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 , 2016, and ending , 20

Name of foundation VINE AND BRANCHES FOUNDATION, INC.
C/O THE LEGACY GROUP, INC.

A Employer identification number 39-1827808

Number and street (or P O box number if mail is not delivered to street address) PO BOX 2430 | Room/suite

B Telephone number (see instructions) (262) 754-2799

City or town, state or province, country, and ZIP or foreign postal code BROOKFIELD, WI 53008

C If exemption application is pending, check here ▶ ☐

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

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

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 19,104,658.

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

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants etc received (attach schedule)				
	2 Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	6,488.	6,488.		ATCH 1
	4 Dividends and interest from securities	255,249.	255,249.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	763,061.			
	b Gross sales price for all assets on line 6a 6,953,028.				
	7 Capital gain net income (from Part IV, line 2)		763,061.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule) ATCH 3	151,883.	127,181.		
	12 **Total** Add lines 1 through 11	1,176,681.	1,151,979.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0.			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)	15,400.			15,400.
	c Other professional fees (attach schedule) [4]	555,164.	217,164.		338,000.
	17 Interest				
	18 Taxes (attach schedule) (see instructions) [5]	25,740.	1,028.		10.
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	6,305.			6,305.
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 6	19,031.	11,074.		7,957.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	621,640.	229,266.		367,672.
	25 Contributions, gifts, grants paid	1,982,500.			1,982,500.
	26 **Total expenses and disbursements** Add lines 24 and 25	2,604,140.	229,266.		2,350,172.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-1,427,459.			
	b **Net investment income** (if negative, enter -0-)		922,713.		
	c **Adjusted net income** (if negative, enter -0-)				

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JSA **For Paperwork Reduction Act Notice, see instructions.**
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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	4,296,045.	917,573.	917,573.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule) ATCH 7	6,266,943.	6,356,521.	7,263,098.
	c Investments - corporate bonds (attach schedule) ATCH 8	499,852.	335,251.	316,718.
	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) ATCH 9	7,539,272.	6,286,915.	10,607,269.
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	18,602,112.	13,896,260.	19,104,658.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)	0.	0.	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ [X]			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	18,602,112.	13,896,260.	
	30 **Total net assets or fund balances** (see instructions)	18,602,112.	13,896,260.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	18,602,112.	13,896,260.	

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	18,602,112.
2	Enter amount from Part I, line 27a	2	-1,427,459.
3	Other increases not included in line 2 (itemize) ▶ ATCH 10	3	26,500.
4	Add lines 1, 2, and 3	4	17,201,153.
5	Decreases not included in line 2 (itemize) ▶ ATCH 11	5	3,304,893.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	13,896,260.

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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)
1 a	SEE PART IV SCHEDULE			
b				
c				
d				
e				

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	763,061.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0.

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	2,370,521.	20,173,100.	0.117509
2014	2,686,142.	23,025,441.	0.116660
2013	2,424,128.	22,876,529.	0.105966
2012	2,308,368.	22,130,644.	0.104306
2011	2,231,182.	26,109,889.	0.085454

2	**Total** of line 1, column (d)	2	0.529895
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.105979
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	18,834,075.
5	Multiply line 4 by line 3	5	1,996,016.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	9,227.
7	Add lines 5 and 6	7	2,005,243.
8	Enter qualifying distributions from Part XII, line 4	8	2,350,172.

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	9,227.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	
3	Add lines 1 and 2	3	9,227.
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	9,227.
6	Credits/Payments		
a	2016 estimated tax payments and 2015 overpayment credited to 2016 — 6a: 24,702.		
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	24,702.
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	15,475.
11	Enter the amount of line 10 to be **Credited to 2017 estimated tax** ▶ 15,475. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		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 ▶ $ ______ (2) On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *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?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ WI,			
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.VINEANDBRANCHESFOUNDATION.ORG

14 The books are in care of ▶ THE LEGACY GROUP, INC. Telephone no ▶ (262)754-2799

Located at ▶ PO BOX 2430 BROOKFIELD, WI ZIP+4 ▶ 53008

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

			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		
	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)	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)*	3b		X
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b		X

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b**

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

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

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

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

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

If "Yes" to 6b, file Form 8870

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

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

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 12		0.	0.	0.

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

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

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

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

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

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

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

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 THE VINE & BRANCHES FOUNDATION INC IS ORGANIZED AND OPERATED FOR THE SOLE PURPOSE OF MAKING CASH CONTRIBUTIONS TO QUALIFYING PUBLIC CHARITIES. THE FOUNDATION DOES NOT ENGAGE	
2 IN ANY OTHER DIRECT CHARITABLE ACTIVITIES.	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NOT APPLICABLE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities	1a	17,975,857.
b	Average of monthly cash balances	1b	1,145,031.
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	19,120,888.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	19,120,888.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	286,813.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	18,834,075.
6	**Minimum investment return.** Enter 5% of line 5	6	941,704.

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	941,704.
2a	Tax on investment income for 2016 from Part VI, line 5	2a	9,227.		
b	Income tax for 2016 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	9,227.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	932,477.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	932,477.
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	932,477.

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	2,350,172.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,350,172.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	9,227.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	2,340,945.

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					932,477.
2 Undistributed income, if any, as of the end of 2016					
a Enter amount for 2015 only					
b Total for prior years 20 14 ,20 13 ,20 12					
3 Excess distributions carryover, if any, to 2016					
a From 2011	948,836.				
b From 2012	1,203,672.				
c From 2013	1,302,468.				
d From 2014	1,585,192.				
e From 2015	1,397,974.				
f Total of lines 3a through e		6,438,142.			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ $ 2,350,172.					
a Applied to 2015, but not more than line 2a					
b Applied to undistributed income of prior years (Election required - see instructions)					
c Treated as distributions out of corpus (Election required - see instructions)					
d Applied to 2016 distributable amount					932,477.
e Remaining amount distributed out of corpus		1,417,695.			
5 Excess distributions carryover applied to 2016 *(If an amount appears in column (d), the same amount must be shown in column (a).)*					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		7,855,837.			
b Prior years' undistributed income Subtract line 4b from line 2b					
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d Subtract line 6c from line 6b Taxable amount - see instructions					
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount - see instructions					
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017					
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)					
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)		948,836.			
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a		6,907,001.			
10 Analysis of line 9					
a Excess from 2012	1,203,672.				
b Excess from 2013	1,302,468.				
c Excess from 2014	1,585,192.				
d Excess from 2015	1,397,974.				
e Excess from 2016	1,417,695.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

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

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

	Tax year	Prior 3 years			(e) Total
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	
2a 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))

JOHN W. FINDLEY

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

ATCH 13

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

ATCH 14

c Any submission deadlines

ATCH 15

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

NONE

Part XV Supplementary Information *(continued)*

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

Recipient Name and address (home or business)	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 17				1,982,500.
Total ▶ **3a**				1,982,500.
b *Approved for future payment*				
SEE STATEMENT 18				590,000.
Total ▶ **3b**				590,000.

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) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	6,488.	
4 Dividends and interest from securities	523000		14	255,249.	
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	523000	13.	18	151,870.	
8 Gain or (loss) from sales of assets other than inventory	523000		18	763,061.	
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)		13.		1,176,668.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 1,176,681.

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

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

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

b If "Yes," complete the following schedule

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

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

John Trimbley | 5/10/17 | PRESIDENT

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
JENNIFER FAHEY	Jennifer Fahey	05/08/2017		P00159945
Firm's name ▶ PRICEWATERHOUSECOOPERS LLP			Firm's EIN ▶ 13-4008324	
Firm's address ▶ 833 EAST MICHIGAN STREET STE 1200 MILWAUKEE, WI 53202			Phone no 414-212-1600	

JSA
6E1493 1 000
86631E 2249

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL SHORT-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS					-2,247.	
		TOTAL LONG-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS					61,075.	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					3,397.	
		GS #020-39482-1 SEE ATTACHMENT					VARIOUS	VARIOUS
221,093.		223,484.					-2,314.	
		GS #020-39482-1 SEE ATTACHMENT					VARIOUS	VARIOUS
1,153,426.		1,025,000.					128,426.	
		GS #020-39494-6 SEE ATTACHMENT					VARIOUS	VARIOUS
8,694.		14,554.					-5,860.	
		GS #020-39494-6 SEE ATTACHMENT					VARIOUS	VARIOUS
30,457.		49,381.					-18,924.	
		GS #020-41212-8 SEE ATTACHMENT					VARIOUS	VARIOUS
11,077.		17,897.					-6,820.	
		GS #020-41212-8 SEE ATTACHMENT					VARIOUS	VARIOUS
295,446.		333,381.					-36,697.	
		GS #020-41212-8 SEE ATTACHMENT					VARIOUS	VARIOUS
57,395.		35,802.					21,593.	
		GS #020-81263-2 SEE ATTACHMENT					VARIOUS	VARIOUS
276,426.		201,779.					74,647.	
		GS #020-81263-2 SEE ATTACHMENT					VARIOUS	VARIOUS
394,528.		345,818.					48,710.	
		GS #020-81263-2 SEE ATTACHMENT					VARIOUS	VARIOUS
16,883.		6,852.					10,031.	
		GS #051-46277-8 SEE ATTACHMENT					VARIOUS	VARIOUS
1,071,720.		1,110,570.					-38,746.	
		GS #051-46277-8 SEE ATTACHMENT					VARIOUS	VARIOUS
661,998.		636,298.					25,700.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		GS #051-46277-8 SEE ATTACHMENT					VARIOUS	VARIOUS
19,633.		12,056.					7,577.	
		GS #051-43246-6 SEE ATTACHMENT					VARIOUS	VARIOUS
1,193,573.		1,271,375.					-74,164.	
		GS #051-43246-6 SEE ATTACHMENT					VARIOUS	VARIOUS
192,738.		212,837.					-19,173.	
		GS #051-43246-6 SEE ATTACHMENT					VARIOUS	VARIOUS
24.							24.	
		GS WEST STREET PARTNERS III					VARIOUS	VARIOUS
15,828.		16,323.					-495.	
		GS WEST STREET PARTNERS II					VARIOUS	VARIOUS
8,268.		8,746.					-478.	
		THL EQUITY FUND VI - GS ACCESS, LP					VARIOUS	VARIOUS
233,749.		76,701.					157,048.	
		GS WLR OPPORTUNITIES FUND					VARIOUS	VARIOUS
85,899.		62,500.					23,399.	
		WELLINGTON: NON-US EQUITY LLC					VARIOUS	VARIOUS
		26,856.					-26,856.	
		WELLINGTON: NON-US EQUITY LLC					VARIOUS	VARIOUS
420,160.							420,160.	
		WILLIAM BLAIR: NON-US EQUITY LLC					VARIOUS	VARIOUS
		5,493.					-5,493.	
		WILLIAM BLAIR: NON-US EQUITY LLC					VARIOUS	VARIOUS
60,740.							60,740.	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		SEMINOLE OFFSHORE FUND					VARIOUS	VARIOUS
458,801.		500,000.					-41,199.	
TOTAL GAIN(LOSS)							763,061.	

ATTACHMENT 1

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GOLDMAN SACHS INTEREST		6,488.	6,488.
	TOTAL	6,488.	6,488.

ATTACHMENT 2

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GOLDMAN SACHS - DIVIDENDS	145,299.	145,299.
GS CAP PARTNERS VI PARALLEL DIVIDENDS	32,426.	32,426.
GS CAP PARTNERS VI PARALLEL INTEREST	4,482.	4,482.
WELLINGTON - INTEREST	99.	99.
WELLINGTON - DIVIDENDS	33,237.	33,237.
WILLIAM BLAIR - INTEREST	158.	158.
WILLIAM BLAIR - DIVIDENDS	39,548.	39,548.
TOTAL	255,249.	255,249.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
2015 OVERPAYMENT APPLIED	24,702.	
GS CAP PARTNERS VI PARALLEL		
ORDINARY INCOME	13.	13.
IRC SECTION 988 GAIN	4,322.	4,322.
SECTION 951(A) INCOME (SUBPART F)	119,600.	119,600.
SECTION 1293(A)(1)(A) ORDINARY INCOME	72.	72.
GS WLR OPPORTUNITIES FUND	837.	837.
THL EQUITY FUND VI - GS ACCESS, LP	2,337.	2,337.
TOTALS	151,883.	127,181.

ATTACHMENT 4

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
THL EQUITY FUND VI - GS ACCESS MANAGEMENT & INVESTMENT FEES	650.	650.	
GOLDMAN SACHS MANAGEMENT FEES	178,970.	178,970.	
LEGACY GROUP MANAGEMENT FEES	338,000.		338,000.
GS CAP PARTNERS VI PARALLEL MANAGEMENT & INVESTMENT FEES	18,426.	18,426.	
GS WLR OPPORTUNITIES FUND MANAGEMENT & INVESTMENT FEES	1,510.	1,510.	
WELLINGTON: NON-US EQUITY LLC MANAGEMENT & INVESTMENT FEES	6,158.	6,158.	
WILLIAM BLAIR: NON-US EQUITY MANAGEMENT & INVESTMENT FEES	8,247.	8,247.	
GSCP VI PARALLEL AIV, LP MANAGEMENT & INVESTMENT FEES	646.	646.	
OTHER PROFESSIONAL FEES	500.	500.	
DST OPPORTUNITIES ACCESS FUND MANAGEMENT & INVESTMENT FEES	2,057.	2,057.	
TOTALS	555,164.	217,164.	338,000.

ATTACHMENT 5

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
OVERPAYMENT APPLIED	24,702.		
FOREIGN TAX PAID ON INVESTMENT	1,028.	1,028.	
OTHER TAXES	10.		10.
TOTALS	25,740.	1,028.	10.

ATTACHMENT 6

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
INSURANCE	2,964.		2,964.
DUES & SUBSCRIPTIONS	4,500.		4,500.
IT EXPENSES	480.		480.
POSTAGE	13.		13.
GS OTHER EXPENSES	1,500.	1,500.	
WELLINGTON	2,639.	2,639.	
WILLIAM BLAIR	6,935.	6,935.	
TOTALS	19,031.	11,074.	7,957.

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GOLDMAN SACHS A/C 41212-8	995,934.	1,160,767.
GOLDMAN SACHS A/C 81263-2	1,930,284.	2,178,929.
GOLDMAN SACHS A/C 43246-6	1,353,926.	1,459,208.
GOLDMAN SACHS A/C 46277-8	2,076,377.	2,464,194.
TOTALS	6,356,521.	7,263,098.

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
GOLDMAN SACHS A/C 39482-1	335,251.	316,718.
TOTALS	335,251.	316,718.

ATTACHMENT 9

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SPDR S&P BANK ETF	76,164.	102,589.
DOW JONES US REAL ESTATE INDEX	388,210.	464,333.
JPMORGAN CHASE & CO S&P500 IND	600,000.	665,280.
WILLIAM BLAIR NON-US EQUITY	650,000.	1,857,007.
JPMORGAN & CHASE 4/6/17 NONUS	200,000.	193,240.
JPMORGAN & CHASE 5/17/17 NONUS	400,000.	375,040.
UBS AG NOTE 6/9/17	250,000.	259,050.
BARCLAYS BANK PLC 11/16/17	200,000.	204,960.
GS WEST STREET PARTNERS III	48,798.	16,217.
GS WEST STREET PARTNERS II	35,472.	13,283.
THL EQUITY FUND VI - GS ACCESS	167,798.	988,738.
GS CAP PARTNERS VI PARALLEL LP	43,653.	1,386,242.
GS MEZZANINE PARTNERS V	-463,242.	266,370.
GS WLR OPP FUND OFFSHORE	159,542.	218,693.
GS PRIVATE CONCENTRATED ENERGY	478,103.	304,105.
GS LIBERTY HARBOR I	-3,014.	77.
GSCP VI PARALLEL AIV	19,083.	19,083.
DS OPPORTUNITIES ACCESS	174,537.	170,032.
CITIGROUP INC.	400,000.	427,960.
CITIGROUP INC.	300,000.	307,140.
MORGAN STANLEY FINANCE LLC	250,000.	243,825.
WELLINGTON NON-US EQUITY	1,100,000.	1,268,064.
GS TACTICAL TILT OVERLAY	611,811.	648,741.
MORGAN STANLEY FINANCE LLC	200,000.	207,200.
TOTALS	6,286,915.	10,607,269.

ATTACHMENT 10

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION		AMOUNT
OUTSTANDING CHECKS		26,500.
	TOTAL	26,500.

ATTACHMENT 11

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
PY OUTSTANDING CHECKS	22,628.
UNREALIZED GAIN/LOSS & RECONCILIATION ADJUSTMENT	3,282,265.
TOTAL	3,304,893.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 12

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
JOHN W. FINDLEY PO BOX 2430 BROOKFIELD, WI 53008	PRESIDENT/TREASURER 10.00			
BARBARA R. FINDLEY PO BOX 2430 BROOKFIELD, WI 53008	VICE-PRESIDENT 1.00			
RICHARD J. BLISS 833 EAST MICHIGAN ST, STE 1800 MILWAUKEE, WI 53202	SECRETARY 1.00			
	GRAND TOTALS	0.	0.	0.

Contributions Paid Between 1-1-16 and 12-31-16

Vine and Branches Foundation, Inc. 39-1827808

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt
America's Family Coaches 160 S 68th Street Suite 1212 West Des Moines,IA 50266	04/25/2016	$32,500 00	Charitable	General operations	Yes
City on a Hill, Inc 2224 W Kilbourn Avenue Milwaukee, WI 53233-1614	11/14/2016	$75,000 00	Charitable	Youth evangelism and discipleship program	Yes
Georgia Center for Opportunity, Inc 333 Research Court, Suite 210 Suite 210 Norcross, GA 30092	02/29/2016	$100,000 00	Charitable	General operations	Yes
Institute for Creation Research P O Box 59029 Dallas, TX 75229	12/16/2016	$5,000 00	Educational	Museum Project	Yes
Institute for Creation Research P O Box 59029 Dallas, TX 75229	12/16/2016	$2,500 00	Educational	General operations	Yes
Leadership Network Park Central 3 12700 Park Central Drive, Suite 500 Dallas,TX 75215	08/18/2016	$200,000 00	Religious	Life Stage Next Gen and Sr Pastor 2	Yes
Leadership Network Park Central 3 12700 Park Central Drive, Suite 500 Dallas,TX 75215	08/18/2016	$100,000 00	Religious	Leadership Community· Marriage Ministry	Yes
Leadership Network Park Central 3 12700 Park Central Drive, Suite 500 Dallas,TX 75215	11/14/2016	$252,500 00	Religious	Accelerator project	Yes
Life Choice Crisis Pregnancy Center, Inc 10611 Tamiami Trail North Unit A4 Naples,FL 34108	12/16/2016	$2,500 00	Charitable	General operations of the Pregnancy Resource Center of Naples	Yes
Lighthouse Youth Center, Inc 5641 N 68th St Milwaukee, WI 53218	08/18/2016	$40,000 00	Charitable	General operations	Yes

Vine and Branches Foundation, Inc. 39-1827808

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt
Moody Bible Institute of Chicago Moody Global Ministries 820 N LaSalle Blvd Chicago,IL 60610	12/16/2016	$2,500.00	Religious	Moody Radio Florida/WSOR Naples	Yes
National Christian Foundation East Tennessee 6714 Albunda Drive PO Box 52250 Knoxville,TN 37950	01/04/2016	$205,000 00	Charitable	Date Night Florida 2016	Yes
National Christian Foundation Wisconsin Inc 18650 West Corporate Drive Suite 105 Brookfield,WI 53045	11/14/2016	$80,000 00	Charitable	Donor advised fund	Yes
Nativity Jesuit Academy 1515 S 29th Street Milwaukee, WI 53215-1912	12/21/2016	$6,000 00	Educational	High School scholarship fund for Nativity students and Annual Fund	Yes
New Horizons of Southwest Florida, Inc PO Box 111833 Naples, FL 34108	08/18/2016	$15,000 00	Educational	New Super Girls Clubs at Pebblebrooke and Cypress sites	Yes
Pacific Aviation Museum Pearl Harbor Historic Ford Island 319 Lexington Boulevard Honolulu,HI 96818	12/16/2016	$2,000 00	Charitable	Hangar 79	Yes
Parish Catalyst 11100 Santa Monica Blvd Ste 1910 Los Angeles,CA 90025	08/18/2016	$25,000 00	Religious	General operations and programs	Yes
Philanthropy Roundtable 1730 M Street, NW Suite 601 Washington,DC 20036	04/25/2016	$50,000 00	Charitable	Special project	Yes
Poplar Creek Church 17770 West Cleveland Ave New Berlin, WI 53146	12/16/2016	$3,000 00	Charitable	Royal Family KIDS outreach ministry	Yes
Pulse Outreach 34 Thirteenth Ave NE Minneapolis, MN 55413	04/25/2016	$100,000 00	Religious	General operations and programs	Yes

Vine and Branches Foundation, Inc. 39-1827808

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt
Saint Anthony on the Lake Catholic Church W280 N2101 Hwy SS Pewaukee, WI 53072	12/21/2016	$6,000 00	Religious	Programs	Yes
Salvation Army 445 Madison Street Waukesha, WI 53188	12/16/2016	$1,500 00	Charitable	Waukesha men's shelter	Yes
Sherman Lake YMCA Outdoor Center 6225 N 39th St Augusta, MI 49012	04/25/2016	$3,000 00	Educational	Undesignated	Yes
Stronger Families P O Box 40584 Bellevue, WA 98015-4584	01/15/2016	$250,000 00	Charitable	Digitization and program development	Yes
Stronger Families P O Box 40584 Bellevue, WA 98015-4584	08/18/2016	$150,000 00	Charitable	Special project	Yes
TEAM P O BOX 969 Wheaton, IL 60187-0969	12/16/2016	$3,500 00	Charitable	Fish for Life - Jereb's aquaponics unit	Yes
Teen Challenge International, Inc - Milwaukee WI P O Box 250771 Milwaukee,WI 53225	12/16/2016	$5,000.00	Charitable	Undesignated	Yes
The Institute for Family Studies PO Box 7967 Charlottesville, VA 22906	08/18/2016	$47,500.00	Charitable	Special project	Yes
The Institute for Family Studies PO Box 7967 Charlottesville, VA 22906	08/18/2016	$60,000 00	Charitable	General operations and programs	Yes
Young Life P O Box 520 Colorado Springs, CO 80901-0520	04/25/2016	$50,000 00	Religious	Young Life Southwest Florida's 3-county mini-region development	Yes
Young Life P O Box 520 Colorado Springs, CO 80901-0520	12/16/2016	$2,500 00	Religious	Young Life Southwest Florida general operations	Yes

Vine and Branches Foundation, Inc. 39-1827808

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt
Youth for Christ USA Inc 7670 S Vaughn Ct Englewood, CO 80112	08/18/2016	$40,000.00	Religious	YFC of Southeastern WI Intern Initiative/School Clusters Model	Yes
Youth for Christ USA Inc 7670 S Vaughn Ct 1901 30th Avenue West Englewood,CO 80112	08/18/2016	$30,000 00	Religious	YFC Suncoast/Manatee FL general operations and continued expansion	Yes
Youth for Christ USA Inc. 7670 S Vaughn Ct Englewood. CO 80112	08/18/2016	$35,000 00	Religious	Badgerland YFC 3-Story Evangelism, Fond du Lac WI chapter	Yes
		$1,982,500.00			

Contributions approved for payment in future years, as of 12/31/16

Vine and Branches Foundation, Inc. **39-1827808**

Organization	Amount to be Paid	Purpose	Exempt	Relation
National Christian Foundation East Tennessee Boulder, CO	$200,000.00	Charitable	Yes	No
New Beginnings Are Possible, Inc. Milwaukee, WI	$15,000.00	Charitable	Yes	No
Philanthropy Roundtable Washington, DC	$50,000 00	Charitable	Yes	No
Pulse Outreach Minneapolis, MN	$100,000.00	Religious	Yes	No
Stronger Families Bellevue, WA	$225,000.00	Charitable	Yes	No
Total carried forward	**$590,000.00**			

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0 00	Net Covered Long-Term Gains (Losses)	(2,313 76)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	128 426 37		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**0 00**	**Total Long-Term Gains (Losses)**	**126,112 61**	**Total Ordinary Gains (Losses)**	**0 00**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455)	01/08/2014	04/20/2016	8,891 21	85,000 00	0 00	89,979 08	0 00	(4,979 08)
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES (38145C455) Disallowed Loss								77 02
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	10/03/2014	04/20/2016	11,326 86	70,000 00	0 00	79,931 46	0 00	(9,931 46)
SPDR S&P BANK ETF (78464A797)	02/05/2015	11/14/2016	1,660 00	66,092 61	0 00	53,572 85	0 00	12,519 76
Net Covered Long-Term Disallowed Losses								**77.02**
Net Covered Long-Term Gains (Losses)				**221,092.61**	**0.00**	**223,483.39**	**0.00**	**(2,313.76)**
NonCovered Long-Term Gains (Losses)								
BARCLAYS BANK PLC LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED STRUCTURED NOTE DUE 03/23/2016 (06741T7L5)	03/18/2014	03/11/2016	400,000 00	475,640 00	0 00	400,000 00	0 00	75,640 00
CREDIT SUISSE AG LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED STRUCTURED NOTE DUE 09/09/2016 (22547QSU1)	09/05/2014	07/14/2016	125,000 00	141,875 00	0 00	125,000 00	0 00	16,875 00

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

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)								
DEUTSCHE BANK AG-LONDON BRANCH LINKED TO INTL EQ BSKT UPSIDE LEVERED NO CAP STRUCTURED NOTE DUE 10/19/2016 (25152RRJ4)	10/14/2014	10/19/2016	500,000 00	535,911 37	0 00	500,000 00	0 00	35,911 37
Net NonCovered Long-Term Gains (Losses)				**1,153,426 37**	**0.00**	**1,025,000.00**	**0.00**	**128,426 37**

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

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short Term Gains (Losses)	(5,860 46)	Net Covered Long-Term Gains (Losses)	(18 924 08)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(5,860 46)**	**Total Long-Term Gains (Losses)**	**(18,924 08)**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
NCR CORPORATION CMN (62886E108)	04/29/2015	01/05/2016	61 00	1,459 55	0 00	1,762 63	0 00	(303 08)
RIO TINTO PLC SPONSORED ADR (767204100)	03/06/2015	01/14/2016	290 00	7,234 52	0 00	12,791 90	0 00	(5,557 38)
Net Covered Short-Term Gains (Losses)				**8,694.07**	**0.00**	**14,554.53**	**0.00**	**(5,860 46)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
PBF ENERGY INC CMN (69318G106)	08/20/2013	01/11/2016	270 00	9,750 82	0 00	5,844 66	0 00	3,906 16
RIO TINTO PLC SPONSORED ADR (767204100)	12/18/2012	01/14/2016	70 00	1,746 26	0 00	4,060 64	0 00	(2,314 38)
RIO TINTO PLC SPONSORED ADR (767204100)	12/06/2012	01/14/2016	100 00	2,494 66	0 00	5,184 40	0 00	(2,689 74)
RIO TINTO PLC SPONSORED ADR (767204100)	09/12/2013	01/14/2016	105 00	2,619 40	0 00	5,303 58	0 00	(2,684 18)
RIO TINTO PLC SPONSORED ADR (767204100)	01/09/2013	01/14/2016	120 00	2,993 60	0 00	6,862 66	0 00	(3,869 06)
RIO TINTO PLC SPONSORED ADR (767204100)	09/20/2012	01/14/2016	215 00	5,363 53	0 00	10,828 00	0 00	(5,464 47)
RIO TINTO PLC SPONSORED ADR (767204100)	10/15/2013	01/14/2016	220 00	5,488 26	0 00	11,296 67	0 00	(5,808 41)
Net Covered Long-Term Gains (Losses)				**30,456.53**	**0.00**	**49,380.61**	**0 00**	**(18,924.08)**

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

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(6 819 83)	Net Covered Long Term Gains (Losses)	(36 697 45)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	21 593 10		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(6,819 83)**	**Total Long-Term Gains (Losses)**	**(15,104.35)**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	03/06/2015	02/12/2016	60 00	3,365 78	0 00	3,388 20	0 00	(22 42)
TENNECO INC CMN (880349105)	03/04/2015	02/17/2016	55 00	2,515 64	0 00	3,243 59	0 00	(727 95)
CARBO CERAMICS INC CMN (140781105)	07/08/2015	06/17/2016	10 00	135 39	0 00	364 73	0 00	(229 34)
CARBO CERAMICS INC CMN (140781105)	07/08/2015	06/22/2016	10 00	135 00	0 00	364 73	0 00	(229 73)
CARBO CERAMICS INC CMN (140781105)	07/08/2015	06/23/2016	190 00	2,630 57	0 00	6,929 82	0 00	(4,299 25)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	11/11/2015	08/09/2016	40 00	110 21	0 00	436 60	0 00	(326 39)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	11/12/2015	08/09/2016	145 00	399 52	0 00	1,572 89	0 00	(1,173 37)
CLEAN HARBORS INC CMN (184496107)	08/01/2016	12/16/2016	31 00	1,784 79	0 00	1,596 17	0 00	188 62
Net Covered Short-Term Gains (Losses)				**11,076.90**	**0.00**	**17,896.73**	**0.00**	**(6,819.83)**

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	12/19/2011	02/03/2016	145 00	7,766 57	0 00	3,331 19	0 00	4,435 38
TENNECO INC CMN (880349105)	01/30/2015	02/09/2016	55 00	2,153 07	0 00	2,865 41	0 00	(712 34)
TENNECO INC CMN (880349105) Disallowed Loss								712 34
TENNECO INC CMN (880349105)	01/30/2015	02/11/2016	55 00	2,303 20	0 00	2,865 41	0 00	(562 21)
TENNECO INC CMN (880349105) Disallowed Loss								511 10
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	08/13/2014	02/12/2016	30 00	1,682 89	0 00	1,127 25	0 00	555 64
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	10/24/2012	02/12/2016	60 00	3,365 78	0 00	1,573 99	0 00	1,791 79
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	10/25/2012	02/12/2016	90 00	5,048 67	0 00	2,425 88	0 00	2,622 79
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	10/23/2012	02/12/2016	140 00	7,853 48	0 00	3,699 84	0 00	4,153 64
COLUMBIA SPORTSWEAR COMPANY COMMON STOCK (198516106)	12/19/2011	02/12/2016	141 00	7,909 58	0 00	3,239 30	0 00	4,670 28
AGCO CORP CMN (001084102)	10/05/2011	02/17/2016	120 00	5,888 22	0 00	3,994 54	0 00	1,893 68
AGCO CORP CMN (001084102)	12/29/2011	02/17/2016	125 00	6,133 56	0 00	5,342 34	0 00	791 22
AMSURG CORP CMN (03232P405)	10/09/2014	02/17/2016	65 00	4,438 75	0 00	3,248 20	0 00	1,190 55
BRINK'S COMPANY (THE) CMN (109696104)	03/01/2012	02/17/2016	10 00	295 04	0 00	254 19	0 00	40 85
BRINK'S COMPANY (THE) CMN (109696104)	12/19/2011	02/17/2016	100 00	2,950 37	0 00	2,484 04	0 00	466 33
BRINK'S COMPANY (THE) CMN (109696104)	02/03/2012	02/17/2016	560 00	16,522 04	0 00	13,705 33	0 00	2,816 71
CENTENE CORPORATION CMN (15135B101)	10/28/2013	02/17/2016	30 00	1,715 96	0 00	886 68	0 00	829 28
CHICAGO BRIDGE & IRON COMPANY CMN SERIES (167250109)	09/28/2011	02/17/2016	95 00	3,196 36	0 00	2,843 86	0 00	352 50
DIEBOLD NIXDORF INC CMN DIEBOLD NIXDORF INC (253651103)	04/05/2013	02/17/2016	130 00	3,203 13	0 00	3,891 42	0 00	(688 29)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
HILL-ROM HOLDINGS, INC CMN (431475102)	09/26/2012	02/17/2016	25 00	1,144 98	0 00	722 94	0 00	422 04
HILL-ROM HOLDINGS, INC CMN (431475102)	10/18/2012	02/17/2016	130 00	5,953 91	0 00	3,818 15	0 00	2,135 76
NORDSON CORP CMN (655663102)	09/29/2011	02/17/2016	130 00	8,362 14	0 00	5,327 13	0 00	3,035 01
SANDERSON FARMS INC CMN (800013104)	02/29/2012	02/17/2016	140 00	12,204 27	0 00	6,964 68	0 00	5,239 59
TENNECO INC CMN (880349105)	01/30/2015	02/17/2016	165 00	7,546 91	0 00	8,596 22	0 00	(1,049 31)
THOR INDUSTRIES INC CMN (885160101)	08/09/2011	02/17/2016	100 00	5,231 62	0 00	1,897 95	0 00	3,333 67
TRINITY INDUSTRIES INC (DEL) CMN (896522109)	06/14/2013	02/17/2016	5 00	110 44	0 00	96 92	0 00	13 52
TRINITY INDUSTRIES INC (DEL) CMN (896522109)	07/09/2013	02/17/2016	240 00	5,301 02	0 00	4,399 26	0 00	901 76
NORDSON CORP CMN (655663102)	09/29/2011	02/22/2016	35 00	2,258 33	0 00	1,434 23	0 00	824 10
SANDERSON FARMS INC CMN (800013104)	02/29/2012	02/22/2016	5 00	433 11	0 00	248 74	0 00	184 37
SANDERSON FARMS INC CMN (800013104)	08/27/2013	02/22/2016	30 00	2,598 64	0 00	1,956 71	0 00	641 93
AMSURG CORP CMN (03232P405)	10/10/2014	02/23/2016	10 00	710 53	0 00	499 56	0 00	210 97
AMSURG CORP CMN (03232P405)	10/09/2014	02/23/2016	60 00	4,263 18	0 00	2,998 34	0 00	1,264 84
NORDSON CORP CMN (655663102)	09/29/2011	03/01/2016	35 00	2,551 71	0 00	1,434 23	0 00	1,117 48
BRINK'S COMPANY (THE) CMN (109696104)	03/01/2012	03/04/2016	70 00	2,106 17	0 00	1,779 32	0 00	326 85
NORDSON CORP CMN (655663102)	09/29/2011	03/17/2016	25 00	1,911 08	0 00	1,024 45	0 00	886 63
DARLING INGREDIENTS INC CMN (237266101)	09/23/2011	03/30/2016	215 00	2,766 41	0 00	2,749 42	0 00	16 99
DARLING INGREDIENTS INC CMN (237266101)	08/12/2011	03/30/2016	255 00	3,281 09	0 00	3,865 65	0 00	(584 56)
HILL-ROM HOLDINGS, INC CMN (431475102)	10/18/2012	04/12/2016	125 00	6,581 73	0 00	3,671 30	0 00	2,910 43
MIDDLEBY CORP CMN (596278101)	03/31/2011	04/13/2016	90 00	9,615 78	0 00	2,783 38	0 00	6,832 40
BRINK'S COMPANY (THE) CMN (109696104)	03/01/2012	04/14/2016	75 00	2,561 26	0 00	1,906 42	0 00	654 84
DARLING INGREDIENTS INC CMN (237266101)	09/23/2011	04/15/2016	25 00	338 79	0 00	319 70	0 00	19 09
DARLING INGREDIENTS INC CMN (237266101)	09/29/2011	04/15/2016	90 00	1,219 64	0 00	1,165 37	0 00	54 27
DARLING INGREDIENTS INC CMN (237266101)	09/23/2011	04/15/2016	220 00	2,952 33	0 00	2,813 36	0 00	138 97
BRINK'S COMPANY (THE) CMN (109696104)	03/01/2012	04/19/2016	30 00	1,058 38	0 00	762 57	0 00	295 81

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
AGCO CORP CMN (001084102)	04/23/2012	04/26/2016	20 00	1,056 45	0 00	898 62	0 00	157 83
AGCO CORP CMN (001084102)	12/29/2011	04/26/2016	55 00	2,905 24	0 00	2,350 63	0 00	554 61
DARLING INGREDIENTS INC CMN (237266101)	09/29/2011	04/27/2016	45 00	653 26	0 00	582 69	0 00	70 57
MIDDLEBY CORP CMN (596278101)	06/01/2011	05/02/2016	15 00	1,662 28	0 00	420 81	0 00	1,241 47
MIDDLEBY CORP CMN (596278101)	03/31/2011	05/02/2016	15 00	1,662 28	0 00	463 90	0 00	1,198 38
CARBO CERAMICS INC CMN (140781105)	04/25/2013	05/06/2016	5 00	64 45	0 00	363 34	0 00	(298 89)
CARBO CERAMICS INC CMN (140781105)	04/25/2013	05/10/2016	15 00	178 73	0 00	1,090 02	0 00	(911 29)
DARLING INGREDIENTS INC CMN (237266101)	09/29/2011	05/10/2016	115 00	1,669 04	0 00	1,489 09	0 00	179 95
CARBO CERAMICS INC CMN (140781105)	04/25/2013	05/12/2016	55 00	630 91	0 00	3,996 74	0 00	(3,365 83)
MIDDLEBY CORP CMN (596278101)	06/01/2011	05/12/2016	40 00	4,577 17	0 00	1,122 16	0 00	3,455 01
CARBO CERAMICS INC CMN (140781105)	05/06/2013	05/13/2016	15 00	159 34	0 00	1,047 74	0 00	(888 40)
CARBO CERAMICS INC CMN (140781105)	04/25/2013	05/13/2016	20 00	212 46	0 00	1,453 36	0 00	(1,240 90)
CARBO CERAMICS INC CMN (140781105)	05/06/2013	05/16/2016	30 00	331 00	0 00	2,095 49	0 00	(1,764 49)
DARLING INGREDIENTS INC CMN (237266101)	11/04/2011	05/16/2016	10 00	145 50	0 00	140 43	0 00	5 07
DARLING INGREDIENTS INC CMN (237266101)	09/29/2011	05/16/2016	220 00	3,201 04	0 00	2,848 69	0 00	352 35
CARBO CERAMICS INC CMN (140781105)	05/06/2013	05/17/2016	15 00	179 07	0 00	1,047 74	0 00	(868 67)
CARBO CERAMICS INC CMN (140781105)	05/07/2013	05/17/2016	25 00	298 45	0 00	1,757 48	0 00	(1,459 03)
CARBO CERAMICS INC CMN (140781105)	07/09/2013	05/17/2016	40 00	477 51	0 00	2,860 50	0 00	(2,382 99)
CARBO CERAMICS INC CMN (140781105)	07/09/2013	05/19/2016	30 00	339 14	0 00	2,145 38	0 00	(1,806 24)
CARBO CERAMICS INC CMN (140781105)	07/09/2013	05/20/2016	5 00	56 59	0 00	357 56	0 00	(300 97)
CARBO CERAMICS INC CMN (140781105)	01/02/2014	05/20/2016	25 00	282 99	0 00	2,837 87	0 00	(2,554 88)
CARBO CERAMICS INC CMN (140781105)	08/05/2014	05/24/2016	15 00	171 63	0 00	1,638 04	0 00	(1,466 41)
CARBO CERAMICS INC CMN (140781105)	01/02/2014	05/24/2016	35 00	400 48	0 00	3,973 02	0 00	(3,572 54)
NORDSON CORP CMN (655663102)	03/18/2014	05/24/2016	5 00	435 90	0 00	354 50	0 00	81 40
NORDSON CORP CMN (655663102)	09/29/2011	05/24/2016	20 00	1,733 90	0 00	819 56	0 00	914 34

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Goldman Sachs

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
NORDSON CORP CMN (655663102)	09/29/2011	05/24/2016	35 00	3,051 27	0 00	1,434 23	0 00	1,617 04
CARBO CERAMICS INC CMN (140781105)	08/13/2014	05/25/2016	25 00	305 63	0 00	2,713 46	0 00	(2,407 83)
CARBO CERAMICS INC CMN (140781105)	08/28/2014	05/25/2016	30 00	366 76	0 00	3,270 59	0 00	(2,903 83)
CARBO CERAMICS INC CMN (140781105)	08/05/2014	05/25/2016	65 00	794 65	0 00	7,098 19	0 00	(6,303 54)
MIDDLEBY CORP CMN (596278101)	06/01/2011	05/25/2016	40 00	4,935 39	0 00	1,122 16	0 00	3,813 23
DARLING INGREDIENTS INC CMN (237266101)	11/04/2011	05/31/2016	205 00	3,154 28	0 00	2,878 80	0 00	275 48
CARBO CERAMICS INC CMN (140781105)	08/28/2014	06/03/2016	90 00	1,075 80	0 00	9,811 76	0 00	(8,735 96)
CARBO CERAMICS INC CMN (140781105)	09/22/2014	06/06/2016	90 00	1,245 04	0 00	6,159 69	0 00	(4,914 65)
CARBO CERAMICS INC CMN (140781105)	09/19/2014	06/06/2016	120 00	1,660 05	0 00	10,396 87	0 00	(8,736 82)
AGCO CORP CMN (001084102)	04/23/2012	06/07/2016	5 00	274 90	0 00	224 66	0 00	50 24
AMSURG CORP CMN (03232P405)	10/10/2014	06/07/2016	5 00	381 24	0 00	249 78	0 00	131 46
BRINK'S COMPANY (THE) CMN (109696104)	03/01/2012	06/07/2016	5 00	151 14	0 00	127 10	0 00	24 04
CARBO CERAMICS INC CMN (140781105)	09/22/2014	06/07/2016	5 00	70 09	0 00	342 21	0 00	(272 12)
CENTENE CORPORATION CMN (15135B101)	10/28/2013	06/07/2016	70 00	4,657 10	0 00	2,068 92	0 00	2,588 18
CHICAGO BRIDGE & IRON COMPANY CMN SERIES (167250109)	09/28/2011	06/07/2016	5 00	193 44	0 00	149 68	0 00	43 76
DIEBOLD NIXDORF INC CMN DIEBOLD NIXDORF INC (253651103)	04/05/2013	06/07/2016	5 00	134 84	0 00	149 67	0 00	(14 83)
DIEBOLD NIXDORF INC CMN DIEBOLD NIXDORF INC (253651103) Disallowed Loss								14 83
HILL-ROM HOLDINGS, INC CMN (431475102)	10/18/2012	06/07/2016	5 00	250 80	0 00	146 85	0 00	103 95
THOR INDUSTRIES INC CMN (885160101)	08/09/2011	06/07/2016	45 00	3,087 58	0 00	854 08	0 00	2,233 50
TRINITY INDUSTRIES INC (DEL) CMN (896522109)	07/09/2013	06/07/2016	130 00	2,440 82	0 00	2,382 93	0 00	57 89
WALTER INVESTMENT MGMT CORP CMN (93317W102)	07/31/2014	06/07/2016	370 00	1,668 11	0 00	10,570 72	0 00	(8,902 61)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	07/31/2014	06/08/2016	125 00	550 46	0 00	3,571 19	0 00	(3,020 73)
CARBO CERAMICS INC CMN (140781105)	08/17/2012	06/09/2016	5 00	70 95	0 00	322 53	0 00	(251 58)

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

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
CARBO CERAMICS INC CMN (14078105)	01/05/2015	06/09/2016	10 00	141 89	0 00	393 60	0 00	(251 71)
CARBO CERAMICS INC CMN (14078105)	09/22/2014	06/09/2016	60 00	851 35	0 00	4,106 46	0 00	(3,255 11)
CARBO CERAMICS INC CMN (14078105)	08/06/2012	06/09/2016	80 00	1,135 14	0 00	6,218 45	0 00	(5,083 31)
CARBO CERAMICS INC CMN (14078105)	08/17/2012	06/17/2016	50 00	676 92	0 00	3,225 30	0 00	(2,548 38)
CARBO CERAMICS INC CMN (14078105)	08/17/2012	06/17/2016	70 00	947 69	0 00	4,515 41	0 00	(3,567 72)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/04/2014	06/21/2016	10 00	33 52	0 00	266 37	0 00	(232 85)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	07/31/2014	06/21/2016	30 00	100 57	0 00	857 09	0 00	(756 52)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/04/2014	06/22/2016	15 00	50 56	0 00	399 56	0 00	(349 00)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/04/2014	06/23/2016	40 00	134 70	0 00	1,065 49	0 00	(930 79)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/04/2014	07/12/2016	90 00	280 17	0 00	2,397 36	0 00	(2,117 19)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/05/2014	07/12/2016	205 00	638 15	0 00	5,503 84	0 00	(4,865 69)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/29/2014	07/20/2016	5 00	15 26	0 00	114 51	0 00	(99 25)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/05/2014	07/20/2016	20 00	61 07	0 00	536 96	0 00	(475 89)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	08/12/2014	07/20/2016	290 00	885 51	0 00	6,988 94	0 00	(6,103 43)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/29/2014	07/29/2016	495 00	1,334 29	0 00	11,336 79	0 00	(10,002 50)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/29/2014	08/01/2016	80 00	214 01	0 00	1,832 21	0 00	(1,618 20)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/29/2014	08/02/2016	80 00	207 55	0 00	1,832 21	0 00	(1,624 66)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/29/2014	08/03/2016	15 00	39 33	0 00	343 54	0 00	(304 21)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	09/30/2014	08/03/2016	60 00	157 30	0 00	1,374 50	0 00	(1,217 20)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	10/22/2014	08/03/2016	75 00	196 63	0 00	1,621 13	0 00	(1,424 50)
THOR INDUSTRIES INC CMN (88516001)	08/09/2011	08/08/2016	40 00	3,071 95	0 00	759 18	0 00	2,312 77
WALTER INVESTMENT MGMT CORP CMN (93317W102)	03/06/2015	08/09/2016	35 00	95 57	0 00	541 10	0 00	(445 53)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	10/22/2014	08/09/2016	95 00	259 41	0 00	2,053 43	0 00	(1,794 02)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	11/13/2014	08/09/2016	100 00	273 05	0 00	1,675 06	0 00	(1,402.01)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	11/06/2014	08/09/2016	155 00	423 23	0 00	2,692 91	0 00	(2,269 68)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
WALTER INVESTMENT MGMT CORP CMN (93317W102)	11/25/2014	08/09/2016	245 00	668 98	0 00	4,733 79	0 00	(4,064 81)
WALTER INVESTMENT MGMT CORP CMN (93317W102)	03/06/2015	08/09/2016	335 00	923 03	0 00	5,179 10	0 00	(4,256 07)
MIDDLEBY CORP CMN (596278101)	06/01/2011	08/11/2016	46 00	6,077 84	0 00	1,290 48	0 00	4,787 36
TENNECO INC CMN (880349105)	03/05/2015	08/19/2016	15 00	845 51	0 00	879 04	0 00	(33 53)
TENNECO INC CMN (880349105)	03/04/2015	08/19/2016	20 00	1,127 35	0 00	1,179 49	0 00	(52 14)
TENNECO INC CMN (880349105)	03/06/2015	08/19/2016	89 00	5,016 70	0 00	5,057 87	0 00	(41 17)
NORDSON CORP CMN (655663102)	03/18/2014	08/23/2016	29 00	2,899 61	0 00	2,056 10	0 00	843 51
SANDERSON FARMS INC CMN (800013104)	08/27/2013	08/25/2016	37 00	3,585 65	0 00	2,413 28	0 00	1,172 37
THOR INDUSTRIES INC CMN (885160101)	08/09/2011	09/01/2016	38 00	3,094 64	0 00	721 22	0 00	2,373 42
NORDSON CORP CMN (655663102)	03/18/2014	09/02/2016	48 00	4,802 07	0 00	3,403 20	0 00	1,398 87
TENNECO INC CMN (880349105)	03/12/2015	09/22/2016	17 00	995 42	0 00	964 46	0 00	30 96
TENNECO INC CMN (880349105)	03/06/2015	09/22/2016	31 00	1,815 18	0 00	1,761 73	0 00	53 45
THOR INDUSTRIES INC CMN (885160101)	08/09/2011	09/22/2016	16 00	1,302 48	0 00	303 67	0 00	998 81
HILL-ROM HOLDINGS, INC CMN (431475102)	10/18/2012	10/05/2016	10 00	619 52	0 00	293 70	0 00	325 82
HILL-ROM HOLDINGS, INC CMN (431475102)	07/25/2012	10/05/2016	68 00	4,212 77	0 00	2,214 89	0 00	1,997 88
TRINITY INDUSTRIES INC (DEL) CMN (896522109)	07/09/2013	11/15/2016	50 00	1,331 60	0 00	916 51	0 00	415 09
TRINITY INDUSTRIES INC (DEL) CMN (896522109)	08/13/2014	11/15/2016	114 00	3,036 06	0 00	4,963 83	0 00	(1,927 77)
AGCO CORP CMN (001084102)	04/23/2012	11/23/2016	65 00	3,648 95	0 00	2,920 51	0 00	728 44
THOR INDUSTRIES INC CMN (885160101)	08/09/2011	11/29/2016	28 00	2,874 37	0 00	531 43	0 00	2,342 94
AGCO CORP CMN (001084102)	04/23/2012	12/06/2016	46 00	2,686 44	0 00	2,066 82	0 00	619 62
AGCO CORP CMN (001084102)	04/23/2012	12/20/2016	37 00	2,161 28	0 00	1,662 44	0 00	498 84
Net Covered Long-Term Disallowed Losses								**1,238.27**
Net Covered Long-Term Gains (Losses)				**295,445.54**	**0.00**	**333,381.26**	**0.00**	**(36,697.45)**

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)								
KOPPERS HOLDINGS INC CMN (50060P106)	04/16/2010	02/17/2016	35 00	587 62	0 00	996 58	0 00	(408 96)
KOPPERS HOLDINGS INC CMN (50060P106)	03/29/2010	02/17/2016	160 00	2,686 30	0 00	4,665 49	0 00	(1,979 19)
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	06/10/2009	02/17/2016	110 00	2,890 84	0 00	1,450 72	0 00	1,440 12
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	06/30/2009	02/17/2016	125 00	3,285 04	0 00	1,762 99	0 00	1,522 05
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	05/05/2009	02/17/2016	205 00	5,387 47	0 00	2,596 82	0 00	2,790 65
POLARIS INDS INC CMN (731068102)	05/15/2009	02/17/2016	10 00	866 09	0 00	148 20	0 00	717 89
POLARIS INDS INC CMN (731068102)	12/31/2009	02/17/2016	95 00	8,227 77	0 00	2,087 02	0 00	6,140 75
DARLING INGREDIENTS INC CMN (237266101)	02/02/2010	03/30/2016	15 00	193 01	0 00	123 06	0 00	69 95
DARLING INGREDIENTS INC CMN (237266101)	05/20/2010	03/30/2016	230 00	2,959 42	0 00	1,863 25	0 00	1,096 17
DARLING INGREDIENTS INC CMN (237266101)	06/30/2010	03/30/2016	250 00	3,216 76	0 00	1,871 20	0 00	1,345 56
DARLING INGREDIENTS INC CMN (237266101)	09/30/2010	03/30/2016	385 00	4,953 80	0 00	3,304 07	0 00	1,649 73
MIDDLEBY CORP CMN (596278101)	02/01/2010	04/13/2016	35 00	3,739 47	0 00	529 37	0 00	3,210 10
KOPPERS HOLDINGS INC CMN (50060P106)	04/16/2010	04/26/2016	150 00	3,751 16	0 00	4,271 07	0 00	(519 91)
KOPPERS HOLDINGS INC CMN (50060P106)	04/16/2010	06/07/2016	5 00	142 49	0 00	142 37	0 00	0 12
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	12/29/2010	06/07/2016	30 00	934 66	0 00	687 70	0 00	246 96
OGE ENERGY CORP (HOLDING CO) CMN (670837103)	06/30/2009	06/07/2016	115 00	3,582 85	0 00	1,621 95	0 00	1,960 90
KOPPERS HOLDINGS INC CMN (50060P106)	04/16/2010	08/05/2016	90 00	2,947 66	0 00	2,562 64	0 00	385 02
KOPPERS HOLDINGS INC CMN (50060P106)	09/24/2010	10/26/2016	15 00	505 44	0 00	393 38	0 00	112 06
KOPPERS HOLDINGS INC CMN (50060P106)	04/16/2010	10/26/2016	25 00	842 41	0 00	711 85	0 00	130 56
KOPPERS HOLDINGS INC CMN (50060P106)	09/24/2010	11/15/2016	98 00	3,552 54	0 00	2,570 07	0 00	982 47
KOPPERS HOLDINGS INC CMN (50060P106)	09/24/2010	11/22/2016	55 00	2,142 49	0 00	1,442 39	0 00	700 10
Net NonCovered Long-Term Gains (Losses)				**57,395 29**	**0.00**	**35,802.19**	**0.00**	**21,593 10**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	74 646 64	Net Covered Long Term Gains (Losses)	48,709 52	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	10,030 74		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**74,646 64**	**Total Long-Term Gains (Losses)**	**58,740.26**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
PFIZER INC CMN (717081103)	10/07/2015	02/05/2016	50 00	1,450 65	0 00	1,643 26	0 00	(192 61)
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/10/2016	50 00	2,508 20	0 00	2,071 14	0 00	437 06
PFIZER INC CMN (717081103)	10/07/2015	02/10/2016	50 00	1,485 95	0 00	1,643 26	0 00	(157 31)
PFIZER INC CMN (717081103)	10/09/2015	02/10/2016	50 00	1,485 95	0 00	1,669 17	0 00	(183 22)
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/11/2016	100 00	4,898 50	0 00	4,142 28	0 00	756 22
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/11/2016	100 00	4,908 34	0 00	4,142 28	0 00	766 06
PFIZER INC CMN (717081103)	10/09/2015	02/11/2016	50 00	1,452 97	0 00	1,669 17	0 00	(216 20)
PFIZER INC CMN (717081103)	10/12/2015	02/11/2016	100 00	2,905 94	0 00	3,312 52	0 00	(406 58)
PFIZER INC CMN (717081103)	10/13/2015	02/11/2016	100 00	2,905 94	0 00	3,338 18	0 00	(432 24)
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/12/2016	50 00	2,493 56	0 00	2,071 14	0 00	422 42
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/12/2016	50 00	2,493 56	0 00	2,048 31	0 00	445 25
MICROSOFT CORPORATION CMN (594918104)	03/12/2015	02/12/2016	50 00	2,510 87	0 00	2,048 31	0 00	462 56
MICROSOFT CORPORATION CMN (594918104)	04/10/2015	02/12/2016	100 00	5,021 73	0 00	4,187 43	0 00	834 30
GENERAL ELECTRIC CO CMN (369604103)	03/06/2015	02/19/2016	100 00	2,896 67	0 00	2,569 58	0 00	327 09
GENERAL ELECTRIC CO CMN (369604103)	03/06/2015	02/19/2016	143 00	4,141 05	0 00	3,674 50	0 00	466 55
GENERAL ELECTRIC CO CMN (369604103)	03/06/2015	02/22/2016	557 00	16,320 58	0 00	14,312 56	0 00	2,008 02

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/14/2015	03/01/2016	200 00	9,625 81	0 00	8,507 98	0 00	1,117 83
ADT CORPORATION (THE) CMN (00101J106)	04/29/2015	04/07/2016	75 00	3,106 35	0 00	2,865 39	0 00	240 96
ADT CORPORATION (THE) CMN (00101J106)	04/29/2015	04/11/2016	25 00	1,036 07	0 00	955 13	0 00	80 94
ADT CORPORATION (THE) CMN (00101J106)	06/09/2015	04/11/2016	100 00	4,144 29	0 00	3,629 82	0 00	514 47
ADT CORPORATION (THE) CMN (00101J106)	07/13/2015	04/11/2016	100 00	4,144 29	0 00	3,267 34	0 00	876 95
ADT CORPORATION (THE) CMN (00101J106)	06/25/2015	04/11/2016	200 00	8,288 58	0 00	6,833 38	0 00	1,455 20
BAXTER INTERNATIONAL INC CMN (071813109)	08/04/2015	05/13/2016	100 00	4,544 33	0 00	4,089 50	0 00	454 83
BAXTER INTERNATIONAL INC CMN (071813109)	08/04/2015	05/13/2016	100 00	4,544 33	0 00	4,064 89	0 00	479 44
HALYARD HEALTH, INC CMN (40650V100)	01/20/2016	06/23/2016	150 00	5,025 40	0 00	3,740 61	0 00	1,284 79
HALYARD HEALTH, INC CMN (40650V100)	01/21/2016	06/23/2016	150 00	5,025 41	0 00	3,661 13	0 00	1,364 28
HALYARD HEALTH, INC CMN (40650V100)	01/22/2016	07/11/2016	50 00	1,710 69	0 00	1,246 09	0 00	464 60
HALYARD HEALTH, INC CMN (40650V100)	01/21/2016	07/11/2016	150 00	5,132 05	0 00	3,661 13	0 00	1,470 92
HALYARD HEALTH, INC CMN (40650V100)	01/22/2016	07/14/2016	50 00	1,719 75	0 00	1,246 09	0 00	473 66
HALYARD HEALTH, INC CMN (40650V100)	01/25/2016	07/14/2016	50 00	1,719 75	0 00	1,232 72	0 00	487 03
HALYARD HEALTH, INC CMN (40650V100)	01/25/2016	07/22/2016	50 00	1,678 06	0 00	1,232 72	0 00	445 34
HALYARD HEALTH, INC CMN (40650V100)	01/26/2016	07/22/2016	50 00	1,678 06	0 00	1,247 52	0 00	430 54
HALYARD HEALTH, INC CMN (40650V100)	01/28/2016	07/25/2016	50 00	1,687 47	0 00	1,201 70	0 00	485 77
HALYARD HEALTH, INC CMN (40650V100)	01/26/2016	07/25/2016	50 00	1,687 47	0 00	1,247 52	0 00	439 95
HALYARD HEALTH, INC CMN (40650V100)	01/28/2016	07/29/2016	50 00	1,730 02	0 00	1,201 70	0 00	528 32
HALYARD HEALTH, INC CMN (40650V100)	02/03/2016	07/29/2016	50 00	1,730 03	0 00	1,212 55	0 00	517 48
HALYARD HEALTH, INC CMN (40650V100)	02/03/2016	08/03/2016	50 00	1,725 54	0 00	1,212 55	0 00	512 99
HALYARD HEALTH, INC CMN (40650V100)	02/04/2016	08/03/2016	50 00	1,725 54	0 00	1,256 08	0 00	469 46
HALYARD HEALTH, INC CMN (40650V100)	02/04/2016	08/22/2016	50 00	1,853 64	0 00	1,256 08	0 00	597 56
HALYARD HEALTH, INC CMN (40650V100)	02/09/2016	08/22/2016	50 00	1,853 64	0 00	1,209 18	0 00	644 46
HALYARD HEALTH, INC CMN (40650V100)	02/05/2016	08/22/2016	100 00	3,707 29	0 00	2,476 56	0 00	1,230 73

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

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
HALYARD HEALTH, INC CMN (40650V100)	02/09/2016	08/23/2016	50 00	1,839 88	0 00	1,209 18	0 00	630 70
HALYARD HEALTH, INC CMN (40650V100)	02/29/2016	08/23/2016	100 00	3,679 75	0 00	2,550 46	0 00	1,129 29
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/15/2015	10/06/2016	100 00	6,319 62	0 00	4,347 47	0 00	1,972 15
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/19/2015	10/06/2016	100 00	6,319 62	0 00	4,352 29	0 00	1,967 33
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/14/2015	10/06/2016	200 00	12,639 24	0 00	8,507 98	0 00	4,131 26
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/22/2015	10/07/2016	300 00	18,738 61	0 00	10,746 60	0 00	7,992 01
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/22/2015	10/11/2016	100 00	6,200 30	0 00	3,460 76	0 00	2,739 54
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/23/2015	10/11/2016	300 00	18,600 91	0 00	10,069 80	0 00	8,531 11
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/26/2015	10/12/2016	200 00	12,306 81	0 00	6,799 40	0 00	5,507 41
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/27/2015	10/27/2016	100 00	6,213 19	0 00	3,360 29	0 00	2,852 90
CABELA'S INCORPORATED CMN CLASS A (126804301)	09/15/2016	11/15/2016	100 00	6,068 79	0 00	4,855 92	0 00	1,212 87
BANK OF AMERICA CORP CMN (060505104)	03/04/2016	11/17/2016	200 00	4,018 99	0 00	2,742 02	0 00	1,276 97
BANK OF AMERICA CORP CMN (060505104)	03/04/2016	11/17/2016	400 00	8,051 34	0 00	5,484 04	0 00	2,567 30
BANK OF AMERICA CORP CMN (060505104)	03/04/2016	12/02/2016	300 00	6,340 48	0 00	4,113 03	0 00	2,227 45
BANK OF AMERICA CORP CMN (060505104)	03/04/2016	12/08/2016	300 00	6,883 67	0 00	4,113 03	0 00	2,770 64
BANK OF AMERICA CORP CMN (060505104)	03/07/2016	12/09/2016	300 00	6,910 76	0 00	4,074 57	0 00	2,836 19
BANK OF AMERICA CORP CMN (060505104)	03/07/2016	12/12/2016	200 00	4,589 51	0 00	2,693 86	0 00	1,895 65
Net Covered Short-Term Gains (Losses)				**276,425.79**	**0.00**	**201,779.15**	**0.00**	**74,646.64**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
GENERAL ELECTRIC CO CMN (369604103)	03/16/2011	01/06/2016	93 00	2,815 12	0 00	1,777 92	0 00	1,037 20
GENERAL ELECTRIC CO CMN (369604103)	03/15/2011	01/06/2016	100 00	3,027 01	0 00	1,922 39	0 00	1,104 62

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
GENERAL ELECTRIC CO CMN (369604103)	03/16/2011	01/08/2016	100 00	2,894 77	0 00	1,911 74	0 00	983 03
GENERAL ELECTRIC CO CMN (369604103)	03/16/2011	01/11/2016	7 00	198 34	0 00	133 82	0 00	64 52
GENERAL ELECTRIC CO CMN (369604103)	06/21/2011	01/11/2016	93 00	2,635 18	0 00	1,741 54	0 00	893 64
GENERAL ELECTRIC CO CMN (369604103)	06/21/2011	01/13/2016	7 00	198 13	0 00	131 08	0 00	67 05
GENERAL ELECTRIC CO CMN (369604103)	08/11/2011	01/13/2016	7 00	200 56	0 00	107 08	0 00	93 48
GENERAL ELECTRIC CO CMN (369604103)	08/11/2011	01/13/2016	93 00	2,632 34	0 00	1,422 60	0 00	1,209 74
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	01/13/2016	93 00	2,664 53	0 00	2,375 22	0 00	289 31
GENERAL ELECTRIC CO CMN (369604103)	09/26/2014	01/13/2016	100 00	2,865 09	0 00	2,565 94	0 00	299 15
PFIZER INC CMN (717081103)	02/15/2013	01/13/2016	50 00	1,530 70	0 00	1,364 50	0 00	166 20
PFIZER INC CMN (717081103)	02/19/2013	01/13/2016	50 00	1,530 71	0 00	1,372 82	0 00	157 89
PFIZER INC CMN (717081103)	02/11/2013	01/13/2016	100 00	3,061 40	0 00	2,715 98	0 00	345 42
PFIZER INC CMN (717081103)	02/12/2013	01/13/2016	100 00	3,061 40	0 00	2,710 40	0 00	351 00
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	01/14/2016	200 00	5,741 69	0 00	5,108 00	0 00	633 69
PFIZER INC CMN (717081103)	02/21/2013	01/14/2016	50 00	1,554 70	0 00	1,371 95	0 00	182 75
PFIZER INC CMN (717081103)	02/19/2013	01/14/2016	50 00	1,554 70	0 00	1,372 82	0 00	181 88
PFIZER INC CMN (717081103)	02/21/2013	01/20/2016	50 00	1,530 88	0 00	1,371 95	0 00	158 93
PFIZER INC CMN (717081103)	03/14/2013	01/20/2016	50 00	1,530 88	0 00	1,398 89	0 00	131 99
PFIZER INC CMN (717081103)	03/05/2013	01/20/2016	100 00	3,061 76	0 00	2,812 30	0 00	249 46
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	01/21/2016	200 00	5,720 55	0 00	5,108 00	0 00	612 55
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	01/21/2016	300 00	8,655 47	0 00	7,662 00	0 00	993 47
PFIZER INC CMN (717081103)	03/14/2013	01/22/2016	50 00	1,552 39	0 00	1,398 89	0 00	153 50
PFIZER INC CMN (717081103)	10/16/2013	01/22/2016	50 00	1,552 39	0 00	1,475 70	0 00	76 69
PFIZER INC CMN (717081103)	03/18/2014	01/25/2016	50 00	1,530 77	0 00	1,587 64	0 00	(56 87)
PFIZER INC CMN (717081103)	10/16/2013	01/25/2016	50 00	1,530 78	0 00	1,475 70	0 00	55 08
MICROSOFT CORPORATION CMN (594918104)	05/02/2011	01/27/2016	50 00	2,576 48	0 00	1,278 78	0 00	1,297 70

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
MICROSOFT CORPORATION CMN (594918104)	04/29/2011	01/27/2016	100 00	5,144 12	0 00	2,568 86	0 00	2,575 26
PFIZER INC CMN (717081103)	03/18/2014	01/27/2016	50 00	1,524 78	0 00	1,587 64	0 00	(62 86)
PFIZER INC CMN (717081103)	03/24/2014	01/27/2016	50 00	1,524 78	0 00	1,574 83	0 00	(50 05)
PFIZER INC CMN (717081103)	03/24/2014	01/27/2016	100 00	3,060 14	0 00	3,149 66	0 00	(89 52)
PFIZER INC CMN (717081103)	03/24/2014	01/28/2016	50 00	1,493 23	0 00	1,574 83	0 00	(81 60)
PFIZER INC CMN (717081103)	05/12/2014	01/28/2016	50 00	1,493 23	0 00	1,456 66	0 00	36 57
PFIZER INC CMN (717081103)	10/06/2014	01/28/2016	50 00	1,510 19	0 00	1,465 00	0 00	45 19
PFIZER INC CMN (717081103)	05/12/2014	01/28/2016	50 00	1,510 19	0 00	1,456 66	0 00	53 53
PFIZER INC CMN (717081103)	10/06/2014	01/29/2016	200 00	5,999 44	0 00	5,860 00	0 00	139 44
PERKINELMER INC CMN (714046109)	12/05/2011	02/01/2016	100 00	4,756 47	0 00	1,922 83	0 00	2,833 64
PERKINELMER INC CMN (714046109)	12/07/2011	02/01/2016	100 00	4,756 47	0 00	1,927 45	0 00	2,829 02
PFIZER INC CMN (717081103)	10/06/2014	02/01/2016	250 00	7,541 24	0 00	7,325 00	0 00	216 24
PFIZER INC CMN (717081103)	10/06/2014	02/02/2016	300 00	9,013 99	0 00	8,790 00	0 00	223 99
MICROSOFT CORPORATION CMN (594918104)	06/28/2011	02/03/2016	50 00	2,569 54	0 00	1,275 14	0 00	1,294 40
MICROSOFT CORPORATION CMN (594918104)	05/02/2011	02/03/2016	50 00	2,569 54	0 00	1,278 78	0 00	1,290 76
MICROSOFT CORPORATION CMN (594918104)	05/05/2011	02/03/2016	100 00	5,139 08	0 00	2,575 36	0 00	2,563 72
PERKINELMER INC CMN (714046109)	12/14/2011	02/04/2016	100 00	4,657 77	0 00	1,795 24	0 00	2,862 53
PFIZER INC CMN (717081103)	10/06/2014	02/05/2016	50 00	1,450 65	0 00	1,465 00	0 00	(14 35)
MICROSOFT CORPORATION CMN (594918104)	06/28/2011	02/09/2016	50 00	2,484 23	0 00	1,275 14	0 00	1,209 09
MICROSOFT CORPORATION CMN (594918104)	07/01/2011	02/09/2016	50 00	2,484 23	0 00	1,303 74	0 00	1,180 49
MICROSOFT CORPORATION CMN (594918104)	07/01/2011	02/10/2016	50 00	2,508 20	0 00	1,303 74	0 00	1,204 46
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	02/12/2016	100 00	2,815 21	0 00	2,554 00	0 00	261 21
ADT CORPORATION (THE) CMN (00101J106)	02/24/2011	02/16/2016	25 00	991 69	0 00	708 60	0 00	283 09
ADT CORPORATION (THE) CMN (00101J106)	05/06/2013	02/16/2016	25 00	991 70	0 00	1,094 90	0 00	(103 20)
ADT CORPORATION (THE) CMN (00101J106)	02/25/2011	02/16/2016	50 00	1,983 38	0 00	1,425 56	0 00	557 82

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
ADT CORPORATION (THE) CMN (00101J106)	03/25/2011	02/16/2016	50 00	1,983 38	0 00	1,426 78	0 00	556 60
ADT CORPORATION (THE) CMN (00101J106)	08/03/2011	02/16/2016	50 00	1,983 38	0 00	1,370 50	0 00	612 88
ADT CORPORATION (THE) CMN (00101J106)	08/08/2011	02/16/2016	50 00	1,983 38	0 00	1,254 68	0 00	728 70
ADT CORPORATION (THE) CMN (00101J106)	02/19/2013	02/16/2016	100 00	3,966 76	0 00	4,652 69	0 00	(685 93)
ADT CORPORATION (THE) CMN (00101J106)	09/20/2012	02/16/2016	100 00	3,966 77	0 00	3,673 01	0 00	293 76
ADT CORPORATION (THE) CMN (00101J106)	09/24/2012	02/16/2016	100 00	3,966 77	0 00	3,693 87	0 00	272 90
ADT CORPORATION (THE) CMN (00101J106)	12/06/2013	02/17/2016	25 00	998 04	0 00	1,021 69	0 00	(23 65)
ADT CORPORATION (THE) CMN (00101J106)	05/06/2013	02/17/2016	75 00	2,994 15	0 00	3,284 69	0 00	(290 54)
ADT CORPORATION (THE) CMN (00101J106)	05/20/2013	02/17/2016	100 00	3,992 19	0 00	4,169 87	0 00	(177 68)
ADT CORPORATION (THE) CMN (00101J106)	06/20/2013	02/17/2016	100 00	3,992 19	0 00	3,957 50	0 00	34 69
ADT CORPORATION (THE) CMN (00101J106)	02/28/2014	02/18/2016	25 00	994 11	0 00	769 30	0 00	224 81
ADT CORPORATION (THE) CMN (00101J106)	12/06/2013	02/18/2016	75 00	2,982 33	0 00	3,065 08	0 00	(82 75)
ADT CORPORATION (THE) CMN (00101J106)	01/30/2014	02/18/2016	100 00	3,976 43	0 00	3,207 15	0 00	769 28
ADT CORPORATION (THE) CMN (00101J106)	01/31/2014	02/18/2016	100 00	3,976 43	0 00	3,016 83	0 00	959 60
ADT CORPORATION (THE) CMN (00101J106)	10/06/2014	02/19/2016	25 00	994 99	0 00	871 64	0 00	123 35
ADT CORPORATION (THE) CMN (00101J106)	02/28/2014	02/19/2016	75 00	2,984 95	0 00	2,307 89	0 00	677 06
ADT CORPORATION (THE) CMN (00101J106)	03/10/2014	02/19/2016	100 00	3,979 93	0 00	3,000 85	0 00	979 08
GENERAL ELECTRIC CO CMN (369604103)	10/06/2014	02/19/2016	57 00	1,650 63	0 00	1,455 78	0 00	194 85
ADT CORPORATION (THE) CMN (00101J106)	10/06/2014	02/23/2016	200 00	8,009 28	0 00	6,973 10	0 00	1,036 18
AARON RENTS INC A CMN (002535300)	03/27/2015	04/04/2016	150 00	3,875 16	0 00	4,143 53	0 00	(268 37)
ADT CORPORATION (THE) CMN (00101J106)	12/12/2014	04/05/2016	175 00	7,215 06	0 00	5,365 82	0 00	1,849 24
ADT CORPORATION (THE) CMN (00101J106)	10/06/2014	04/05/2016	325 00	13,399 39	0 00	11,331 29	0 00	2,068 10
ADT CORPORATION (THE) CMN (00101J106)	12/12/2014	04/07/2016	125 00	5,177 25	0 00	3,832 73	0 00	1,344 52
AXIALL CORP CMN (05463D100)	06/07/2013	06/13/2016	100 00	3,251 34	0 00	4,303 42	0 00	(1,052 08)
AXIALL CORP CMN (05463D100)	06/11/2013	06/21/2016	100 00	3,267 12	0 00	4,260 06	0 00	(992 94)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
AXIALL CORP CMN (05463D100)	06/19/2013	06/21/2016	100 00	3,267 12	0 00	4,463 20	0 00	(1,196 08)
AXIALL CORP CMN (05463D100)	07/08/2013	06/21/2016	100 00	3,267 12	0 00	4,136 08	0 00	(868 96)
AXIALL CORP CMN (05463D100)	08/02/2013	06/21/2016	100 00	3,267 12	0 00	4,526 04	0 00	(1,258 92)
AXIALL CORP CMN (05463D100)	09/25/2013	06/22/2016	50 00	1,623 58	0 00	1,889 97	0 00	(266 39)
AXIALL CORP CMN (05463D100)	08/12/2013	06/22/2016	50 00	1,623 58	0 00	2,196 31	0 00	(572 73)
AXIALL CORP CMN (05463D100)	09/13/2013	06/22/2016	100 00	3,247 15	0 00	3,955 31	0 00	(708 16)
AXIALL CORP CMN (05463D100)	09/25/2013	06/24/2016	50 00	1,621 16	0 00	1,889 97	0 00	(268 81)
AXIALL CORP CMN (05463D100)	03/03/2014	06/24/2016	50 00	1,621 16	0 00	2,040 21	0 00	(419 05)
AXIALL CORP CMN (05463D100)	03/03/2014	06/24/2016	50 00	1,623 42	0 00	2,040 21	0 00	(416 79)
AXIALL CORP CMN (05463D100)	09/27/2013	06/24/2016	100 00	3,242 31	0 00	3,771 55	0 00	(529 24)
AXIALL CORP CMN (05463D100)	09/09/2014	06/24/2016	100 00	3,246 84	0 00	3,974 63	0 00	(727 79)
AXIALL CORP CMN (05463D100)	10/06/2014	06/24/2016	150 00	4,870 25	0 00	5,602 80	0 00	(732 55)
AXIALL CORP CMN (05463D100)	10/06/2014	06/27/2016	300 00	9,687 44	0 00	11,205 60	0 00	(1,518 16)
AXIALL CORP CMN (05463D100)	03/10/2015	06/28/2016	50 00	1,612 16	0 00	2,254 72	0 00	(642 56)
AXIALL CORP CMN (05463D100)	03/10/2015	06/28/2016	50 00	1,615 48	0 00	2,254 72	0 00	(639 24)
AXIALL CORP CMN (05463D100)	05/13/2015	06/28/2016	50 00	1,615 48	0 00	1,854 98	0 00	(239 50)
AXIALL CORP CMN (05463D100)	10/06/2014	06/28/2016	250 00	8,060 77	0 00	9,338 00	0 00	(1,277 23)
AXIALL CORP CMN (05463D100)	05/13/2015	07/06/2016	100 00	3,249 55	0 00	3,709 95	0 00	(460 40)
AXIALL CORP CMN (05463D100)	05/13/2015	07/07/2016	300 00	9,746 00	0 00	11,129 85	0 00	(1,383 85)
AXIALL CORP CMN (05463D100)	05/13/2015	07/13/2016	50 00	1,622 12	0 00	1,854 98	0 00	(232 86)
AXIALL CORP CMN (05463D100)	05/26/2015	07/13/2016	200 00	6,488 46	0 00	7,100 42	0 00	(611 96)
ENTEGRIS, INC CMN (29362U104)	02/20/2014	07/25/2016	100 00	1,491 45	0 00	1,200 18	0 00	291 27
ENTEGRIS, INC CMN (29362U104)	03/03/2014	07/25/2016	100 00	1,491 45	0 00	1,204 51	0 00	286 94
ENTEGRIS, INC CMN (29362U104)	03/03/2014	07/26/2016	100 00	1,504 97	0 00	1,204 51	0 00	300 46
BAXTER INTERNATIONAL INC CMN (071813109)	08/04/2015	08/30/2016	100 00	4,685 32	0 00	4,064 89	0 00	620 43

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
BAXTER INTERNATIONAL INC CMN (071813109)	08/04/2015	10/12/2016	100 00	4,703 05	0 00	4,030 86	0 00	672 19
BAXTER INTERNATIONAL INC CMN (071813109)	08/10/2015	10/12/2016	100 00	4,703 05	0 00	4,212 73	0 00	490 32
CORNING INCORPORATED CMN (219350105)	03/06/2012	10/24/2016	50 00	1,191 07	0 00	638 13	0 00	552 94
CORNING INCORPORATED CMN (219350105)	03/06/2012	10/24/2016	50 00	1,197 87	0 00	638 13	0 00	559 74
CORNING INCORPORATED CMN (219350105)	03/08/2012	10/24/2016	50 00	1,197 87	0 00	667 45	0 00	530 42
CORNING INCORPORATED CMN (219350105)	02/28/2012	10/24/2016	100 00	2,382 14	0 00	1,337 09	0 00	1,045 05
CORNING INCORPORATED CMN (219350105)	03/05/2012	10/24/2016	250 00	5,955 34	0 00	3,224 80	0 00	2,730 54
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/26/2015	10/27/2016	100 00	6,213 19	0 00	3,395 47	0 00	2,817 72
BAXTER INTERNATIONAL INC CMN (071813109)	08/12/2015	11/07/2016	100 00	4,756 51	0 00	4,146 39	0 00	610 12
BAXTER INTERNATIONAL INC CMN (071813109)	08/19/2015	11/08/2016	200 00	9,547 73	0 00	8,028 92	0 00	1,518 81
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/28/2015	11/10/2016	100 00	6,138 91	0 00	3,958 11	0 00	2,180 80
CABELA'S INCORPORATED CMN CLASS A (126804301)	10/29/2015	11/15/2016	100 00	6,068 79	0 00	3,877 70	0 00	2,191 09
CABELA'S INCORPORATED CMN CLASS A (126804301)	11/02/2015	11/15/2016	100 00	6,068 79	0 00	3,960 89	0 00	2,107 90
CABELA'S INCORPORATED CMN CLASS A (126804301)	11/03/2015	11/15/2016	100 00	6,068 79	0 00	4,038 38	0 00	2,030 41
Net Covered Long-Term Gains (Losses)				**394,528.18**	**0.00**	**345,818.66**	**0.00**	**48,709.52**
NonCovered Long-Term Gains (Losses)								
GENERAL ELECTRIC CO CMN (369604103)	10/19/2010	01/06/2016	207 00	6,265 92	0 00	3,356 24	0 00	2,909 68
MICROSOFT CORPORATION CMN (594918104)	03/20/2009	01/06/2016	100 00	5,408 18	0 00	1,748 00	0 00	3,660 18
MICROSOFT CORPORATION CMN (594918104)	03/20/2009	01/22/2016	100 00	5,208 88	0 00	1,748 00	0 00	3,460 88
Net NonCovered Long-Term Gains (Losses)				**16,882.98**	**0.00**	**6,852.24**	**0.00**	**10,030.74**

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

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(38 745 61)	Net Covered Long Term Gains (Losses)	25,699 95	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	7,576 83		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(38,745 61)**	**Total Long-Term Gains (Losses)**	**33,276 78**	**Total Ordinary Gains (Losses)**	**0 00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
APPLE INC CMN (037833100)	10/12/2015	01/29/2016	275 00	26,396 93	0 00	30,778 00	0 00	(4,381 07)
VISA INC CMN CLASS A (92826C839)	10/12/2015	01/29/2016	275 00	19,539 41	0 00	20,688 25	0 00	(1,148 84)
AON PLC CMN (G0408V102)	10/12/2015	02/01/2016	25 00	2,180 68	0 00	2,284 73	0 00	(104 05)
AON PLC CMN (G0408V102) Disallowed Loss								104 05
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	03/06/2015	02/23/2016	870 00	24,488 31	0 00	17,444 54	0 00	7,043 77
AGCO CORP CMN (001084102)	03/06/2015	02/23/2016	55 00	2,611 29	0 00	2,693 35	0 00	(82 06)
ALLY FINANCIAL INC CMN (02005N100)	03/06/2015	02/23/2016	325 00	5,709 80	0 00	6,867 25	0 00	(1,157 45)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	03/06/2015	02/23/2016	65 00	2,384 09	0 00	3,006 25	0 00	(622 16)
AVNET INC CMN (053807103)	03/06/2015	02/23/2016	140 00	5,783 69	0 00	6,418 01	0 00	(634 32)
BANK OF AMERICA CORP CMN (060505104)	11/02/2015	02/23/2016	1,455 00	17,910 65	0 00	24,826 81	0 00	(6,916 16)
BIG LOTS INC CMN (089302103)	03/06/2015	02/23/2016	90 00	3,446 92	0 00	4,414 50	0 00	(967 58)
BIOGEN INC CMN (09062X103)	08/24/2015	02/23/2016	25 00	6,576 60	0 00	7,370 90	0 00	(794 30)
CARBO CERAMICS INC CMN (140781105)	03/06/2015	02/23/2016	170 00	3,162 66	0 00	6,288 30	0 00	(3,125 64)
CHEVRON CORPORATION CMN (166764100)	01/14/2016	02/23/2016	50 00	4,399 93	0 00	4,244 25	0 00	155 68
CHEVRON CORPORATION CMN (166764100)	09/01/2015	02/23/2016	60 00	5,279 91	0 00	4,709 49	0 00	570 42

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

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
CHEVRON CORPORATION CMN (166764100)	08/31/2015	02/23/2016	85 00	7,479 88	0 00	6,831 32	0 00	648 56
CHEVRON CORPORATION CMN (166764100)	08/24/2015	02/23/2016	230 00	20,239 67	0 00	17,198 20	0 00	3,041 47
COMMUNITY HEALTH SYS INC CMN (203668108)	03/06/2015	02/23/2016	105 00	1,510 24	0 00	5,358 20	0 00	(3,847 96)
COMMUNITY HEALTH SYS INC CMN (203668108)	11/06/2015	02/23/2016	125 00	1,797 91	0 00	3,920 20	0 00	(2,122 29)
COMMUNITY HEALTH SYS INC CMN (203668108)	11/05/2015	02/23/2016	145 00	2,085 58	0 00	4,312 31	0 00	(2,226 73)
COMMUNITY HEALTH SYS INC CMN (203668108)	11/02/2015	02/23/2016	150 00	2,157 49	0 00	4,258 02	0 00	(2,100 53)
COMMUNITY HEALTH SYS INC CMN (203668108)	01/15/2016	02/23/2016	385 00	5,537 56	0 00	7,730 42	0 00	(2,192 86)
COMMUNITY HEALTH SYS INC CMN (203668108)	10/29/2015	02/23/2016	390 00	5,609 48	0 00	11,209 50	0 00	(5,600 02)
CRANE CO (DELAWARE) CMN (224399105)	03/06/2015	02/23/2016	80 00	3,920 58	0 00	5,258 40	0 00	(1,337 82)
CRANE CO (DELAWARE) CMN (224399105)	03/03/2015	02/23/2016	100 00	4,900 72	0 00	6,733 69	0 00	(1,832 97)
CRANE CO (DELAWARE) CMN (224399105)	11/04/2015	02/23/2016	155 00	7,596 12	0 00	8,245 86	0 00	(649 74)
CRANE CO (DELAWARE) CMN (224399105)	04/29/2015	02/23/2016	195 00	9,556 41	0 00	12,000 28	0 00	(2,443 87)
CYPRESS SEMICONDUCTOR CORPORAT CMN (232806109)	01/08/2016	02/23/2016	408 00	3,174 86	0 00	3,576 41	0 00	(401 55)
CYPRESS SEMICONDUCTOR CORPORAT CMN (232806109)	12/30/2015	02/23/2016	660 00	5,135 81	0 00	6,558 42	0 00	(1,422 61)
CYPRESS SEMICONDUCTOR CORPORAT CMN (232806109)	01/07/2016	02/23/2016	752 00	5,851 71	0 00	6,601 28	0 00	(749 57)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/01/2015	02/23/2016	110 00	2,217 37	0 00	4,488 24	0 00	(2,270 87)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	08/31/2015	02/23/2016	150 00	3,023 69	0 00	6,395 88	0 00	(3,372 19)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	08/24/2015	02/23/2016	455 00	9,171 87	0 00	18,214 56	0 00	(9,042 69)
EATON CORP PLC CMN (G29183103)	03/06/2015	02/23/2016	105 00	6,056 51	0 00	7,004 60	0 00	(948 09)
EATON CORP PLC CMN (G29183103)	10/19/2015	02/23/2016	270 00	15,573 88	0 00	13,626 58	0 00	1,947 30
FMC CORPORATION CMN (302491303)	12/31/2015	02/23/2016	165 00	6,233 40	0 00	6,521 63	0 00	(288 23)
FMC CORPORATION CMN (302491303)	01/08/2016	02/23/2016	280 00	10,577 89	0 00	10,097 81	0 00	480 08
HALLIBURTON COMPANY CMN (406216101)	09/01/2015	02/23/2016	125 00	4,052 41	0 00	4,791 10	0 00	(738 69)
HALLIBURTON COMPANY CMN (406216101)	08/31/2015	02/23/2016	135 00	4,376 60	0 00	5,297 44	0 00	(920 84)
HALLIBURTON COMPANY CMN (406216101)	10/19/2015	02/23/2016	195 00	6,321 76	0 00	7,200 96	0 00	(879 20)

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

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
HALLIBURTON COMPANY CMN (406216101)	08/24/2015	02/23/2016	520 00	16,858 03	0 00	18,454 49	0 00	(1,596 46)
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	03/06/2015	02/23/2016	215 00	9,058 23	0 00	8,789 20	0 00	269 03
INTERNATIONAL PAPER CO CMN (460146103)	03/06/2015	02/23/2016	135 00	4,613 14	0 00	7,396 65	0 00	(2,783 51)
JOHNSON CONTROLS INC CMN (478366107)	03/06/2015	02/23/2016	140 00	5,020 97	0 00	6,998 60	0 00	(1,977 63)
KEYCORP CMN (493267108)	03/06/2015	02/23/2016	420 00	4,525 99	0 00	5,997 60	0 00	(1,471 61)
KEYSIGHT TECHNOLOGIES, INC CMN (49338L103)	12/21/2015	02/23/2016	225 00	5,568 24	0 00	6,321 53	0 00	(753.29)
KEYSIGHT TECHNOLOGIES, INC CMN (49338L103)	01/08/2016	02/23/2016	375 00	9,280 41	0 00	9,701 25	0 00	(420 84)
MACY'S INC CMN (55616P104)	03/06/2015	02/23/2016	55 00	2,283 91	0 00	3,465 00	0 00	(1,181 09)
MERCK & CO , INC CMN (58933Y105)	11/02/2015	02/23/2016	130 00	6,593 47	0 00	7,168 81	0 00	(575 34)
MERCK & CO , INC CMN (58933Y105)	09/03/2015	02/23/2016	280 00	14,201 32	0 00	14,787 50	0 00	(586 18)
MERCK & CO , INC CMN (58933Y105)	09/11/2015	02/23/2016	285 00	14,454 91	0 00	14,784 43	0 00	(329 52)
METLIFE, INC CMN (59156R108)	03/06/2015	02/23/2016	200 00	7,709 83	0 00	10,520 00	0 00	(2,810 17)
OPEN TEXT CORP CMN (683715106)	11/04/2015	02/23/2016	5 00	247 29	0 00	236 66	0 00	10 63
OPEN TEXT CORP CMN (683715106)	02/11/2016	02/23/2016	55 00	2,720 20	0 00	2,575 42	0 00	144 78
OPEN TEXT CORP CMN (683715106)	01/14/2016	02/23/2016	75 00	3,709 36	0 00	3,383 37	0 00	325 99
OPEN TEXT CORP CMN (683715106)	11/02/2015	02/23/2016	100 00	4,945 81	0 00	4,695 87	0 00	249 94
OPEN TEXT CORP CMN (683715106)	08/03/2015	02/23/2016	200 00	9,891 62	0 00	9,101 92	0 00	789 70
OPEN TEXT CORP CMN (683715106)	06/09/2015	02/23/2016	220 00	10,880 79	0 00	9,342 37	0 00	1,538 42
OSI SYSTEMS INC CMN (671044105)	01/28/2016	02/23/2016	230 00	13,811 28	0 00	11,842 45	0 00	1,968 83
PBF ENERGY INC CMN (69318G106)	03/06/2015	02/23/2016	260 00	7,306 02	0 00	7,721 35	0 00	(415 33)
QUALCOMM INC CMN (747525103)	08/06/2015	02/23/2016	80 00	4,075 91	0 00	5,037 10	0 00	(961 19)
QUALCOMM INC CMN (747525103)	07/06/2015	02/23/2016	140 00	7,132 84	0 00	8,831 37	0 00	(1,698 53)
QUALCOMM INC CMN (747525103)	08/24/2015	02/23/2016	145 00	7,387 59	0 00	8,373 84	0 00	(986 25)
QUALCOMM INC CMN (747525103)	04/10/2015	02/23/2016	285 00	14,520 43	0 00	19,659 70	0 00	(5,139 27)
SYMANTEC CORP CMN (871503108)	03/06/2015	02/23/2016	455 00	9,031 91	0 00	11,001 90	0 00	(1,969 99)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	03/06/2015	02/23/2016	155 00	9,013 47	0 00	8,678 45	0 00	335 02
TEXTRON INC DEL CMN (883203101)	03/06/2015	02/23/2016	135 00	4,591 72	0 00	6,037 20	0 00	(1,445 48)
TEXTRON INC DEL CMN (883203101)	01/28/2016	02/23/2016	305 00	10,373 89	0 00	10,349 20	0 00	24 69
THE MOSAIC COMPANY CMN (61945C103)	06/29/2015	02/23/2016	200 00	4,901 55	0 00	9,230 74	0 00	(4,329 19)
THE MOSAIC COMPANY CMN (61945C103)	07/06/2015	02/23/2016	230 00	5,636 78	0 00	10,726 65	0 00	(5,089 87)
THE MOSAIC COMPANY CMN (61945C103)	11/02/2015	02/23/2016	290 00	7,107 25	0 00	10,020 69	0 00	(2,913 44)
THE MOSAIC COMPANY CMN (61945C103)	02/11/2016	02/23/2016	360 00	8,822 79	0 00	8,947 12	0 00	(124 33)
TRIUMPH GROUP INC CMN (896818101)	03/06/2015	02/23/2016	140 00	4,304 95	0 00	8,293 60	0 00	(3,988 65)
TRIUMPH GROUP INC CMN (896818101)	01/19/2016	02/23/2016	180 00	5,534 93	0 00	5,729 49	0 00	(194 56)
TRIUMPH GROUP INC CMN (896818101)	10/29/2015	02/23/2016	205 00	6,303 67	0 00	9,305 87	0 00	(3,002 20)
VOYA FINANCIAL INC CMN (929089100)	03/06/2015	02/23/2016	130 00	3,776 38	0 00	5,759 00	0 00	(1,982 62)
WAL MART STORES INC CMN (931142103)	01/14/2016	02/23/2016	70 00	4,606 60	0 00	4,405 64	0 00	200 96
WAL MART STORES INC CMN (931142103)	10/14/2015	02/23/2016	110 00	7,238 94	0 00	6,720 77	0 00	518 17
WAL MART STORES INC CMN (931142103)	09/11/2015	02/23/2016	145 00	9,542 24	0 00	9,353 24	0 00	189 00
WAL MART STORES INC CMN (931142103)	09/09/2015	02/23/2016	230 00	15,135 97	0 00	15,265 05	0 00	(129 08)
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	10/20/2015	02/23/2016	85 00	1,078 29	0 00	1,038 16	0 00	40 13
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	03/06/2015	02/23/2016	115 00	1,458 86	0 00	1,725 00	0 00	(266 14)
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	02/25/2015	02/23/2016	200 00	2,537 14	0 00	3,001 56	0 00	(464 42)
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	10/21/2015	02/23/2016	280 00	3,552 00	0 00	3,457 36	0 00	94 64
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	02/26/2015	02/23/2016	295 00	3,742 29	0 00	4,428 39	0 00	(686 10)
WESCO AIRCRAFT HOLDINGS, INC CMN (950814103)	03/16/2015	02/23/2016	685 00	8,689 72	0 00	10,513 59	0 00	(1,823 87)
ANADARKO PETROLEUM CORP CMN (032511107)	12/10/2015	03/31/2016	5 00	232 44	0 00	257 00	0 00	(24 56)
ANADARKO PETROLEUM CORP CMN (032511107)	12/18/2015	03/31/2016	50 00	2,324 36	0 00	2,353 10	0 00	(28 74)
ANADARKO PETROLEUM CORP CMN (032511107)	12/07/2015	03/31/2016	150 00	6,973 09	0 00	8,047 91	0 00	(1,074 82)
ANADARKO PETROLEUM CORP CMN (032511107)	10/12/2015	03/31/2016	625 00	29,054 55	0 00	44,016 00	0 00	(14,961 45)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
ANADARKO PETROLEUM CORP CMN (032511107)	02/23/2016	03/31/2016	1,420 00	66,011 94	0 00	52,351 14	0 00	13,660 80
INTEL CORPORATION CMN (458140100)	10/12/2015	04/12/2016	750 00	23,875 87	0 00	24,145 05	0 00	(269 18)
INTEL CORPORATION CMN (458140100)	02/23/2016	04/22/2016	550 00	17,328 69	0 00	16,059 34	0 00	1,269 35
INTEL CORPORATION CMN (458140100)	10/12/2015	04/22/2016	800 00	25,205 37	0 00	25,754 72	0 00	(549 35)
INTEL CORPORATION CMN (458140100)	02/23/2016	05/03/2016	1,475 00	44,655 83	0 00	43,068 23	0 00	1,587 60
CHARTER COMMUNICATIONS, INC CMN (16119P108)	11/12/2015	05/18/2016	0 71	160 33	0 00	0 00	0 00	160 33
APPLIED MATERIALS INC CMN (038222105)	10/20/2015	05/23/2016	1,050 00	24,048 15	0 00	16,691 22	0 00	7,356 93
AON PLC CMN (G0408V102)	10/12/2015	06/06/2016	50 00	5,461 30	0 00	4,569 47	0 00	891 83
APPLIED MATERIALS INC CMN (038222105)	02/23/2016	07/12/2016	625 00	15,852 35	0 00	11,594 38	0 00	4,257 97
APPLIED MATERIALS INC CMN (038222105)	10/20/2015	07/12/2016	1,775 00	45,020 65	0 00	28,216 11	0 00	16,804 54
APPLIED MATERIALS INC CMN (038222105)	02/23/2016	07/26/2016	1,625 00	43,393 39	0 00	30,145 38	0 00	13,248 01
MICROSOFT CORPORATION CMN (594918104)	10/12/2015	08/16/2016	300 00	17,224 12	0 00	14,068 86	0 00	3,155 26
MICROSOFT CORPORATION CMN (594918104)	02/23/2016	08/31/2016	100 00	5,738 45	0 00	5,202 00	0 00	536 45
MICROSOFT CORPORATION CMN (594918104)	10/12/2015	08/31/2016	750 00	43,038 41	0 00	35,172 15	0 00	7,866 26
MICROSOFT CORPORATION CMN (594918104)	02/23/2016	09/09/2016	425 00	24,034 45	0 00	22,108 50	0 00	1,925 95
MICROSOFT CORPORATION CMN (594918104)	02/23/2016	09/20/2016	425 00	24,277 55	0 00	22,108 50	0 00	2,169 05
Net Covered Short-Term Disallowed Losses								**104.05**
Net Covered Short-Term Gains (Losses)				**1,071,720.49**	**0.00**	**1,110,570.15**	**0.00**	**(38,745.61)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	11/06/2014	02/23/2016	5 00	140 74	0 00	175 42	0 00	(34 68)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	10/24/2014	02/23/2016	155 00	4,362 86	0 00	4,916 15	0 00	(553 29)
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	12/04/2014	02/23/2016	175 00	4,925 81	0 00	4,872 82	0 00	52 99
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	10/14/2014	02/23/2016	230 00	6,473 92	0 00	9,122 99	0 00	(2,649 07)
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	02/02/2015	02/23/2016	270 00	7,599 82	0 00	6,779 59	0 00	820 23
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (002896207)	11/11/2014	02/23/2016	375 00	10,555 31	0 00	10,823 74	0 00	(268 43)
AGCO CORP CMN (001084102)	07/29/2014	02/23/2016	150 00	7,121 69	0 00	7,579 70	0 00	(458 01)
AGCO CORP CMN (001084102)	08/05/2014	02/23/2016	175 00	8,308 64	0 00	8,443 61	0 00	(134 97)
AGCO CORP CMN (001084102)	07/15/2014	02/23/2016	300 00	14,243 39	0 00	15,977 25	0 00	(1,733 86)
ALLY FINANCIAL INC CMN (02005N100)	06/12/2014	02/23/2016	370 00	6,500 39	0 00	9,151 17	0 00	(2,650 78)
ALLY FINANCIAL INC CMN (02005N100)	05/07/2014	02/23/2016	545 00	9,574 89	0 00	13,238 05	0 00	(3,663 16)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	05/13/2013	02/23/2016	115 00	4,218 00	0 00	5,108 46	0 00	(890 46)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	10/31/2013	02/23/2016	125 00	4,584 79	0 00	4,900 05	0 00	(315 26)
ATLAS AIR WORLDWIDE HOLDINGS CMN (049164205)	11/27/2013	02/23/2016	165 00	6,051 92	0 00	6,211 52	0 00	(159 60)
AVNET INC CMN (053807103)	12/18/2012	02/23/2016	55 00	2,272 17	0 00	1,712 44	0 00	559 73
AVNET INC CMN (053807103)	10/18/2012	02/23/2016	175 00	7,229 62	0 00	4,917 82	0 00	2,311 80
AVNET INC CMN (053807103)	12/07/2012	02/23/2016	185 00	7,642 74	0 00	5,579 93	0 00	2,062 81
AVNET INC CMN (053807103)	01/10/2013	02/23/2016	250 00	10,328 03	0 00	7,824 10	0 00	2,503 93
AVNET INC CMN (053807103)	12/19/2012	02/23/2016	270 00	11,154 27	0 00	8,500 14	0 00	2,654 13
BIG LOTS INC CMN (089302103)	09/13/2013	02/23/2016	25 00	957 48	0 00	907 35	0 00	50 13
BIG LOTS INC CMN (089302103)	03/06/2013	02/23/2016	90 00	3,446 92	0 00	3,237 80	0 00	209 12
BIG LOTS INC CMN (089302103)	12/31/2014	02/23/2016	100 00	3,829 92	0 00	4,057 15	0 00	(227 23)

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

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
BIG LOTS INC CMN (089302103)	12/06/2013	02/23/2016	195 00	7,468 34	0 00	6,279 12	0 00	1,189 22
CARBO CERAMICS INC CMN (140781105)	10/27/2014	02/23/2016	5 00	93 02	0 00	250 04	0 00	(157 02)
CARBO CERAMICS INC CMN (140781105)	12/31/2014	02/23/2016	50 00	930 19	0 00	2,017 54	0 00	(1,087 35)
CARBO CERAMICS INC CMN (140781105)	10/30/2014	02/23/2016	55 00	1,023 21	0 00	3,003 13	0 00	(1,979 92)
CARBO CERAMICS INC CMN (140781105)	10/17/2014	02/23/2016	66 00	1,227 86	0 00	3,469 55	0 00	(2,241 69)
CARBO CERAMICS INC CMN (140781105)	10/20/2014	02/23/2016	69 00	1,283 67	0 00	3,707 82	0 00	(2,424 15)
CARBO CERAMICS INC CMN (140781105)	10/15/2014	02/23/2016	70 00	1,302 27	0 00	3,668 69	0 00	(2,366 42)
CARBO CERAMICS INC CMN (140781105)	10/15/2014	02/23/2016	75 00	1,395 29	0 00	3,854 28	0 00	(2,458 99)
COMMUNITY HEALTH SYS INC CMN (203668108)	02/06/2014	02/23/2016	145 00	2,085 58	0 00	5,682 88	0 00	(3,597 30)
COMMUNITY HEALTH SYS INC CMN (203668108)	03/25/2014	02/23/2016	205 00	2,948 57	0 00	7,236 38	0 00	(4,287 81)
COMMUNITY HEALTH SYS INC CMN (203668108)	08/10/2011	02/23/2016	360 00	5,177 98	0 00	6,849 22	0 00	(1,671 24)
CRANE CO (DELAWARE) CMN (224399105)	01/30/2015	02/23/2016	30 00	1,470 22	0 00	1,807 13	0 00	(336 91)
CRANE CO (DELAWARE) CMN (224399105)	01/23/2015	02/23/2016	45 00	2,205 32	0 00	2,586 09	0 00	(380 77)
CRANE CO (DELAWARE) CMN (224399105)	02/11/2015	02/23/2016	65 00	3,185 47	0 00	4,365 08	0 00	(1,179 61)
CRANE CO (DELAWARE) CMN (224399105)	01/22/2015	02/23/2016	85 00	4,165 61	0 00	4,846 00	0 00	(680 39)
CRANE CO (DELAWARE) CMN (224399105)	02/02/2015	02/23/2016	100 00	4,900 72	0 00	6,153 15	0 00	(1,252 43)
EATON CORP PLC CMN (G29183103)	12/03/2012	02/23/2016	30 00	1,730 43	0 00	1,413 58	0 00	316 85
EATON CORP PLC CMN (G29183103)	08/06/2013	02/23/2016	65 00	3,749 27	0 00	3,982 20	0 00	(232 93)
EATON CORP PLC CMN (G29183103)	12/03/2012	02/23/2016	120 00	6,921 72	0 00	5,654 32	0 00	1,267 40
EATON CORP PLC CMN (G29183103)	12/03/2012	02/23/2016	120 00	6,921 72	0 00	5,654 32	0 00	1,267 40
EATON CORP PLC CMN (G29183103)	12/03/2012	02/23/2016	160 00	9,228 97	0 00	7,539 09	0 00	1,689 88
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	03/05/2013	02/23/2016	125 00	5,266 41	0 00	3,027 83	0 00	2,238 58
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	04/17/2013	02/23/2016	140 00	5,898 38	0 00	3,775 52	0 00	2,122 86
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	08/06/2013	02/23/2016	225 00	9,479 54	0 00	7,135 49	0 00	2,344 05
HARTFORD FINANCIAL SRVCS GROUP CMN (416515104)	03/06/2013	02/23/2016	375 00	15,799 23	0 00	9,152 36	0 00	6,646 87

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

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
INTERNATIONAL PAPER CO CMN (460146103)	06/17/2011	02/23/2016	155 00	5,296 57	0 00	4,106 97	0 00	1,189 60
INTERNATIONAL PAPER CO CMN (460146103)	08/10/2011	02/23/2016	210 00	7,176 00	0 00	5,071 01	0 00	2,104 99
INTERNATIONAL PAPER CO CMN (460146103)	03/10/2011	02/23/2016	400 00	13,668 58	0 00	10,161 70	0 00	3,506 88
JOHNSON CONTROLS INC CMN (478366107)	05/30/2012	02/23/2016	90 00	3,227 77	0 00	2,750 07	0 00	477 70
JOHNSON CONTROLS INC CMN (478366107)	01/18/2013	02/23/2016	145 00	5,200 30	0 00	4,432 97	0 00	767 33
JOHNSON CONTROLS INC CMN (478366107)	07/19/2012	02/23/2016	445 00	15,959 53	0 00	11,749 03	0 00	4,210 50
KEYCORP CMN (493267108)	01/16/2013	02/23/2016	80 00	862 09	0 00	727 64	0 00	134 45
KEYCORP CMN (493267108)	06/24/2013	02/23/2016	495 00	5,334 20	0 00	5,188 44	0 00	145 76
KEYCORP CMN (493267108)	04/09/2013	02/23/2016	535 00	5,765 25	0 00	5,276 22	0 00	489 03
KEYCORP CMN (493267108)	03/11/2013	02/23/2016	595 00	6,411 82	0 00	5,899 60	0 00	512 22
KEYCORP CMN (493267108)	04/17/2013	02/23/2016	665 00	7,166 15	0 00	6,380 54	0 00	785 61
KEYCORP CMN (493267108)	01/25/2013	02/23/2016	675 00	7,273 91	0 00	6,254 82	0 00	1,019 09
METLIFE, INC CMN (59156R108)	07/26/2012	02/23/2016	200 00	7,709 83	0 00	5,863 42	0 00	1,846 41
METLIFE, INC CMN (59156R108)	08/08/2011	02/23/2016	300 00	11,564 75	0 00	10,137 18	0 00	1,427 57
PBF ENERGY INC CMN (69318G106)	08/20/2013	02/23/2016	15 00	421 50	0 00	324 70	0 00	96 80
PBF ENERGY INC CMN (69318G106)	11/06/2013	02/23/2016	125 00	3,512 51	0 00	3,442 78	0 00	69 73
PBF ENERGY INC CMN (69318G106)	10/23/2013	02/23/2016	130 00	3,653 01	0 00	3,413 11	0 00	239 90
PBF ENERGY INC CMN (69318G106)	09/16/2013	02/23/2016	145 00	4,074 51	0 00	3,273 88	0 00	800 63
PBF ENERGY INC CMN (69318G106)	10/08/2013	02/23/2016	215 00	6,041 52	0 00	4,722 35	0 00	1,319 17
PBF ENERGY INC CMN (69318G106)	09/17/2013	02/23/2016	245 00	6,884 52	0 00	5,609 42	0 00	1,275 10
PBF ENERGY INC CMN (69318G106)	03/25/2014	02/23/2016	255 00	7,165 52	0 00	6,555 54	0 00	609 98
SYMANTEC CORP CMN (871503108)	04/04/2014	02/23/2016	175 00	3,473 81	0 00	3,520 49	0 00	(46 68)
SYMANTEC CORP CMN (871503108)	04/24/2014	02/23/2016	295 00	5,855 86	0 00	6,092 52	0 00	(236 66)
SYMANTEC CORP CMN (871503108)	06/12/2014	02/23/2016	345 00	6,848 37	0 00	7,382 52	0 00	(534 15)
SYMANTEC CORP CMN (871503108)	04/17/2014	02/23/2016	355 00	7,046 88	0 00	7,350 10	0 00	(303 22)

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

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
SYMANTEC CORP CMN (871503108)	05/07/2014	02/23/2016	415 00	8,237 90	0 00	8,363 29	0 00	(125 39)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	08/04/2011	02/23/2016	40 00	2,326 06	0 00	1,663 71	0 00	662 35
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/12/2011	02/23/2016	175 00	10,176 50	0 00	7,140 61	0 00	3,035 89
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	10/31/2013	02/23/2016	380 00	22,097 54	0 00	14,203 30	0 00	7,894 24
TEXTRON INC DEL CMN (883203101)	11/26/2013	02/23/2016	115 00	3,911 47	0 00	3,778 27	0 00	133 20
TEXTRON INC DEL CMN (883203101)	08/06/2013	02/23/2016	135 00	4,591 72	0 00	3,853 33	0 00	738.39
TEXTRON INC DEL CMN (883203101)	09/12/2013	02/23/2016	220 00	7,482 81	0 00	6,339 32	0 00	1,143 49
TEXTRON INC DEL CMN (883203101)	10/08/2013	02/23/2016	310 00	10,543 95	0 00	8,335 84	0 00	2,208 11
TRIUMPH GROUP INC CMN (896818101)	09/05/2014	02/23/2016	50 00	1,537 48	0 00	3,483 99	0 00	(1,946 51)
TRIUMPH GROUP INC CMN (896818101)	09/25/2014	02/23/2016	50 00	1,537 48	0 00	3,276 27	0 00	(1,738 79)
TRIUMPH GROUP INC CMN (896818101)	09/04/2014	02/23/2016	50 00	1,537 48	0 00	3,460 82	0 00	(1,923 34)
TRIUMPH GROUP INC CMN (896818101)	09/24/2014	02/23/2016	80 00	2,459 97	0 00	5,263 05	0 00	(2,803 08)
TRIUMPH GROUP INC CMN (896818101)	01/29/2015	02/23/2016	90 00	2,767 47	0 00	5,077 52	0 00	(2,310 05)
TRIUMPH GROUP INC CMN (896818101)	10/06/2014	02/23/2016	115 00	3,536 21	0 00	7,379 56	0 00	(3,843 35)
TRIUMPH GROUP INC CMN (896818101)	10/10/2014	02/23/2016	125 00	3,843 70	0 00	7,777 13	0 00	(3,933 43)
TRIUMPH GROUP INC CMN (896818101)	09/12/2014	02/23/2016	135 00	4,151 20	0 00	9,457 59	0 00	(5,306 39)
VOYA FINANCIAL INC CMN (929089100)	05/28/2014	02/23/2016	110 00	3,195 40	0 00	4,055 08	0 00	(859 68)
VOYA FINANCIAL INC CMN (929089100)	05/12/2014	02/23/2016	175 00	5,083 59	0 00	6,197 54	0 00	(1,113 95)
VOYA FINANCIAL INC CMN (929089100)	06/12/2014	02/23/2016	295 00	8,569 47	0 00	10,660 18	0 00	(2,090 71)
VOYA FINANCIAL INC CMN (929089100)	05/23/2014	02/23/2016	405 00	11,764 87	0 00	14,719 85	0 00	(2,954 98)
CATERPILLAR INC (DELAWARE) CMN (149123101)	10/12/2015	10/20/2016	100 00	8,661 43	0 00	7,075 87	0 00	1,585 56
CUMMINS INC COMMON STOCK (231021106)	10/12/2015	10/21/2016	200 00	25,281 72	0 00	22,400 00	0 00	2,881 72
JPMORGAN CHASE & CO CMN (46625H100)	06/24/2013	10/31/2016	75 00	5,207 50	0 00	3,824 05	0 00	1,383 45
CATERPILLAR INC (DELAWARE) CMN (149123101)	10/12/2015	11/09/2016	200 00	18,234 24	0 00	14,151 74	0 00	4,082 50
CUMMINS INC COMMON STOCK (231021106)	10/12/2015	11/09/2016	50 00	6,716 43	0 00	5,600 00	0 00	1,116 43

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

Goldman Sachs

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
AMERICAN INTL GROUP, INC CMN (026874784)	10/12/2015	11/14/2016	200 00	12,897 11	0 00	11,668 34	0 00	1,228 77
JPMORGAN CHASE & CO CMN (46625H100)	11/05/2013	11/14/2016	20 00	1,586 50	0 00	1,039 72	0 00	546 78
JPMORGAN CHASE & CO CMN (46625H100)	06/24/2013	11/14/2016	55 00	4,362 87	0 00	2,804 31	0 00	1,558 56
JPMORGAN CHASE & CO CMN (46625H100)	08/06/2013	11/14/2016	100 00	7,932 47	0 00	5,561 35	0 00	2,371 12
BLACKROCK, INC CMN (09247X101)	10/12/2015	12/09/2016	45 00	17,401 79	0 00	14,105 13	0 00	3,296 66
JPMORGAN CHASE & CO CMN (46625H100)	02/26/2014	12/09/2016	20 00	1,693 52	0 00	1,135 83	0 00	557 69
JPMORGAN CHASE & CO CMN (46625H100)	11/05/2013	12/09/2016	155 00	13,124 74	0 00	8,057 83	0 00	5,066 91
AMERICAN INTL GROUP, INC CMN (026874784)	10/12/2015	12/19/2016	125 00	8,226 71	0 00	7,292 71	0 00	934 00
JPMORGAN CHASE & CO CMN (46625H100)	02/26/2014	12/19/2016	75 00	6,341 14	0 00	4,259 35	0 00	2,081 79
Net Covered Long-Term Gains (Losses)				**661,997.51**	**0.00**	**636,297.56**	**0.00**	**25,699.95**
NonCovered Long-Term Gains (Losses)								
MACY'S INC CMN (55616P104)	06/16/2010	02/23/2016	250 00	10,381 42	0 00	5,451 45	0 00	4,929 97
METLIFE, INC CMN (59156R108)	01/14/2009	02/23/2016	240 00	9,251 80	0 00	6,604 94	0 00	2,646 86
Net NonCovered Long-Term Gains (Losses)				**19,633.22**	**0.00**	**12,056.39**	**0.00**	**7,576.83**

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Goldman Sachs

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(74 164 20)	Net Covered Long-Term Gains (Losses)	(19 172 95)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	24 34		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(74,164 20)**	**Total Long-Term Gains (Losses)**	**(19,148 61)**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
NXP SEMICONDUCTORS N V CMN (N6596X109)	12/17/2015	01/08/2016	22 00	1,659 08	0 00	1,871 01	0 00	(211 93)
NXP SEMICONDUCTORS N V CMN (N6596X109)	12/18/2015	01/08/2016	58 00	4,373 94	0 00	4,908 55	0 00	(534 61)
NXP SEMICONDUCTORS N V CMN (N6596X109)	12/17/2015	01/08/2016	93 00	6,978 92	0 00	7,909 25	0 00	(930 33)
ALLIANCE DATA SYSTEMS CORPORAT CMN (018581108)	07/14/2015	01/11/2016	48 00	12,176 02	0 00	14,668 06	0 00	(2,492 04)
EASTMAN CHEM CO CMN (277432100)	07/14/2015	01/11/2016	163 00	10,140 33	0 00	12,852 53	0 00	(2,712 20)
SIGNET JEWELERS LIMITED CMN (G81276100)	07/14/2015	01/11/2016	124 00	15,631 75	0 00	15,402 04	0 00	229 71
VF CORP CMN (918204108)	07/14/2015	01/11/2016	28 00	1,584 83	0 00	2,035 60	0 00	(450 77)
VF CORP CMN (918204108)	07/30/2015	01/11/2016	62 00	3,509 26	0 00	4,749 24	0 00	(1,239 98)
VF CORP CMN (918204108)	07/31/2015	01/11/2016	65 00	3,679 07	0 00	5,019 02	0 00	(1,339 95)
VF CORP CMN (918204108)	07/30/2015	01/11/2016	80 00	4,528 08	0 00	6,120 78	0 00	(1,592 70)
EASTMAN CHEM CO CMN (277432100)	07/14/2015	01/12/2016	112 00	7,093 34	0 00	8,831 19	0 00	(1,737 85)
FORTINET, INC CMN (34959E109)	11/25/2015	01/12/2016	124 00	3,530 56	0 00	4,565 28	0 00	(1,034 72)
FORTINET, INC CMN (34959E109)	11/30/2015	01/12/2016	292 00	8,313 90	0 00	10,677 91	0 00	(2,364 01)
SUNCOR ENERGY INC CMN (867224107)	10/30/2015	01/12/2016	507 00	11,488 20	0 00	15,118 99	0 00	(3,630 79)
DELPHI AUTOMOTIVE PLC CMN (G27823106)	07/14/2015	01/14/2016	332 00	23,030 08	0 00	26,547 15	0 00	(3,517 07)
TESORO CORPORATION CMN (881609101)	07/14/2015	01/14/2016	79 00	7,573 23	0 00	7,810 57	0 00	(237 34)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
TESORO CORPORATION CMN (881609101) Disallowed Loss								237 34
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/08/2015	01/15/2016	69 00	1,279 63	0 00	1,830 91	0 00	(551 28)
COOPER COMPANIES INC (NEW) CMN (216648402)	03/06/2015	01/19/2016	26 00	3,147 88	0 00	4,646 98	0 00	(1,499 10)
COOPER COMPANIES INC (NEW) CMN (216648402)	07/14/2015	01/19/2016	40 00	4,842 90	0 00	7,158 80	0 00	(2,315 90)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/09/2015	01/19/2016	6 00	107 33	0 00	160 50	0 00	(53 17)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/08/2015	01/19/2016	23 00	408 24	0 00	610 30	0 00	(202 06)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/13/2015	01/19/2016	23 00	411 42	0 00	625 01	0 00	(213 59)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/08/2015	01/19/2016	32 00	572 41	0 00	849 12	0 00	(276 71)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/08/2015	01/19/2016	41 00	727 73	0 00	1,087 93	0 00	(360 20)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/08/2015	01/19/2016	55 00	983 82	0 00	1,458 95	0 00	(475 13)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/13/2015	01/20/2016	76 00	1,309 58	0 00	2,065 24	0 00	(755 66)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/14/2015	01/20/2016	106 00	1,826 51	0 00	2,854 25	0 00	(1,027 74)
RUSH ENTERPISES INC CMN CLASS A (781846209)	10/15/2015	01/20/2016	119 00	2,050 52	0 00	3,202 53	0 00	(1,152 01)
COCA-COLA ENTERPRISES, INC CMN (19122T109)	07/14/2015	01/22/2016	121 00	5,492 06	0 00	5,512 88	0 00	(20 82)
TEAM HEALTH HOLDINGS, INC CMN (87817A107)	01/14/2016	01/22/2016	288 00	11,853 61	0 00	10,829 09	0 00	1,024 52
COCA-COLA ENTERPRISES, INC CMN (19122T109)	07/14/2015	01/25/2016	27 00	1,235 70	0 00	1,230 15	0 00	5 55
TEAM HEALTH HOLDINGS, INC CMN (87817A107)	01/14/2016	01/25/2016	146 00	5,994 55	0 00	5,489 75	0 00	504 80
AMAZON COM INC CMN (023135106)	07/27/2015	01/26/2016	12 00	7,136 09	0 00	6,453 41	0 00	682 68
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/08/2015	01/26/2016	1 00	12 35	0 00	19 21	0 00	(6 86)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/08/2015	01/26/2016	53 00	654 52	0 00	1,018 18	0 00	(363 66)
TESORO CORPORATION CMN (881609101)	07/14/2015	01/26/2016	53 00	4,576 22	0 00	5,240 00	0 00	(663 78)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/09/2015	01/27/2016	39 00	472 32	0 00	754 73	0 00	(282 41)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/08/2015	01/27/2016	60 00	726 66	0 00	1,152 65	0 00	(425 99)
TESORO CORPORATION CMN (881609101)	07/14/2015	01/27/2016	2 00	168 59	0 00	197 74	0 00	(29 15)
TESORO CORPORATION CMN (881609101)	12/16/2015	01/27/2016	77 00	6,490 60	0 00	8,091 23	0 00	(1,600 63)

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

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
TESORO CORPORATION CMN (881609101)	07/14/2015	01/27/2016	79 00	6,659 19	0 00	8,538 73	0 00	(1,879 54)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/13/2015	01/28/2016	21 00	258 89	0 00	417 14	0 00	(158 25)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/09/2015	01/28/2016	76 00	936 93	0 00	1,470 76	0 00	(533 83)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	07/14/2015	01/29/2016	117 00	10,184 86	0 00	11,207 43	0 00	(1,022 57)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104) Disallowed Loss								664 23
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/15/2015	01/29/2016	31 00	392 81	0 00	610 99	0 00	(218 18)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/13/2015	01/29/2016	46 00	582 88	0 00	913 73	0 00	(330 85)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/14/2015	01/29/2016	74 00	937 67	0 00	1,450 25	0 00	(512 58)
MIDDLEBY CORP CMN (596278101)	11/11/2015	02/01/2016	90 00	8,097 15	0 00	10,087 80	0 00	(1,990 65)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/20/2015	02/01/2016	6 00	76 55	0 00	119 13	0 00	(42 58)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/15/2015	02/01/2016	86 00	1,097 22	0 00	1,695 00	0 00	(597 78)
MIDDLEBY CORP CMN (596278101)	11/11/2015	02/02/2016	46 00	4,083 47	0 00	5,155 99	0 00	(1,072 52)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/22/2015	02/02/2016	52 00	645 15	0 00	1,022 69	0 00	(377 54)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/20/2015	02/02/2016	71 00	880 87	0 00	1,409 72	0 00	(528 85)
LOWES COMPANIES INC CMN (548661107)	08/31/2015	02/03/2016	15 00	990 13	0 00	1,037 69	0 00	(47 56)
LOWES COMPANIES INC CMN (548661107)	08/31/2015	02/03/2016	88 00	5,808 75	0 00	6,087 79	0 00	(279 04)
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/03/2016	129 00	2,920 37	0 00	3,743 43	0 00	(823 06)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/22/2015	02/03/2016	58 00	718 11	0 00	1,140 69	0 00	(422 58)
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/04/2016	22 00	505 75	0 00	638 41	0 00	(132 66)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	02/04/2016	124 00	7,431 32	0 00	7,893 44	0 00	(462 12)
VALERO ENERGY CORPORATION CMN (91913Y100)	09/23/2015	02/04/2016	143 00	8,843 72	0 00	8,589 25	0 00	254 47
AMAZON COM INC CMN (023135106)	07/27/2015	02/05/2016	8 00	4,048 24	0 00	4,302 28	0 00	(254 04)
FACEBOOK, INC CMN CLASS A (30303M102)	07/14/2015	02/05/2016	99 00	10,313 84	0 00	8,953 65	0 00	1,360 19

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Goldman Sachs

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	02/05/2016	71 00	4,201 43	0 00	4,519 63	0 00	(318 20)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (192446102)	01/12/2016	02/09/2016	65 00	3,412 94	0 00	3,835 29	0 00	(422 35)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (192446102)	01/11/2016	02/09/2016	99 00	5,198 16	0 00	5,541 62	0 00	(343 46)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (192446102)	01/14/2016	02/09/2016	170 00	8,926 14	0 00	10,351 56	0 00	(1,425 42)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/17/2015	02/09/2016	23 00	281 07	0 00	439 48	0 00	(158 41)
STEELCASE INC CLASS A COMMON STOCK (858155203)	10/22/2015	02/09/2016	69 00	843 20	0 00	1,357 03	0 00	(513 83)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/17/2015	02/10/2016	23 00	277 44	0 00	439 48	0 00	(162 04)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/18/2015	02/10/2016	109 00	1,314 82	0 00	2,008 27	0 00	(693 45)
PRICELINE GROUP INC/THE CMN (741503403)	03/06/2015	02/17/2016	6 00	7,433 59	0 00	7,330 98	0 00	102 61
LOWES COMPANIES INC CMN (548661107)	08/31/2015	02/23/2016	51 00	3,474 91	0 00	3,528 15	0 00	(53 24)
LOWES COMPANIES INC CMN (548661107)	09/01/2015	02/23/2016	59 00	4,020 00	0 00	4,002 23	0 00	17 77
PTC THERAPEUTICS, INC CMN (69366J200)	10/16/2015	02/23/2016	13 00	146 91	0 00	455 20	0 00	(308 29)
PTC THERAPEUTICS, INC CMN (69366J200)	08/12/2015	02/23/2016	91 00	1,028 38	0 00	4,453 41	0 00	(3,425 03)
PTC THERAPEUTICS, INC CMN (69366J200)	07/14/2015	02/23/2016	288 00	3,254 64	0 00	14,196 84	0 00	(10,942 20)
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/23/2016	65 00	1,501 36	0 00	1,886 22	0 00	(384 86)
BIOGEN INC CMN (09062X103)	12/16/2015	02/24/2016	35 00	8,859 88	0 00	10,468 93	0 00	(1,609 05)
BIOGEN INC CMN (09062X103)	12/17/2015	02/24/2016	41 00	10,378 72	0 00	12,268 18	0 00	(1,889 46)
LOWES COMPANIES INC CMN (548661107)	09/01/2015	02/24/2016	81 00	5,391 55	0 00	5,494 58	0 00	(103 03)
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/24/2016	12 00	270 99	0 00	346 10	0 00	(75 11)
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/24/2016	46 00	1,038 79	0 00	1,334 87	0 00	(296 08)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	02/24/2016	85 00	4,805 38	0 00	5,410 83	0 00	(605 45)
SERVICE CORP INTERNATL CMN (817565104)	08/26/2015	02/25/2016	56 00	1,309 88	0 00	1,600 61	0 00	(290 73)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total accretion (Amortization)	Cost Basis[4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
SERVICE CORP INTERNATL CMN (817565104)	08/25/2015	02/25/2016	95 00	2,222 11	0 00	2,739 92	0 00	(517 81)
SERVICE CORP INTERNATL CMN (817565104)	08/27/2015	02/26/2016	16 00	380 74	0 00	472 25	0 00	(91 51)
SERVICE CORP INTERNATL CMN (817565104)	08/26/2015	02/26/2016	43 00	1,023 24	0 00	1,229 04	0 00	(205 80)
CELGENE CORPORATION CMN (151020104)	07/14/2015	03/01/2016	69 00	7,158 16	0 00	8,458 05	0 00	(1,299 89)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	07/14/2015	03/01/2016	14 00	1,729 59	0 00	2,560 12	0 00	(830 53)
LOWES COMPANIES INC CMN (548661107)	09/01/2015	03/01/2016	15 00	1,033 27	0 00	1,017 52	0 00	15 75
LOWES COMPANIES INC CMN (548661107)	09/02/2015	03/01/2016	23 00	1,584 34	0 00	1,577 75	0 00	6 59
LOWES COMPANIES INC CMN (548661107)	09/18/2015	03/01/2016	108 00	7,439 49	0 00	7,452 51	0 00	(13 02)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	07/14/2015	03/03/2016	14 00	1,755 32	0 00	2,560 12	0 00	(804 80)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	07/14/2015	03/04/2016	105 00	6,293 43	0 00	6,618 12	0 00	(324 69)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	03/04/2016	97 00	5,412 18	0 00	6,174 71	0 00	(762 53)
JARDEN CORPORATION CMN (471109108)	07/14/2015	03/07/2016	337 00	18,314 00	0 00	18,668 25	0 00	(354 25)
CARDINAL HEALTH INC CMN (14149Y108)	01/14/2016	03/10/2016	83 00	6,819 45	0 00	6,777 25	0 00	42 20
CARDINAL HEALTH INC CMN (14149Y108)	01/15/2016	03/10/2016	99 00	8,134 04	0 00	8,034 98	0 00	99 06
VISA INC CMN CLASS A (92826C839)	07/14/2015	03/10/2016	132 00	9,266 11	0 00	9,273 49	0 00	(7 38)
CARDINAL HEALTH INC CMN (14149Y108)	01/15/2016	03/11/2016	5 00	418 85	0 00	405 81	0 00	13 04
CARDINAL HEALTH INC CMN (14149Y108)	01/19/2016	03/11/2016	96 00	8,041 85	0 00	7,800 70	0 00	241 15
SERVICE CORP INTERNATL CMN (817565104)	08/27/2015	03/11/2016	25 00	599 37	0 00	737 89	0 00	(138 52)
SERVICE CORP INTERNATL CMN (817565104)	09/01/2015	03/11/2016	29 00	695 27	0 00	837 06	0 00	(141 79)
SERVICE CORP INTERNATL CMN (817565104)	09/01/2015	03/14/2016	82 00	1,940 17	0 00	2,366 85	0 00	(426 68)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	07/14/2015	03/18/2016	118 00	7,078 83	0 00	7,437 51	0 00	(358 68)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	07/14/2015	03/18/2016	186 00	11,161 76	0 00	11,723 53	0 00	(561 77)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
SERVICE CORP INTERNATL CMN (817565104)	09/01/2015	03/18/2016	30 00	713 68	0 00	865 92	0 00	(152 24)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	07/14/2015	03/21/2016	164 00	9,816 21	0 00	10,336 87	0 00	(520 66)
SERVICE CORP INTERNATL CMN (817565104)	09/02/2015	03/22/2016	5 00	119 66	0 00	145 68	0 00	(26 02)
SERVICE CORP INTERNATL CMN (817565104)	09/01/2015	03/22/2016	24 00	574 35	0 00	692 74	0 00	(118 39)
SERVICE CORP INTERNATL CMN (817565104)	09/02/2015	03/24/2016	89 00	2,101 29	0 00	2,593 08	0 00	(491 79)
IMPERVA INC CMN (45321L100)	02/05/2016	03/29/2016	71 00	3,369 10	0 00	2,808 55	0 00	560 55
SALESFORCE COM, INC CMN (79466L302)	07/14/2015	03/29/2016	51 00	3,693 97	0 00	3,657 54	0 00	36 43
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/18/2015	04/06/2016	35 00	519 45	0 00	644 86	0 00	(125 41)
VALERO ENERGY CORPORATION CMN (91913Y100)	09/23/2015	04/06/2016	102 00	6,279 43	0 00	6,126 60	0 00	152 83
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/18/2015	04/07/2016	40 00	581 65	0 00	736 98	0 00	(155 33)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/21/2015	04/07/2016	41 00	596 20	0 00	765 84	0 00	(169 64)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/21/2015	04/08/2016	132 00	1,940 80	0 00	2,465 62	0 00	(524 82)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/21/2015	04/11/2016	72 00	1,051 98	0 00	1,344 88	0 00	(292 90)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/21/2015	04/12/2016	149 00	2,208 00	0 00	2,783 16	0 00	(575 16)
STEELCASE INC CLASS A COMMON STOCK (858155203)	12/21/2015	04/13/2016	144 00	2,173 76	0 00	2,689 76	0 00	(516 00)
VALERO ENERGY CORPORATION CMN (91913Y100)	09/23/2015	04/15/2016	62 00	3,695 86	0 00	3,724 01	0 00	(28 15)
VALERO ENERGY CORPORATION CMN (91913Y100)	09/23/2015	04/18/2016	54 00	3,266 43	0 00	3,243 49	0 00	22 94
VALERO ENERGY CORPORATION CMN (91913Y100)	02/24/2016	04/18/2016	116 00	7,016 79	0 00	6,961 77	0 00	55 02
ALLIANCE DATA SYSTEMS CORPORAT CMN (018581108)	11/20/2015	04/19/2016	13 00	2,753 08	0 00	3,728 53	0 00	(975 45)
ALLIANCE DATA SYSTEMS CORPORAT CMN (018581108)	07/14/2015	04/19/2016	41 00	8,682 79	0 00	12,528 96	0 00	(3,846 17)
BROADCOM LIMITED CMN (Y09827109)	01/26/2016	04/19/2016	9 00	1,360 63	0 00	1,126 32	0 00	234 31
BROADCOM LIMITED CMN (Y09827109)	01/26/2016	04/21/2016	18 00	2,728 84	0 00	2,252 65	0 00	476 19
KROGER COMPANY CMN (501044101)	10/23/2015	04/22/2016	20 00	707 46	0 00	755 87	0 00	(48 41)
KROGER COMPANY CMN (501044101)	10/21/2015	04/22/2016	39 00	1,379 56	0 00	1,483 23	0 00	(103 67)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
KROGER COMPANY CMN (501044101)	10/22/2015	04/22/2016	65 00	2,299 26	0 00	2,490 52	0 00	(191 26)
KROGER COMPANY CMN (501044101)	10/22/2015	04/22/2016	164 00	5,801 22	0 00	6,283 77	0 00	(482 55)
BROADCOM LIMITED CMN (Y09827109)	01/26/2016	04/26/2016	15 00	2,263 44	0 00	1,877 20	0 00	386 24
BORGWARNER INC CMN (099724106)	02/09/2016	04/27/2016	222 00	8,594 01	0 00	6,584 63	0 00	2,009 38
BORGWARNER INC CMN (099724106)	02/09/2016	04/28/2016	206 00	7,645 13	0 00	6,110 06	0 00	1,535 07
IMPERVA INC CMN (45321L100)	02/05/2016	04/28/2016	14 00	674 12	0 00	553 80	0 00	120 32
IMPERVA INC CMN (45321L100)	02/08/2016	04/28/2016	32 00	1,540 84	0 00	1,167 11	0 00	373 73
KROGER COMPANY CMN (501044101)	10/23/2015	04/28/2016	102 00	3,665 53	0 00	3,854 95	0 00	(189 42)
BAKER HUGHES INC CMN (057224107)	03/04/2016	04/29/2016	77 00	3,699 92	0 00	3,562 51	0 00	137 41
MANPOWER GROUP CMN (56418H100)	07/15/2015	04/29/2016	8 00	615 57	0 00	751 52	0 00	(135 95)
MANPOWER GROUP CMN (56418H100)	07/14/2015	04/29/2016	46 00	3,539 50	0 00	4,321 88	0 00	(782 38)
IMPERVA INC CMN (45321L100)	02/08/2016	05/02/2016	50 00	2,370 36	0 00	1,823 61	0 00	546 75
MANPOWER GROUP CMN (56418H100)	07/16/2015	05/02/2016	50 00	3,853 83	0 00	4,740 42	0 00	(886 59)
MANPOWER GROUP CMN (56418H100)	07/15/2015	05/02/2016	62 00	4,778 74	0 00	5,824 25	0 00	(1,045 51)
IMPERVA INC CMN (45321L100)	02/08/2016	05/03/2016	54 00	2,479 83	0 00	1,969 49	0 00	510 34
MANPOWER GROUP CMN (56418H100)	07/16/2015	05/03/2016	10 00	770 79	0 00	948 08	0 00	(177 29)
MANPOWER GROUP CMN (56418H100)	07/17/2015	05/03/2016	46 00	3,545 65	0 00	4,322 76	0 00	(777 11)
IMPERVA INC CMN (45321L100)	02/08/2016	05/05/2016	61 00	2,770 25	0 00	2,224 80	0 00	545 45
KROGER COMPANY CMN (501044101)	01/15/2016	05/05/2016	92 00	3,207 28	0 00	3,544 23	0 00	(336 95)
KROGER COMPANY CMN (501044101)	11/16/2015	05/05/2016	105 00	3,660 48	0 00	3,831 84	0 00	(171 36)
KROGER COMPANY CMN (501044101)	10/28/2015	05/05/2016	116 00	4,043 96	0 00	4,302 95	0 00	(258 99)
ARRIS INTL PLC CMN (G0551A103)	02/18/2016	05/06/2016	112 00	2,618 30	0 00	2,387 93	0 00	230 37
ARRIS INTL PLC CMN (G0551A103)	02/18/2016	05/09/2016	72 00	1,695 65	0 00	1,535 10	0 00	160 55
ARRIS INTL PLC CMN (G0551A103)	02/18/2016	05/10/2016	57 00	1,328 46	0 00	1,215 29	0 00	113 17
MANPOWER GROUP CMN (56418H100)	07/17/2015	05/10/2016	1 00	78 20	0 00	93 97	0 00	(15 77)

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
MANPOWER GROUP CMN (56418H100)	07/20/2015	05/10/2016	9 00	703 81	0 00	848 59	0 00	(144 78)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	01/29/2016	05/10/2016	33 00	1,715 24	0 00	1,965 47	0 00	(250 23)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105) Disallowed Loss								250 23
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	02/03/2016	05/10/2016	35 00	1,819 19	0 00	1,986 85	0 00	(167 66)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	02/02/2016	05/10/2016	39 00	2,027 10	0 00	2,262 90	0 00	(235 80)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	02/01/2016	05/10/2016	58 00	3,014 66	0 00	3,487 67	0 00	(473 01)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105) Disallowed Loss								195 73
ARRIS INTL PLC CMN (G0551A103)	02/18/2016	05/11/2016	48 00	1,117 31	0 00	1,023 40	0 00	93 91
MANPOWER GROUP CMN (56418H100)	07/20/2015	05/11/2016	18 00	1,398 93	0 00	1,697 19	0 00	(298 26)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	01/29/2016	05/11/2016	30 00	1,574 21	0 00	2,276 53	0 00	(702 32)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	02/04/2016	05/11/2016	52 00	2,728 64	0 00	3,151 88	0 00	(423 24)
ARRIS INTL PLC CMN (G0551A103)	02/18/2016	05/12/2016	185 00	4,213 18	0 00	3,944 35	0 00	268 83
BAXTER INTERNATIONAL INC CMN (071813109)	02/01/2016	05/12/2016	78 00	3,561 76	0 00	2,908 35	0 00	653 41
BROADCOM LIMITED CMN (Y09827109)	03/11/2016	05/12/2016	33 00	4,663 64	0 00	4,927 07	0 00	(263 43)
BROADCOM LIMITED CMN (Y09827109)	01/26/2016	05/12/2016	65 00	9,185 96	0 00	8,134 55	0 00	1,051 41
MANPOWER GROUP CMN (56418H100)	07/20/2015	05/12/2016	9 00	693 28	0 00	848 59	0 00	(155 31)
CHARTER COMMUNICATIONS, INC CMN (16119P108)	03/17/2016	05/18/2016	0 78	177 30	0 00	0 00	0 00	177 30
BAXTER INTERNATIONAL INC CMN (071813109)	02/01/2016	05/19/2016	103 00	4,448 07	0 00	3,840 52	0 00	607 55
BAXTER INTERNATIONAL INC CMN (071813109)	02/05/2016	05/20/2016	16 00	689 05	0 00	605 09	0 00	83 96
BAXTER INTERNATIONAL INC CMN (071813109)	02/01/2016	05/20/2016	21 00	904 17	0 00	783 02	0 00	121 15
BAXTER INTERNATIONAL INC CMN (071813109)	02/02/2016	05/20/2016	31 00	1,335 03	0 00	1,171 87	0 00	163 16
BAXTER INTERNATIONAL INC CMN (071813109)	02/02/2016	05/20/2016	127 00	5,468 07	0 00	4,800 89	0 00	667 18

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
BAXTER INTERNATIONAL INC CMN (071813109)	02/05/2016	05/24/2016	21 00	914 11	0 00	794 17	0 00	119 94
VERIFONE SYSTEMS INC CMN (92342Y109)	04/20/2016	05/25/2016	85 00	2,237 54	0 00	2,508 79	0 00	(271 25)
VERIFONE SYSTEMS INC CMN (92342Y109) Disallowed Loss								271 25
VERIFONE SYSTEMS INC CMN (92342Y109)	04/19/2016	05/25/2016	125 00	3,290 50	0 00	3,652 91	0 00	(362 41)
VERIFONE SYSTEMS INC CMN (92342Y109) Disallowed Loss								362 41
VERIFONE SYSTEMS INC CMN (92342Y109)	04/20/2016	05/26/2016	40 00	1,040 01	0 00	1,180 61	0 00	(140 60)
VERIFONE SYSTEMS INC CMN (92342Y109)	04/20/2016	05/26/2016	85 00	2,210 01	0 00	2,740 00	0 00	(529 99)
VERIFONE SYSTEMS INC CMN (92342Y109)	04/19/2016	05/26/2016	125 00	3,250 02	0 00	3,992 92	0 00	(742 90)
VERIFONE SYSTEMS INC CMN (92342Y109)	04/21/2016	05/26/2016	125 00	3,250 02	0 00	3,668 09	0 00	(418 07)
VERIFONE SYSTEMS INC CMN (92342Y109)	04/22/2016	05/26/2016	170 00	4,420 02	0 00	5,030 06	0 00	(610 04)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	01/29/2016	05/27/2016	3 00	157 42	0 00	227 65	0 00	(70 23)
ZEBRA TECHNOLOGIES INC CMN CLASS A (989207105)	02/01/2016	05/27/2016	24 00	1,259 40	0 00	1,834 97	0 00	(575 58)
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/01/2016	05/31/2016	80 00	705 31	0 00	385 83	0 00	319 48
COCA-COLA ENTERPRISES, INC CMN (19122T109)	07/14/2015	05/31/2016	489 00	7,090 50	0 00	3,394 15	0 00	3,696 35
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/03/2016	06/01/2016	28 00	247 05	0 00	136 77	0 00	110 28
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/01/2016	06/01/2016	90 00	794 06	0 00	434 05	0 00	360 01
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/03/2016	06/02/2016	79 00	702 10	0 00	385 87	0 00	316 23
BAXTER INTERNATIONAL INC CMN (071813109)	02/05/2016	06/02/2016	58 00	2,515 45	0 00	2,193 43	0 00	322 02
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/03/2016	06/03/2016	71 00	639 55	0 00	346 80	0 00	292 75
BAXTER INTERNATIONAL INC CMN (071813109)	02/05/2016	06/03/2016	84 00	3,648 23	0 00	3,176 70	0 00	471 53
IMPERVA INC CMN (45321L100)	02/10/2016	06/08/2016	53 00	2,017 65	0 00	1,882 12	0 00	135 53
IMPERVA INC CMN (45321L100)	02/08/2016	06/08/2016	63 00	2,398 34	0 00	2,297 74	0 00	100 60
IMPERVA INC CMN (45321L100)	02/10/2016	06/09/2016	40 00	1,504 31	0 00	1,420 47	0 00	83 84

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
IMPERVA INC CMN (45321L100)	05/06/2016	06/09/2016	56 00	2,106 03	0 00	1,888 37	0 00	217.66
BANKUNITED INC CMN (06652K103)	07/14/2015	06/24/2016	261 00	7,926 31	0 00	9,569 28	0 00	(1,642 97)
COCA-COLA EUROPEAN PARTNERS PL CMN (G25839104)	06/01/2016	06/24/2016	46 00	1,625 44	0 00	1,815 73	0 00	(190 29)
COCA-COLA EUROPEAN PARTNERS PL CMN (G25839104)	07/14/2015	06/24/2016	489 00	17,279 11	0 00	18,885 18	0 00	(1,606 07)
COCA-COLA EUROPEAN PARTNERS PL CMN (G25839104) Disallowed Loss								466 38
KIRBY CORP CMN (497266106)	05/16/2016	06/24/2016	43 00	2,688 87	0 00	2,800 42	0 00	(111 55)
KIRBY CORP CMN (497266106)	05/17/2016	06/24/2016	75 00	4,689 89	0 00	5,087 76	0 00	(397 87)
BANKUNITED INC CMN (06652K103)	07/14/2015	06/27/2016	418 00	11,851 42	0 00	15,325 51	0 00	(3,474 09)
CBRE GROUP INC CMN (12504L109)	07/14/2015	06/27/2016	40 00	995 07	0 00	1,523 20	0 00	(528 13)
COCA-COLA EUROPEAN PARTNERS PL CMN (G25839104)	07/14/2015	06/27/2016	142 00	4,854 49	0 00	6,071 46	0 00	(1,216 97)
KIRBY CORP CMN (497266106)	05/17/2016	06/27/2016	90 00	5,457 56	0 00	6,105 31	0 00	(647 75)
UNITED CONTINENTAL HOLDING INC CMN (910047109)	10/06/2015	06/27/2016	10 00	380 59	0 00	712 19	0 00	(331 60)
UNITED CONTINENTAL HOLDING INC CMN (910047109)	10/06/2015	06/27/2016	41 00	1,560 41	0 00	2,910 21	0 00	(1,349 79)
APPLE INC CMN (037833100)	07/14/2015	06/29/2016	7 00	660 78	0 00	882 77	0 00	(221 99)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	10/19/2015	06/29/2016	3 00	218 93	0 00	194 75	0 00	24 18
CELGENE CORPORATION CMN (151020104)	07/14/2015	06/29/2016	1 00	98 85	0 00	122 58	0 00	(23 73)
CELGENE CORPORATION CMN (151020104) Disallowed Loss								23 73
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	09/25/2015	06/29/2016	1 00	159 29	0 00	129 59	0 00	29 70
COSTCO WHOLESALE CORPORATION CMN (22160K105)	12/09/2015	06/29/2016	1 00	156 85	0 00	163 56	0 00	(6 71)
DOLLAR TREE INC CMN (256746108)	03/10/2016	06/29/2016	1 00	94 35	0 00	79 57	0 00	14 78
DOW CHEMICAL CO CMN (260543103)	07/14/2015	06/29/2016	3 00	147 98	0 00	158 00	0 00	(10 02)
EAST WEST BANCORP INC CMN (27579R104)	02/26/2016	06/29/2016	1 00	33 23	0 00	30 71	0 00	2 52
EAST WEST BANCORP INC CMN (27579R104)	02/24/2016	06/29/2016	92 00	3,057 28	0 00	2,701 06	0 00	356 22

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
EAST WEST BANCORP INC CMN (27579R104)	02/25/2016	06/29/2016	179 00	5,948 39	0 00	5,365 29	0 00	583 10
FACEBOOK, INC CMN CLASS A (30303M102)	07/14/2015	06/29/2016	1 00	114 12	0 00	90 44	0 00	23 68
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	07/14/2015	06/29/2016	1 00	140 52	0 00	182 87	0 00	(42 35)
LENNOX INTERNATIONAL INC CMN (526107107)	10/01/2015	06/29/2016	2 00	276 21	0 00	226 63	0 00	49 58
LULULEMON ATHLETICA INC CMN (550021109)	03/10/2016	06/29/2016	1 00	71 57	0 00	63 16	0 00	8 41
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	07/14/2015	06/29/2016	1 00	92 00	0 00	95 79	0 00	(3 79)
MICROSOFT CORPORATION CMN (594918104)	10/27/2015	06/29/2016	2 00	100 97	0 00	107 71	0 00	(6 74)
NEWELL BRANDS INC CMN (651229106)	12/17/2015	06/29/2016	8 00	382 63	0 00	359 63	0 00	23 00
PALO ALTO NETWORKS INC CMN (697435105)	07/14/2015	06/29/2016	1 00	123 13	0 00	185 50	0 00	(62 37)
RED HAT, INC CMN (756577102)	07/14/2015	06/29/2016	3 00	218 57	0 00	242 70	0 00	(24 13)
SALESFORCE COM, INC CMN (79466L302)	07/14/2015	06/29/2016	1 00	79 04	0 00	71 72	0 00	7 32
STARBUCKS CORP CMN (855244109)	09/25/2015	06/29/2016	6 00	340 91	0 00	348 94	0 00	(8 03)
STERIS PLC CMN (G84720104)	11/03/2015	06/29/2016	3 00	202 01	0 00	226 64	0 00	(24 63)
SYNCHRONY FINANCIAL CMN (87165B103)	11/12/2015	06/29/2016	5 00	123 97	0 00	154 53	0 00	(30 56)
THE HOME DEPOT, INC CMN (437076102)	07/14/2015	06/29/2016	1 00	127 29	0 00	115 44	0 00	11 85
TJX COMPANIES INC (NEW) CMN (872540109)	02/24/2016	06/29/2016	1 00	76 23	0 00	74 39	0 00	1 84
TRANSDIGM GROUP INCORPORATED CMN (893641100)	08/05/2015	06/29/2016	1 00	260 83	0 00	239 25	0 00	21 58
VAIL RESORTS, INC CMN (91879Q109)	01/12/2016	06/29/2016	1 00	135 72	0 00	121 60	0 00	14 12
VISA INC CMN CLASS A (92826C839)	07/14/2015	06/29/2016	1 00	76 59	0 00	70 25	0 00	6 34
VULCAN MATERIALS CO CMN (929160109)	07/14/2015	06/29/2016	2 00	237 03	0 00	180 15	0 00	56 88
W R GRACE & CO (NEW) CMN (38388F108)	04/22/2016	06/29/2016	1 00	72 46	0 00	78 74	0 00	(6 28)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	12/09/2015	07/01/2016	74 00	11,553 97	0 00	12,103 49	0 00	(549 52)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	01/15/2016	07/05/2016	23 00	3,574 79	0 00	3,463 34	0 00	111 45
COSTCO WHOLESALE CORPORATION CMN (22160K105)	12/09/2015	07/05/2016	68 00	10,568 94	0 00	11,122 13	0 00	(553 19)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
DOW CHEMICAL CO CMN (260543103)	07/14/2015	07/11/2016	17 00	850 65	0 00	895 31	0 00	(44 66)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	07/14/2015	07/11/2016	76 00	6,746 69	0 00	7,507 82	0 00	(761 13)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	07/14/2015	07/11/2016	156 00	13,848 47	0 00	14,943 24	0 00	(1,094 77)
W R GRACE & CO (NEW) CMN (38388F108)	04/22/2016	07/11/2016	52 00	3,846 67	0 00	4,094 41	0 00	(247 74)
DOW CHEMICAL CO CMN (260543103)	07/14/2015	07/12/2016	29 00	1,483 01	0 00	1,527 29	0 00	(44 28)
FORTIVE CORPORATION CMN (34959J108)	06/29/2016	07/12/2016	68 00	3,455 60	0 00	3,254 64	0 00	200 96
W R GRACE & CO (NEW) CMN (38388F108)	04/22/2016	07/12/2016	40 00	3,012 89	0 00	3,149 55	0 00	(136 66)
W R GRACE & CO (NEW) CMN (38388F108)	04/25/2016	07/12/2016	95 00	7,155 61	0 00	7,387 15	0 00	(231 54)
DOW CHEMICAL CO CMN (260543103)	07/14/2015	07/13/2016	28 00	1,430 76	0 00	1,474 63	0 00	(43 87)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	07/13/2016	67 00	3,653 16	0 00	4,265 01	0 00	(611 85)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	10/02/2015	07/20/2016	268 00	7,275 80	0 00	7,471 44	0 00	(195 64)
COOPER COMPANIES INC (NEW) CMN (216648402)	06/24/2016	07/25/2016	21 00	3,695 62	0 00	3,506 61	0 00	189 01
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A (53071M104)	01/13/2016	07/25/2016	119 00	3,184 67	0 00	3,037 78	0 00	146 89
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A (53071M104)	01/12/2016	07/25/2016	270 00	7,225 71	0 00	6,941 16	0 00	284 55
PRICELINE GROUP INC/THE CMN (741503403)	04/28/2016	07/25/2016	13 00	17,095 75	0 00	17,471 59	0 00	(375 84)
ALLEGIANT TRAVEL CO CMN (01748X102)	06/08/2016	07/26/2016	19 00	2,669 88	0 00	2,873 96	0 00	(204 08)
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A (53071M104)	01/13/2016	07/26/2016	155 00	4,173 71	0 00	3,956 77	0 00	216 94
LIBRTY INTRACTVE CORP QVC GRP INTERACTIVE CMN CLASS A (53071M104)	02/24/2016	07/26/2016	242 00	6,516 36	0 00	6,296 50	0 00	219 86
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/15/2016	07/26/2016	29 00	7,366 73	0 00	6,263 83	0 00	1,102 90
ALLEGIANT TRAVEL CO CMN (01748X102)	06/17/2016	07/27/2016	6 00	814 57	0 00	866 72	0 00	(52 15)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
ALLEGIANT TRAVEL CO CMN (01748X102)	06/08/2016	07/27/2016	6 00	814 58	0 00	907 57	0 00	(92 99)
ALLEGIANT TRAVEL CO CMN (01748X102)	06/13/2016	07/27/2016	13 00	1,764 92	0 00	1,917 78	0 00	(152 86)
ALLEGIANT TRAVEL CO CMN (01748X102)	06/16/2016	07/27/2016	16 00	2,172 21	0 00	2,342 91	0 00	(170 70)
ALLEGIANT TRAVEL CO CMN (01748X102)	06/20/2016	07/28/2016	20 00	2,700 36	0 00	2,930 80	0 00	(230 44)
ALLEGIANT TRAVEL CO CMN (01748X102)	06/17/2016	07/28/2016	22 00	2,970 40	0 00	3,177 99	0 00	(207 59)
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/15/2016	07/28/2016	9 00	2,274 73	0 00	1,943 95	0 00	330 78
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/19/2016	07/28/2016	9 00	2,274 73	0 00	1,934 06	0 00	340 67
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/03/2016	08/03/2016	65 00	643 98	0 00	317 49	0 00	326 49
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/05/2016	08/03/2016	245 00	2,427 32	0 00	1,260 63	0 00	1,166 69
FORTINET, INC CMN (34959E109)	07/25/2016	08/04/2016	105 00	3,558 51	0 00	3,826 98	0 00	(268 47)
FORTINET, INC CMN (34959E109) Disallowed Loss								28 13
FORTINET, INC CMN (34959E109)	07/25/2016	08/05/2016	11 00	368 36	0 00	403 51	0 00	(35 15)
FORTINET, INC CMN (34959E109)	07/25/2016	08/05/2016	97 00	3,248 24	0 00	3,535 40	0 00	(287 16)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	10/02/2015	08/05/2016	497 00	12,761 69	0 00	13,855 61	0 00	(1,093 92)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	10/02/2015	08/08/2016	6 00	152 28	0 00	167 27	0 00	(14 99)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	11/06/2015	08/08/2016	57 00	1,446 65	0 00	1,696 14	0 00	(249 49)
TWENTY-FIRST CENTURY FOX, INC CMN CLASS A (90130A101)	05/05/2016	08/08/2016	110 00	2,791 78	0 00	3,278 83	0 00	(487 05)
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/05/2016	08/09/2016	60 00	609 38	0 00	308 73	0 00	300 65
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/09/2016	89 00	903 91	0 00	425 69	0 00	478 22
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/10/2016	145 00	1,449 10	0 00	693 54	0 00	755 56
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/12/2016	73 00	770 74	0 00	349 16	0 00	421 58
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/16/2016	25 00	265 01	0 00	119 58	0 00	145 43

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

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/17/2016	65 00	676 46	0 00	310 90	0 00	365 56
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	08/18/2016	50 00	522 51	0 00	239 15	0 00	283 36
LULULEMON ATHLETICA INC CMN (550021109)	03/10/2016	08/30/2016	92 00	7,036 10	0 00	5,810 71	0 00	1,225 39
KROGER COMPANY CMN (501044101)	06/24/2016	09/06/2016	41 00	1,336 27	0 00	1,446 59	0 00	(110 32)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	04/14/2016	09/06/2016	280 00	14,366 31	0 00	15,620 50	0 00	(1,254 19)
KROGER COMPANY CMN (501044101)	06/24/2016	09/12/2016	168 00	5,195 81	0 00	5,927 48	0 00	(731 67)
KROGER COMPANY CMN (501044101)	06/24/2016	09/12/2016	200 00	6,181 20	0 00	7,056 52	0 00	(875 32)
KROGER COMPANY CMN (501044101)	06/27/2016	09/12/2016	229 00	7,082 38	0 00	8,099 29	0 00	(1,016 91)
LENNOX INTERNATIONAL INC CMN (526107107)	10/01/2015	09/19/2016	28 00	4,370 18	0 00	3,172 86	0 00	1,197 32
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/19/2016	09/20/2016	28 00	2,118 46	0 00	1,739 64	0 00	378 82
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/20/2016	09/21/2016	15 00	1,139 65	0 00	954 69	0 00	184 96
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/19/2016	09/21/2016	17 00	1,291 60	0 00	1,056 21	0 00	235 39
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	04/05/2016	09/22/2016	181 00	2,442 09	0 00	1,191 20	0 00	1,250 89
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	02/08/2016	09/22/2016	255 00	3,440 51	0 00	1,219 67	0 00	2,220 84
DOLLAR TREE INC CMN (256746108)	03/10/2016	10/05/2016	151 00	11,398 94	0 00	12,014 87	0 00	(615 93)
DOLLAR TREE INC CMN (256746108)	03/10/2016	10/06/2016	109 00	8,484 80	0 00	8,672 99	0 00	(188 19)
SYNCHRONY FINANCIAL CMN (87165B103)	11/17/2015	10/07/2016	244 00	6,482 52	0 00	7,478 77	0 00	(996 25)
SYNCHRONY FINANCIAL CMN (87165B103)	11/12/2015	10/07/2016	480 00	12,752 51	0 00	14,834 88	0 00	(2,082 37)
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/23/2016	10/12/2016	14 00	1,094 57	0 00	911 76	0 00	182 81
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/20/2016	10/12/2016	61 00	4,769 18	0 00	3,870 81	0 00	898 37
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	06/08/2016	10/13/2016	30 00	2,305 27	0 00	2,106 53	0 00	198 74
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/24/2016	10/13/2016	35 00	2,689 47	0 00	2,329 42	0 00	360 05
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	05/23/2016	10/13/2016	48 00	3,688 42	0 00	3,126 03	0 00	562 39
MONOLITHIC POWER SYSTEMS, INC CMN (609839105)	06/08/2016	10/14/2016	21 00	1,632 95	0 00	1,474 57	0 00	158 38
STARBUCKS CORP CMN (855244109)	01/11/2016	10/19/2016	125 00	6,675 49	0 00	7,249 45	0 00	(573 96)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
BAKER HUGHES INC CMN (057224107)	03/04/2016	10/25/2016	53 00	2,889 06	0 00	2,452 12	0 00	436 94
BIOGEN INC CMN (09062X103)	08/12/2016	10/26/2016	12 00	3,579 30	0 00	3,767 73	0 00	(188 43)
LULULEMON ATHLETICA INC CMN (550021109)	03/10/2016	10/31/2016	17 00	973 41	0 00	1,073 72	0 00	(100 31)
LULULEMON ATHLETICA INC CMN (550021109)	03/11/2016	10/31/2016	105 00	6,012 21	0 00	6,735 95	0 00	(723 74)
STERIS PLC CMN (G84720104)	11/03/2015	11/02/2016	17 00	1,140 93	0 00	1,284 27	0 00	(143 34)
LKQ CORPORATION CMN (501889208)	07/11/2016	11/09/2016	121 00	3,856 20	0 00	4,080 06	0 00	(223 86)
CME GROUP INC CMN CLASS A (12572Q105)	06/24/2016	11/10/2016	1 00	116 93	0 00	97 10	0 00	19 83
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/19/2016	11/10/2016	9 00	2,311 46	0 00	1,934 06	0 00	377 40
NEWELL BRANDS INC CMN (651229106)	12/17/2015	11/10/2016	1 00	48 20	0 00	44 95	0 00	3 25
TJX COMPANIES INC (NEW) CMN (872540109)	02/24/2016	11/10/2016	1 00	75 77	0 00	74 39	0 00	1 38
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (911312106)	03/04/2016	11/10/2016	1 00	113 61	0 00	100 54	0 00	13 07
VANTIV, INC CMN CLASS A (92210H105)	02/04/2016	11/10/2016	3 00	173 39	0 00	144 20	0 00	29 19
CME GROUP INC CMN CLASS A (12572Q105)	06/24/2016	11/11/2016	32 00	3,649 56	0 00	3,107 20	0 00	542 36
ABBOTT LABORATORIES CMN (002824100)	07/25/2016	11/14/2016	158 00	6,192 39	0 00	6,854 61	0 00	(662 22)
ABBOTT LABORATORIES CMN (002824100) Disallowed Loss								662 22
KELLOGG COMPANY CMN (487836108)	04/27/2016	11/14/2016	65 00	4,714 26	0 00	4,964 24	0 00	(249 98)
NEWELL BRANDS INC CMN (651229106)	12/17/2015	11/14/2016	47 00	2,186 18	0 00	2,112 84	0 00	73 34
NEKTAR THERAPEUTICS CMN (640268108)	09/27/2016	11/16/2016	23 00	321 22	0 00	392 26	0 00	(71 04)
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	04/05/2016	11/17/2016	51 00	704 31	0 00	335 64	0 00	368 67
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	04/06/2016	11/17/2016	219 00	3,024 38	0 00	1,414 96	0 00	1,609 42
BIOGEN INC CMN (09062X103)	09/06/2016	11/23/2016	12 00	3,602 39	0 00	3,739 99	0 00	(137 60)
BIOGEN INC CMN (09062X103)	09/14/2016	11/23/2016	23 00	6,904 57	0 00	6,973 18	0 00	(68 61)
BIOGEN INC CMN (09062X103)	08/12/2016	11/23/2016	24 00	7,204 77	0 00	7,535 45	0 00	(330 68)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total accretion (Amortization)	Cost Basis[4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	04/06/2016	11/29/2016	116 00	1,604 59	0 00	749 48	0 00	855 11
COOPER COMPANIES INC (NEW) CMN (216648402)	06/24/2016	11/30/2016	27 00	4,483 28	0 00	4,508 49	0 00	(25 21)
COOPER COMPANIES INC (NEW) CMN (216648402)	06/27/2016	11/30/2016	79 00	13,117 75	0 00	12,881 70	0 00	236 05
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	04/06/2016	12/05/2016	51 00	677 10	0 00	329 51	0 00	347 59
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	05/05/2016	12/05/2016	236 00	3,133 25	0 00	1,587 93	0 00	1,545 32
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	05/05/2016	12/06/2016	43 00	569 43	0 00	289 33	0 00	280 10
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	05/06/2016	12/06/2016	210 00	2,780 92	0 00	1,431 86	0 00	1,349 06
ABBOTT LABORATORIES CMN (002824100)	07/25/2016	12/08/2016	37 00	1,421 32	0 00	1,605 19	0 00	(183 87)
ABBOTT LABORATORIES CMN (002824100) Disallowed Loss								183 86
ABBOTT LABORATORIES CMN (002824100)	07/26/2016	12/08/2016	106 00	4,071 91	0 00	4,606 06	0 00	(534 15)
ABBOTT LABORATORIES CMN (002824100) Disallowed Loss								292 27
BAKER HUGHES INC CMN (057224107)	03/04/2016	12/12/2016	29 00	1,921 21	0 00	1,341 73	0 00	579 48
LOCKHEED MARTIN CORPORATION CMN (539830109)	06/27/2016	12/15/2016	28 00	7,029 47	0 00	6,687 97	0 00	341 50
LOCKHEED MARTIN CORPORATION CMN (539830109)	01/19/2016	12/15/2016	70 00	17,573 67	0 00	15,042 68	0 00	2,530 99
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	05/06/2016	12/19/2016	33 00	407 84	0 00	225 01	0 00	182 83
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	06/10/2016	12/19/2016	47 00	580 87	0 00	388 60	0 00	192 27
ARIAD PHARMACEUTICALS, INC CMN (04033A100)	06/10/2016	12/20/2016	46 00	560 19	0 00	380 33	0 00	179 86
ON SEMICONDUCTOR CORP CMN (682189105)	05/27/2016	12/21/2016	74 00	942 83	0 00	714 27	0 00	228 56
ON SEMICONDUCTOR CORP CMN (682189105)	05/31/2016	12/21/2016	226 00	2,879 44	0 00	2,205 85	0 00	673 59
ON SEMICONDUCTOR CORP CMN (682189105)	05/27/2016	12/21/2016	299 00	3,796 31	0 00	2,886 04	0 00	910 27
LKQ CORPORATION CMN (501889208)	07/11/2016	12/22/2016	69 00	2,132 72	0 00	2,326 65	0 00	(193 93)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Short-Term Gains (Losses)								
LKQ CORPORATION CMN (501889208)	07/11/2016	12/23/2016	47 00	1,450 12	0 00	1,584 82	0 00	(134 70)
Net Covered Short-Term Disallowed Losses								**3,637.78**
Net Covered Short-Term Gains (Losses)				**1,193,573.12**	**0.00**	**1,271,375 10**	**0.00**	**(74,164.20)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
COOPER COMPANIES INC (NEW) CMN (216648402)	04/01/2014	01/15/2016	7 00	844 85	0 00	967 36	0 00	(122 51)
COOPER COMPANIES INC (NEW) CMN (216648402)	10/06/2014	01/15/2016	34 00	4,103 57	0 00	5,315 90	0 00	(1,212 33)
COOPER COMPANIES INC (NEW) CMN (216648402)	04/02/2014	01/15/2016	35 00	4,224 26	0 00	4,827 47	0 00	(603 21)
COOPER COMPANIES INC (NEW) CMN (216648402)	10/06/2014	01/19/2016	14 00	1,695 01	0 00	2,188 90	0 00	(493 89)
PRICELINE GROUP INC/THE CMN (741503403)	01/23/2013	02/17/2016	1 00	1,238 93	0 00	671 12	0 00	567 81
PRICELINE GROUP INC/THE CMN (741503403)	05/03/2012	02/17/2016	2 00	2,477 86	0 00	1,502 58	0 00	975 28
PRICELINE GROUP INC/THE CMN (741503403)	10/06/2014	02/17/2016	12 00	14,867 18	0 00	13,418 52	0 00	1,448 66
CBRE GROUP INC CMN (12504L109)	01/20/2015	06/27/2016	3 00	74 63	0 00	98 94	0 00	(24 31)
CBRE GROUP INC CMN (12504L109)	03/06/2015	06/27/2016	95 00	2,363 28	0 00	3,295 55	0 00	(932 27)
CBRE GROUP INC CMN (12504L109)	10/06/2014	06/27/2016	178 00	4,428 04	0 00	5,263 46	0 00	(835 42)
CBRE GROUP INC CMN (12504L109)	05/21/2013	06/27/2016	230 00	5,721 63	0 00	5,738 46	0 00	(16 83)
ALPHABET INC CMN CLASS C (02079K107)	10/05/2012	06/29/2016	1 00	684 41	0 00	384 54	0 00	299 87
DOW CHEMICAL CO CMN (260543103)	07/14/2015	07/25/2016	138 00	7,323 22	0 00	7,267 80	0 00	55 42
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	07/25/2016	68 00	3,694 18	0 00	4,328 66	0 00	(634 48)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	07/28/2016	69 00	3,781 68	0 00	4,392 32	0 00	(610 64)
CELGENE CORPORATION CMN (151020104)	07/14/2015	08/12/2016	99 00	11,208 98	0 00	12,135 47	0 00	(926 49)

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
CELGENE CORPORATION CMN (151020104) Disallowed Loss								926 49
APPLE INC CMN (037833100)	07/14/2015	08/24/2016	71 00	7,686 45	0 00	8,953 81	0 00	(1,267 36)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	07/14/2015	09/06/2016	169 00	8,671 10	0 00	10,758 00	0 00	(2,086 90)
VULCAN MATERIALS CO CMN (929160109)	07/14/2015	09/26/2016	33 00	3,744 10	0 00	2,972 47	0 00	771 63
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	07/14/2015	09/27/2016	60 00	7,484 24	0 00	10,971 95	0 00	(3,487 71)
VULCAN MATERIALS CO CMN (929160109)	07/14/2015	10/07/2016	109 00	11,606 56	0 00	9,818 14	0 00	1,788 42
VULCAN MATERIALS CO CMN (929160109)	07/14/2015	10/10/2016	62 00	6,653 95	0 00	5,584 63	0 00	1,069 32
STARBUCKS CORP CMN (855244109)	09/25/2015	10/13/2016	88 00	4,658 35	0 00	5,117 72	0 00	(459 37)
STARBUCKS CORP CMN (855244109)	09/25/2015	10/18/2016	76 00	4,003 61	0 00	4,419 85	0 00	(416 24)
STARBUCKS CORP CMN (855244109)	09/25/2015	10/19/2016	77 00	4,112 11	0 00	4,478 01	0 00	(365 90)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/06/2015	10/24/2016	3 00	360 21	0 00	553 06	0 00	(192 85)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	07/14/2015	10/24/2016	27 00	3,241 88	0 00	4,937 38	0 00	(1,695 50)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	10/31/2016	2 00	219 39	0 00	372 75	0 00	(153 36)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/06/2015	10/31/2016	7 00	767 87	0 00	1,290 47	0 00	(522 60)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	10/19/2015	11/10/2016	3 00	169 26	0 00	194 75	0 00	(25 49)
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	09/25/2015	11/10/2016	1 00	152 88	0 00	129 59	0 00	23 29
DOW CHEMICAL CO CMN (260543103)	07/14/2015	11/10/2016	1 00	54 09	0 00	52 67	0 00	1 42
FACEBOOK, INC CMN CLASS A (30303M102)	07/14/2015	11/10/2016	2 00	241 69	0 00	180 88	0 00	60 81
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	11/10/2016	1 00	114 87	0 00	186 38	0 00	(71 51)
MICROSOFT CORPORATION CMN (594918104)	10/27/2015	11/10/2016	5 00	295 99	0 00	269 26	0 00	26 73
THE HOME DEPOT, INC CMN (437076102)	07/14/2015	11/10/2016	1 00	129 47	0 00	115 44	0 00	14 03
UNITED CONTINENTAL HOLDING INC CMN (910047109)	10/06/2015	11/10/2016	1 00	60 17	0 00	70 98	0 00	(10 81)
VISA INC CMN CLASS A (92826C839)	07/14/2015	11/10/2016	3 00	247 43	0 00	210 76	0 00	36 67
THE HOME DEPOT, INC CMN (437076102)	07/14/2015	11/14/2016	232 00	29,562 55	0 00	26,782 48	0 00	2,780 07

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Ordinary Gain (Loss)	Total Gain (Loss)
Covered Long-Term Gains (Losses)								
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	09/25/2015	11/15/2016	16 00	2,415 83	0 00	2,073 36	0 00	342 47
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	11/15/2016	24 00	2,684 62	0 00	4,473 00	0 00	(1,788 38)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	11/30/2016	4 00	415 83	0 00	745 50	0 00	(329 67)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	11/30/2016	56 00	5,821 67	0 00	10,426 62	0 00	(4,604 95)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	11/11/2015	12/01/2016	4 00	408 35	0 00	545 53	0 00	(137 18)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	08/13/2015	12/01/2016	16 00	1,633 36	0 00	2,979 03	0 00	(1,345 67)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	11/11/2015	12/02/2016	4 00	410 85	0 00	545 53	0 00	(134 68)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	11/13/2015	12/02/2016	18 00	1,848 82	0 00	2,425 47	0 00	(576 65)
JAZZ PHARMACEUTICALS PLC CMN (G50871105)	11/16/2015	12/02/2016	31 00	3,184 09	0 00	4,238 06	0 00	(1,053 97)
PALO ALTO NETWORKS INC CMN (697435105)	07/14/2015	12/21/2016	61 00	7,696 97	0 00	11,315 50	0 00	(3,618 53)
CONSTELLATION BRANDS INC CMN CLASS A (21036P108)	09/25/2015	12/22/2016	22 00	3,247 19	0 00	2,850 87	0 00	396 32
Net Covered Long-Term Disallowed Losses								**926.49**
Net Covered Long-Term Gains (Losses)				**192,737.51**	**0.00**	**212,836.95**	**0 00**	**(19,172.95)**
NonCovered Long-Term Gains (Losses)								
FORTIVE CORPORATION CMN (34959J108)		07/05/2016	0 00	24 34	0 00	No Cost	0 00	24 34 [8]
Net NonCovered Long-Term Gains (Losses)				**24.34**	**0.00**	**0.00**	**0.00**	**24.34**

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

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

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