SCANNED MAY 1 9 2017

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	A Employer identification number
MORGAN FAMILY FOUNDATION	30-0205024
Number and street (or P O box number if mail is not delivered to street address) 506 S HIGH ST. SUITE B / Room/suite	B Telephone number 937-767-9208
City or town, state or province, country, and ZIP or foreign postal code YELLOW SPRINGS, OH 45387	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: [X] 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) ▶$ 45,038,479.

J Accounting method: [ ] Cash [ ] Accrual [X] Other (specify) MODIFIED CASH (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))

	Line	(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			N/A	
	2 Check ▶ [X] if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	534.	534.		STATEMENT 1
	4 Dividends and interest from securities	790,220.	790,220.		STATEMENT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	529,627.			
	b Gross sales price for all assets on line 6a 8,700,131.				
	7 Capital gain net income (from Part IV, line 2)		529,627.		
	8 Net short-term capital gain				
	9 Income modifications			14,500.	
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss)				
	11 Other income	16,267.	1,767.		STATEMENT 3
	12 **Total.** Add lines 1 through 11	1,336,648.	1,322,148.	14,500.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	282,650.	54,543.		80,198.
	14 Other employee salaries and wages	40,719.	0.		30,539.
	15 Pension plans, employee benefits	115,658.	28,807.		30,963.
	16a Legal fees STMT 4	409,702.	0.		0.
	b Accounting fees STMT 5	19,894.	4,094.		0.
	c Other professional fees STMT 6	98,527.	66,989.		27,056.
	17 Interest				
	18 Taxes STMT 7	9,72[illegible]	21.		0.
	19 Depreciation and depletion	9,818.	0.		
	20 Occupancy	15,594.	0.		0.
	21 Travel, conferences, and meetings	41,030.	1,519.		13,792.
	22 Printing and publications	1,686.	0.		0.
	23 Other expenses STMT 8	73,198.	0.		924.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	1,118,197.	155,973.		183,472.
	25 Contributions, gifts, grants paid	2,656,973.			2,656,973.
	26 **Total expenses and disbursements.** Add lines 24 and 25	3,775,170.	155,973.		2,840,445.
	27 Subtract line 26 from line 12:				
	a Excess of revenue over expenses and disbursements	-2,438,522.			
	b **Net investment income** (if negative, enter -0-)		1,166,175.		
	c **Adjusted net income** (if negative, enter -0-)			14,500.	

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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			
2 Savings and temporary cash investments	816,716.	512,069.	512,069.
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 STMT 10	2,258,795.	1,442,688.	1,442,688.
c Investments - corporate bonds			
11 Investments - land, buildings, and equipment basis ▶			
Less accumulated depreciation ▶			
12 Investments - mortgage loans			
13 Investments - other STMT 11	42,778,382.	42,988,354.	42,988,354.
14 Land, buildings, and equipment: basis ▶ 98,181.			
Less accumulated depreciation STMT 12▶ 13,909.	94,090.	84,272.	84,272.
15 Other assets (describe ▶ SOFTWARE)	15,416.	11,096.	11,096.
16 **Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	45,963,399.	45,038,479.	45,038,479.
Liabilities			
17 Accounts payable and accrued expenses			
18 Grants payable	6,047,700.	3,921,400.	
19 Deferred revenue			
20 Loans from officers, directors, trustees, and other disqualified persons			
21 Mortgages and other notes payable			
22 Other liabilities (describe ▶ STATEMENT 13)	0.	-215.	
23 **Total liabilities** (add lines 17 through 22)	6,047,700.	3,921,185.	
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	0.	0.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
29 Retained earnings, accumulated income, endowment, or other funds	39,915,699.	41,117,294.	
30 **Total net assets or fund balances**	39,915,699.	41,117,294.	
31 **Total liabilities and net assets/fund balances**	45,963,399.	45,038,479.	

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	39,915,699.
2 Enter amount from Part I, line 27a	2	-2,438,522.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3	5,766,417.
4 Add lines 1, 2, and 3	4	43,243,594.
5 Decreases not included in line 2 (itemize) ▶ CHANGE IN RESERVES FOR GRANTS PAYABLE	5	2,126,300.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	41,117,294.

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				
b	SEE ATTACHED STATEMENT			
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e	8,700,131.		8,170,504.	529,627.

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a				
b				
c				
d				
e				529,627.

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	529,627.
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	2,970,151.	48,181,302.	.061645
2014	2,736,903.	49,877,441.	.054873
2013	2,412,670.	47,280,059.	.051029
2012	2,321,577.	43,180,612.	.053764
2011	2,566,257.	45,768,356.	.056071

2 Total of line 1, column (d)	2	.277382
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	.055476
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	44,075,751.
5 Multiply line 4 by line 3	5	2,445,146.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	11,662.
7 Add lines 5 and 6	7	2,456,808.
8 Enter qualifying distributions from Part XII, line 4	8	2,840,445.

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 ▶ [X] and enter 1% of Part I, line 27b		1	11,662.
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	11,662.
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	11,662.
6 Credits/Payments:			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a 13,615.		
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	13,615.
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	1,953.
11 Enter the amount of line 10 to be: **Credited to 2017 estimated tax** ▶ 1,953.	**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) ▶ OH			
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 ▶ WWW.MORGANFAMILYFDN.ORG

14 The books are in care of ▶ THE FOUNDATION Telephone no. ▶ 937-767-9208

Located at ▶ 506 S HIGH ST., SUITE B, YELLOW SPRINGS, OH ZIP+4 ▶ 45387

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)?	1b		X
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

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

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

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

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

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

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

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

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

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

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

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

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

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

If "Yes" to 6b, file Form 8870

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

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

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

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

(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
SEE STATEMENT 14		282,650.	80,668.	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

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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
THOMPSON HINE LLP 10050 INNOVATION DRIVE, MIAMISBURG, OH 45342	LEGAL SERVICES	409,702.

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.

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623561 11-23-16

17280509 402777 776-133-5 2016.03040 MORGAN FAMILY FOUNDATION 776-1FQ1

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	43,903,639.
b	Average of monthly cash balances		1b	747,948.
c	Fair market value of all other assets		1c	95,368.
d	**Total** *(add lines 1a, b, and c)*		1d	44,746,955.
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	44,746,955.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)		4	671,204.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4		5	44,075,751.
6	**Minimum investment return.** Enter 5% of line 5		6	2,203,788.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain *foreign organizations check here* ▶ ☐ *and do not complete this part.)*

1	Minimum investment return from Part X, line 6		1	2,203,788.
2a	Tax on investment income for 2016 from Part VI, line 5	2a 11,662.		
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b		
c	Add lines 2a and 2b		2c	11,662.
3	Distributable amount before adjustments. Subtract line 2c from line 1		3	2,192,126.
4	Recoveries of amounts treated as qualifying distributions		4	14,500.
5	Add lines 3 and 4		5	2,206,626.
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	2,206,626.

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	2,840,445.
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	2,840,445.
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	11,662.
6	***Adjusted qualifying distributions.*** Subtract line 5 from line 4	6	2,828,783.

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				2,206,626.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			0.	
b Total for prior years: ______ , ______ , ______		0.		
3 Excess distributions carryover, if any, to 2016:				
a From 2011 339,228.				
b From 2012 250,612.				
c From 2013 104,024.				
d From 2014 258,375.				
e From 2015 668,212.				
f Total of lines 3a through e	1,620,451.			
4 Qualifying distributions for 2016 from Part XII, line 4: ▶$ 2,840,445.				
a Applied to 2015, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2016 distributable amount				2,206,626.
e Remaining amount distributed out of corpus	633,819.			
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	2,254,270.			
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	339,228.			
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a	1,915,042.			
10 Analysis of line 9:				
a Excess from 2012 250,612.				
b Excess from 2013 104,024.				
c Excess from 2014 258,375.				
d Excess from 2015 668,212.				
e Excess from 2016 633,819.				

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).)

SEE STATEMENT 15

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

NONE

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

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

a The name, address, and telephone number or e-mail address of the person to whom applications should be addressed: SEE STATEMENT 17

SEE STATEMENT 16

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
35 COMPETITIVE GRANTS - SEE ATTACHED STATEMENT				2,563,973.
55 MATCHING GRANTS - SEE ATTACHED STATEMENT				87,500.
10 OTHER GRANTS - SEE ATTACHED STATEMENT				5,500.
Total			▶ 3a	2,656,973.
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		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	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			14	534.	
4 Dividends and interest from securities			14	790,220.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	16,267.	
8 Gain or (loss) from sales of assets other than inventory			18	529,627.	
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.		1,336,648.	0.

13 **Total** Add line 12, columns (b), (d), and (e) 13 1,336,648.

(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).

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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
A1	90.	YELLOW SPRINGS CHAMBER OF COMMERCE	SEE STATEMENT 18

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

Signature of officer or trustee: Lou M. Kuhn | Date: 5/11/17 | Title: EXECUTIVE DIRECTOR & SECR

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
KAREN O. CRIM	Karen O. Crim	5/10/17		P00368385
Firm's name ▶ RSM US LLP			Firm's EIN ▶ 42-0714325	
Firm's address ▶ 2000 W DOROTHY LN DAYTON, OH 45439			Phone no. 937 298-0201	

Form **990-PF** (2016)

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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 - SEE ATTACHED SCHEDUL			
b	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDUL			
c	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDUL			
d	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDUL			
e	CAPITAL GAINS DIVIDENDS			
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

	(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	5,441,166.		4,994,667.	446,499.
b	425,000.		381,265.	43,735.
c	1,634,411.		1,633,253.	1,158.
d	1,055,176.		1,161,319.	-106,143.
e	144,378.			144,378.
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a				446,499.
b				43,735.
c				1,158.
d				-106,143.
e				144,378.
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

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	529,627.
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

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04-01-16

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
CHECKING ACCOUNT	13.	13.	
SAVINGS ACCOUNT	521.	521.	
TOTAL TO PART I, LINE 3	534.	534.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
HUNTINGTON	934,598.	144,378.	790,220.	790,220.	
TO PART I, LINE 4	934,598.	144,378.	790,220.	790,220.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
OTHER INCOME	16,267.	1,767.	
TOTAL TO FORM 990-PF, PART I, LINE 11	16,267.	1,767.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	409,702.	0.		0.
TO FM 990-PF, PG 1, LN 16A	409,702.	0.		0.

FORM 990-PF ACCOUNTING FEES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	19,894.	4,094.		0.
TO FORM 990-PF, PG 1, LN 16B	19,894.	4,094.		0.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL SERVICE	2,301.	0.		0.
CONTRACT LABOR	21,094.	0.		21,094.
INVESTMENT MANAGEMENT & CUSTODIAN FEES	26,979.	26,979.		0.
INVESTMENT CONSULTANT FEES	39,758.	39,758.		0.
OTHER CONSULTING FEES	5,300.	0.		4,800.
DESIGN COMMUNICATION CONSULTANT FEES	495.	0.		0.
NONBOARD COMMITTEE COMP	2,600.	252.		1,162.
TO FORM 990-PF, PG 1, LN 16C	98,527.	66,989.		27,056.

FORM 990-PF TAXES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	21.	21.		0.
FEDERAL EXCISE TAXES	9,500.	0.		0.
OHIO FILING FEES	200.	0.		0.
TO FORM 990-PF, PG 1, LN 18	9,721.	21.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INSURANCE	8,008.	0.		0.
DUES AND SUBSCRIPTIONS	20,968.	0.		0.
OFFICE EQUIPMENT, SOFTWARE & SUPPLIES	31,832.	0.		924.
INTERNET & TECHNOLOGY SERVICES	10,963.	0.		0.
POSTAGE & DELIVERY	657.	0.		0.
MISCELLANEOUS	580.	0.		0.
POST OFFICE BOX	190.	0.		0.
TO FORM 990-PF, PG 1, LN 23	73,198.	0.		924.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 9

DESCRIPTION	AMOUNT
UNREALIZED GAINS/LOSSES ON INVESTMENTS	5,766,417.
TOTAL TO FORM 990-PF, PART III, LINE 3	5,766,417.

FORM 990-PF CORPORATE STOCK STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCKS - SEE ATTACHED STATEMENT	1,442,688.	1,442,688.
TOTAL TO FORM 990-PF, PART II, LINE 10B	1,442,688.	1,442,688.

FORM 990-PF OTHER INVESTMENTS STATEMENT 11

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS EQUITIES - SEE ATTACHED STATEMENT	COST	35,468,014.	35,468,014.
MUTUAL FUNDS FIXED - SEE ATTACHED STATEMENT	COST	7,520,340.	7,520,340.
TOTAL TO FORM 990-PF, PART II, LINE 13		42,988,354.	42,988,354.

FORM 990-PF DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT STATEMENT 12

DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
LEASEHOLD IMPROVEMENT	98,181.	13,909.	84,272.
TOTAL TO FM 990-PF, PART II, LN 14	98,181.	13,909.	84,272.

FORM 990-PF OTHER LIABILITIES STATEMENT 13

DESCRIPTION	BOY AMOUNT	EOY AMOUNT
DENTAL & VISION EMPLOYEE WITHHOLDING	0.	-215.
TOTAL TO FORM 990-PF, PART II, LINE 22	0.	-215.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 14

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN-SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
LEE M. MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	PRESIDENT 1.25	3,100.	0.	0.
VICTORIA A. MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	VICE PRESIDENT 1.00	2,700.	0.	0.
MATTHEW MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	TREASURER 1.00	0.	0.	0.
ASHA MORGAN MORAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,900.	0.	0.
BARCLAY CARRIAR - STARTING 4/16 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 2.25	12,050.	0.	0.
DENNIS GREGORY - UNTILL 4/16 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 2.25	5,900.	0.	0.
JUDITH THOMPSON 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 2.25	17,900.	0.	0.
KARLA MORGAN - STARTING 5/16 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	1,100.	0.	0.
MARTY MORAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,100.	0.	0.
RONALD BRANDENBURG 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 2.50	17,900.	0.	0.
LORI M. KUHN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	EXEC. DIRECTOR/SECRETARY 32.00	139,000.	42,697.	0.

STEPHEN T. WILLIAMS 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	CFO/ASSISTANT TREASURER 30.00	78,000.	37,971.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		282,650.	80,668.	0.

FORM 990-PF — PART XV - LINE 1A — STATEMENT 15

LIST OF FOUNDATION MANAGERS

NAME OF MANAGER

LEE M. MORGAN
VICTORIA A. MORGAN

FORM 990-PF GRANT APPLICATION SUBMISSION INFORMATION STATEMENT 16
PART XV, LINES 2A THROUGH 2D

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

PLEASE VISIT WWW.MORGANFAMILYFDN.ORG FOR MORE INFORMATION.

TELEPHONE NUMBER

937-767-9208

EMAIL ADDRESS

INFO@MORGANFAMILYFDN.ORG

FORM AND CONTENT OF APPLICATIONS

ORGANIZATIONS SEEKING GRANTS SHOULD FIRST REVIEW THE FOUNDATION'S GRANT GUIDELINES AND PROCESS AVAILABLE AT WWW.MORGANFAMILYFDN.ORG/GRANTINF.HTML. THE ONLY NEW GRANTS AWARDED IN 2017 AND 2018 THROUGH AN OPEN APPLICATION PROCESS WILL BE PART OF THE ST. CLOUD EARLY CHILDHOOD INITIATIVE. IF APPROPRIATE FOR THE INITIATIVE, GRANTSEEKERS SHOULD COMPLETE THE FOUNDATION'S ONLINE LETTER OF INQUIRY (LOI) PROCESS, AVAILABLE AT HTTP://MORGANFAMILYFDN.EGRANT.NET. THE FOUNDATION THEN INVITES OR DECLINES ORGANIZATIONS TO SUBMIT FULL APPLICATIONS, WHICH REQUIRE ADDITIONAL INFORMATION ABOUT THE APPLICANT ORGANIZATION, DETAILS OF THE REQUEST AND FINANCIAL INFORMATION, TO BE SUBMITTED ONLINE.

ANY SUBMISSION DEADLINES

SUBMIT AN LOI BY 5/24/17 FOR DECISIONS MADE IN 8/17. 2018 DEADLINES TO BE ANNOUNCED IN FALL 2017.

RESTRICTIONS AND LIMITATIONS ON AWARDS

MOST GRANTS ARE AWARDED TO PUBLIC CHARITIES THAT SERVE YELLOW SPRINGS, OH AND ST. CLOUD, MN. FOR 2017 AND 2018 THE FOUNDATION WILL CONSIDER UNSOLICITED GRANT REQUESTS ONLY FROM THE ST. CLOUD, MN AREA THAT ADDRESS THE FOUNDATION'S STATED PRIORITIES IN THE FIELD OF EARLY CHILD CARE AND LEARNING (BIRTH THROUGH TWO YEARS OLD) AS PART OF ITS ST. CLOUD EARLY CHILDHOOD INITIATIVE. TWO-YEAR GRANT REQUESTS WILL BE CONSIDERED AND ARE PARTICULARLY ENCOURAGED IF THE PROPOSAL IS A COLLABORATIVE PROJECT INVOLVING MORE THAN ONE ORGANIZATION IN THE SERVICE DESIGN OR DELIVERY. THE MINIMUM GRANT IS $10,000 AND THE MAXIMUM GRANT IS ANTICIPATED TO BE $100,000 OVER TWO YEARS. REQUESTS FOR BUILDING CONSTRUCTION OR RENOVATION ARE NOT ELIGIBLE FOR FUNDING BUT OTHER TYPES OF REQUESTS WILL BE CONSIDERED SUCH AS FOR A PROGRAM, PROJECT, OR NON-CAPITAL CAPACITY BUILDING. THE

FORM 990-PF GRANT APPLICATION SUBMISSION INFORMATION PART XV, LINES 2A - 2D (CONTINUATION) STATEMENT 17

RESTRICTIONS AND LIMITATIONS ON AWARDS

FOUNDATION WILL ALSO AWARD GRANTS TO PRE-SELECTED PUBLIC CHARITIES IN OTHER LOCALITIES AND/OR FOR OTHER PURPOSES.

990-PF INVOLVEMENT WITH NONCHARITABLE ORGANIZATIONS STATEMENT 18
PART XVII, LINE 1, COLUMN (D)

NAME OF NONCHARITABLE EXEMPT ORGANIZATION

YELLOW SPRINGS CHAMBER OF COMMERCE

DESCRIPTION OF TRANSFERS, TRANSACTIONS, AND SHARING ARRANGEMENTS

PAYMENT OF ANNUAL MEMBERSHIP DUES

	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	Amount Paid
	Competitive Grants:				
1	Annandale Youth First, Inc. 50 Chestnut St., East P O. Box 190 Annandale, MN 55302	N/A	PC	General Operating	$25,000
2	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	Second year of 5-year grant for Fast-Track for Antioch: Supporting the College's quest for accreditation	$1,500,000
3	Big Brothers Big Sisters of Central Minnesota 203 Cooper Avenue North Suite 162 Saint Cloud, MN 56303-0000	N/A	PC	Youth Mentoring in 2016	$37,500
4	Big Brothers Big Sisters of Central Minnesota 203 Cooper Avenue North Suite 162 Saint Cloud, MN 56303-0001	N/A	PC	Youth Mentoring in 2017	$19,000
5	CentraCare Health Foundation 1406 6th Avenue North St. Cloud, MN 56303-1900	N/A	PC	Pilot Expansion of Earth Day Run Expos and Races	$10,000
6	Central Minnesota Habitat for Humanity (CMHFH) 3335 West Saint Germain Street, #108 St. Cloud, MN 56301-7321	N/A	PC	Pilot Neighorhood Revitalization Initiative	$40,000
7	Central Minnesota Housing Partnership, Inc. 37 28th Ave. North Suite 102 St. Cloud, MN 56303-4205	N/A	PC	CMHP Staff Capacity Grant	$20,000
8	Central Minnesota Mental Health Center 1321 13th Street North Saint Cloud, MN 56303-2613	N/A	PC	St Cloud Area Child Response Initiative	$25,000
9	Central Minnesota Task Force on Battered Women P.O Box 367 St. Cloud, MN 56302	N/A	PC	Building Capacity Through Technological Upgrades	$20,000
10	CommunityGiving 101 7th Avenue South # 100 St. Cloud, MN 56301	N/A	PC	outright grant for the Jugaad Leadership Program	$10,000
11	CommunityGiving 101 7th Avenue South # 100 St Cloud, MN 56302	N/A	PC	1 1 match of new contributions to the Jugaad Leadership Program	$10,000
12	Conflict Resolution Center 2101 Hennepin Ave S Minneapolis, MN 55405-2769	N/A	PC	Mediation Services in St Cloud - Expanding the Scope	$40,000
13	Eradicating Achievement Gap & Learning Empowerment, Inc. PO Box 981 St. Cloud, MN 56302-0981	N/A	PC	EAGLE, Inc. General Operating Support	$20,000
14	Give2Asia 600 California Street 11th Floor San Francisco, CA 94108	N/A	PC	Mitraniketan	$21,400
15	Greater Minnesota Worker Center 2719 W Division St. Suite 103 St. Cloud, MN 56301-3405	N/A	PC	St. Cloud Low Wage Workers Leadership Development	$25,000
16	Hands Across the World 1605 Goettens Way,#206 St Cloud, MN 56301-1906	N/A	PC	Soccer Across the World and Learning Together	$25,000
17	Initiative Foundation 405 First Street SE Little Falls, MN 56345-3007	N/A	PC	Thriving Organizations Partnership	$25,000
18	Invent Now 3701 Highland Park NW North Canton, OH 44720-4535	N/A	PC	Camp Invention 2016 in partnership with St.Cloud, MN School District	$25,000
19	Light The Legacy 619 West St. Germain Suite 216 St. Cloud, MN 56301	N/A	PC	Light the Legacy: Capacity Building with Development focus for sustainability	$32,500

	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	Amount Paid
20	Mid-Minnesota Legal Assistance 110 6th Ave. S Suite 200 St. Cloud, MN 56301-5210	N/A	PC	Stearns County Domestic Violence Court	$30,000
21	Milestones 314 10th Ave South, Suite 180 P O. Box 548 Waite Park, MN 56387	N/A	PC	Relatives As Parents	$24,900
22	Minnesota Computers for Schools 970 Pickett Street North Bayport, MN 55003-1489	N/A	PC	Saint Cloud Expansion	$30,000
23	Minnesota Council on Foundations 800 Washington Avenue N. Suite 703 Minneapolis, MN 55401-1167	N/A	PC	General Operating Support 2016	$3,500
24	Paramount Arts Resource Trust 913 W St. Germain St St. Cloud, MN 56301-3460	N/A	PC	A Place at the Table	$38,673
25	Philanthropy Ohio 500 S. Front Street, Suite 900 Columbus, OH 43215-7628	N/A	PC	2016 General Operating Support	$3,500
26	Reach-Up Inc 350 Hwy 10 S. Ste 100 St. Cloud, MN 56304-1376	N/A	PC	General Operating Funds to Support Early Childhood Education	$80,000
27	ServeMinnesota 120 South Sixth Street, Suite 2260 Minneapolis, MN 55402-1824	N/A	PC	Minnesota Reading Corps & Math Corps Scaling Initiative	$50,000
28	St. Cloud Area Family YMCA 1530 Northway Dr St. Cloud, MN 56303	N/A	PC	Third payment on a 5-year grant for the Community Aquatic Center	$200,000
29	St. Cloud Metropolitan Transit Commission 665 Franklin Ave N.E. St. Cloud, MN 56304-0225	N/A	PC	Emergency Transportation Program	$30,000
30	St Cloud Somali Youth Organization 22 Wilson Avenue NE PO BOX 791 Saint Cloud, MN 56302-0791	N/A	PC	Program Development and General Operating Support	$25,000
31	St Cloud State University 720 4th Ave. S. St. Cloud, MN 56301-4498	N/A	PC	Women Leading Change An experiential feminist leadership program	$20,000
32	St. Cloud Technical & Community College Foundation 1540 Northway Drive St. Cloud, MN 56303-1240	N/A	PC	Success Skills Program	$40,000
33	Stearns-Benton Employment & Training Council 1542 Northway Drive St. Cloud, MN 56303-1240	N/A	PC	Partnership Pathways for Youth	$25,000
34	The Yes Network P.O Box 1042 St. Cloud, MN 56302-1042	N/A	PC	Neighborhood-Based Recreation and Enrichment Programs	$28,000
35	United Way of Central Minnesota 921 1st Street North Suite 200 St. Cloud, MN 56303	N/A	PC	Better Together -- Feeding our Community	$5,000
				Total Competitive Grants	**$2,563,973**
	Matching Grants:				
1	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	WYSO Radio	$500
2	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	Antioch College Alumni Reunion Fundraiser	$4,000

	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	Amount Paid
3	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	Unrestricted use	$2,500
4	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	Glen Helen Ecology Institute	$250
5	Antioch College Corporation One Morgan Place Yellow Springs, OH 45384	N/A	PC	WYSO 91.3	$250
6	Augustana University 2001 S Summit Ave Sioux Falls, SD 57197	N/A	PC	Dr. Peter Schotten Scholarship Fund	$2,500
7	Boys & Girls Clubs of Central Minnesota 345 30th Avenue North St. Cloud, MN 56303-3755	N/A	PC	Unrestricted Use	$750
8	Boys & Girls Clubs of Central Minnesota 345 30th Avenue North St. Cloud, MN 56303-3756	N/A	PC	unrestricted use	$700
9	College of Saint Benedict 37 South College Street St. Joseph, MN 56374	N/A	PC	Liberal Arts - Illuminated Conference	$2,500
10	Community Foundation of Mount Vernon & Knox County 1 South Main Street Mt. Vernon, OH 43050	N/A	PC	Mary Hendrickson New Directions Fund	$2,500
11	CommunityGiving 101 7th Avenue South # 100 St. Cloud, MN 56301	N/A	PC	General Operating Fund	$1,000
12	Dakota Center Inc 33 Barnett St. Dayton, OH 45402	N/A	PC	Unrestricted use	$250
13	Daybreak, Inc 605 S. Patterson Blvd. Dayton, OH 45402-2649	N/A	PC	Unrestricted Use	$600
14	Dayton Area League of Women Voters Education Fund 131 N. Ludlow St , Suite 1208 Dayton, OH 45402	N/A	PC	Educational Programs	$1,500
15	District 742 Local Education & Activities Foundation PO Box 1132 St. Cloud, MN 56302-1132	N/A	PC	50% Activities Fund , 50% Academic Fund	$1,500
16	FoodBank Inc 56 Armor Place Dayton, OH 45417	N/A	PC	Unrestricted use	$500
17	Give2Asia 600 California Street 11th Floor San Francisco, CA 94108	N/A	PC	Mitraniketan Fund	$700
18	Great River Educational Arts Theatre 710 Sundial Drive Waite Park, MN 56387	N/A	PC	Stage Capital Campaign	$750
19	Great River Educational Arts Theatre 710 Sundial Drive Waite Park, MN 56388	N/A	PC	Setting the Stage Capital Campaign	$2,500
20	Greater St. Cloud Development Corporation 501 West St Germain Street, Suite 100 St. Cloud, MN 56301	N/A	PC	Talent Corps	$3,500
21	Headwaters Foundation for Justice 2801 21st Ave. South, Suite 132-B Minneapolis, MN 55407	N/A	PC	Unrestricted Use	$750
22	House of Bread 9 Orth Avenue P O Box 60277 Dayton, OH 45406	N/A	PC	Unrestricted use	$400
23	Initiative Foundation 405 First Street SE Little Falls, MN 56345-3007	N/A	PC	Veteran's Educational History Project	$500

	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	Amount Paid
24	Light The Legacy 619 West St. Germain, Suite 216 St. Cloud, MN 56301	N/A	PC	Unrestricted use	$4,000
25	Light The Legacy 619 West St. Germain, Suite 216 St Cloud, MN 56302	N/A	PC	Celebration of Community Heroes Bronze Sponsorship	$2,000
26	Light The Legacy 619 West St. Germain, Suite 216 St. Cloud, MN 56303	N/A	PC	Unrestricted Use	$750
27	Light The Legacy 619 West St. Germain, Suite 216 St. Cloud, MN 56304	N/A	PC	unrestricted use	$750
28	Little Art Theatre Association 247 Xenia Avenue Yellow Springs, OH 45387	N/A	PC	Unrestricted use	$250
29	Minnesota Public Radio 480 Cedar Street St. Paul, MN 55101-2217	N/A	PC	Fall Fund Raising Drive	$1,250
30	Minnesota Public Radio 480 Cedar Street St. Paul, MN 55101-2218	N/A	PC	Fall Fund Raising Drive	$1,250
31	Minnesota Public Radio 480 Cedar Street St. Paul, MN 55101-2219	N/A	PC	Unrestricted Use	$250
32	Northwestern University - Office of Advancement Donald P. Jacobs Center 2001 Sheridan Road Evanston, IL 60208-2001	N/A	PC	Kellogg Annual Fund (Reunion 2017)	$2,500
33	Planned Parenthood Minnesota, North Dakota, South Dakota 671 Vandalia St. St Paul, MN 55114-1312	N/A	PC	Unrestricted Use	$750
34	PTA Minnesota Congress 7310 Highway 24 SE Clear Lake, MN 55319	N/A	PC	Unrestricted Use	$2,000
35	Riding Centre Association 1117 E. Hyde Road Yellow Springs, OH 45387	N/A	PC	Unrestricted use	$500
36	Saint John's Preparatory School 2280 Water Tower Rd. P.O Box 4000 Collegeville, MN 56321	N/A	PC	Unrestricted Use	$750
37	Sartell-St. Stephen Education Foundation P O. Box 258 Sartell, MN 56377	N/A	PC	unrestricted use	$500
38	St Cloud Area Family YMCA 1530 Northway Dr. St. Cloud, MN 56303	N/A	PC	Unrestricted use	$750
39	St Cloud Area Family YMCA 1530 Northway Dr. St. Cloud, MN 56304	N/A	PC	Capital Campaign	$3,500
40	St Cloud Area Family YMCA 1530 Northway Dr. St. Cloud, MN 56305	N/A	PC	unrestricted use	$1,000
41	The King Baudouin Foundation US 10 Rockefeller Plaza, 16th Floor New York, NY 10020	N/A	PC	for Friends of the ASEM Foundation	$2,800
42	The Mercy Hospital Foundation 4572 County Road 61 Moose Lake, MN 55767	N/A	PC	unrestricted use	$750
43	The SCORE Foundation 1175 Herndon Parkway, Suite 900 Herndon, VA 27170	N/A	PC	St. Cloud SCORE Chapter	$400
44	Tri-County Action Program, Inc. 1210 23rd Avenue South PO Box 683 Waite Park, MN 56387-0683	N/A	PC	Project Connect	$400

Morgan Family Foundation
EIN 30-0205024

Grants Distributed
1/1/16-12/31/16

	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	Amount Paid
45	Trustees of Grinnell College 733 Broad Street Grinnell, IA 50112	N/A	PC	$1000 for women's soccer, $1000 for general operating fund	$2,000
46	United Way of Central Minnesota 921 1st Street North, Suite 200 St. Cloud, MN 56303	N/A	PC	Annual Campaign	$500
47	United Way of Central Minnesota 921 1st Street North, Suite 200 St. Cloud, MN 56304	N/A	PC	Partner for Student Success	$5,000
48	United Way of the Greater Dayton Area 33 West First Street, Suite 500 Dayton, OH 45402	N/A	PC	Live United 24/7 365 Fund	$6,000
49	University of Michigan 3003 South State Street, Suite 9000 Ann Arbor, MI 48109-1288	N/A	PC	For the Jon Urbanchek Scholarship endowment	$4,500
50	Virginia Garcia Memorial Foundation P O. Box 486 Cornelius, OR 97113	N/A	PC	Unrestricted use	$10,000
51	We Care Arts 3035 Wilmington Pike Kettering, OH 45420	N/A	PC	Unrestricted use	$250
52	Yellow Springs Community Children's Center 320 Corry Street P.O. Box 42 Yellow Springs, OH 45387	N/A	PC	Unrestricted use	$250
53	Yellow Springs Community Foundation P O Box 55 Yellow Springs, OH 45387	N/A	PC	Yellow Springs Public Schools Fund	$500
54	Yellow Springs Community Foundation P O. Box 55 Yellow Springs, OH 45388	N/A	PC	Administrative expenses	$250
55	Yellow Springs Kids Playhouse 115 Brookside Dr P.O Box 478 Yellow Springs, OH 45387	N/A	PC	Unrestricted use	$250
				Total Matching Grants	**$87,500**
	Other Grants				
1	Aid Still Required P. O. Box 7353 Santa Monica, CA 90406	N/A	PC	unrestricted use	$500
2	Cecil Soccer League, Inc P.O. Box 1406 Elkton, MD 21922	N/A	PC	In Memory of Chris Neff	$150
3	Central Minnesota Community Foundation 101 South 7th Avenue, Suite #100 St. Cloud , MN 56301-4275	N/A	PC	Community Pillars Event	$1,000
4	Dayton Christian Center, Inc 1352 W. Riverview Avenue Dayton, OH 45402	N/A	PC	unrestricted use	$250
5	Greater Dayton Public Television, Inc. 110 S. Jefferson Street Dayton, OH 45402-2415	N/A	PC	Unrestricted use	$250
6	Initiative Foundation 405 First Street SE Little Falls, MN 56345-3007	N/A	PC	Manufacturing Fund	$100
7	Planned Parenthood Federation of America 123 William Street New York, New York 10038	N/A	PC	unrestricted use	$250

	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	Amount Paid
8	St Cloud State University 720 4th Ave S St. Cloud, MN 56301-4498	N/A	PC	#St. Cloud UNITED	$2,500
9	The Peace Project 3830 Main St. Culver City, CA 90232	N/A	PC	unrestricted use	$250
10	YWCA of Greater Cincinnati, Inc 898 Walnut St Cincinnati, OH 45202	N/A	PC	Rosie's Girls	$250
				Total Other Grants	$5,500
100				Total Grants Paid 2016	$2,656,973

DECEMBER 01, 2016 TO DECEMBER 31, 2016

ACCOUNT NAME: MORGAN FAM COLL
ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
12,232 390	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	12,232 39	0 38	12,232 39
TOTAL	**CASH AND EQUIVALENTS**	12,232 39	0 38	12,232 39
MUTUAL FUNDS-EQUITIES MISCELLANEOUS				
17,478 175	922908645 VANGUARD MID CAP INDEX FUND - ADMIRAL SHARES	2,847,893 83	1 45	1,801,643 49
TOTAL	MISCELLANEOUS	2,847,893 83	1 45	1,801,643 49
TOTAL	**MUTUAL FUNDS-EQUITIES**	2,847,893 83	1 45	1,801,643 49
MUTUAL FUNDS-FIXED TAXABLE				
255,967 747	31428Q101 FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES	2,759,332 31	3 38	2,828,885 50
217,536 277	4812C0381 JP MORGAN CORE BOND FUND - SELECT	2,497,316 46	2 47	.2,625,019 54
TOTAL	**MUTUAL FUNDS-FIXED TAXABLE**	5,256,648 77	2 94	5,453,905 04
GRAND TOTAL ASSETS		**8,116,774.99**	**2.42**	**7,267,780.92**

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/16		**BEGINNING BALANCE**		**0.00**	**7,231,678.40**
12/01/16		60934N104 DIVIDEND ON FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2016	DIVIDEND	2 74	
12/01/16		31428Q101 DIVIDEND ON FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2016	DIVIDEND	7,530 80	
12/01/16	697 943	31428Q101 PURCHASED 697 943 SHS FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES ON 12/01/2016 AT 10 79 FOR REINVESTMENT	BUY	7,530 80-	7,530 80

DECEMBER 01, 2016 TO DECEMBER 31, 2016

ACCOUNT NAME: MORGAN FAM MF
ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
26,712 010	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	26,712 01	0 38	26,712 01
TOTAL	**CASH AND EQUIVALENTS**	26,712 01	0 38	26,712 01
MUTUAL FUNDS-EQUITIES MISCELLANEOUS				
54,223 485	25264S650 DIAMOND HILL LONG-SHORT FUND-Y	1,384,325 57	0 48	1,265,564 60
40,690 810	411511306 HARBOR INTERNATIONAL FUND	2,376,750 21	1 99	2,441,476 29
322,850 493	47804M878 JOHN HANCOCK FUNDS II - GLOBAL ABSOLUTE RETURN STRATEGIES FUND - I	3,273,704 00	7 10	3,548,302 14
76,497 983	589619824 MERIDIAN SMALL CAP GROWTH FUND-RTR	1,039,607 59	0 00	784,869 30
31,304 069	641224654 NEUBERGER BERMAN SOC RESP-IS	1,067,468 75	0 86	1,108,264 39
69,040 117	683974604 OPPENHEIMER DEVELOPING MARKETS FUND-I	2,206,522 14	0 72	2,209,757 27
61,534 035	744336504 PRUDENTIAL GLOBAL REAL ESTATE FUND - CLASS Z	1,404,822 02	2 33	1,324,099 40
80,901 587	89154X385 TOUCHSTONE INTERNATIONAL SMALL CAP FUND - INST	1,202,197 58	1 54	1,323,250 58
160,789 008	893509224 TRANSAMERICA INTERNATIONAL EQUITY - I	2,640,155 51	1 64	2,816,837 43
64,714 929	922040100 VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	13,190,843 98	2 07	10,395,701 46
274,054 444	94987W737 WELLS FARGO ABSOLUTE RETURN FUND - CLASS INST	2,833,722 95	1 18	3,018,136 55
TOTAL	MISCELLANEOUS	32,620,120 30	2 19	30,236,259 41
TOTAL	**MUTUAL FUNDS-EQUITIES**	32,620,120 30	2 19	30,236,259 41
MUTUAL FUNDS-FIXED TAXABLE				
113,453 610	74439V800 PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z	1,127,728 88	4 07	1,124,117 24

ACCOUNT NAME: MORGAN FAM MF
ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
MUTUAL FUNDS-FIXED TAXABLE				
108,912 920	921937702 VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	1,135,961 76	1 47	1,146,029 01
TOTAL	MUTUAL FUNDS-FIXED TAXABLE	2,263,690 64	2 77	2,270,146 25
GRAND TOTAL ASSETS		**34,910,522.95**	**2.22**	**32,533,117.67**

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/16		BEGINNING BALANCE		0.00	32,113,566 23
12/01/16		60934N104 DIVIDEND ON FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2016	DIVIDEND	5 94	
12/05/16		683974604 DIVIDEND ON 68,541 85 SHS OPPENHEIMER DEVELOPING MARKETS FUND-I AT 22899 PER SHARE PAYABLE 12/02/2016 EX DATE 12/02/2016 EFFECTIVE 12/02/2016	DIVIDEND	15,695 40	
12/05/16	498 267	683974604 PURCHASED 498 267 SHS OPPENHEIMER DEVELOPING MARKETS FUND-I ON 12/02/2016 AT 31 50 FOR REINVESTMENT	BUY	15,695 40-	15,695 40
12/06/16		921937702 DIVIDEND ON VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES PAYABLE 12/01/2016 EFFECTIVE 12/01/2016	DIVIDEND	1,412 02	
12/06/16	135 251	921937702 PURCHASED 135 251 SHS VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES ON 12/01/2016 AT 10 44 FOR REINVESTMENT	BUY	1,412 02-	1,412 02
12/07/16		74439V800 DIVIDEND ON PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z PAYABLE 12/01/2016 EFFECTIVE 12/01/2016 SPECIAL DIVIDEND	DIVIDEND	1,226 64	
12/07/16	124 154	74439V800 PURCHASED 124 154 SHS PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z ON 12/01/2016 AT 9 88 FOR REINVESTMENT	BUY	1,226 64-	1,226 64

DECEMBER 01, 2016 TO DECEMBER 31, 2016

ACCOUNT NAME: MORGAN GRANITE
ACCOUNT NUMBER:

PORTFOLIO DETAIL

	QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS					
	0 020	608993853 HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT	0 02	0 00	0 02
	TOTAL	CASH AND EQUIVALENTS	0 02	0 00	0 02
GRAND TOTAL ASSETS			0.02	0.00	0.02

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/16		BEGINNING BALANCE		0 00	0 02
12/31/16		ENDING BALANCE		0 00	0 02

DECEMBER 01, 2016 TO DECEMBER 31, 2016

ACCOUNT NAME: MORGAN VICTORY
ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
49,564 240	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	49,564 24	0 38	49,564 24
	CASH	327 44		327 44
TOTAL	CASH AND EQUIVALENTS	49,891 68	0 38	49,891 68
EQUITIES				
FINANCIALS				
332 000	025676206 AMERICAN EQUITY INVT LIFE	7,483 28	1 06	7,225 29
458 000	046265104 ASTORIA FINANCIAL CORP	8,541 70	0 86	6,915 80
558 000	059692103 BANCORPSOUTH INC	17,325 90	1 61	12,325 57
517 000	06652K103 BANKUNITED INC	19,485 73	2 23	16,775 29
254 000	06652V208 BANNER CORPORATION	14,175 74	1 65	9,720 69
431 000	154760409 CENTRAL PACIFIC FINANCIAL CO	13,542 02	2 04	8,572 59
647 000	222795106 COUSINS PROPERTIES INC	5,505 97	3 76	3,553 87
165 000	23204G100 CUSTOMERS BANCORP INC	5,910 30	0 00	5,654 45
835 000	252784301 DIAMONDROCK HOSPITALITY CO	9,627 55	4 34	7,331 57
563 000	319829107 FIRST COMWLTH FINL CORP	7,983 34	1 97	4,822 43
512 000	320209109 FIRST FINANCIAL BANCORP	14,566 40	2 25	8,663 04
805 000	320517105 FIRST HORIZON NATIONAL CORP COMMON STOCK	16,108 05	1 40	10,972 81
235 000	32051X108 FIRST HAWAIIAN INC	8,182 70	2 30	5,960 62
319 000	410120109 HANCOCK HOLDING CO	13,748 90	2 23	10,644 52
532 000	43940T109 HOPE BANCORP INC	11,645 48	2 19	9,050 24
159 000	450828108 IBERIABANK CORP	13,316 25	1 72	11,739 04

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
FINANCIALS				
367 000	459044103 INTL BANCSHARES CORP TX	14,973 60	1 52	8,271 42
379 000	46145F105 INVESTMENT TECHNOLOGY GROUP NEW	7,481 46	1 42	6,731 04
432 000	49803T300 KITE REALTY GROUP TRUST	10,143 36	5 15	11,608 24
193 000	50212V100 LPL FINANCIAL HOLDINGS INC	6,795 53	2 84	6,192 83
749 000	55262C100 MBIA INC	8,014 30	12 71	6,498 79
1,600 000	552848103 MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	16,304 00	0 98	10,881 65
74 000	638904102 NAVIGATORS GROUP	8,713 50	0 31	6,129 31
809 000	680033107 OLD NATL BANCORP	14,683 35	2 87	9,320 40
321 000	695263103 PACWEST BANCORP	17,475 24	3 67	13,440 09
371 000	71943U104 PHYSICIANS REALTY TRUST	7,034 16	4 75	6,507 32
113 000	74164M108 PRIMERICA INC	7,813 95	1 04	6,232 46
239 000	749607107 RLI CORP	15,088 07	1 27	15,011 89
316 000	856190103 STATE BANK FINANCIAL CORP	8,487 76	2 08	5,890 76
185 000	860372101 STEWART INFO SVCS	8,524 80	2 60	6,312 20
372 000	860630102 STIFEL FINANCIAL CORP	18,581 40	0 00	11,908 23
892 000	867892101 SUNSTONE HOTEL INVESTORS	13,603 00	4 46	11,078 64
673 000	87161C501 SYNOVUS FINL CORP	27,646 84	1 17	18,209 98
871 000	90984P303 UNITED COMMUNITY BANK	25,799 02	1 08	15,126 03
227 000	957090103 WESTAMERICA BANCORPORATION	14,285 11	2 48	9,175 35
486 000	957638109 WESTERN ALLIANCE BANCORP	23,673 06	0 00	14,337 96

ACCOUNT NAME: MORGAN VICTORY
ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
FINANCIALS				
137 000	G0464B107 ARGO GROUP INTERNATIONAL	9,028 30	1 34	8,769 20
221 000	G0585R106 ASSURED GUARANTY LTD	8,347 17	1 38	6,768 66
TOTAL	FINANCIALS	479,646 29	2 05	354,330 27
HEALTHCARE				
115 000	159864107 CHARLES RIVER LABORATORIES COM	8,761 85	0 00	8,363 92
181 000	207410101 CONMED CORP	7,994 77	1 81	7,758 54
189 000	405024100 HAEMONETIC CORP W/1 RT/SH	7,597 80	0 00	6,574 80
118 000	431475102 HILL-ROM HOLDINGS INC	6,624 52	1 21	6,259 53
305 000	45256B101 IMPAX LABORATORIES INC	4,041 25	0 00	9,319 28
142 000	559079207 MAGELLAN HEALTH INC NEW COMMON	10,685 50	0 00	8,053 73
123 000	60855R100 MOLINA HEALTHCARE INC	6,673 98	0 00	6,747 48
345 000	71714F104 PHARMERICA CORP -W/I	8,676 75	0 00	8,999 15
402 000	81619Q105 SELECT MEDICAL HOLDINGS CORP	5,326 50	3 02	5,515 99
TOTAL	HEALTHCARE	66,382 92	0 58	67,592 42
CONSUMER STAPLES				
224 000	05508R106 B & G FOODS INC CL A	9,811 20	4 25	10,858 61
91 000	147528103 CASEYS GENERAL STORES INC	10,818 08	0 81	9,951 28
974 000	22163N106 COTT CORP	11,035 42	2 12	11,420 39
509 000	87074U101 SWIFT TRANSPORTATION CO	12,399 24	0 00	10,083 37
172 000	911163103 UNITED NATIONAL FOODS INC	8,207 84	0 00	8,426 57
TOTAL	CONSUMER STAPLES	52,271 78	1 41	50,740 22

DECEMBER 01, 2016 TO DECEMBER 31, 2016

ACCOUNT NAME: MORGAN VICTORY
ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CONSUMER DISCRETIONARY				
608 000	007800105 AEROJET ROCKETDYNE HOLDINGS INC	10,913 60	0 00	9,662 62
257 000	05605H100 BWX TECHNOLOGIES INC	10,202 90	0 91	7,969 57
423 000	129500104 CALERES INC	13,882 86	0 85	10,648 13
323 000	216831107 COOPER TIRE & RUBBER	12,548 55	1 08	12,445 76
205 000	235825205 DANA INC	3,890 90	1 26	3,840 50
203 000	251893103 DEVRY EDUCATION GROUP INC	6,333 60	1 15	5,880 95
344 000	30219E103 EXPRESS INC	3,701 44	0 00	4,145 64
407 000	317923100 THE FINISH LINE	7,655 67	2 13	8,220 60
150 000	371532102 GENESCO INC	9,315 00	0 00	8,057 86
749 000	389375106 GRAY TELEVISION INC	8,126 65	1 11	8,433 71
567 000	44967H101 ILG INC	10,302 39	2 64	10,185 99
279 000	563568104 MANITOWOC FOODSERVICE INC	5,393 07	0 00	4,895 89
995 000	59001K100 MERITOR INC	12,357 90	0 00	7,264 52
713 000	607828100 MODINE MFG CO	10,623 70	2 68	6,424 13
838 000	707569109 PENN NATIONAL GAMING INC	11,556 02	2 47	11,400 76
115 000	78377T107 RYMAN HOSPITALITY PROPERTIES INC	7,246 15	4 76	5,568 30
207 000	G5005R107 JAMES RIVER GROUP HOLDINGS LTD	8,600 85	2 89	6,296 85
173 000	L9340P101 TRINSEO S A	10,258 90	2 02	8,865 56
TOTAL	CONSUMER DISCRETIONARY	162,910 15	1 45	140,207 34
TECHNOLOGY				
413 000	00738A106 ADTRAN INC	9,230 55	1 61	7,857 47

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
TECHNOLOGY				
1,660 000	007903107 ADVANCED MICRO DEVICES	18,824 40	0 00	10,942 25
427 000	08160H101 BENCHMARK ELECTRONICS INC	13,023 50	0 00	9,232 84
735 000	114340102 BROOKS AUTOMATION INC	12,546 45	2 34	6,911 54
123 000	127190304 CACI INTL INC CL A W/1 RIGHT PER SH	15,288 90	0 00	11,603 60
666 000	171779309 CIENA CORPORATION	16,257 06	0 00	13,134 34
1,143 000	232806109 CYPRESS SEMICONDUCTOR CORP	13,075 92	3 85	10,457 86
539 000	254543101 DIODES INC	13,836 13	0 00	9,934 40
283 000	29286C107 ENGILITY HOLDINGS INC	9,537 10	0 00	3,904 84
621 000	29362U104 ENTEGRIS, INC	11,115 90	0 00	7,683 92
48 000	537008104 LITTLEFUSE INC	7,284 96	0 87	5,468 64
302 000	729132100 PLEXUS CORP	16,320 08	0 00	10,867 44
571 000	87305R109 TTM TECHNOLOGIES	7,782 73	0 00	7,044 17
142 000	878237106 TECH DATA CORP	12,024 56	0 00	10,393 94
864 000	928298108 VISHAY INTERTECHNOLOGY INC	13,996 80	1 54	10,057 33
TOTAL	TECHNOLOGY	190,145 04	0 64	135,494 58
INDUSTRIALS				
105 000	248019101 DELUXE CORP W/1 RT/SH	7,519 05	1 68	5,842 80
276 000	29084Q100 EMCOR GROUP INC	19,529 76	0 45	12,652 59
153 000	29275Y102 ENERSYS	11,949 30	0 90	7,370 90
158 000	297425100 ESTERLINE TECHNOLOGIES CORP	14,093 60	0 00	9,914 62
780 000	369300108 GENERAL CABLE CORP	14,859 00	3 78	10,780 20

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
INDUSTRIALS				
191 000	371559105 GENESSEE & WYOMING "A"	13,257 31	0 00	10,809 55
237 000	393657101 GREENBRIER COS INC COM W/1 RT/SH	9,847 35	2 02	8,595 18
737 000	415864107 HARSCO CORP W/1 RT/SH	10,023 20	1 51	5,284 33
181 000	419879101 HAWAIIAN HOLDINGS INC	10,317 00	0 00	7,477 11
260 000	443320106 HUB GROUP INC CL A	11,375 00	0 00	9,382 10
258 000	45073V108 ITT INC	9,951 06	1 29	10,149 68
105 000	758750103 REGAL BELOIT CORPORATION	7,271 25	1 39	6,617 91
255 000	78709Y105 SAIA INC COMMON STOCK	11,258 25	0 00	7,273 04
325 000	830879102 SKYWEST INC	11,846 25	0 55	6,439 55
667 000	87265H109 TRI POINTE GROUP INC	7,657 16	0 00	8,644 43
329 000	903293405 USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	9,501 52	0 00	8,682 29
447 000	91336L107 UNIVAR INC	12,681 39	0 00	8,454 03
310 000	983793100 XPO LOGISTICS INC	13,379 60	0 00	9,773 96
TOTAL	INDUSTRIALS	206,317 05	0 74	154,144 27
ENERGY				
439 000	13123X102 CALLON PETROLEUM CORP	6,747 43	0 00	6,686 14
275 000	144577103 CARRIZO OIL & CO INC	10,271 25	0 00	6,191 96
279 000	576485205 MATADOR RESOURCES CO	7,187 04	0 00	4,377 42
1,007 000	674215108 OASIS PETROLEUM INC	15,245 98	0 00	9,236 88
116 000	69327R101 PDC ENERGY INC	8,419 28	0 00	7,417 99
278 000	74978Q105 RSP PERMIAN INC	12,404 36	0 00	8,984 99

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
ENERGY				
275 000	762760106 RICE ENERGY INC	5,871 25	0 00	4,266 60
997 000	87164P103 SYNERGY RESOURCES CORP	8,883 27	0 00	6,411 40
481 000	966387102 WHITING PETROLEUM CORP	5,781 62	0 00	5,314 07
669 000	G6359F103 NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	10,971 60	1 46	6,655 20
TOTAL	ENERGY	91,783 08	0 17	65,542 65
MATERIALS				
1,054 000	001547108 AK STEEL HOLDING CORP	10,761 34	0 00	6,549 17
514 000	01741R102 ALLEGHENY TECHNOLOGIES INC	8,188 02	2 01	7,706 77
343 000	128195104 CALATLANTIC GROUP INC	11,665 43	0 47	10,318 90
682 000	156431108 CENTURY ALUM CO	5,837 92	0 00	5,413 90
440 000	447011107 HUNTSMAN CORP	8,395 20	2 62	6,545 98
105 000	747316107 QUAKER CHEMICAL CORP	13,433 70	1 08	7,574 70
257 000	912909108 UNITED STATES STEEL CORP	8,483 57	0 61	4,945 45
841 000	Q9235V101 TROX	8,670 71	1 75	5,420 25
TOTAL	MATERIALS	75,435 89	1 04	54,475 12
UTILITIES				
202 000	018522300 ALLETE INC NEW COMMON	12,966 38	3 24	10,750 32
158 000	092113109 BLACK HILLS CORP	9,691 72	2 74	8,933 97
199 000	646025106 NEW JERSEY RESOURCES	7,064 50	2 87	6,610 52
189 000	668074305 NORTHWESTERN CORPORATION	10,748 43	3 52	11,209 59
318 000	69349H107 PNM RESOURCES INC	10,907 40	2 83	10,371 85

ACCOUNT NAME: MORGAN VICTORY
ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
UTILITIES				
308 000	838518108 SOUTH JERSEY INDUSTRIES INC	10,376 52	3 24	8,204 02
107 000	844895102 SOUTHWEST GAS CORP	8,198 34	2 35	6,353 64
TOTAL	UTILITIES	69,953 29	3 01	62,433 91
MISCELLANEOUS				
200 000	28140H203 EDUCATION REALTY TRUST INC	8,460 00	3 59	5,943 00
365 000	32054K103 FIRST INDUSTRIAL REALTY TRUST W/1 RT/SH	10,238 25	2 71	8,822 35
606 000	529043101 LEXINGTON REALTY TRUST	6,544 80	6 48	4,551 06
365 000	554489104 MACK-CALI REALTY CORP	10,592 30	2 07	6,779 92
429 000	58463J304 MEDICAL PROPERITIES TRUST INC	5,276 70	7 48	4,804 90
355 000	709102107 PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	6,730 80	4 43	6,585 25
TOTAL	MISCELLANEOUS	47,842 85	4 01	37,486 48
TOTAL	**EQUITIES**	1,442,688 34	1 46	1,122,447 26
GRAND TOTAL ASSETS		**1,492,580.02**	**1.42**	**1,172,338.94**

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/16		**BEGINNING BALANCE**		**0 00**	**1,158,847.18**
12/01/16		393657101 DIVIDEND ON 161 SHS GREENBRIER COS INC COM W/1 RT/SH AT 0 21 PER SHARE PAYABLE 12/01/2016 EX DATE 11/08/2016	DIVIDEND	33 81	
12/01/16	55 000-	01741R102 SOLD 55 SHS ALLEGHENY TECHNOLOGIES INC ON 11/28/2016 AT 17 90 THRU JONESTRADING INSTITUTIONAL SERVICES LLC COMMISSIONS PAID 2 20 EXPENSES PAID 0 03	SELL	982 27	965 55-

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2016
Account:
MORGAN FAMILY FOUNDATION COLLATERAL ACCOUNT

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
**** LONG TERM CAPITAL GAIN (LOSS)**						
21114 865 SHARES OF JP MORGAN CORE BOND FUND - SELECT	05/17/2016	10/16/2012	250,000.00	255,912 16	-5,912 16	Covered
803.91 SHARES OF VANGUARD MID CAP INDEX FUND - ADMIRAL SHARES	11/07/2016	05/29/2012	125,000.00	75,262.26	49,737.74	Non Covered
4528.985 SHARES OF FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES	11/07/2016	11/12/2014	50,000.00	50,090.57	-90.57	Covered
**** TOTAL LONG TERM CAPITAL GAIN (LOSS)**			**425,000.00**	**381,264.99**	**43,735.01**	
TOTAL			**425,000.00**	**381,264.99**	**43,735.01**	

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2016
Account:
MORGAN FAMILY FOUNDATION MUTUAL FUND ACCOUNT

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
**** SHORT TERM CAPITAL GAIN (LOSS)**						
649 821 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	03/19/2015	6,472 22	7,498 93	-1,026.71	Covered
1642.555 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	06/18/2015	16,359 85	18,955.09	-2,595.24	Covered
1353.298 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	09/17/2015	13,478.85	14,412.62	-933.77	Covered
28142.589 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	12/01/2015	280,300 19	298,874.30	-18,574.11	Covered
1607 008 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	12/30/2015	16,005.79	16,375.41	-369.62	Covered
8500 UNITS OF ISHARES RUSSELL 2000 GROWTH ETF	02/19/2016	02/12/2016	1,017,341 96	972,702 60	44,639.36	Covered
22727.273 SHARES OF MERIDIAN SMALL CAP GROWTH FUND-RTR	05/17/2016	02/22/2016	250,000.00	233,181.82	16,818 18	Covered
7987.22 SHARES OF MERIDIAN SMALL CAP GROWTH FUND-RTR	11/07/2016	02/22/2016	100,000.00	81,948.88	18,051.12	Covered
4857 513 SHARES OF TOUCHSTONE INTERNATIONAL SMALL CAP FUND - INST	11/07/2016	11/19/2015	75,000.00	79,566.06	-4,566 06	Covered
**** TOTAL SHORT TERM CAPITAL GAIN (LOSS)**			**1,774,958.86**	**1,723,515.71**	**51,443.15**	
**** LONG TERM CAPITAL GAIN (LOSS)**						
9463 952 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	05/30/2013	94,260 96	119,340.43	-25,079.47	Covered
2142.367 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	06/20/2013	21,337.98	25,601.28	-4,263.30	Covered
1539 937 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	09/19/2013	15,337.77	18,941 22	-3,603.45	Covered
4682 811 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	12/30/2013	46,640.80	56,568.36	-9,927.56	Covered
1084.702 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	03/20/2014	10,803.63	13,081.51	-2,277.88	Covered
1390.282 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	06/19/2014	13,847.21	17,684.39	-3,837.18	Covered
23492.561 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	08/21/2014	233,985.91	300,000.00	-66,014.09	Covered
1839 483 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	09/18/2014	18,321 25	22,938.35	-4,617.10	Covered
6191.926 SHARES OF PIMCO ALL ASSET FUND - INSTITUTIONAL	02/08/2016	12/30/2014	61,671.58	71,950 18	-10,278.60	Covered
95057.034 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	02/19/2016	10/22/2012	1,000,000.00	1,012,357.41	-12,357.41	Covered
4219 409 SHARES OF HARBOR INTERNATIONAL FUND	05/17/2016	06/27/2012	250,000.00	243,885.69	6,114 31	Covered
9003.052 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	10/22/2012	94,982.20	95,882.50	-900 30	Covered
60 068 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	11/01/2012	633.72	640.32	-6 60	Covered
195 664 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	12/01/2012	2,064 26	2,087.73	-23.47	Covered
61.282 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	12/24/2012	646 53	650.82	-4.29	Covered
367 697 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	12/24/2012	3,879 20	3,904.94	-25 74	Covered

190 777 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	12/31/2012	2,012.70	2,027 96	-15.26	Covered
190 747 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	02/01/2013	2,012 38	2,023.83	-11.45	Covered
168.262 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	03/01/2013	1,775.16	1,786.94	-11.78	Covered
15.303 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	04/01/2013	161.45	162.37	-0 92	Covered
91 818 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	04/01/2013	968.68	974 19	-5.51	Covered
178.881 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	04/01/2013	1,887.19	1,897 93	-10.74	Covered
167 044 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	05/01/2013	1,762.31	1,775 68	-13.37	Covered
166.44 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	06/01/2013	1,755.94	1,759.27	-3 33	Covered
156 946 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	07/01/2013	1,655.78	1,647 93	7 85	Covered
156 761 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	08/01/2013	1,653.83	1,649.13	4.70	Covered
12525.94 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	05/17/2016	08/15/2013	132,148.67	131,522.37	626.30	Covered
835.981 SHARES OF HARBOR INTERNATIONAL FUND	11/07/2016	06/27/2012	50,000.00	48,320.47	1,679.53	Covered
1494.322 SHARES OF OPPENHEIMER DEVELOPING MARKETS FUND-I	11/07/2016	06/27/2012	50,000.00	45,145 15	4,854.85	Covered
**** TOTAL LONG TERM CAPITAL GAIN (LOSS)**			**2,116,207.09**	**2,246,208.35**	**-130,001.26**	

** SALES WITH UNKNOWN COST/ACQUISITION DATE

1322.891 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	05/11/2016	01/01/1901	250,000.00	165,477.85	84,522 15	Covered
5333.049 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	05/17/2016	01/01/1901	1,000,000.00	667,100.67	332,899.33	Covered
1537.831 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	11/07/2016	01/01/1901	300,000.00	192,364.27	107,635 73	Covered
**** TOTAL SALES WITH UNKNOWN COST/ACQUISITION DATE**			**1,550,000.00**	**1,024,942.79**	**525,057.21**	
TOTAL			**5,441,165.95**	**4,994,666.85**	**446,499.10**	

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2016
Account:
MORGAN FAMILY FOUNDATION VICTORY INTEGRITY

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
**** SHORT TERM CAPITAL GAIN (LOSS)**						
60 SHARES OF ABERCROMBIE & FITCH CO CL A	01/04/2016	02/17/2015	1,649.13	1,552.72	96.41	Covered
52 SHARES OF ABERCROMBIE & FITCH CO CL A	01/05/2016	02/17/2015	1,428.84	1,345.70	83.14	Covered
54 SHARES OF ABERCROMBIE & FITCH CO CL A	01/05/2016	02/17/2015	1,483.64	1,397.45	86.19	Covered
8 SHARES OF ABERCROMBIE & FITCH CO CL A	01/05/2016	02/18/2015	219.80	207.83	11.97	Covered
25 SHARES OF ABERCROMBIE & FITCH CO CL A	01/07/2016	02/18/2015	686.79	649.46	37.33	Covered
83 SHARES OF ABERCROMBIE & FITCH CO CL A	01/07/2016	02/18/2015	2,281.21	2,156.20	125.01	Covered
100 SHARES OF LACLEDE GROUP INC	02/05/2016	03/11/2015	6,404.24	4,947.80	1,456.44	Covered
10 SHARES OF LACLEDE GROUP INC	02/05/2016	04/08/2015	640.42	516.93	123.49	Covered
6 SHARES OF SM ENERGY CO	02/05/2016	08/27/2015	86.34	185.06	-98.72	Covered
150 SHARES OF SM ENERGY CO	02/05/2016	08/27/2015	2,158.42	4,755.20	-2,596.78	Covered
80 SHARES OF SM ENERGY CO	02/05/2016	08/27/2015	1,156.78	2,536.10	-1,379.32	Covered
26 SHARES OF SM ENERGY CO	02/05/2016	09/11/2015	375.95	882.62	-506.67	Covered
18 SHARES OF SM ENERGY CO	02/05/2016	09/14/2015	260.28	616.27	-355.99	Covered
20 SHARES OF SM ENERGY CO	02/05/2016	09/22/2015	289.19	684.69	-395.50	Covered
11 SHARES OF LACLEDE GROUP INC	02/05/2016	04/08/2015	704.32	568.63	135.69	Covered
50 SHARES OF LACLEDE GROUP INC	02/05/2016	04/09/2015	3,201.44	2,573.05	628.39	Covered
39 SHARES OF LACLEDE GROUP INC	02/05/2016	04/10/2015	2,497.12	2,027.39	469.73	Covered
16 SHARES OF EL PASO ELEC CO NEW	02/05/2016	06/16/2015	660.53	543.22	117.31	Covered
12 SHARES OF EL PASO ELEC CO NEW	02/05/2016	06/17/2015	495.39	414.66	80.73	Covered
66 SHARES OF EL PASO ELEC CO NEW	02/05/2016	06/17/2015	2,724.67	2,299.64	425.03	Covered
29 SHARES OF SM ENERGY CO	02/05/2016	09/22/2015	413.28	992.79	-579.51	Covered
51 SHARES OF SM ENERGY CO	02/05/2016	09/22/2015	726.80	1,745.55	-1,018.75	Covered
6 SHARES OF SM ENERGY CO	02/05/2016	11/12/2015	85.51	192.24	-106.73	Covered
85 SHARES OF SM ENERGY CO	02/05/2016	11/13/2015	1,211.34	2,722.94	-1,511.60	Covered
80 SHARES OF SM ENERGY CO	02/05/2016	11/18/2015	1,140.08	2,556.91	-1,416.83	Covered
41 SHARES OF SM ENERGY CO	02/08/2016	11/18/2015	484.41	1,310.41	-826.00	Covered

138 SHARES OF SM ENERGY CO	02/08/2016	11/18/2015	1,621.15	4,410.66	-2,789.51	Covered
121 SHARES OF SM ENERGY CO	02/08/2016	12/03/2015	1,421.44	3,373.70	-1,952.26	Covered
58 SHARES OF EL PASO ELEC CO NEW	02/08/2016	06/17/2015	2,387.33	2,020.89	366.44	Covered
1 SHARES OF EL PASO ELEC CO NEW	02/08/2016	06/18/2015	41.16	35.04	6.12	Covered
1 SHARES OF EL PASO ELEC CO NEW	02/08/2016	06/19/2015	41.16	35.04	6.12	Covered
4 SHARES OF EL PASO ELEC CO NEW	02/08/2016	06/22/2015	164.64	140.16	24.48	Covered
39 SHARES OF SM ENERGY CO	02/08/2016	12/03/2015	475.04	1,087.39	-612.35	Covered
17 SHARES OF EL PASO ELEC CO NEW	02/10/2016	06/22/2015	692.90	595.67	97.23	Covered
45 SHARES OF EL PASO ELEC CO NEW	02/10/2016	06/23/2015	1,834.12	1,575.53	258.59	Covered
34 SHARES OF EL PASO ELEC CO NEW	02/10/2016	07/22/2015	1,385.78	1,191.18	194.60	Covered
33 SHARES OF EL PASO ELEC CO NEW	02/10/2016	07/23/2015	1,345.01	1,151.31	193.70	Covered
33 SHARES OF EL PASO ELEC CO NEW	02/11/2016	07/23/2015	1,333.75	1,151.31	182.44	Covered
113 SHARES OF ENERGEN CORP	02/12/2016	09/11/2015	2,510.17	5,329.65	-2,819.48	Covered
152 SHARES OF ENERGEN CORP	02/12/2016	09/11/2015	3,282.00	7,169.08	-3,887.08	Covered
30 SHARES OF ENERGEN CORP	02/12/2016	09/11/2015	647.76	1,476.33	-828.57	Covered
24 SHARES OF ENERGEN CORP	02/12/2016	09/11/2015	518.21	1,149.56	-631.35	Covered
41 SHARES OF ENERGEN CORP	02/12/2016	09/14/2015	885.28	1,993.66	-1,108.38	Covered
37 SHARES OF STEELCASE INC MICH CL A	02/16/2016	03/20/2015	442.84	726.90	-284.06	Covered
14 SHARES OF STEELCASE INC MICH CL A	02/16/2016	03/20/2015	167.56	277.06	-109.50	Covered
2 SHARES OF STEELCASE INC MICH CL A	02/16/2016	03/23/2015	23.94	39.74	-15.80	Covered
27 SHARES OF STEELCASE INC MICH CL A	02/16/2016	03/23/2015	321.73	536.54	-214.81	Covered
45 SHARES OF STEELCASE INC MICH CL A	02/16/2016	03/23/2015	536.22	895.99	-359.77	Covered
19 SHARES OF STEELCASE INC MICH CL A	02/17/2016	03/23/2015	227.50	378.30	-150.80	Covered
91 SHARES OF STEELCASE INC MICH CL A	02/17/2016	03/23/2015	1,089.59	1,841.57	-751.98	Covered
195 SHARES OF STEELCASE INC MICH CL A	02/17/2016	03/23/2015	2,342.46	3,946.21	-1,603.75	Covered
139 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	03/10/2015	3,202.49	3,999.24	-796.75	Covered
76 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	03/11/2015	1,751.00	2,191.92	-440.92	Covered
204 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	03/11/2015	4,700.06	5,872.18	-1,172.12	Covered
121 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	03/12/2015	2,787.78	3,540.57	-752.79	Covered
202 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	07/29/2015	4,653.98	4,650.67	3 31	Covered
58 SHARES OF CORPORATE OFFICE PROPERTIES	02/23/2016	07/29/2015	1,336.29	1,340 72	-4.43	Covered
22 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	01/22/2016	912.54	890.91	21.63	Covered
18 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	01/22/2016	746.62	726.21	20.41	Covered
30 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	01/25/2016	1,244.37	1,205.64	38.73	Covered
11 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	10/28/2015	117.04	169.45	-52.41	Covered
229 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	10/28/2015	2,436.51	3,559.55	-1,123.04	Covered
45 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	04/17/2015	408.14	1,339.33	-931.19	Covered
255 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	04/20/2015	2,312.80	7,524.31	-5,211.51	Covered

38 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	04/21/2015	344.65	1,080.21	-735.56	Covered
106 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	04/21/2015	961.40	3,028.45	-2,067.05	Covered
156 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	04/21/2015	1,414 89	4,458.57	-3,043 68	Covered
340 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	05/06/2015	3,083.73	9,319 64	-6,235.91	Covered
31 SHARES OF ACETO CORP	02/23/2016	12/08/2015	678.27	832.70	-154.43	Covered
103 SHARES OF ACETO CORP	02/23/2016	12/09/2015	2,253.59	2,777.18	-523.59	Covered
16 SHARES OF ACETO CORP	02/23/2016	12/09/2015	350.07	430.72	-80.65	Covered
53 SHARES OF ACETO CORP	02/23/2016	12/14/2015	1,159.62	1,363.16	-203.54	Covered
107 SHARES OF ACETO CORP	02/23/2016	12/14/2015	2,341.11	2,777.01	-435.90	Covered
53 SHARES OF ACETO CORP	02/23/2016	12/16/2015	1,159.62	1,402.10	-242.48	Covered
28 SHARES OF ACETO CORP	02/23/2016	12/16/2015	612.63	751.00	-138.37	Covered
59 SHARES OF ACETO CORP	02/23/2016	12/17/2015	1,290.88	1,652.36	-361.48	Covered
63 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/23/2016	03/11/2015	2,427.97	2,193.66	234 31	Covered
97 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/23/2016	03/11/2015	3,738.29	3,378.01	360.28	Covered
58 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/03/2015	1,655.86	1,773.93	-118.07	Covered
12 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/03/2015	342.59	369.95	-27.36	Covered
39 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/04/2015	1,113.43	1,190.71	-77.28	Covered
31 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/05/2015	885.03	959.54	-74.51	Covered
60 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/08/2015	1,712.96	1,856.05	-143.09	Covered
45 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/09/2015	1,284.72	1,387.03	-102.31	Covered
120 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/09/2015	3,425.93	3,703.01	-277.08	Covered
9 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/10/2015	256.94	279.79	-22.85	Covered
1 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/10/2015	28.55	31.12	-2.57	Covered
10 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/11/2015	285.49	311.75	-26.26	Covered
5 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/12/2015	142.75	155.22	-12.47	Covered
52 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/15/2015	1,484.57	1,610.18	-125.61	Covered
30 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/15/2015	856.48	929.23	-72.75	Covered
15 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/16/2015	428.24	466.51	-38.27	Covered
25 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/17/2015	713.73	777.50	-63.77	Covered
28 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/18/2015	799 38	880 38	-81.00	Covered
40 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	06/19/2015	1,141.98	1,255.27	-113.29	Covered
33 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	07/29/2015	942.13	905.45	36.68	Covered
34 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	07/30/2015	970.68	939.24	31.44	Covered
60 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	08/03/2015	1,712.96	1,711.95	1.01	Covered
93 SHARES OF NATIONAL INSTRUMENTS CORP	02/23/2016	08/06/2015	2,655.10	2,650.50	4.60	Covered
13 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	08/11/2015	687.30	927.25	-239.95	Covered
7 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	08/11/2015	370.08	498.19	-128.11	Covered
40 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	08/12/2015	2,114.75	2,878.59	-763.84	Covered

29 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	08/13/2015	1,533.20	2,100.35	-567.15	Covered
26 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	08/14/2015	1,374.59	1,882.33	-507.74	Covered
34 SHARES OF GREEN PLAINS INC	02/23/2016	09/21/2015	486.53	713.66	-227.13	Covered
2 SHARES OF GREEN PLAINS INC	02/23/2016	09/21/2015	28.62	42.51	-13.89	Covered
96 SHARES OF GREEN PLAINS INC	02/23/2016	09/21/2015	1,373.73	2,030.24	-656.51	Covered
42 SHARES OF GREEN PLAINS INC	02/23/2016	09/21/2015	601.01	897.42	-296.41	Covered
96 SHARES OF GREEN PLAINS INC	02/23/2016	09/22/2015	1,373.73	2,009.52	-635.79	Covered
106 SHARES OF GREEN PLAINS INC	02/23/2016	09/23/2015	1,516.83	2,238.31	-721.48	Covered
16 SHARES OF GREEN PLAINS INC	02/23/2016	09/23/2015	228.95	341.15	-112.20	Covered
124 SHARES OF GREEN PLAINS INC	02/23/2016	09/23/2015	1,774.40	2,610.53	-836.13	Covered
34 SHARES OF GREEN PLAINS INC	02/23/2016	09/23/2015	486 53	711.59	-225.06	Covered
27 SHARES OF GREEN PLAINS INC	02/23/2016	02/12/2016	386.36	357.21	29.15	Covered
17 SHARES OF GREEN PLAINS INC	02/23/2016	02/12/2016	243.26	225.00	18.26	Covered
95 SHARES OF GREEN PLAINS INC	02/23/2016	02/16/2016	1,359.42	1,279.65	79.77	Covered
71 SHARES OF GREEN PLAINS INC	02/23/2016	02/16/2016	1,015.99	957.84	58.15	Covered
24 SHARES OF TETRA TECH INC	02/23/2016	11/25/2015	654.23	670.64	-16.41	Covered
15 SHARES OF TETRA TECH INC	02/23/2016	11/27/2015	408 89	420.29	-11.40	Covered
60 SHARES OF TETRA TECH INC	02/23/2016	11/30/2015	1,635.56	1,670.98	-35.42	Covered
48 SHARES OF TETRA TECH INC	02/23/2016	12/01/2015	1,308.45	1,335.50	-27.05	Covered
3 SHARES OF TETRA TECH INC	02/23/2016	12/02/2015	81.78	83.73	-1.95	Covered
11 SHARES OF TETRA TECH INC	02/23/2016	12/02/2015	299.85	306.33	-6.48	Covered
122 SHARES OF TETRA TECH INC	02/23/2016	12/03/2015	3,325.65	3,385.50	-59.85	Covered
13 SHARES OF TETRA TECH INC	02/23/2016	12/04/2015	354.37	361.00	-6.63	Covered
4 SHARES OF TETRA TECH INC	02/23/2016	12/04/2015	109.04	111.19	-2.15	Covered
8 SHARES OF TETRA TECH INC	02/23/2016	12/07/2015	218.08	219.06	-0.98	Covered
26 SHARES OF TETRA TECH INC	02/23/2016	12/08/2015	708.74	708.69	0.05	Covered
59 SHARES OF TETRA TECH INC	02/23/2016	12/09/2015	1,608.30	1,604.15	4.15	Covered
27 SHARES OF TETRA TECH INC	02/23/2016	12/10/2015	736.00	733.56	2.44	Covered
20 SHARES OF TETRA TECH INC	02/23/2016	12/10/2015	545.19	543.40	1.79	Covered
56 SHARES OF TETRA TECH INC	02/23/2016	01/22/2016	1,526.53	1,328.98	197.55	Covered
54 SHARES OF TETRA TECH INC	02/23/2016	01/22/2016	1,472.01	1,279.63	192.38	Covered
60 SHARES OF BELDEN INC	02/23/2016	08/18/2015	3,152.93	3,318.10	-165.17	Covered
160 SHARES OF BELDEN INC	02/23/2016	08/19/2015	8,407.82	8,893.47	-485.65	Covered
67 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	09/25/2015	3,462.48	3,355.84	106.64	Covered
18 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	09/28/2015	930.22	891.77	38.45	Covered
55 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	09/28/2015	2,842.34	2,746.30	96.04	Covered
37 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	09/28/2015	1,912.12	1,843.53	68.59	Covered
63 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	09/28/2015	3,255.77	3,135.51	120.26	Covered

48 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	11/04/2015	2,480.59	2,839.68	-359 09	Covered
33 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	11/04/2015	1,705.40	1,947.28	-241.88	Covered
9 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	11/05/2015	465.11	531.15	-66.04	Covered
18 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	11/05/2015	930.22	1,068.74	-138.52	Covered
12 SHARES OF TUPPERWARE CORP TUPPERWARE BRANDS CORP	02/23/2016	11/06/2015	620.14	707.76	-87.62	Covered
174 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	02/23/2016	02/23/2015	3,283.31	4,370.97	-1,087.66	Covered
10 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	02/23/2016	02/24/2015	188.70	250.42	-61.72	Covered
98 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	02/23/2016	02/24/2015	1,849.22	2,478.62	-629.40	Covered
17 SHARES OF ABERCROMBIE & FITCH CO CL A	02/23/2016	03/10/2015	470.55	356.48	114.07	Covered
421 SHARES OF ABERCROMBIE & FITCH CO CL A	02/23/2016	03/11/2015	11,653.02	8,975.05	2,677.97	Covered
92 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/15/2015	1,138.94	1,127.72	11.22	Covered
118 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/16/2015	1,460.81	1,446.08	14.73	Covered
170 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/17/2015	2,104.55	2,054.06	50.49	Covered
135 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/20/2015	1,671.26	1,655.69	15.57	Covered
114 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/20/2015	1,411.29	1,400.19	11.10	Covered
14 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/21/2015	173.32	173.95	-0.63	Covered
44 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/22/2015	544.71	547.62	-2.91	Covered
34 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/23/2015	420 91	422.69	-1.78	Covered
3 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/24/2015	37.14	37 31	-0.17	Covered
68 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/28/2015	841.82	847.04	-5.22	Covered
18 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/28/2015	222.84	223.56	-0.72	Covered
2 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/29/2015	24.76	24.88	-0.12	Covered
38 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/30/2015	470.43	470.03	0.40	Covered
51 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/30/2015	631.37	632.77	-1.40	Covered
36 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	04/30/2015	445.67	446.03	-0.36	Covered
23 SHARES OF NORTHWEST BANCSHARES INC	02/23/2016	05/01/2015	284.72	284.39	0.33	Covered
6 SHARES OF MANTECH INTL CORP-A	02/23/2016	03/20/2015	172.62	205.16	-32.54	Covered
10 SHARES OF MANTECH INTL CORP-A	02/23/2016	03/24/2015	287.69	348.79	-61.10	Covered
108 SHARES OF MANTECH INTL CORP-A	02/23/2016	03/25/2015	3,107.09	3,685.63	-578.54	Covered
56 SHARES OF MANTECH INTL CORP-A	02/23/2016	03/25/2015	1,611.09	1,903.46	-292.37	Covered
49 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/13/2015	1,409.70	1,457.58	-47.88	Covered
3 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/13/2015	86.31	88.89	-2.58	Covered
48 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/16/2015	1,380.93	1,454.36	-73.43	Covered
69 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/17/2015	1,985.09	2,118.70	-133.61	Covered
11 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/18/2015	316.46	339.83	-23.37	Covered
30 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/20/2015	863.08	958.50	-95.42	Covered
40 SHARES OF MANTECH INTL CORP-A	02/23/2016	11/20/2015	1,150.77	1,270.97	-120.20	Covered
32 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/16/2015	1,118.06	925.99	192.07	Covered

13 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/19/2015	454.21	380.19	74.02	Covered
45 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/19/2015	1,572.27	1,317.70	254.57	Covered
19 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/19/2015	663.85	555.09	108.76	Covered
31 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/20/2015	1,083.12	923.56	159.56	Covered
65 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/21/2015	2,271.05	1,948.06	322.99	Covered
29 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	10/21/2015	1,013.22	873.19	140.03	Covered
63 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/04/2015	1,033.18	1,077.46	-44.28	Covered
140 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/04/2015	2,295.95	2,392.60	-96.65	Covered
38 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/05/2015	623.19	649.34	-26.15	Covered
286 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/05/2015	4,690.30	4,901.58	-211.28	Covered
69 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/05/2015	1,131.58	1,174.33	-42.75	Covered
81 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/05/2015	1,328.37	1,394.45	-66.08	Covered
23 SHARES OF FIRST MIDWEST BANCORP	02/23/2016	03/06/2015	377.18	398.68	-21.50	Covered
17 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	01/28/2016	666.56	595.34	71.22	Covered
4 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	01/28/2016	156.84	140.16	16.68	Covered
21 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	01/29/2016	823.39	752.22	71.17	Covered
55 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	01/29/2016	2,156.50	1,961.93	194.57	Covered
53 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	02/01/2016	2,078.08	1,892.48	185.60	Covered
33 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	02/03/2016	1,293.90	1,217.91	75.99	Covered
117 SHARES OF DOLBY LABORATORIES INC CL A	02/23/2016	02/03/2016	4,587.47	4,209.66	377.81	Covered
14 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	11/27/2015	345.79	314.61	31.18	Covered
206 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	11/30/2015	5,088.09	4,639.12	448.97	Covered
7 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	12/14/2015	172.90	156.59	16.31	Covered
39 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	12/14/2015	963.28	875.14	88.14	Covered
8 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	12/15/2015	197.60	180.16	17.44	Covered
21 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	12/15/2015	518.69	473.33	45.36	Covered
13 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	01/15/2016	321.09	293.00	28.09	Covered
24 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	02/09/2016	592.79	589.53	3.26	Covered
8 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	02/10/2016	197.60	199.28	-1.68	Covered
24 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	02/10/2016	592.79	596 67	-3.88	Covered
26 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	02/11/2016	642.19	646.71	-4.52	Covered
48 SHARES OF CALIFORNIA WATER SERVICE GRP	02/23/2016	02/12/2016	1,185.55	1,206.23	-20.68	Covered
59 SHARES OF PATTERSON-UTI ENERGY INC	02/23/2016	10/23/2015	873.77	881.09	-7.32	Covered
11 SHARES OF PATTERSON-UTI ENERGY INC	02/23/2016	10/23/2015	162.91	163.96	-1.05	Covered
228 SHARES OF PATTERSON-UTI ENERGY INC	02/23/2016	10/23/2015	3,376 61	3,430.78	-54.17	Covered
441 SHARES OF PATTERSON-UTI ENERGY INC	02/23/2016	10/26/2015	6,531.07	6,596.39	-65.32	Covered
71 SHARES OF PATTERSON-UTI ENERGY INC	02/23/2016	10/26/2015	1,051.48	1,050.34	1.14	Covered
29 SHARES OF SPARTANNASH CO	02/23/2016	01/22/2016	629.29	531.28	98.01	Covered

25 SHARES OF SPARTANNASH CO	02/23/2016	01/25/2016	542.49	459.16	83.33	Covered
13 SHARES OF SPARTANNASH CO	02/23/2016	01/26/2016	282.09	247.64	34.45	Covered
43 SHARES OF SPARTANNASH CO	02/23/2016	01/27/2016	933.08	834.38	98.70	Covered
22 SHARES OF SPARTANNASH CO	02/23/2016	01/28/2016	477.39	426.84	50.55	Covered
8 SHARES OF SPARTANNASH CO	02/23/2016	01/29/2016	173.60	162.07	11.53	Covered
34 SHARES OF SPARTANNASH CO	02/23/2016	02/03/2016	737.78	683.69	54.09	Covered
21 SHARES OF SPARTANNASH CO	02/23/2016	02/04/2016	455.69	423.86	31.83	Covered
53 SHARES OF SPARTANNASH CO	02/23/2016	02/05/2016	1,150.07	1,072.80	77.27	Covered
22 SHARES OF SPARTANNASH CO	02/23/2016	02/08/2016	477.39	434.92	42.47	Covered
63 SHARES OF SPARTANNASH CO	02/23/2016	02/09/2016	1,367.07	1,217.35	149.72	Covered
39 SHARES OF SPARTANNASH CO	02/23/2016	02/10/2016	846.28	755.19	91.09	Covered
35 SHARES OF SPARTANNASH CO	02/23/2016	02/11/2016	759.48	673.13	86.35	Covered
13 SHARES OF SPARTANNASH CO	02/23/2016	02/12/2016	282.10	260.80	21.30	Covered
70 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	01/22/2016	2,317.66	2,210.60	107.06	Covered
28 SHARES OF WGL HOLDINGS INC	02/23/2016	06/16/2015	1,894.16	1,550.74	343.42	Covered
62 SHARES OF WGL HOLDINGS INC	02/23/2016	06/17/2015	4,194.21	3,419.97	774.24	Covered
11 SHARES OF WGL HOLDINGS INC	02/23/2016	06/18/2015	744.13	616.88	127.25	Covered
38 SHARES OF WGL HOLDINGS INC	02/23/2016	06/19/2015	2,570.64	2,132.34	438.30	Covered
11 SHARES OF WGL HOLDINGS INC	02/23/2016	06/22/2015	744.13	617.72	126.41	Covered
109 SHARES OF THE GEO GROUP INC	02/23/2016	05/29/2015	3,060.65	4,158.42	-1,097.77	Covered
21 SHARES OF THE GEO GROUP INC	02/23/2016	05/29/2015	589.67	801.05	-211.38	Covered
65 SHARES OF THE GEO GROUP INC	02/23/2016	06/01/2015	1,825.16	2,503.12	-677.96	Covered
65 SHARES OF THE GEO GROUP INC	02/23/2016	06/02/2015	1,825.15	2,472.78	-647.63	Covered
10 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/11/2015	570.29	673.77	-103 48	Covered
40 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/12/2015	2,281.15	2,676.96	-395.81	Covered
10 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/13/2015	570.29	674.24	-103.95	Covered
4 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/14/2015	228.11	272.99	-44.88	Covered
15 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/17/2015	855.43	1,033.73	-178.30	Covered
24 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/18/2015	1,368.69	1,654.45	-285.76	Covered
7 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/19/2015	399.20	475.57	-76.37	Covered
34 SHARES OF BIO-TECHNE CORP	02/23/2016	03/03/2015	2,941.96	3,310.01	-368.05	Covered
37 SHARES OF BIO-TECHNE CORP	02/23/2016	03/04/2015	3,201.54	3,591.68	-390.14	Covered
21 SHARES OF BIO-TECHNE CORP	02/23/2016	03/05/2015	1,817.09	2,048.18	-231.09	Covered
18 SHARES OF BIO-TECHNE CORP	02/23/2016	03/06/2015	1,557.51	1,746.23	-188.72	Covered
40 SHARES OF BIO-TECHNE CORP	02/23/2016	03/20/2015	3,461.12	4,039.20	-578.08	Covered
60 SHARES OF BIO-TECHNE CORP	02/23/2016	10/29/2015	5,191.68	5,245.04	-53.36	Covered
92 SHARES OF BIG LOTS INC	02/23/2016	03/11/2015	3,556.64	4,620 62	-1,063 98	Covered
78 SHARES OF BIG LOTS INC	02/23/2016	03/11/2015	3,015.41	3,904.53	-889.12	Covered

160 SHARES OF BIG LOTS INC	02/23/2016	06/24/2015	6,185.47	7,520.75	-1,335.28	Covered
47 SHARES OF INTERDIGITAL INC	02/23/2016	08/26/2015	2,368.28	2,270.32	97.96	Covered
21 SHARES OF INTERDIGITAL INC	02/23/2016	08/27/2015	1,058.17	1,032.31	25.86	Covered
24 SHARES OF INTERDIGITAL INC	02/23/2016	08/27/2015	1,209.33	1,175.60	33.73	Covered
5 SHARES OF INTERDIGITAL INC	02/23/2016	08/28/2015	251.94	245.20	6.74	Covered
18 SHARES OF INTERDIGITAL INC	02/23/2016	08/31/2015	907.00	882.81	24.19	Covered
13 SHARES OF INTERDIGITAL INC	02/23/2016	08/31/2015	655.06	642.60	12.46	Covered
107 SHARES OF INTERDIGITAL INC	02/23/2016	09/01/2015	5,391.61	5,246.58	145.03	Covered
130 SHARES OF INTERDIGITAL INC	02/23/2016	11/04/2015	6,550.56	6,877.27	-326.71	Covered
7 SHARES OF INTERDIGITAL INC	02/23/2016	11/05/2015	352.72	375.16	-22.44	Covered
56 SHARES OF INTERDIGITAL INC	02/23/2016	11/05/2015	2,821.78	3,039.95	-218.17	Covered
27 SHARES OF INTERDIGITAL INC	02/23/2016	11/06/2015	1,360.50	1,465.91	-105.41	Covered
66 SHARES OF TIMKEN CO	02/23/2016	11/17/2015	1,956.20	2,034.27	-78.07	Covered
64 SHARES OF TIMKEN CO	02/23/2016	11/17/2015	1,896.92	1,967.35	-70.43	Covered
39 SHARES OF TIMKEN CO	02/23/2016	11/19/2015	1,155.94	1,217.38	-61.44	Covered
24 SHARES OF TIMKEN CO	02/23/2016	11/23/2015	711.34	763.80	-52.46	Covered
10 SHARES OF TIMKEN CO	02/23/2016	11/27/2015	296.39	315.40	-19.01	Covered
22 SHARES OF TIMKEN CO	02/23/2016	12/02/2015	652.07	692.21	-40.14	Covered
19 SHARES OF TIMKEN CO	02/23/2016	12/02/2015	563.15	597.60	-34.45	Covered
6 SHARES OF TIMKEN CO	02/23/2016	12/03/2015	177.84	188.63	-10.79	Covered
3 SHARES OF TIMKEN CO	02/23/2016	12/03/2015	88.92	93 50	-4.58	Covered
5 SHARES OF TIMKEN CO	02/23/2016	12/03/2015	148.20	155.58	-7.38	Covered
132 SHARES OF TIMKEN CO	02/23/2016	12/03/2015	3,912.38	4,121.63	-209.25	Covered
93 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	08/31/2015	1,552.14	1,935.07	-382.93	Covered
84 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	08/31/2015	1,401.93	1,745.31	-343.38	Covered
373 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	08/31/2015	6,225.23	7,746.17	-1,520.94	Covered
116 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	11/04/2015	1,936.00	1,945.81	-9.81	Covered
79 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	11/04/2015	1,318.48	1,323.76	-5.28	Covered
175 SHARES OF BLOOMIN' BRANDS INC	02/23/2016	11/04/2015	2,920.68	2,947.16	-26.48	Covered
46 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/20/2015	576.83	860.89	-284.06	Covered
199 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/20/2015	2,495.41	3,708.17	-1,212.76	Covered
110 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/21/2015	1,379 37	2,071.85	-692.48	Covered
45 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/21/2015	564.29	847.35	-283.06	Covered
112 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/22/2015	1,404.45	2,107.48	-703.03	Covered
79 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/22/2015	990.64	1,487.09	-496.45	Covered
30 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/23/2015	376.19	553.61	-177.42	Covered
109 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/23/2015	1,366.83	2,026.54	-659.71	Covered
60 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/23/2015	752.38	1,114.05	-361 67	Covered

32 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/23/2015	401.27	593.18	-191.91	Covered
20 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/24/2015	250.79	373.26	-122.47	Covered
35 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/24/2015	438.89	654.06	-215.17	Covered
13 SHARES OF STEELCASE INC MICH CL A	02/23/2016	04/27/2015	163.02	240.98	-77.96	Covered
269 SHARES OF FNB CORP	02/23/2016	09/25/2015	3,311.32	3,469.37	-158.05	Covered
81 SHARES OF FNB CORP	02/23/2016	09/28/2015	997.09	1,038.52	-41.43	Covered
133 SHARES OF FNB CORP	02/23/2016	09/28/2015	1,637.19	1,709.52	-72.33	Covered
58 SHARES OF FNB CORP	02/23/2016	09/29/2015	713.96	753.29	-39.33	Covered
89 SHARES OF FNB CORP	02/23/2016	09/29/2015	1,095.57	1,147.01	-51.44	Covered
29 SHARES OF FNB CORP	02/23/2016	09/29/2015	356.98	373.67	-16.69	Covered
95 SHARES OF FNB CORP	02/23/2016	09/29/2015	1,169.42	1,222.62	-53.20	Covered
156 SHARES OF FNB CORP	02/23/2016	09/29/2015	1,920.32	2,014.65	-94.33	Covered
170 SHARES OF FNB CORP	02/23/2016	01/22/2016	2,092.66	1,996.85	95.81	Covered
49 SHARES OF CYRUSONE INC	02/23/2016	04/24/2015	1,818.84	1,562.59	256.25	Covered
111 SHARES OF CYRUSONE INC	02/23/2016	04/27/2015	4,120.23	3,564.38	555.85	Covered
11 SHARES OF CYRUSONE INC	02/23/2016	05/08/2015	408.31	342.57	65.74	Covered
4 SHARES OF CYRUSONE INC	02/23/2016	05/11/2015	148.48	125.06	23.42	Covered
25 SHARES OF CYRUSONE INC	02/23/2016	05/11/2015	927.98	769.71	158.27	Covered
30 SHARES OF CYRUSONE INC	02/23/2016	05/12/2015	1,113.58	928.77	184.81	Covered
130 SHARES OF CYRUSONE INC	02/23/2016	05/12/2015	4,825.49	4,023.18	802.31	Covered
30 SHARES OF CASH AMERICA INTL INC	02/23/2016	03/26/2015	972.28	746.10	226.18	Covered
121 SHARES OF CASH AMERICA INTL INC	02/23/2016	03/26/2015	3,921.52	2,905.08	1,016.44	Covered
88 SHARES OF CASH AMERICA INTL INC	02/23/2016	03/26/2015	2,852.02	2,106.58	745.44	Covered
43 SHARES OF CASH AMERICA INTL INC	02/23/2016	03/27/2015	1,393.60	1,024.87	368.73	Covered
158 SHARES OF CASH AMERICA INTL INC	02/23/2016	03/27/2015	5,120.67	3,730.60	1,390.07	Covered
30 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	01/28/2016	678.89	579.36	99.53	Covered
51 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	01/29/2016	1,154.10	993.48	160.62	Covered
1 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	01/29/2016	22.63	19.50	3.13	Covered
30 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/01/2016	678.89	615.85	63.04	Covered
28 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/02/2016	633.63	574.07	59.56	Covered
85 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/04/2016	1,923.51	1,783.81	139.70	Covered
35 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/05/2016	792.03	735.14	56.89	Covered
71 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/11/2016	1,606.69	1,484.97	121.72	Covered
33 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/11/2016	746 77	688 65	58.12	Covered
10 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/12/2016	226.30	216.96	9.34	Covered
6 SHARES OF GLOBAL BRASS & COPPER HOLDINGS INC	02/23/2016	02/16/2016	135.77	132.15	3.62	Covered
1090.868 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	04/09/2015	7,864.99	9,758.72	-1,893.73	Covered
89.314 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	04/09/2015	643.94	777.00	-133.06	Covered

328.549 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	07/29/2015	2,368.79	2,562.64	-193.85	Covered
213.717 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	07/29/2015	1,540.87	1,654.88	-114.01	Covered
338.119 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	09/18/2015	2,437.78	2,346.44	91.34	Covered
108.453 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	09/21/2015	781.93	760.03	21.90	Covered
156.3 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	09/21/2015	1,126.90	1,097.95	28.95	Covered
162.68 SHARES OF GRAMERCY PROPERTY TRUST	02/23/2016	09/22/2015	1,172.89	1,138.65	34.24	Covered
90 SHARES OF WATTS WATER TECHNOLIGIES -A	02/23/2016	11/04/2015	4,679.00	5,026.73	-347.73	Covered
140 SHARES OF PRIMERICA INC	02/23/2016	08/24/2015	5,860.27	5,885.99	-25.72	Covered
130 SHARES OF PRIMERICA INC	02/23/2016	08/25/2015	5,441.68	5,436.55	5.13	Covered
38 SHARES OF PRIMERICA INC	02/23/2016	01/22/2016	1,590.65	1,663.34	-72.69	Covered
12 SHARES OF PRIMERICA INC	02/23/2016	01/25/2016	502.31	520.17	-17.86	Covered
15 SHARES OF GUESS INC	02/23/2016	12/11/2015	300.29	292.95	7.34	Covered
53 SHARES OF GUESS INC	02/23/2016	12/11/2015	1,061.04	1,026.88	34.16	Covered
232 SHARES OF GUESS INC	02/23/2016	12/11/2015	4,644.54	4,581.79	62.75	Covered
6 SHARES OF GUESS INC	02/23/2016	12/16/2015	120.12	123.03	-2.91	Covered
274 SHARES OF GUESS INC	02/23/2016	12/16/2015	5,485.36	5,628.21	-142.85	Covered
170 SHARES OF GUESS INC	02/23/2016	01/08/2016	3,403.32	3,141.63	261.69	Covered
70 SHARES OF MINERALS TECHNOLOGIES INC W/1 RT/SH	02/23/2016	02/05/2016	3,427.83	2,922.17	505.66	Covered
51 SHARES OF MINERALS TECHNOLOGIES INC W/1 RT/SH	02/23/2016	02/05/2016	2,497.42	2,089.25	408.17	Covered
90 SHARES OF MINERALS TECHNOLOGIES INC W/1 RT/SH	02/23/2016	02/08/2016	4,407.20	3,683.71	723.49	Covered
69 SHARES OF MINERALS TECHNOLOGIES INC W/1 RT/SH	02/23/2016	02/08/2016	3,378.85	2,806 71	572.14	Covered
77 SHARES OF PHOTRONICS INC	02/24/2016	02/23/2016	766.99	761.53	5.46	Covered
70 SHARES OF PHOTRONICS INC	02/24/2016	02/23/2016	687.44	692.30	-4.86	Covered
26 SHARES OF PHOTRONICS INC	02/25/2016	02/23/2016	265.70	257.14	8.56	Covered
39 SHARES OF ABERCROMBIE & FITCH CO CL A	02/29/2016	03/11/2015	1,131.46	831.42	300.04	Covered
38 SHARES OF PHOTRONICS INC	02/29/2016	02/23/2016	386.97	375.82	11.15	Covered
38 SHARES OF NORTHWESTERN CORPORATION	02/29/2016	02/23/2016	2,247.06	2,253.78	-6.72	Covered
29 SHARES OF GREATBATCH INC COMMON STOCK	03/01/2016	02/23/2016	995.48	1,088.37	-92.89	Covered
38 SHARES OF PHOTRONICS INC	03/01/2016	02/23/2016	383.05	375.82	7.23	Covered
37 SHARES OF AMERICAN EQUITY INVT LIFE	03/01/2016	02/23/2016	526.59	520.22	6.37	Covered
13 SHARES OF GREATBATCH INC COMMON STOCK	03/01/2016	02/23/2016	418.80	487.89	-69.09	Covered
16 SHARES OF TECH DATA CORP	03/02/2016	02/23/2016	1,154.10	1,101.12	52.98	Covered
7 SHARES OF PHOTRONICS INC	03/02/2016	02/23/2016	69.72	69.23	0.49	Covered
39 SHARES OF KITE REALTY GROUP TRUST	03/03/2016	02/23/2016	1,071.02	1,051.05	19.97	Covered
57 SHARES OF PHOTRONICS INC	03/03/2016	02/23/2016	568.85	563.73	5.12	Covered
8 SHARES OF HAWAIIAN HOLDINGS INC	03/03/2016	02/23/2016	360.44	330.48	29.96	Covered
13 SHARES OF PHOTRONICS INC	03/03/2016	02/23/2016	130.02	128.57	1.45	Covered
7 SHARES OF BLACK HILLS CORP	03/04/2016	02/23/2016	388.09	394.59	-6.50	Covered

25 SHARES OF PHOTRONICS INC	03/04/2016	02/23/2016	249 18	247.25	1.93	Covered
20 SHARES OF BLACK HILLS CORP	03/04/2016	02/23/2016	1,112 17	1,127.40	-15.23	Covered
8 SHARES OF CARMIKE CINEMAS INC	03/04/2016	02/23/2016	232.21	163.36	68.85	Covered
200 SHARES OF CARMIKE CINEMAS INC	03/04/2016	02/23/2016	5,844.53	4,084.00	1,760.53	Covered
217 SHARES OF CARMIKE CINEMAS INC	03/04/2016	02/23/2016	6,304.62	4,431.14	1,873.48	Covered
10 SHARES OF PHOTRONICS INC	03/07/2016	02/23/2016	99.59	98.90	0.69	Covered
25 SHARES OF BLACK HILLS CORP	03/08/2016	02/23/2016	1,442.66	1,409.25	33.41	Covered
77 SHARES OF PHOTRONICS INC	03/08/2016	02/23/2016	769.46	761.53	7.93	Covered
9 SHARES OF PHOTRONICS INC	03/08/2016	02/23/2016	89.27	89.01	0.26	Covered
88 SHARES OF PHOTRONICS INC	03/09/2016	02/23/2016	876.46	870.32	6.14	Covered
12 SHARES OF LA-Z-BOY INC	03/10/2016	02/23/2016	297.89	299.76	-1.87	Covered
3 SHARES OF LA-Z-BOY INC	03/10/2016	02/23/2016	74.32	74.94	-0.62	Covered
34 SHARES OF AMERICAN EQUITY INVT LIFE	03/10/2016	02/23/2016	468.67	478.04	-9.37	Covered
39 SHARES OF AMERICAN EQUITY INVT LIFE	03/10/2016	02/23/2016	543.36	548.34	-4.98	Covered
31 SHARES OF LA-Z-BOY INC	03/11/2016	02/23/2016	784.94	774.38	10.56	Covered
5 SHARES OF AMERICAN EQUITY INVT LIFE	03/11/2016	02/23/2016	72.57	70.30	2.27	Covered
64 SHARES OF AMERICAN EQUITY INVT LIFE	03/11/2016	02/23/2016	935.50	899.84	35.66	Covered
3 SHARES OF LITTLEFUSE INC	03/14/2016	02/23/2016	354.86	341.79	13.07	Covered
7 SHARES OF LITTLEFUSE INC	03/14/2016	02/23/2016	829.52	797.51	32.01	Covered
7 SHARES OF LA-Z-BOY INC	03/14/2016	02/23/2016	176.97	174.86	2.11	Covered
150 SHARES OF LA-Z-BOY INC	03/14/2016	02/23/2016	3,800.83	3,747.00	53.83	Covered
23 SHARES OF LA-Z-BOY INC	03/14/2016	03/04/2016	582.79	587.31	-4.52	Covered
48 SHARES OF LEXINGTON REALTY TRUST	03/16/2016	02/23/2016	400.07	360.48	39.59	Covered
15 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	03/16/2016	02/23/2016	754.88	726 30	28.58	Covered
19 SHARES OF CUBESMART	03/16/2016	02/23/2016	607.61	569.24	38.37	Covered
48 SHARES OF PHYSICIANS REALTY TRUST	03/16/2016	02/23/2016	869.02	837.12	31.90	Covered
21 SHARES OF SYNNEX CORP	03/16/2016	02/23/2016	2,080.28	1,952.37	127.91	Covered
5 SHARES OF SYNNEX CORP	03/16/2016	02/23/2016	495.26	464.85	30.41	Covered
8 SHARES OF HAWAIIAN HOLDINGS INC	03/16/2016	02/23/2016	373.29	330.48	42.81	Covered
11 SHARES OF PHYSICIANS REALTY TRUST	03/16/2016	02/23/2016	199.35	191.84	7.51	Covered
8 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	03/17/2016	02/23/2016	407.93	387.36	20.57	Covered
62 SHARES OF AMERICAN EQUITY INVT LIFE	03/17/2016	02/23/2016	942.21	871.72	70.49	Covered
19 SHARES OF MATRIX SVC CO	03/17/2016	02/23/2016	354.85	327.56	27.29	Covered
28 SHARES OF SYNNEX CORP	03/17/2016	02/23/2016	2,754 75	2,603.16	151.59	Covered
67 SHARES OF AMERICAN EQUITY INVT LIFE	03/17/2016	02/23/2016	1,025.27	942.02	83.25	Covered
98 SHARES OF AMERICAN EQUITY INVT LIFE	03/18/2016	02/23/2016	1,573.54	1,377.88	195.66	Covered
40 SHARES OF AMERICAN EQUITY INVT LIFE	03/18/2016	03/04/2016	642.26	565.32	76.94	Covered
33 SHARES OF SYNNEX CORP	03/18/2016	02/23/2016	3,292.91	3,068.01	224.90	Covered

3 SHARES OF SYNNEX CORP	03/18/2016	02/23/2016	299.78	278.91	20.87	Covered
32 SHARES OF MATRIX SVC CO	03/18/2016	02/23/2016	574.44	551.68	22.76	Covered
14 SHARES OF SYNNEX CORP	03/21/2016	02/23/2016	1,385.18	1,301.58	83.60	Covered
4 SHARES OF SYNNEX CORP	03/21/2016	03/04/2016	395.77	387.22	8.55	Covered
26 SHARES OF MARRIOTT VACATIONS WORLD	03/21/2016	02/23/2016	1,737.33	1,420.90	316.43	Covered
10 SHARES OF MATRIX SVC CO	03/23/2016	02/23/2016	178.00	172.40	5.60	Covered
4 SHARES OF ENERSYS	03/23/2016	02/23/2016	225.55	191.68	33.87	Covered
16 SHARES OF MODINE MFG CO	03/23/2016	02/23/2016	155.51	144.16	11.35	Covered
8 SHARES OF ENERSYS	03/23/2016	02/23/2016	454.00	383.36	70.64	Covered
.667 SHARES OF NUVECTRA CORP	03/29/2016	02/23/2016	3.36	6.20	-2.84	Covered
18 SHARES OF ASTORIA FINANCIAL CORP	03/24/2016	02/23/2016	276 11	271.80	4.31	Covered
11 SHARES OF ENERSYS	03/24/2016	02/23/2016	611.38	527.12	84.26	Covered
15 SHARES OF ENERSYS	03/24/2016	02/23/2016	833.45	718.80	114.65	Covered
35 SHARES OF MATRIX SVC CO	03/24/2016	02/23/2016	622.16	603.40	18.76	Covered
14 SHARES OF MODINE MFG CO	03/24/2016	02/23/2016	140.72	126.14	14.58	Covered
28 SHARES OF NUVECTRA CORP	03/28/2016	02/23/2016	126.59	260.24	-133.65	Covered
4 SHARES OF ENERSYS	03/28/2016	02/23/2016	220.99	191.68	29.31	Covered
27 SHARES OF MATRIX SVC CO	03/28/2016	02/23/2016	466.77	465.48	1.29	Covered
6 SHARES OF ENERSYS	03/28/2016	02/23/2016	332.14	287.52	44.62	Covered
3 SHARES OF ENERSYS	03/28/2016	02/23/2016	166.08	143.76	22.32	Covered
3 SHARES OF ENERSYS	03/29/2016	02/23/2016	165.37	143.76	21.61	Covered
70 SHARES OF MATRIX SVC CO	03/29/2016	02/23/2016	1,198.88	1,206.80	-7.92	Covered
13 SHARES OF ENERSYS	03/29/2016	02/23/2016	722.04	622.96	99.08	Covered
25 SHARES OF NUVECTRA CORP	03/29/2016	02/23/2016	109.68	232.35	-122.67	Covered
7 SHARES OF ENERSYS	03/29/2016	02/23/2016	386.60	335.44	51.16	Covered
8 SHARES OF ENERSYS	03/30/2016	02/23/2016	446.14	383.36	62.78	Covered
83 SHARES OF MATRIX SVC CO	03/30/2016	02/23/2016	1,434.44	1,430.92	3.52	Covered
19 SHARES OF ADTRAN INC	03/30/2016	02/23/2016	386.07	355.30	30.77	Covered
42 SHARES OF ADTRAN INC	03/30/2016	02/23/2016	855.33	785.40	69.93	Covered
3 SHARES OF MATRIX SVC CO	03/31/2016	02/23/2016	53.42	51.72	1 70	Covered
2 SHARES OF ENERSYS	03/31/2016	02/23/2016	111.63	95.84	15.79	Covered
90 SHARES OF MATRIX SVC CO	03/31/2016	02/23/2016	1,600.28	1,551.60	48.68	Covered
5 SHARES OF ENERSYS	03/31/2016	02/23/2016	279.20	239.60	39.60	Covered
9 SHARES OF MATRIX SVC CO	04/01/2016	02/23/2016	156.24	155.16	1.08	Covered
3 SHARES OF MATRIX SVC CO	04/04/2016	02/23/2016	51.86	51.72	0.14	Covered
63 SHARES OF MATRIX SVC CO	04/04/2016	02/23/2016	1,074.75	1,086.12	-11.37	Covered
55 SHARES OF WPX ENERGY INC	04/06/2016	02/23/2016	369.09	217.25	151.84	Covered
615 SHARES OF WPX ENERGY INC	04/06/2016	02/23/2016	4,100.85	2,429.25	1,671.60	Covered

393 SHARES OF WPX ENERGY INC	04/06/2016	02/23/2016	2,634.22	1,552.35	1,081.87	Covered
162 SHARES OF WPX ENERGY INC	04/06/2016	02/23/2016	1,095.32	639.90	455.42	Covered
61 SHARES OF WPX ENERGY INC	04/06/2016	03/07/2016	412.44	365.01	47.43	Covered
237 SHARES OF CLUBCORP HOLDINGS INC	04/07/2016	02/23/2016	2,882.85	2,680.47	202.38	Covered
157 SHARES OF CLUBCORP HOLDINGS INC	04/11/2016	02/23/2016	1,901.75	1,775.67	126.08	Covered
11 SHARES OF CLUBCORP HOLDINGS INC	04/11/2016	02/23/2016	134 54	124.41	10.13	Covered
13 SHARES OF CLUBCORP HOLDINGS INC	04/12/2016	02/23/2016	156.09	147.03	9.06	Covered
6 SHARES OF CLUBCORP HOLDINGS INC	04/12/2016	02/23/2016	71.75	67.86	3.89	Covered
31 SHARES OF HAWAIIAN HOLDINGS INC	04/15/2016	02/23/2016	1,533.53	1,280.61	252.92	Covered
11 SHARES OF PARSLEY ENERGY INC - CLASS A	04/20/2016	02/23/2016	258.71	175.45	83.26	Covered
106 SHARES OF PARSLEY ENERGY INC - CLASS A	04/20/2016	02/23/2016	2,512.67	1,690.70	821.97	Covered
4 SHARES OF SOUTH JERSEY INDUSTRIES INC	04/20/2016	02/23/2016	111.03	106.00	5.03	Covered
64 SHARES OF SOUTH JERSEY INDUSTRIES INC	04/20/2016	02/23/2016	1,776.28	1,696.00	80.28	Covered
19 SHARES OF SOUTH JERSEY INDUSTRIES INC	04/20/2016	02/23/2016	528.61	503.50	25.11	Covered
102 SHARES OF MATADOR RESOURCES CO	04/20/2016	02/23/2016	2,217.99	1,567.74	650.25	Covered
57 SHARES OF BERRY PLASTICS GROUP INC	04/20/2016	02/23/2016	2,060.51	1,672.95	387.56	Covered
41 SHARES OF LUMENTUM HOLDINGS INC	04/20/2016	02/23/2016	1,017.20	988.10	29.10	Covered
8 SHARES OF LUMENTUM HOLDINGS INC	04/20/2016	02/23/2016	197.81	192.80	5.01	Covered
25 SHARES OF NORTHWESTERN CORPORATION	04/20/2016	02/23/2016	1,469.59	1,482.75	-13.16	Covered
32 SHARES OF SYNERGY RESOURCES CORP	04/20/2016	02/23/2016	242.07	186.56	55.51	Covered
10 SHARES OF NORTHWESTERN CORPORATION	04/20/2016	02/23/2016	593.78	593.10	0.68	Covered
90 SHARES OF PARSLEY ENERGY INC - CLASS A	04/20/2016	02/23/2016	2,127.55	1,435.50	692.05	Covered
44 SHARES OF SYNERGY RESOURCES CORP	04/20/2016	02/23/2016	332.63	256.52	76.11	Covered
25 SHARES OF NORTHWESTERN CORPORATION	04/20/2016	02/23/2016	1,468.20	1,482.75	-14.55	Covered
206 SHARES OF SYNERGY RESOURCES CORP	04/21/2016	02/23/2016	1,479.41	1,200.98	278.43	Covered
45 SHARES OF BERRY PLASTICS GROUP INC	04/21/2016	02/23/2016	1,593.66	1,320.75	272.91	Covered
19 SHARES OF CACI INTL INC CL A W/1 RIGHT PER SH	04/21/2016	02/23/2016	2,079.79	1,786.95	292.84	Covered
99 SHARES OF SYNERGY RESOURCES CORP	04/21/2016	02/23/2016	712.00	577.17	134.83	Covered
9 SHARES OF KAISER ALUM CORP	04/26/2016	02/23/2016	800.73	675.72	125.01	Covered
9 SHARES OF KAISER ALUM CORP	04/26/2016	02/23/2016	806.22	675.72	130.50	Covered
12 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/27/2016	02/23/2016	620.06	581.04	39.02	Covered
54 SHARES OF OPUS BANK	04/27/2016	02/23/2016	1,979.12	1,698.84	280.28	Covered
14 SHARES OF DELUXE CORP W/1 RT/SH	04/28/2016	02/23/2016	879.53	774.48	105.05	Covered
75 SHARES OF SYNERGY RESOURCES CORP	04/28/2016	02/23/2016	581.98	437.25	144.73	Covered
9 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/28/2016	02/23/2016	464 62	435.78	28.84	Covered
8 SHARES OF SYNERGY RESOURCES CORP	04/28/2016	02/23/2016	61.86	46.64	15.22	Covered
20 SHARES OF MARRIOTT VACATIONS WORLD	04/28/2016	02/23/2016	1,274.83	1,093.00	181.83	Covered
26 SHARES OF DELUXE CORP W/1 RT/SH	04/28/2016	02/23/2016	1,636.05	1,438.32	197.73	Covered

25 SHARES OF MARRIOTT VACATIONS WORLD	04/28/2016	02/23/2016	1,581.29	1,366 25	215.04	Covered
2 SHARES OF WELLCARE HEALTH PLANS INC	04/29/2016	02/23/2016	176.24	181.14	-4.90	Covered
31 SHARES OF WELLCARE HEALTH PLANS INC	04/29/2016	02/23/2016	2,712.52	2,807.67	-95.15	Covered
9 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/29/2016	02/23/2016	458.93	435.78	23.15	Covered
15 SHARES OF SYNERGY RESOURCES CORP	04/29/2016	02/23/2016	107.06	87.45	19.61	Covered
162 SHARES OF SYNERGY RESOURCES CORP	04/29/2016	02/23/2016	1,171.23	944.46	226.77	Covered
34 SHARES OF SYNERGY RESOURCES CORP	04/29/2016	02/23/2016	257.38	198 22	59.16	Covered
33 SHARES OF PARKWAY PROPERTIES INC / MD FORMERLY PARKWAY CO	04/29/2016	02/23/2016	536 82	437.58	99.24	Covered
34 SHARES OF PARKWAY PROPERTIES INC / MD FORMERLY PARKWAY CO	04/29/2016	02/23/2016	579.85	450.84	129.01	Covered
49 SHARES OF SYNERGY RESOURCES CORP	05/02/2016	02/23/2016	343 62	285 67	57 95	Covered
20 SHARES OF SYNERGY RESOURCES CORP	05/02/2016	02/23/2016	139.57	116.60	22.97	Covered
16 SHARES OF TECH DATA CORP	05/02/2016	02/23/2016	1,040.13	1,101.12	-60 99	Covered
116 SHARES OF SYNERGY RESOURCES CORP	05/02/2016	02/23/2016	823.19	676.28	146.91	Covered
21 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	02/23/2016	552.28	506.10	46.18	Covered
22 SHARES OF BERRY PLASTICS GROUP INC	05/03/2016	02/23/2016	793.59	645.70	147.89	Covered
76 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	02/23/2016	1,974.37	1,831.60	142.77	Covered
33 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	02/23/2016	856.63	795.30	61.33	Covered
8 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	03/01/2016	207.67	194.16	13.51	Covered
35 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	03/01/2016	908.55	850.15	58.40	Covered
7 SHARES OF LUMENTUM HOLDINGS INC	05/03/2016	03/08/2016	181.70	162.40	19.30	Covered
15 SHARES OF BERRY PLASTICS GROUP INC	05/03/2016	02/23/2016	540.56	440.25	100.31	Covered
6 SHARES OF QUAKER CHEMICAL CORP	05/03/2016	02/23/2016	519.26	432.84	86.42	Covered
12 SHARES OF BERRY PLASTICS GROUP INC	05/04/2016	02/23/2016	429.79	352.20	77.59	Covered
88 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/04/2016	02/23/2016	589.92	589.60	0.32	Covered
21 SHARES OF BERRY PLASTICS GROUP INC	05/04/2016	02/23/2016	748.98	616 35	132.63	Covered
38 SHARES OF BANCORPSOUTH INC	05/04/2016	02/23/2016	860.05	752.78	107.27	Covered
11 SHARES OF QUAKER CHEMICAL CORP	05/04/2016	02/23/2016	939.63	793.54	146.09	Covered
2 SHARES OF BERRY PLASTICS GROUP INC	05/05/2016	02/23/2016	71.25	58.70	12.55	Covered
47 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/05/2016	02/23/2016	316.40	314.90	1.50	Covered
6 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/05/2016	02/23/2016	40.55	40.20	0.35	Covered
39 SHARES OF BANCORPSOUTH INC	05/05/2016	02/23/2016	879.71	772.59	107.12	Covered
35 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/05/2016	02/23/2016	238.17	234.50	3.67	Covered
40 SHARES OF BERRY PLASTICS GROUP INC	05/05/2016	02/23/2016	1,434.88	1,174.00	260.88	Covered
26 SHARES OF BERRY PLASTICS GROUP INC	05/06/2016	02/23/2016	936.73	763.10	173.63	Covered
48 SHARES OF BERRY PLASTICS GROUP INC	05/06/2016	02/23/2016	1,729.19	1,408.80	320.39	Covered
17 SHARES OF BERRY PLASTICS GROUP INC	05/06/2016	03/04/2016	612.42	535.25	77.17	Covered
17 SHARES OF CASEYS GENERAL STORES INC	05/06/2016	02/23/2016	1,874.93	1,841.95	32.98	Covered
16 SHARES OF BANCORPSOUTH INC	05/06/2016	02/23/2016	358.25	316.96	41 29	Covered

31 SHARES OF BANCORPSOUTH INC	05/06/2016	02/23/2016	698.40	614.11	84.29	Covered
53 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/09/2016	02/23/2016	356.95	355.10	1.85	Covered
52 SHARES OF BANCORPSOUTH INC	05/09/2016	02/23/2016	1,172.17	1,030.12	142.05	Covered
3 SHARES OF BANCORPSOUTH INC	05/09/2016	02/23/2016	67.58	59.43	8.15	Covered
50 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/10/2016	02/23/2016	346.23	335.00	11.23	Covered
73 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	05/10/2016	02/23/2016	509.59	489.10	20.49	Covered
92 SHARES OF BANCORPSOUTH INC	05/10/2016	02/23/2016	2,090.64	1,822.52	268.12	Covered
38 SHARES OF COTT CORP	05/10/2016	02/23/2016	556.44	435.48	120.96	Covered
34 SHARES OF BANCORPSOUTH INC	05/11/2016	02/23/2016	772.13	673.54	98.59	Covered
19 SHARES OF PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	05/11/2016	02/23/2016	434.79	352.45	82.34	Covered
22 SHARES OF COTT CORP	05/11/2016	02/23/2016	324.44	252.12	72.32	Covered
18 SHARES OF PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	05/12/2016	02/23/2016	403.22	333.90	69.32	Covered
9 SHARES OF PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	05/12/2016	02/23/2016	201.36	166.95	34.41	Covered
11 SHARES OF COTT CORP	05/12/2016	02/23/2016	161.93	126.06	35.87	Covered
33 SHARES OF COTT CORP	05/13/2016	02/23/2016	471.34	378.18	93.16	Covered
40 SHARES OF RED ROBIN GOURMET BURGERS	05/17/2016	02/23/2016	2,158.20	2,536.00	-377.80	Covered
50 SHARES OF RED ROBIN GOURMET BURGERS	05/17/2016	02/23/2016	2,679.15	3,170.00	-490.85	Covered
12 SHARES OF RED ROBIN GOURMET BURGERS	05/17/2016	03/04/2016	642.99	823.64	-180.65	Covered
34 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/19/2016	03/16/2016	190.60	148.75	41.85	Covered
3 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/20/2016	03/16/2016	16.75	13.12	3.63	Covered
54 SHARES OF ASTORIA FINANCIAL CORP	05/20/2016	02/23/2016	828.16	815.40	12.76	Covered
10 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/20/2016	03/16/2016	54.87	43.75	11.12	Covered
85 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/20/2016	03/16/2016	460.47	371.87	88.60	Covered
105 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/23/2016	03/16/2016	570.66	459.36	111.30	Covered
15 SHARES OF TREEHOUSE FOODS INC	05/23/2016	02/23/2016	1,359.12	1,267.80	91.32	Covered
75 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/23/2016	03/16/2016	417.01	328.12	88.89	Covered
34 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/23/2016	03/16/2016	189.04	146.38	42.66	Covered
67 SHARES OF MANITOWOC COMPANY INC W/1 RT P/S EXP 03/29/2017	05/23/2016	03/16/2016	372.48	288.46	84.02	Covered
47 SHARES OF CENTRAL PACIFIC FINANCIAL CO	05/23/2016	02/23/2016	1,076.32	934.83	141.49	Covered
30 SHARES OF CUBESMART	05/23/2016	02/23/2016	931.65	898.80	32.85	Covered
14 SHARES OF DELUXE CORP W/1 RT/SH	05/23/2016	02/23/2016	882.37	774.48	107.89	Covered
148 SHARES OF PBF ENERGY INC	05/26/2016	02/23/2016	3,944.29	4,052.24	-107.95	Covered
33 SHARES OF PBF ENERGY INC	05/26/2016	02/23/2016	869.43	903.54	-34.11	Covered
14 SHARES OF PBF ENERGY INC	05/26/2016	03/04/2016	368.85	443.22	-74.37	Covered
48 SHARES OF SKYWEST INC	05/26/2016	02/23/2016	1,130.07	795.84	334.23	Covered
20 SHARES OF SKYWEST INC	05/27/2016	02/23/2016	473.85	331.60	142.25	Covered
18 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/03/2016	02/23/2016	227.42	185.94	41.48	Covered
58 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/03/2016	02/23/2016	734.96	599.14	135.82	Covered

18 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/03/2016	02/23/2016	228.36	185.94	42 42	Covered
18 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/06/2016	02/23/2016	236.06	185.94	50.12	Covered
43 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/06/2016	02/23/2016	558.42	444.19	114.23	Covered
91 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/07/2016	02/23/2016	1,199.93	940.03	259.90	Covered
37 SHARES OF BWX TECHNOLOGIES INC	06/07/2016	02/23/2016	1,333.83	1,147.37	186.46	Covered
4 SHARES OF SANDERSON FARMS INC W/1 RT/SH	06/08/2016	02/23/2016	324.25	347.24	-22.99	Covered
24 SHARES OF SANDERSON FARMS INC W/1 RT/SH	06/08/2016	02/23/2016	1,945.74	2,083.44	-137.70	Covered
43 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/08/2016	02/23/2016	582.42	444.19	138.23	Covered
33 SHARES OF BWX TECHNOLOGIES INC	06/08/2016	02/23/2016	1,180.15	1,023.33	156.82	Covered
54 SHARES OF ACTUANT CORP CL A	06/08/2016	02/23/2016	1,467.72	1,233.90	233 82	Covered
37 SHARES OF SANDERSON FARMS INC W/1 RT/SH	06/08/2016	02/23/2016	2,993.49	3,211.97	-218.48	Covered
6 SHARES OF SANDERSON FARMS INC W/1 RT/SH	06/08/2016	03/07/2016	485.43	552.29	-66.86	Covered
52 SHARES OF ACTUANT CORP CL A	06/09/2016	02/23/2016	1,395.59	1,188.20	207.39	Covered
10 SHARES OF ACTUANT CORP CL A	06/09/2016	02/23/2016	266.80	228.50	38.30	Covered
25 SHARES OF ACTUANT CORP CL A	06/10/2016	02/23/2016	657.23	571.25	85.98	Covered
18 SHARES OF ACTUANT CORP CL A	06/13/2016	02/23/2016	473.16	411.30	61.86	Covered
18 SHARES OF ACTUANT CORP CL A	06/14/2016	02/23/2016	468.17	411.30	56.87	Covered
15 SHARES OF ACTUANT CORP CL A	06/15/2016	02/23/2016	388.44	342.75	45.69	Covered
45 SHARES OF ACTUANT CORP CL A	06/16/2016	02/23/2016	1,148.64	1,028.25	120.39	Covered
23 SHARES OF ACTUANT CORP CL A	06/16/2016	02/23/2016	586.14	525.55	60.59	Covered
12 SHARES OF PNM RESOURCES INC	06/16/2016	02/23/2016	406.62	392.40	14.22	Covered
44 SHARES OF ACTUANT CORP CL A	06/17/2016	02/23/2016	1,147.75	1,005.40	142.35	Covered
20 SHARES OF CENTRAL PACIFIC FINANCIAL CO	06/17/2016	02/23/2016	462.42	397.80	64.62	Covered
66 SHARES OF BROOKS AUTOMATION INC	06/17/2016	02/23/2016	757.10	621.06	136.04	Covered
78 SHARES OF PNM RESOURCES INC	06/17/2016	02/23/2016	2,621.13	2,550.60	70.53	Covered
32 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/22/2016	02/23/2016	378.51	330.56	47.95	Covered
22 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/22/2016	02/23/2016	258.60	227.26	31.34	Covered
5 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/23/2016	02/23/2016	59.54	51.65	7.89	Covered
26 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/23/2016	02/23/2016	311.08	268.58	42.50	Covered
61 SHARES OF THE FINISH LINE	06/24/2016	03/16/2016	1,248.74	1,092.81	155.93	Covered
3 SHARES OF THE FINISH LINE	06/24/2016	03/16/2016	61.41	53.32	8.09	Covered
10 SHARES OF THE FINISH LINE	06/24/2016	03/17/2016	204.71	189.35	15.36	Covered
31 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/28/2016	02/23/2016	346.60	320.23	26.37	Covered
11 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/29/2016	02/23/2016	122.70	113.63	9.07	Covered
26 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/29/2016	02/23/2016	291.05	268.58	22.47	Covered
11 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/30/2016	02/23/2016	121.49	113 63	7.86	Covered
115 SHARES OF CYPRESS SEMICONDUCTOR CORP	06/30/2016	02/23/2016	1,191.95	865.89	326.06	Covered
32 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/30/2016	02/23/2016	356.41	330.56	25.85	Covered

2 SHARES OF CYPRESS SEMICONDUCTOR CORP	06/30/2016	02/23/2016	20 70	15.06	5.64	Covered
26 SHARES OF NORTHSTAR REALTY FINANCE CORP	06/30/2016	03/07/2016	291.54	345.20	-53.66	Covered
71 SHARES OF CYPRESS SEMICONDUCTOR CORP	06/30/2016	02/23/2016	739.45	534.59	204.86	Covered
21 SHARES OF TREEHOUSE FOODS INC	06/30/2016	02/23/2016	2,142.69	1,774.92	367.77	Covered
18 SHARES OF STEWART INFO SVCS	06/30/2016	02/23/2016	745.96	614.16	131.80	Covered
19 SHARES OF MEDICAL PROPERITIES TRUST INC	06/30/2016	02/23/2016	288.97	210.90	78.07	Covered
20 SHARES OF STEWART INFO SVCS	07/01/2016	02/23/2016	836.69	682.40	154.29	Covered
4 SHARES OF SOUTHWEST GAS CORP	07/01/2016	02/23/2016	314.11	236.28	77.83	Covered
9 SHARES OF STEWART INFO SVCS	07/01/2016	02/23/2016	376.24	307.08	69.16	Covered
27 SHARES OF SOUTHWEST GAS CORP	07/01/2016	02/23/2016	2,110.00	1,594.89	515.11	Covered
16 SHARES OF RLI CORP	07/06/2016	02/23/2016	1,081.26	1,008.64	72.62	Covered
8 SHARES OF RLI CORP	07/06/2016	02/23/2016	540.42	504.32	36.10	Covered
54 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/03/2016	328.20	538.10	-209.90	Covered
62 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/03/2016	381.38	617.82	-236.44	Covered
36 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/03/2016	219.77	358.73	-138.96	Covered
9 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/04/2016	54.94	88.27	-33.33	Covered
124 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/04/2016	756.97	1,218.36	-461.39	Covered
5 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/04/2016	29.87	49.13	-19.26	Covered
106 SHARES OF THE CHEMOURS COMPANY	07/06/2016	05/05/2016	633.24	1,081.67	-448 43	Covered
25 SHARES OF DELUXE CORP W/1 RT/SH	07/08/2016	02/23/2016	1,696.74	1,383.00	313.74	Covered
37 SHARES OF SKYWEST INC	07/11/2016	02/23/2016	1,015.55	613.46	402.09	Covered
12 SHARES OF DELUXE CORP W/1 RT/SH	07/11/2016	02/23/2016	817.82	663.84	153.98	Covered
13 SHARES OF SKYWEST INC	07/12/2016	02/23/2016	363.67	215.54	148.13	Covered
92 SHARES OF CUBESMART	07/14/2016	02/23/2016	2,866.00	2,756 32	109.68	Covered
6 SHARES OF ENTEGRIS INC	07/14/2016	02/23/2016	90.44	72.60	17.84	Covered
61 SHARES OF CUBESMART	07/15/2016	02/23/2016	1,875.46	1,827.56	47.90	Covered
18 SHARES OF ENTEGRIS INC	07/15/2016	02/23/2016	269.72	217.80	51.92	Covered
8 SHARES OF ENTEGRIS INC	07/18/2016	02/23/2016	120.13	96.80	23.33	Covered
15 SHARES OF INTERSIL CORP	07/18/2016	02/23/2016	216.18	185.40	30.78	Covered
110 SHARES OF INTERSIL CORP	07/18/2016	02/23/2016	1,585.20	1,359.60	225.60	Covered
14 SHARES OF ENTEGRIS INC	07/19/2016	02/23/2016	208.70	169.40	39.30	Covered
114 SHARES OF CYPRESS SEMICONDUCTOR CORP	07/19/2016	02/23/2016	1,310.34	840.87	469.47	Covered
17 SHARES OF PTC INC	07/20/2016	02/23/2016	674.80	510.68	164.12	Covered
48 SHARES OF PTC INC	07/20/2016	02/23/2016	1,896.19	1,441.92	454.27	Covered
9 SHARES OF OPUS BANK	07/20/2016	02/23/2016	325.68	283.14	42.54	Covered
19 SHARES OF ENTEGRIS INC	07/20/2016	02/23/2016	284.02	229.90	54.12	Covered
12 SHARES OF WELLCARE HEALTH PLANS INC	07/21/2016	02/23/2016	1,290.09	1,086.84	203.25	Covered
54 SHARES OF CROCS INC	07/21/2016	02/23/2016	631.84	501.12	130.72	Covered

37 SHARES OF WELLCARE HEALTH PLANS INC	07/21/2016	02/23/2016	3,989.18	3,351.09	638.09	Covered
5 SHARES OF OPUS BANK	07/21/2016	02/23/2016	179.32	157.30	22.02	Covered
19 SHARES OF ENTEGRIS INC	07/21/2016	02/23/2016	279.90	229.90	50.00	Covered
18 SHARES OF CROCS INC	07/22/2016	02/23/2016	201.67	167.04	34.63	Covered
34 SHARES OF CROCS INC	07/22/2016	02/23/2016	387.76	315 52	72.24	Covered
50 SHARES OF OPUS BANK	07/22/2016	02/23/2016	1,812.79	1,573.00	239.79	Covered
17 SHARES OF WELLCARE HEALTH PLANS INC	07/22/2016	02/23/2016	1,841.02	1,539.69	301.33	Covered
31 SHARES OF ENGILITY HOLDINGS INC	07/22/2016	02/23/2016	802.52	423.46	379.06	Covered
28 SHARES OF ENGILITY HOLDINGS INC	07/25/2016	02/23/2016	765.57	382.48	383.09	Covered
32 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	07/25/2016	02/23/2016	1,804.76	1,549.44	255.32	Covered
7 SHARES OF OPUS BANK	07/25/2016	02/23/2016	229.24	220.22	9.02	Covered
10 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	07/25/2016	02/23/2016	565.41	484.20	81.21	Covered
49 SHARES OF OPUS BANK	07/25/2016	02/23/2016	1,584.72	1,541.54	43.18	Covered
13 SHARES OF ENGILITY HOLDINGS INC	07/25/2016	02/23/2016	383.64	177.58	206.06	Covered
3 SHARES OF G-III APPAREL GROUP LTD	07/25/2016	06/02/2016	134.20	122.06	12.14	Covered
8 SHARES OF G-III APPAREL GROUP LTD	07/25/2016	06/03/2016	357.88	332.27	25.61	Covered
2 SHARES OF G-III APPAREL GROUP LTD	07/25/2016	06/03/2016	89.54	83.07	6.47	Covered
18 SHARES OF SKYWEST INC	07/26/2016	02/23/2016	525.34	298.44	226.90	Covered
7 SHARES OF TREEHOUSE FOODS INC	07/26/2016	02/23/2016	713.49	591.64	121.85	Covered
14 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/03/2016	543.47	581.47	-38.00	Covered
9 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/06/2016	349.37	381.29	-31.92	Covered
107 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	07/26/2016	02/23/2016	1,399.38	1,206.96	192.42	Covered
10 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/06/2016	393.87	423.66	-29.79	Covered
24 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/07/2016	945 28	1,028.37	-83.09	Covered
9 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/08/2016	354.48	389.96	-35.48	Covered
14 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/13/2016	551.41	597.50	-46 09	Covered
14 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/16/2016	551.41	616.10	-64.69	Covered
3 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/23/2016	118.16	135.18	-17.02	Covered
4 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/24/2016	157.55	175.35	-17.80	Covered
8 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/27/2016	315 08	340 16	-25.08	Covered
10 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	06/27/2016	394.99	425.20	-30.21	Covered
5 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	07/14/2016	197.50	252.07	-54.57	Covered
1 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	07/15/2016	39.50	50.71	-11.21	Covered
4 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	07/15/2016	158.00	201.92	-43.92	Covered
6 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	07/15/2016	237.00	304.43	-67.43	Covered
16 SHARES OF G-III APPAREL GROUP LTD	07/26/2016	07/18/2016	631.98	821.72	-189.74	Covered
9 SHARES OF JAMES RIVER GROUP HOLDINGS LTD	07/27/2016	02/23/2016	299.02	271.80	27.22	Covered
26 SHARES OF JAMES RIVER GROUP HOLDINGS LTD	07/27/2016	02/23/2016	863.60	785.20	78.40	Covered

3 SHARES OF TREEHOUSE FOODS INC	07/27/2016	02/23/2016	301.82	253.56	48.26	Covered
6 SHARES OF TREEHOUSE FOODS INC	07/27/2016	02/23/2016	605.56	507.12	98.44	Covered
30 SHARES OF ENGILITY HOLDINGS INC	07/27/2016	02/23/2016	885.03	409.80	475.23	Covered
3 SHARES OF TREEHOUSE FOODS INC	07/28/2016	02/23/2016	304.15	253.56	50.59	Covered
17 SHARES OF KNIGHT TRANS INC	07/29/2016	02/23/2016	510.24	430.95	79.29	Covered
2 SHARES OF CALATLANTIC GROUP INC	07/29/2016	02/23/2016	75.58	57.18	18.40	Covered
68 SHARES OF CALATLANTIC GROUP INC	07/29/2016	02/23/2016	2,547.29	1,944.12	603.17	Covered
14 SHARES OF INTEGER HOLDINGS CORPORATION	07/29/2016	02/23/2016	328.03	482.05	-154.02	Covered
19 SHARES OF INTEGER HOLDINGS CORPORATION	07/29/2016	02/23/2016	515.71	654.21	-138.50	Covered
53 SHARES OF INTEGER HOLDINGS CORPORATION	07/29/2016	02/23/2016	1,229.21	1,824.89	-595.68	Covered
6 SHARES OF TREEHOUSE FOODS INC	07/29/2016	02/23/2016	621.40	507.12	114.28	Covered
37 SHARES OF KNIGHT TRANS INC	07/29/2016	02/23/2016	1,110.16	937.95	172.21	Covered
26 SHARES OF INTEGER HOLDINGS CORPORATION	07/29/2016	02/23/2016	608.80	895.23	-286.43	Covered
27 SHARES OF INTEGER HOLDINGS CORPORATION	08/01/2016	02/23/2016	619.20	929 66	-310.46	Covered
8 SHARES OF TREEHOUSE FOODS INC	08/01/2016	02/23/2016	825.66	676.16	149.50	Covered
12 SHARES OF INTEGER HOLDINGS CORPORATION	08/01/2016	02/23/2016	276 69	413 18	-136.49	Covered
10 SHARES OF INTEGER HOLDINGS CORPORATION	08/01/2016	02/23/2016	233.55	344.32	-110.77	Covered
8 SHARES OF INTEGER HOLDINGS CORPORATION	08/01/2016	06/10/2016	186.84	263.52	-76.68	Covered
8 SHARES OF TREEHOUSE FOODS INC	08/02/2016	02/23/2016	812.78	676.16	136.62	Covered
43 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/02/2016	08/21/2015	668.81	745.25	-76.44	Covered
47 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/02/2016	08/21/2015	727.39	814.58	-87.19	Covered
48 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/02/2016	08/24/2015	742.87	797.26	-54.39	Covered
113 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/03/2016	08/24/2015	1,723.93	1,876.87	-152.94	Covered
142 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/03/2016	08/24/2015	2,186.47	2,358 55	-172.08	Covered
28 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/03/2016	08/24/2015	427.57	465.07	-37.50	Covered
55 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/04/2016	08/24/2015	836.23	913.52	-77.29	Covered
116 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/04/2016	08/25/2015	1,763.70	1,933.18	-169.48	Covered
57 SHARES OF TREEHOUSE FOODS INC	08/04/2016	02/23/2016	5,496.91	4,817.64	679.27	Covered
5 SHARES OF TREEHOUSE FOODS INC	08/04/2016	03/07/2016	482.19	427.98	54.21	Covered
18 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/04/2016	08/25/2015	273.15	299.98	-26.83	Covered
53 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/04/2016	02/23/2016	804.28	922.20	-117.92	Covered
17 SHARES OF CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	08/04/2016	06/10/2016	257.97	325.38	-67.41	Covered
18 SHARES OF AMSURG CORP	08/04/2016	02/23/2016	1,262.76	1,287.36	-24.60	Covered
46 SHARES OF AMSURG CORP	08/04/2016	02/23/2016	3,219.75	3,289.92	-70.17	Covered
21 SHARES OF AMSURG CORP	08/05/2016	02/23/2016	1,481.46	1,501.92	-20.46	Covered
31 SHARES OF AMSURG CORP	08/05/2016	02/23/2016	2,195.37	2,217.12	-21.75	Covered
47 SHARES OF FIRST COMWLTH FINL CORP	08/05/2016	02/23/2016	463.37	399.50	63.87	Covered
29 SHARES OF CENTRAL PACIFIC FINANCIAL CO	08/05/2016	02/23/2016	734.88	576.81	158.07	Covered

8 SHARES OF FIRST COMWLTH FINL CORP	08/05/2016	02/23/2016	78.77	68.00	10 77	Covered
6 SHARES OF PRIMORIS SERVICES CORP	08/05/2016	02/23/2016	104.56	119.58	-15.02	Covered
30 SHARES OF PRIMORIS SERVICES CORP	08/05/2016	02/23/2016	509.08	597.90	-88.82	Covered
35 SHARES OF PRIMORIS SERVICES CORP	08/05/2016	02/23/2016	604.17	697.55	-93.38	Covered
30 SHARES OF FIRST FINANCIAL BANCORP	08/08/2016	02/23/2016	648.18	507.60	140.58	Covered
25 SHARES OF FIRST FINANCIAL BANCORP	08/08/2016	02/23/2016	543.11	423.00	120.11	Covered
15 SHARES OF CENTRAL PACIFIC FINANCIAL CO	08/08/2016	02/23/2016	376.24	298.35	77.89	Covered
36 SHARES OF FIRST COMWLTH FINL CORP	08/08/2016	02/23/2016	351.64	306.00	45.64	Covered
48 SHARES OF PRIMORIS SERVICES CORP	08/08/2016	02/23/2016	817.61	956.64	-139.03	Covered
17 SHARES OF PRIMORIS SERVICES CORP	08/09/2016	02/23/2016	288.31	338.81	-50.50	Covered
8 SHARES OF FIRST COMWLTH FINL CORP	08/09/2016	02/23/2016	78.71	68.00	10.71	Covered
21 SHARES OF PRIMORIS SERVICES CORP	08/09/2016	02/23/2016	351.70	418.53	-66.83	Covered
18 SHARES OF PRIMORIS SERVICES CORP	08/09/2016	02/23/2016	301.01	358.74	-57.73	Covered
37 SHARES OF FIRST COMWLTH FINL CORP	08/09/2016	02/23/2016	363.65	314.50	49.15	Covered
21 SHARES OF MERITOR INC	08/09/2016	02/23/2016	214.15	152.25	61.90	Covered
20 SHARES OF FIRST FINANCIAL BANCORP	08/09/2016	02/23/2016	433.63	338.40	95.23	Covered
9 SHARES OF FIRST FINANCIAL BANCORP	08/10/2016	02/23/2016	192.44	152.28	40.16	Covered
103 SHARES OF PRIMORIS SERVICES CORP	08/10/2016	02/23/2016	1,746.86	2,052.79	-305.93	Covered
9 SHARES OF PRIMORIS SERVICES CORP	08/10/2016	02/23/2016	152.63	179.37	-26.74	Covered
11 SHARES OF FIRST COMWLTH FINL CORP	08/10/2016	02/23/2016	107.68	93.50	14.18	Covered
19 SHARES OF MERITOR INC	08/10/2016	02/23/2016	194.85	137.75	57.10	Covered
11 SHARES OF FIRST COMWLTH FINL CORP	08/10/2016	02/23/2016	107.52	93.50	14.02	Covered
18 SHARES OF MERITOR INC	08/11/2016	02/23/2016	185.05	130.50	54.55	Covered
27 SHARES OF PRIMORIS SERVICES CORP	08/11/2016	02/23/2016	466.14	538.11	-71 97	Covered
14 SHARES OF PRIMORIS SERVICES CORP	08/11/2016	02/23/2016	249.47	279.02	-29.55	Covered
36 SHARES OF PRIMORIS SERVICES CORP	08/11/2016	02/23/2016	638.69	717.48	-78.79	Covered
94 SHARES OF PRIMORIS SERVICES CORP	08/11/2016	02/23/2016	1,640.51	1,873.42	-232.91	Covered
57 SHARES OF LEXINGTON REALTY TRUST	08/11/2016	02/23/2016	609.08	428.07	181.01	Covered
11 SHARES OF FIRST FINANCIAL BANCORP	08/11/2016	02/23/2016	235.64	186.12	49.52	Covered
5 SHARES OF FIRST FINANCIAL BANCORP	08/12/2016	02/23/2016	105.98	84.60	21.38	Covered
86 SHARES OF MERITOR INC	08/15/2016	02/23/2016	935.65	623.50	312.15	Covered
12 SHARES OF PRIMORIS SERVICES CORP	08/15/2016	02/23/2016	214.16	239.16	-25.00	Covered
27 SHARES OF BWX TECHNOLOGIES INC	08/17/2016	02/23/2016	1,048.06	837.27	210.79	Covered
28 SHARES OF PRIMORIS SERVICES CORP	08/18/2016	02/23/2016	495.88	558.04	-62.16	Covered
14 SHARES OF PRIMORIS SERVICES CORP	08/18/2016	03/08/2016	247.94	324.57	-76.63	Covered
23 SHARES OF PRIMORIS SERVICES CORP	08/18/2016	06/10/2016	407.34	468.63	-61.29	Covered
76 SHARES OF LEXINGTON REALTY TRUST	08/18/2016	02/23/2016	815.61	570.76	244.85	Covered
10 SHARES OF PHYSICIANS REALTY TRUST	08/18/2016	02/23/2016	208.88	174.40	34.48	Covered

17 SHARES OF PHYSICIANS REALTY TRUST	08/18/2016	02/23/2016	355.16	296.48	58.68	Covered
8 SHARES OF MEDICAL PROPERITIES TRUST INC	08/18/2016	02/23/2016	121.63	88.80	32.83	Covered
21 SHARES OF DEAN FOODS CO	08/18/2016	03/07/2016	354.94	406.75	-51.81	Covered
47 SHARES OF MEDICAL PROPERITIES TRUST INC	08/18/2016	02/23/2016	718.11	521.70	196.41	Covered
47 SHARES OF MEDICAL PROPERITIES TRUST INC	08/19/2016	02/23/2016	715.64	521.70	193.94	Covered
17 SHARES OF MEDICAL PROPERITIES TRUST INC	08/19/2016	02/23/2016	258.99	188.70	70.29	Covered
49 SHARES OF LEXINGTON REALTY TRUST	08/19/2016	02/23/2016	518.43	367.99	150.44	Covered
23 SHARES OF PHYSICIANS REALTY TRUST	08/19/2016	02/23/2016	477.60	401.12	76.48	Covered
8 SHARES OF INTERSIL CORP	08/22/2016	02/23/2016	151.79	98.88	52.91	Covered
91 SHARES OF INTERSIL CORP	08/22/2016	02/23/2016	1,703.70	1,124.76	578.94	Covered
58 SHARES OF LEXINGTON REALTY TRUST	08/22/2016	02/23/2016	615.82	435.58	180.24	Covered
49 SHARES OF INTERSIL CORP	08/23/2016	02/23/2016	920.97	605.64	315.33	Covered
31 SHARES OF INTERSIL CORP	08/23/2016	02/23/2016	578.30	383.16	195.14	Covered
24 SHARES OF INTERSIL CORP	08/23/2016	02/23/2016	444.25	296.64	147.61	Covered
18 SHARES OF TECH DATA CORP	08/23/2016	02/23/2016	1,463.28	1,238.76	224.52	Covered
2 SHARES OF TECH DATA CORP	08/24/2016	02/23/2016	162.84	137.64	25.20	Covered
4 SHARES OF HANOVER INSURANCE GROUP COMMON	08/24/2016	02/24/2016	309.61	334.56	-24.95	Covered
4 SHARES OF HANOVER INSURANCE GROUP COMMON	08/24/2016	02/25/2016	309.60	338.95	-29.35	Covered
6 SHARES OF PNM RESOURCES INC	08/24/2016	02/23/2016	196.50	196.20	0.30	Covered
12 SHARES OF ALLETE INC NEW COMMON	08/24/2016	02/23/2016	718.97	637.80	81.17	Covered
5 SHARES OF HANOVER INSURANCE GROUP COMMON	08/24/2016	02/25/2016	386.37	423.69	-37.32	Covered
4 SHARES OF HANOVER INSURANCE GROUP COMMON	08/24/2016	02/26/2016	309.09	336.29	-27.20	Covered
25 SHARES OF PNM RESOURCES INC	08/24/2016	02/23/2016	821.34	817.50	3.84	Covered
7 SHARES OF SOUTH JERSEY INDUSTRIES INC	08/24/2016	02/23/2016	211.76	185.50	26.26	Covered
72 SHARES OF KNIGHT TRANS INC	08/25/2016	02/23/2016	2,052.55	1,825.20	227.35	Covered
65 SHARES OF LEXINGTON REALTY TRUST	08/25/2016	02/23/2016	701.75	488.15	213.60	Covered
10 SHARES OF HANOVER INSURANCE GROUP COMMON	08/25/2016	02/26/2016	774.55	840.72	-66.17	Covered
47 SHARES OF PNM RESOURCES INC	08/25/2016	02/23/2016	1,538.88	1,536.90	1.98	Covered
2 SHARES OF KNIGHT TRANS INC	08/25/2016	02/23/2016	57.48	50.70	6.78	Covered
31 SHARES OF ALLETE INC NEW COMMON	08/25/2016	02/23/2016	1,862.26	1,647 65	214.61	Covered
1 SHARES OF PNM RESOURCES INC	08/25/2016	02/23/2016	32.73	32.70	0.03	Covered
54 SHARES OF SOUTH JERSEY INDUSTRIES INC	08/25/2016	02/23/2016	1,637.35	1,431.00	206.35	Covered
24 SHARES OF SOUTH JERSEY INDUSTRIES INC	08/26/2016	02/23/2016	727.78	636.00	91.78	Covered
130 SHARES OF PHYSICIANS REALTY TRUST	08/26/2016	02/23/2016	2,731.88	2,267.20	464.68	Covered
11 SHARES OF HANOVER INSURANCE GROUP COMMON	08/26/2016	02/26/2016	850.50	924.79	-74.29	Covered
11 SHARES OF MEDICAL PROPERITIES TRUST INC	08/26/2016	02/23/2016	165.68	122.10	43.58	Covered
143 SHARES OF MEDICAL PROPERITIES TRUST INC	08/26/2016	02/23/2016	2,157.69	1,587.30	570.39	Covered
16 SHARES OF KNIGHT TRANS INC	08/26/2016	02/23/2016	455.83	405.60	50.23	Covered

50 SHARES OF KNIGHT TRANS INC	08/26/2016	02/23/2016	1,420.67	1,267.50	153.17	Covered
165 SHARES OF LEXINGTON REALTY TRUST	08/26/2016	02/23/2016	1,747.59	1,239.15	508.44	Covered
4 SHARES OF HANOVER INSURANCE GROUP COMMON	08/26/2016	02/26/2016	307.85	336.29	-28.44	Covered
3 SHARES OF HANOVER INSURANCE GROUP COMMON	08/26/2016	03/01/2016	230.89	254.62	-23.73	Covered
2 SHARES OF FIRST INDUSTRIAL REALTY TRUST W/1 RT/SH	08/26/2016	05/04/2016	56.62	47.30	9.32	Covered
58 SHARES OF FIRST INDUSTRIAL REALTY TRUST W/1 RT/SH	08/26/2016	05/04/2016	1,641.90	1,369.49	272.41	Covered
40 SHARES OF FIRST INDUSTRIAL REALTY TRUST W/1 RT/SH	08/26/2016	05/05/2016	1,132.35	957.26	175.09	Covered
57 SHARES OF INTERSIL CORP	08/29/2016	02/23/2016	1,063.46	704.52	358.94	Covered
2 SHARES OF HANOVER INSURANCE GROUP COMMON	08/29/2016	03/01/2016	155.65	169.75	-14.10	Covered
2 SHARES OF HANOVER INSURANCE GROUP COMMON	08/29/2016	03/01/2016	155.65	170.08	-14.43	Covered
4 SHARES OF HANOVER INSURANCE GROUP COMMON	08/29/2016	03/04/2016	311.29	342.51	-31.22	Covered
11 SHARES OF INTERSIL CORP	08/29/2016	02/23/2016	205.53	135.96	69.57	Covered
17 SHARES OF KNIGHT TRANS INC	08/29/2016	02/23/2016	485.18	430.95	54.23	Covered
8 SHARES OF HANOVER INSURANCE GROUP COMMON	08/30/2016	03/04/2016	624.14	685.01	-60.87	Covered
122 SHARES OF INTERSIL CORP	08/31/2016	02/23/2016	2,434.39	1,507.92	926.47	Covered
7 SHARES OF INTERSIL CORP	08/31/2016	02/23/2016	140.06	86 52	53.54	Covered
36 SHARES OF KNIGHT TRANS INC	08/31/2016	02/23/2016	1,010.71	912.60	98.11	Covered
7 SHARES OF KNIGHT TRANS INC	08/31/2016	02/23/2016	198.34	177.45	20.89	Covered
7 SHARES OF INTERSIL CORP	09/02/2016	02/23/2016	141.29	86.52	54.77	Covered
57 SHARES OF INTERSIL CORP	09/02/2016	02/23/2016	1,148.31	704.52	443.79	Covered
36 SHARES OF KNIGHT TRANS INC	09/02/2016	02/23/2016	1,015.97	912.60	103.37	Covered
7 SHARES OF HANOVER INSURANCE GROUP COMMON	09/02/2016	03/04/2016	546.56	599.39	-52.83	Covered
1 SHARES OF HANOVER INSURANCE GROUP COMMON	09/02/2016	03/07/2016	78.08	85.61	-7.53	Covered
6 SHARES OF KNIGHT TRANS INC	09/06/2016	02/23/2016	170.32	152.10	18.22	Covered
23 SHARES OF KNIGHT TRANS INC	09/06/2016	03/04/2016	652.87	596 85	56 02	Covered
65 SHARES OF PARSLEY ENERGY INC - CLASS A	09/06/2016	02/23/2016	2,238.53	1,036.75	1,201.78	Covered
6 SHARES OF HANOVER INSURANCE GROUP COMMON	09/06/2016	03/07/2016	464.77	513.66	-48.89	Covered
6 SHARES OF HANOVER INSURANCE GROUP COMMON	09/06/2016	04/05/2016	464.77	537.10	-72.33	Covered
125 SHARES OF PARSLEY ENERGY INC - CLASS A	09/06/2016	02/23/2016	4,300.20	1,993.75	2,306.45	Covered
11 SHARES OF HANOVER INSURANCE GROUP COMMON	09/06/2016	04/05/2016	851.77	984.68	-132.91	Covered
54 SHARES OF PARSLEY ENERGY INC - CLASS A	09/06/2016	02/23/2016	1,872.52	861.30	1,011.22	Covered
28 SHARES OF PARSLEY ENERGY INC - CLASS A	09/07/2016	02/23/2016	963.45	446.60	516.85	Covered
33 SHARES OF PARSLEY ENERGY INC - CLASS A	09/07/2016	02/23/2016	1,137.02	526.35	610.67	Covered
66 SHARES OF PARSLEY ENERGY INC - CLASS A	09/07/2016	02/23/2016	2,272.55	1,052.70	1,219.85	Covered
19 SHARES OF PARSLEY ENERGY INC - CLASS A	09/07/2016	03/04/2016	654.22	366.61	287.61	Covered
7 SHARES OF PARSLEY ENERGY INC - CLASS A	09/07/2016	06/29/2016	241.02	184.50	56.52	Covered
159 SHARES OF INTERSIL CORP	09/13/2016	02/23/2016	3,419.53	1,965.24	1,454.29	Covered
73 SHARES OF INTERSIL CORP	09/13/2016	02/23/2016	1,572.47	902.28	670.19	Covered

3 SHARES OF INTERSIL CORP	09/13/2016	03/04/2016	64.62	41.55	23 07	Covered
19 SHARES OF INTERSIL CORP	09/13/2016	03/04/2016	409.27	265.09	144 18	Covered
68 SHARES OF INTERSIL CORP	09/13/2016	05/20/2016	1,464.78	856.26	608.52	Covered
41 SHARES OF CYPRESS SEMICONDUCTOR CORP	09/14/2016	02/23/2016	478.66	309.78	168.88	Covered
9 SHARES OF CYPRESS SEMICONDUCTOR CORP	09/14/2016	02/23/2016	104.98	68.00	36.98	Covered
57 SHARES OF CYPRESS SEMICONDUCTOR CORP	09/15/2016	02/23/2016	673.70	430.67	243.03	Covered
2 SHARES OF CYPRESS SEMICONDUCTOR CORP	09/15/2016	02/23/2016	23.68	15.11	8.57	Covered
15 SHARES OF TECH DATA CORP	09/19/2016	02/23/2016	1,256.45	1,032.30	224.15	Covered
9 SHARES OF TECH DATA CORP	09/19/2016	02/23/2016	751.79	619.38	132.41	Covered
1 SHARES OF MARRIOTT VACATIONS WORLD	09/20/2016	02/23/2016	75.00	54.65	20.35	Covered
126 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/07/2016	736 61	1,240.10	-503.49	Covered
71 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/08/2016	415.08	728.30	-313.22	Covered
28 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/08/2016	166.67	287.21	-120.54	Covered
102 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/08/2016	607.17	1,037.80	-430.63	Covered
37 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/08/2016	220.20	376.46	-156.26	Covered
88 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/08/2016	523.72	896.72	-373.00	Covered
30 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/10/2016	178.54	311.33	-132.79	Covered
4 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	03/10/2016	23.81	41.85	-18.04	Covered
25 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	04/01/2016	148.78	272.40	-123.62	Covered
2 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	04/01/2016	11.90	21.59	-9.69	Covered
33 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	04/01/2016	196.39	359.72	-163.33	Covered
10 SHARES OF ASCENA RETAIL GROUP INC	09/20/2016	05/20/2016	59.52	72.43	-12.91	Covered
5 SHARES OF MARRIOTT VACATIONS WORLD	09/20/2016	02/23/2016	372.07	273.25	98.82	Covered
26 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	05/20/2016	143.60	188.32	-44.72	Covered
52 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	05/20/2016	280.25	376.63	-96.38	Covered
4 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	06/29/2016	21.56	27.98	-6.42	Covered
33 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	06/29/2016	177.85	230.92	-53.07	Covered
26 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	06/29/2016	147.67	181.94	-34.27	Covered
27 SHARES OF ASCENA RETAIL GROUP INC	09/21/2016	06/29/2016	151.18	188.94	-37.76	Covered
13 SHARES OF MARRIOTT VACATIONS WORLD	09/21/2016	02/23/2016	971.38	710.45	260.93	Covered
10 SHARES OF MARRIOTT VACATIONS WORLD	09/21/2016	02/23/2016	736.47	546.50	189.97	Covered
7 SHARES OF MARRIOTT VACATIONS WORLD	09/22/2016	02/23/2016	521.03	382.55	138.48	Covered
21 SHARES OF MARRIOTT VACATIONS WORLD	09/22/2016	02/23/2016	1,581.05	1,147.65	433.40	Covered
24 SHARES OF MARRIOTT VACATIONS WORLD	09/22/2016	02/23/2016	1,804.25	1,311.60	492.65	Covered
6 SHARES OF MARRIOTT VACATIONS WORLD	09/22/2016	03/04/2016	451.06	386.18	64.88	Covered
49 SHARES OF CROCS INC	09/23/2016	02/23/2016	415.83	454.72	-38.89	Covered
124 SHARES OF CROCS INC	09/26/2016	02/23/2016	1,024.04	1,150.72	-126.68	Covered
6 SHARES OF CROCS INC	09/26/2016	02/23/2016	49.85	55.68	-5.83	Covered

17 SHARES OF ADTRAN INC	09/26/2016	02/23/2016	319.11	317.90	1.21	Covered
52 SHARES OF CROCS INC	09/27/2016	02/23/2016	431.50	482.56	-51.06	Covered
14 SHARES OF ADTRAN INC	09/27/2016	02/23/2016	264.31	261.80	2.51	Covered
17 SHARES OF ADTRAN INC	09/27/2016	02/23/2016	319.86	317.90	1.96	Covered
18 SHARES OF BENCHMARK ELECTRONICS INC	09/27/2016	02/23/2016	448.78	389.88	58.90	Covered
7 SHARES OF BENCHMARK ELECTRONICS INC	09/28/2016	02/23/2016	174.13	151.62	22.51	Covered
18 SHARES OF ADTRAN INC	09/28/2016	02/23/2016	339.64	336.60	3.04	Covered
5 SHARES OF BENCHMARK ELECTRONICS INC	09/28/2016	02/23/2016	125.92	108.30	17.62	Covered
18 SHARES OF CROCS INC	09/28/2016	02/23/2016	149.50	167.04	-17.54	Covered
30 SHARES OF CROCS INC	09/28/2016	02/23/2016	248.74	278.40	-29.66	Covered
137 SHARES OF CROCS INC	09/28/2016	02/23/2016	1,141.82	1,271.36	-129.54	Covered
9 SHARES OF BENCHMARK ELECTRONICS INC	09/29/2016	02/23/2016	221.35	194.94	26.41	Covered
76 SHARES OF CROCS INC	09/29/2016	02/23/2016	635.77	705.28	-69.51	Covered
42 SHARES OF ADTRAN INC	09/29/2016	02/23/2016	789.64	785.40	4.24	Covered
15 SHARES OF CROCS INC	09/29/2016	02/23/2016	123.79	139.20	-15.41	Covered
22 SHARES OF ADTRAN INC	09/29/2016	02/23/2016	411.94	411.40	0.54	Covered
74 SHARES OF CROCS INC	09/30/2016	02/23/2016	614.97	686.72	-71.75	Covered
15 SHARES OF CROCS INC	09/30/2016	03/01/2016	124.66	133.13	-8.47	Covered
3 SHARES OF CROCS INC	09/30/2016	03/01/2016	24.93	26.87	-1.94	Covered
5 SHARES OF CROCS INC	09/30/2016	03/01/2016	41.55	45.23	-3.68	Covered
10 SHARES OF CROCS INC	09/30/2016	03/01/2016	82.84	90.45	-7.61	Covered
111 SHARES OF JANUS CAPITAL GROUP INC	10/03/2016	02/23/2016	1,791.16	1,390.83	400.33	Covered
26 SHARES OF CROCS INC	10/03/2016	03/01/2016	211.50	235.18	-23.68	Covered
9 SHARES OF CROCS INC	10/03/2016	03/01/2016	73.65	81.41	-7.76	Covered
35 SHARES OF CROCS INC	10/03/2016	06/03/2016	286.41	363.36	-76.95	Covered
112 SHARES OF JANUS CAPITAL GROUP INC	10/03/2016	02/23/2016	1,840.48	1,403.36	437.12	Covered
278 SHARES OF JANUS CAPITAL GROUP INC	10/03/2016	02/23/2016	4,486.38	3,483.34	1,003.04	Covered
53 SHARES OF JANUS CAPITAL GROUP INC	10/04/2016	02/23/2016	808.56	664.09	144.47	Covered
28 SHARES OF JANUS CAPITAL GROUP INC	10/04/2016	02/23/2016	417.03	350.84	66.19	Covered
8 SHARES OF TECH DATA CORP	10/05/2016	02/23/2016	687.72	550.56	137.16	Covered
39 SHARES OF JANUS CAPITAL GROUP INC	10/06/2016	02/23/2016	570.00	488.67	81.33	Covered
3 SHARES OF JANUS CAPITAL GROUP INC	10/06/2016	02/23/2016	44.11	37.59	6.52	Covered
.11 SHARES OF COUSINS PROPERTIES INC	10/11/2016	02/23/2016	0.70	0.89	-0.19	Covered
17 SHARES OF JANUS CAPITAL GROUP INC	10/07/2016	02/23/2016	236.68	213.01	23.67	Covered
5 SHARES OF JANUS CAPITAL GROUP INC	10/07/2016	02/23/2016	70.67	62.65	8.02	Covered
71 SHARES OF JANUS CAPITAL GROUP INC	10/07/2016	02/23/2016	1,003.46	889.63	113.83	Covered
54 SHARES OF JANUS CAPITAL GROUP INC	10/07/2016	03/07/2016	763.20	755.89	7.31	Covered
9.78 SHARES OF PARKWAY INC	10/11/2016	10/07/2016	191.83	213.64	-21.81	Covered

4.22 SHARES OF PARKWAY INC	10/11/2016	10/07/2016	82.77	92 19	-9.42	Covered
60 SHARES OF PARKWAY INC	10/11/2016	10/07/2016	1,159.19	1,310.70	-151.51	Covered
6 SHARES OF PARKWAY INC	10/11/2016	10/07/2016	115.28	131.07	-15.79	Covered
9 SHARES OF WESTERN ALLIANCE BANCORP	10/13/2016	02/23/2016	334.21	264.87	69.34	Covered
2 SHARES OF WESTERN ALLIANCE BANCORP	10/13/2016	02/23/2016	74 27	58.86	15.41	Covered
28 SHARES OF WESTERN ALLIANCE BANCORP	10/13/2016	02/23/2016	1,042 75	824.04	218.71	Covered
14 SHARES OF FIRST FINANCIAL BANCORP	10/13/2016	02/23/2016	295.84	236.88	58.96	Covered
20 SHARES OF CENTRAL PACIFIC FINANCIAL CO	10/13/2016	02/23/2016	494.55	397.80	96.75	Covered
32 SHARES OF WESTERN ALLIANCE BANCORP	10/14/2016	02/23/2016	1,194.98	941.76	253.22	Covered
15 SHARES OF FIRST FINANCIAL BANCORP	10/14/2016	02/23/2016	315.98	253.80	62.18	Covered
23 SHARES OF CENTRAL PACIFIC FINANCIAL CO	10/14/2016	02/23/2016	567.79	457 47	110.32	Covered
7 SHARES OF TRIUMPH GROUP INC	10/17/2016	03/17/2016	167.72	223.46	-55.74	Covered
14 SHARES OF EXTRACTION OIL & GAS INC	10/17/2016	10/12/2016	300.36	266.00	34.36	Covered
3 SHARES OF EXTRACTION OIL & GAS INC	10/17/2016	10/12/2016	64.36	57.00	7.36	Covered
13 SHARES OF EXTRACTION OIL & GAS INC	10/17/2016	10/12/2016	278.91	247.00	31.91	Covered
3 SHARES OF TRIUMPH GROUP INC	10/17/2016	03/17/2016	71.95	95.77	-23.82	Covered
15 SHARES OF EXTRACTION OIL & GAS INC	10/17/2016	10/12/2016	319.51	285.00	34.51	Covered
14 SHARES OF TRIUMPH GROUP INC	10/18/2016	03/17/2016	334.28	446.91	-112.63	Covered
15 SHARES OF TRIUMPH GROUP INC	10/18/2016	03/18/2016	358.15	493.91	-135.76	Covered
19 SHARES OF TRIUMPH GROUP INC	10/18/2016	04/28/2016	453.66	710.30	-256.64	Covered
13 SHARES OF TRIUMPH GROUP INC	10/18/2016	05/10/2016	310.40	488.94	-178.54	Covered
2 SHARES OF TRIUMPH GROUP INC	10/18/2016	05/10/2016	47.75	74.97	-27.22	Covered
2 SHARES OF TRIUMPH GROUP INC	10/18/2016	05/11/2016	47.75	74.07	-26.32	Covered
10 SHARES OF TRIUMPH GROUP INC	10/18/2016	05/12/2016	238.77	362.99	-124.22	Covered
10 SHARES OF TRIUMPH GROUP INC	10/18/2016	06/30/2016	238.77	351.31	-112.54	Covered
10 SHARES OF TRIUMPH GROUP INC	10/18/2016	07/05/2016	238.77	338.35	-99.58	Covered
15 SHARES OF TRIUMPH GROUP INC	10/18/2016	07/28/2016	358.15	445.77	-87.62	Covered
9 SHARES OF TRIUMPH GROUP INC	10/18/2016	08/01/2016	214.89	273.80	-58.91	Covered
2 SHARES OF TRIUMPH GROUP INC	10/18/2016	08/05/2016	47.75	60.62	-12.87	Covered
32 SHARES OF TRIUMPH GROUP INC	10/18/2016	08/26/2016	764.06	1,015.75	-251.69	Covered
13 SHARES OF TRIUMPH GROUP INC	10/19/2016	08/26/2016	308.19	412.65	-104.46	Covered
21 SHARES OF TRIUMPH GROUP INC	10/19/2016	09/08/2016	497.85	686.85	-189.00	Covered
6 SHARES OF KAISER ALUM CORP	10/20/2016	02/23/2016	437.46	450.48	-13.02	Covered
36 SHARES OF KAISER ALUM CORP	10/20/2016	02/23/2016	2,623.76	2,702.88	-79.12	Covered
9 SHARES OF KAISER ALUM CORP	10/20/2016	02/23/2016	649.28	675.72	-26.44	Covered
19 SHARES OF ENTEGRIS INC	10/20/2016	02/23/2016	307.54	229.90	77.64	Covered
.875 SHARES OF PARKWAY INC	10/13/2016	10/07/2016	16.47	19.11	-2.64	Covered
36 SHARES OF ENTEGRIS INC	10/21/2016	02/23/2016	581.46	435.60	145.86	Covered

32 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/24/2016	157.76	135.02	22.74	Covered
146 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/24/2016	719.76	624.73	95.03	Covered
25 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/24/2016	123.24	105.84	17.40	Covered
202 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/24/2016	966.30	855.21	111.09	Covered
78 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/25/2016	373.13	338.46	34.67	Covered
74 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/25/2016	353.99	326.64	27.35	Covered
37 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/25/2016	177.00	160.06	16.94	Covered
14 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/25/2016	66.97	62.05	4.92	Covered
1 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/26/2016	4.78	4.47	0.31	Covered
24 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/26/2016	117.24	107.28	9.96	Covered
59 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/24/2016	08/26/2016	288.21	270.28	17.93	Covered
24 SHARES OF ENTEGRIS INC	10/24/2016	02/23/2016	388.68	290.40	98.28	Covered
4 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/25/2016	02/23/2016	46.81	45.12	1.69	Covered
13 SHARES OF LITTLEFUSE INC	10/25/2016	02/23/2016	1,772.59	1,481.09	291.50	Covered
39 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/25/2016	02/23/2016	464.51	439.92	24.59	Covered
245 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/25/2016	02/23/2016	2,937.82	2,763.60	174.22	Covered
42 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/25/2016	08/26/2016	194.66	192.40	2.26	Covered
5 SHARES OF KAISER ALUM CORP	10/25/2016	02/23/2016	361.69	375.40	-13.71	Covered
2 SHARES OF KAISER ALUM CORP	10/25/2016	02/23/2016	146.13	150.16	-4.03	Covered
15 SHARES OF RICE ENERGY INC	10/26/2016	03/17/2016	337.73	193.48	144 25	Covered
335 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/26/2016	08/26/2016	1,502.16	1,534.64	-32.48	Covered
5 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/26/2016	08/26/2016	22.42	22.21	0.21	Covered
4 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/26/2016	08/29/2016	17.94	19.59	-1.65	Covered
71 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/26/2016	08/29/2016	318.37	349.43	-31.06	Covered
37 SHARES OF PTC INC	10/26/2016	02/23/2016	1,626.88	1,111.48	515.40	Covered
75 SHARES OF RICE ENERGY INC	10/26/2016	03/17/2016	1,667.67	967.41	700.26	Covered
75 SHARES OF RICE ENERGY INC	10/26/2016	04/06/2016	1,667.66	1,069.73	597.93	Covered
14 SHARES OF PTC INC	10/27/2016	02/23/2016	651.58	420.56	231.02	Covered
45 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/27/2016	08/29/2016	192.82	221.47	-28.65	Covered
45 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/27/2016	02/23/2016	493.27	507.60	-14.33	Covered
131 SHARES OF PTC INC	10/27/2016	02/23/2016	6,012.68	3,935.24	2,077.44	Covered
404 SHARES OF GENWORTH FINANCIAL INC CLASS A	10/27/2016	08/29/2016	1,695.59	1,988.28	-292.69	Covered
45 SHARES OF PTC INC	10/28/2016	02/23/2016	2,085.19	1,351.80	733.39	Covered
14 SHARES OF PTC INC	10/28/2016	03/04/2016	648.72	452.48	196.24	Covered
11 SHARES OF SYNAPTICS INC	10/28/2016	09/09/2016	580.84	614.68	-33.84	Covered
13 SHARES OF SYNAPTICS INC	10/28/2016	09/09/2016	686.45	741.06	-54.61	Covered
13 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/28/2016	02/23/2016	143.51	146.64	-3.13	Covered
13 SHARES OF SYNAPTICS INC	10/28/2016	09/09/2016	696 99	741 05	-44.06	Covered

13 SHARES OF SYNAPTICS INC	10/28/2016	09/12/2016	696.99	746.01	-49.02	Covered
26 SHARES OF SYNAPTICS INC	10/28/2016	09/12/2016	1,393.98	1,481.63	-87.65	Covered
202 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/28/2016	02/23/2016	2,224.62	2,278.56	-53.94	Covered
52 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/28/2016	02/23/2016	571.81	586.56	-14.75	Covered
20 SHARES OF WABASH NATIONAL CORP W/1 RT/SH	10/28/2016	06/29/2016	219.93	247.60	-27.67	Covered
4 SHARES OF KAISER ALUM CORP	10/31/2016	02/23/2016	290.44	300.32	-9.88	Covered
7 SHARES OF KAISER ALUM CORP	11/01/2016	02/23/2016	509.41	525.56	-16.15	Covered
6 SHARES OF KAISER ALUM CORP	11/01/2016	02/23/2016	438.57	450.48	-11.91	Covered
120 SHARES OF DYNEGY INC	11/02/2016	02/23/2016	978.41	940.80	37.61	Covered
230 SHARES OF DYNEGY INC	11/02/2016	02/23/2016	1,691.19	1,803.20	-112.01	Covered
25 SHARES OF DYNEGY INC	11/02/2016	03/04/2016	183.83	296.00	-112.17	Covered
35 SHARES OF DYNEGY INC	11/02/2016	03/04/2016	264.83	414.40	-149.57	Covered
16 SHARES OF DYNEGY INC	11/02/2016	06/03/2016	121.06	331.44	-210.38	Covered
71 SHARES OF DYNEGY INC	11/02/2016	08/26/2016	537.22	938.21	-400.99	Covered
64 SHARES OF DYNEGY INC	11/02/2016	08/26/2016	484.26	858.23	-373 97	Covered
6 SHARES OF KAISER ALUM CORP	11/02/2016	02/23/2016	440.20	450.48	-10.28	Covered
4 SHARES OF KAISER ALUM CORP	11/03/2016	02/23/2016	291.16	300.32	-9.16	Covered
1 SHARES OF KAISER ALUM CORP	11/03/2016	02/23/2016	72.64	75.08	-2.44	Covered
8 SHARES OF KAISER ALUM CORP	11/04/2016	02/23/2016	584.84	600.64	-15.80	Covered
16 SHARES OF FIRST COMWLTH FINL CORP	11/07/2016	02/23/2016	162.76	136.00	26.76	Covered
81 SHARES OF FIRST COMWLTH FINL CORP	11/07/2016	02/23/2016	817.29	688.50	128.79	Covered
8 SHARES OF KAISER ALUM CORP	11/07/2016	02/23/2016	585.73	600.64	-14.91	Covered
26 SHARES OF BANNER CORPORATION	11/08/2016	02/23/2016	1,162.94	991.38	171.56	Covered
36 SHARES OF PHARMERICA CORP -W/I	11/08/2016	02/23/2016	746.88	1,064.88	-318.00	Covered
188 SHARES OF GRAMERCY PROPERTY TRUST	11/09/2016	10/13/2016	1,622.51	1,705.93	-83.42	Covered
74 SHARES OF MOLINA HEALTHCARE INC	11/09/2016	02/23/2016	3,683.34	4,610.20	-926.86	Covered
5 SHARES OF GRAMERCY PROPERTY TRUST	11/09/2016	10/13/2016	42.27	45.37	-3.10	Covered
6 SHARES OF PRIMERICA INC	11/09/2016	08/09/2016	365.45	325.05	40.40	Covered
89 SHARES OF HEALTHSOUTH CORP	11/09/2016	02/23/2016	3,428.23	2,922.76	505.47	Covered
12 SHARES OF MOLINA HEALTHCARE INC	11/09/2016	02/23/2016	602.74	747.60	-144.86	Covered
155 SHARES OF HEALTHSOUTH CORP	11/09/2016	02/23/2016	5,985.73	5,090.20	895.53	Covered
12 SHARES OF HEALTHSOUTH CORP	11/09/2016	03/04/2016	463.41	423.66	39.75	Covered
13 SHARES OF HEALTHSOUTH CORP	11/09/2016	06/03/2016	502.03	529.17	-27.14	Covered
28 SHARES OF PRIMERICA INC	11/09/2016	08/09/2016	1,716.07	1,516.90	199.17	Covered
22 SHARES OF MOLINA HEALTHCARE INC	11/10/2016	02/23/2016	1,103.48	1,370.60	-267.12	Covered
255 SHARES OF GRAMERCY PROPERTY TRUST	11/10/2016	10/13/2016	2,053.13	2,313.90	-260.77	Covered
35 SHARES OF FIRST COMWLTH FINL CORP	11/10/2016	02/23/2016	379.20	297.50	81.70	Covered
160 SHARES OF GRAMERCY PROPERTY TRUST	11/10/2016	10/13/2016	1,292.95	1,451.85	-158.90	Covered

4 SHARES OF FIRST COMWLTH FINL CORP	11/10/2016	02/23/2016	43.65	34.00	9.65	Covered
119 SHARES OF GRAMERCY PROPERTY TRUST	11/10/2016	10/13/2016	960 25	1,079.82	-119.57	Covered
84 SHARES OF GRAMERCY PROPERTY TRUST	11/10/2016	10/28/2016	677.82	765.24	-87.42	Covered
74 SHARES OF FIRST COMWLTH FINL CORP	11/11/2016	02/23/2016	811.01	629.00	182.01	Covered
17 SHARES OF ESTERLINE TECHNOLOGIES CORP	11/11/2016	02/23/2016	1,456.48	947.41	509.07	Covered
40 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	11/25/2015	1,456.38	751.40	704.98	Covered
196 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	11/25/2015	7,136.24	3,706.89	3,429.35	Covered
24 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	11/25/2015	874.30	453.90	420.40	Covered
15 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	03/04/2016	546.43	296.10	250.33	Covered
95 SHARES OF MBIA INC	11/15/2016	03/10/2016	861.49	873.75	-12.26	Covered
9 SHARES OF MBIA INC	11/15/2016	03/11/2016	81.62	83.93	-2.31	Covered
4 SHARES OF MBIA INC	11/15/2016	03/11/2016	36.27	37.65	-1.38	Covered
15 SHARES OF STEWART INFO SVCS	11/15/2016	02/23/2016	670.81	511.80	159.01	Covered
4 SHARES OF MBIA INC	11/15/2016	03/11/2016	36.17	37.65	-1.48	Covered
12 SHARES OF MBIA INC	11/15/2016	03/11/2016	108.41	112.96	-4.55	Covered
11 SHARES OF STEWART INFO SVCS	11/16/2016	02/23/2016	490.20	375.32	114.88	Covered
70 SHARES OF MBIA INC	11/16/2016	03/11/2016	633.41	658.91	-25.50	Covered
5 SHARES OF STEWART INFO SVCS	11/17/2016	02/23/2016	223.66	170.60	53.06	Covered
22 SHARES OF DELUXE CORP W/1 RT/SH	11/17/2016	02/23/2016	1,468.41	1,217.04	251.37	Covered
9 SHARES OF LITTLEFUSE INC	11/17/2016	02/23/2016	1,361.96	1,025.37	336.59	Covered
4 SHARES OF ENGILITY HOLDINGS INC	11/17/2016	02/23/2016	139.93	54.64	85.29	Covered
4 SHARES OF LITTLEFUSE INC	11/17/2016	02/23/2016	609.06	455 72	153.34	Covered
18 SHARES OF ENGILITY HOLDINGS INC	11/18/2016	02/23/2016	629.89	245.88	384.01	Covered
11 SHARES OF ENGILITY HOLDINGS INC	11/18/2016	02/23/2016	384.78	150.26	234.52	Covered
39 SHARES OF SKYWEST INC	11/18/2016	02/23/2016	1,402.67	646.62	756.05	Covered
6 SHARES OF SKYWEST INC	11/21/2016	02/23/2016	214.90	99.48	115.42	Covered
30 SHARES OF TAILORED BRANDS INC	11/22/2016	09/01/2016	552.50	417.23	135.27	Covered
36 SHARES OF DARLING INGREDIENTS INC	11/22/2016	07/26/2016	487.93	559.17	-71.24	Covered
3 SHARES OF DARLING INGREDIENTS INC	11/22/2016	07/26/2016	40.99	46.60	-5.61	Covered
29 SHARES OF TAILORED BRANDS INC	11/22/2016	09/01/2016	535.58	403.32	132.26	Covered
14 SHARES OF TAILORED BRANDS INC	11/23/2016	09/01/2016	259.32	194.71	64.61	Covered
7 SHARES OF UNITED STATES STEEL CORP	11/23/2016	03/17/2016	226.14	109.43	116.71	Covered
7 SHARES OF UNITED STATES STEEL CORP	11/23/2016	03/17/2016	225.01	109.43	115.58	Covered
9 SHARES OF AK STEEL HOLDING CORP	11/23/2016	07/27/2016	79.74	63 86	15.88	Covered
59 SHARES OF AK STEEL HOLDING CORP	11/23/2016	07/27/2016	522.73	386.76	135.97	Covered
65 SHARES OF AK STEEL HOLDING CORP	11/23/2016	07/27/2016	579.86	426.10	153.76	Covered
47 SHARES OF AK STEEL HOLDING CORP	11/23/2016	07/27/2016	419.28	310.98	108.30	Covered
98 SHARES OF AK STEEL HOLDING CORP	11/23/2016	07/27/2016	874.26	681.61	192.65	Covered

3 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/26/2016	41.19	46.60	-5.41	Covered
90 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/27/2016	1,235.69	1,392.62	-156.93	Covered
18 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/27/2016	247 14	279.65	-32 51	Covered
9 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/28/2016	123.57	139 55	-15.98	Covered
36 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/28/2016	494.28	562.95	-68.67	Covered
24 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/29/2016	329.52	372.48	-42.96	Covered
119 SHARES OF DARLING INGREDIENTS INC	11/23/2016	07/29/2016	1,633.85	1,863.02	-229.17	Covered
29 SHARES OF DARLING INGREDIENTS INC	11/23/2016	08/01/2016	398.17	450.57	-52.40	Covered
45 SHARES OF DARLING INGREDIENTS INC	11/23/2016	08/01/2016	617.83	696.54	-78.71	Covered
62 SHARES OF UNITED STATES STEEL CORP	11/23/2016	03/17/2016	1,994.77	969.19	1,025.58	Covered
12 SHARES OF UNITED STATES STEEL CORP	11/23/2016	04/20/2016	386.08	243.90	142.18	Covered
4 SHARES OF ALLEGHENY TECHNOLOGIES INC	11/23/2016	03/17/2016	69.77	68.82	0.95	Covered
94 SHARES OF ALLEGHENY TECHNOLOGIES INC	11/23/2016	03/17/2016	1,672.58	1,617.22	55.36	Covered
76 SHARES OF CENTURY ALUM CO	11/23/2016	03/17/2016	780.69	612.65	168.04	Covered
3 SHARES OF CENTURY ALUM CO	11/25/2016	03/17/2016	31.34	24.18	7.16	Covered
4 SHARES OF CENTURY ALUM CO	11/25/2016	03/18/2016	41.79	33.36	8.43	Covered
15 SHARES OF ALLEGHENY TECHNOLOGIES INC	11/28/2016	03/17/2016	267.89	258.07	9.82	Covered
21 SHARES OF ALLEGHENY TECHNOLOGIES INC	11/28/2016	04/20/2016	375.05	372.56	2.49	Covered
19 SHARES OF ALLEGHENY TECHNOLOGIES INC	11/28/2016	04/21/2016	339.33	334.92	4.41	Covered
13 SHARES OF CENTURY ALUM CO	11/28/2016	03/18/2016	130.67	108.41	22.26	Covered
18 SHARES OF SHOE CARNIVAL INC	11/29/2016	02/23/2016	484.98	426.24	58.74	Covered
37 SHARES OF SHOE CARNIVAL INC	11/29/2016	02/23/2016	964.93	876.16	88.77	Covered
16 SHARES OF ENGILITY HOLDINGS INC	11/29/2016	02/23/2016	595.99	218 56	377.43	Covered
33 SHARES OF SHOE CARNIVAL INC	11/29/2016	02/23/2016	872.34	781.44	90.90	Covered
22 SHARES OF SHOE CARNIVAL INC	11/29/2016	02/23/2016	593.10	520.96	72.14	Covered
23 SHARES OF SHOE CARNIVAL INC	11/30/2016	02/23/2016	604.61	544.64	59.97	Covered
6 SHARES OF ENGILITY HOLDINGS INC	12/01/2016	02/23/2016	214.35	81.96	132.39	Covered
36 SHARES OF SHOE CARNIVAL INC	12/01/2016	02/23/2016	991.02	852.48	138.54	Covered
7 SHARES OF SHOE CARNIVAL INC	12/02/2016	02/23/2016	189.64	165.76	23.88	Covered
37 SHARES OF TAILORED BRANDS INC	12/02/2016	09/01/2016	710.58	514.58	196.00	Covered
36 SHARES OF CENTURY ALUM CO	12/02/2016	03/18/2016	336.77	300.23	36.54	Covered
8 SHARES OF CENTURY ALUM CO	12/02/2016	03/21/2016	74.84	58.50	16.34	Covered
17 SHARES OF ENGILITY HOLDINGS INC	12/02/2016	02/23/2016	615.84	232.22	383.62	Covered
36 SHARES OF SHOE CARNIVAL INC	12/02/2016	02/23/2016	982.70	852.48	130.22	Covered
14 SHARES OF SHOE CARNIVAL INC	12/05/2016	02/23/2016	381.62	331.52	50.10	Covered
30 SHARES OF TAILORED BRANDS INC	12/05/2016	09/01/2016	551.23	417.22	134.01	Covered
68 SHARES OF TAILORED BRANDS INC	12/05/2016	09/01/2016	1,249.45	955.96	293.49	Covered
8 SHARES OF TAILORED BRANDS INC	12/05/2016	09/02/2016	146.99	112.53	34.46	Covered

44 SHARES OF TAILORED BRANDS INC	12/05/2016	09/06/2016	808.47	603.95	204.52	Covered
37 SHARES OF TAILORED BRANDS INC	12/05/2016	09/06/2016	662.38	507.87	154.51	Covered
5 SHARES OF CENTURY ALUM CO	12/05/2016	03/21/2016	48 02	36.56	11.46	Covered
6 SHARES OF CENTURY ALUM CO	12/05/2016	03/21/2016	57.63	44.94	12.69	Covered
26 SHARES OF CENTURY ALUM CO	12/05/2016	03/21/2016	251.43	194.73	56.70	Covered
18 SHARES OF HUB GROUP INC CL A	12/06/2016	02/23/2016	793.81	647.82	145.99	Covered
91 SHARES OF WHITING PETROLEUM CORP	12/06/2016	03/17/2016	1,114.16	828.40	285.76	Covered
3 SHARES OF HUB GROUP INC CL A	12/06/2016	02/23/2016	132.77	107.97	24.80	Covered
44 SHARES OF WHITING PETROLEUM CORP	12/06/2016	03/17/2016	537.89	400.55	137.34	Covered
51 SHARES OF WHITING PETROLEUM CORP	12/06/2016	04/01/2016	623.46	399.11	224.35	Covered
16 SHARES OF WHITING PETROLEUM CORP	12/06/2016	04/06/2016	195.60	137.41	58.19	Covered
13 SHARES OF WHITING PETROLEUM CORP	12/07/2016	04/06/2016	158.45	111.64	46.81	Covered
96 SHARES OF WHITING PETROLEUM CORP	12/07/2016	04/06/2016	1,170.12	820.91	349.21	Covered
5 SHARES OF HUB GROUP INC CL A	12/07/2016	02/23/2016	219.64	179.95	39.69	Covered
57 SHARES OF ASTORIA FINANCIAL CORP	12/09/2016	02/23/2016	1,013.62	860.70	152.92	Covered
9 SHARES OF BENCHMARK ELECTRONICS INC	12/13/2016	02/23/2016	265.82	194.94	70.88	Covered
2 SHARES OF BENCHMARK ELECTRONICS INC	12/14/2016	02/23/2016	59.03	43.32	15.71	Covered
29 SHARES OF BENCHMARK ELECTRONICS INC	12/15/2016	02/23/2016	866.44	628.14	238.30	Covered
499 SHARES OF HEADWATERS INC	12/16/2016	02/23/2016	11,741.21	8,303.36	3,437.85	Covered
31 SHARES OF HEADWATERS INC	12/16/2016	03/04/2016	729.41	571.35	158.06	Covered
12 SHARES OF HEADWATERS INC	12/16/2016	06/10/2016	282.35	213.24	69.11	Covered
9 SHARES OF HEADWATERS INC	12/16/2016	06/10/2016	211.77	160.20	51.57	Covered
50 SHARES OF BENCHMARK ELECTRONICS INC	12/16/2016	02/23/2016	1,489.64	1,083.00	406.64	Covered
17 SHARES OF BENCHMARK ELECTRONICS INC	12/19/2016	02/23/2016	509.62	368.22	141.40	Covered
9 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/21/2016	02/23/2016	309.62	238.50	71.12	Covered
9 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/22/2016	02/23/2016	307.97	238.50	69.47	Covered
7 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/23/2016	02/23/2016	239.24	185.50	53.74	Covered
13 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/27/2016	02/23/2016	444.33	344.50	99.83	Covered
20 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/27/2016	02/23/2016	687.60	530.00	157.60	Covered
68 SHARES OF THE FINISH LINE	12/28/2016	03/17/2016	1,295.17	1,287.57	7.60	Covered
14 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/28/2016	02/23/2016	475.02	371.00	104.02	Covered
130 SHARES OF ADVANCED MICRO DEVICES	12/29/2016	09/16/2016	1,460.52	788.97	671.55	Covered
20 SHARES OF THE FINISH LINE	12/29/2016	03/17/2016	378.07	378.70	-0.63	Covered
50 SHARES OF THE FINISH LINE	12/29/2016	03/18/2016	945.16	984.77	-39.61	Covered
3 SHARES OF THE FINISH LINE	12/29/2016	03/18/2016	56.54	59.09	-2.55	Covered
7 SHARES OF THE FINISH LINE	12/29/2016	03/18/2016	131.93	134.95	-3.02	Covered
17 SHARES OF THE FINISH LINE	12/29/2016	03/23/2016	320.39	322.89	-2.50	Covered
25 SHARES OF SOUTH JERSEY INDUSTRIES INC	12/29/2016	02/23/2016	856.51	662.50	194.01	Covered

**** TOTAL SHORT TERM CAPITAL GAIN (LOSS)**			**1,116,647.29**	**1,108,639.81**	**8,007.48**	
**** LONG TERM CAPITAL GAIN (LOSS)**						
12 SHARES OF EL PASO ELEC CO NEW	02/05/2016	05/17/2012	495.39	364.40	130.99	Covered
36 SHARES OF COMMUNITY BANK SYSTEM INC	02/05/2016	08/11/2014	1,298.59	1,267.63	30.96	Covered
4 SHARES OF COMMUNITY BANK SYSTEM INC	02/08/2016	08/11/2014	141.90	140.85	1.05	Covered
22 SHARES OF COMMUNITY BANK SYSTEM INC	02/08/2016	08/12/2014	780.48	774.51	5.97	Covered
8 SHARES OF COMMUNITY BANK SYSTEM INC	02/08/2016	08/12/2014	283.81	281.19	2.62	Covered
38 SHARES OF COMMUNITY BANK SYSTEM INC	02/09/2016	08/12/2014	1,352.25	1,335.66	16.59	Covered
35 SHARES OF COMMUNITY BANK SYSTEM INC	02/09/2016	08/13/2014	1,245.50	1,240.01	5.49	Covered
57 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	09/05/2013	2,364.31	2,284.86	79.45	Covered
100 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	09/06/2013	4,147.91	4,053 30	94.61	Covered
100 SHARES OF WINTRUST FINANCIAL CORP	02/23/2016	09/10/2013	4,147.91	4,080.36	67.55	Covered
125 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/11/2014	1,329.97	2,366.27	-1,036.30	Covered
115 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/12/2014	1,223.57	2,178.47	-954.90	Covered
146 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/13/2014	1,553.41	2,796.50	-1,243.09	Covered
96 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/14/2014	1,021.42	1,846.90	-825.48	Covered
96 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/14/2014	1,021.42	1,842.04	-820.62	Covered
172 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	08/14/2014	1,830.04	3,309.74	-1,479.70	Covered
244 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	12/12/2014	2,596.10	4,716.93	-2,120.83	Covered
76 SHARES OF CBL & ASSOCIATES PROPERTIES	02/23/2016	12/12/2014	808.62	1,466.42	-657.80	Covered
20 SHARES OF KAPSTONE PAPER AND PACKAGING	02/23/2016	01/15/2015	181.40	619.53	-438.13	Covered
610 SHARES OF DEAN FOODS CO	02/23/2016	04/04/2014	11,730.04	9,966.85	1,763.19	Covered
200 SHARES OF DEAN FOODS CO	02/23/2016	05/29/2014	3,845.92	3,498.00	347.92	Covered
300 SHARES OF DEAN FOODS CO	02/23/2016	05/29/2014	5,768.87	5,265.57	503.30	Covered
280 SHARES OF DEAN FOODS CO	02/23/2016	05/30/2014	5,384.28	4,846.46	537.82	Covered
100 SHARES OF DEAN FOODS CO	02/23/2016	06/02/2014	1,922.96	1,700.50	222.46	Covered
100 SHARES OF DEAN FOODS CO	02/23/2016	06/02/2014	1,922.96	1,714.46	208.50	Covered
330 SHARES OF DEAN FOODS CO	02/23/2016	06/03/2014	6,345.76	5,585.38	760.38	Covered
43 SHARES OF DEAN FOODS CO	02/23/2016	09/30/2014	826.87	567.35	259.52	Covered
93 SHARES OF DEAN FOODS CO	02/23/2016	09/30/2014	1,788.36	1,233.04	555.32	Covered
41 SHARES OF CURTISS-WRIGHT CORP W/1 RT/SH	02/23/2016	03/04/2011	2,734.23	1,566.44	1,167.79	Covered
130 SHARES OF CURTISS-WRIGHT CORP W/1 RT/SH	02/23/2016	08/30/2013	8,669.51	5,444.86	3,224.65	Covered
85 SHARES OF GREENHILL & CO INC.	02/23/2016	10/23/2013	1,905.66	4,305.79	-2,400.13	Covered
100 SHARES OF GREENHILL & CO INC.	02/23/2016	10/28/2013	2,241.95	5,221.99	-2,980.04	Covered

50 SHARES OF GREENHILL & CO INC.	02/23/2016	10/29/2013	1,120.98	2,660.66	-1,539.68	Covered
100 SHARES OF GREENHILL & CO INC.	02/23/2016	04/22/2014	2,241.95	5,062.10	-2,820.15	Covered
100 SHARES OF GREENHILL & CO INC.	02/23/2016	04/23/2014	2,241.95	5,206.35	-2,964.40	Covered
20 SHARES OF GREENHILL & CO INC.	02/23/2016	04/24/2014	448.39	1,008 96	-560.57	Covered
100 SHARES OF GREENHILL & CO INC.	02/23/2016	05/21/2014	2,241.95	4,766.68	-2,524.73	Covered
10 SHARES OF GREENHILL & CO INC.	02/23/2016	05/27/2014	224.20	498.99	-274.79	Covered
100 SHARES OF GREENHILL & CO INC.	02/23/2016	06/11/2014	2,241.95	4,785.60	-2,543.65	Covered
80 SHARES OF GREENHILL & CO INC.	02/23/2016	06/17/2014	1,793.56	3,839.46	-2,045.90	Covered
75 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/23/2016	09/27/2011	2,890.44	1,805.14	1,085.30	Covered
100 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/23/2016	03/21/2014	3,853.92	3,238.86	615.06	Covered
20 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/23/2016	03/24/2014	770.78	648.86	121.92	Covered
44 SHARES OF CUBIC CORP	02/23/2016	07/12/2012	1,520.61	2,131.91	-611.30	Covered
100 SHARES OF CUBIC CORP	02/23/2016	02/21/2014	3,455.92	5,410.97	-1,955.05	Covered
100 SHARES OF CUBIC CORP	02/23/2016	05/20/2014	3,455.92	4,607.47	-1,151.55	Covered
100 SHARES OF CUBIC CORP	02/23/2016	05/21/2014	3,455.92	4,610.02	-1,154.10	Covered
10 SHARES OF CUBIC CORP	02/23/2016	05/28/2014	345.59	479.96	-134.37	Covered
100 SHARES OF CUBIC CORP	02/23/2016	05/30/2014	3,455.92	4,864.22	-1,408.30	Covered
90 SHARES OF CUBIC CORP	02/23/2016	06/02/2014	3,110.35	4,343.92	-1,233.57	Covered
130 SHARES OF REGAL BELOIT CORPORATION	02/23/2016	12/17/2014	6,872.95	9,118.20	-2,245.25	Covered
240 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/23/2016	07/13/2011	14,781.28	9,886.16	4,895.12	Covered
40 SHARES OF ABM INDUSTRIES INC	02/23/2016	01/02/2014	1,267.17	1,136.72	130.45	Covered
100 SHARES OF ABM INDUSTRIES INC	02/23/2016	01/07/2014	3,167.93	2,850.29	317.64	Covered
100 SHARES OF ABM INDUSTRIES INC	02/23/2016	01/08/2014	3,167.93	2,851.62	316.31	Covered
100 SHARES OF ABM INDUSTRIES INC	02/23/2016	01/09/2014	3,167.93	2,849.47	318.46	Covered
50 SHARES OF ABM INDUSTRIES INC	02/23/2016	01/10/2014	1,583.97	1,424.45	159.52	Covered
18 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	02/23/2016	02/20/2015	339.65	449.63	-109.98	Covered
14 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	02/23/2016	02/20/2015	264.17	346.85	-82.68	Covered
70 SHARES OF ABERCROMBIE & FITCH CO CL A	02/23/2016	02/18/2015	1,937.56	1,818 49	119.07	Covered
18 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/05/2015	517.85	612.63	-94.78	Covered
35 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/06/2015	1,006.93	1,191.17	-184.24	Covered
41 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/09/2015	1,179.54	1,393.41	-213.87	Covered
6 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/10/2015	172.62	204.79	-32.17	Covered
52 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/11/2015	1,496.01	1,769.66	-273.65	Covered
108 SHARES OF MANTECH INTL CORP-A	02/23/2016	02/19/2015	3,107.09	3,645.33	-538.24	Covered
90 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/12/2014	1,981.76	2,206.10	-224.34	Covered
89 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/12/2014	1,959.74	2,181.37	-221.63	Covered
11 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/15/2014	242.21	275.72	-33.51	Covered
16 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/17/2014	352.31	396.50	-44.19	Covered

13 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/18/2014	286.25	321.49	-35.24	Covered
27 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/18/2014	594.53	667.72	-73.19	Covered
50 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/19/2014	1,100.98	1,232.59	-131.61	Covered
52 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/22/2014	1,145.01	1,285.17	-140.16	Covered
32 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	09/22/2014	704.62	787.97	-83.35	Covered
54 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/08/2015	1,189.05	1,391.04	-201.99	Covered
2 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/09/2015	44.04	53.28	-9.24	Covered
6 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/12/2015	132.12	159.65	-27.53	Covered
18 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/14/2015	396.35	486.50	-90.15	Covered
10 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/15/2015	220.20	270.35	-50.15	Covered
8 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/16/2015	176.16	216.16	-40.00	Covered
7 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/16/2015	154.14	189.25	-35.11	Covered
23 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/20/2015	506.45	621.90	-115.45	Covered
38 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/20/2015	836.74	1,026.76	-190.02	Covered
7 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/21/2015	154.14	189.11	-34.97	Covered
27 SHARES OF AMC ENTERTAINMENT HOLDINGS INC - CL A	02/23/2016	01/21/2015	594.52	729.27	-134.75	Covered
630 SHARES OF VALLEY NATIONAL BANCORP	02/23/2016	06/27/2014	5,625.78	6,364.58	-738.80	Covered
460 SHARES OF VALLEY NATIONAL BANCORP	02/23/2016	08/11/2014	4,107.71	4,518.30	-410.59	Covered
175 SHARES OF VALLEY NATIONAL BANCORP	02/23/2016	12/12/2014	1,562.72	1,639.05	-76.33	Covered
988 SHARES OF VALLEY NATIONAL BANCORP	02/23/2016	12/15/2014	8,822.65	9,300.83	-478.18	Covered
277 SHARES OF VALLEY NATIONAL BANCORP	02/23/2016	12/16/2014	2,473.55	2,622.22	-148.67	Covered
138 SHARES OF WESTAMERICA BANCORPORATION	02/23/2016	09/21/2011	6,127.07	5,455.05	672.02	Covered
50 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/15/2014	1,399.97	1,201.98	197.99	Covered
70 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/16/2014	1,959.96	1,682.80	277.16	Covered
41 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/24/2014	1,147.98	979.13	168.85	Covered
30 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/27/2014	839.98	708.44	131.54	Covered
1 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/28/2014	28.00	23.81	4.19	Covered
3 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	10/29/2014	84.00	72.00	12.00	Covered
19 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	12/16/2014	531.99	559.84	-27.85	Covered
111 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	12/16/2014	3,107.93	3,284.56	-176.63	Covered
50 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	01/08/2015	1,399.97	1,513.39	-113.42	Covered
119 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	01/09/2015	3,331.93	3,599.26	-267.33	Covered
1 SHARES OF PHIBRO ANIMAL HEALTH CORPORATION-A	02/23/2016	01/12/2015	27.99	30.08	-2.09	Covered
45 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	07/25/2013	1,572.27	1,047.15	525.12	Covered
179 SHARES OF DUPONT FABROS TECHNOLOGY	02/23/2016	07/25/2013	6,254.12	4,172.87	2,081.25	Covered
29 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	07/15/2014	1,601.93	1,382.37	219.56	Covered
11 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	07/18/2014	607.63	517.36	90.27	Covered
58.3 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	07/22/2014	3,220.42	2,768.31	452.11	Covered

37.4 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	07/23/2014	2,065.93	1,794.67	271.26	Covered
14.3 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	07/24/2014	789.91	689.20	100.71	Covered
52.8 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	08/05/2014	2,916.61	2,469.97	446.64	Covered
57.2 SHARES OF ARGO GROUP INTERNATIONAL	02/23/2016	08/06/2014	3,159.66	2,679.95	479.71	Covered
74 SHARES OF G & K SERVICES INC CL A	02/23/2016	02/03/2014	4,871.32	4,108.46	762.86	Covered
100 SHARES OF G & K SERVICES INC CL A	02/23/2016	02/04/2014	6,582.86	5,786.24	796.62	Covered
10 SHARES OF G & K SERVICES INC CL A	02/23/2016	02/05/2014	658.28	574.65	83.63	Covered
45 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	02/08/2012	1,489.92	1,041.76	448.16	Covered
105 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	08/11/2014	3,476.47	3,012.58	463.89	Covered
67 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	08/12/2014	2,218.32	1,905.73	312.59	Covered
78 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	08/13/2014	2,582.52	2,253.25	329.27	Covered
23 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	09/29/2014	761.51	679.79	81.72	Covered
127 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	09/30/2014	4,204.88	3,743.83	461.05	Covered
10 SHARES OF WEBSTER FINANCIAL CORP	02/23/2016	09/30/2014	331.09	294.90	36.19	Covered
50 SHARES OF WGL HOLDINGS INC	02/23/2016	07/11/2014	3,382.43	2,076.92	1,305.51	Covered
154 SHARES OF THOR INDS INC	02/23/2016	11/07/2013	8,246.52	8,036.37	210.15	Covered
100 SHARES OF THOR INDS INC	02/23/2016	01/17/2014	5,354.88	5,407.87	-52.99	Covered
10 SHARES OF THOR INDS INC	02/23/2016	01/22/2014	535.49	549.84	-14.35	Covered
20 SHARES OF THE GEO GROUP INC	02/23/2016	09/30/2014	561.59	760.66	-199.07	Covered
200 SHARES OF THE GEO GROUP INC	02/23/2016	09/30/2014	5,615.88	7,666.62	-2,050 74	Covered
53 SHARES OF THE GEO GROUP INC	02/23/2016	12/18/2014	1,488.21	2,075.69	-587.48	Covered
11 SHARES OF THE GEO GROUP INC	02/23/2016	12/19/2014	308.87	432.07	-123.20	Covered
1 SHARES OF THE GEO GROUP INC	02/23/2016	12/31/2014	28.08	40.34	-12.26	Covered
12 SHARES OF THE GEO GROUP INC	02/23/2016	01/02/2015	336.95	484.00	-147.05	Covered
1 SHARES OF THE GEO GROUP INC	02/23/2016	01/05/2015	28.08	40.34	-12.26	Covered
14 SHARES OF THE GEO GROUP INC	02/23/2016	01/08/2015	393.11	575.95	-182.84	Covered
33 SHARES OF THE GEO GROUP INC	02/23/2016	01/09/2015	926.62	1,352.36	-425.74	Covered
7 SHARES OF THE GEO GROUP INC	02/23/2016	01/12/2015	196.56	286.65	-90.09	Covered
18 SHARES OF THE GEO GROUP INC	02/23/2016	01/13/2015	505.43	738.24	-232.81	Covered
121 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/09/2014	2,025.50	2,174.37	-148.87	Covered
33 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/10/2014	552.41	594.64	-42.23	Covered
32 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/11/2014	535.67	579.66	-43.99	Covered
13 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/12/2014	217.62	235.58	-17.96	Covered
11 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/15/2014	184.14	198.97	-14.83	Covered
68 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/17/2014	1,138.30	1,195.30	-57.00	Covered
4 SHARES OF UNITED COMMUNITY BANK	02/23/2016	09/18/2014	66.94	71.87	-4.93	Covered
70 SHARES OF HANCOCK HOLDING CO	02/23/2016	09/10/2013	1,615.56	2,240.78	-625.22	Covered
3 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	07/31/2014	171.09	254.26	-83.17	Covered

32 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	07/31/2014	1,824.92	2,684.96	-860.04	Covered
25 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	07/31/2014	1,425.72	2,130.41	-704.69	Covered
100 SHARES OF HYSTER-YALE MATLS HANDLING INC	02/23/2016	08/14/2014	5,702.87	7,564.03	-1,861.16	Covered
80 SHARES OF COMPASS MINERALS INTL	02/23/2016	09/20/2012	5,495 08	6,045.09	-550.01	Covered
200 SHARES OF COMPASS MINERALS INTL	02/23/2016	08/27/2013	13,737.70	14,802.84	-1,065.14	Covered
140 SHARES OF BIG LOTS INC	02/23/2016	01/27/2015	5,412.28	6,676.91	-1,264.63	Covered
120 SHARES OF BIG LOTS INC	02/23/2016	01/28/2015	4,639.10	5,695.75	-1,056.65	Covered
2 SHARES OF IBERIABANK CORP	02/23/2016	02/13/2013	95.38	104.15	-8.77	Covered
100 SHARES OF IBERIABANK CORP	02/23/2016	02/21/2013	4,768.89	5,091.45	-322.56	Covered
110 SHARES OF IBERIABANK CORP	02/23/2016	04/12/2013	5,245.78	5,554.57	-308.79	Covered
120 SHARES OF IBERIABANK CORP	02/23/2016	09/10/2013	5,722.68	6,686.36	-963.68	Covered
88 SHARES OF WEST PHARMACEUTICAL SERVICES	02/23/2016	09/26/2012	5,246.45	2,307.16	2,939.29	Covered
100 SHARES OF WEST PHARMACEUTICAL SERVICES	02/23/2016	06/06/2014	5,961.87	4,269.50	1,692.37	Covered
100 SHARES OF WEST PHARMACEUTICAL SERVICES	02/23/2016	06/06/2014	5,961.87	4,265.00	1,696.87	Covered
30 SHARES OF WEST PHARMACEUTICAL SERVICES	02/23/2016	06/06/2014	1,788.56	1,281.70	506.86	Covered
20 SHARES OF WEST PHARMACEUTICAL SERVICES	02/23/2016	06/10/2014	1,192.37	848.40	343.97	Covered
56 SHARES OF CALERES INC	02/23/2016	04/26/2013	1,522.61	939.76	582.85	Covered
130 SHARES OF CALERES INC	02/23/2016	04/29/2013	3,534.62	2,168.84	1,365.78	Covered
37 SHARES OF CALERES INC	02/23/2016	05/12/2014	1,006.01	944 43	61.58	Covered
27 SHARES OF PLANTRONICS INC	02/23/2016	09/20/2011	1,000.33	822.74	177.59	Covered
130 SHARES OF PLANTRONICS INC	02/23/2016	05/20/2014	4,816.39	5,697.99	-881.60	Covered
100 SHARES OF PLANTRONICS INC	02/23/2016	05/28/2014	3,704.92	4,508.88	-803.96	Covered
168 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/23/2016	12/15/2014	2,037.80	2,174.36	-136.56	Covered
412 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/23/2016	12/16/2014	4,997.45	5,357.90	-360.45	Covered
175 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/23/2016	12/17/2014	2,122.70	2,288.13	-165.43	Covered
80 SHARES OF NICE LTD	02/23/2016	05/19/2014	4,814.30	3,072.97	1,741.33	Covered
10 SHARES OF NICE LTD	02/23/2016	05/20/2014	601.79	383.83	217.96	Covered
100 SHARES OF NICE LTD	02/23/2016	05/27/2014	6,017.87	3,958.85	2,059.02	Covered
40 SHARES OF NICE LTD	02/23/2016	05/28/2014	2,407.14	1,581.94	825.20	Covered
150 SHARES OF HANOVER INSURANCE GROUP COMMON	02/23/2016	09/12/2014	12,407.73	9,185.10	3,222.63	Covered
68 SHARES OF WATTS WATER TECHNOLIGIES -A	02/23/2016	10/30/2013	3,535.24	3,934.96	-399.72	Covered
60 SHARES OF WATTS WATER TECHNOLIGIES -A	02/23/2016	10/31/2013	3,119.33	3,476.18	-356.85	Covered
100 SHARES OF WATTS WATER TECHNOLIGIES -A	02/23/2016	02/25/2014	5,198.89	6,051.90	-853.01	Covered
60 SHARES OF WATTS WATER TECHNOLIGIES -A	02/23/2016	02/28/2014	3,119.33	3,720.01	-600.68	Covered
92.666 SHARES OF EDUCATION REALTY TRUST INC	02/23/2016	03/26/2014	3,648.18	2,725.96	922.22	Covered
13.333 SHARES OF EDUCATION REALTY TRUST INC	02/23/2016	03/27/2014	524.91	393.44	131.47	Covered
133.333 SHARES OF EDUCATION REALTY TRUST INC	02/23/2016	03/27/2014	5,249.20	3,933.60	1,315.60	Covered
.668 SHARES OF EDUCATION REALTY TRUST INC	02/23/2016	03/31/2014	26.30	19.86	6.44	Covered

130 SHARES OF FIRSTMERIT CORP	02/23/2016	12/12/2014	2,510.25	2,350.36	159.89	Covered
149 SHARES OF FIRSTMERIT CORP	02/23/2016	12/12/2014	2,877.13	2,700.89	176.24	Covered
253 SHARES OF FIRSTMERIT CORP	02/23/2016	12/15/2014	4,885.32	4,589.62	295.70	Covered
110 SHARES OF DEAN FOODS CO	03/22/2016	09/30/2014	1,972.80	1,458.44	514.36	Covered
45 SHARES OF DEAN FOODS CO	03/22/2016	09/30/2014	799.72	596.63	203.09	Covered
63 SHARES OF MACK-CALI REALTY CORP	04/15/2016	12/12/2014	1,539.18	1,189.26	349.92	Covered
30 SHARES OF HANCOCK HOLDING CO	05/04/2016	09/10/2013	735.98	960.33	-224.35	Covered
7 SHARES OF HANCOCK HOLDING CO	05/04/2016	09/12/2013	171.73	224.27	-52.54	Covered
70 SHARES OF ABERCROMBIE & FITCH CO CL A	05/05/2016	03/11/2015	1,745.87	1,492.29	253.58	Covered
29 SHARES OF HANCOCK HOLDING CO	05/05/2016	09/12/2013	708.78	929.13	-220.35	Covered
30 SHARES OF HANCOCK HOLDING CO	05/05/2016	09/12/2013	746.68	961.16	-214.48	Covered
6 SHARES OF ABERCROMBIE & FITCH CO CL A	05/05/2016	03/11/2015	152.52	127.91	24.61	Covered
19 SHARES OF ABERCROMBIE & FITCH CO CL A	05/06/2016	03/11/2015	472.56	405.05	67.51	Covered
144 SHARES OF ABERCROMBIE & FITCH CO CL A	05/06/2016	03/11/2015	3,560.59	3,069.85	490.74	Covered
34 SHARES OF ABERCROMBIE & FITCH CO CL A	05/09/2016	03/11/2015	871.21	724.82	146.39	Covered
45 SHARES OF FIRSTMERIT CORP	05/23/2016	12/15/2014	1,006.98	816.34	190.64	Covered
56 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	06/14/2016	02/24/2015	1,211.13	1,416.35	-205.22	Covered
85 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	06/14/2016	03/11/2015	1,838.33	1,985.24	-146.91	Covered
12 SHARES OF MACK-CALI REALTY CORP	07/12/2016	12/12/2014	336.67	226.53	110.14	Covered
25 SHARES OF MACK-CALI REALTY CORP	07/13/2016	12/12/2014	701.22	471.93	229.29	Covered
7 SHARES OF MACK-CALI REALTY CORP	07/14/2016	12/12/2014	193.98	132.14	61.84	Covered
6 SHARES OF MACK-CALI REALTY CORP	07/14/2016	12/12/2014	167.65	113.26	54.39	Covered
72 SHARES OF DEAN FOODS CO	08/11/2016	09/30/2014	1,261.52	954.61	306.91	Covered
8 SHARES OF DEAN FOODS CO	08/11/2016	09/30/2014	140.43	106.07	34.36	Covered
72 SHARES OF DEAN FOODS CO	08/12/2016	09/30/2014	1,258.97	954.61	304.36	Covered
36 SHARES OF DEAN FOODS CO	08/15/2016	09/30/2014	625.62	477.31	148.31	Covered
27 SHARES OF FIRSTMERIT CORP	08/18/2016	12/15/2014	581.99	489.80	92.19	Covered
376 SHARES OF FIRSTMERIT CORP	08/18/2016	12/15/2014	8,104.68	6,796.91	1,307.77	Covered
45 SHARES OF DEAN FOODS CO	08/16/2016	09/30/2014	769.93	596.63	173.30	Covered
7 SHARES OF DEAN FOODS CO	08/16/2016	09/30/2014	119.80	92.81	26.99	Covered
97 SHARES OF DEAN FOODS CO	08/17/2016	09/30/2014	1,652.59	1,286.07	366.52	Covered
2 SHARES OF DEAN FOODS CO	08/18/2016	09/30/2014	33.80	26.52	7.28	Covered
401 SHARES OF HUNTINGTON BANCSHARES INC	08/23/2016	12/15/2014	3,851.76	3,859.63	-7.87	Covered
276 SHARES OF HUNTINGTON BANCSHARES INC	08/24/2016	12/15/2014	2,652.30	2,656.50	-4.20	Covered
16 SHARES OF HUNTINGTON BANCSHARES INC	08/24/2016	12/15/2014	154.87	154.00	0.87	Covered
17 SHARES OF EDUCATION REALTY TRUST INC	08/26/2016	03/31/2014	774.65	505 46	269.19	Covered
15.665 SHARES OF EDUCATION REALTY TRUST INC	08/26/2016	03/31/2014	708.54	465.77	242.77	Covered
3.335 SHARES OF EDUCATION REALTY TRUST INC	08/26/2016	04/01/2014	150.85	98.96	51.89	Covered

9 SHARES OF MACK-CALI REALTY CORP	08/26/2016	12/12/2014	245 83	169.90	75.93	Covered
17 SHARES OF MACK-CALI REALTY CORP	08/26/2016	12/12/2014	467.32	320 91	146.41	Covered
17 SHARES OF MACK-CALI REALTY CORP	08/29/2016	12/12/2014	468.33	320.91	147.42	Covered
20 SHARES OF MACK-CALI REALTY CORP	08/29/2016	12/12/2014	550.58	377.54	173.04	Covered
52 SHARES OF CALERES INC	08/30/2016	05/12/2014	1,275.16	1,327.30	-52.14	Covered
.16 SHARES OF HUNTINGTON BANCSHARES INC	09/09/2016	12/15/2014	1.43	1.54	-0.11	Covered
82 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	10/13/2016	12/17/2014	1,230.61	1,072 15	158.46	Covered
11 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	10/13/2016	12/17/2014	164.90	143.82	21.08	Covered
13 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	03/11/2015	473.32	303.63	169.69	Covered
142 SHARES OF MENTOR GRAPHICS 1 RT PER SHARE EXP 6/30/15	11/14/2016	03/12/2015	5,170.13	3,390 29	1,779.84	Covered
15 SHARES OF MACK-CALI REALTY CORP	12/15/2016	12/12/2014	417.78	283.16	134.62	Covered
12 SHARES OF MACK-CALI REALTY CORP	12/16/2016	12/12/2014	335.46	226.53	108.93	Covered
12 SHARES OF MACK-CALI REALTY CORP	12/16/2016	12/15/2014	335.46	225.63	109.83	Covered
**** TOTAL LONG TERM CAPITAL GAIN (LOSS)**			**517,763.78**	**524,613.55**	**-6,849.77**	
TOTALS			**1,634,411.07**	**1,633,253.36**	**1,157.71**	

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2016
Account:
MORGAN FAMILY FOUNDATION GRANITE INVESTMENT PARTNERS

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
**** SHORT TERM CAPITAL GAIN (LOSS)**						
304 SHARES OF NOVÁDAQ TECHNOLOGIES INC	01/07/2016	04/30/2015	4,234.91	3,204.47	1,030.44	Covered
55 SHARES OF INVENTURE FOODS INC	01/15/2016	06/15/2015	291.12	577.00	-285.88	Covered
936 SHARES OF INVENTURE FOODS INC	01/15/2016	06/23/2015	4,954.25	9,993.95	-5,039.70	Covered
440 SHARES OF INVENTURE FOODS INC	01/15/2016	06/24/2015	2,328.92	4,724.46	-2,395.54	Covered
691 SHARES OF INVENTURE FOODS INC	01/15/2016	06/26/2015	3,657.46	7,379.19	-3,721.73	Covered
380 SHARES OF INVENTURE FOODS INC	01/15/2016	07/10/2015	2,011.34	4,013.90	-2,002.56	Covered
543 SHARES OF INVENTURE FOODS INC	01/15/2016	07/30/2015	2,874.10	5,488.05	-2,613.95	Covered
57 SHARES OF INVENTURE FOODS INC	01/19/2016	07/30/2015	302.80	576.09	-273.29	Covered
704 SHARES OF INVENTURE FOODS INC	01/19/2016	08/06/2015	3,739.86	6,473.91	-2,734.05	Covered
376 SHARES OF MAXLINEAR INC CL A	01/22/2016	02/25/2015	5,814.20	3,207.09	2,607.11	Covered
362 SHARES OF MERCURY SYSTEMS INC	01/26/2016	01/30/2015	6,251.08	5,758.37	492.71	Covered
191 SHARES OF WAGEWORKS INC	02/01/2016	07/07/2015	8,497.33	7,644.60	852.73	Covered
163 SHARES OF WAGEWORKS INC	02/12/2016	07/07/2015	7,162.86	6,523.93	638.93	Covered
338 SHARES OF WAGEWORKS INC	02/12/2016	07/14/2015	14,853.05	14,366.25	486.80	Covered
57 SHARES OF WAGEWORKS INC	02/12/2016	07/15/2015	2,504.80	2,421.60	83.20	Covered
146 SHARES OF WAGEWORKS INC	02/12/2016	11/19/2015	6,415.81	6,226.46	189.35	Covered
141 SHARES OF WAGEWORKS INC	02/12/2016	12/03/2015	6,196.10	6,081.78	114.32	Covered
960 SHARES OF VOCERA COMMUNICATIONS INC	02/12/2016	04/13/2015	13,889.85	9,615.07	4,274.78	Covered
499 SHARES OF INTERFACE INC	02/12/2016	10/30/2015	7,870.75	9,618.27	-1,747.52	Covered
69 SHARES OF BIO-TECHNE CORP	02/12/2016	01/15/2016	5,807.44	5,697.32	110.12	Covered
263 SHARES OF SIMPSON MANUFACTURING CO INC	02/12/2016	06/26/2015	8,631.26	9,065.14	-433.88	Covered
568 SHARES OF SPROUTS FARMERS MARKET INC	02/12/2016	08/12/2015	13,006.80	12,092.21	914.59	Covered
836 SHARES OF SPROUTS FARMERS MARKET INC	02/12/2016	08/18/2015	19,143.81	17,650.38	1,493.43	Covered
253 SHARES OF SPROUTS FARMERS MARKET INC	02/12/2016	08/24/2015	5,793.53	4,929.81	863.72	Covered
241 SHARES OF RITCHIE BROS AUCTIONEERS W/1 RT PER SH	02/12/2016	01/20/2016	5,457.30	5,157.76	299.54	Covered

383 SHARES OF QLIK TECHNOLOGIES INC	02/12/2016	12/14/2015	6,522.35	11,649.75	-5,127.40	Covered
370 SHARES OF QLIK TECHNOLOGIES INC	02/12/2016	12/15/2015	6,300.96	11,298.62	-4,997.66	Covered
213 SHARES OF QLIK TECHNOLOGIES INC	02/12/2016	12/21/2015	3,627.31	6,431.77	-2,804.46	Covered
240 SHARES OF QLIK TECHNOLOGIES INC	02/12/2016	01/06/2016	4,087.11	6,872.81	-2,785.70	Covered
88 SHARES OF INSULET CORP 1 RT PER SH EXP 11/18/18	02/12/2016	04/13/2015	2,154.98	2,733.57	-578.59	Covered
286 SHARES OF INSULET CORP 1 RT PER SH EXP 11/18/18	02/12/2016	05/01/2015	7,003.70	7,428.62	-424.92	Covered
251 SHARES OF INSULET CORP 1 RT PER SH EXP 11/18/18	02/12/2016	05/11/2015	6,146.60	6,661.84	-515.24	Covered
169 SHARES OF INSULET CORP 1 RT PER SH EXP 11/18/18	02/12/2016	08/19/2015	4,138.56	5,095.06	-956.50	Covered
526 SHARES OF MERCURY SYSTEMS INC	02/12/2016	04/16/2015	8,787.85	8,089.88	697.97	Covered
380 SHARES OF MERCURY SYSTEMS INC	02/12/2016	05/29/2015	6,348.63	5,197.83	1,150.80	Covered
277 SHARES OF MERCURY SYSTEMS INC	02/12/2016	06/01/2015	4,627.82	3,830.83	796.99	Covered
19 SHARES OF MERCURY SYSTEMS INC	02/12/2016	06/18/2015	317.43	275.08	42.35	Covered
206 SHARES OF MERCURY SYSTEMS INC	02/12/2016	06/23/2015	3,441.63	3,096.06	345.57	Covered
463 SHARES OF NOVADAQ TECHNOLOGIES INC	02/12/2016	04/30/2015	4,184.73	4,880.48	-695.75	Covered
636 SHARES OF NOVADAQ TECHNOLOGIES INC	02/12/2016	05/11/2015	5,748.36	6,724.30	-975 94	Covered
543 SHARES OF NOVADAQ TECHNOLOGIES INC	02/12/2016	06/04/2015	4,907.80	5,336.06	-428.26	Covered
986 SHARES OF NOVADAQ TECHNOLOGIES INC	02/12/2016	06/10/2015	8,911.77	9,929.71	-1,017.94	Covered
626 SHARES OF MAXLINEAR INC CL A	02/12/2016	02/25/2015	8,594.79	5,339.47	3,255.32	Covered
600 SHARES OF MAXLINEAR INC CL A	02/12/2016	03/17/2015	8,237.82	4,931.40	3,306.42	Covered
130 SHARES OF MAXLINEAR INC CL A	02/12/2016	03/18/2015	1,784.86	1,063.67	721.19	Covered
68 SHARES OF LIFEPOINT HEALTH INC	02/12/2016	09/01/2015	4,339.94	5,080.60	-740.66	Covered
92 SHARES OF LIFEPOINT HEALTH INC	02/12/2016	09/28/2015	5,871.69	6,430.16	-558.47	Covered
772 SHARES OF KNIGHT TRANS INC	02/12/2016	10/23/2015	19,014.56	18,577.18	437.38	Covered
185 SHARES OF KNIGHT TRANS INC	02/12/2016	10/28/2015	4,556.60	4,457.02	99.58	Covered
239 SHARES OF KNIGHT TRANS INC	02/12/2016	01/20/2016	5,886.63	5,105.76	780.87	Covered
251 SHARES OF GRAND CANYON EDUCATION INC	02/12/2016	08/11/2015	8,505.48	10,203.15	-1,697.67	Covered
202 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	05/19/2015	5,422.91	9,082.36	-3,659.45	Covered
234 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	05/27/2015	6,281.99	10,226.13	-3,944.14	Covered
314 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	06/08/2015	8,429.68	14,239.71	-5,810.03	Covered
124 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	06/26/2015	3,328.92	5,563.40	-2,234.48	Covered
216 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	07/30/2015	5,798.76	8,889.09	-3,090.33	Covered
122 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	08/11/2015	3,275.23	4,967.39	-1,692.16	Covered
148 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	09/16/2015	3,973.22	4,833.99	-860.77	Covered
279 SHARES OF INTERACTIVE INTELLIGENCE GROUP	02/12/2016	01/27/2016	7,490.06	6,392.00	1,098.06	Covered
40 SHARES OF HEALTHSTREAM INC	02/12/2016	02/23/2015	767.85	1,054.38	-286.53	Covered
210 SHARES OF HEALTHSTREAM INC	02/12/2016	03/02/2015	4,031.20	5,449.12	-1,417.92	Covered
380 SHARES OF HEALTHSTREAM INC	02/12/2016	03/03/2015	7,294.55	9,791.88	-2,497.33	Covered

200 SHARES OF HEALTHSTREAM INC	02/12/2016	03/04/2015	3,839.23	5,154 34	-1,315.11	Covered
424 SHARES OF HEALTHSTREAM INC	02/12/2016	03/06/2015	8,139.18	11,243.97	-3,104.79	Covered
325 SHARES OF HEALTHSTREAM INC	02/12/2016	03/17/2015	6,238.76	8,456.89	-2,218.13	Covered
261 SHARES OF HEALTHSTREAM INC	02/12/2016	12/21/2015	5,010.19	5,850.00	-839.81	Covered
449 SHARES OF HMS HOLDINGS CORP	02/12/2016	03/17/2015	4,709.55	7,523.71	-2,814.16	Covered
617 SHARES OF HMS HOLDINGS CORP	02/12/2016	03/23/2015	6,471.69	10,444.70	-3,973.01	Covered
436 SHARES OF HMS HOLDINGS CORP	02/12/2016	04/13/2015	4,573.19	6,803.61	-2,230.42	Covered
589 SHARES OF HMS HOLDINGS CORP	02/12/2016	08/24/2015	6,178.01	6,268.02	-90.01	Covered
335 SHARES OF GRAHAM CORP	02/12/2016	05/29/2015	5,496.06	7,380.05	-1,883.99	Covered
175 SHARES OF GRAHAM CORP	02/12/2016	06/11/2015	2,871.07	3,649.54	-778.47	Covered
148 SHARES OF GRAHAM CORP	02/12/2016	06/12/2015	2,428.11	3,098.90	-670.79	Covered
417 SHARES OF GRAHAM CORP	02/12/2016	08/10/2015	6,841.36	7,549.95	-708.59	Covered
246 SHARES OF GRAHAM CORP	02/12/2016	10/28/2015	4,035.90	4,437.13	-401.23	Covered
171 SHARES OF FINANCIAL ENGINES INC	02/12/2016	09/01/2015	4,274.19	5,266.80	-992.61	Covered
226 SHARES OF FINANCIAL ENGINES INC	02/12/2016	01/20/2016	5,648.93	5,924.30	-275.37	Covered
810 SHARES OF FRESHPET INC	02/12/2016	10/19/2015	4,997.02	8,338.06	-3,341.04	Covered
417 SHARES OF FRESHPET INC	02/12/2016	10/20/2015	2,572.54	4,360.32	-1,787.78	Covered
479 SHARES OF FRESHPET INC	02/12/2016	10/21/2015	2,955.03	5,030.55	-2,075.52	Covered
660 SHARES OF FRESHPET INC	02/12/2016	10/29/2015	4,071.65	6,578.55	-2,506.90	Covered
1381 SHARES OF FRESHPET INC	02/12/2016	11/18/2015	8,519.62	8,738.14	-218.52	Covered
960 SHARES OF FRESHPET INC	02/12/2016	11/19/2015	5,922.40	6,120.00	-197.60	Covered
295 SHARES OF FIRST INTERSTATE BANCSYS/MT	02/12/2016	08/19/2015	7,696.77	8,249.03	-552.26	Covered
1096 SHARES OF FIREEYE INC	02/12/2016	02/04/2016	12,724.28	16,011.24	-3,286.96	Covered
845 SHARES OF FORUM ENERGY TECHNOLOGIES	02/12/2016	11/20/2015	7,190.96	11,876.90	-4,685.94	Covered
432 SHARES OF FORUM ENERGY TECHNOLOGIES	02/12/2016	12/02/2015	3,676.32	6,221.45	-2,545.13	Covered
422 SHARES OF FORUM ENERGY TECHNOLOGIES	02/12/2016	12/07/2015	3,591.22	5,534.99	-1,943.77	Covered
363 SHARES OF FORUM ENERGY TECHNOLOGIES	02/12/2016	01/05/2016	3,089.14	4,348.34	-1,259.20	Covered
558 SHARES OF EXACT SCIENCES CORP	02/12/2016	09/04/2015	3,189.96	11,668.62	-8,478 66	Covered
594 SHARES OF EXACT SCIENCES CORP	02/12/2016	09/09/2015	3,395.76	12,181.34	-8,785.58	Covered
214 SHARES OF EXACT SCIENCES CORP	02/12/2016	09/21/2015	1,223.39	4,037.67	-2,814.28	Covered
493 SHARES OF EXACT SCIENCES CORP	02/12/2016	10/06/2015	2,818.37	5,930.79	-3,112.42	Covered
760 SHARES OF EXACT SCIENCES CORP	02/12/2016	10/08/2015	4,344.75	6,705.40	-2,360.65	Covered
701 SHARES OF EXACT SCIENCES CORP	02/12/2016	10/16/2015	4,007.46	5,366.51	-1,359.05	Covered
678 SHARES OF CEPHEID INC	02/12/2016	01/15/2016	18,673.60	21,822.79	-3,149.19	Covered
138 SHARES OF CEPHEID INC	02/12/2016	01/20/2016	3,800.82	4,500.55	-699.73	Covered
255 SHARES OF INFOBLOX INC	02/12/2016	09/04/2015	3,855.82	4,557.23	-701.41	Covered
190 SHARES OF INFOBLOX INC	02/12/2016	09/21/2015	2,872.97	3,460.58	-587.61	Covered

431 SHARES OF ACXIOM CORP	02/12/2016	04/16/2015	8,308.33	8,232.88	75.45	Covered
588 SHARES OF ACXIOM CORP	02/12/2016	06/26/2015	11,334.81	10,838.07	496.74	Covered
85 SHARES OF ABIOMED INC	02/12/2016	10/30/2015	6,139.58	6,337.12	-197.54	Covered
**** TOTAL SHORT TERM CAPITAL GAIN (LOSS)**			**589,563.05**	**711,796.22**	**-122,233.17**	

**** LONG TERM CAPITAL GAIN (LOSS)**

13 SHARES OF CHUY'S HOLDINGS INC	01/07/2016	07/18/2014	438.16	338.69	99.47	Covered
124 SHARES OF CHUY'S HOLDINGS INC	01/07/2016	11/05/2014	4,179.38	2,632.51	1,546.87	Covered
166 SHARES OF NOVADAQ TECHNOLOGIES INC	01/07/2016	10/20/2014	2,312.48	1,801.25	511.23	Covered
81 SHARES OF ABIOMED INC	01/25/2016	10/10/2014	7,255.08	1,834.11	5,420.97	Covered
146 SHARES OF CHUY'S HOLDINGS INC	01/26/2016	11/05/2014	5,127.77	3,099.56	2,028.21	Covered
129 SHARES OF VOCERA COMMUNICATIONS INC	02/01/2016	04/16/2014	1,880.49	1,867.77	12.72	Covered
353 SHARES OF VOCERA COMMUNICATIONS INC	02/01/2016	05/02/2014	5,145.83	4,651.24	494.59	Covered
66 SHARES OF ABIOMED INC	02/04/2016	10/10/2014	5,956.93	1,494.46	4,462.47	Covered
240 SHARES OF VOCERA COMMUNICATIONS INC	02/04/2016	05/02/2014	3,491.30	3,162.31	328.99	Covered
212 SHARES OF VOCERA COMMUNICATIONS INC	02/04/2016	05/06/2014	3,083.99	2,604.08	479.91	Covered
150 SHARES OF WINTRUST FINANCIAL CORP	02/12/2016	11/16/2012	6,056.97	5,292.84	764.13	Covered
240 SHARES OF WINTRUST FINANCIAL CORP	02/12/2016	07/02/2014	9,691.16	11,137.58	-1,446.42	Covered
253 SHARES OF WINTRUST FINANCIAL CORP	02/12/2016	12/01/2014	10,216.09	11,193.07	-976.98	Covered
534 SHARES OF VOCERA COMMUNICATIONS INC	02/12/2016	05/06/2014	7,726.22	6,559.34	1,166.88	Covered
683 SHARES OF VOCERA COMMUNICATIONS INC	02/12/2016	09/09/2014	9,882.04	5,632.22	4,249.82	Covered
69 SHARES OF INTERFACE INC	02/12/2016	07/25/2013	1,088.34	1,343.77	-255.43	Covered
508 SHARES OF INTERFACE INC	02/12/2016	09/19/2013	8,012.71	9,804.25	-1,791.54	Covered
376 SHARES OF INTERFACE INC	02/12/2016	08/04/2014	5,930.67	6,108.98	-178.31	Covered
40 SHARES OF INTERFACE INC	02/12/2016	08/05/2014	630.92	651.20	-20.28	Covered
158 SHARES OF BIO-TECHNE CORP	02/12/2016	03/28/2014	13,298.17	13,396.66	-98.49	Covered
234 SHARES OF BIO-TECHNE CORP	02/12/2016	02/05/2015	19,694.76	21,374.61	-1,679.85	Covered
344 SHARES OF SIMPSON MANUFACTURING CO INC	02/12/2016	02/03/2014	11,289.56	10,887.02	402.54	Covered
210 SHARES OF SIMPSON MANUFACTURING CO INC	02/12/2016	07/28/2014	6,891.88	6,538.94	352.94	Covered
132 SHARES OF SIMPSON MANUFACTURING CO INC	02/12/2016	08/04/2014	4,332.04	4,095.27	236.77	Covered
250 SHARES OF SILICON LABORATORIES INC	02/12/2016	10/24/2013	9,390.74	9,957.85	-567.11	Covered
237 SHARES OF SILICON LABORATORIES INC	02/12/2016	07/28/2014	8,902.43	9,666.35	-763.92	Covered
264 SHARES OF RESTORATION HARDWARE HOLDINGS INC	02/12/2016	09/11/2014	12,228.21	20,734.16	-8,505.95	Covered
71 SHARES OF RESTORATION HARDWARE HOLDINGS INC	02/12/2016	02/05/2015	3,288.65	6,338.58	-3,049.93	Covered

191 SHARES OF RITCHIE BROS AUCTIONEERS W/1 RT PER SH	02/12/2016	10/24/2013	4,325.08	3,631.50	693.58	Covered
384 SHARES OF RITCHIE BROS AUCTIONEERS W/1 RT PER SH	02/12/2016	01/03/2014	8,695.45	8,930.42	-234.97	Covered
367 SHARES OF RITCHIE BROS AUCTIONEERS W/1 RT PER SH	02/12/2016	09/09/2014	8,310.50	8,275.78	34.72	Covered
403 SHARES OF MERCURY SYSTEMS INC	02/12/2016	01/30/2015	6,732.89	6,410.56	322.33	Covered
181 SHARES OF LIFEPOINT HEALTH INC	02/12/2016	11/21/2013	11,551.91	9,054.26	2,497.65	Covered
474 SHARES OF GRAND CANYON EDUCATION INC	02/12/2016	11/09/2012	16,062.13	10,276.65	5,785.48	Covered
141 SHARES OF GRAND CANYON EDUCATION INC	02/12/2016	08/04/2014	4,777.98	5,981.01	-1,203.03	Covered
120 SHARES OF GRAND CANYON EDUCATION INC	02/12/2016	08/05/2014	4,066.36	5,102.83	-1,036.47	Covered
558 SHARES OF HMS HOLDINGS CORP	02/12/2016	02/05/2015	5,852.84	11,432.75	-5,579.91	Covered
79 SHARES OF HEALTHCARE SVC GRP	02/12/2016	02/06/2014	2,684.44	2,025.02	659.42	Covered
364 SHARES OF HEALTHCARE SVC GRP	02/12/2016	07/09/2014	12,368.81	10,331.16	2,037.65	Covered
243 SHARES OF HEALTHCARE SVC GRP	02/12/2016	07/18/2014	8,257.20	6,717.13	1,540.07	Covered
351 SHARES OF HEALTHCARE SVC GRP	02/12/2016	10/16/2014	11,927.08	9,641.90	2,285.18	Covered
9 SHARES OF GRAHAM CORP	02/12/2016	04/10/2014	147.66	290.03	-142.37	Covered
158 SHARES OF GRAHAM CORP	02/12/2016	04/25/2014	2,592.17	4,699.46	-2,107.29	Covered
86 SHARES OF GRAHAM CORP	02/12/2016	04/28/2014	1,410.93	2,582.83	-1,171.90	Covered
145 SHARES OF GRAHAM CORP	02/12/2016	04/29/2014	2,378.89	4,366.95	-1,988.06	Covered
135 SHARES OF FINANCIAL ENGINES INC	02/12/2016	05/15/2014	3,374.36	5,099.69	-1,725.33	Covered
238 SHARES OF FINANCIAL ENGINES INC	02/12/2016	08/08/2014	5,948.87	8,434.32	-2,485.45	Covered
212 SHARES OF FINANCIAL ENGINES INC	02/12/2016	09/09/2014	5,298.99	7,646 14	-2,347.15	Covered
737 SHARES OF FIRST INTERSTATE BANCSYS/MT	02/12/2016	09/30/2011	19,228.86	8,103.73	11,125.13	Covered
376 SHARES OF FIRST INTERSTATE BANCSYS/MT	02/12/2016	05/15/2014	9,810.11	9,300.59	509.52	Covered
155 SHARES OF FTI CONSULTING INC	02/12/2016	01/16/2015	5,158.01	6,064.64	-906.63	Covered
466 SHARES OF FTI CONSULTING INC	02/12/2016	02/03/2015	15,507.30	17,171.17	-1,663.87	Covered
191 SHARES OF FTI CONSULTING INC	02/12/2016	02/05/2015	6,356.00	7,189.70	-833.70	Covered
42 SHARES OF NIC INC	02/12/2016	09/09/2014	736.81	778.88	-42.07	Covered
368 SHARES OF NIC INC	02/12/2016	10/16/2014	6,455.90	6,671.91	-216.01	Covered
554 SHARES OF NIC INC	02/12/2016	12/01/2014	9,718.94	9,970.23	-251.29	Covered
726 SHARES OF NIC INC	02/12/2016	02/06/2015	12,736.38	11,844.84	891.54	Covered
117 SHARES OF CHUY'S HOLDINGS INC	02/12/2016	11/05/2014	3,398.79	2,483.90	914.89	Covered
475 SHARES OF CHUY'S HOLDINGS INC	02/12/2016	12/01/2014	13,798.49	10,192.12	3,606.37	Covered
523 SHARES OF INFOBLOX INC	02/12/2016	03/20/2014	7,908.21	11,453.70	-3,545.49	Covered
471 SHARES OF INFOBLOX INC	02/12/2016	03/24/2014	7,121.93	9,568.55	-2,446.62	Covered
640 SHARES OF INFOBLOX INC	02/12/2016	06/06/2014	9,677.35	8,218.05	1,459.30	Covered
179 SHARES OF ACXIOM CORP	02/12/2016	12/01/2014	3,450.56	3,378.02	72.54	Covered
453 SHARES OF ACXIOM CORP	02/12/2016	02/05/2015	8,732.42	8,357.67	374.75	Covered
161 SHARES OF ABIOMED INC	02/12/2016	10/10/2014	11,629.08	3,645.57	7,983.51	Covered

** TOTAL LONG TERM CAPITAL GAIN (LOSS)		465,612.65	449,522.33	16,090.32
	TOTALS	1,055,175.70	1,161,318.55	-106,142.85