	0.00	7,559.61 18.574	1,243.80	0 00	0.00
149.000	CBS CORP NEW CL B COM Ticker: CBS	124857202 CND	9,479.38 63 620	26.82	8,279 09 55.564	1,200.29	107 28	1.13
110.000	CELGENE CORP Ticker CELG	151020104 HEA	12,732 50 115 750	0.00	12,376 42 112.513	356.08	0 00	0 00
31 000	CHARTER COMMUNICATIONS INC NEW Ticker. CHTR	16119P108 CND	8,925.52 287 920	0.00	6,942 88 223 964	1,982.64	0 00	0 00
155.000	CISCO SYS INC Ticker: CSCO	17275R102 IFT	4,684.10 30 220	0.00	4,393 32 28.344	290.78	161.20	3.44
95.000	CME GROUP INC Ticker CME	12572Q105 FIN	10,958.25 115 350	308 75	10,917.23 114.918	41.02	228.00	2.08
327.000	COCA COLA CO Ticker: KO	191216100 CNS	13,557 42 41 460	0 00	14,790 81 45.232	-1,233 39	457.80	3.37
207.000	COMCAST CORP NEW CL A COM Ticker CMCS A	20030N101 CND	14,293.35 69.050	56.93	11,298 95 54.584	2,994 40	227.70	1.59
144.000	CONAGRA FOODS INC Ticker: CAG	205887102 CNS	5,695.20 39.550	0.00	4,099.87 28 471	1,595.33	115.20	2.02
86.000	COSTCO WHSL CORP NEW Ticker: COST	22160K105 CNS	13,769.46 160 110	0.00	13,657 53 158.808	111.93	154 80	1.12
109.000	DANAHER CORP DEL Ticker: DHR	235851102 HEA	8,484.56 77 840	13.63	3,924.84 36 008	4,559 72	54.50	0.64
153.000	DOW CHEM CO Ticker: DOW	260543103 MAT	8,754.66 57.220	70.38	7,871 41 51.447	883.25	281.52	3.21

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
186.000	FACEBOOK INC CL A COM Ticker: FB	30303M102 IFT	21,399.30 115.050	0.00	12,444 41 66.905	8,954.89	0 00	0.00
92.000	FORTIVE CORP Ticker: FTV	34959J108 IND	4,933.96 53.630	0.00	3,123 22 33.948	1,810.74	25.76	0.52
41.000	GOLDMAN SACHS GROUP INC Ticker: GS	38141G104 FIN	9,817.45 239.450	0.00	8,582 72 209 335	1,234.73	106.60	1.08
118.000	HOME DEPOT INC Ticker: HD	437076102 CND	15,821 44 134.080	0 00	10,661.45 90.351	5,159.99	325.68	2.05
134.000	HONEYWELL INTL INC Ticker: HON	438516106 IND	15,523.90 115 850	0.00	12,383.97 92 418	3,139 93	356.44	2 29
80.000	INTUIT Ticker: INTU	461202103 IFT	9,168 80 114.610	0.00	5,981.34 74.767	3,187 46	108.80	1.18
264 000	ISHARES RUSSELL 1000 GROWTH ETF Ticker: IWF	464287614 OEQ	27,693 60 104.900	0 00	27,215.88 103.090	477.72	396.57	1.43
92.000	J P MORGAN CHASE & CO Ticker. JPM	46625H100 FIN	7,938 68 86 290	0.00	7,193.20 78 187	745.48	176.64	2.22
90.000	KELLOGG CO Ticker: K	487836108 CNS	6,633 90 73.710	0 00	7,441.41 82.682	-807.51	187.20	2.82
98 000	KRAFT HEINZ CORP Ticker: KHC	500754106 CNS	8,557 36 87.320	0.00	8,387 54 85.587	169.82	235.20	2.74
143.000	LILLY ELI & CO Ticker: LLY	532457108 HEA	10,517.65 73.550	0.00	11,082.83 77.502	-565.18	297.44	2 82
503.000	MICROSOFT CORP Ticker: MSFT	594918104 IFT	31,256 42 62.140	0.00	29,891 62 59.427	1,364 80	784 68	2.51
83.000	MOLSON COORS BREWING CO CL B COM Ticker: TAP	60871R209 CNS	8,076 73 97 310	0.00	6,121.43 73.752	1,955 30	136.12	1.68
269.000	ORACLE CORP Ticker: ORCL	68389X105 IFT	10,343.05 38.450	0.00	11,601.07 43.127	-1,258.02	161.40	1.56
27.000	PIONEER NAT RES CO Ticker: PXD	723787107 ENR	4,861.89 180.070	0.00	4,128 54 152.909	733.35	2.16	0.04

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
8 000	PRICELINE GROUP INC COM NEW Ticker: PCLN	741503403 CND	11,728.48 1,466.060	0 00	5,030.89 628 861	6,697.59	0.00	0.00
72.000	RAYTHEON CO COM NEW Ticker: RTN	755111507 IND	10,224.00 142.000	52.74	7,348.80 102.067	2,875.20	210.96	2 06
90 000	SALESFORCE COM INC Ticker CRM	79466L302 IFT	6,161 40 68.460	0.00	5,266.12 58.512	895.28	0.00	0 00
43.000	SCHLUMBERGER LTD CURACAO Ticker: SLB	806857108 ENR	3,609.85 83.950	21.50	2,217.58 51.572	1,392.27	86.00	2.38
271 000	SYNCHRONY FINL Ticker: SYF	87165B103 FIN	9,829.17 36.270	0.00	8,655.02 31.937	1,174.15	140 92	1.43
239 000	TEXAS INSTRS INC Ticker: TXN	882508104 IFT	17,439.83 72.970	0 00	14,637.32 61.244	2,802.51	478.00	2.74
168.000	TJX COS INC NEW Ticker: TJX	872540109 CND	12,621 84 75.130	0 00	12,268.37 73.026	353.47	174 72	1.38
155.000	UNION PAC CORP Ticker: UNP	907818108 IND	16,070.40 103.680	0.00	11,907.57 76.823	4,162.83	375.10	2.33
72.000	UNITED TECHNOLOGIES CORP Ticker UTX	913017109 IND	7,892 64 109.620	0.00	8,125.98 112 861	-233.34	190.08	2.40
127.000	UNITEDHEALTH GROUP INC Ticker: UNH	91324P102 HEA	20,325.08 160.040	0.00	14,999.98 118.110	5,325.10	317.50	1.56
65.000	WALGREENS BOOTS ALLIANCE INC Ticker WBA	931427108 CNS	5,379 40 82 760	0 00	5,464.72 84 073	-85.32	97.50	1.81
91 000	ZOETIS INC CL A COM Ticker: ZTS	98978V103 HEA	4,871 23 53.530	0.00	4,779.91 52.526	91.32	38.22	0 78
	Total U.S. Large Cap		**$500,082.48**	**$550.75**	**$404,683.63**	**$95,398.85**	**$7,238.69**	**1.44%**

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Mid Cap								
90.000	BIOMARIN PHARMACEUTICAL INC Ticker: BMRN	09061G101 HEA	$7,455.60 82.840	$0.00	$8,050.58 89.451	-$594.98	$0.00	0.00%
99 000	CITRIX SYS INC Ticker: CTXS	177376100 IFT	8,841 69 89 310	0.00	7,548.50 76 247	1,293.19	0.00	0 00
46.000	DELPHI AUTOMOTIVE PLC JERSEY Ticker: DLPH	G27823106 IND	3,098 10 67.350	0.00	2,734.01 59.435	364.09	53.36	1.72
92.000	DENTSPLY SIRONA INC Ticker: XRAY	24906P109 HEA	5,311.16 57.730	7.13	5,592.81 60.791	-281.65	28.52	0.53
103.000	FORTINET INC Ticker: FTNT	34959E109 IFT	3,102 36 30.120	0 00	3,344.06 32.467	-241.70	0.00	0.00
138.000	INTERPUBLIC GROUP COS INC Ticker: IPG	460690100 CND	3,230.58 23.410	0.00	2,730.31 19.785	500.27	82.80	2.56
123.000	NUCOR CORP Ticker: NUE	670346105 MAT	7,320.96 59.520	46.43	6,242.49 50.752	1,078.47	185.73	2.53
133.000	QUANTA SVCS INC Ticker: PWR	74762E102 IND	4,635.05 34.850	0.00	4,712.45 35.432	-77.40	0.00	0.00
46.000	SERVICENOW INC Ticker: NOW	81762P102 IFT	3,419 64 74.340	0.00	3,932.51 85.489	-512.87	0.00	0.00
57.000	SPLUNK INC Ticker: SPLK	848637104 IFT	2,915.55 51.150	0.00	3,239.83 56.839	-324.28	0.00	0.00
42 000	ULTA SALON COSMETICS & FRAGRANCE INC COM Ticker: ULTA	90384S303 CNS	10,707 48 254.940	0.00	4,775 37 113.699	5,932.11	0.00	0.00
52.000	VULCAN MATLS CO Ticker: VMC	929160109 MAT	6,507.80 125.150	0.00	6,112.71 117.552	395.09	41.60	0.63
67.000	WESTERN DIGITAL CORP Ticker: WDC	958102105 IFT	4,552.65 67 950	33.50	4,593 45 68 559	-40.80	134.00	2.94
	Total U.S. Mid Cap		**$71,098.62**	**$87.06**	**$63,609.08**	**$7,489.54**	**$526.01**	**0.74%**

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted]) IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - BOS-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Small Cap								
57 000	NEUROCRINE BIOSCIENCES INC Ticker: NBIX	64125C109 HEA	$2,205.90 38.700	$0 00	$3,098 45 54.359	-$892.55	$0.00	0.00%
357.000	SUPERIOR ENERGY SVCS INC Ticker: SPN	868157108 ENR	6,026.16 16.880	0 00	6,462.00 18.101	-435.84	114.24	1 89
105.000	TERADATA CORP DELAWARE COM Ticker. TDC	88076W103 IFT	2,852.85 27.170	0 00	3,225.98 30.724	-373.13	0.00	0 00
30.000	TESARO INC Ticker. TSRO	881569107 HEA	4,034.40 134 480	0 00	3,113.87 103 796	920.53	0.00	0.00
	Total U.S. Small Cap		**$15,119.31**	**$0.00**	**$15,900.30**	**-$780.99**	**$114.24**	**0.75%**
International Developed								
78.000	BROADCOM LTD SINGAPORE Ticker: AVGO	Y09827109 IFT	$13,788 06 176.770	$0 00	$11,070.42 141.928	$2,717 64	$318.24	2.30%
67.000	EATON CORP PLC IRELAND Ticker ETN	G29183103 IND	4,495.03 67.090	0 00	4,582.38 68 394	-87 35	152.76	3.39
	Total International Developed		**$18,283.09**	**$0.00**	**$15,652.80**	**$2,630.29**	**$471.00**	**2.57%**
Total Equities			**$604,583.50**	**$637.81**	**$499,845.81**	**$104,737.69**	**$8,349.94**	**1.38%**
Total Portfolio			**$610,568.54**	**$639.71**	**$505,830.85**	**$104,737.69**	**$8,367.90**	**1.37%**
Accrued Income			$639.71					
Total			**$611,208.25**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - LOO-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Cash/Currency								
Cash Equivalents								
3,402.990	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT (Income Investment)	994458719	$3,402.99	$0.66	$3,402.99 1.000	$0.00	$10.21	0.30%
0.000	BANK OF AMERICA MONEY MARKET SAVINGS ACCOUNT	994458719	0 00	0.03	0.00	0.00	0.00	0 00
	Total Cash Equivalents		**$3,402.99**	**$0.69**	**$3,402.99**	**$0.00**	**$10.21**	**0.30%**
Cash/Currency Other								
1,517.000	INCOME CASH		$1,517 00 1.000	$0.00	$1,517.00 1.000	$0.00	$0.00	0.00%
-1,517.000	PRINCIPAL CASH		-1,517 00 1.000	0.00	-1,517.00 1.000	0.00	0.00	0 00
	Total Cash/Currency Other		**$0.00**	**$0.00**	**$0.00**	**$0.00**	**$0.00**	**0.00%**
Total Cash/Currency			**$3,402.99**	**$0.69**	**$3,402.99**	**$0.00**	**$10.21**	**0.30%**

Equities

(2)Industry Sector Codes

CND = Consumer Discretionary
CNS = Consumer Staples
ENR = Energy
FIN = Financials
HEA = Health Care
IND = Industrials
IFT = Information Technology
MAT = Materials
OEQ = Other Equities
RE = Real Estate
TEL = Telecommunication Services
UTL = Utilities

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
U.S. Large Cap								
23 000	ALPHABET INC CL C COM Ticker: GOOG	02079K107 IFT	$17,751 86 771.820	$0.00	$15,906.56 691.590	$1,845.30	$0.00	0.00%
23.000	ALPHABET INC CL A COM Ticker: GOOG L	02079K305 IFT	18,226.35 792 450	0.00	7,293.69 317.117	10,932.66	0.00	0.00
55.000	AMAZON COM INC Ticker: AMZN	023135106 CND	41,242 85 749.870	0.00	20,066 22 364.840	21,176.63	0.00	0.00
120.000	AMERICAN EXPRESS CO Ticker: AXP	025816109 FIN	8,889 60 74 080	0.00	6,834.34 56.953	2,055.26	153.60	1.72

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - LOO-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
80 000	AMGEN INC Ticker: AMGN	031162100 HEA	11,696.80 146 210	0.00	11,692.41 146.155	4.39	368.00	3.14
40.000	ANALOG DEVICES INC Ticker: ADI	032654105 IFT	2,904.80 72 620	0.00	2,094.22 52 356	810.58	67.20	2.31
59.000	AUTOMATIC DATA PROCESSING INC Ticker ADP	053015103 IFT	6,064.02 102 780	33.63	4,949.18 83 884	1,114.84	134.52	2 21
250.000	CERNER CORP Ticker: CERN	156782104 HEA	11,842 50 47 370	0.00	14,426 63 57.707	-2,584.13	0.00	0.00
1,002 000	CISCO SYS INC Ticker: CSCO	17275R102 IFT	30,280.44 30.220	0 00	26,032 89 25.981	4,247.55	1,042.08	3.44
465.000	COCA COLA CO Ticker KO	191216100 CNS	19,278.90 41 460	0.00	20,139.12 43.310	-860.22	651.00	3.37
150 000	DEERE & CO Ticker DE	244199105 IND	15,456.00 103.040	90.00	12,705 36 84.702	2,750.64	360.00	2.32
326 000	FACEBOOK INC CL A COM Ticker FB	30303M102 IFT	37,506 30 115.050	0 00	33,119 08 101 592	4,387.22	0 00	0.00
139 000	MERCK & CO INC NEW COM Ticker MRK	58933Y105 HEA	8,182.93 58.870	65.33	6,953 29 50.024	1,229.64	261 32	3.19
264 000	MICROSOFT CORP Ticker: MSFT	594918104 IFT	16,404.96 62 140	0 00	7,873.91 29.825	8,531.05	411 84	2.51
531 000	MONSTER BEVERAGE CORP Ticker. MNST	61174X109 CNS	23,544 54 44 340	0 00	21,968.01 41.371	1,576.53	0.00	0.00
647.000	ORACLE CORP Ticker: ORCL	68389X105 IFT	24,877 15 38 450	0.00	23,307.99 36.025	1,569.16	388.20	1 56
240 000	PROCTER & GAMBLE CO Ticker: PG	742718109 CNS	20,179.20 84.080	0.00	19,506.76 81.278	672.44	642.72	3.18
399.000	QUALCOMM INC Ticker: QCOM	747525103 IFT	26,014.80 65.200	0.00	18,851 38 47 247	7,163 42	845.88	3 25
44 000	REGENERON PHARMACEUTICALS Ticker: REGN	75886F107 HEA	16,151.96 367.090	0.00	17,714 44 402.601	-1,562.48	0 00	0.00

Trade Date

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - LOO-LCG

Units	Description	CUSIP Sector (2)	Market Value(1)/ Market Price	Accrued Income	Tax Cost/ Average Unit Cost	Unrealized Gain/Loss	Estimated Annual Income	Cur Yld/ YTM
Equities (cont)								
U.S. Large Cap (cont)								
189.000	SCHLUMBERGER LTD CURACAO Ticker: SLB	806857108 ENR	15,866.55 83.950	94.50	13,983.47 73 987	1,883.08	378.00	2.38
152.000	UNITED PARCEL SVC INC CL B Ticker UPS	911312106 IND	17,425.28 114 640	0.00	15,039.73 98 946	2,385.55	474.24	2.72
378.000	VISA INC CL A COM Ticker: V	92826C839 IFT	29,491.56 78.020	0.00	23,482.09 62 122	6,009.47	249 48	0.84
171.000	YUM BRANDS INC Ticker: YUM	988498101 CND	10,829 43 63.330	0.00	8,359.88 48 888	2,469.55	205.20	1.89
245.000	YUM CHINA HLDGS INC Ticker: YUMC	98850P109 CND	6,399 40 26.120	0.00	5,587.35 22.806	812 05	0.00	0.00
	Total U.S. Large Cap		**$436,508.18**	**$283.46**	**$357,888.00**	**$78,620.18**	**$6,633.28**	**1.52%**
U.S. Mid Cap								
253.000	AUTODESK INC Ticker: ADSK	052769106 IFT	$18,724 53 74.010	$0.00	$11,388.07 45.012	$7,336.46	$0.00	0.00%
349.000	EXPEDITORS INTL WASHINGTON INC Ticker: EXPD	302130109 IND	18,483 04 52.960	0 00	16,279.03 46.645	2,204 01	279 20	1.51
67.000	FACTSET RESH SYS INC Ticker: FDS	303075105 IFT	10,949 81 163.430	0.00	9,743.56 145 426	1,206.25	134.00	1.22
363.000	SEI INVESTMENTS CO Ticker: SEIC	784117103 FIN	17,917 68 49.360	101 64	13,341 95 36.755	4,575.73	203.28	1.13
158.000	VARIAN MED SYS INC Ticker: VAR	92220P105 HEA	14,185.24 89.780	0.00	12,379 93 78.354	1,805 31	0.00	0 00
	Total U.S. Mid Cap		**$80,260.30**	**$101.64**	**$63,132.54**	**$17,127.76**	**$616.48**	**0.76%**

Portfolio Detail

Dec. 01, 2016 through Dec. 31, 2016

Account: [redacted] IBIS FOUNDATION OF ARIZONA-COMB
Sub-Account: [redacted] IM IBIS FDN OF ARIZONA - LOO-LCG

Units	*Description*	*CUSIP* *Sector (2)*	*Market Value(1)/* *Market Price*	*Accrued Income*	*Tax Cost/* *Average Unit Cost*	*Unrealized Gain/Loss*	*Estimated Annual Income*	*Cur Yld/ YTM*
Equities (cont)								
International Developed								
1,514.000	DANONE SPONSORED ADR FRANCE Ticker: DANOY	23636T100 CNS	$19,226.29 12 699	$0 00	$20,395.32 13 471	-$1,169.03	$355.01	1.84%
172.000	NOVARTIS A G SPONSORED ADR SWITZERLAND Ticker: NVS	66987V109 HEA	12,528.48 72.840	0.00	12,614.67 73 341	-86.19	396.12	3.16
529.000	NOVO-NORDISK A S ADR DENMARK Ticker: NVO	670100205 HEA	18,969 94 35.860	0.00	24,999.16 47.257	-6,029.22	545.12	2 87
	Total International Developed		**$50,724.71**	**$0.00**	**$58,009.15**	**-$7,284.44**	**$1,296.25**	**2.55%**
Emerging Markets								
308.000	ALIBABA GROUP HLDG LTD ADS CAYMAN ISLANDS Ticker: BABA	01609W102 IFT	$27,045.48 87 810	$0.00	$20,647 42 67 037	$6,398.06	$0.00	0 00%
	Total Emerging Markets		**$27,045.48**	**$0.00**	**$20,647.42**	**$6,398.06**	**$0.00**	**0.00%**
Total Equities			**$594,538.67**	**$385.10**	**$499,677.11**	**$94,861.56**	**$8,546.01**	**1.43%**
Total Portfolio			**$597,941.66**	**$385.79**	**$503,080.10**	**$94,861.56**	**$8,556.22**	**1.43%**
Accrued Income			$385 79					
Total			**$598,327.45**					

(1) Market Value in the Portfolio Detail section does not include Accrued Income

IBIS FOUNDATION OF ARIZONA

Account Number [redacted]

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 01, 2016 - December 30, 2016

CASH/MONEY ACCOUNTS *Description*	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Estimated Annual Income*	*Est. Annual Yield%*
CASH	0 41	0.41		**.41**		
BIF MONEY FUND	471 00	471 00	1.0000	**471.00**		
TOTAL		471 41		**471.41**		

ALTERNATIVE INVESTMENTS (NOT HELD IN THE NAME OF MLPF&S☆)

Description	*Quantity*	*Total Cost Basis*	*Estimated Market Price*	*Estimated Market Value*	*Unrealized Gain/(Loss)*	*Total Client Investment*	*Cumulative Investment Return ($)*	*Estimated Annual Income*	*Current Yield%*
COAST ACCESS III LTD *Initial Purchase: 11/01/07* *CLASS I EST MKT PRICE AS OF 10/31/16*	9,133	13,025 49	0.7024	**6,415.02**	(6,610.47)	13,025	**(6,610)**		
(6950 FRACTIONAL SHARE)		*0.99*	*0 7024*	*.49*	*(0 50)*				
TOTAL		13,026.48		**6,415.51**	(6,610.97)		**(6,610)**		
TOTAL PRINCIPAL INVESTMENTS		13,497.89		**6,886.92**	(6,610.97)				

Total Client Investment: Cost of shares directly purchased and still held Does not include shares purchased through reinvestment.
Cumulative Investment Return: Estimated Market Value minus Total Client Investment. Cumulative Investment Return is the dollar value of the capital appreciation (depreciation) of all shares purchased and still held, including shares acquired through reinvestment of dividends and distributions, which may be greater or less than the actual income distributed.

Unrealized Gain or (Loss): Estimated Market Value minus Total Cost Basis (total cost of shares directly purchased and still held, as well as cost of shares acquired through reinvestment). Provided for Tax Planning purposes only and is not applicable to retirement accounts
Initial Purchase: Date of your initial investment in this fund.

Market Timing: Merrill Lynch's policies prohibit mutual fund market timing, which involves the purchase and sale of mutual fund shares within short periods of time with the intention of capturing short-term profits resulting from market volatility. Market timing may result in lower returns for long-term fund shareholders because market timers capture short-term gains that would otherwise pass to all shareholders and due to increased transaction costs and fewer assets for investment due to the need to retain cash to satisfy redemptions.

Sales Charge Discounts or Waivers: Many funds offer various sales charge discounts or waivers depending on the terms of the prospectus and/or statement of additional information. You should consult a fund's prospectus and/or statement of additional information to determine whether you may qualify for a discount or waiver. Notify your Financial Advisor, Financial Solutions Advisor or Investment Center representative if you believe you qualify for any of these or any other discounts or waivers. Please contact your Financial Advisor, Financial Solutions Advisor or Investment Center representative for further information on available sales charge discounts and waivers.

Notes
☆These alternative investments are provided for informational purposes only, and are not registered in the name of nor held by MLPF&S or its nominees.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
US TRUST - BANK OF AMERICA	381,074.	83,024.	298,050.	298,050.	
TO PART I, LINE 4	381,074.	83,024.	298,050.	298,050.	

FORM 990-PF ACCOUNTING FEES STATEMENT 2

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING AND TAX PREP	8,100.	7,100.		1,000.
TO FORM 990-PF, PG 1, LN 16B	8,100.	7,100.		1,000.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES	92,679.	92,679.		0.
TO FORM 990-PF, PG 1, LN 16C	92,679.	92,679.		0.

FORM 990-PF TAXES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	2,571.	2,571.		0.
FEDERAL EXCISE TAX	5,260.	0.		0.
TO FORM 990-PF, PG 1, LN 18	7,831.	2,571.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PO BOX FEE - OFFICE EXPENSE	344.	0.		0.
TO FORM 990-PF, PG 1, LN 23	344.	0.		0.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 6

DESCRIPTION	AMOUNT
INCREASE IN FAIR MARKET VALUE OF INVESTMENTS	260,777.
TOTAL TO FORM 990-PF, PART III, LINE 3	260,777.

FORM 990-PF OTHER INVESTMENTS STATEMENT 7

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
ASSETS HELD AT US TRUST (SEE ATTACHED)	FMV	12,099,825.	12,099,825.
COAST ACCESS III LTD	FMV	6,416.	6,416.
LAZARD LTD PTP	FMV	0.	0.
TOTAL TO FORM 990-PF, PART II, LINE 13		12,106,241.	12,106,241.

FORM 990-PF OTHER ASSETS STATEMENT 8

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
DIVIDENDS RECEIVABLE	7,239.	6,778.	6,778.
TO FORM 990-PF, PART II, LINE 15	7,239.	6,778.	6,778.