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Return of Private Foundation

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

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

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning

, 2016, and ending

, 20

Name of foundation JOHN S DUNN FOUNDATION		A Employer identification number 74-1933660						
Number and street (or P O box number if mail is not delivered to street address) 3355 WEST ALABAMA		B Telephone number (see instructions) (713) 626-0368						
Room/suite 990								
City or town, state or province, country, and ZIP or foreign postal code HOUSTON, TX 77098-1718								
G Check all that apply: <table border="0"> <tr> <td>☐ Initial return</td> <td>☐ Initial return of a former public charity</td> </tr> <tr> <td>☐ Final return</td> <td>☐ Amended return</td> </tr> <tr> <td>☐ Address change</td> <td>☐ Name change</td> </tr> </table>		☐ Initial return	☐ Initial return of a former public charity	☐ Final return	☐ Amended return	☐ Address change	☐ Name change	C If exemption application is pending, check here. ☐ D 1 Foreign organizations check here. ☐ 2 Foreign organizations meeting the 85% test check here and attach computation. ☐ E If private foundation status was terminated under section 507(b)(1)(A) check here. ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here. ☐
☐ Initial return	☐ Initial return of a former public charity							
☐ Final return	☐ Amended return							
☐ Address change	☐ Name change							
H Check type of organization: <table border="0"> <tr> <td>☒ Section 501(c)(3) exempt private foundation</td> </tr> <tr> <td>☐ Section 4947(a)(1) nonexempt charitable trust</td> </tr> <tr> <td>☐ Other taxable private foundation</td> </tr> </table>		☒ Section 501(c)(3) exempt private foundation	☐ Section 4947(a)(1) nonexempt charitable trust	☐ Other taxable private foundation				
☒ Section 501(c)(3) exempt private foundation								
☐ Section 4947(a)(1) nonexempt charitable trust								
☐ Other taxable private foundation								
I Fair market value of all assets at end of year (from Part II col (c), line 16) \$ 83,685,140.		J Accounting method: <table border="0"> <tr> <td>☐ Cash</td> <td>☒ Accrual</td> </tr> <tr> <td colspan="2">☐ Other (specify) _____</td> </tr> </table> (Part I column (d) must be on cash basis)	☐ Cash	☒ Accrual	☐ Other (specify) _____			
☐ Cash	☒ Accrual							
☐ Other (specify) _____								

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)
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	275,137.	275,137.		ATCH 1
4	Dividends and interest from securities	1,420,148.	1,420,148.		ATCH 2
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	2,112,142.			
b	Gross sales price for all assets on line 6a	26,121,169.			
7	Capital gain net income (from Part IV, line 2)		2,279,783.		
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	272,745.	2,341.		
12	Total. Add lines 1 through 11	4,080,172.	3,977,409.		
13	Compensation of officers, directors, trustees, etc.	231,000.	115,500.		115,500.
14	Other employee salaries and wages	89,290.	44,645.		44,645.
15	Pension plans, employee benefits	3,000.	1,500.		1,500.
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule) ATCH. 4	37,140.	18,570.		18,570.
c	Other professional fees (attach schedule)				
17	Interest				
18	Taxes (attach schedule) (see instructions) [5]	94,431.	28,249.		3,416.
19	Depreciation (attach schedule) and depletion	20,850.			
20	Occupancy				
21	Travel, conferences, and meetings	1,583.	791.		792.
22	Printing and publications				
23	Other expenses (attach schedule) ATCH. 6	677,639.	629,842.		47,797.
24	Total operating and administrative expenses. Add lines 13 through 23.	1,154,933.	839,097.		232,220.
25	Contributions, gifts, grants paid	3,956,119.			3,956,119.
26	Total expenses and disbursements. Add lines 24 and 25.	5,111,052.	839,097.	0.	4,188,339.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-1,030,880.			
b	Net investment income (if negative, enter -0-)		3,138,312.		
c	Adjusted net income (if negative, enter -0-)				

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing		45,126.	84,559.	84,559.
	2	Savings and temporary cash investments		3,102,895.	5,607,749.	5,607,749.
	3	Accounts receivable ▶ 600.			600.	600.
		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)		553,527.		
	b	Investments - corporate stock (attach schedule) ATCH 7		50,247,173.	47,696,807.	54,079,780.
	c	Investments - corporate bonds (attach schedule) ATCH 8		7,522,200.	6,780,450.	6,178,125.
	11	Investments - land, buildings, and equipment basis ▶				
	Less accumulated depreciation ▶ (attach schedule)					
12	Investments - mortgage loans					
13	Investments - other (attach schedule) ATCH 9		14,995,557.	15,339,570.	17,402,318.	
14	Land, buildings, and equipment basis ▶ 164,513.					
	Less accumulated depreciation ▶ (attach schedule) 82,504.		102,859.	82,009.	82,009.	
15	Other assets (describe ▶ ATCH 10)		275,955.	250,000.	250,000.	
16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)		76,845,292.	75,841,744.	83,685,140.	
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 ▶ ATCH 11)			27,332.	
23	Total liabilities (add lines 17 through 22)		0.	27,332.		
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		76,845,292.	75,814,412.	
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☐					
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see instructions)		76,845,292.	75,814,412.		
31	Total liabilities and net assets/fund balances (see instructions)		76,845,292.	75,841,744.		

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	76,845,292.
2	Enter amount from Part I, line 27a	2	-1,030,880.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	75,814,412.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	75,814,412.

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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	2,279,783.
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	5,437,268.	90,190,768.	0.060286
2014	5,386,408.	90,053,260.	0.059814
2013	5,159,241.	88,359,566.	0.058389
2012	5,256,207.	88,632,350.	0.059303
2011	6,077,071.	93,279,725.	0.065149

2 Total of line 1, column (d)	2	0.302941
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	0.060588
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	81,681,308.
5 Multiply line 4 by line 3.	5	4,948,907.
6 Enter 1% of net investment income (1% of Part I, line 27b).	6	31,383.
7 Add lines 5 and 6.	7	4,980,290.
8 Enter qualifying distributions from Part XII, line 4. 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.	8	4,188,339.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	62,766.
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	62,766.
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	62,766.
6 Credits/Payments:			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a	35,434.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	25,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d		7	60,434.
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	2,332.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	
11 Enter the amount of line 10 to be Credited to 2017 estimated tax ☐ 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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? 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		X
c Did the foundation file Form 1120-POL for this year?		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		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		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		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?	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	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ TX,		
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	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		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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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? Website address <u>N/A</u>	13	X
14 The books are in care of <u>DONNA E NASSO</u> Telephone no <u>713-626-0368</u> Located at <u>3355 W ALABAMA, STE 990 HOUSTON, TX</u> ZIP+4 <u>77098-1718</u>		
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 <u>15</u>		
16 At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country <u></u>	16	X

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)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b	X
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 <u></u>		
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 <u></u>		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2016 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b	X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No(3) Provide a grant to an individual for travel, study or other similar purposes? ☐ Yes ☒ No(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions). ☐ Yes ☒ No(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ **5b**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** 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		231,000.	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
ATCH 13		89,290.	16,619.	0.

Total number of other employees paid over \$50,000. ☐ 1

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
ATCH 14		582,045.
Total number of others receiving over \$50,000 for professional services		1

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	82,177,370.
b	Average of monthly cash balances	1b	445,283.
c	Fair market value of all other assets (see instructions)	1c	302,533.
d	Total (add lines 1a, b, and c)	1d	82,925,186.
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	82,925,186.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,243,878.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	81,681,308.
6	Minimum investment return. Enter 5% of line 5	6	4,084,065.

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

1	Minimum investment return from Part X, line 6	1	4,084,065.
2a	Tax on investment income for 2016 from Part VI, line 5	2a	62,766.
b	Income tax for 2016 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	62,766.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,021,299.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,021,299.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	4,021,299.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes.		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	4,188,339.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	4,188,339.
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	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,188,339.

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				4,021,299.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only.				
b Total for prior years 20 <u>14</u> , 20 <u>13</u> , 20 <u>12</u>				
3 Excess distributions carryover, if any, to 2016:				
a From 2011				
b From 2012				
c From 2013				159,229.
d From 2014				985,081.
e From 2015				993,594.
f Total of lines 3a through e	2,137,904.			
4 Qualifying distributions for 2016 from Part XII, line 4 ► \$ <u>4,188,339.</u>				
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.				4,021,299.
e Remaining amount distributed out of corpus.	167,040.			
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	2,304,944.			
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)				
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	2,304,944.			
10 Analysis of line 9				
a Excess from 2012				
b Excess from 2013				159,229.
c Excess from 2014				985,081.
d Excess from 2015				993,594.
e Excess from 2016				167,040.

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

NOT APPLICABLE

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

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

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see instructions.)**1 Information Regarding Foundation Managers:**

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

N/A

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

N/A

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 15

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

ATCH 16

c Any submission deadlines

NONE

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

ATCH 17

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 ATCH 18				
Total			3a	3,956,119.
b Approved for future payment ATCH 19				
Total			3b	6,201,313.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments .			14	275,137.	
4 Dividends and interest from securities			14	1,420,148.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property. .					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	2,112,142.	
9 Net income or (loss) from special events . . .					
10 Gross profit or (loss) from sales of inventory . .					
11 Other revenue a _____					
b ATCH 20 _____		243,285.		29,460.	
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		243,285.		3,836,887.	
13 Total. Add line 12, columns (b), (d), and (e)					4,080,172.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

- | 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? | | Yes | No |
|---|--------------|-----|----|
| 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. | | | |

[illegible]

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

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

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.

Sign Here  10-24-17  President
 Signature of officer or trustee Date Title

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

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
	M P GERICH	<i>M Paige Gerich</i>	10.23.2017	☒	P00226776
	Firm's name ▶ BKD, LLP	Firm's EIN ▶ 44-0160260			
	Firm's address ▶ 2800 POST OAK BLVD., STE 3200 HOUSTON, TX 77056	Phone no 713-499-4600			

Form **990-PF** (2016)

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)	
500,622.		ATTACHMENT D-1 PROPERTY TYPE: SECURITIES 501,211.				P	VARIOUS -589.	VARIOUS
1,005,077.		ATTACHMENT D-2 PROPERTY TYPE: SECURITIES 1,121,409.				P	VARIOUS -116,332.	VARIOUS
8,671.		LESS: ATTACHMENT D-2 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 8,671.	VARIOUS
		ATTACHMENT D-2 ST PORTION PROPERTY TYPE: SECURITIES 8,671.				P	VARIOUS -8,671.	VARIOUS
17,032.		ATTACHMENT D-3 PROPERTY TYPE: SECURITIES 29,819.				P	VARIOUS -12,787.	VARIOUS
780,280.		ATTACHMENT D-4 PROPERTY TYPE: SECURITIES 517,985.				P	VARIOUS 262,295.	VARIOUS
52,692.		ATTACHMENT D-5 PROPERTY TYPE: SECURITIES 11,378.				P	VARIOUS 41,314.	VARIOUS
		LESS: ATTACHMENT D-5 ST PORTION PROPERTY TYPE: SECURITIES 40,974.				P	VARIOUS -40,974.	VARIOUS
40,974.		ATTACHMENT D-5 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 40,974.	VARIOUS
1,153,994.		ATTACHMENT D-6 PROPERTY TYPE: SECURITIES 2,112,308.				P	VARIOUS -958,314.	VARIOUS
222,277.		LESS: ATTACHMENT D-6 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 222,277.	VARIOUS
		ATTACHMENT D-6 ST PORTION PROPERTY TYPE: SECURITIES 222,277.				P	VARIOUS -222,277.	VARIOUS

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)	
1,713,518.		ATTACHMENT D-7 PROPERTY TYPE: SECURITIES 2,195,453.				P	VARIOUS -481,935.	VARIOUS
5,967.		LESS: ATTACHMENT D-7 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 5,967.	VARIOUS
		ATTACHMENT D-7 ST PORTION PROPERTY TYPE: SECURITIES 5,967.				P	VARIOUS -5,967.	VARIOUS
791,986.		ATTACHMENT D-8 PROPERTY TYPE: SECURITIES 923,089.				P	VARIOUS -131,103.	VARIOUS
21,046.		LESS: ATTACHMENT D-8 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 21,046.	VARIOUS
		ATTACHMENT D-8 ST PORTION PROPERTY TYPE: SECURITIES 21,046.				P	VARIOUS -21,046.	VARIOUS
81,965.		ATTACHMENT D-9 PROPERTY TYPE: SECURITIES				P	VARIOUS 81,965.	VARIOUS
10217028.		ATTACHMENT D-10 PROPERTY TYPE: SECURITIES 7,588,846.				P	VARIOUS 2,628,182.	VARIOUS
		LESS: ATTACHMENT D-10 ST PORTION PROPERTY TYPE: SECURITIES 49,913.				P	VARIOUS -49,913.	VARIOUS
49,913.		ATTACHMENT D-10 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 49,913.	VARIOUS
2,407,096.		ATTACHMENT D-11 PROPERTY TYPE: SECURITIES 2,956,581.				P	VARIOUS -549,485.	VARIOUS
36,144.		LESS: ATTACHMENT D-11 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 86,144.	VARIOUS

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)	
		ATTACHMENT D-11 ST PORTION PROPERTY TYPE: SECURITIES 86,144.				P	VARIOUS	VARIOUS
							-86,144.	
1,712,730.		ATTACHMENT D-12 PROPERTY TYPE: SECURITIES 1,010,974.				P	VARIOUS	VARIOUS
							701,756.	
		LESS: ATTACHMENT D-12 ST PORTION PROPERTY TYPE: SECURITIES 9,383.				P	VARIOUS	VARIOUS
							-9,383.	
9,383.		ATTACHMENT D-12 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							9,383.	
1,022,886.		ATTACHMENT D-13 PROPERTY TYPE: SECURITIES 1,252,554.				P	VARIOUS	VARIOUS
							-229,668.	
166,549.		ATTACHMENT D-14 PROPERTY TYPE: SECURITIES 175,994.				P	VARIOUS	VARIOUS
							-9,445.	
		LESS: ATTACHMENT D-14 ST PORTION PROPERTY TYPE: SECURITIES 3,258.				P	VARIOUS	VARIOUS
							-3,258.	
3,258.		ATTACHMENT D-14 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							3,258.	
321,492.		ATTACHMENT D-15 PROPERTY TYPE: SECURITIES 334,936.				P	VARIOUS	VARIOUS
							-13,444.	
1,977.		LESS: ATTACHMENT D-15 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							1,977.	
		ATTACHMENT D-15 ST PORTION PROPERTY TYPE: SECURITIES 1,977.				P	VARIOUS	VARIOUS
							-1,977.	
1,051,953.		ATTACHMENT D-16 PROPERTY TYPE: SECURITIES 785,865.				P	VARIOUS	VARIOUS
							266,088.	

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)	
2,124.		LESS: ATTACHMENT D-16 ST PORTION PROPERTY TYPE: SECURITIES				P	VARIOUS 2,124.	VARIOUS
		ATTACHMENT D-16 ST PORTION PROPERTY TYPE: SECURITIES 2,124.				P	VARIOUS -2,124.	VARIOUS
1,297,025.		ATTACHMENT D-17 PROPERTY TYPE: SECURITIES 1,120,706.				P	VARIOUS 176,319.	VARIOUS
		ENBRIDGE ENERGY PARTNERS LP PROPERTY TYPE: SECURITIES 48.				P	VARIOUS -48.	VARIOUS
585.		ENERGY TRANSFER PARTNERS LP PROPERTY TYPE: SECURITIES				P	VARIOUS 585.	VARIOUS
3,215.		SUNOCO LP PROPERTY TYPE: SECURITIES				P	VARIOUS 3,215.	VARIOUS
716.		MAGELLAN MIDSTREAM PARTNERS PROPERTY TYPE: SECURITIES				P	VARIOUS 716.	VARIOUS
29.		ONEOK PARTNERS LP PROPERTY TYPE: SECURITIES				P	VARIOUS 29.	VARIOUS
112.		BUCKEYE PARTNERS LP PROPERTY TYPE: SECURITIES				P	VARIOUS 112.	VARIOUS
91.		WESTERN GAS PARTNERS LP PROPERTY TYPE: SECURITIES				P	VARIOUS 91.	VARIOUS
24,162.		AMERIGAS PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES				P	VARIOUS 24,162.	VARIOUS
90,253.		ENBRIDGE ENERGY PARTNERS LP - BASIS ADJU PROPERTY TYPE: SECURITIES				P	VARIOUS 80,253.	VARIOUS

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)	
285,326.		ENTERPRISE PRODUCTS PARTNERS LP - BASIS PROPERTY TYPE: SECURITIES				P	VARIOUS 285,326.	VARIOUS
119,761.		ENERGY TRANSFER EQUITY LP - BASIS ADJUST PROPERTY TYPE: SECURITIES				P	VARIOUS 119,761.	VARIOUS
241,235.		ENERGY TRANSFER PARTNERS LP - BASIS ADJU PROPERTY TYPE: SECURITIES				P	VARIOUS 241,235.	VARIOUS
48,889.		ENLINK MIDSTREAM PARTNERS LP - BASIS ADJ PROPERTY TYPE: SECURITIES				P	VARIOUS 48,889.	VARIOUS
37,085.		EQT MIDSTREAM PARTNERS LP - BASIS ADJUST PROPERTY TYPE: SECURITIES				P	VARIOUS 37,085.	VARIOUS
101,484.		GENESIS ENERGY LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES				P	VARIOUS 101,484.	VARIOUS
52,914.		MAGELLAN MIDSTREAM PARTNERS LP - BASIS A PROPERTY TYPE: SECURITIES				P	VARIOUS 52,914.	VARIOUS
1,333.		SPECTRA ENERGY PARTNERS LP - BASIS ADJUS PROPERTY TYPE: SECURITIES				P	VARIOUS 1,333.	VARIOUS
10,812.		SUNOCO LOGISTICS PARTNERS LP - BASIS ADJ PROPERTY TYPE: SECURITIES				P	VARIOUS 10,812.	VARIOUS
49,945.		ONEOK PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES				P	VARIOUS 49,945.	VARIOUS
106,001.		PLAINS ALL AMERICAN PIPELINE LP - BASIS PROPERTY TYPE: SECURITIES				P	VARIOUS 106,001.	VARIOUS
9,161.		TALLGRASS ENERGY PARTNERS LP - BASIS ADJ PROPERTY TYPE: SECURITIES				P	VARIOUS 9,161.	VARIOUS

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)	
15,435.		SHELL MIDSTREAM PARTNERS LP - BASIS ADJU PROPERTY TYPE: SECURITIES				P	VARIOUS 15,435.	VARIOUS
11,122.		BUCKEYE PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES				P	VARIOUS 11,122.	VARIOUS
101,043.		WILLIAMS PARTNERS LP - BASIS ADJUSTMENT PROPERTY TYPE: SECURITIES				P	VARIOUS 101,043.	VARIOUS
74,801.		ADDITIONAL PTP BASIS ADJUSTMENTS PROPERTY TYPE: SECURITIES				P	VARIOUS 74,801.	VARIOUS
		AMERIGAS PARTNERS LP - RECLASS ORDINARY PROPERTY TYPE: SECURITIES 21,617.				P	VARIOUS -21,617.	VARIOUS
		ENBRIDGE ENERGY PARTNERS LP - RECLASS OR PROPERTY TYPE: SECURITIES 25,270.				P	VARIOUS -25,270.	VARIOUS
		ENTERPRISE PRODUCTS PARTNERS LP - RECLAS PROPERTY TYPE: SECURITIES 160,058.				P	VARIOUS -160,058.	VARIOUS
		ENERGY TRANSFER EQUITY LP - RECLASS ORDI PROPERTY TYPE: SECURITIES 12,434.				P	VARIOUS -12,434.	VARIOUS
		ENERGY TRANSFER PARTNERS LP - RECLASS OR PROPERTY TYPE: SECURITIES 110,947.				P	VARIOUS -110,947.	VARIOUS
		ENLINK MIDSTREAM PARTNERS LP - RECLASS O PROPERTY TYPE: SECURITIES 24,709.				P	VARIOUS -24,709.	VARIOUS
		EQT MIDSTREAM PARTNERS LP - RECLASS ORDI PROPERTY TYPE: SECURITIES 54,467.				P	VARIOUS -54,467.	VARIOUS
		GENESIS ENERGY LP - RECLASS ORDINARY POR PROPERTY TYPE: SECURITIES 87,112.				P	VARIOUS -87,112.	VARIOUS

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

Kind of Property		Description				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)	
		MAGELLAN MIDSTREAM PARTNERS LP -- RECLAS PROPERTY TYPE: SECURITIES 68,838.				VARIOUS -68,838.	VARIOUS
		SPECTRA ENERGY PARTNERS LP - RECLASS ORD PROPERTY TYPE: SECURITIES 1,524.				VARIOUS -1,524.	VARIOUS
		SUNOCO LOGISTICS PARTNERS LP - RECLASS O PROPERTY TYPE: SECURITIES 9,001.				VARIOUS -9,001.	VARIOUS
		ONEOK PARTNERS LP - RECLASS ORDINARY POR PROPERTY TYPE: SECURITIES 43,266.				VARIOUS -43,266.	VARIOUS
		PLAINS ALL AMERICAN PIPELINE LP - RECLAS PROPERTY TYPE: SECURITIES 46,287.				VARIOUS -46,287.	VARIOUS
		TALLGRASS ENERGY PARTNERS LP - RECLASS O PROPERTY TYPE: SECURITIES 7,923.				VARIOUS -7,923.	VARIOUS
		SHELL MIDSTREAM PARTNERS LP - RECLASS OR PROPERTY TYPE: SECURITIES 8,329.				VARIOUS -8,329.	VARIOUS
		WILLIAM PARTNERS LP - RECLASS ORDINARY P PROPERTY TYPE: SECURITIES 68,714.				VARIOUS -68,714.	VARIOUS
TOTAL GAIN (LOSS)						<u>2,279,783.</u>	

ATTACHMENT 1

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INTEREST INCOME	275,137.	275,137.
TOTAL	275,137.	275,137.

ATTACHMENT 2FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
DIVIDEND INCOME	1,420,148.	1,420,148.
TOTAL	<u>1,420,148.</u>	<u>1,420,148.</u>

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
PARTNERSHIP INCOME	-478,808.	1,284.
MISCELLANEOUS	1,057.	1,057.
SALE OF PTP'S - ORDINARY PORTION	750,496.	
TOTALS	272,745.	2,341.

ATTACHMENT 4

FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING	37,140.	18,570.		18,570.
TOTALS	<u>37,140.</u>	<u>18,570.</u>		<u>18,570.</u>

ATTACHMENT 5FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
EMPLOYEE MEDICARE	1,295.	647.	648.
EMPLOYEE FICA	5,536.	2,768.	2,768.
FOREIGN TAXES	24,834.	24,834.	
EXCISE TAX	62,766.		
TOTALS	<u>94,431.</u>	<u>28,249.</u>	<u>3,416.</u>

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
ASSET MANAGEMENT FEES	582,045.	582,045.	14,889.
INSURANCE EXPENSES	29,778.	14,889.	32,908.
OFFICE EXPENSE	65,816.	32,908.	
TOTALS	677,639.	629,842.	47,797.

JOHN S DUNN FOUNDATION

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
47,696,807.	54,079,780.
<u>47,696,807.</u>	<u>54,079,780.</u>

TOTALS

SEE STATEMENT

JOHN S DUNN FOUNDATION

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SEE STATEMENT	6,780,450.	6,178,125.
TOTALS	<u>6,780,450.</u>	<u>6,178,125.</u>

JOHN S DUNN FOUNDATION

ATTACHMENT 9

FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SEE STATEMENT CLEAR BAYOU CEMETARY LOT	15,339,559. 10. 1.	17,402,307. 10. 1.
	<u>15,339,570.</u>	<u>17,402,318.</u>

TOTALS

JOHN S DUNN FOUNDATION

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION

CORINNOVA INC-PROG RELATED INV

TOTALS

<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
250,000.	250,000.
<u>250,000.</u>	<u>250,000.</u>

ATTACHMENT 10

ATTACHMENT 11FORM 990PF, PART II - OTHER LIABILITIES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>
FEDERAL EXCISE TAX PAYABLE	27,332.
TOTALS	<u>27,332.</u>

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
MR. JOHN S. DUNN, JR. 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 6.03	33,000.	0.	0.
MRS. DAGMAR DUNN PICKENS GIPE 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 5.36	33,000.	0.	0.
MR. DAVID G. KEY 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 8.63	33,000.	0.	0.
MR. J. DICKSON ROGERS 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE 5.93	33,000.	0.	0.
MR. DAN S. WILFORD 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE/VP 5.75	33,000.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 12 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MR. JOHN R. WALLACE 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	TRUSTEE/SECRETARY/TREASURER 5.78	33,000.	0.	0.
MR. CHARLES M. LUSK 3355 WEST ALABAMA 990 HOUSTON, TX 77098-1718	TRUSTEE/PRESIDENT 9.74	33,000.	0.	0.
	GRAND TOTALS	231,000.	0.	0.

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEESATTACHMENT 13

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS EXPENSE ACCT TO EMPLOYEE AND OTHER BENEFIT PLANS ALLOWANCES</u>
DONNA E. NASSO 3355 WEST ALABAMA SUITE 990 HOUSTON, TX 77098-1718	ACCOUNTANT 40.00	89,290.	16,619. 0.
	TOTAL COMPENSATION	89,290.	16,619. 0.

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALSATTACHMENT 14

<u>NAME AND ADDRESS</u>	<u>TYPE OF SERVICE</u>	<u>COMPENSATION</u>
MORGAN STANLEY 600 TRAVIS, STE 3700 HOUSTON, TX 77002	ASSET MGMT FEES	582,045.
TOTAL COMPENSATION		<u>582,045.</u>

ATTACHMENT 15FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

JOHN S. DUNN RESEARCH FOUNDATION
3355 WEST ALABAMA ST, SUITE 990
HOUSTON, TX 77098-1718
713-626-0368

ATTACHMENT 16990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

A LETTER SHOULD BE SUBMITTED STATING THE NAME OF THE ORGANIZATION, THE AMOUNT REQUESTED, AND THE PURPOSE FOR WHICH THE FUNDS ARE REQUESTED.

ATTACHMENT 17990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

GENERALLY, GRANTS ARE LIMITED TO DONEES WITHIN THE STATE OF TEXAS
WHOSE PRIMARY EFFORTS ARE MEDICALLY RELATED TO EDUCATIONAL AND
RESEARCH ACTIVITIES.

FORM 990-PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
RICE UNIVERSITY PO BOX 1892 HOUSTON, TX 77005	UNRELATED PC		TO SUPPORT A FUND FOR RESEARCH SEED GRANTS WITH THE COLLABORATIVE RESEARCH CENTER EXPLICITLY DESIGNED TO BRING TOGETHER RICE RESEARCHERS WITH THEIR COLLEAGUES IN THE TEXAS MEDICAL CENTER.	100,000
STAR OF HOPE 6897 ARMORE HOUSTON, TX 77054	UNRELATED PC		TO SUPPORT THE MEN'S DEVELOPMENT CENTER - JOHN S DUNN WELLNESS CENTER	30,000
CASA DE ESPERANZA PO BOX 66581 HOUSTON, TX 77266-6581	UNRELATED PC		TO SUPPORT THE RESIDENTIAL PROGRAM	45,000
GOOD NEIGHBOR HEALTHCARE CENTER 227 WEST GRAY HOUSTON, TX 77019	UNRELATED PC		TO PROVIDE GENERAL SUPPORT	75,000
CAMP FOR ALL 10500 NORTHWEST FREEWAY HOUSTON, TX 77092	UNRELATED PC		TO SPONSOR THE CAMP'S HEALTH CENTER	20,000
SAN JOSE CLINIC 310 HAMILTON HOUSTON, TX 77002	UNRELATED PC		TO SUPPORT THEIR MENTAL HEALTH INITIATIVE TO IMPROVE ACCESS TO MENTAL HEALTH FOR HOUSTON'S UNINSURED IN 2016 FOR THE MEDICALLY UNDERSERVED INDIVIDUALS AND FAMILIES THEY SERVE AND TO PROVIDE SALARY SUPPORT FOR DENTISTS.	95,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
COMMUNITIES IN SCHOOLS 2150 W. 18TH ST STE 100 HOUSTON, TX 77008	UNRELATED PC		GRANT TO SUPPORT PROJECT MOVE (MOBILE OPERATIONS VEHICLE FOR EVERYBODY) DENTAL PROGRAM FOR THE 2015/2016 SCHOOL YEAR & GRANT TO SUPPORT THE ON-CAMPUS MENTAL HEALTH INITIATIVE PROGRAM PROGRAM FOR 2016/2017 SCHOOL YEAR.	135,000.
COVENANT HOUSE 1111 LOVETT BLVD. HOUSTON, TX 77006-3898	UNRELATED PC		TO SUPPORT PROGRAMS AND SERVICES TO HOMELESS AND RUNAWAY YOUTH IN HOUSTON/HARRIS COUNTY.	25,000.
SAN JACINTO COLLEGE FOUNDATION 4624 FAIRMONT PKWY STE 208 PASADENA, TX 77504	UNRELATED PC		TO PROVIDE 30 \$1,000 SCHOLARSHIPS FOR THE JOHN S. DUNN SCHOLARSHIP FUND	30,000.
HOUSTON EAR RESEARCH FOUNDATION 7737 SOUTHWEST FWY STE 630 HOUSTON, TX 77074	UNRELATED PC		TO SUPPORT RESEARCH TO PROVIDE COCHLEAR IMPLANT TECHNOLOGIES TO BABIES & ADULTS.	25,000
THE CENTER FOR HEARING AND SPEECH 3636 W DALLAS HOUSTON, TX 77019	UNRELATED PC		TO SUPPORT PROGRAMS TO IDENTIFY AND SERVE CHILDREN WITH HEARING IMPAIRMENTS	50,000
BAYLOR COLLEGE OF MEDICINE ONE BAYLOR PLAZA HOUSTON, TX 77030	UNRELATED PC		TO SUPPORT BERT O'MALLEY, M D AND HIS TEAM TO CONTINUE THE TRANSLATIONAL LAB FOR BREAST CANCER DISCOVERY, TO INITIATE A STUDY IN THE GENETICS OF BIPOLAR DISORDER LED BY THE HARRIS COUNTY PSYCHIATRIC CENTER IN COLLABORATION WITH BAYLOR & TO SUPPORT PEDIATRIC BIPOLAR RESEARCH	900,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
VECINO HEALTH CENTER 424 HAHLO STREET HOUSTON, TX 77020	UNRELATED PC	TO FUND ON-GOING PRIMARY HEALTH CARE FOR THOSE IN NEED.	30,000
THE HARRIS SCHOOL INC 900 LOVETT BOULEVARD HOUSTON, TX 77006	UNRELATED PC	GRANT TO SUPPORT SCHOLARSHIPS FOR NEEDY FAMILIES IN WHICH THE SCHOOL PROMOTES MENTAL HEALTH IN CHILDREN THROUGH THERAPEUTIC SCHOOL PROGRAM.	25,000
HOUSTON ACHIEVEMENT PLACE 245 W 17TH ST HOUSTON, TX 77008	UNRELATED PC	GRANT TO SUPPORT PROJECT CLASS, A MENTAL HEALTH PROGRAM FOR YOUNG CHILDREN WITH EMOTIONAL, BEHAVIOR AND FAMILY PROBLEMS.	35,000
EL CENTRO DE CORAZON P O BOX 230209 HOUSTON, TX 77223	UNRELATED PC	TO SUPPORT OPERATING EXPENSES FOR MEDICAL, DENTAL AND BEHAVIORAL HEALTH SERVICES FOR HOUSTON'S EAST END	50,000
PALMER DRUG ABUSE PROGRAM HOUSTON THREE MEMORIAL CITY PLAZA 840 GESSNER, SUITE 1300 HOUSTON, TX 77024	UNRELATED PC	TO SUPPORT RECOVERY SERVICES	12,500
VILLAGE LEARNING CENTER INC 3819 PLUM VALLEY DR KINGWOOD, TX 77339	UNRELATED PC	TO PROVIDE MEDICAL SERVICES TO CHILDREN AND ADULTS WITH DEVELOPMENTAL AND PHYSICAL DISABILITIES.	30,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CATHEDRAL HEALTH MINISTRIES 1117 TEXAS AVE HOUSTON, TX 77002	UNRELATED PC		TO SUPPORT GENERAL OPERATING EXPENSES FOR THE BEACON AND ITS FOUR PROGRAMS	50,000
SERVICE ORGANIZATION BENEFITING RECOVERY 9337B KATY FREEWAY # 289 HOUSTON, TX 77024	UNRELATED PC		TO SUPPORT TUITION FOR THREE OAKS ACADEMY STUDENTS	67,500
MEMORIAL HERMANN FOUNDATION 929 GESSNER SUITE 2650 HOUSTON, TX 77024	UNRELATED PC		TO EXPEDITE INNOVATIONS IN BURN CARE THAT ADVANCE TREATMENT AND IMPROVE PATIENT OUTCOMES BY FUNDING SPECIALIZED EQUIPMENT, STATE-OF-THE-ART TECHNOLOGY, AND RESEARCH AND TO SUPPORT 2016 RED'S SKY TWENTY SIXTEEN MEMORIAL HERMANN CIRCLE OF LIFE GALA	265,800.
THE CHILDREN'S ASSESSMENT CENTER 2500 BOLSOVER HOUSTON, TX 77005	UNRELATED PC		TO CONTINUE SUPPORT OF THEIR THERAPY AND PSYCHOLOGICAL SERVICES PROGRAM	85,000
DEPRESSION AND BIPOLAR SUPPORT ALLIANCE 55 E JACKSON BLVD SUITE 490 CHICAGO, IL 60604	UNRELATED PC		TO PROVIDE FREE SUPPORT GROUPS FOR DIAGNOSED INDIVIDUALS, FAMILY MEMBERS AND FRIENDS IMPACTED BY DEPRESSION OR BIPOLAR DISORDER	100,000
TEXAS HEART INSTITUTE 6770 BERTNER C 550 HOUSTON, TX 77030	UNRELATED PC		GRANT TO BE ADDED TO THE JOHN S DUNN CHAIR IN CARDIOVASCULAR RESEARCH - TO BE RENAMED "JOHN S DUNN CHAIR IN CARDIOVASCULAR SURGERY AND ARTIFICIAL HEART RESEARCH"	200,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	FOUNDATION STATUS OF RECIPIENT AND	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CHRISTIAN COMMUNITY SERVICE CENTER 3230 MERCER SUITE 101 HOUSTON, TX 77027	UNRELATED PC	TO BE USED FOR EMERGENCY MEDICAL NEEDS FOR THE EMERGENCY SERVICES PROGRAM.	10,000.
DEPELCHIN CHILDREN'S CENTER 4950 MEMORIAL DRIVE HOUSTON, TX 77007	UNRELATED PC	GRANT TO BUILD A TRAUMA TEAM OF LICENSED MENTAL HEALTH CLINICIANS TO PROVIDE INTENSIVE MENTAL HEALTH AND INTERVENTION SERVICES FOR CHILDREN IN CHILD WELFARE	100,000
CHILD ADVOCATES FOR FORT BEND 5403 AVE N ROSENBERG, TX 77471	UNRELATED PC	TO SUPPORT THE MENTAL HEALTH AND VICTIM SERVICES PROVIDED AT THE CENTER WHICH SERVICES CHILD VICTIMS OF ABUSE AND NEGLECT	50,000.
COUNSELING CONNECTIONS FOR CHANGE, INC 2549 ROY ROAD PEARLAND, TX 77581	UNRELATED PC	TO SUPPORT THEIR MENTAL HEALTH INITIATIVE WITH MISCELLANEOUS EXPENSES	130,319.
UTMB - HEALTH 301 UNIVERSITY BLVD GALVESTON, TX 77555	UNRELATED PC	GRANT TO SUPPORT INFECTIOUS DISEASE RESEARCH INFRASTRUCTURE AT UTMB TO BE NAMED THE "JOHN S. DUNN LABORATORY" & A DONATION ON BEHALF OF LLOYD J GREGORY, JR., M D	102,500.
THE COUNCIL ON RECOVERY 303 JACKSON HILL STREET HOUSTON, TX 77007	UNRELATED PC	GRANT TO SUPPORT CORE PROGRAMS AT THE BEHAVIORAL HEALTH CENTER FOR WOMEN & CHILDREN	100,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
UT MD ANDERSON CANCER CENTER P.O. BOX 4486 HOUSTON, TX 77210	UNRELATED PC		TO SUPPORT DR. WRIGHT'S AND DR. WALLACE'S JSD RADIOLOGICAL SCIENCES BUDGET AND DR. LI'S AND DR. WALLACE'S JSD IMAGING SCIENCES BUDGET	450,000.
HEADSTRONG PROJECT 655 MADISON AVENUE 18TH FLOOR NEW YORK, NY 10065	UNRELATED PC		TO PROVIDE INDIVIDUALLY TAILORED MENTAL HEALTH TREATMENT TO HOUSTON-AREA VETERANS	125,000
HOUSTON APHASIA RECOVERY CENTER 3701 BRIARPARK, SUITE 310 HOUSTON, TX 77042	UNRELATED PC		TO SUPPORT THE EXPANSION OF THEIR PROGRAMS	7,500.
THE CENTER FOUNDATION 3550 W DALLAS ST HOUSTON, TX 77019	UNRELATED PC		TO SUPPORT THEIR CLINIC SERVICES SUCH AS NURSING, DENTAL AND MENTAL HEALTH	100,000
HALO HOUSE FOUNDATION 4010 BLUE BONNET BLVD. SUITE 110 HOUSTON, TX 77025	UNRELATED PC		TO HELP COVER THE COST OF PROVIDING HOUSING TO BLOOD CANCER PATIENTS AND THEIR CAREGIVERS	25,000
HOUSTON HEALTH FOUNDATION 8000 N STADIUM DR 8TH FLOOR HOUSTON, TX 77054	UNRELATED PC		TO FUND "SEE TO SUCCEED" PROGRAM FOR 2016-17 SCHOOL YEAR FOR HOUSTON AREA STUDENTS	50,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 18 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
TIRR FOUNDATION 4605 POST OAK PLACE DR STE 222 HOUSTON, TX 77027	UNRELATED PC	TO FUND MULTI-INSTITUTIONAL SPINAL CORD INJURY RESEARCH BY HIRING 6 NEUROTRUMA SCIENTISTS WITH BAYLOR, UTMB, AND TEXAS A&M	50,000.
UT HEALTH SCIENCE CENTER - DEPT. OF PSYCHIATRY 7703 FLOYD CURL DRIVE MC 7835 SAN ANTONIO, TX 78229	UNRELATED PC	TO SUPPORT THE CREATION OF A REGISTRY FOR RESEARCH/CLINICAL STUDIES FOR UT HEALTH PEDIATRIC BIPOLAR AND MOOD DISORDEFS PROGRAM	125,000
UNIVERSITY OF ST. THOMAS 3800 MONTROSE BLVD. HOUSTON, TX 77006	UNRELATED PC	GRANT TO PROVIDE SCHOLARSHIPS OF \$5,000 TO 10 STUDENTS IN EACH OF 2017 AND 2018 WITH SPECIAL CONSIDERATION FOR SAN JACINTO TRANSFER STUDENTS	50,000
TOTAL CONTRIBUTIONS PAID			<u>3,956,119.</u>

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENTATTACHMENT 19

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
	FOUNDATION	STATUS OF RECIPIENT		
BAYLOR COLLEGE OF MEDICINE ONE BAYLOR PLAZA HOUSTON, TX 77030	UNRELATED PC		GRANT TO ESTABLISH A CHAIR ENTITLED "M. DOW DUNN CHAIR FOR OSTEOPOROSIS RESEARCH" TO ESTABLISH CENTER FOR SKELETAL MEDICINE AND BIOLOGY	400,000.
RICE UNIVERSITY PO BOX 1892 HOUSTON, TX 77005	UNRELATED PC		RESEARCH SEED GRANTS	600,000.
TEXAS HEART INSTITUTE 6770 BERTNER, C 550 HOUSTON, TX 77030	UNRELATED PC		TO ESTABLISH JSD CHAIR IN CARDIOVASCULAR SURGERY AND ARTIFICIAL HEART RESEARCH	600,000.
HOUSTON METHODIST FOUNDATION 1707 SUNSET BLVD. HOUSTON, TX 77005	UNRELATED PC		TO ESTABLISH TWO PROFESSORSHIPS AND ONE FUND IN BRAIN TUMOR RESEARCH WITH MATCHING FUNDS CREATING AN ENDOWED CHAIR	1,071,428
HOUSTON METHODIST FOUNDATION 1707 SUNSET BLVD. HOUSTON, TX 77005	UNRELATED PC		TO ESTABLISH THE JSD JR CENTER FOR RESEARCH AND EDUCATION IN RECONSTRUCTIVE AND PLASTIC SURGERY	714,285
MEMORIAL HERMANN FOUNDATION 929 GESSNER SUITE 2650 HOUSTON, TX 77024	UNRELATED PC		BURN CARE ADVANCEMENT, EQUIPMENT, AND RESEARCH	965,600

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

ATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
HOUSTON PEDIATRIC BIPOLAR 1515 HERMANN DR HOUSTON, TX 77004	UNRELATED PC	PEDIATRIC BIPOLAR RESEARCH	1,400,000
UTMB - GALVESTON 301 UNIVERSITY BLVD GALVESTON, TX 77555	UNRELATED PC	JSD LABORATORY FOR INFECTIOUS DISEASE	400,000
UNIVERSITY OF ST THOMAS 3800 MONTROSE BLVD HOUSTON, TX 77006	UNRELATED PC	NURSING SCHOLARSHIPS	50,000
TOTAL CONTRIBUTIONS APPROVED			6,201,313

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUEATTACHMENT 20

DESCRIPTION	BUSINESS CODE	EXCLUSION		RELATED OR EXEMPT FUNCTION INCOME	
		AMOUNT	CODE	AMOUNT	
PARTNERSHIP BOOK INCOME	900099	-507,211.	01	28,403.	
MISCELLANEOUS			01	1,057.	
SALE OF PTP'S - ORDINARY GAIN		750,496.	01		
TOTALS		<u>243,285.</u>		<u>29,460.</u>	

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Realized Gains & Losses
837001001 : JOHN S. DUNN FOUNDATION FNDTN *CORPORATE CREDIT*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
500,000.000	SYMANTEC CORP 2.750% DUE 06/15/2017 @ 100.00	06/20/2012	06/13/2016	501,210.85	500,621.56		(589.29)
	TOTAL PORTFOLIO			501,210.85	500,621.56	0.00	(589.29)

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Realized Gains & Losses
837012423 : JOHN S. DUNN FOUNDATION *INTL GOVT BOND*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
400,000,000 000	INTER-AMERICAN DEVELOPMENT BANK 4 500% DUE 02/04/2016 @ 100 00	01/08/2016	01/22/2016	28,712 31	28,861 28	148 97	
20,000,000 000	INTL BANK FOR RECON & DEV 4 250% DUE 02/05/2016 @ 100 00	01/07/2016	01/22/2016	27,763 20	27,972 03	208 83	
1,500,000 000	INTERNATIONAL FINANCE CORP 6 000% DUE 01/28/2016 @ 100 00	08/28/2013	01/28/2016	118,924 50	82,099 11	(36,825 39)	
350,000 000	INTER-AMERICAN DEVELOPMENT BANK 6 000% DUE 02/01/2016 @ 100 00	10/15/2014	02/01/2016	137,876 59	85,361 69	(52,514 90)	
60,000 000	CANADA TREASURY BILL 0 000% DUE 04/07/2016 @ 100 00	05/28/2015	02/04/2016	47,711 58	43,890 04	(3,821 54)	
250,000 000	HONG KONG GOVERNMENT 0 440% DUE 06/19/2017 @ 100 00	10/13/2015	02/04/2016	32,362 59	31,903 08	(459 51)	
250,000 000	HONG KONG GOVERNMENT 0 440% DUE 06/19/2017 @ 100 00	02/04/2016	02/04/2016	31,903 08	31,903 08		
10,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00	09/28/2012	02/16/2016	8,308 97	9,996 98	1,688 01	
20,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00	09/27/2012	02/16/2016	16,473 90	19,993 98	3,520 08	
30,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00		02/16/2016		(19,659 00)		
30,000 000	NEW ZEALAND GOVT 4 500% DUE 02/15/2016 @ 100 00		02/16/2016		19,659 00		
150,000 000	SINGAPORE GOVERNMENT BOND 1 125% DUE 04/01/2016 @ 100 00	01/04/2013	02/24/2016	125,838 84	106,562 97	(19,275 87)	
2,000,000 000	EUROPEAN BANK RECON & DEV 6 000% DUE 03/03/2016 @ 100 00	11/23/2015	03/01/2016	30,086 00	29,511 58	(574 42)	
20,000 000	EUROPEAN INVESTMENT BANK 1 375% DUE 01/15/2018 @ 100 00	11/24/2015	03/03/2016	30,430 70	28,478 46	(1,952 24)	
20,000 000	EUROPEAN INVESTMENT BANK 1 375% DUE 01/15/2018 @ 100 00	09/25/2015	03/03/2016	30,618 16	28,478 46	(2,139 70)	
850,000 000	NORWEGIAN T-BILL 0 000% DUE 03/16/2016 @ 100 00	05/28/2015	03/11/2016	107,931 30	100,119 57	(7,811 73)	

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Realized Gains & Losses
837012423 : JOHN S. DUNN FOUNDATION *INTL GOVT BOND*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
50,000 000	SINGAPORE GOVERNMENT BOND 1 125% DUE 04/01/2016 @ 100 00	01/04/2013	03/29/2016	40,821 60	36,568 85		(4,252 75)
1,000,000 000	ASIAN DEVELOPMENT BANK REGS 6 350% DUE 08/17/2016 @ 100 00	03/01/2016	04/04/2016	14,743 14	15,106 61	363 47	
125,000 000	AUSTRALIAN GOVERNMENT 4 250% DUE 07/21/2017 @ 100 00	10/19/2015	04/04/2016	94,672 00	98,003 68	3,331 68	
40,000 000	CANADA TREASURY BILL 0 000% DUE 04/07/2016 @ 100 00	10/19/2015	04/04/2016	30,668 00	30,638 37	(29 63)	
40,000 000	CANADA TREASURY BILL 0 000% DUE 04/07/2016 @ 100 00	05/28/2015	04/04/2016	31,807 72	30,638 38	(1,169 34)	
200,000,000 000	EUROPEAN BK RECON & DEV 7 200% DUE 06/08/2016 @ 100 00	03/11/2016	04/04/2016	15,314 25	15,205 78	(108 47)	
500,000 000	INTL BK RECON & DEVELOP 3 560% DUE 02/13/2018 @ 100 00	01/26/2016	04/04/2016	26,843 19	28,103 81	1,260 62	
400,000 000	NORWEGIAN TREASURY-BILL 0 000% DUE 09/21/2016 @ 100 00	03/11/2016	04/04/2016	47,030 27	48,009 64	979 37	
25,000 000	SINGAPORE GOVERNMENT BOND 2 375% DUE 04/01/2017 @ 100 00	03/29/2016	04/04/2016	18,574 46	18,792 55	218 09	
20,000 000	UK GILT TREASURY BILL 1 750% DUE 01/22/2017 @ 100 00	08/28/2015	04/04/2016	25,993 09	28,877 23	2,884 14	
TOTAL PORTFOLIO				1,121,409.44	1,005,077.21	(8,671.41)	(107,660.82)

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Realized Gains & Losses
 837012431 : JOHN S. DUNN FOUNDATION *CASH ACCOUNT*
 01/01/2016 to 12/31/2016
 Trade Date Reporting

Valuation Currency: USD
 Sort Order: Closing Date

Share's or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
93 000	TIGER BRANDS LTD SPON ADR NEW	04/22/2013	02/05/2016	2,776 05	1,740 65		(1,035 40)
298 000	TIGER BRANDS LTD SPON ADR NEW	12/05/2012	02/05/2016	10,471 72	5,577 58		(4,894 14)
519 000	TIGER BRANDS LTD SPON ADR NEW	04/16/2013	02/05/2016	16,571 67	9,713 97		(6,857 70)
	TOTAL PORTFOLIO			29,819.44	17,032.20	0.00	(12,787.24)

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Realized Gains & Losses
837012464 : JOHN S. DUNN FOUNDATION *US EQUITY NDA*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
 Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
7,490,000	ISHARES RUSSELL 1000 GRW ETF INDEX FD US ETFS	02/13/2013	08/31/2016	517,985.18	780,279.95		262,294.77
	TOTAL PORTFOLIO			517,985.18	780,279.95	0.00	262,294.77

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Realized Gains & Losses
837011818 : JOHN S. DUNN FOUNDATION *CARLYLE GMS FINANCE*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
11,234 620	CARLYLE GMS FINANCE, INC DPV		03/14/2016		11,234 62	11,234 62	
11,718 620	CARLYLE GMS FINANCE, INC	11/05/2013	06/08/2016		11,718 62		340 37
13,265 820	CARLYLE GMS FINANCE, INC DPV		09/28/2016		13,265 82	13,265 82	
16,473 390	CARLYLE GMS FINANCE, INC DPV		12/29/2016		16,473 39	16,473 39	
TOTAL PORTFOLIO				0.00	52,692.45	40,973.83	340.37
Additional Cost Basis				\$ 11,378.25			

Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN* MILLER HOWARD/MLP*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
406 000	WILLIAMS PARTNERS LP OKLAHOMA	11/10/2014	01/13/2016	24,259 46	6,642 93		(17,616 53)
534 000	WILLIAMS PARTNERS LP OKLAHOMA	12/29/2014	01/13/2016	29,187 47	8,737 25		(20,450 22)
943 000	WILLIAMS PARTNERS LP OKLAHOMA	12/22/2014	01/13/2016	48,807 15	15,429 27		(33,377 88)
1,823 000	WILLIAMS PARTNERS LP OKLAHOMA	12/29/2014	01/13/2016	94,357 21	29,827 74		(64,529 47)
3,086 000	WILLIAMS PARTNERS LP OKLAHOMA	10/01/2015	01/13/2016	103,927 22	50,492 82	(53,434 40)	
2,576 000	ENERGY TRANSFER EQUITY LP UT	08/22/2013	02/08/2016	40,928 13	10,781 91		(30,146 22)
2,648 000	ENERGY TRANSFER EQUITY LP UT	12/29/2014	02/08/2016	75,933 12	11,083 26		(64,849 86)
9,788 000	ENERGY TRANSFER EQUITY LP UT	09/26/2013	02/08/2016	156,002 86	40,967 90		(115,034 96)
165 000	ENLINK MIDSTREAM PARTNERS LP	06/11/2014	03/07/2016	5,236 94	1,818 08		(3,418 86)
169 000	ENLINK MIDSTREAM PARTNERS LP	05/16/2014	03/07/2016	5,260 68	1,862 15		(3,398 53)
200 000	ENLINK MIDSTREAM PARTNERS LP	06/12/2014	03/07/2016	6,303 78	2,203 73		(4,100 05)
285 000	ENLINK MIDSTREAM PARTNERS LP	05/21/2014	03/07/2016	8,750 41	3,140 32		(5,610 09)
295 000	ENLINK MIDSTREAM PARTNERS LP	05/20/2014	03/07/2016	9,026 50	3,250 50		(5,776 00)
400 000	ENLINK MIDSTREAM PARTNERS LP	05/19/2014	03/07/2016	12,224 04	4,407 46		(7,816 58)
880 000	ENLINK MIDSTREAM PARTNERS LP	11/14/2014	03/07/2016	24,935 42	9,696 42		(15,239 00)
923 000	ENLINK MIDSTREAM PARTNERS LP	10/03/2014	03/07/2016	29,236 58	10,170 22		(19,066 36)
1,068 000	ENLINK MIDSTREAM PARTNERS LP	10/02/2014	03/07/2016	32,971 30	11,767 93		(21,203 37)
1,548 000	ENLINK MIDSTREAM PARTNERS LP	12/29/2014	03/07/2016	44,128 68	17,056 89		(27,071 79)
198 000	ONEOK PARTNERS LP UNIT	09/11/2013	03/07/2016	10,542 49	6,372 11		(4,170 38)
1,508 000	ONEOK PARTNERS LP UNIT	08/22/2013	03/07/2016	74,492 18	48,531 06		(25,961 12)
3,173 000	ENERGY TRANSFER EQUITY LP UT	10/01/2015	03/28/2016	68,827 45	21,217 70	(47,609 75)	
6,550 000	ENERGY TRANSFER EQUITY LP UT	12/29/2014	03/28/2016	187,825 51	43,799 55		(144,025 96)
2,121 000	PLAINS ALL AMERICAN PIPELINE L/P	08/22/2013	03/29/2016	111,260 87	42,820 78		(68,440 09)
8,877 000	ENERGY TRANSFER EQUITY LP UT	10/01/2015	03/31/2016	192,556 33	61,332 52	(131,223 81)	
1,406 000	ENTERPRISE PRODUCTS PARTNERS LP	08/22/2013	03/31/2016	41,953 00	34,638 86		(7,314 14)
100 000	TALLGRASS ENERGY PARTNERS LP	12/01/2015	05/24/2016	4,174 32	4,601 77	427 45	
201 000	TALLGRASS ENERGY PARTNERS LP	12/02/2015	05/24/2016	8,266 08	9,249 55	983 47	
604 000	TALLGRASS ENERGY PARTNERS LP	10/01/2015	05/24/2016	23,982 91	27,794 69	3,811 78	

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Realized Gains & Losses
837011819 : JOHN S. DUNN RESEARCH FDN* MILLER HOWARD/MLP*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
944 000	TALLGRASS ENERGY PARTNERS LP	02/24/2015	05/24/2016	47,156 29	43,440 71		(3,715 58)
275 000	MAGELLAN MIDST	08/22/2013	07/20/2016	15,297 32	20,365 14		5,067 82
567 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	09/26/2013	07/27/2016	17,007 62	12,957 65		(4,049 97)
1,308 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	08/22/2013	07/27/2016	39,515 99	29,891 72		(9,624 27)
1,001 000	MAGELLAN MIDST	08/22/2013	07/27/2016	55,682 23	71,856 52		16,174 29
539 000	SPECTRA ENERGY PARTNERS LP	01/13/2016	07/27/2016	22,945 66	25,945 87		
2,883 000	ENTERPRISE PRODUCTS PARTNERS LP	08/22/2013	08/02/2016	86,024 54	77,352 95	3,000 21	(8,671 59)
353 000	MAGELLAN MIDST	08/22/2013	08/03/2016	19,636 19	24,555 84		4,919 65
356 000	MAGELLAN MIDST	09/26/2013	08/03/2016	20,263 59	24,764 52		4,500 93
126 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT	12/29/2014	08/15/2016	6,055 56	5,697 96		(357 60)
350 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT	08/22/2013	08/15/2016	15,336 26	15,827 67		501 41
353 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT	09/26/2013	08/15/2016	15,176 99	15,963 33		786 34
2,621 000	ENTERPRISE PRODUCTS PARTNERS LP	08/22/2013	08/15/2016	78,206 84	71,336 82		(6,870 02)
1,376 000	MAGELLAN MIDST	09/26/2013	08/15/2016	78,322 20	97,274 19		18,951 99
104 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT	12/29/2014	08/16/2016	4,998 24	4,698 08		(300 16)
464 000	AMERIGAS PARTNERS L P-UNIT LTD PARTNERSHIP INT	10/01/2015	08/16/2016	19,192 66	20,960 65	1,767 99	
505 000	PLAINS ALL AMERICAN PIPELINE L/P	08/22/2013	08/30/2016	26,490 68	14,335 42		(12,155 26)
1,306 000	PLAINS ALL AMERICAN PIPELINE L/P	09/26/2013	08/30/2016	69,650 94	37,073 39		(32,577 55)
TOTAL PORTFOLIO				2,112,307.89	1,153,993.80	(222,277.06)	(736,037.03)

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Realized Gains & Losses
837011926 : JOHN S. DUNN FOUNDATION*EUROPEAN EQUITIES*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
73 882	FRANKLIN MUT EURO A MF	09/05/2014	08/31/2016	1,774 64	1,340 21		(434 43)
182 170	FRANKLIN MUT EURO A MF	09/04/2015	08/31/2016	3,606 97	3,304 55	(302 42)	
431 106	FRANKLIN MUT EURO A MF	09/04/2015	08/31/2016	8,535 90	7,820 23	(715 67)	
1,670 481	FRANKLIN MUT EURO A MF	09/04/2015	08/31/2016	33,075 52	30,302 41	(2,773 11)	
1,741 601	FRANKLIN MUT EURO A MF	12/18/2015	08/31/2016	32,411 19	31,592 64	(818 55)	
2,191 392	FRANKLIN MUT EURO A MF	12/19/2014	08/31/2016	44,331 84	39,751 70	(4,580 14)	
2,888 026	FRANKLIN MUT EURO A MF	12/18/2015	08/31/2016	53,746 16	52,388 59	(1,357 57)	
8,458 050	FRANKLIN MUT EURO A MF	12/19/2014	08/31/2016	171,106 35	153,428 43	(17,677 92)	
76,824 397	FRANKLIN MUT EURO A MF	01/30/2014	08/31/2016	1,846,864 65	1,393,589 18	(453,275 47)	
	TOTAL PORTFOLIO			2,195,453.22	1,713,517.94	(5,967.32)	(475,967.96)

Realized Gains & Losses
837010675 : JOHN S. DUNN FOUNDATION *INVESCO INTERNATIONAL GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
593 000	SCHNEIDER ELEC SA ADR	07/01/2014	01/14/2016	11,182 58	6,147 93		(5,034 65)
82 000	SCHNEIDER ELEC SA ADR	07/01/2014	01/15/2016	1,546 33	846 29		(700 04)
56 000	SYNGENTA AG	07/01/2014	01/15/2016	4,165 04	4,231 38		66 34
495 000	SCHNEIDER ELEC SA ADR	07/01/2014	01/19/2016	9,334 53	5,089 84		(4,244 69)
225 000	SCHNEIDER ELEC SA ADR	07/01/2014	01/22/2016	4,242 97	2,403 99		(1,838 98)
77 000	BROADCOM LTD	07/01/2014	02/02/2016	5,664 54	10,285 79		4,621 25
11 000	SYNGENTA AG	07/01/2014	02/02/2016	818 13	864 41		46 28
65 000	JAPAN TOB INC	01/07/2015	02/03/2016	850 06	1,262 87		412 81
110 000	SYNGENTA AG	07/01/2014	02/03/2016	8,181 34	8,945 47		764 13
113 000	SYNGENTA AG	07/01/2014	02/03/2016	8,404 47	9,192 41		787 94
47 000	JAPAN TOB INC	01/07/2015	02/04/2016	614 66	920 05		305 39
1 000	SCHNEIDER ELEC SA ADR	07/01/2014	02/04/2016	18 86	11 07		(7 79)
172 000	SCHNEIDER ELEC SA ADR	07/01/2014	02/04/2016	3,243 51	1,906 18		(1,337 33)
144 000	JAPAN TOB INC	01/07/2015	02/05/2016	1,883 22	2,868 74		985 52
861 000	SCHNEIDER ELEC SA ADR	07/01/2014	02/05/2016	16,236 43	9,614 69		(6,621 74)
59 000	JAPAN TOB INC	01/07/2015	02/08/2016	771 60	1,161 26		389 66
178 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	02/10/2015	02/10/2016	3,956 85	3,008 86	(947 99)	
326 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	02/09/2015	02/10/2016	7,194 79	5,510 62		(1,684 17)
547 000	CIELO S A ADR	07/01/2014	02/11/2016	9,463 64	3,820 98		(5,642 66)
714 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	02/10/2015	02/17/2016	15,871 86	12,531 49		(3,340 37)
275 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	02/17/2016	9,996 25	6,735 67		(3,260 58)
95 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	02/18/2016	3,453 25	2,332 73		(1,120 52)
497 000	BRAMBLES LTD ADR	07/01/2014	02/23/2016	8,733 38	8,574 50		(158 88)
3 000	JAPAN TOB INC	01/07/2015	02/23/2016	39 23	61 51		22 28

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Realized Gains & Losses
837010675 : JOHN S. DUNN FOUNDATION *INVESCO INTERNATIONAL GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
 Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
41 000	TOYOTA MTR CORP	05/02/2012	02/25/2016	3,277 86	4,287 10		1,009 24
80 000	TOYOTA MTR CORP	01/30/2014	02/25/2016	9,395 92	8,365 08		(1,030 84)
91 000	TOYOTA MTR CORP	01/28/2014	02/25/2016	10,704 61	9,515 28		(1,189 33)
1,673 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD REPRESENTING H SHARES	07/01/2014	02/26/2016	21,213 64	16,424 48		(4,789 16)
48 000	JAPAN TOB INC	01/07/2015	02/29/2016	627 74	984 14		356 40
48 000	JAPAN TOB INC	01/07/2015	03/01/2016	627 74	981 01		353 27
241 000	JAPAN TOB INC	01/07/2015	03/02/2016	3,151 77	4,997 19		1,845 42
61 000	SYNGENTA AG	07/01/2014	03/08/2016	4,536 92	5,004 07		467 15
629 000	WH GROUP LTD	05/18/2015	03/08/2016	9,453 05	7,955 22	(1,497 83)	
60 000	SYNGENTA AG	07/01/2014	03/09/2016	4,462 55	4,885 54		422 99
4 000	WH GROUP LTD	05/18/2015	03/09/2016	60 11	51 61	(8 50)	
63 000	WH GROUP LTD	05/21/2015	03/09/2016	975 52	812 90	(162 62)	
139 000	WH GROUP LTD	05/20/2015	03/09/2016	2,150 22	1,793 55	(356 67)	
145 000	WH GROUP LTD	05/19/2015	03/09/2016	2,245 25	1,870 97	(374 28)	
129 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/12/2015	03/21/2016	2,748 28	2,249 23	(499 05)	
330 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	02/10/2015	03/21/2016	7,335 74	5,753 85	(1,581 89)	
41 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/12/2015	03/23/2016	873 48	706 75	(166 73)	
224 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	03/29/2016	2,803 73	1,781 54	(1,022 19)	
170 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	03/30/2016	2,127 83	1,351 76	(776 07)	
169 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/12/2015	03/30/2016	3,600 46	2,950 59	(649 87)	
455 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/31/2015	03/30/2016	9,654 69	7,943 90	(1,710 79)	

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Realized Gains & Losses
837010675 : JOHN S. DUNN FOUNDATION *INVESCO INTERNATIONAL GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
403 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	03/31/2016	5,044 22	3,248 22		(1,796 00)
164 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/31/2015	03/31/2016	3,479 93	2,864 29	(615 64)	
76 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	04/01/2016	951 27	592 23		(359 04)
47 000	SWATCH GROUP AG (THE) UNSPONSORED ADR (SWITZERLAND)	03/31/2015	04/04/2016	997 30	793 34		(203 96)
129 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	04/05/2016	1,614 65	970 86		(643 79)
18 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/08/2014	04/06/2016	252 89	136 12		(116 77)
18 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/10/2014	04/06/2016	252 75	136 12		(116 63)
33 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/03/2014	04/06/2016	461 14	249 56		(211 58)
93 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/11/2014	04/06/2016	1,297 00	703 31		(593 69)
108 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	08/29/2014	04/06/2016	1,510 32	816 74		(693 58)
111 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/02/2014	04/06/2016	1,550 95	839 43		(711 52)
180 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	08/27/2014	04/06/2016	2,510 47	1,361 24		(1,149 23)
195 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/02/2014	04/06/2016	2,707 95	1,474 67		(1,233 28)
201 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	08/26/2014	04/06/2016	2,814 07	1,520 05		(1,294 02)
255 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	08/28/2014	04/06/2016	3,529 83	1,928 42		(1,601 41)
369 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	07/01/2014	04/06/2016	4,618 65	2,790 54		(1,828 11)

Realized Gains & Losses
837010675 : JOHN S. DUNN FOUNDATION *INVESCO INTERNATIONAL GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
87 000	BRF - BRASIL FOODS SA ADR	07/01/2014	04/07/2016	2,098 61	1,173 70		(924 91)
210 000	BRF - BRASIL FOODS SA ADR	07/01/2014	04/08/2016	5,065 62	2,891 65		(2,173 97)
38 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/15/2014	04/08/2016	515 70	284 22		(231 48)
78 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/11/2014	04/08/2016	1,087 81	583 40		(504 41)
135 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/12/2014	04/08/2016	1,860 10	1,009 73		(850 37)
84 000	BRF - BRASIL FOODS SA ADR	07/01/2014	04/11/2016	2,026 25	1,159 79		(866 46)
83 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	06/09/2015	04/11/2016	1,648 60	633 57	(1,015 03)	
133 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/15/2014	04/11/2016	1,804 94	1,015 23		(789 71)
159 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/16/2014	04/11/2016	2,138 81	1,213 70		(925 11)
453 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	06/08/2015	04/11/2016	9,025 21	3,457 90	(5,567 31)	
212 000	BRF - BRASIL FOODS SA ADR	07/01/2014	04/12/2016	5,113 86	2,910 61		(2,203 25)
99 000	BRITISH AMERN TOB PLC ADR	07/01/2014	04/12/2016	11,972 29	11,672 69		(299 60)
100 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/29/2015	04/12/2016	904 73	766 10	(138 63)	
357 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/25/2015	04/12/2016	3,239 63	2,734 99	(504 64)	
373 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	06/09/2015	04/12/2016	7,408 78	2,857 57	(4,551 21)	
307 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	10/19/2015	04/13/2016	3,751 05	2,450 17	(1,300 88)	
392 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	09/29/2015	04/13/2016	3,546 53	3,128 56	(417 97)	
6 000	GREAT WALL MOTOR CO LTD UNSPONSORED ADR	10/19/2015	04/14/2016	73 31	49 07	(24 24)	

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Realized Gains & Losses
837010675 : JOHN S. DUNN FOUNDATION *INVESCO INTERNATIONAL GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
10 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	04/19/2016	360 01	490 93		130 92
36 000	SYNGENTA AG	07/01/2014	04/20/2016	2,677 53	3,021 44		343 91
56 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	04/21/2016	2,203 28	2,668 45		465 17
0 400	CIELO S A ADR	07/01/2014	04/21/2016	5 77	3 62		(2 15)
12 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	04/21/2016	432 01	586 69		154 68
63 000	SYNGENTA AG	07/01/2014	04/21/2016	4,685 68	5,249 17		563 49
24 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	04/22/2016	944 26	1,122 98		178 72
4 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	04/27/2016	157 38	186 08		28 70
65 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	04/28/2016	2,557 38	3,037 49		480 11
66 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	04/29/2016	2,596 72	3,097 38		500 66
12 000	BRF - BRASIL FOODS SA ADR	07/01/2014	04/29/2016	289 46	170 50		(118 96)
58 000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A'1)	07/01/2014	05/02/2016	2,281 97	2,699 49		417 52
236 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/02/2016	5,692 79	3,276 28		(2,416 51)
53 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/03/2016	1,278 47	706 25		(572 22)
217 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/04/2016	5,234 47	2,851 59		(2,382 88)
96 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/04/2016	3,456 06	4,285 06		829 00
117 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/05/2016	2,822 27	1,543 12		(1,279 15)
83 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/05/2016	2,988 05	3,724 50		736 45
108 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/06/2016	2,605 18	1,436 89		(1,168 29)
32 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/09/2016	771 90	416 67		(355 23)

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
35 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/09/2016	1,260 02	1,549 93		289 91
523 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/10/2016	12,615 81	7,310 86		(5,304 95)
65 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/10/2016	2,340 04	2,909 71		569 67
48 000	BRF - BRASIL FOODS SA ADR	07/01/2014	05/11/2016	1,157 86	664 15		(493 71)
137 000	BRF - BRASIL FOODS SA ADR	10/16/2015	05/11/2016	2,384 21	1,895 60	(488 61)	
571 000	BRF - BRASIL FOODS SA ADR	10/16/2015	05/12/2016	9,937 11	7,789 98	(2,147 13)	
30 000	BRF - BRASIL FOODS SA ADR	10/16/2015	05/13/2016	522 09	400 43	(121 66)	
52 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/16/2016	1,872 03	2,376 81		504 78
37 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/18/2016	1,332 02	1,674 59		342 57
67 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/20/2016	2,412 04	3,018 42		606 38
44 000	SYNGENTA AG	07/01/2014	05/23/2016	3,272 54	3,496 14		223 60
69 000	GROUP CGI INC CAD NPV CL A SUB VTG	07/01/2014	05/24/2016	2,484 04	3,153 27		669 23
82 000	SYNGENTA AG	07/01/2014	05/24/2016	6,098 82	6,500 00		401 18
15 000	SYNGENTA AG	07/01/2014	05/25/2016	1,115 64	1,185 86		70 22
2,155 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD REPRESENTING H SHARES	07/01/2014	06/24/2016	27,325 40	23,792 19	(3,533 21)	
22 000	ROYAL DUTCH SHELL PLC SPON ADR	07/01/2014	06/24/2016	1,929 06	1,145 02	(784 04)	
106 000	ROYAL DUTCH SHELL PLC SPON ADR	07/01/2014	06/24/2016	9,294 57	5,563 83	(3,730 74)	
390 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD REPRESENTING H SHARES	07/01/2014	06/27/2016	4,945 20	4,342 20	(603 00)	
241 000	KINGFISHER ADR	01/30/2014	06/28/2016	2,940 20	2,010 85	(929 35)	
5 000	BAIDU INC ADS	02/28/2013	06/29/2016	453 59	832 14	378 55	
22 000	BAIDU INC ADS	02/28/2013	06/29/2016	1,995 78	3,659 01	1,663 23	
44 000	BAIDU INC ADS	03/18/2013	06/29/2016	3,762 25	7,318 03	3,555 78	

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						Short Term	Long Term
15 000	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD REPRESENTING H SHARES	07/01/2014	06/29/2016	190 20	164 54		(25 66)
161 000	KINGFISHER ADR	01/30/2014	06/29/2016	1,964 20	1,393 87		(570 33)
2 000	BAIDU INC ADS	03/18/2013	06/30/2016	171 01	330 21		159 20
135 000	KINGFISHER ADR	01/30/2014	06/30/2016	1,647 00	1,144 92		(502 08)
13 000	BAIDU INC ADS	03/18/2013	07/01/2016	1,111 57	2,153 37		1,041 80
168 000	KINGFISHER ADR	01/30/2014	07/01/2016	2,049 60	1,456 54		(593 06)
1 000	BAIDU INC ADS	03/18/2013	07/05/2016	85 51	164 99		79 48
27 000	COMPASS GROUP PLC	01/29/2013	07/05/2016	344 45	508 42		163 97
101 000	COMPASS GROUP PLC	01/29/2013	07/05/2016	1,288 51	1,907 55		619 04
215 000	COMPASS GROUP PLC	07/05/2013	07/05/2016	3,046 70	4,048 56		1,001 86
112 000	KINGFISHER ADR	01/30/2014	07/05/2016	1,366 40	896 90		(469 50)
39 000	COMPASS GROUP PLC	07/05/2013	07/06/2016	552 66	718 06		165 40
53 000	COMPASS GROUP PLC	07/05/2013	07/06/2016	751 05	992 37		241 32
249 000	COMPASS GROUP PLC	07/05/2013	07/06/2016	3,527 96	4,584 56		1,056 60
228 000	KINGFISHER ADR	01/30/2014	07/06/2016	2,781 60	1,792 75		(988 85)
5 000	BAIDU INC ADS	03/18/2013	07/07/2016	427 53	827 56		400 03
224 000	KINGFISHER ADR	01/30/2014	07/07/2016	2,732 80	1,780 92		(951 88)
353 000	KINGFISHER ADR	01/30/2014	07/08/2016	4,306 60	2,824 67		(1,481 93)
3 000	BAIDU INC ADS	03/18/2013	07/11/2016	256 52	496 73		240 21
30 000	BAIDU INC ADS	03/18/2013	07/11/2016	2,565 17	4,998 59		2,433 42
529 000	KINGFISHER ADR	01/30/2014	07/11/2016	6,453 80	4,371 71		(2,082 09)
42 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/15/2016	1,516 16	1,457 59		(58 57)
29 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/18/2016	1,046 87	1,014 80		(32 07)
18 000	SYNGENTA AG	07/01/2014	07/18/2016	1,338 76	1,392 42		53 66
15 000	BRITISH AMERN TOB PLC ADR	07/01/2014	07/19/2016	1,813 98	1,890 42		76 44
100 000	SYNGENTA AG	07/01/2014	07/19/2016	7,437 58	7,717 87		280 29
16 000	BRITISH AMERN TOB PLC ADR	07/01/2014	07/20/2016	1,934 92	2,037 73		102 81

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						Short Term	Long Term
30 000	BRITISH AMERN TOB PLC ADR	07/01/2014	07/20/2016	3,627 97	3,798 02		170 05
154 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/20/2016	5,559 25	5,349 76		(209 49)
28 000	SYNGENTA AG	07/01/2014	07/20/2016	2,082 52	2,165 37		82 85
8 000	BRITISH AMERN TOB PLC ADR	07/01/2014	07/21/2016	967 46	1,014 92		47 46
3 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/21/2016	108 30	104 26		(4 04)
62 000	BRITISH AMERN TOB PLC ADR	07/01/2014	07/22/2016	7,497 80	7,799 91		302 11
17 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/22/2016	613 68	585 08		(28 60)
34 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/25/2016	1,227 37	1,172 84		(54 53)
41 000	SYNGENTA AG	07/01/2014	07/25/2016	3,049 41	3,272 83		223 42
3 000	WPP PLC ST HELIER ADR	07/01/2014	07/25/2016	326 84	333 32		6 48
17 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/26/2016	613 68	587 06		(26 62)
40 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/26/2016	1,443 96	1,381 44		(62 52)
49 000	SYNGENTA AG	07/01/2014	07/27/2016	3,644 41	3,888 10		243 69
2 000	WPP PLC ST HELIER ADR	07/01/2014	07/27/2016	217 90	223 03		5 13
79 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/28/2016	2,851 82	2,610 57		(241 25)
11 000	WPP PLC ST HELIER ADR	07/01/2014	07/28/2016	1,198 42	1,226 49		28 07
38 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/29/2016	1,371 76	1,249 80		(121 96)
101 000	SMITH & NEPHEW PLC SPON ADR	07/01/2014	07/29/2016	3,646 00	3,324 07		(321 93)
76 000	WPP PLC ST HELIER ADR	07/01/2014	07/29/2016	8,280 02	8,552 55		272 53
136 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/01/2016	4,943 60	3,701 72		(1,241 88)
48 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/02/2016	1,744 80	1,290 89		(453 91)
156 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/03/2016	5,670 60	4,161 84		(1,508 76)
2,598 000	DEUTSCHE BOERSE ADR	07/02/2014	08/04/2016	20,141 00	21,149 85		1,008 85
20 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/04/2016	727 00	533 66		(193 34)
2,256 000	DEUTSCHE BOERSE ADR	07/02/2014	08/05/2016	17,489 64	18,341 33		851 69

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						Short Term	Long Term
2,882 000	DEUTSCHE BOERSE ADR	07/03/2014	08/05/2016	22,277 86	23,430 72		1,152 86
1 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/05/2016	36 35	26 71		(9 64)
1,288 000	DEUTSCHE BOERSE ADR	07/03/2014	08/08/2016	9,956 24	10,482 93		526 69
186 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/08/2016	6,761 10	4,963 60		(1,797 50)
1 000	DEUTSCHE BOERSE ADR	10/22/2015	08/09/2016	8 94	8 20	(0 74)	
593 000	DEUTSCHE BOERSE ADR	10/22/2015	08/09/2016	5,300 35	4,860 06	(440 29)	
841 000	DEUTSCHE BOERSE ADR	07/03/2014	08/09/2016	6,500 93	6,892 60		391 67
48 000	NOVO NORDISK A/S ADR	01/30/2014	08/09/2016	1,840 44	2,311 62		471 18
133 000	NOVO NORDISK A/S ADR	01/30/2014	08/09/2016	5,099 54	6,343 81		1,244 27
101 000	UNITED OVERSEAS BANK LTD SING ADR	07/01/2014	08/10/2016	3,671 35	2,710 87		(960 48)
512 000	DEUTSCHE BOERSE ADR	10/22/2015	08/18/2016	4,576 36	4,359 07	(217 29)	
83 000	SYNGENTA AG	07/01/2014	08/22/2016	6,173 19	7,322 86		1,149 67
113 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/22/2016	832 21	942 57		110 36
89 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/23/2016	655 46	740 44		84 98
12 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/24/2016	88 38	99 13		10 75
59 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/25/2016	434 52	486 98		52 46
53 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/29/2016	390 33	429 03		38 70
48 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/30/2016	353 51	389 03		35 52
122 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	08/31/2016	898 49	986 46		87 97
127 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/01/2016	935 32	1,027 48		92 16

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						Short Term	Long Term
108 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/02/2016	795 39	874 94		79 55
85 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/06/2016	626 00	682 36		56 36
103 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/06/2016	758 56	829 67		71 11
146 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/07/2016	1,075 25	1,204 27		129 02
29 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	09/08/2016	213 58	236 67		23 09
2 000	BAIDU INC ADS	03/18/2013	09/29/2016	171 01	364 79		193 78
7 000	BAIDU INC ADS	03/18/2013	09/29/2016	598 54	1,297 68		699 14
37 000	BAIDU INC ADS	03/18/2013	09/29/2016	3,163 71	6,759 96		3,596 25
39 000	BAIDU INC ADS	07/01/2014	09/29/2016	7,450 81	7,113 45		(337 36)
13 000	BAIDU INC ADS	07/01/2014	09/30/2016	2,483 60	2,371 57		(112 03)
285 000	ROYAL DUTCH SHELL PLC SPON ADR	07/01/2014	10/06/2016	24,990 11	15,529 28		(9,460 83)
139 000	TAIWAN SEMICONDUCTOR MANUFCTR	10/16/2013	10/11/2016	2,534 56	4,283 44		1,748 88
166 000	TAIWAN SEMICONDUCTOR MANUFCTR	10/17/2013	10/11/2016	3,093 54	5,115 47		2,021 93
100 000	TAIWAN SEMICONDUCTOR MANUFCTR	10/17/2013	10/12/2016	1,863 58	3,084 21		1,220 63
147 000	TAIWAN SEMICONDUCTOR MANUFCTR	10/24/2013	10/12/2016	2,750 84	4,533 79		1,782 95
8 000	GETINGE AB UNSPONS ADR	07/07/2015	10/19/2016	185 98	146 62		(39 36)
569 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/21/2016	6,909 03	2,863 76		(4,045 27)
341 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/24/2016	4,140 56	1,724 06		(2,416 50)
295 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/25/2016	3,582 01	1,473 84		(2,108 17)
952 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/26/2016	11,559 56	4,825 96		(6,733 60)
60 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	10/26/2016	441 88	476 91		35 03
748 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/27/2016	9,082 52	3,655 02		(5,427 50)
663 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/28/2016	8,050 41	3,199 04		(4,851 37)

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
848 000	ERICSSON L M TEL CO ADR B SEK 10	07/01/2014	10/31/2016	10,296 76	4,117 29		(6,179 47)
153 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/10/2014	11/02/2016	1,126 80	1,230 43		103 63
496 000	YAHOO JAPAN CORP UNSPONSORED ADR (JAPAN)	10/14/2014	11/02/2016	3,678 73	3,988 84		310 11
0 667	FANUC LTD UNSPONSORED ADR (JAPAN)	01/30/2014	11/07/2016	11 01	11 93		0 92
496 000	KOMATSU LIMITED ADRS	07/01/2014	11/08/2016	11,616 32	10,668 42		(947 90)
637 000	DENSO CORPORATION SPONS ADR	07/01/2014	11/21/2016	15,332 59	13,829 85		(1,502 74)
526 000	DENSO CORPORATION SPONS ADR	02/10/2016	12/06/2016	9,621 64	11,185 20	1,563 56	
1,046 000	DENSO CORPORATION SPONS ADR	07/01/2014	12/06/2016	25,177 22	22,242 81		(2,934 41)
126 000	VCANADIAN NATIONAL RAILWAY CO NP	05/02/2012	12/14/2016	5,426 03	8,516 29		3,090 26
1,016 000	GRUPO TELEVISA ADR	07/01/2014	12/22/2016	35,475 06	21,270 71		(14,204 35)
	TOTAL PORTFOLIO			923,089.19	791,985.91	(21,046.39)	(110,056.89)

Realized Gains & Losses
837010242 : JOHN S. DUNN FOUNDATION *NORTH HAVEN CREDIT*
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						Short Term	Long Term
10,688 000	NORTH HAVEN CREDIT PARTNERS II OFFSHORE CORE FEEDER LP DPV		01/26/2016		10,688 00	10,688 00	
10,501 000	NORTH HAVEN CREDIT PARTNERS II OFFSHORE CORE FEEDER LP DPV		04/22/2016		10,501 00	10,501 00	
46,752 000	NORTH HAVEN CREDIT PARTNERS II OFFSHORE CORE FEEDER LP DPV		07/20/2016		46,752 00	46,752 00	
14,024 000	NORTH HAVEN CREDIT PARTNERS II OFFSHORE CORE FEEDER LP DPV		10/28/2016		14,024 00	14,024 00	
	TOTAL PORTFOLIO			0.00	81,965.00	81,965.00	0.00

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837015092 : JOHN S. DUNN FOUNDATION *MS DIVIDEND*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
0.900	ADIANT PLC	10/28/2016	10/28/2016	41.93	39.97	(1.96)	
480.000	3 M CO	03/11/2009	12/02/2016	22,513.92	82,817.39		60,303.47
1,540.000	3 M CO	02/09/2012	12/02/2016	135,471.80	265,705.81		130,234.01
289.000	ADIANT PLC	10/28/2016	12/02/2016	13,463.07	15,738.59	2,275.52	
60.000	ALTRIA GROUP INC	03/11/2009	12/02/2016	988.91	3,832.01		2,843.10
885.000	ALTRIA GROUP INC	03/24/2014	12/02/2016	32,365.60	56,522.21		24,156.61
1,500.000	ALTRIA GROUP INC	03/16/2011	12/02/2016	36,694.05	95,800.36		59,106.31
2,300.000	ALTRIA GROUP INC	10/26/2012	12/02/2016	73,143.22	146,893.89		73,750.67
2,300.000	ALTRIA GROUP INC	02/10/2012	12/02/2016	66,782.57	146,893.89		80,111.32
2,700.000	ASTRAZENECA PLC SPONS ADR	02/13/2013	12/02/2016	62,014.95	69,928.75		7,913.80
4,400.000	ASTRAZENECA PLC SPONS ADR	02/09/2012	12/02/2016	104,559.84	113,957.95		9,398.11
1,630.000	AT&T INC	06/25/2013	12/02/2016	56,886.67	62,949.22		6,062.55
2,000.000	AT&T INC	03/16/2011	12/02/2016	55,037.00	77,238.32		22,201.32
2,600.000	AT&T INC	02/09/2012	12/02/2016	77,973.48	100,409.81		22,436.33
4,440.000	AT&T INC	03/11/2009	12/02/2016	104,337.78	171,469.06		67,131.28
2,330.000	BCE INC	03/24/2014	12/02/2016	98,946.71	100,573.66		1,626.95
6,180.000	BCE INC	02/21/2013	12/02/2016	273,872.88	266,757.59		(7,115.29)
65.000	BOEING CO	03/16/2011	12/02/2016	4,419.40	9,881.46		5,462.06
380.000	BOEING CO	05/12/2015	12/02/2016	55,296.38	57,768.51		2,472.13
1,155.000	BOEING CO	03/30/2016	12/02/2016	152,864.25	175,585.85		
1,250.000	BOEING CO	10/26/2012	12/02/2016	89,182.00	190,027.98		
1,225.000	CHUBB LTD	12/07/2015	12/02/2016	143,482.66	156,894.70		
2,575.000	CHUBB LTD	09/23/2015	12/02/2016	261,252.29	329,799.06		
2,370.000	CISCO SYSTEMS INC	09/14/2012	12/02/2016	46,511.01	69,320.99		
2,980.000	CISCO SYSTEMS INC	06/21/2013	12/02/2016	73,047.25	87,163.10		
3,130.000	CISCO SYSTEMS INC	10/26/2012	12/02/2016	54,179.36	91,550.50		
5,375.000	CISCO SYSTEMS INC	03/24/2014	12/02/2016	115,576.48	157,215.32		
850.000	CONOCOPHILLIPS	10/26/2012	12/02/2016	48,812.53	41,046.20		(7,766.33)

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Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
1,550,000	CONOCOPHILLIPS	02/09/2012	12/02/2016	85,572.88	74,848.95		(10,723.93)
1,800,000	CONOCOPHILLIPS	06/11/2012	12/02/2016	97,585.20	86,921.36		(10,663.84)
3,200,000	CONOCOPHILLIPS	10/29/2009	12/02/2016	124,443.98	154,526.87		30,082.89
525,000	CORNING INC	01/29/2014	12/02/2016	8,924.84	12,376.29		3,451.45
4,920,000	CORNING INC	03/30/2016	12/02/2016	103,036.28	115,983.52	12,957.24	
9,030,000	CORNING INC	02/03/2014	12/02/2016	153,626.49	212,872.19		59,245.70
650,000	DIAGEO PLC SPONS ADR	02/09/2012	12/02/2016	60,474.18	65,200.14		4,725.96
2,400,000	DIAGEO PLC SPONS ADR	03/11/2009	12/02/2016	102,875.04	240,739.00		137,863.96
410,000	DU PONT E I DENEMOURS & CO	03/24/2014	12/02/2016	25,848.69	29,996.22		4,147.53
550,000	DU PONT E I DENEMOURS & CO	03/16/2011	12/02/2016	27,050.78	40,238.83		13,188.05
760,000	DU PONT E I DENEMOURS & CO	02/18/2011	12/02/2016	40,340.56	55,602.74		15,262.18
2,140,000	DU PONT E I DENEMOURS & CO	12/31/2009	12/02/2016	68,892.98	156,565.62		87,672.64
2,740,000	DU PONT E I DENEMOURS & CO	10/26/2012	12/02/2016	117,509.24	200,462.52		82,953.28
1,065,000	ELI LILLY & CO	03/16/2011	12/02/2016	35,930.44	72,013.83		36,083.39
2,750,000	ELI LILLY & CO	02/09/2012	12/02/2016	108,652.50	185,951.22		77,298.72
3,335,000	EXXON MOBIL CORP	09/17/2015	12/02/2016	249,262.24	290,941.72		41,679.48
1,500,000	GENERAL ELEC CO	03/16/2011	12/02/2016	28,620.00	47,025.92		18,405.92
2,945,000	GENERAL ELEC CO	03/11/2009	12/02/2016	25,290.78	92,327.57		67,036.79
3,090,000	GENERAL ELEC CO	03/24/2014	12/02/2016	77,986.97	96,873.41		18,886.44
7,550,000	GENERAL ELEC CO	02/09/2012	12/02/2016	144,546.26	236,697.15		92,150.89
1,400,000	GENUINE PARTS CO	10/26/2012	12/02/2016	85,246.42	133,982.26		48,735.84
2,120,000	GENUINE PARTS CO	03/11/2009	12/02/2016	56,985.18	202,887.41		145,902.23
1,140,000	HCP INC REIT	03/24/2014	12/02/2016	38,396.34	33,134.62		(5,261.72)
1,780,000	HCP INC REIT	06/25/2013	12/02/2016	71,881.72	51,736.53		(20,145.19)
2,620,000	HCP INC REIT	02/09/2012	12/02/2016	100,395.34	76,151.52		(24,243.82)
1,050,000	HSBC HOLDINGS PLC ADR	03/16/2011	12/02/2016	52,395.00	41,672.23		(10,722.77)
2,850,000	HSBC HOLDINGS PLC ADR	06/01/2009	12/02/2016	129,832.61	113,110.33		(16,722.28)
3,650,000	HSBC HOLDINGS PLC ADR	02/09/2012	12/02/2016	163,979.54	144,860.59		(19,118.95)

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
370 000	INTEL CORP	06/21/2013	12/02/2016	8,966 91	12,651 54		3,684 63
480 000	INTEL CORP	02/09/2012	12/02/2016	12,907 20	16,412 81		3,505 61
1,885 000	INTEL CORP	03/24/2014	12/02/2016	47,179 29	64,454 47		17,275 18
5,400 000	INTEL CORP	10/26/2012	12/02/2016	117,933 84	184,644 11		66,710 27
475 000	JOHNSON & JOHNSON	05/17/2010	12/02/2016	30,208 01	53,201 31		22,993 30
525 000	JOHNSON & JOHNSON	06/29/2012	12/02/2016	35,462 33	58,801 45		23,339 12
1,300 000	JOHNSON & JOHNSON	03/16/2011	12/02/2016	75,108 02	145,603 58		70,495 56
1,650 000	JOHNSON & JOHNSON	02/09/2012	12/02/2016	106,988 97	184,804 55		77,815 58
2,899 000	JOHNSON CONTROLS INTL PLC	09/06/2016	12/02/2016	132,455 31	131,336 33	(1,118 98)	
700 000	KIMBERLY CLARK CORP	03/16/2011	12/02/2016	42,516 28	79,794 97		37,278 69
765 000	KIMBERLY CLARK CORP	03/11/2009	12/02/2016	32,577 72	87,204 50		54,626 78
1,600 000	KIMBERLY CLARK CORP	02/09/2012	12/02/2016	110,181 03	182,388 50		72,207 47
1,010 000	MERCK & CO INC	09/29/2011	12/02/2016	32,815 71	61,810 75		28,995 04
1,650 000	MERCK & CO INC	02/13/2013	12/02/2016	67,916 97	100,977 96		33,060 99
4,245 000	MERCK & CO INC	02/09/2012	12/02/2016	162,347 48	259,788 76		97,441 28
2,520 000	METLIFE INC	06/21/2013	12/02/2016	113,260 39	140,198 66		26,938 27
4,735 000	METLIFE INC	03/22/2013	12/02/2016	180,695 65	263,428 82		82,733 17
438 000	NEXTERA ENERGY INC	03/11/2009	12/02/2016	19,321 10	50,122 22		30,801 12
1,108 000	QUALITY CARE PROPERTIES INC	10/28/2016	12/02/2016	18,005 00	17,672 21	(332 79)	
700 000	ROYAL DUTCH SHELL PLC SPON ADR	10/26/2012	12/02/2016	49,136 99	38,814 99		(10,322 00)
1,120 000	ROYAL DUTCH SHELL PLC SPON ADR	06/21/2013	12/02/2016	74,218 70	62,103 99		(12,114 71)
2,100 000	ROYAL DUTCH SHELL PLC SPON ADR	02/09/2012	12/02/2016	154,957 95	116,444 98		(38,512 97)
2,800 000	ROYAL DUTCH SHELL PLC SPON ADR	03/28/2011	12/02/2016	202,506 36	155,259 97		(47,246 39)
515 000	TRAVELERS COS INC	02/09/2012	12/02/2016	30,954 13	59,565 66		28,611 53
710 000	TRAVELERS COS INC	03/16/2011	12/02/2016	41,489 42	82,119 65		40,630 23
2,000 000	TRAVELERS COS INC	02/09/2012	12/02/2016	119,845 00	231,322 95		111,477 95
1,350 000	UNILEVER N V SHR	10/26/2012	12/02/2016	49,416 48	53,271 73		3,855 25
1,400 000	UNILEVER N V SHR	03/16/2011	12/02/2016	41,155 94	55,244 75		14,088 81

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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
1,850 000	UNILEVER N V SHR	02/10/2012	12/02/2016	61,696 58	73,002 00		11,305 42
5,200 000	UNILEVER N V SHR	03/11/2009	12/02/2016	93,633 28	205,194 80		111,561 52
239 000	VODAFONE GROUP PLC	06/21/2013	12/02/2016	11,883 77	5,837 38		(6,046 39)
1,990 000	VODAFONE GROUP PLC	02/13/2013	12/02/2016	97,710 50	48,604 09		(49,106 41)
2,345 000	VODAFONE GROUP PLC	02/09/2012	12/02/2016	119,410 57	57,274 67		(62,135 90)
4,308 000	VODAFONE GROUP PLC	03/11/2009	12/02/2016	126,355 77	105,219 32		(21,136 45)
1,785 000	WELLS FARGO COMPANY	03/19/2015	12/02/2016	99,049 47	95,709 61		(3,339 86)
160 000	WELLTOWER INC	03/11/2009	12/02/2016	3,856 95	10,049 64		6,192 69
600 000	WELLTOWER INC	03/16/2011	12/02/2016	27,841 80	37,686 14		9,844 34
945 000	WELLTOWER INC	03/24/2014	12/02/2016	54,100 59	59,355 66		5,255 07
2,550 000	WELLTOWER INC	02/09/2012	12/02/2016	137,488 10	160,166 09		22,677 99
TOTAL PORTFOLIO				7,588,846.03	10,217,028.28	49,912.67	2,578,269.58

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837015093 : JOHN S. DUNN FOUNDATION *MS MLP*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
975 000	BUCKEYE PARTNERS L P UNITS	03/07/2016	12/02/2016	67,958 09	61,388 07	(6,570 02)	
1,001 000	BUCKEYE PARTNERS L P UNITS	03/16/2016	12/02/2016	68,144 98	63,025 09	(5,119 89)	
132 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	11/11/2014	12/02/2016	4,726 59	3,141 06		(1,585 53)
240 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	11/12/2014	12/02/2016	8,763 84	5,711 01		(3,052 83)
862 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	09/26/2013	12/02/2016	25,856 38	20,512 05		(5,344 33)
1,843 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	12/29/2014	12/02/2016	73,402 64	43,855 81		(29,546 83)
2,523 000	ENBRIDGE ENERGY PARTNERS L P COM COM STK	10/01/2015	12/02/2016	64,573 66	60,037 00		(4,536 66)
83 000	ENERGY TRANSFER PARTNERS	03/31/2016	12/02/2016	2,684 81	2,845 17	160 36	
549 000	ENERGY TRANSFER PARTNERS	11/13/2014	12/02/2016	39,193 53	18,819 25		(20,374 28)
606 000	ENERGY TRANSFER PARTNERS	11/07/2014	12/02/2016	40,062 30	20,773 17		(19,289 13)
707 000	ENERGY TRANSFER PARTNERS	09/26/2013	12/02/2016	48,925 35	24,235 36		(24,689 99)
742 000	ENERGY TRANSFER PARTNERS	08/22/2013	12/02/2016	49,862 49	25,435 13		(24,427 36)
846 000	ENERGY TRANSFER PARTNERS	12/29/2014	12/02/2016	48,675 50	29,000 16		(19,675 34)
1,071 000	ENERGY TRANSFER PARTNERS	03/30/2016	12/02/2016	32,979 73	36,712 97	3,733 24	
1,124 000	ENERGY TRANSFER PARTNERS	08/22/2013	12/02/2016	59,393 40	38,529 77		(20,863 63)
1,152 000	ENERGY TRANSFER PARTNERS	09/26/2013	12/02/2016	59,889 48	39,489 58		(20,399 90)
1,264 000	ENERGY TRANSFER PARTNERS	12/29/2014	12/02/2016	81,110 88	43,328 85		(37,782 03)
2,017 000	ENERGY TRANSFER PARTNERS	03/28/2016	12/02/2016	59,073 49	69,141 05	10,067 56	
2,842 000	ENERGY TRANSFER PARTNERS	03/31/2016	12/02/2016	91,349 27	97,421 36	6,072 09	
3,610 000	ENERGY TRANSFER PARTNERS	10/01/2015	12/02/2016	147,176 09	123,747 74		(23,428 35)
2,811 000	ENTERPRISE PRODUCTS PARTNERS LP	08/22/2013	12/02/2016	83,876 16	71,468 68		(12,407 48)
3,615 000	ENTERPRISE PRODUCTS PARTNERS LP	12/29/2014	12/02/2016	128,954 64	91,910 09		(37,044 55)
8,650 000	ENTERPRISE PRODUCTS PARTNERS LP	09/26/2013	12/02/2016	265,558 89	219,923 19		(45,635 70)
335 000	EQT MIDSTREAM PARTNERS LP	08/22/2013	12/02/2016	15,163 51	23,881 19		8,717 68

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						Short Term	Long Term
348 000	EQT MIDSTREAM PARTNERS LP	09/26/2013	12/02/2016	17,131 59	24,807 93		7,676 34
415 000	EQT MIDSTREAM PARTNERS LP	11/13/2014	12/02/2016	36,812 24	29,584 17		(7,228 07)
437 000	EQT MIDSTREAM PARTNERS LP	12/29/2014	12/02/2016	39,600 94	31,152 48		(8,448 46)
1,011 000	EQT MIDSTREAM PARTNERS LP	11/10/2015	12/02/2016	72,793 01	72,071 30		(721 71)
1,300 000	EQT MIDSTREAM PARTNERS LP	10/01/2015	12/02/2016	88,766 60	92,673 29		3,906 69
222 000	GENESIS ENERGY LP HOUSTON COM STK	09/11/2013	12/02/2016	11,065 55	7,642 94		(3,422 61)
558 000	GENESIS ENERGY LP HOUSTON COM STK	08/22/2013	12/02/2016	27,802 13	19,210 63		(8,591 50)
583 000	GENESIS ENERGY LP HOUSTON COM STK	12/01/2015	12/02/2016	22,877 68	20,071 32		(2,806 36)
693 000	GENESIS ENERGY LP HOUSTON COM STK	12/02/2015	12/02/2016	26,838 23	23,858 36	(2,979 87)	
694 000	GENESIS ENERGY LP HOUSTON COM STK	12/29/2014	12/02/2016	30,301 01	23,892 79		(6,408 22)
1,694 000	GENESIS ENERGY LP HOUSTON COM STK	10/01/2015	12/02/2016	66,035 68	58,320 44		(7,715 24)
1,858 000	GENESIS ENERGY LP HOUSTON COM STK	09/26/2013	12/02/2016	94,351 47	63,966 57		(30,384 90)
135 000	MAGELLAN MIDST	09/26/2013	12/02/2016	7,684 23	9,390 00		1,705 77
151 000	MAGELLAN MIDST	01/23/2014	12/02/2016	9,736 36	10,502 89		766 53
158 000	MAGELLAN MIDST	01/28/2014	12/02/2016	10,182 89	10,989 78		806 89
349 000	MAGELLAN MIDST	11/11/2014	12/02/2016	29,115 33	24,274 90		(4,840 43)
215 000	PLAINS ALL AMERICAN PIPELINE L/P	01/22/2014	12/02/2016	11,005 64	6,968 75		(4,036 89)
914 000	PLAINS ALL AMERICAN PIPELINE L/P	09/26/2013	12/02/2016	48,744 99	29,625 29		(19,119 70)
1,706 000	PLAINS ALL AMERICAN PIPELINE L/P	12/29/2014	12/02/2016	88,409 01	55,296 22		(33,112 79)
386 000	SHELL MIDSTREAM PARTNERS L P	02/22/2016	12/02/2016	14,555 02	10,620 06	(3,934 96)	
531 000	SHELL MIDSTREAM PARTNERS L P	01/13/2016	12/02/2016	19,073 25	14,609 46	(4,463 79)	
565 000	SHELL MIDSTREAM PARTNERS L P	01/04/2016	12/02/2016	23,397 61	15,544 90	(7,852 71)	

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						Short Term	Long Term
601 000	SHELL MIDSTREAM PARTNERTS L P	12/23/2015	12/02/2016	24,586 55	16,535 37	(8,051 18)	
611 000	SHELL MIDSTREAM PARTNERTS L P	12/17/2015	12/02/2016	22,399 93	16,810 50	(5,589 43)	
674 000	SHELL MIDSTREAM PARTNERTS L P	12/28/2015	12/02/2016	26,946 32	18,543 83	(8,402 49)	
1,773 000	SHELL MIDSTREAM PARTNERTS L P	05/20/2016	12/02/2016	59,806 66	48,780 73	(11,025 93)	
2,440 000	SHELL MIDSTREAM PARTNERTS L P	03/28/2016	12/02/2016	82,870 70	67,131 96	(15,738 74)	
2,127 000	SUNOCO LOGISTICS PARTNERS	07/28/2016	12/02/2016	60,917 49	49,502 30	(11,415 19)	
2,227 000	SUNOCO LOGISTICS PARTNERS	07/29/2016	12/02/2016	63,171 30	51,829 62	(11,341 68)	
58 000	WILLIAMS PARTNERS LP OKLAHOMA	08/03/2016	12/02/2016	2,143 10	2,109 79	(33 31)	
1,422 000	WILLIAMS PARTNERS LP OKLAHOMA	08/11/2016	12/02/2016	50,451 85	51,726 11	1,274 26	
1,638 000	WILLIAMS PARTNERS LP OKLAHOMA	08/15/2016	12/02/2016	59,009 77	59,583 24	573 47	
1,714 000	WILLIAMS PARTNERS LP OKLAHOMA	08/30/2016	12/02/2016	64,912 27	62,347 79	(2,564 48)	
2,001 000	WILLIAMS PARTNERS LP OKLAHOMA	08/02/2016	12/02/2016	75,729 05	72,787 59	(2,941 46)	
TOTAL PORTFOLIO				2,956,581.15	2,407,096.10	(86,144.15)	(463,340.90)

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837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
12,470 000	SYMANTEC CORP TICKER SYMC	03/14/2014	03/30/2016	253,132 27	228,971 63		(24,160 64)
430 000	3 M CO TICKER MMM	03/11/2009	08/31/2016	20,168 72	77,054 32		56,885 60
1,295 000	ALTRIA GROUP INC TICKER MO	03/11/2009	08/31/2016	21,343 93	85,561 76		64,217 83
578 000	AT&T INC TICKER T	03/11/2009	08/31/2016	13,582 71	23,554 66		9,971 95
1,682 000	AT&T INC TICKER T	11/11/2008	08/31/2016	45,974 44	68,544 88		22,570 44
3,745 000	CISCO SYSTEMS INC TICKER CSCO	09/14/2012	08/31/2016	73,495 25	117,552 98		44,057 73
780 000	EXXON MOBIL CORP TICKER XOM	09/17/2015	08/31/2016	58,298 21	67,639 11	9,340 90	
675 000	GENUINE PARTS CO TICKER GPC	03/11/2009	08/31/2016	18,143 87	69,251 87		51,108 00
680 000	HCP INC REIT TICKER HCP	02/09/2012	08/31/2016	26,220 71	26,789 58		568 87
1,170 000	HCP INC REIT TICKER HCP	03/16/2011	08/31/2016	38,233 43	46,093 83		7,860 40
4,130 000	HCP INC REIT TICKER HCP	06/29/2010	08/31/2016	114,452 70	162,707 30		48,254 60
2,065 000	INTEL CORP TICKER INTC	02/09/2012	08/31/2016	55,527 85	73,685 23		18,157 38
325 000	JOHNSON & JOHNSON TICKER JNJ	05/17/2010	08/31/2016	20,668 64	38,714 35		18,045 71
435 000	JOHNSON & JOHNSON TICKER JNJ	03/11/2009	08/31/2016	20,851 07	51,817 68		30,966 61
1,910 000	MERCK & CO INC TICKER MRK	09/29/2011	08/31/2016	62,057 43	120,233 02		58,175 59
1,065 000	NEXTERA ENERGY INC TICKER NEE	03/11/2009	08/31/2016	46,979 39	128,848 88		81,869 49

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837012017 : JOHN S. DUNN FOUNDATION *SCHAFER CULLEN*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
870 000	PHILIP MORRIS INTERNATIONAL INC TICKER PM	03/11/2009	08/31/2016	29,353 19	86,838 11		57,484 92
480 000	RAYTHEON COMPANY TICKER RTN	04/16/2012	08/31/2016	25,359 79	67,210 87		41,851 08
1,970 000	WELLTOWER INC TICKER HCN	03/11/2009	08/31/2016	47,249 21	151,737 52		104,488 31
	JOHNSON CONTROLS INTL PLC TICKER JCI	06/14/2016	09/06/2016		41 64	41 64	
3,470 000	JOHNSON CTLS INC CUSIP 478366107	06/14/2016	09/06/2016	19,880 67	19,880 67		
	TOTAL PORTFOLIO			1,010,973.48	1,712,729.89	9,382.54	692,373.87

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837015103 : JOHN S. DUNN FOUNDATION *HARVEST*
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Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
48 000	CALL - SPX 100@2225 16DEC2016 STANDARD & POORS 500 INDEX	11/25/2016	11/16/2016	62,982.50	39,260.74	(23,721.76)	
48 000	CALL - SPX 100@2225 16DEC2016 STANDARD & POORS 500 INDEX	11/25/2016	11/16/2016	62,496.00	39,260.74	(23,235.26)	
48 000	CALL - SPX 100@2300 16DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	11/25/2016	5,619.26	3,977.50	(1,641.76)	
48 000	CALL - SPX 100@2300 16DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	11/25/2016	5,619.26	3,744.00	(1,875.26)	
48 000	PUT - SPX 100@1925 16DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	11/25/2016	7,779.26	2,064.00	(5,715.26)	
48 000	PUT - SPX 100@1925 16DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	11/25/2016	7,779.26	2,297.50	(5,481.76)	
48 000	PUT - SPX 100@2050 16DEC2016 STANDARD & POORS 500 INDEX	11/25/2016	11/16/2016	8,496.00	27,740.74	19,244.74	
48 000	PUT - SPX 100@2050 16DEC2016 STANDARD & POORS 500 INDEX	11/25/2016	11/16/2016	8,742.50	27,740.74	18,998.24	
48 000	CALL - SPXW 100@2250 30DEC2016 STANDARD & POORS 500 INDEX	12/07/2016	11/16/2016	74,982.50	30,137.50	(44,845.00)	
48 000	CALL - SPXW 100@2325 30DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	12/07/2016	5,862.50	7,097.50	1,235.00	
48 000	PUT - SPXW 100@1875 30DEC2016 STANDARD & POORS 500 INDEX	11/16/2016	12/07/2016	10,182.50	1,337.50	(8,845.00)	
48 000	PUT - SPXW 100@2025 30DEC2016 STANDARD & POORS 500 INDEX	12/07/2016	11/16/2016	5,142.50	37,337.50	32,195.00	
48 000	CALL - SPXW 100@2260 06JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	11/25/2016	73,542.50	40,697.50	(32,845.00)	
48 000	CALL - SPXW 100@2270 13JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	11/25/2016	86,502.50	39,257.50	(47,245.00)	
48 000	CALL - SPXW 100@2350 06JAN2017 STANDARD & POORS 500 INDEX	11/25/2016	12/08/2016	4,182.50	6,617.50	2,435.00	
48 000	CALL - SPXW 100@2350 13JAN2017 STANDARD & POORS 500 INDEX	11/25/2016	12/08/2016	5,862.50	12,617.50	6,755.00	

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Realized Gains & Losses
837015103 : JOHN S. DUNN FOUNDATION *HARVEST*
10/17/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
48 000	PUT - SPXW 100@1950 13JAN2017 STANDARD & POORS 500 INDEX	11/25/2016	12/08/2016	14,982 50	5,657 50	(9,325 00)	
48 000	PUT - SPXW 100@1975 06JAN2017 STANDARD & POORS 500 INDEX	11/25/2016	12/08/2016	13,062 50	4,697 50	(8,365 00)	
48 000	PUT - SPXW 100@2080 13JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	11/25/2016	18,342 50	43,577 50	25,235 00	
48 000	PUT - SPXW 100@2090 06JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	11/25/2016	13,542 50	38,777 50	25,235 00	
48 000	CALL - SPX 100@2270 20JAN2017 STANDARD & POORS 500 INDEX	12/09/2016	12/07/2016	108,102 50	40,697 50	(67,405 00)	
48 000	CALL - SPX 100@2350 20JAN2017 SEARS HLDG CORP	12/07/2016	12/09/2016	5,862 50	14,297 50	8,435 00	
48 000	PUT - SPX 100@2000 20JAN2017 STANDARD & POORS 500 INDEX	12/07/2016	12/09/2016	14,022 50	9,497 50	(4,525 00)	
48 000	PUT - SPX 100@2120 20JAN2017 STANDARD & POORS 500 INDEX	12/09/2016	12/07/2016	28,422 50	46,457 50	18,035 00	
48 000	CALL - SPX 100@2290 20JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/09/2016	124,902 50	67,577 50	(57,325 00)	
48 000	CALL - SPX 100@2425 20JAN2017 SEARS HLDG CORP	12/09/2016	12/13/2016	4,422 50	7,337 50	2,915 00	
48 000	CALL - SPXW 100@2290 13JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/08/2016	97,062 50	54,137 50	(42,925 00)	
48 000	CALL - SPXW 100@2290 27JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/07/2016	121,062 50	58,937 50	(62,125 00)	
48 000	CALL - SPXW 100@2400 13JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	12/13/2016	5,622 50	6,377 50	755 00	
48 000	CALL - SPXW 100@2400 27JAN2017 STANDARD & POORS 500 INDEX	12/07/2016	12/13/2016	7,302 50	10,937 50	3,635 00	
48 000	PUT - SPX 100@2025 20JAN2017 STANDARD & POORS 500 INDEX	12/09/2016	12/13/2016	12,102 50	10,697 50	(1,405 00)	
48 000	PUT - SPX 100@2160 20JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/09/2016	38,502 50	44,537 50	6,035 00	

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Realized Gains & Losses
837015103 : JOHN S. DUNN FOUNDATION *HARVEST*
10/17/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
48 000	PUT - SPXW 100@2000 27JAN2017 STANDARD & POORS 500 INDEX	12/07/2016	12/13/2016	18,342 50	12,377 50	(5,965 00)	
48 000	PUT - SPXW 100@2050 13JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	12/13/2016	13,542 50	8,777 50	(4,765 00)	
48 000	PUT - SPXW 100@2120 27JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/07/2016	35,142 50	51,737 50	16,595 00	
48 000	PUT - SPXW 100@2160 13JAN2017 STANDARD & POORS 500 INDEX	12/13/2016	12/08/2016	27,942 50	46,937 50	18,995 00	
48 000	CALL - SPXW 100@2310 31JAN2017 STANDARD & POORS 500 INDEX	12/28/2016	12/08/2016	40,902 50	45,497 50	4,595 00	
48 000	CALL - SPXW 100@2450 31JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	12/28/2016	5,862 50	1,337 50	(4,525 00)	
48 000	PUT - SPXW 100@2000 31JAN2017 STANDARD & POORS 500 INDEX	12/08/2016	12/28/2016	19,302 50	6,617 50	(12,685 00)	
48 000	PUT - SPXW 100@2140 31JAN2017 STANDARD & POORS 500 INDEX	12/28/2016	12/08/2016	28,422 50	64,217 50	35,795 00	
TOTAL PORTFOLIO				1,252,554.04	1,022,885.96	(229,668.08)	0.00

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Realized Gains & Losses
 837010668 : JOHN S. DUNN FOUNDATION *CLEARBRIDGE MULTI CAP GROWTH*
 01/01/2016 to 12/31/2016
 Trade Date Reporting

Valuation Currency: USD
 Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
130 000	UNITEDHEALTH GROUP INC	07/01/2014	01/19/2016	10,655 72	14,677 96		4,022 24
	BROADCOM LTD	07/03/2014	02/02/2016		65 87		65 87
38 000	ADT CORPORATION	07/03/2014	02/17/2016	1,318 60	1,511 30		192 70
728 000	ADT CORPORATION	07/01/2014	02/17/2016	25,209 18	28,953 23		3,744 05
	LIBERTY MEDIA CORP S-A BRAVES	07/03/2014	04/18/2016		10 90		10 90
	LIBERTY MEDIA CORP S-C BRAVES	07/03/2014	04/18/2016		5 95		5 95
	LIBERTY MEDIA CORP SER A	07/03/2014	04/18/2016		4 57		4 57
	LIBERTY MEDIA CORP SER C	07/03/2014	04/18/2016		8 98		8 98
45 000	CITRIX SYSTEMS INC	07/01/2014	05/04/2016	2,844 43	3,627 20		782 77
74 000	L-3 COMMUNICATIONS HOLDING INC	07/01/2014	05/04/2016	8,933 08	9,925 35		992 27
131 000	COMCAST CORPORATION CL A	07/01/2014	05/05/2016	7,055 21	7,985 93		930 72
664 000	SANDISK CORP CASH PROCEEDS USD 44,820 00 STOCK PROCEEDS USD 5,840 81	07/01/2014	05/13/2016	69,871 19	50,660 81		(19,210 38)
78 000	SANDISK CORP CASH PROCEEDS USD 5,265 00 STOCK PROCEEDS USD 657 09	07/23/2014	05/13/2016	7,410 17	5,922 09		(1,488 08)
10 000	SANDISK CORP CASH PROCEEDS USD 675 00 STOCK PROCEEDS USD 73 01	07/03/2014	05/13/2016	1,066 00	748 01		(317 99)
81 000	SANDISK CORP CASH PROCEEDS USD 5,467 50 STOCK PROCEEDS USD 693 60	04/16/2015	05/13/2016	5,450 44	6,161 10		710 66
176 000	SANDISK CORP CASH PROCEEDS USD 11,880 00 STOCK PROCEEDS USD 1,533 21	08/18/2015	05/13/2016	10,028 59	13,413 21	3,384 62	
89 000	SANDISK CORP CASH PROCEEDS USD 6,007 50 STOCK PROCEEDS USD 766 61	01/14/2015	05/13/2016	7,158 74	6,774 11		(384 63)
	WESTERN DIGITAL CORP	05/13/2016	05/13/2016		3 42	3 42	

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Realized Gains & Losses

837010668 : JOHN S. DUNN FOUNDATION *CLEARBRIDGE MULTI CAP GROWTH*

01/01/2016 to 12/31/2016

Trade Date Reporting

Valuation Currency: USD
 Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
1 000	LIBERTY MED CORP SER C SUB RIGHTS	05/23/2016	06/07/2016		1 89	1 89	
1 000	LIBERTY MED CORP SER C SUB RIGHTS	05/23/2016	06/07/2016		1 89	1 89	
11 000	LIBERTY MED CORP SER C SUB RIGHTS	05/23/2016	06/07/2016		20 77	20 77	
23 000	LIBERTY MED CORP SER C SUB RIGHTS	05/23/2016	06/07/2016		43 43	43 43	
1 000	COMMERCEHUB INC-SERIES A	07/03/2014	08/04/2016	4 78	13 62		8 84
17 000	COMMERCEHUB INC-SERIES A	07/01/2014	08/04/2016	166 16	231 51		65 35
1 000	COMMERCEHUB INC-SERIES C	07/03/2014	08/04/2016	9 58	13 59		4 01
35 000	COMMERCEHUB INC-SERIES C	07/01/2014	08/04/2016	333 42	475 77		142 35
	JOHNSON CONTROLS INTL PLC	07/03/2014	09/06/2016		22 98		22 98
	ADIANT PLC	10/28/2016	10/28/2016		26 65	26 65	
149 000	ADIANT PLC	10/28/2016	11/01/2016	6,941 17	6,708 01	(233 16)	
2 000	LIBERTY EXPEDIA HOLD SER A	07/03/2014	11/14/2016	56 57	80 16		23 59
70 000	LIBERTY EXPEDIA HOLD SER A	07/01/2014	11/14/2016	1,968 39	2,805 75		837 36
	LIONS GATE ENTMTNT CORP CL B	12/12/2016	12/12/2016		8 71	8 71	
11 000	STARZ SERIES A	07/03/2014	12/12/2016	329 67	198 00		(131 67)
302 000	STARZ SERIES A	07/01/2014	12/12/2016	9,182 79	5,436 00		(3,746 79)
	TOTAL PORTFOLIO			175,993.88	166,548.72	3,258.22	(12,703.38)

Realized Gains & Losses
837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
113 000	SVB FINL GROUP	07/01/2014	02/24/2016	13,330 72	9,114 55		(4,216 17)
107 000	MONOTYPE IMAGING HOLDINGS INC	07/01/2014	03/10/2016	3,070 27	2,501 25		(569 02)
51 000	ORBITAL ATK INC	07/01/2014	04/04/2016	3,437 89	4,436 59		998 70
194 000	MONOTYPE IMAGING HOLDINGS INC	07/01/2014	04/15/2016	5,566 66	4,482 21		(1,084 45)
158 000	TREX CO INC	07/01/2014	04/15/2016	4,649 83	7,771 53		3,121 70
120 000	ACORDA THERAPEUTICS INC COM	07/01/2014	04/29/2016	4,089 68	3,095 16		(994 52)
141 000	COPART INC COM	07/01/2014	04/29/2016	5,156 13	6,027 62		871 49
72 000	FEICO COM STK ***DELISTED***	07/01/2014	04/29/2016	6,645 85	6,401 75		(244 10)
54 000	HUBSPOT INC	10/10/2014	04/29/2016	1,568 42	2,393 72		825 30
436 000	OPOWER INC	09/03/2014	05/03/2016	7,217 63	4,503 91		(2,713 72)
62 000	FEICO COM STK ***DELISTED***	07/01/2014	05/04/2016	5,722 82	5,476 74		(246 08)
79 000	CASEYS GEN STORES INC	07/01/2014	05/09/2016	5,590 69	9,057 21		3,466 52
49 000	ORBITAL ATK INC	07/01/2014	05/09/2016	3,303 07	4,270 25		967 18
155 000	TREX CO INC	07/01/2014	05/09/2016	4,561 54	7,187 19		2,625 65
90 000	MONOTYPE IMAGING HOLDINGS INC	07/01/2014	05/24/2016	2,582 47	2,108 22		(474 25)
131 000	MONOTYPE IMAGING HOLDINGS INC	07/01/2014	05/25/2016	3,758 93	3,150 48		(608 45)
366 000	MONOTYPE IMAGING HOLDINGS INC	07/01/2014	06/03/2016	10,502 04	8,746 47		(1,755 57)
1 000	CVENT INC	04/30/2015	06/29/2016	26 74	35 73		8 99
9 000	CVENT INC	07/03/2014	06/29/2016	262 08	321 56		59 48
373 000	CVENT INC	07/01/2014	06/29/2016	11,088 21	13,327 08		2,238 87
17 000	MARKETO INC	04/23/2015	06/29/2016	480 69	589 72		109 03
103 000	MARKETO INC	11/03/2015	06/29/2016	3,066 92	3,572 99	506 07	
127 000	MARKETO INC	05/09/2016	06/29/2016	2,754 00	4,405 53	1,651 53	
201 000	MARKETO INC	02/17/2015	06/29/2016	5,623 56	6,972 54		1,348 98
203 000	MARKETO INC	06/10/2015	06/29/2016	5,889 58	7,041 92		1,152 34
811 000	MARKETO INC	07/01/2014	06/29/2016	24,113 79	28,132 97		4,019 18

Realized Gains & Losses
837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD

Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
39 000	MEDIDATA SOLUTIONS INC	07/01/2014	07/21/2016	1,708 73	2,041 02		332 29
4 000	FEICO COM STK	07/03/2014	07/26/2016	368 08	424 83		56 75
52 000	***DELISTED***						
52 000	FEICO COM STK	02/17/2015	07/26/2016	4,187 60	5,522 74		1,335 14
55 000	***DELISTED***						
55 000	FEICO COM STK	09/30/2014	07/26/2016	4,264 71	5,841 36		1,576 65
378 000	***DELISTED***						
378 000	FEICO COM STK	07/01/2014	07/26/2016	34,890 72	40,146 08		5,255 36
134 000	NOODLES & COMPANY CLASS A	10/30/2014	07/26/2016	2,915 84	1,146 92		(1,768 92)
156 000	NOODLES & COMPANY CLASS A	12/17/2014	07/26/2016	4,025 46	1,335 22		(2,690 24)
348 000	NOODLES & COMPANY CLASS A	10/14/2014	07/26/2016	7,336 88	2,978 57		(4,358 31)
154 000	RED ROBIN GOURM	04/19/2016	08/16/2016	9,885 06	7,972 68	(1,912 38)	
109 000	CHART INDUSTRIES INC	07/01/2014	08/24/2016	9,125 14	3,399 47		(5,725 67)
35 000	ENVESTNET INC	07/01/2014	08/24/2016	1,718 36	1,375 65		(342 71)
243 000	INSULET CORP	07/01/2014	08/24/2016	9,820 02	10,442 94		622 92
189 000	CORE-MARK HOLDING COMPANY INC	09/03/2014	08/29/2016	4,835 91	7,912 23		3,076 32
29 000	GENTHERM INC	07/21/2015	09/08/2016	1,410 96	945 90	(1,016 34)	(465 06)
62 000	GENTHERM INC	11/03/2015	09/08/2016	3,038 62	2,022 28		
63 000	GENTHERM INC	08/24/2016	09/08/2016	2,094 51	2,054 89	(39 62)	
70 000	GENTHERM INC	01/27/2016	09/08/2016	2,807 04	2,283 22	(523 82)	
86 000	GENTHERM INC	07/30/2015	09/08/2016	4,252 35	2,805 10		(1,447 25)
88 000	GENTHERM INC	02/16/2016	09/08/2016	3,541 21	2,870 33	(670 88)	
99 000	GENTHERM INC	08/27/2015	09/08/2016	4,403 74	3,229 12		(1,174 62)
131 000	GENTHERM INC	07/09/2015	09/08/2016	6,597 04	4,272 88		(2,324 16)
94 000	IMPERVA INC	07/01/2014	10/06/2016	2,508 77	4,997 87		2,489 10
57 000	BALCHEM CORP CL B	07/31/2014	10/11/2016	2,819 94	4,449 49		1,629 55
	ASTRONICS CORP CL B NON TRANS	12/14/2015	10/18/2016		28 60	28 60	
150 000	CHART INDUSTRIES INC	07/01/2014	10/28/2016	12,557 54	4,509 13		(8,048 41)

837010674 : JOHN S. DUNN FOUNDATION*CLEARBRIDGE SMALL CAP GROWTH*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
59 000	OSI SYSTEMS INC	07/01/2014	10/28/2016	3,990 00	4,254 11		264 11
46 000	CHART INDUSTRIES INC	07/01/2014	11/02/2016	3,850 98	1,305 91		(2,545 07)
8 000	CHART INDUSTRIES INC	07/03/2014	11/07/2016	662 00	236 97		(425 03)
13 000	CHART INDUSTRIES INC	09/30/2014	11/07/2016	814 57	385 09		(429 48)
31 000	CHART INDUSTRIES INC	07/01/2014	11/07/2016	2,595 22	918 27		(1,676 95)
15 000	CHART INDUSTRIES INC	06/10/2015	11/08/2016	496 78	443 13		(53 65)
50 000	CHART INDUSTRIES INC	09/30/2014	11/08/2016	3,132 95	1,477 09		(1,655 86)
48 000	TENNANT CO	07/01/2014	11/15/2016	3,688 81	3,437 67		(251 14)
746 000	TETRA TECHNOLOGIES INC	07/01/2014	11/17/2016	8,913 95	4,093 36		(4,820 59)
107 000	ULTRATECH INC COM	07/01/2014	11/17/2016	2,423 35	2,468 44		45 09
140 000	ULTRATECH INC COM	07/01/2014	11/18/2016	3,170 73	3,257 26		86 53
7 000	ULTRATECH INC COM	09/10/2014	11/28/2016	179 62	164 78		(14 84)
233 000	ULTRATECH INC COM	07/01/2014	11/28/2016	5,277 01	5,484 67		207 66
258 000	LIVEPERSON INC COM STK	07/01/2014	12/09/2016	2,695 25	2,116 17		(579 08)
54 000	TENNANT CO	07/01/2014	12/09/2016	4,149 92	4,107 31		(42 61)
111 000	WESTERN ALLIANCE BANCORP	07/01/2014	12/09/2016	2,708 52	5,525 81		2,817 29
35 000	XPO LOGISTICS INC	07/01/2014	12/09/2016	1,011 78	1,682 33		670 55
TOTAL PORTFOLIO				334,935.88	321,491.78	(1,976.84)	(11,467.26)

Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
20 000	BIOMED REALTY TR	01/13/2015	01/28/2016	464 94	476 48		11 54
70 000	BIOMED REALTY TR	01/13/2015	01/28/2016	1,626 50	1,667 67		41 17
80 000	BIOMED REALTY TR	01/13/2015	01/28/2016	1,858 79	1,905 91		47 12
150 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,486 98	3,573 59		86 61
150 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,470 48	3,573 60		103 12
150 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,478 10	3,573 59		95 49
160 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,708 19	3,811 82		103 63
160 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,706 01	3,811 82		105 81
160 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,706 00	3,811 82		105 82
160 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,719 29	3,811 82		92 53
160 000	BIOMED REALTY TR	01/13/2015	01/28/2016	3,706 35	3,811 82		105 47
290 000	BIOMED REALTY TR	01/13/2015	01/28/2016	6,723 39	6,908 93		185 54
10 000	HCP INC REIT	01/25/2010	02/16/2016	267 25	266 33		(0 92)
30 000	HCP INC REIT	01/27/2015	02/16/2016	1,421 82	798 99		(622 83)
40 000	HCP INC REIT	06/12/2013	02/16/2016	1,802 81	1,065 32		(737 49)
100 000	HCP INC REIT	06/04/2013	02/16/2016	4,706 39	2,663 29		(2,043 10)
290 000	HCP INC REIT	01/27/2010	02/16/2016	7,523 51	7,723 54		200 03
330 000	HCP INC REIT	01/26/2010	02/16/2016	8,593 87	8,788 86		194 99
312 000	NATIONAL RETAIL PPTY INC REIT	01/27/2010	03/21/2016	5,742 62	14,088 67		8,346 05
364 000	NATIONAL RETAIL PPTY INC REIT	01/26/2010	03/21/2016	6,820 81	16,436 79		9,615 98
22 000	AGREE REALTY CORP REIT	01/13/2015	03/31/2016	696 30	849 66		153 36
60 000	AGREE REALTY CORP REIT	01/13/2015	03/31/2016	1,896 21	2,317 24		421 03
106 000	AGREE REALTY CORP REIT	01/14/2015	03/31/2016	3,449 54	4,093 80		644 26
120 000	AGREE REALTY CORP REIT	01/13/2015	03/31/2016	3,794 26	4,634 49		840 23
181 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT	01/27/2010	03/31/2016	10,788 96	16,460 95		5,671 99

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Realized Gains & Losses
837012030 : JOHN S. DUNN FOUNDATION *FORWARD*
01/01/2016 to 12/31/2016
Trade Date Reporting

Valuation Currency: USD
Sort Order: Closing Date

Shares or Face Value	Security Description	Purchase Date	Sale Date	Cost	Proceeds	Gain (Loss)	
						Short Term	Long Term
184 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT	01/26/2010	03/31/2016	11,047 66	16,733 79		5,686 13
33 000	AMER CMPS COMM	01/13/2015	03/31/2016	1,397 61	1,552 34		154 73
41 000	AMER CMPS COMM	01/12/2015	03/31/2016	1,740 67	1,928 65		187 98
80 000	AMER CMPS COMM	01/13/2015	03/31/2016	3,393 33	3,763 22		369 89
80 000	AMER CMPS COMM	01/13/2015	03/31/2016	3,396 41	3,763 22		366 81
90 000	AMER CMPS COMM	01/13/2015	03/31/2016	3,818 25	4,233 62		415 37
90 000	AMER CMPS COMM	01/13/2015	03/31/2016	3,814 65	4,233 62		418 97
379 000	AMERICAN TOWER	10/07/2015	03/31/2016	35,561 91	38,799 73	3,237 82	
42 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT	10/12/2012	03/31/2016	1,069 30	1,757 03		687 73
82 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT	10/15/2012	03/31/2016	2,096 99	3,430 41		1,333 42
160 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT	10/15/2012	03/31/2016	4,106 19	6,693 45		2,587 26
170 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT	10/15/2012	03/31/2016	4,366 47	7,111 79		2,745 32
170 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT	10/15/2012	03/31/2016	4,367 13	7,111 79		2,744 66
34 000	AVALONBAY COMMUNITIES INC	01/27/2010	03/31/2016	2,629 58	6,452 82		3,823 24
131 000	AVALONBAY COMMUNITIES INC	01/26/2010	03/31/2016	10,129 71	24,862 34		14,732 63
123 000	BOSTON PROPERTIES INC MASSACH COM REIT	01/26/2010	03/31/2016	8,002 60	15,605 44		7,602 84
135 000	BOSTON PROPERTIES INC MASSACH COM REIT	01/27/2010	03/31/2016	8,698 03	17,127 93		8,429 90
80 000	BRIXMOR PPTY GROUP INC	01/09/2015	03/31/2016	2,091 22	2,042 60		(48 62)
108 000	BRIXMOR PPTY GROUP INC	01/12/2015	03/31/2016	2,854 77	2,757 51		(97 26)
127 000	BRIXMOR PPTY GROUP INC	01/09/2015	03/31/2016	3,327 26	3,242 62		(84 64)
210 000	BRIXMOR PPTY GROUP INC	01/12/2015	03/31/2016	5,551 05	5,361 81		(189 24)
280 000	BRIXMOR PPTY GROUP INC	01/12/2015	03/31/2016	7,401 26	7,149 08		(252 18)

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						Short Term	Long Term
280 000	BRIXMOR PPTY GROUP INC	01/12/2015	03/31/2016	7,405 52	7,149 08		(256 44)
80 000	CROWN CASTLE INTL CORP	01/05/2015	03/31/2016	6,315 60	6,931 30		615 70
84 000	CROWN CASTLE INTL CORP	01/05/2015	03/31/2016	6,626 40	7,277 86		651 46
124 000	CROWN CASTLE INTL CORP	01/05/2015	03/31/2016	9,789 33	10,743 51		954 18
135 000	CROWN CASTLE INTL CORP	01/05/2015	03/31/2016	10,655 14	11,696 56		1,041 42
922 000	CUBESMART REIT	10/06/2015	03/31/2016	25,454 76	30,685 89	5,231 13	
143 000	DIGITAL REALTY TRUST INC	01/27/2010	03/31/2016	6,914 31	12,611 78		5,697 47
168 000	DIGITAL REALTY TRUST INC	01/26/2010	03/31/2016	8,212 58	14,816 64		6,604 06
43 000	EASTGROUP PROPERTIES INC COM REIT	01/25/2010	03/31/2016	1,571 06	2,591 50		1,020 44
269 000	EASTGROUP PROPERTIES INC COM REIT	01/26/2010	03/31/2016	9,885 23	16,211 96		6,326 73
1 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	38 41	41 61		3 20
40 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,536 59	1,663 81		127 22
40 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,540 83	1,663 81		122 98
44 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,699 05	1,830 19		131 14
50 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,924 56	2,079 76		155 20
50 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,923 55	2,079 76		156 21
50 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	1,920 97	2,079 76		158 79
90 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	3,470 72	3,743 57		272 85
100 000	EDUCATION REALTY TRUST INC	01/14/2015	03/31/2016	3,860 20	4,159 53		299 33
191 000	ENTERTAINMENT PROPERTIES TRUST	01/27/2010	03/31/2016	5,961 56	12,722 84		6,761 28
277 000	ENTERTAINMENT PROPERTIES TRUST	12/28/2011	03/31/2016	11,698 12	18,451 46		6,753 34
10 000	FEDERAL REALTY INVESTMENT TRUST	01/25/2010	03/31/2016	655 27	1,560 95		905 68
65 000	FEDERAL REALTY INVESTMENT TRUST	01/27/2010	03/31/2016	4,207 48	10,146 14		5,938 66
180 000	FEDERAL REALTY INVESTMENT TRUST	01/26/2010	03/31/2016	11,821 30	28,097 03		16,275 73
51 000	FIRST INDUSTRIAL REALTY TRUST COM REIT	01/14/2015	03/31/2016	1,126 45	1,162 91		36 46

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						Short Term	Long Term
150 000	FIRST INDUSTRIAL REALTY TRUST COM REIT	01/14/2015	03/31/2016	3,316 36	3,420 36		104 00
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT	01/14/2015	03/31/2016	3,757 12	3,876 41		119 29
170 000	FIRST INDUSTRIAL REALTY TRUST COM REIT	01/14/2015	03/31/2016	3,754 93	3,876 41		121 48
395 000	FIRST INDUSTRIAL REALTY TRUST COM REIT	01/14/2015	03/31/2016	8,729 64	9,006 95		277 31
3 000	GRAMERCY PROPERTY TRUST	10/17/2014	03/31/2016	22 00	25 26		3 26
149 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,107 29	1,254 76		147 47
210 000	GRAMERCY PROPERTY TRUST	10/10/2014	03/31/2016	1,528 77	1,768 45		239 68
213 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,574 58	1,793 72		219 14
213 000	GRAMERCY PROPERTY TRUST	10/17/2014	03/31/2016	1,572 88	1,793 72		220 84
213 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,572 50	1,793 72		221 22
213 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,569 64	1,793 72		224 08
223 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,633 74	1,877 93		244 19
223 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,633 52	1,877 93		244 41
223 000	GRAMERCY PROPERTY TRUST	10/14/2014	03/31/2016	1,630 72	1,877 93		247 21
1,084 000	GRAMERCY PROPERTY TRUST	10/17/2014	03/31/2016	7,965 32	9,128 60	(684 37)	1,163 28
924 000	HOSPITALITY PROPERTIES TRUST	10/06/2015	03/31/2016	25,283 20	24,598 83		
745 000	HOST HOTELS & RESORTS INC COM REIT	01/27/2010	03/31/2016	8,156 26	12,420 89		4,264 63
986 000	HOST HOTELS & RESORTS INC COM REIT	01/26/2010	03/31/2016	10,943 12	16,438 92		5,495 80
16 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	633 04	545 66		(87 38)
76 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	3,012 57	2,591 92		(420 65)
180 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	7,122 51	6,138 77		(983 74)
180 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	7,123 79	6,138 77		(985 02)
190 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	7,525 43	6,479 81		(1,045 62)

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						Short Term	Long Term
190 000	IRON MOUNTAIN INC	01/08/2015	03/31/2016	7,529 27	6,479 81		(1,049 46)
54 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	1,593 35	1,486 96		(106 39)
61 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	1,798 89	1,679 73		(119 16)
120 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	3,539 75	3,304 35		(235 40)
120 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	3,540 14	3,304 35		(235 79)
120 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	3,539 85	3,304 35		(235 50)
120 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	3,539 91	3,304 35		(235 56)
130 000	KITE REALTY GROUP TRUST	01/08/2015	03/31/2016	3,835 57	3,579 72		(255 85)
45 000	LTC PROPERTIES INC COM REIT	01/25/2010	03/31/2016	1,070 15	2,045 32		975 17
317 000	LTC PROPERTIES INC COM REIT	01/26/2010	03/31/2016	7,360 86	14,408 13		7,047 27
48 000	NATIONAL RETAIL PTY INC REIT	01/27/2010	03/31/2016	883 48	2,226 79		1,343 31
180 000	NATIONAL RETAIL PTY INC REIT	06/04/2013	03/31/2016	6,159 16	8,350 48		2,191 32
946 000	NORTHSTAR REALTY FINANCE CORP DELISTED	10/07/2015	03/31/2016	22,858 62	12,489 29	(10,369 33)	
36 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	951 67	755 00		(196 67)
46 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	1,213 69	964 73		(248 96)
60 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	1,585 75	1,258 33		(327 42)
80 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,113 80	1,677 77		(436 03)
80 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,114 34	1,677 77		(436 57)
80 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,113 92	1,677 77		(436 15)
80 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,113 12	1,677 77		(435 35)
80 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,113 76	1,677 77		(435 99)
90 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,379 05	1,887 49		(491 56)
90 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,378 19	1,887 49		(490 70)
100 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,642 87	2,097 21		(545 66)
110 000	OUTFRONT MEDIA INC	01/07/2015	03/31/2016	2,902 51	2,306 93		(595 58)

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						Short Term	Long Term
33 000	RMR GROUP INC CL A	12/14/2015	03/31/2016	392 37	824 41	432 04	
51 000	SIMON PROPERTY GROUP INC	01/27/2010	03/31/2016	3,456 80	10,591 58		7,134 78
94 000	SIMON PROPERTY GROUP INC	01/27/2010	03/31/2016	6,410 05	19,521 73		13,111 68
219 000	SIMON PROPERTY GROUP INC	01/26/2010	03/31/2016	14,903 87	45,481 47		30,577 60
11 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	249 89	258 88		8 99
99 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	2,239 51	2,329 92		90 41
160 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	3,626 58	3,765 55		138 97
170 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	3,851 48	4,000 90		149 42
170 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	3,846 06	4,000 90		154 84
170 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	3,845 70	4,000 90		155 20
170 000	TERRENO REALTY CORP	01/16/2015	03/31/2016	3,845 79	4,000 90		155 11
38 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	03/31/2016	1,237 34	1,317 35		80 01
112 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	03/31/2016	3,662 94	3,882 72		219 78
170 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	03/31/2016	5,547 17	5,893 41		346 24
73 000	VENTAS INC REIT	01/27/2010	03/31/2016	2,732 27	4,637 81		1,905 54
233 000	VENTAS INC REIT	01/26/2010	03/31/2016	8,692 93	14,802 89		6,109 96
6 000	VORNADO REALTY TRUST REIT	12/31/2014	03/31/2016	643 16	566 98		(76 18)
20 000	VORNADO REALTY TRUST REIT	06/10/2014	03/31/2016	1,915 86	1,889 95		(25 91)
82 000	VORNADO REALTY TRUST REIT	11/13/2013	03/31/2016	6,555 09	7,748 78		1,193 69
150 000	VORNADO REALTY TRUST REIT	12/31/2014	03/31/2016	16,080 33	14,174 60		(1,905 73)
11 000	WEINGARTEN REALTY INVESTORS F COM REIT	01/27/2010	03/31/2016	210 48	412 77		202 29
13 000	WEINGARTEN REALTY INVESTORS F COM REIT	01/25/2010	03/31/2016	257 37	487 81		230 44
600 000	WEINGARTEN REALTY INVESTORS F COM REIT	01/26/2010	03/31/2016	11,734 36	22,514 50		10,780 14

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						Short Term	Long Term
54 000	WELLTOWER INC	01/25/2010	03/31/2016	1,979 20	3,746 06		1,766 86
302 000	WELLTOWER INC	01/26/2010	03/31/2016	10,997 61	20,950 22		9,952 61
140 000	WEYERHAEUSER CO	06/10/2014	03/31/2016	4,356 56	4,348 67		(7 89)
391 000	WEYERHAEUSER CO	11/14/2013	03/31/2016	11,699 19	12,145 21		446 02
465 000	WEYERHAEUSER CO	11/14/2013	03/31/2016	13,892 57	14,443 79		551 22
10 000	DIGITAL REALTY TRUST INC	06/10/2014	07/13/2016	578 84	1,094 53		515 69
35 000	DIGITAL REALTY TRUST INC	01/27/2015	07/13/2016	2,590 36	3,830 83		1,240 47
160 000	DIGITAL REALTY TRUST INC	06/12/2013	07/13/2016	9,451 26	17,512 42		8,061 16
187 000	DIGITAL REALTY TRUST INC	01/27/2010	07/13/2016	9,041 80	20,467 64		11,425 84
35 000	AGREE REALTY CORP REIT	01/14/2015	10/14/2016	1,132 66	1,639 03		506 37
25 000	ALEXANDRIA REAL ESTATE EQUITIE COM REIT	01/27/2010	10/14/2016	1,472 63	2,612 97		1,140 34
21 000	AMER CMPS COMM	01/13/2015	10/14/2016	880 99	1,035 76		154 77
28 000	AMERICAN TOWER	10/07/2015	10/14/2016	2,627 27	3,185 13		557 86
29 000	BRIXMOR PPTY GROUP INC	01/12/2015	10/14/2016	766 02	781 06		15 04
28 000	EASTGROUP PROPERTIES INC COM REIT	01/26/2010	10/14/2016	1,028 21	1,940 07		911 86
13 000	GAMING AND LEISURE	10/06/2016	10/14/2016	416 27	427 21	10 94	
27 000	LTC PROPERTIES INC COM REIT	01/26/2010	10/14/2016	619 58	1,357 28		737 70
76 000	NORTHSTAR REALTY FINANCE CORP DELISTED	10/07/2015	10/14/2016	1,836 42	1,003 88		(832 54)
51 000	TERRENO REALTY CORP	01/16/2015	10/14/2016	1,150 79	1,330 90		180 11
25 000	THE GEO GROUP INC BOCA RATON REIT	01/27/2015	10/14/2016	1,047 52	584 66		(462 86)
60 000	THE GEO GROUP INC BOCA RATON REIT	06/10/2014	10/14/2016	1,987 18	1,403 18		(584 00)
92 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	10/14/2016	2,969 32	2,151 55		(817 77)

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						Short Term	Long Term
100 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	10/14/2016	3,223.48	2,338.64		(884.84)
110 000	THE GEO GROUP INC BOCA RATON REIT	11/14/2013	10/14/2016	3,540.05	2,572.50		(967.55)
34 000	VENTAS INC REIT	01/27/2010	10/14/2016	1,272.56	2,278.45		1,005.89
37 000	VORNADO REALTY TRUST REIT	12/31/2014	10/14/2016	3,966.14	3,540.77		(425.37)
24 000	WELLTOWER INC	01/26/2010	10/14/2016	873.31	1,674.98		801.67
107 000	SIMON PROPERTY GROUP INC	01/27/2010	11/08/2016	7,252.51	19,561.06		12,308.55
	GRAMERCY PROPERTY TRUST	12/30/2016	12/30/2016		17.97	17.97	
TOTAL PORTFOLIO				785,864.71	1,051,953.05	(2,123.80)	268,212.14

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						Short Term	Long Term
21 000	ABBOTT LABORATORIES	01/09/2013	01/19/2016	697 97	849 41		151 44
1,461 000	ABBOTT LABORATORIES	07/27/2012	01/19/2016	46,564 77	59,094 75		12,529 98
1,073 000	ABBOTT LABORATORIES	01/09/2013	01/20/2016	35,662 98	42,383 69		6,720 71
1,174 000	ABBOTT LABORATORIES	01/09/2013	02/29/2016	39,019 89	45,788 40		6,768 51
1,927 000	ABBOTT LABORATORIES	01/09/2013	03/01/2016	64,047 12	75,328 25		11,281 13
66 000	ABBOTT LABORATORIES	07/11/2013	04/29/2016	2,335 99	2,578 24		242 25
413 000	ABBOTT LABORATORIES	02/13/2013	04/29/2016	14,251 64	16,133 53		1,881 89
465 000	ABBOTT LABORATORIES	06/25/2013	04/29/2016	16,369 91	18,164 87		1,794 96
712 000	ABBOTT LABORATORIES	10/01/2013	04/29/2016	24,005 44	27,813 75		3,808 31
742 000	ABBOTT LABORATORIES	01/09/2013	04/29/2016	24,661 63	28,988 56		4,326 93
919 000	ABBOTT LABORATORIES	01/09/2013	04/29/2016	30,544 53	35,900 04		5,355 51
885 000	ABBOTT LABORATORIES	10/01/2013	05/02/2016	29,838 22	34,226 63		4,388 41
1,473 000	ABBOTT LABORATORIES	10/02/2013	05/02/2016	49,690 33	56,967 03		7,276 70
448 000	FASTENAL CO	02/13/2013	07/18/2016	23,243 63	19,334 89		(3,908 74)
35 000	FASTENAL CO	" 02/13/2013	07/19/2016	1,779 30	1,484 24		(295 06)
122 000	FASTENAL CO	02/13/2013	07/19/2016	6,329 74	5,173 63		(1,156 11)
896 000	FASTENAL CO	02/13/2013	07/19/2016	46,487 26	38,113 21		(8,374 05)
7 000	FASTENAL CO	" 02/13/2013	07/20/2016	355 86	298 34		(57 52)
123 000	FASTENAL CO	06/25/2013	07/20/2016	5,607 95	5,242 18		(365 77)
230 000	FASTENAL CO	01/15/2014	07/20/2016	10,570 16	9,802 45		(767 71)
713 000	FASTENAL CO	01/15/2014	07/20/2016	32,767 48	30,358 51		(2,408 97)
72 000	FASTENAL CO	01/15/2014	07/21/2016	3,308 92	3,061 01		(247 91)
254 000	FASTENAL CO	01/16/2014	07/21/2016	11,801 30	10,658 31		(1,142 99)
361 000	FASTENAL CO	01/15/2014	07/21/2016	16,590 55	15,148 24		(1,442 31)
396 000	FASTENAL CO	01/16/2014	07/22/2016	18,398 87	16,501 79		(1,897 08)
464 000	FASTENAL CO	01/16/2014	07/22/2016	21,558 28	19,304 99		(2,253 29)
11 000	FASTENAL CO	" 02/13/2013	09/09/2016	581 42	460 01		(121 41)

If Wash sale reporting rules apply to this sale

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						Short Term	Long Term
99 000	FASTENAL CO	01/16/2014	09/09/2016	4,599 72	4,140 09		(459 63)
780 000	FASTENAL CO	"	09/09/2016	41,227 81	32,230 37		(8,997 44)
267 000	FASTENAL CO	"	09/12/2016	14,112 60	10,857 91		(3,254 69)
948 000	FASTENAL CO	03/23/2015	09/12/2016	40,084 66	38,551 66		(1,533 00)
173 000	FASTENAL CO	03/24/2015	09/13/2016	7,363 23	6,994 89		(368 34)
909 000	FASTENAL CO	03/23/2015	09/13/2016	38,435 61	36,896 14		(1,539 47)
1,070 000	FASTENAL CO	03/24/2015	09/13/2016	45,541 34	43,431 10		(2,110 24)
14 000	APPLE INC	07/11/2013	11/07/2016	853 68	1,539 24		685 56
91 000	APPLE INC	02/13/2013	11/07/2016	6,085 04	10,005 01		3,919 97
175 000	APPLE INC	06/25/2013	11/07/2016	10,105 50	19,240 41		9,134 91
420 000	APPLE INC	03/02/2012	11/07/2016	32,712 94	46,176 98		13,464 04
2,608 000	APPLE INC	02/09/2012	11/07/2016	184,670 21	286,737 09		102,066 88
26 000	PRICELINE GRP INC	09/18/2014	12/22/2016	31,122 04	38,607 41		7,485 37
69 000	PRICELINE GRP INC	06/12/2014	12/22/2016	86,720 81	102,458 11		15,737 30
TOTAL PORTFOLIO				1,120,706.33	1,297,025.36	0.00	176,319.03

If Wash sale reporting rules apply to this sale

John S Dunn Foundation
December 31, 2016
Portfolio Value and Cost Basis

	<u>Basis</u>	<u>FMV</u>
Cash and Equivalents		
Bank Deposits	\$ 5,074,479.23	\$ 5,074,479.23
Currencies	\$ 178,465.00	178,465.00
Money Market Funds	354,805.10	354,805.10
	\$ 5,607,749.33	\$ 5,607,749.33
US and State Government Obligations		
Treasury Notes	\$ -	\$ -
Government Bonds	\$ -	\$ -
US Gov Agencies	-	-
	\$ -	\$ -
Equities		
Common Stocks	\$ 33,973,826.32	\$ 38,162,576.66
PTP Cumulative Basis Adjustment	\$ (587,078.00)	
Call Options	(251,193.00)	(48,000.00)
Exchange Traded Funds	12,639,202.41	14,308,249.85
Mutual Funds	2,069,561.29	1,820,633.15
Put Options	(147,512.04)	(163,680.00)
Other		-
	\$ 47,696,806.98	\$ 54,079,779.66
Corporate Bonds		
Asset Backed Securities		
Convertible Corporate Bonds	-	-
Corporate Notes	2,410,730.00	2,077,340.00
Corporate Bonds	-	-
Foreign Debt Secs	606,250.00	518,850.00
Medium Term Notes	537,850.00	505,795.00
High Yield Bonds	-	-
Fixed Income Mutual Funds	3,225,620.22	3,076,140.00
Supranational Bonds	-	-
Fixed Income ETFS	-	-
	\$ 6,780,450.22	\$ 6,178,125.00
Alternative Investments	\$ 15,339,558.80	\$ 17,402,306.91
Corinova	\$ 250,000.00	\$ 250,000.00
	\$ 75,674,565.33	\$ 83,517,960.90
<i>Total Investments per MS Statement</i>	<i>\$ 72,631,673.00</i>	<i>\$ 83,267,960.90</i>
Alternative Investment Basis Not on MS Stmt	3,379,970.33	
Corinova Program Investment not on MS Stmt	250,000.00	250,000.00
MLP Cumulative Basis Adjustment	(587,078.00)	
	\$ 75,674,565.33	\$ 83,517,960.90
Unexplained Difference	\$ -	\$ -

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM Mkt	% Port.
SHORT TERM HOLDINGS												
CASH AND CASH ALTERNATIVES												
BANK DEPOSITS*												
71,062.510	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			06/12/2015	71,062.51 71,062.51	71,062.51		0.07			0.02 0.02	0.09
245,004.150	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			12/29/2014	245,004.15 245,004.15	245,004.15		0.27			0.02 0.02	0.29
188,282.170	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			04/08/2015	188,282.17 188,282.17	188,282.17		0.21			0.02 0.02	0.23
73,520.110	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			04/07/2015	73,520.11 73,520.11	73,520.11		0.08			0.02 0.02	0.09
155,886.240	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			10/13/2016	155,886.24 155,886.24	155,886.24		0.17			0.02 0.02	0.19
19,284.730	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			04/07/2015	19,284.73 19,284.73	19,284.73		0.03			0.02 0.02	0.02
54,752.870	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			08/23/2016	54,752.87 54,752.87	54,752.87		0.06			0.02 0.02	0.07
885,288.050	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			10/13/2016	885,288.05 885,288.05	885,288.05		0.97			0.02 0.02	1.06
27,339.620	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			10/02/2013	27,339.62 27,339.62	27,339.62		0.03			0.02 0.02	0.03
172,122.960	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			04/07/2015	172,122.96 172,122.96	172,122.96		0.19			0.02 0.02	0.21
139,244.150	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			06/30/2015	139,244.15 139,244.15	139,244.15		0.16			0.02 0.02	0.17
13,417.620	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			10/12/2016	13,417.62 13,417.62	13,417.62		0.02			0.02 0.02	0.02

Shares in Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM	% Port
13,537,490	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			02/04/2014	13,537.49 13,537.49	13,537.49		0.02			0.02	0.02
0.130	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			11/21/2016	0.13 0.13	0.13					0.02	0.00
245,004.160	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			12/29/2014	245,004.16 245,004.16	245,004.16		0.27			0.02	0.29
232,281.660	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			04/07/2015	232,281.66 232,281.66	232,281.66		0.26			0.02	0.28
1,755,029.740	BANK DEPOSITS - MS BANK NA TICKER: MSBNK			02/11/2016	1,755,029.74 1,755,029.74	1,755,029.74		1.92			0.02	2.11
190,576.360	BANK DEPOSITS - MS TRUST TICKER: MSBNA			12/29/2014	190,576.36 190,576.36	190,576.36		0.21			0.02	0.23
2,530	BANK DEPOSITS - MS TRUST TICKER: MSBNA			04/08/2015	2,530 2,530	2,530					0.02	0.00
245,004.150	BANK DEPOSITS - MS TRUST TICKER: MSBNA			10/13/2016	245,004.15 245,004.15	245,004.15		0.27			0.02	0.29
102,833.670	BANK DEPOSITS - MS TRUST TICKER: MSBNA			12/29/2014	102,833.67 102,833.67	102,833.67		0.12			0.02	0.12
245,004.160	BANK DEPOSITS - MS TRUST TICKER: MSBNA			02/11/2016	245,004.16 245,004.16	245,004.16		0.27			0.02	0.29
	BANK DEPOSITS*				5,074,479.23 5,074,479.23	5,074,479.23		5.60			0.02	6.09
	CURRENTS											
17,970	US DOLLAR CUSIP 00000139				17.97 17.97	17.97						0.00
378,310	US DOLLAR CUSIP 00000139				378.31 378.31	378.31						0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM @ mkt	% Port
(7,473,530)	US DOLLAR CUSIP: 00000139				(7,473,533) (7,473,533)	(7,473,533)						(0.01)
169,037,040	US DOLLAR CUSIP: 00000139				169,037,04 169,037,04	169,037,04						0.20
16,473,390	US DOLLAR CUSIP: 00000139				16,473,39 16,473,39	16,473,39						0.02
31,820	US DOLLAR CUSIP: 00000139				31,82 31,82	31,82						0.00
	CURRENCIES				178,465,00 178,465,00	178,465,00						0.21
	MONEY MARKET FUNDS**											
354,805,100	MISLE GOVT SEC PART TICKER: AAPL			09/07/2016	354,805,10 354,805,10	354,805,10 1.00					0.12 0.12	0.43
	CASH AND CASH ALTERNATIVES				5,607,749,33 5,607,749,33	5,607,749,33		5.60			0.03 0.03	6.73
	SHORT TERM HOLDINGS				5,607,749,33 5,607,749,33	5,607,749,33		5.60			0.03 0.03	6.73
	LONG TERM HOLDINGS											
	ALTERNATIVE INVESTMENTS											
	COMMODITY FUNDS											
648,328	PIMCO CMRR ST A TICKER: PCRX		0.255	09/15/2016	4,304,90 4,304,90	4,544,78 7.01	239.88				0.26 0.26	0.01
348,494	PIMCO CMRR ST A TICKER: PCRX		0.255	06/16/2016	2,418,55 2,418,55	2,442,94 7.01	24.39				0.26 0.26	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur	YTM YTM _{adj}	% Port.
3,309,398	PIMCO CMRR ST A TICKER: PCRA		0.255	12/29/2015	20,551.36	23,198.88	2,647.52				0.26	0.03
					20,551.36	7.01					0.26	
3,082,923	PIMCO CMRR ST A TICKER: PCRA		0.255	09/17/2015	22,289.53	21,611.29	(678.24)				0.26	0.03
					22,289.53	7.01					0.26	
247,448	PIMCO CMRR ST A TICKER: PCRA		0.255	09/18/2014	2,588.31	1,734.61	(853.70)				0.26	0.00
					2,588.31	7.01					0.26	
2,668,377	PIMCO CMRR ST A TICKER: PCRA		0.255	12/11/2013	29,298.78	18,705.32	(10,593.46)				0.26	0.02
					29,298.78	7.01					0.26	
153,575	PIMCO CMRR ST A TICKER: PCRA		0.255	09/19/2013	1,759.97	1,076.56	(683.41)				0.26	0.00
					1,759.97	7.01					0.26	
953,240	PIMCO CMRR ST A TICKER: PCRA		0.255	06/20/2013	10,752.55	6,682.21	(4,070.34)				0.26	0.01
					10,752.55	7.01					0.26	
81,371	PIMCO CMRR ST A TICKER: PCRA		0.255	03/21/2013	1,056.20	570.41	(485.79)				0.26	0.00
					1,056.20	7.01					0.26	
0.244	PIMCO CMRR ST A TICKER: PCRA		0.255	12/27/2012	3.19	1.71	(1.48)				0.26	0.00
					3.19	7.01					0.26	
0.071	PIMCO CMRR ST A TICKER: PCRA		0.255	12/14/2012	0.95	0.50	(0.45)				0.26	0.00
					0.95	7.01					0.26	
0.029	PIMCO CMRR ST A TICKER: PCRA		0.255	12/14/2012	0.32	0.20	(0.12)				0.26	0.00
					0.32	7.01					0.26	
1,173,287	PIMCO CMRR ST A TICKER: PCRA		0.255	12/12/2012	15,581.26	8,224.74	(7,356.52)				0.26	0.01
					15,581.26	7.01					0.26	
476,366	PIMCO CMRR ST A TICKER: PCRA		0.255	12/12/2012	6,325.35	3,338.91	(2,986.44)				0.26	0.00
					6,325.35	7.01					0.26	
933,420	PIMCO CMRR ST A TICKER: PCRA		0.255	09/20/2012	12,862.53	6,543.27	(6,319.26)				0.26	0.01
					12,862.53	7.01					0.26	
881,404	PIMCO CMRR ST A TICKER: PCRA		0.255	06/21/2012	10,488.71	6,178.64	(4,310.07)				0.26	0.01
					10,488.71	7.01					0.26	

Shares or Face Value	Security Description	Maturity /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj}	% Part.
1,249,018	PIMCO CMRR ST A TICKER: PCRA		0.255	03/22/2012	16,437.08 16,437.08	8,755.62 7.01	(7,681.46)				0.26 0.26	0.01
17,731,639	PIMCO CMRR ST A TICKER: PCRA		0.255	12/28/2011	227,319.61 227,319.61	134,298.79 7.01	(103,020.82)				0.26 0.26	0.15
2,618,093	PIMCO CMRR ST A TICKER: PCRA		0.255	12/07/2011	39,009.59 39,009.59	18,352.83 7.01	(20,656.76)				0.26 0.26	0.02
622,945	PIMCO CMRR ST A TICKER: PCRA		0.255	12/07/2011	9,281.88 9,281.88	4,366.84 7.01	(4,915.04)				0.26 0.26	0.01
6,368,896	PIMCO CMRR ST A TICKER: PCRA		0.255	09/15/2011	105,851.06 105,851.06	44,645.96 7.01	(61,205.10)				0.26 0.26	0.05
6,438,833	PIMCO CMRR ST A TICKER: PCRA		0.255	06/16/2011	112,293.26 112,293.26	45,136.22 7.01	(67,157.04)				0.26 0.26	0.05
121,052,631	PIMCO CMRR ST A TICKER: PCRA		0.255	06/02/2011	2,300,000.00 2,300,000.00	848,578.94 7.01	(1,451,421.06)				0.26 0.26	1.02
2,218,593	PIMCO CMRR ST A TICKER: PCRA		0.255	06/07/2011	18,724.93 18,724.93	15,552.34 7.01	(3,172.59)				0.26 0.26	0.02
68,366	PIMCO CMRR ST A TICKER: PCRA		0.255	12/28/2016	479.93 479.93	479.25 7.01	(0.68)				0.26 0.26	0.00
	COMMODITY FUNDS		0.255		2,969,679.80 2,969,679.80	1,215,021.76 (1,754,658.04)					0.26 0.26	1.46
Hedge Funds												
2,967,004,980	ASPECT US INST LIMIT DIVERS FND Valuation Date 12/31/2016 CUSIP: BAI37			06/01/2004	1,989,908.67 1,989,908.67	2,967,004.98 1.00	977,096.31					3.56
1,146,861,310	BAY CITY SYMPHONY LONG-SHORT CRFDT FUND LTD Valuation Date 12/31/2016 CUSIP: BAN02			10/31/2013	1,000,000.00 1,000,000.00	1,146,861.31 1.00	146,861.31					1.38

John S. Dunn Foundation
74-1933660
December 31, 2016

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM	Cap Mkt	% Port
6,454,047.000	MILLENNIUM INTL LTD Valuation Date 12/31/2016 CUSIP GRA52			06/01/2011	4,000,000.00 4,000,000.00	6,454,047.00 1.00	2,454,047.00						7.74
1,035,834.740	TRICADIA CREDIT STRATEGIES FUND LTD Valuation Date 12/31/2016 CUSIP GRA99			08/30/2013	1,000,000.00 1,000,000.00	1,035,834.74 1.00	35,834.74						1.24
1,057,789.740	YORK CREDIT OPPORTUNITIES FUND UNIT TRUST CLASS A Valuation Date 12/31/2016 CUSIP AIF46			08/20/2013	1,000,000.00 1,000,000.00	1,057,789.74 1.00	57,789.74						1.27
	Hedge Funds												15.19
					8,989,908.67 8,989,908.67	12,661,537.77	3,671,629.10						
	Private Equity												0.75
628,734.210	CARLYLE GMS FINANCE, INC. Commitment: \$1,000,000.00 Contributions to Date: \$664,130.51 Remaining Commitment: \$340,770.41 Distributions: \$119,306.01 Estimated Value - Distributions \$748,040.22 Valuation Date 12/31/2016 CUSIP BAP30			11/05/2013		628,734.21 1.00							

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM Mkt	% Port
2,085,336.570	HANCOCK TIMBERLAND VII INC. CLASS B SHARES Commitment \$2,000,000.00 Contributions to Date \$1,876,475.85 Remaining Commitment \$123,524.15 Distributions \$35,734.40 Estimated Value - Distributions \$2,121,070.97 Valuation Date 12/31/2016 CUSIP BAJ58			10/21/2005		2,085,336.57 1.00						2.50
496,000.000	NORTH HAVEN CREDIT PARTNERS II OFFSHORE CORE FEEDER LP Commitment \$1,000,000.00 Contributions to Date \$557,757.00 Remaining Commitment \$444,451.00 Distributions \$107,709.00 Estimated Value - Distributions \$603,709.00 Valuation Date 12/31/2016 CUSIP BAP35			09/05/2014		496,000.00 1.00						0.59
78,381.600	PE PREMIER CARLYLE ENERGY CREDIT OPPORTUNITIES II OFFSHORE Commitment \$1,000,000.00 Contributions to Date \$121,379.33 Remaining Commitment \$893,355.00 Distributions \$14,836.10 Estimated Value - Distributions \$93,217.70 Valuation Date 12/31/2016 CUSIP BAW30			06/24/2015		78,381.60 1.00						0.09
	Private Equity					3,288,452.38						3.94

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM Mkt	% Port.
Real Estate												
108,169.000	MS RLM FUND V OF SHORE INVESTORS INTL LP Commitment \$1,000,000.00 Contributions to Date \$1,219,968.00 Remaining Commitment \$211,404.00 Distributions \$279,395.00 Estimated Value - Distributions \$387,564.00 Valuation Date 12/31/2016 CUSIP BBF75			06/30/2016		108,169.00 1.00					0.13	
129,126.000	MS REF V OF SHORE INVESTORS INTERNATIONAL LP Commitment \$2,000,000.00 Contributions to Date \$3,153.00 Remaining Commitment \$2,000,000.00 Distributions \$2,703,939.00 Estimated Value - Distributions \$2,833,065.00 Valuation Date 12/31/2016 CUSIP AID01			03/28/2008		129,126.00 1.00					0.15	
Real Estate												
						237,295.00					0.28	
ALTERNATIVE INVESTMENTS												
			0.003		11,959,588.47 11,959,588.47	17,402,406.91	1,916,971.06				0.06	20.87

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Ref. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
FIXED INCOME												
CORPORATE NOTES												
500,000.000	BLACK ROCK INC SR UNSGH OIBAL 6.25% 6.250% DUE 09/15/2017 @ 100.00 CUSIP 09247XAC5	NOTR	6.250	01/25/2013 09/15/2017	612,930.00 517,581.69	517,580.00 103.52	(1.69)	9,201.39	0.71	0.70	1.23 1.23	0.63
500,000.000	COMCAST CORP SR UNLS 6.300% DUE 11/15/2017 @ 100.00 CUSIP 20030NAU5	A3 A-	6.300	01/25/2013 11/15/2017	612,850.00 521,048.59	520,715.00 104.14	(333.59)	4,025.00	0.87	0.86	1.42 1.50	0.63
500,000.000	AMERUSHER-BUSCH 5.500% DUE 01/15/2018 @ 100.00 CUSIP 035229DD2	A3 A-	5.500	04/02/2012 01/15/2018	592,700.00 517,468.12	519,550.00 103.91	2,081.88	12,680.56	1.04	1.02	2.08 1.69	0.64
500,000.000	AT&T INC SR UNSGH OIBAL 5.500% DUE 02/01/2018 @ 100.00 CUSIP 00206RAJ1	Baa1 BBB-	5.500	04/02/2012 02/01/2018	592,250.00 518,001.31	519,495.00 103.90	1,493.69	11,458.33	1.09	1.06	2.12 1.85	0.64
					2,410,730.00 2,074,099.71	2,077,340.00	3,240.29	37,365.28	0.93	0.91	1.71 1.56	2.54
CORPORATE NOTES												
500,000.000	TYCO ELECTRONICS GROUP SA 6.550% DUE 10/01/2017 @ 100.00 CUSIP 902133AJ1	Baa1 A-	6.550	01/25/2013 10/01/2017	606,250.00 517,605.12	518,850.00 103.77	1,244.88	8,187.50	0.75	0.74	1.80 1.47	0.63
FIXED INCOME MUTUAL FUNDS												
1,203.307	VICTORY FLOAT RATE A TICKER: RSLX		0.441	12/30/2016	11,684.11 11,684.11	11,684.11 9.71					0.44 0.44	0.01
1,092.576	VICTORY FLOAT RATE A TICKER: RSLX		0.441	11/30/2016	10,543.36 10,543.36	10,608.91 9.71	65.55				0.44 0.44	0.01
1,208.399	VICTORY FLOAT RATE A TICKER: RSLX		0.441	08/31/2016	11,600.63 11,600.63	11,733.55 9.71	132.92				0.44 0.44	0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD	Wapurch Wtdmk	% Port.
1,343,417	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	09/30/2014	12,614.69 12,614.69	13,044.58 9.71	429.89					0.44 0.44	0.02
1,153,502	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	07/31/2014	10,762.17 10,762.17	11,200.50 9.71	438.33					0.44 0.44	0.01
1,422,881	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	06/30/2014	13,076.28 13,076.28	13,816.17 9.71	739.89					0.44 0.44	0.02
1,411,152	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	03/31/2014	12,516.92 12,516.92	13,702.29 9.71	1,185.37					0.44 0.44	0.02
1,579,978	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	10/31/2013	14,109.20 14,109.20	15,341.59 9.71	1,232.39					0.44 0.44	0.02
1,418,244	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	05/30/2014	12,877.66 12,877.66	13,771.15 9.71	893.49					0.44 0.44	0.02
1,298,366	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	11/29/2013	12,009.89 12,009.89	12,607.13 9.71	597.24					0.44 0.44	0.02
1,289,025	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	04/30/2014	12,207.07 12,207.07	12,516.43 9.71	309.36					0.44 0.44	0.02
1,222,433	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	08/29/2014	11,551.99 11,551.99	11,869.82 9.71	317.83					0.44 0.44	0.01
1,199,631	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	01/31/2014	11,588.44 11,588.44	11,648.42 9.71	59.98					0.44 0.44	0.01
1,136,840	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	12/31/2013	11,129.66 11,129.66	11,038.72 9.71	(90.94)					0.44 0.44	0.01
1,097,262	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	10/31/2014	10,786.09 10,786.09	10,654.41 9.71	(131.68)					0.44 0.44	0.01
1,111,093	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	02/27/2015	11,066.49 11,066.49	10,788.71 9.71	(277.78)					0.44 0.44	0.01
1,063,991	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	11/28/2014	10,639.91 10,639.91	10,331.35 9.71	(308.56)					0.44 0.44	0.01

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1 Yr YTM	5 Yr YTM	% Port.
1,076,306	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	04/30/2015	10,709.24 10,709.24	10,450.93 9.71	(258.31)				0.44	0.44	0.01
1,018,522	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	01/30/2015	10,164.85 10,164.85	9,889.85 9.71	(275.00)				0.44	0.44	0.01
1,073,107	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	03/31/2015	10,527.18 10,527.18	10,419.87 9.71	(107.31)				0.44	0.44	0.01
1,077,669	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	12/31/2014	10,582.71 10,582.71	10,464.17 9.71	(118.54)				0.44	0.44	0.01
1,049,257	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	05/29/2015	10,597.50 10,597.50	10,188.29 9.71	(409.21)				0.44	0.44	0.01
1,016,366	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	06/30/2015	10,297.81 10,297.81	9,870.86 9.71	(426.95)				0.44	0.44	0.01
890,337	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	07/31/2015	9,036.92 9,036.92	8,645.17 9.71	(391.75)				0.44	0.44	0.01
951,280	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	09/30/2015	9,779.16 9,779.16	9,236.93 9.71	(542.23)				0.44	0.44	0.01
901,065	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	04/29/2016	9,271.96 9,271.96	8,749.34 9.71	(522.62)				0.44	0.44	0.01
919,737	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	08/31/2015	9,519.28 9,519.28	8,930.65 9.71	(588.63)				0.44	0.44	0.01
938,369	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	10/30/2015	9,693.35 9,693.35	9,111.56 9.71	(581.79)				0.44	0.44	0.01
953,039	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	11/30/2015	9,835.36 9,835.36	9,254.01 9.71	(581.35)				0.44	0.44	0.01
921,744	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	12/31/2015	9,540.05 9,540.05	8,950.13 9.71	(589.92)				0.44	0.44	0.01
888,021	VICTORY FLOAT RATE A TICKER: RSHLX		0.441	06/30/2016	9,199.90 9,199.90	8,622.68 9.71	(577.22)				0.44	0.44	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
955 802	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	05/31/2016	9,902.11 9,902.11	9,280.84 9.71	(621.27)				0.44 0.44	0.01
998 368	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	03/31/2016	10,323.13 10,323.13	9,694.15 9.71	(628.98)				0.44 0.44	0.01
958 278	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	02/29/2016	9,889.43 9,889.43	9,304.88 9.71	(584.55)				0.44 0.44	0.01
938 052	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	01/29/2016	9,671.32 9,671.32	9,108.48 9.71	(562.84)				0.44 0.44	0.01
273,170 098	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	09/25/2013	2,800,000.00 2,800,000.00	2,652,481.65 9.71	(147,518.35)				0.44 0.44	3.18
1 298 729	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	02/28/2014	12,182.08 12,182.08	12,610.66 9.71	428.58				0.44 0.44	0.02
1 060 035	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	09/30/2016	10,218.74 10,218.74	10,292.94 9.71	74.20				0.44 0.44	0.01
1 154 314	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	10/31/2016	11,139.13 11,139.13	11,208.39 9.71	69.26				0.44 0.44	0.01
1,340 446	VICTORY FLOAT RATE A TICKER: RSFLX		0.441	07/29/2016	12,774.45 12,774.45	13,015.73 9.71	241.28				0.44 0.44	0.02
	FIXED INCOME MUTUAL FUNDS		0.441		3,225,620.22 3,225,620.22	3,076,140.00	(149,480.22)				0.44 0.44	3.69
	MEDIUM TERM NOTES											
500 000 000	JOHN DIERL CORP SER D 2.800% DUE 09/18/2017 @ 100.00 CUSIP: 24422EQZ5	A2 A	2.800	01/25/2013 09/18/2017	537,850.00 505,940.06	505,795.00 101.16	(145.06)	4,005.56	0.72	0.71	1.12 1.16	0.61
	FIXED INCOME		5.002		6,780,450.22 6,323,265.11	6,178,125.00	(145,140.11)	49,558.34	0.43	0.43	1.07 1.38	7.47

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@purch YTM@mkt	% Port.
EQUITIES												
COMMON STOCKS												
311 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/23/2014	4,468.79	1,952.46	(2,516.33)				0.44	0.00
					4,468.79	6.28					0.44	
127 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/22/2014	1,797.25	797.31	(999.94)				0.44	0.00
					1,797.25	6.28					0.44	
144 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/19/2014	2,007.07	904.03	(1,103.04)				0.44	0.00
					2,007.07	6.28					0.44	
188 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/18/2014	2,649.05	1,180.26	(1,468.79)				0.44	0.00
					2,649.05	6.28					0.44	
83 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/17/2014	1,178.08	521.07	(657.01)				0.44	0.00
					1,178.08	6.28					0.44	
125 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/16/2014	1,762.95	784.75	(978.20)				0.44	0.00
					1,762.95	6.28					0.44	
250 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/15/2014	3,528.85	1,569.50	(1,959.35)				0.44	0.00
					3,528.85	6.28					0.44	
1,107 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	09/02/2014	16,091.24	6,949.75	(9,141.49)				0.44	0.01
					16,091.24	6.28					0.44	
1,508 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	08/29/2014	21,791.81	9,467.22	(12,324.59)				0.44	0.01
					21,791.81	6.28					0.44	
885 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	03/11/2015	12,534.52	5,556.03	(6,978.49)				0.44	0.01
					12,534.52	6.28					0.44	
1,033 000	ABERDEEN ASSET MGMT PLC ADR TICKER: ABDNY		0.441	08/27/2014	14,876.65	6,485.17	(8,391.48)				0.44	0.01
					14,876.65	6.28					0.44	
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE 12/07/2016 PAY DATE 02/23/2017 TICKER: ABDNY							93.35				0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM@mkt	% Port.
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							38.12				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							43.22				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							56.43				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							24.91				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							37.52				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							75.04				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE: 12/07/2016 PAY DATE: 02/23/2017 TICKER: ABDNY							332.29				0.00

Share or Face Value	Security Description	Maturity /Y&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod Dur	1Y Ma p/b YTMa mkt	% Port.
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE 12/07/2016 PAY DATE 02/23/2017 TICKER: ABDNY							452.65				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE 12/07/2016 PAY DATE 02/23/2017 TICKER: ABDNY							265.65				0.00
	ACCRUAL ADR DIVIDEND ABERDEEN ASSET MGMT PLC ADR EX DATE 12/07/2016 PAY DATE 02/23/2017 TICKER: ABDNY							310.07				0.00
195.000	ACCENTURE PLC TICKER: ACN		2.420	06/28/2013	15,573.54 15,573.54	22,840.35 117.13	7,266.81				2.42 2.42	0.03
219.000	ACCENTURE PLC TICKER: ACN		2.420	02/19/2013	16,089.93 16,089.93	25,651.47 117.13	9,561.54				2.42 2.42	0.03
190.000	ACCENTURE PLC TICKER: ACN		2.420	03/21/2011	9,354.99 9,354.99	22,254.70 117.13	12,899.71				2.42 2.42	0.03
3,600.000	ACCFUTURE PLC TICKER: ACN		2.420	02/14/2012	206,891.64 206,891.64	421,668.00 117.13	214,776.36				2.42 2.42	0.51
91.000	ACCENTURE PLC TICKER: ACN		2.420	07/16/2013	6,850.53 6,850.53	10,658.83 117.13	3,808.30				2.42 2.42	0.01
161.000	ACORDA THERAPEUTICS INC COM TICKER: ACOR			08/24/2016	4,000.45 4,000.45	3,026.80 18.80	(973.65)					0.00
4.000	ACORDA THERAPEUTICS INC COM TICKER: ACOR			07/09/2014	137.32 137.32	75.20 18.80	(62.12)					0.00
442.000	ACORDA THERAPEUTICS INC COM TICKER: ACOR			07/07/2014	15,063.67 15,063.67	8,309.60 18.80	(6,754.07)					0.01
651.000	ADOBE SYSTEMS INC TICKER: ADBE			07/21/2015	53,671.63 53,671.63	67,020.45 102.95	13,348.82					0.08

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
1,634,000	ADOBE SYSTEMS INC TICKER: ADBE			07/20/2015	134,051.73 134,051.73	168,220.30 102.95	34,168.57					0.20
328,000	ADOBE SYSTEMS INC TICKER: ADBE			03/12/2015	25,563.66 25,563.66	33,767.60 102.95	8,203.94					0.04
347,000	ADOBE SYSTEMS INC TICKER: ADBE	"		03/09/2015	27,044.49 28,147.39	35,723.65 102.95	7,576.26					0.04
1,253,000	ADOBE SYSTEMS INC TICKER: ADBE			03/13/2015	95,805.38 95,805.38	128,996.35 102.95	33,190.97					0.15
240,000	ADOBE SYSTEMS INC TICKER: ADBL			03/11/2015	18,564.77 18,564.77	24,708.00 102.95	6,143.23					0.03
9,000	ADVISORY BOARD CO COM TICKER: ABCO			11/01/2016	359.46 359.46	299.25 33.25	(60.21)					0.00
250,000	ADVISORY BOARD CO COM TICKER: ABCO			10/14/2016	10,764.48 10,764.48	8,312.50 33.25	(2,451.98)					0.01
60,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/14/2015	1,918.61 1,918.61	2,763.00 46.05	844.39				2.02 2.02	0.00
9,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/20/2015	293.68 293.68	414.45 46.05	120.77				2.02 2.02	0.00
25,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/20/2015	790.38 790.38	1,151.25 46.05	360.87				2.02 2.02	0.00
60,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/20/2015	1,897.65 1,897.65	2,763.00 46.05	865.35				2.02 2.02	0.00
20,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/30/2015	691.71 691.71	921.00 46.05	229.29				2.02 2.02	0.00
60,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/20/2015	1,899.29 1,899.29	2,763.00 46.05	863.71				2.02 2.02	0.00
25,000	AGREE REALTY CORP REIT TICKER: ADC		2.020	01/20/2015	792.68 792.68	1,151.25 46.05	358.57				2.02 2.02	0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							29.70				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							4.46				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							12.38				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							29.70				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							9.90				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							29.70				0.00
	ACCRUAL CASH DIVIDEND AGREE REALTY CORP REIT EX DATE: 12/21/2016 PAY DATE: 01/03/2017 TICKER: ADC							12.38				0.00
40.000	ALEXANDRIA REAL ESTATE FUND COMMITTEE TICKER: ARE		3.440	01/30/2015	3,937.79 3,937.79	4,445.20 111.13	507.41				3.44 3.44	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj}	% Port
30,000	ALEXANDRIA REAL ESTATE EQUITY COM REIT TICKER: ARE		3.440	06/17/2013	1,931.58 1,931.58	3,333.90 111.13	1,402.32				3.44 3.44	0.00
190,000	ALEXANDRIA REAL ESTATE EQUITY COM REIT TICKER: ARE		3.440	06/07/2013	12,752.79 12,752.79	21,114.70 111.13	8,361.91				3.44 3.44	0.03
154,000	ALEXANDRIA REAL ESTATE EQUITY COM REIT TICKER: ARE		3.440	01/27/2010	9,071.38 9,071.38	17,114.02 111.13	8,042.64				3.44 3.44	0.02
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITY EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: ARE							33.20				0.00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITY EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: ARE							24.90				0.00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITY EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: ARE							157.70				0.00
	ACCRUAL CASH DIVIDEND ALEXANDRIA REAL ESTATE EQUITY EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: ARE							127.82				0.00
1,029,000	ALIGN TECH INC. TICKER: ALGN			12/14/2016	101,679.50 101,679.50	98,917.77 96.13	(2,761.73)					0.12
98,000	ALIGN TECH INC. TICKER: ALGN			03/16/2016	7,034.93 7,034.93	9,420.74 96.13	2,385.81					0.01

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Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Dur.	YTM YTM	Capch mkt	% Port.
38,000	ALIGN TECH INC TICKER: ALGN			03/16/2016	2,730.09 2,730.09	3,652.94 96.13	922.85						0.00
178,000	ALIGN TECH INC TICKER: ALGN			03/16/2016	12,742.59 12,742.59	17,111.14 96.13	4,368.55						0.02
236,000	ALIGN TECH INC TICKER: ALGN			03/15/2016	16,528.35 16,528.35	22,686.68 96.13	6,158.33						0.03
56,000	ALIGN TECH INC TICKER: ALGN			03/15/2016	3,945.01 3,945.01	5,383.28 96.13	1,438.27						0.01
121,000	ALIGN TECH INC TICKER: ALGN			03/14/2016	8,555.10 8,555.10	11,631.73 96.13	3,076.63						0.01
31,000	ALIGN TECH INC TICKER: ALGN			03/14/2016	2,194.78 2,194.78	2,980.03 96.13	785.25						0.00
51,000	ALIGN TECH INC TICKER: ALGN			03/14/2016	3,593.43 3,593.43	4,902.63 96.13	1,309.20						0.01
121,000	ALIGN TECH INC TICKER: ALGN			03/11/2016	8,602.65 8,602.65	11,631.73 96.13	3,029.08						0.01
485,000	ALIGN TECH INC TICKER: ALGN			03/11/2016	34,227.32 34,227.32	46,623.05 96.13	12,395.73						0.06
121,000	ALIGN TECH INC TICKER: ALGN			03/09/2016	8,455.76 8,455.76	11,631.73 96.13	3,175.97						0.01
106,000	ALIGN TECH INC TICKER: ALGN			03/09/2016	7,405.13 7,405.13	10,189.78 96.13	2,784.65						0.01
21,000	ALIGN TECH INC TICKER: ALGN			03/08/2016	1,453.88 1,453.88	2,018.73 96.13	564.85						0.00
79,000	ALIGN TECH INC TICKER: ALGN			03/08/2016	5,455.44 5,455.44	7,594.27 96.13	2,138.83						0.01
84,000	ALIGN TECH INC TICKER: ALGN			03/07/2016	5,708.76 5,708.76	8,074.92 96.13	2,366.16						0.01

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM _{adj}	% Port.
144,000	ALIGNT TECH INC TICKER: ALGN			03/07/2016	9,807.13	13,842.72	4,035.59					0.02
522,000	ALLERGAN PLC TICKER: AGN		2.800	07/08/2014	9,807.13 115,985.48 115,985.48	96.13 109,625.22 210.01	(6,360.26)				2.80 2.80	0.13
15,000	ALLERGAN PLC TICKER: AGN		2.800	07/09/2014	3,334.65	3,150.15	(184.50)				2.80 2.80	0.00
444,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	12/26/2014	7,570.20 7,570.20	7,317.12 16.48	(253.08)				0.61 0.61	0.01
789,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	03/11/2015	13,140.80 13,140.80	13,002.72 16.48	(138.08)				0.61 0.61	0.02
794,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	10/21/2015	13,424.87 13,424.87	13,085.12 16.48	(339.75)				0.61 0.61	0.02
654,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	10/27/2015	11,187.78 11,187.78	10,777.92 16.48	(409.86)				0.61 0.61	0.01
1,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	10/27/2015	17.11 17.11	16.48 16.48	(0.63)				0.61 0.61	0.00
895,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	04/04/2016	14,684.35 14,684.35	14,749.60 16.48	65.25				0.61 0.61	0.02
744,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	04/22/2016	12,640.04 12,640.04	12,261.12 16.48	(378.92)				0.61 0.61	0.01
1,154,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	06/29/2016	16,516.39 16,516.39	19,017.92 16.48	2,501.53				0.61 0.61	0.02
2,968,000	ALLIANZ SE ADR TICKER: AZSEY		0.611	07/07/2014	50,010.80 50,010.80	48,912.64 16.48	(1,098.16)				0.61 0.61	0.06
390,000	ALPHABET INC CL A TICKER: GOOGL			02/09/2012	119,266.88 119,266.88	309,055.50 792.45	189,788.62					0.37
20,000	ALPHABET INC CL A TICKER: GOOGL			06/25/2013	8,706.31 8,706.31	15,849.00 792.45	7,142.69					0.02

Shares or Face Value	Security Description	Moody's S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM	YTM YTM	% Port
5 000	ALPHABET INC CL A TICKER: GOOGL			07/11/2013	2,301.35 2,301.35	3,962.25 792.45	1,660.90						0.00
104 000	ALPHABET INC CL A TICKER: GOOGL			03/16/2011	29,203.77 29,203.77	82,414.80 792.45	53,211.03						0.10
28 000	ALPHABET INC CL A TICKER: GOOGL			02/13/2013	10,973.65 10,973.65	22,188.60 792.45	11,214.95						0.03
326 000	ALPHABET INC CLASS C TICKER: GOOG			12/01/2014	172,766.67 172,766.67	251,613.32 771.82	78,846.65						0.30
54 000	ALPHABET INC CLASS C TICKER: GOOG			03/16/2011	15,115.05 15,115.05	41,678.28 771.82	26,563.23						0.05
5 000	ALPHABET INC CLASS C TICKER: GOOG			07/11/2013	2,294.00 2,294.00	3,859.10 771.82	1,565.10						0.00
20 000	ALPHABET INC CLASS C TICKER: GOOG			06/25/2013	8,678.49 8,678.49	15,436.40 771.82	6,757.91						0.02
390 000	ALPHABET INC CLASS C TICKER: GOOG			02/09/2012	118,885.84 118,885.84	301,009.80 771.82	182,123.96						0.36
28 000	ALPHABET INC CLASS C TICKER: GOOG			02/13/2013	10,938.59 10,938.59	21,610.96 771.82	10,672.37						0.03
628 000	AMADEUS IT GROUP S A ADR TICKER: AMADY		1.092	02/04/2014	25,804.52 25,804.52	28,718.44 45.73	2,913.92				1.09	1.09	0.03
91 000	AMADEUS IT GROUP S A ADR TICKER: AMADY		1.092	01/14/2014	3,842.17 3,842.17	4,161.43 45.73	319.26				1.09	1.09	0.00
86 000	AMADEUS IT GROUP S A ADR TICKER: AMADY		1.092	08/05/2013	2,930.67 2,930.67	3,932.78 45.73	1,002.11				1.09	1.09	0.00
123 000	AMADEUS IT GROUP S A ADR TICKER: AMADY		1.092	08/02/2013	4,129.37 4,129.37	5,624.79 45.73	1,495.42				1.09	1.09	0.01
189 000	AMADEUS IT GROUP S A ADR TICKER: AMADY		1.092	07/22/2013	6,373.25 6,373.25	8,642.97 45.73	2,269.72				1.09	1.09	0.01

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Post.
369,000	AMADLUS IT GROUP S.A ADR TICKER: AMADY		1.092	02/12/2014	14,987.56 14,987.56	16,874.37 45.73	1,886.81				1.09 1.09	0.02
8,000	AMC NETWORK CL A TICKER: AMCX			07/09/2014	504.40 504.40	418.72 52.34	(85.68)					0.00
270,000	AMC NETWORK CL A TICKER: AMCX			07/07/2014	16,774.75 16,774.75	14,131.80 52.34	(2,642.95)					0.02
223,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	10/27/2016	10,168.13 10,168.13	9,589.00 43.00	(579.13)				1.65 1.65	0.01
367,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	09/30/2014	14,722.68 14,722.68	15,781.00 43.00	1,058.32				1.65 1.65	0.02
35,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	11/17/2015	1,338.55 1,338.55	1,505.00 43.00	166.45				1.65 1.65	0.00
61,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	11/18/2015	2,298.52 2,298.52	2,623.00 43.00	324.48				1.65 1.65	0.00
45,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	11/19/2015	1,684.06 1,684.06	1,935.00 43.00	250.94				1.65 1.65	0.00
123,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	11/20/2015	4,668.94 4,668.94	5,289.00 43.00	620.06				1.65 1.65	0.01
3,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	11/23/2015	115.18 115.18	129.00 43.00	13.82				1.65 1.65	0.00
10,000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's)		1.654	12/04/2015	393.65 393.65	430.00 43.00	36.35				1.65 1.65	0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod Dur.	YTM/apurch YTM/mkt	% Port.
5.000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's) TICKER: AMCRY		1.654	12/07/2015	198.25 198.25	215.00 43.00	16.75				1.65 1.65	0.00
81.000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's) TICKER: AMCRY		1.654	12/08/2015	3,194.54 3,194.54	3,483.00 43.00	288.46				1.65 1.65	0.00
1,812.000	AMCOR LTD ADR NEW (CNV INTO 4 ORD A's) TICKER: AMCRY		1.654	07/07/2014	71,291.87 71,291.87	77,916.00 43.00	6,624.13				1.65 1.65	0.09
26.000	AMER CMPS COMB TICKER: ACC		1.760	01/16/2015	1,090.51 1,090.51	1,294.02 49.77	203.51				1.76 1.76	0.00
80.000	AMER CMPS COMB TICKER: ACC		1.760	01/20/2015	3,388.43 3,388.43	3,981.60 49.77	593.17				1.76 1.76	0.00
180.000	AMER CMPS COMB TICKER: ACC		1.760	01/20/2015	7,619.72 7,619.72	8,958.60 49.77	1,338.88				1.76 1.76	0.01
90.000	AMER CMPS COMB TICKER: ACC		1.760	01/20/2015	3,811.92 3,811.92	4,479.30 49.77	667.38				1.76 1.76	0.01
90.000	AMER CMPS COMB TICKER: ACC		1.760	01/20/2015	3,812.49 3,812.49	4,479.30 49.77	666.81				1.76 1.76	0.01
86.000	AMERICAN ECOLOGY CORP TICKER: ECOI		0.720	08/09/2016	3,855.91 3,855.91	4,226.90 49.15	370.99				0.72 0.72	0.01
51.000	AMERICAN ECOLOGY CORP TICKER: ECOI		0.720	11/06/2015	1,929.84 1,929.84	2,506.65 49.15	576.81				0.72 0.72	0.00
64.000	AMERICAN ECOLOGY CORP TICKER: ECOI		0.720	09/01/2015	3,057.65 3,057.65	3,145.60 49.15	87.95				0.72 0.72	0.00
40.000	AMERICAN ECOLOGY CORP TICKER: ECOI		0.720	08/26/2015	1,999.68 1,999.68	1,966.00 49.15	(33.68)				0.72 0.72	0.00
50.000	AMERICAN ECOLOGY CORP TICKER: ECOI		0.720	03/31/2015	2,428.50 2,428.50	2,457.50 49.15	29.00				0.72 0.72	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM apurch YTM mkt	% Port
114,000	AMERICAN ECOLOGY CORP TICKER: ECOL		0.720	10/30/2014	5,237.06 5,237.06	5,603.10 49.15	366.04				0.72 0.72	0.01
144,000	AMERICAN ECOLOGY CORP TICKER: ECOL		0.720	12/22/2014	5,652.14 5,652.14	7,077.60 49.15	1,425.46				0.72 0.72	0.01
96,000	AMERICAN ECOLOGY CORP TICKER: ECOL		0.720	02/18/2015	4,171.03 4,171.03	4,718.40 49.15	547.37				0.72 0.72	0.01
70,000	AMERICAN ECOLOGY CORP TICKER: ECOL		0.720	10/14/2014	3,009.48 3,009.48	3,440.50 49.15	431.02				0.72 0.72	0.00
59,000	AMERICAN EQUITY INVTLIFE HL COM TICKER: AEL		0.240	11/06/2015	1,549.66 1,549.66	1,329.86 22.54	(219.80)				0.24 0.24	0.00
15,000	AMERICAN EQUITY INVTLIFE HL COM TICKER: AEL		0.240	07/09/2014	374.03 374.03	338.10 22.54	(35.93)				0.24 0.24	0.00
199,000	AMERICAN EQUITY INVTLIFE HL COM TICKER: AEL		0.240	03/23/2016	3,203.12 3,203.12	4,485.46 22.54	1,282.34				0.24 0.24	0.01
723,000	AMERICAN EQUITY INVTLIFE HL COM TICKER: AEL		0.240	07/07/2014	18,134.58 18,134.58	16,296.42 22.54	(1,838.16)				0.24 0.24	0.02
363,000	AMERICAN TOWLR TICKER: AMT		2.560	10/13/2015	34,060.61 34,060.61	38,361.84 105.68	4,301.23				2.56 2.56	0.05
	AMERICAN TOWLR TICKER: AMT							210.54				0.00
5,000,000	ACCORIAL CASH DIVIDEND AMERICAN TOWLR EX DATE 12/23/2016 PAY DATE 01/13/2017 TICKER: AMT											
5,000,000	ANGEN INC TICKER: AMGN		4.600	12/07/2016	720,428.00 720,428.00	731,050.00 146.21	10,622.00				4.60 4.60	0.88
1,008,000	ANADARKO PETL CORP TICKER: APC		0.200	01/15/2016	37,343.98 37,343.98	70,287.84 69.73	32,943.86				0.20 0.20	0.08
51,000	ANADARKO PETL CORP TICKER: APC		0.200	07/09/2014	5,495.25 5,495.25	5,556.23 69.73	(1,939.02)				0.20 0.20	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM YTM Mkt	% Port
187 000	ANADARKO PETL CORP TICKER: APC		0 200	11 18 2014	16,762 62 16,762 62	13,039 51 69 73	(3 723,11)				0 20 0 20	0 02
173 000	ANADARKO PETL CORP TICKER: APC		0 200	08 27 2015	11,462 29 11,462 29	12,063 29 69 73	601 00				0 20 0 20	0 01
1 030 000	ANADARKO PETE CORP TICKER: APC		0 200	07 07 2014	112 477 76 112 477 76	71 821 90 69 73	(40 655 86)				0 20 0 20	0 09
398 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV		1 440	10 18 2012	10,178 09 10,178 09	18 089 10 45 45	7 911 01				1 44 1 44	0 02
135 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV		1 440	06 13 2014	4 213 34 4,213 34	6 135 75 45 45	1 922 41				1 44 1 44	0 01
50 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV		1 440	06 07 2013	1 538 26 1,538 26	2 272 50 45 45	734 24				1 44 1 44	0 00
43 000	APARTMENT INVESTMENT & MANAGEM CL A COM REIT TICKER: AIV		1 440	10 19 2016	1 860 84 1,860 84	1 954 35 45 45	93 51				1 44 1 44	0 00
6,553 000	APPLE INC TICKER: AAPL		2 520	12 07 2016	719,817 56 719,817 56	758,968 46 115 82	39 150,90				2 52 2 52	0 91
2 000	ASPEN TECHNOLOGY INC COM STK TICKER: AZPN			07 09 2014	94 48 94 48	109 36 54 68	14 88					0 00
908 000	ASPEN TECHNOLOGY INC COM STK TICKER: AZPN			07 07 2014	42,784 23 42,784 23	49 649 44 54 68	6,865 21					0 06
13 000	ASTRONICS CORP TICKER: ATRO			01 15 2016	374 90 374 90	439 92 33 84	65 02					0 00
3 000	ASTRONICS CORP TICKER: ATRO			08 19 2016	119 14 119 14	101 52 33 84	(17 62)					0 00

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Sett Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. 1TM Dur.	1TM YTM	apurch mkt	% Port.
21,000	ASTRONICS CORP TICKER: ATRO			08/24/2016	797.30	710.64	(86.66)						0.00
86,000	ASTRONICS CORP TICKER: ATRO			01/21/2016	2,508.93	2,910.24	401.31						0.00
21,000	ASTRONICS CORP TICKER: ATRO			12/14/2015	916.44	710.64	(205.80)						0.00
3,000	ASTRONICS CORP TICKER: ATRO			01/15/2016	100.60	101.52	0.92						0.00
165,000	ASTRONICS CORP TICKER: ATRO			12/17/2015	5,345.83	5,583.60	237.77						0.01
20,000	ATHENAHEALTH INC TICKER: ATHN			01/03/2017	2,127.76	2,103.40	(24.36)						0.00
41,000	ATHENAHEALTH INC TICKER: ATHN			11/22/2016	4,263.75	4,311.97	48.22						0.01
349,000	ATHENAHEALTH INC TICKER: ATHN			05/04/2012	25,590.57	36,704.33	11,113.76						0.04
27,000	AUTODESK INC TICKER: ADSK			07/09/2014	1,536.84	1,998.27	461.43						0.00
1,049,000	AUTODESK INC TICKER: ADSK			07/07/2014	59,743.81	77,636.49	17,892.68						0.09
531,000	AUTOMATIC DATA PROCESSING INC TICKER: ADP		2.280	12/14/2016	52,067.90	54,576.18	2,508.28					2.28 2.28	0.07
194,000	AUTOMATIC DATA PROCESSING INC TICKER: ADP		2.280	08/21/2015	16,434.34	19,939.32	3,504.98					2.28 2.28	0.02
692,000	AUTOMATIC DATA PROCESSING INC TICKER: ADP		2.280	08/20/2015	58,183.29	71,123.76	12,940.47					2.28 2.28	0.09

Shares or Face Value	Security Description	Moody's S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
450 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	08/19/2015	37,297.49 37,297.49	46,251.00 102.78	8,953.51			2.28 2.28		0.06
794 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	03/03/2014	53,597.30 53,597.30	81,607.32 102.78	28,010.02			2.28 2.28		0.10
601 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	02/28/2014	40,411.42 40,411.42	61,770.78 102.78	21,359.36			2.28 2.28		0.07
362 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	09/11/2013	23,091.17 23,091.17	37,206.36 102.78	14,115.19			2.28 2.28		0.04
328 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	09/16/2013	21,064.73 21,064.73	33,711.84 102.78	12,647.11			2.28 2.28		0.04
1 183 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	09/13/2013	76,449.20 76,449.20	121,588.74 102.78	45,139.54			2.28 2.28		0.15
466 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	09/12/2013	30,001.50 30,001.50	47,895.48 102.78	17,893.98			2.28 2.28		0.06
453 000	AUTOMATIC DATA PROCESSING INC. TICKER: ADP		2 280	12/15/2016	44,498.69 44,498.69	46,559.34 102.78	2,060.65			2.28 2.28		0.06
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							110.58				0.00

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							394.44				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							256.50				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							452.58				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							342.57				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							206.34				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							186.96				0.00
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							674.31				0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM/Average YTM/mkt	% Port.
	ACCRUAL CASH DIVIDEND AUTOMATIC DATA EX DATE: 12/07/2016 PAY DATE 01/01/2017 TICKER: ADP							265.62				0.00
20,000	AVALONBAY COMMUNITIES INC TICKER: AVB		5.680	06/07/2013	2,713.75 2,713.75	3,513.00 177.15	829.25				5.68 5.68	0.00
30,000	AVALONBAY COMMUNITIES INC TICKER: AVB		5.680	01/05/2011	3,397.20 3,397.20	5,314.50 177.15	1,917.30				5.68 5.68	0.01
106,000	AVALONBAY COMMUNITIES INC TICKER: AVB		5.680	02/01/2010	8,198.10 8,198.10	18,777.90 177.15	10,579.80				5.68 5.68	0.02
10,000	AVALONBAY COMMUNITIES INC TICKER: AVB		5.680	10/19/2016	1,682.81 1,682.81	1,771.50 177.15	88.69				5.68 5.68	0.00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE: 12/28/2016 PAY DATE 01/16/2017 TICKER: AVB							27.00				0.00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE: 12/28/2016 PAY DATE 01/16/2017 TICKER: AVB							40.50				0.00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE: 12/28/2016 PAY DATE 01/16/2017 TICKER: AVB							143.10				0.00
	ACCRUAL CASH DIVIDEND AVALONBAY COMMUNITIES INC EX DATE: 12/28/2016 PAY DATE 01/16/2017 TICKER: AVB							13.50				0.00
87,000	BAIDU INC ADS TICKER: BIDU			07/07/2014	16,621.03 16,621.03	14,303.67 164.41	(2,317.36)					0.02

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM Purchase YTM Market	% Port.
97,000	BAIDU INC ADS TICKER: BIDU			02-12-2016	13,607.73 13,607.73	15,947.77 164.41	2,340.04					0.02
99,000	BAIDU INC ADS TICKER: BIDU			03-03-2016	17,189.99 17,189.99	16,276.59 164.41	(913.40)					0.02
17,000	BAIDU INC ADS TICKER: BIDU			03-07-2016	2,985.89 2,985.89	2,794.97 164.41	(190.92)					0.00
17,000	BAIDU INC ADS TICKER: BIDU			03-08-2016	2,989.92 2,989.92	2,794.97 164.41	(194.95)					0.00
21,000	BALCHEN CORP CL B TICKER: BCPC		0.380	08-29-2016	1,454.29 1,454.29	1,762.32 83.92	308.03				0.38 0.38	0.00
55,000	BALCHEN CORP CL B TICKER: BCPC		0.380	04-07-2016	3,434.77 3,434.77	4,615.60 83.92	1,180.83				0.38 0.38	0.01
41,000	BALCHEN CORP CL B TICKER: BCPC		0.380	04-22-2015	2,336.59 2,336.59	3,440.72 83.92	1,104.13				0.38 0.38	0.00
38,000	BALCHEN CORP CL B TICKER: BCPC		0.380	08-19-2014	2,012.85 2,012.85	3,188.96 83.92	1,176.11				0.38 0.38	0.00
27,000	BALCHEN CORP CL B TICKER: BCPC		0.380	10-03-2014	1,572.45 1,572.45	2,265.84 83.92	693.39				0.38 0.38	0.00
65,000	BALCHEN CORP CL B TICKER: BCPC		0.380	10-17-2014	3,483.08 3,483.08	5,454.80 83.92	1,971.72				0.38 0.38	0.01
69,000	BALCHEN CORP CL B TICKER: BCPC		0.380	02-18-2015	3,871.11 3,871.11	5,790.48 83.92	1,919.37				0.38 0.38	0.01
55,000	BALCHEN CORP CL B TICKER: BCPC		0.380	08-05-2014	2,721.00 2,721.00	4,615.60 83.92	1,894.60				0.38 0.38	0.01
	ACCRUAL CASH DIVIDEND BALCHEN CORP CL B EX DATE 12/22/2016 PAY DATE 01/20/2017 TICKER: BCPC							7.98				0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM mkt	% Port.
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							20.90				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							15.58				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							14.44				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							10.26				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							24.70				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							26.22				0.00
	ACCRUAL CASH DIVIDEND BALCHEM CORP CL B EX DATE: 12/22/2016 PAY DATE: 01/20/2017 TICKER: BCPC							20.90				0.00
109.000	BARRACUDA NETWORKS INC TICKER: CUDN			11/06/2015	2,204.84 2,204.84	2,335.87 2,143	131.03					0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTMg mkt	% Port
187 000	BARRACUDA NETWORKS INC TICKER: CUDX			09/01/2015	4,743.29 4,743.29	4,007.41 21.43	(735.88)					0.00
131 000	BARRACUDA NETWORKS INC TICKER: CUDX			07/28/2015	3,900.77 3,900.77	2,807.33 21.43	(1,093.44)					0.00
152 000	BARRACUDA NETWORKS INC TICKER: CUDX			07/23/2014	4,615.59 4,615.59	3,257.36 21.43	(1,358.23)					0.00
171 000	BARRACUDA NETWORKS INC TICKER: CUDX			09/08/2014	4,445.86 4,445.86	3,664.53 21.43	(781.33)					0.00
8 000	BARRACUDA NETWORKS INC TICKER: CUDX			10/03/2014	203.84 203.84	171.44 21.43	(32.40)					0.00
90 000	BARRACUDA NETWORKS INC TICKER: CUDX			02/20/2015	3,243.27 3,243.27	1,928.70 21.43	(1,314.57)					0.00
417 000	BARRACUDA NETWORKS INC TICKER: CUDX			07/07/2014	12,991.09 12,991.09	8,936.31 21.43	(4,054.78)					0.01
8 000	BIOMEN INC TICKER: BIIB			12/13/2016	2,268.77 2,268.77	2,268.64 283.58	(0.13)					0.00
23 000	BIOMEN INC TICKER: BIIB			10/16/2014	7,166.54 7,166.54	6,522.34 283.58	(644.20)					0.01
39 000	BIOMEN INC TICKER: BIIB			10/20/2014	11,972.62 11,972.62	11,059.62 283.58	(913.00)					0.01
67 000	BIOMEN INC TICKER: BIIB			08/27/2015	19,330.98 19,330.98	18,999.86 283.58	(331.12)					0.02
69 000	BIOMEN INC TICKER: BIIB			09/25/2015	20,327.48 20,327.48	19,567.02 283.58	(760.46)					0.02
135 000	BIOMEN INC TICKER: BIIB			07/07/2014	43,179.94 43,179.94	38,283.30 283.58	(4,896.64)					0.05
971 000	BLACKROCK INC CL A TICKER: BLK		10 000	12/07/2016	360,362.67 360,362.67	369,504.34 380.54	9,141.67					0.44
												10.00 10.00

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. YTM Dur.	YTM YTM	% Port
14,000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		3.000	10/19/2016	1,799.78 1,799.78	1,760.92 125.78	(38.86)				3.00 3.00	0.00
100,000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		3.000	01/30/2015	14,433.81 14,433.81	12,578.00 125.78	(1,855.81)				3.00 3.00	0.02
70,000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		3.000	06-07-2013	7,658.94 7,658.94	8,804.60 125.78	1,145.66				3.00 3.00	0.01
75,000	BOSTON PROPERTIES INC MASSACH COM REIT TICKER: BXP		3.000	01/27/2010	4,832.24 4,832.24	9,433.50 125.78	4,601.26				3.00 3.00	0.01
	ACC RUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH FX DATE: 12/28/2016 PAY DATE: 01/30/2017 TICKER: BXP							10.50				0.00
	ACC RUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH FX DATE: 12/28/2016 PAY DATE: 01/30/2017 TICKER: BXP							75.00				0.00
	ACC RUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH FX DATE: 12/28/2016 PAY DATE: 01/30/2017 TICKER: BXP							52.50				0.00
	ACC RUAL CASH DIVIDEND BOSTON PROPERTIES INC MASSACH FX DATE: 12/28/2016 PAY DATE: 01/30/2017 TICKER: BXP							56.25				0.00
580,000	BRANIFFS LTD ADR TICKER: BXBLY		0.399	10/27/2016	10,414.25 10,414.25	10,341.40 17.83	(72.85)				0.40 0.40	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM	% Port.
2,215,000	BRAMBLES LTD ADR TICKER: BVBL		0.399	07/07/2014	38,922.42 38,922.42	39,493.45 17.83	571.03				0.40 0.40	0.05
842,000	BRITISH AMIERN TOB PLC ADR TICKER: BTI		2.175	07/07/2014	101,824.91 101,824.91	94,868.14 112.67	(6,956.77)				2.18 2.18	0.11
93,000	BRITISH SKY BROADCASTING GROUP ADR		1.736	07/07/2014	5,315.30 5,315.30	4,558.86 49.02	(756.44)				1.74 1.74	0.01
65,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	10/10/2014	3,738.91 3,738.91	3,186.30 49.02	(552.61)				1.74 1.74	0.00
88,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	10/09/2014	5,114.03 5,114.03	4,313.76 49.02	(800.27)				1.74 1.74	0.01
359,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	09/24/2014	20,720.30 20,720.30	17,598.18 49.02	(3,122.12)				1.74 1.74	0.02
53,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	07/03/2014	3,331.45 3,331.45	2,598.06 49.02	(733.39)				1.74 1.74	0.00
1,244,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	07/01/2014	78,683.00 78,683.00	60,980.88 49.02	(17,702.12)				1.74 1.74	0.07
93,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	10/16/2014	5,315.30 5,315.30	4,558.86 49.02	(756.44)				1.74 1.74	0.01
65,000	TICKER: SKYAY BRITISH SKY BROADCASTING GROUP ADR		1.736	10/16/2014	3,738.91 3,738.91	3,186.30 49.02	(552.61)				1.74 1.74	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD Avg Mkt	% Port.
88 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	10 15 2014	5,114 03 5,114 03	4 313 76 49 02	(800,27)				1 74 1 74	0 01
53 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	07 09 2014	3 331 45 3 331 45	2,598 06 49 02	(733 39)				1 74 1 74	0 00
178 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	02 10 2015	10 464 76 10 464 76	8 725 56 49 02	(1 739 20)				1 74 1 74	0 01
248 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	04 22 2016	14 641 90 14 641 90	12 156 96 49 02	(2 484 94)				1 74 1 74	0 01
126 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	06 29 2016	5 661 97 5 661 97	6 176 52 49 02	514 55				1 74 1 74	0 01
256 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	06 30 2016	10 906 55 10 906 55	12 549 12 49 02	1 642 57				1 74 1 74	0 02
359 000	BRITISH SKY BROADCASTING GROUP ADR TICKER: SKYAY		1 736	09 29 2014	20 720 30 20 720 30	17 598 18 49 02	(3 122 12)				1 74 1 74	0 02
73 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01 15 2015	1 929 60 1 929 60	1 782 66 24 42	(146 94)				1 04 1 04	0 00
210 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01 12 2015	5 547 26 5 547 26	5 128 20 24 42	(419 06)				1 04 1 04	0 01
181 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01 15 2015	4 778 92 4 778 92	4 420 02 24 42	(358 90)				1 04 1 04	0 01
108 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01 15 2015	2 851 91 2 851 91	2 637 36 24 42	(214 55)				1 04 1 04	0 00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM Wtd Avg	% Port.
220 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01/15/2015	5,811.47	5,372.40	(439.07)				1 04	0 01
					5,811.47	24.42					1 04	0 00
130 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01/15/2015	3,434.08	3,174.60	(259.48)				1 04	0 00
					3,434.08	24.42					1 04	0 00
140 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01/15/2015	3,698.73	3,418.80	(279.93)				1 04	0 00
					3,698.73	24.42					1 04	0 00
102 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01/12/2015	2,694.86	2,490.84	(204.02)				1 04	0 00
					2,694.86	24.42					1 04	0 00
29 000	BRIXMOR PPTY GROUP INC TICKER: BRX		1 040	01/15/2015	766.02	708.18	(57.84)				1 04	0 00
					766.02	24.42					1 04	0 00
65 000	BROADCOM LTD TICKER: AVGO		4 080	03/02/2016	8,682.19	11,490.05	2,807.86				4 08	0 01
					8,682.19	176.77					4 08	0 14
664 000	BROADCOM LTD TICKER: AVGO		4 080	07/07/2014	48,847.42	117,375.28	68,527.86				4 08	0 00
					48,847.42	176.77					4 08	0 00
14 000	BROADCOM LTD TICKER: AVGO		4 080	07/03/2014	1,201.28	2,474.78	1,273.50				4 08	0 00
					1,201.28	176.77					4 08	0 13
619 000	BROADCOM LTD TICKER: AVGO		4 080	07/01/2014	52,686.48	109,420.63	56,734.15				4 08	0 01
					52,686.48	176.77					4 08	0 00
121 000	BROADSOFT INC TICKER: BSFT			08/09/2016	5,050.54	4,991.25	(59.29)					0 00
					5,050.54	41.25						0 00
45 000	BROADSOFT INC TICKER: BSFT			07/09/2014	1,141.65	1,856.25	714.60					0 00
					1,141.65	41.25						0 00
53 000	BROADSOFT INC TICKER: BSFT			12/07/2015	2,123.64	2,186.25	62.61					0 00
					2,123.64	41.25						0 00
701 000	BROADSOFT INC TICKER: BSFT			07/07/2014	18,707.24	28,916.25	10,209.01					0 00
					18,707.24	41.25						0 00
25 000	BUIALO WILD WINGS INC TICKER: BWLD			11/10/2015	3,786.39	3,860.00	73.61					0 00
					3,786.39	154.40						0 00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD	YTD YTD	% Port.
21,000	BUFFALO WILD WINGS INC TICKER: BWLD			05/05/2015	3,323.33 3,323.33	3,242.40 154.40	(80.93)						0.00
10,000	BUFFALO WILD WINGS INC TICKER: BWLD			07/09/2014	1,623.10 1,623.10	1,544.00 154.40	(79.10)						0.00
15,000	BUFFALO WILD WINGS INC TICKER: BWLD			09/08/2014	2,210.73 2,210.73	2,316.00 154.40	105.27						0.00
8,000	BUFFALO WILD WINGS INC TICKER: BWLD			10/03/2014	1,084.40 1,084.40	1,235.20 154.40	150.80						0.00
20,000	BUFFALO WILD WINGS INC TICKER: BWLD			10/28/2014	2,602.23 2,602.23	3,088.00 154.40	485.77						0.00
13,000	BUFFALO WILD WINGS INC TICKER: BWLD			12/11/2015	2,136.60 2,136.60	2,007.20 154.40	(129.40)						0.00
182,000	BUFFALO WILD WINGS INC TICKER: BWLD			07/07/2014	30,366.05 30,366.05	28,100.80 154.40	(2,265.25)						0.03
116,000	BUNZL PUB LTD CO SPON ADR NLW TICKER: BZLFY		0.485	07/09/2014	3,337.32 3,337.32	2,992.80 25.80	(344.52)				0.49 0.49		0.00
1,669,000	BUNZL PUB LTD CO SPON ADR NLW TICKER: BZLFY		0.485	07/07/2014	47,850.23 47,850.23	43,060.20 25.80	(4,790.03)				0.49 0.49		0.05
	ACCURAL ADR DIVIDEND BUNZL PUB LTD CO SPON ADR NLW EX DATE 11/16/2016 PAY DATE 01/06/2017 TICKER: BZLFY							18.44					0.00
	ACCURAL ADR DIVIDEND BUNZL PUB LTD CO SPON ADR NLW EX DATE 11/16/2016 PAY DATE 01/06/2017 TICKER: BZLFY							265.35					0.00
17,000	CAMBRUX CORP TICKER: CBM			10/18/2016	713.92 713.92	917.15 53.95	203.23						0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Acq. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. Dur.	YTD YTD	% Port.
89,000	CAMBREX CORP TICKER: CBM			08/09/2016	4,297.93 4,297.93	4,801.55 53.95	503.62					0.01
42,000	CAMBREX CORP TICKER: CBM			11/06/2015	2,115.54 2,115.54	2,265.90 53.95	150.36					0.00
124,000	CAMBREX CORP TICKER: CBM			10/08/2015	5,566.21 5,566.21	6,689.80 53.95	1,123.59					0.01
17,000	CAMBREX CORP TICKER: CBM			12/11/2015	872.61 872.61	917.15 53.95	44.54					0.00
214,000	CAMBREX CORP TICKER: CBM			09/01/2015	10,209.45 10,209.45	11,545.30 53.95	1,335.85					0.01
67,000	CARDTRONICS PLC CLASS A TICKER: CATM			08/29/2016	3,048.07 3,048.07	3,656.19 54.57	608.12					0.00
438,000	CARDTRONICS PLC CLASS A TICKER: CATM			07/07/2014	17,465.25 17,465.25	23,901.66 54.57	6,436.41					0.03
13,000	CARDTRONICS PLC CLASS A TICKER: CATM			07/09/2014	518.38 518.38	709.41 54.57	191.03					0.00
85,000	CARDTRONICS PLC CLASS A TICKER: CATM			01/04/2016	3,389.38 3,389.38	4,638.45 54.57	1,249.07					0.01
823,000	CARLSBERG BREWERIES A/S ADR TICKER: CABGY		0.189	09/03/2014	15,216.20 15,216.20	14,204.98 17.26	(1,011.22)				0.19 0.19	0.02
778,000	CARLSBERG BREWERIES A/S ADR TICKER: CABGY		0.189	01/27/2015	11,769.97 11,769.97	13,428.28 17.26	1,658.31				0.19 0.19	0.02
3,735,000	CARLSBERG BREWERIES A/S ADR TICKER: CABGY		0.189	07/07/2014	81,236.25 81,236.25	64,466.10 17.26	(16,770.15)				0.19 0.19	0.08
8,000	CASEY'S GEN STORES INC TICKER: CASY		1.040	07/09/2014	567.92 567.92	951.04 118.88	383.12				1.04 1.04	0.00
367,000	CASEY'S GEN STORES INC TICKER: CASY		1.040	07/07/2014	25,971.92 25,971.92	43,628.96 118.88	17,657.04				1.04 1.04	0.05

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	ITM YTM	Apparatch Mkt	% Port
708,000	CEL GENE CORP TICKER CELG			12/29/2016	83,851.84	81,951.00	(1,900.84)						0.10
					83,851.84	115.75							0.07
504,000	CEL GENE CORP TICKER CELG			01/25/2016	51,846.83	58,338.00	6,491.17						0.09
					51,846.83	115.75							0.20
629,000	CEL GENE CORP TICKER CELG			01/22/2016	64,747.94	72,806.75	8,058.81						0.01
					64,747.94	115.75							0.17
1,447,000	CEL GENE CORP TICKER CELG			12/24/2014	159,192.14	167,490.25	8,298.11						0.00
					159,192.14	115.75							0.00
91,000	CEL GENE CORP TICKER CELG			12/24/2014	10,011.39	10,533.25	70.49						0.00
					10,462.76	115.75							0.15
1,205,000	CEL GENE CORP TICKER CELG			12/11/2014	143,344.03	139,478.75	(3,865.28)						0.00
					143,344.03	115.75							0.00
64,000	CENOVUS ENRGY TICKER CVE		0.147	08/07/2015	921.96	968.32	46.36				0.15		0.00
					921.96	15.13					0.15		0.00
26,000	CENOVUS ENRGY TICKER CVE		0.147	08/07/2015	369.53	393.38	23.85				0.15		0.00
					369.53	15.13					0.15		0.00
54,000	CENOVUS ENRGY TICKER CVE		0.147	08/10/2015	785.21	817.02	31.81				0.15		0.00
					785.21	15.13					0.15		0.00
24,000	CENOVUS ENRGY TICKER CVE		0.147	08/10/2015	344.93	363.42	18.19				0.15		0.00
					344.93	15.13					0.15		0.00
105,000	CENOVUS ENRGY TICKER CVE		0.147	08/11/2015	1,487.73	1,588.65	100.92				0.15		0.00
					1,487.73	15.13					0.15		0.00
78,000	CENOVUS ENRGY TICKER CVE		0.147	08/13/2015	1,114.86	1,180.14	65.28				0.15		0.00
					1,114.86	15.13					0.15		0.00
157,000	CENOVUS ENRGY TICKER CVE		0.147	08/13/2015	2,284.81	2,375.41	90.60				0.15		0.00
					2,284.81	15.13					0.15		0.00
53,000	CENOVUS ENRGY TICKER CVE		0.147	08/14/2015	748.04	801.89	53.85				0.15		0.00
					748.04	15.13					0.15		0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. Dur.	1Y Maturity YTD Maturity	% Port.
44,000	CENOVUS ENRGY TICKER: CVE		0.147	08/17/2015	633.03 633.03	665.72 15.13	32.69	0.15 0.15			0.15 0.15	0.00
54,000	CENOVUS ENRGY TICKER: CVE		0.147	08/18/2015	753.53 753.53	817.02 15.13	63.49	0.15 0.15			0.15 0.15	0.00
53,000	CENOVUS ENRGY TICKER: CVE		0.147	08/20/2015	709.27 709.27	801.89 15.13	92.62	0.15 0.15			0.15 0.15	0.00
63,000	CENOVUS ENRGY TICKER: CVE		0.147	08/21/2015	845.66 845.66	953.19 15.13	107.53	0.15 0.15			0.15 0.15	0.00
51,000	CENOVUS ENRGY TICKER: CVE		0.147	08/21/2015	679.70 679.70	771.63 15.13	91.93	0.15 0.15			0.15 0.15	0.00
16,000	CENOVUS ENRGY TICKER: CVE		0.147	08/24/2015	207.84 207.84	242.08 15.13	34.24	0.15 0.15			0.15 0.15	0.00
55,000	CENOVUS ENRGY TICKER: CVE		0.147	08/28/2015	690.83 690.83	832.15 15.13	141.32	0.15 0.15			0.15 0.15	0.00
42,000	CENOVUS ENRGY TICKER: CVE		0.147	08/31/2015	529.68 529.68	635.46 15.13	105.78	0.15 0.15			0.15 0.15	0.00
41,000	CENOVUS ENRGY TICKER: CVE		0.147	08/31/2015	524.91 524.91	620.33 15.13	95.42	0.15 0.15			0.15 0.15	0.00
28,000	CENOVUS ENRGY TICKER: CVE		0.147	09/01/2015	383.15 383.15	423.64 15.13	40.49	0.15 0.15			0.15 0.15	0.00
85,000	CENOVUS ENRGY TICKER: CVE		0.147	09/01/2015	1,162.49 1,162.49	1,286.05 15.13	123.56	0.15 0.15			0.15 0.15	0.00
43,000	CENOVUS ENRGY TICKER: CVE		0.147	09/01/2015	587.58 587.58	650.59 15.13	63.01	0.15 0.15			0.15 0.15	0.00
54,000	CENOVUS ENRGY TICKER: CVE		0.147	09/01/2015	749.99 749.99	817.02 15.13	67.03	0.15 0.15			0.15 0.15	0.00
104,000	CENOVUS ENRGY TICKER: CVE		0.147	09/02/2015	1,473.14 1,473.14	1,573.52 15.13	100.38	0.15 0.15			0.15 0.15	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. Dur.	YTM/apprch YTM/mkt	% Port.
26,000	CENOVUS ENRGY TICKER: CVE		0.147	09/02/2015	367.12 367.12	393.38 15.13	26.26				0.15 0.15	0.00
43,000	CENOVUS ENRGY TICKER: CVE		0.147	09/03/2015	610.04 610.04	650.59 15.13	40.55				0.15 0.15	0.00
76,000	CENOVUS ENRGY TICKER: CVE		0.147	09/03/2015	1,099.86 1,099.86	1,149.88 15.13	50.02				0.15 0.15	0.00
49,000	CENOVUS ENRGY TICKER: CVE		0.147	09/03/2015	667.45 667.45	741.37 15.13	73.92				0.15 0.15	0.00
804,000	CENOVUS ENRGY TICKER: CVL		0.147	07/27/2016	11,269.99 11,269.99	12,164.52 15.13	894.53				0.15 0.15	0.01
1,461,000	CENOVUS ENRGY TICKER: CVL		0.147	07/07/2014	47,585.35 47,585.35	22,104.93 15.13	(25,480.42)				0.15 0.15	0.03
76,000	CHART INDUSTRIES INC TICKER: GTLS			07/10/2015	2,604.00 2,604.00	2,737.52 36.02	133.52					0.00
129,000	CHART INDUSTRIES INC TICKER: GTLS			06/15/2015	4,272.34 4,272.34	4,646.58 36.02	374.24					0.01
107,000	CHART INDUSTRIES INC TICKER: GTLS			12/07/2015	2,392.40 2,392.40	3,854.14 36.02	1,461.74					0.00
2,414,000	CHEVRON CORP TICKER: CVX		4.320	12/07/2016	273,312.84 273,312.84	284,127.80 117.70	10,814.96				4.32 4.32	0.34
750,000	CHEVRON CORP TICKER: CVX		4.320	02/14/2012	79,770.00 79,770.00	88,275.00 117.70	8,505.00				4.32 4.32	0.11
400,000	CHEVRON CORP TICKER: CVX		4.320	03/21/2011	40,288.00 40,288.00	47,080.00 117.70	6,792.00				4.32 4.32	0.06
450,000	CHEVRON CORP TICKER: CVX		4.320	02/19/2013	51,817.95 51,817.95	52,965.00 117.70	1,147.05				4.32 4.32	0.06
1,800,000	CHEVRON CORP TICKER: CVX		4.320	03/16/2009	111,289.32 111,289.32	211,860.00 117.70	100,570.68				4.32 4.32	0.25

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Yr to Dur.	YTM YTM	% Port.
550 000	CHLIRON CORP TICKER: CVN		4.320	10/31/2012	61,249.65 61,249.65	64,735.00 117.70	3,485.35				4.32 4.32	0.08
327 000	CIELO S A ADR TICKER: CIOXY		0.110	03/03/2015	3,435.91 3,435.91	2,790.95 8.54	(644.96)				0.11 0.11	0.00
364 000	CIELO S A ADR TICKER: CIOXY		0.110	03/04/2015	3,951.35 3,951.35	3,106.74 8.54	(844.61)				0.11 0.11	0.00
609 000	CIELO S A ADR TICKER: CIOXY		0.110	03/05/2015	6,454.19 6,454.19	5,197.82 8.54	(1,256.37)				0.11 0.11	0.01
779 000	CIELO S A ADR TICKER: CIOXY		0.110	10/21/2015	6,553.11 6,553.11	6,648.77 8.54	95.66				0.11 0.11	0.01
2,587 000	CIELO S A ADR TICKER: CIOXY		0.110	07/07/2014	37,295.16 37,295.16	22,080.05 8.54	(15,215.11)				0.11 0.11	0.03
802 000	CIELO S A ADR TICKER: CIOXY		0.110	10/22/2015	6,639.22 6,639.22	6,845.07 8.54	205.85				0.11 0.11	0.01
11 000	CITRIX SYSTEMS INC TICKER: CTNS			07/09/2014	705.54 705.54	982.41 89.31	276.87					0.00
694 000	CITRIX SYSTEMS INC TICKER: CTNS			07/07/2014	43,867.46 43,867.46	61,981.14 89.31	18,113.68					0.07
4 013 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	07/07/2014	50,170.28 50,170.28	45,547.55 11.35	(4,622.73)				0.30 0.30	0.05
885 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	12/30/2014	9,360.15 9,360.15	10,044.75 11.35	684.60				0.30 0.30	0.01
1,815 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	07/07/2014	20,008.43 20,008.43	20,600.25 11.35	591.82				0.30 0.30	0.02
785 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	09/29/2014	9,074.16 9,074.16	8,909.75 11.35	(164.41)				0.30 0.30	0.01
713 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	12/16/2014	7,541.89 7,541.89	8,092.55 11.35	550.66				0.30 0.30	0.01

Share or Face Value	Security Description	Moody's S&P	Coupon	Yr. Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM mkt	% Port.
888 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	10/27/2015	11,834.39 11,834.39	9,738.30 11.35	(2,096.09)				0.30 0.30	0.01
1 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	10/27/2015	13.79 13.79	11.35 11.35	(2.44)				0.30 0.30	0.00
1,187 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	06/07/2016	13,762.67 13,762.67	13,472.45 11.35	(290.22)				0.30 0.30	0.02
1,272 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	06/30/2016	13,679.85 13,679.85	14,437.20 11.35	757.35				0.30 0.30	0.02
1,050 000	CK HUTCHINSON HOLDINGS LTD ADR TICKER: CKHUY		0.300	07/26/2016	12,025.44 12,025.44	11,917.50 11.35	(107.94)				0.30 0.30	0.01
3,545 000	COCA COLA AMATIL LTDSPONSORLD ADR TICKER: CCLAY		0.326	07/07/2014	31,739.80 31,739.80	25,665.80 7.24	(6,074.00)				0.33 0.33	0.03
372 000	COLONY STARWOOD HOMES TICKER: SFR		0.880	10/19/2016	10,396.43 10,396.43	10,717.32 28.81	320.89	81.84			0.88 0.88	0.01
	ACCRUAL CASH DIVIDEND COLONY STARWOOD HOMES EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: SFR											0.00
2,420 000	COMCAST CORPORATION CL A TICKER: CMCSA		0.630	07/07/2014	130,332.97 130,332.97	167,101.00 69.05	36,768.03				0.63 0.63	0.20
39 000	COMCAST CORPORATION CL A TICKER: CMCSA		0.630	07/09/2014	2,122.77 2,122.77	2,692.95 69.05	570.18				0.63 0.63	0.00
10,448 000	COMCAST CORPORATION CL A TICKER: CMCSA		0.630	12/07/2016	719,448.24 719,448.24	721,434.40 69.05	1,986.16	665.50			0.63 0.63	0.87
	ACCRUAL CASH DIVIDEND COMCAST CORPORATION CL A EX DATE: 12/30/2016 PAY DATE: 01/25/2017 TICKER: CMCSA											0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj} mkt	% Port.
	ACCRUAL CASH DIVIDEND COMCAST CORPORATION CL A EX DATE 12/30/2016 PAY DATE 01/25/2017 TICKER: CMCSA							10.73				0.00
	ACCRUAL CASH DIVIDEND COMCAST CORPORATION CL A EX DATE 12/30/2016 PAY DATE 01/25/2017 TICKER: CMCSA							2,873.20				0.00
1,763,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	09/04/2015	12,963.52 12,963.52	11,565.28 6.56	(1,398.24)				0.10 0.10	0.01
2,518,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	09/08/2015	18,503.77 18,503.77	16,518.08 6.56	(1,985.69)				0.10 0.10	0.02
844,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	09/09/2015	6,214.12 6,214.12	5,536.64 6.56	(677.48)				0.10 0.10	0.01
474,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	09/10/2015	3,441.67 3,441.67	3,109.44 6.56	(332.23)				0.10 0.10	0.00
1,252,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	11/17/2015	10,104.02 10,104.02	8,213.12 6.56	(1,890.90)				0.10 0.10	0.01
1,905,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	02/16/2016	12,246.86 12,246.86	12,496.80 6.56	249.94				0.10 0.10	0.01
2,123,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFRUY		0.100	04/04/2016	13,950.87 13,950.87	13,926.88 6.56	(23.99)				0.10 0.10	0.02

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur	YTM YTM mkt	% Port.
943,000	COMPAGNIE FINANCIERE RICHIE MONT UNSPONSORED ADR TICKER: CFUY		0.100	09/03/2015	6,967.07 6,967.07	6,186.08 6.56	(780.99)				0.10 0.10	0.01
2,046,000	COMPASS GROUP PLC TICKER: CMPGY		0.385	02/04/2014	33,285.86 33,285.86	38,219.28 18.68	4,933.42				0.39 0.39	0.05
1,088,000	COMPASS GROUP PLC TICKER: CMPGY		0.385	07/07/2014	20,976.41 20,976.41	20,323.84 18.68	(652.57)				0.39 0.39	0.02
1,038,000	COMPASS GROUP PLC TICKER: CMPGY		0.385	02/12/2014	16,347.48 16,347.48	19,389.84 18.68	3,042.36				0.39 0.39	0.02
104,000	COMPASS GROUP PLC TICKER: CMPGY		0.385	07/10/2013	1,473.52 1,473.52	1,942.72 18.68	469.20				0.39 0.39	0.00
188,000	COMPASS GROUP PLC TICKER: CMPGY		0.385	07/09/2014	3,346.32 3,346.32	3,511.84 18.68	165.52				0.39 0.39	0.00
92,000	COMSCORE INC TICKER: SCOR			01/04/2016	3,885.45 3,885.45	2,905.36 31.58	(980.09)					0.00
657,000	COMSCORE INC TICKER: SCOR			07/07/2014	24,250.79 24,250.79	20,748.06 31.58	(3,502.73)					0.02
19,515,000	CONAGRA BRANDS INC TICKER: CAG		0.800	12/07/2016	719,494.63 719,494.63	771,818.25 39.55	52,323.62				0.80 0.80	0.93
13,000	COPART INC COM TICKER: CPRT			07/09/2014	469.06 469.06	720.33 55.41	251.27					0.00
592,000	COPART INC COM TICKER: CPRT			07/07/2014	21,648.43 21,648.43	32,802.72 55.41	11,154.29					0.04
212,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	10/07/2016	7,482.39 7,482.39	9,130.84 43.07	1,648.45				0.36 0.36	0.01
273,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	06/04/2015	6,985.20 6,985.20	11,758.11 43.07	4,772.91				0.36 0.36	0.01
128,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	06/15/2015	3,532.93 3,532.93	5,512.96 43.07	1,980.03				0.36 0.36	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sta. Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM Mkt	% Port.
48,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	09/01/2015	1,260.31 1,260.31	2,067.36 43.07	807.05				0.36 0.36	0.00
268,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	09/08/2014	7,205.88 7,205.88	11,542.76 43.07	4,336.88				0.36 0.36	0.01
164,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	06/27/2016	4,493.40 4,493.40	7,063.48 43.07	2,570.08				0.36 0.36	0.01
146,000	CORE-MARK HOLDING COMPANY INC TICKER: CORE		0.360	04/22/2015	4,304.00 4,304.00	6,288.22 43.07	1,984.22				0.36 0.36	0.01
94,000	CORNERSTONE ONDEMIAND INC TICKER: CSOD			08/29/2016	4,214.17 4,214.17	3,977.14 42.31	(237.03)					0.00
11,000	CORNERSTONE ONDEMIAND INC TICKER: CSOD			07/09/2014	508.20 508.20	465.41 42.31	(42.79)					0.00
138,000	CORNERSTONE ONDEMIAND INC TICKER: CSOD			02/20/2015	4,896.86 4,896.86	5,838.78 42.31	941.92					0.01
77,000	CORNERSTONE ONDEMIAND INC TICKER: CSOD			12/07/2015	2,769.86 2,769.86	3,257.87 42.31	488.01					0.00
733,000	CORNERSTONE ONDEMIAND INC TICKER: CSOD			07/07/2014	34,332.11 34,332.11	31,013.23 42.31	(3,318.88)					0.04
32,000	CREF INC TICKER: CREF			07/09/2014	1,692.48 1,692.48	844.48 26.39	(848.00)					0.00
1,389,000	CREF INC TICKER: CREF			07/07/2014	71,603.78 71,603.78	36,655.71 26.39	(34,948.07)					0.04
51,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	01/08/2015	4,014.26 4,014.26	4,425.27 86.77	411.01				3.80 3.80	0.01
261,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	10/09/2015	20,971.75 20,971.75	22,646.97 86.77	1,675.22				3.80 3.80	0.03
40,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	01/09/2015	3,137.84 3,137.84	3,470.80 86.77	332.96				3.80 3.80	0.00

Share's or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM	% Port.
40,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	01/09/2015	3,138.15 3,138.15	3,470.80 86.77	332.65				3.80 3.80	0.00
50,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	01/09/2015	3,926.35 3,926.35	4,338.50 86.77	412.15				3.80 3.80	0.01
25,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	10/19/2016	2,314.06 2,314.06	2,169.25 86.77	(144.81)				3.80 3.80	0.00
4,396,000	CROWN CASTLE INTL CORP TICKER: CCI		3.800	12/07/2016	359,702.94 359,702.94	381,440.92 86.77	21,737.98				3.80 3.80	0.46
943,000	CSL LTD SPONSORED ADR TICKER: CSLLY		0.574	12/09/2016	33,927.82 33,927.82	34,202.61 36.27	274.79				0.57 0.57	0.04
119,000	CUBESMART REIT TICKER: CUBE		1.080	10/19/2016	3,139.34 3,139.34	3,185.63 26.77	46.29				1.08 1.08	0.00
1,071,000	CUBESMART REIT TICKER: CUBE		1.080	10/09/2015	29,568.38 29,568.38	28,670.67 26.77	(897.71)				1.08 1.08	0.03
	ACCRUAL CASH DIVIDEND CUBESMART REIT FX DATE 12/29/2016 PAY DATE 01/17/2017 TICKER: CUBE							32.13				0.00
	ACCRUAL CASH DIVIDEND CUBESMART REIT FX DATE 12/29/2016 PAY DATE 01/17/2017 TICKER: CUBE							289.17				0.00
4,282,000	DCP MIDSTREAM LP TICKER: DCP		3.120	12/07/2016	148,141.36 148,141.36	164,343.16 38.38	16,201.80				3.12 3.12	0.20
440,000	DEUTSCHE POST AG SPONSORED ADR TICKER: DPSGY		1.124	09/18/2015	12,172.73 12,172.73	14,405.60 32.74	2,232.87				1.12 1.12	0.02
1,545,000	DEUTSCHE POST AG SPONSORED ADR TICKER: DPSGY		1.124	07/07/2014	56,068.05 56,068.05	50,583.30 32.74	(5,484.75)				1.12 1.12	0.06

Shares in Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Pool
128 000	DIPLOMAT PHARMACY INC TICKER: DPLO			04/20/2016	3,832.23 3,832.23	1,612.80 12.60	(2,219.43)					0.00
37 000	DIPLOMAT PHARMACY INC TICKER: DPLO			04/07/2016	1,092.92 1,092.92	466.20 12.60	(626.72)					0.00
48 000	DIPLOMAT PHARMACY INC TICKER: DPLO			09/30/2015	1,614.12 1,614.12	604.80 12.60	(1,009.32)					0.00
1 000	DIPLOMAT PHARMACY INC TICKER: DPLO			10/08/2015	28.67 28.67	12.60 12.60	(16.07)					0.00
312 000	DIPLOMAT PHARMACY INC TICKER: DPLO			12/07/2015	11,283.82 11,283.82	3,931.20 12.60	(7,352.62)					0.00
63 000	DIPLOMAT PHARMACY INC TICKER: DPLO			03/07/2016	1,691.10 1,691.10	793.80 12.60	(897.30)					0.00
254 000	DIPLOMAT PHARMACY INC TICKER: DPLO			07/02/2015	11,427.46 11,427.46	3,200.40 12.60	(8,227.06)					0.00
453 000	DISCOVERY HLDG CO TICKER: DISCA			10/02/2015	12,131.61 12,131.61	12,416.73 27.41	285.12					0.01
608 000	DISCOVERY HLDG CO TICKER: DISCA			05/15/2015	19,504.70 19,504.70	16,665.28 27.41	(2,839.42)					0.02
10 000	DOLBY LABORATORIES INC CL A TICKER: DLB		0.560	07/09/2014	436.23 436.23	451.90 45.19	15.67				0.56 0.56	0.00
535 000	DOLBY LABORATORIES INC CL A TICKER: DLB		0.560	07/07/2014	23,240.19 23,240.19	24,176.65 45.19	936.46				0.56 0.56	0.03
401 000	DOLLAR GEN CORP TICKER: DG		1.040	10/19/2016	27,720.13 27,720.13	29,702.07 74.07	1,981.94				1.04 1.04	0.04
688 000	DOLLAR GEN CORP TICKER: DG		1.040	10/18/2016	47,606.30 47,606.30	50,960.16 74.07	3,353.86				1.04 1.04	0.06
260 000	DOLLAR GEN CORP TICKER: DG		1.040	10/17/2016	17,963.56 17,963.56	19,258.20 74.07	1,294.64				1.04 1.04	0.02

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM Avg Mkt	% Port.
405 000	DOLLAR GLEN CORP TICKER DG		1 040	10 17 2016	27,907 29 27,907 29	29,998 35 74 07	2 091 06				1 04	0 04
400 000	DOLLAR GLEN CORP TICKER DG		1 040	10 14 2016	27,490 64 27,490 64	29,628 00 74 07	2 137 36				1 04	0 04
90 000	DOLLAR GLEN CORP TICKER DG		1 040	07 29 2016	8,678 93 8,678 93	8,666 30 74 07	(2 012 63)				1 04	0 01
191 000	DOLLAR GLEN CORP TICKER DG		1 040	07 28 2016	18,312 26 18,312 26	14,147 37 74 07	(4 164 89)				1 04	0 02
436 000	DOLLAR GLEN CORP TICKER DG		1 040	07 27 2016	41,382 55 41,382 55	32,294 52 74 07	(9,088 03)				1 04	0 04
285 000	DOLLAR GLEN CORP TICKER DG		1 040	07 26 2016	26,745 28 26,745 28	21,109 95 74 07	(5 635 33)				1 04	0 03
261 000	DOLLAR GLEN CORP TICKER DG		1 040	07 25 2016	24,459 67 24,459 67	19,332 27 74 07	(5,127 40)				1 04	0 02
460 000	DOLLAR GLEN CORP TICKER DG		1 040	07 22 2016	42,897 39 42,897 39	34,072 20 74 07	(8,825 19)				1 04	0 04
294 000	DOLLAR GLEN CORP TICKER DG		1 040	07 21 2016	27,313 16 27,313 16	21,776 58 74 07	(5,536 58)				1 04	0 03
	ACCRUAL CASH DIVIDEND DOLLAR GLEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER DG							100 25				0 00
	ACCRUAL CASH DIVIDEND DOLLAR GLEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER DG							172 00				0 00
	ACCRUAL CASH DIVIDEND DOLLAR GLEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER DG							65 00				0 00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM Mgmt	% Pmt.
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							101.25				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							100.00				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							22.50				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							47.75				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							109.00				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							71.25				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							65.25				0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Sta. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM Mk Yld	% Port.
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							115.00				0.00
	ACCRUAL CASH DIVIDEND DOLLAR GEN CORP EX DATE 12/19/2016 PAY DATE 01/04/2017 TICKER: DG							73.50				0.00
35.000	EASTGROUP PROPERTIES INC COM REIT TICKER: EGP		2.480	01/30/2015	2,342.08 2,342.08	2,584.40 73.84	242.32				2.48 2.48	0.00
25.000	EASTGROUP PROPERTIES INC COM REIT TICKER: EGP		2.480	06/17/2013	1,388.40 1,388.40	1,846.00 73.84	457.60				2.48 2.48	0.00
290.000	EASTGROUP PROPERTIES INC COM REIT TICKER: LGP		2.480	01/27/2010	10,733.24 10,733.24	21,413.60 73.84	10,680.36				2.48 2.48	0.03
13.000	EASTGROUP PROPERTIES INC COM REIT TICKER: LGP		2.480	01/26/2010	477.22 477.22	959.92 73.84	482.70				2.48 2.48	0.00
84.000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	10/19/2016	3,460.57 3,460.57	3,553.20 42.30	92.63				1.52 1.52	0.00
40.000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,516.86 1,516.86	1,692.00 42.30	175.14				1.52 1.52	0.00
50.000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/14/2015	1,897.19 1,897.19	2,115.00 42.30	217.81				1.52 1.52	0.00
50.000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,897.99 1,897.99	2,115.00 42.30	217.01				1.52 1.52	0.00
50.000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,898.99 1,898.99	2,115.00 42.30	216.01				1.52 1.52	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Acq. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Pool
40,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,519.73	1,692.00	172.27				1.52	0.00
50,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,899.57	2,115.00	215.43				1.52	0.00
85,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	3,231.20	3,595.50	364.30				1.52	0.00
40,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,520.81	1,692.00	171.19				1.52	0.00
49,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/14/2015	1,863.06	2,072.70	209.64				1.52	0.00
50,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/20/2015	1,899.95	2,115.00	215.05				1.52	0.00
35,000	EDUCATION REALTY TRUST INC TICKER: EDR		1.520	01/30/2015	1,159.39	1,480.50	321.11				1.52	0.00
6,128,000	ENABLE MIDSTREAM PARTNERS LP TICKER: ENBL		1.272	12/07/2016	98,271.06	96,393.44	(1,877.62)				1.27	0.12
423,000	ENDOLOGIX INC TICKER: ELGX			12/16/2016	2,653.39	2,419.56	(233.83)					0.00
267,000	ENDOLOGIX INC TICKER: ELGX			08/09/2016	3,281.94	1,527.24	(1,754.70)					0.00
228,000	ENDOLOGIX INC TICKER: ELGX			11/06/2015	2,118.12	1,304.16	(813.96)					0.00
6,000	ENDOLOGIX INC TICKER: ELGX			07/09/2014	93.00	34.32	(58.68)					0.00
194,000	ENDOLOGIX INC TICKER: ELGX			02/20/2015	2,802.70	1,109.68	(1,693.02)					0.00
376,000	ENDOLOGIX INC TICKER: ELGX			02/01/2016	2,940.96	2,150.72	(790.24)					0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM Annual	% Port.
1,003,000	ENDOLOGIX INC TICKER: ELGX			07-07-2014	15,531.05 15,531.05	5,737.16 5.72	(9,793.89)					0.01
5,902,000	ENERGY TRANSFER EQUITY LP UT TICKER: ETE		1.140	12-07-2016	98,650.16 98,650.16	113,967.62 19.31	15,317.46					0.14
2,891,000	ENERGY TRANSFER PARTNERS TICKER: ETPQZ		4.220	08-24-2016	119,091.85 119,091.85	103,526.71 35.81	(15,565.14)					0.12
48,000	ENLUGY TRANSFER PARTNERS TICKER: ETPQZ		4.220	04-05-2016	1,542.84 1,542.84	1,718.88 35.81	176.04					0.00
326,000	ENLINK MIDSTREAM PARTNERS LP TICKER: ENLK		1.560	12-07-2016	5,794.23 5,794.23	6,004.92 18.42	210.69					0.01
4,719,000	ENLINK MIDSTREAM PARTNERS LP TICKER: ENLK		1.560	10-06-2015	76,261.40 76,261.40	86,923.98 18.42	10,662.58					0.10
2,526,000	ENLINK MIDSTREAM PARTNERS LP TICKER: ENLK		1.560	03-31-2015	63,485.71 63,485.71	46,528.92 18.42	(16,956.79)					0.06
803,000	ENLINK MIDSTREAM PARTNERS LP TICKER: ENLK		1.560	01-02-2015	22,891.04 22,891.04	14,791.26 18.42	(8,099.78)					0.02
5,769,000	ENTERPRISE PRODUCTS PARTNERS LP TICKER: EPD		1.660	01-02-2015	205,792.35 205,792.35	155,993.76 27.04	(49,798.59)					0.19
13,820,000	ENTERPRISE PRODUCTS PARTNERS LP TICKER: EPD		1.660	10-06-2015	350,502.84 350,502.84	373,692.80 27.04	23,189.96					0.45
31,000	ENTERTAINMENT PROPERTIES TRUST TICKER: EPR		4.080	10-19-2016	2,339.35 2,339.35	2,224.87 71.77	(114.48)					0.00
125,000	ENTERTAINMENT PROPERTIES TRUST TICKER: EPR		4.080	06-13-2014	6,680.87 6,680.87	8,971.25 71.77	2,290.38					0.01
200,000	ENTERTAINMENT PROPERTIES TRUST TICKER: EPR		4.080	06-07-2013	10,247.22 10,247.22	14,354.00 71.77	4,106.78					0.02
213,000	ENTERTAINMENT PROPERTIES TRUST TICKER: EPR		4.080	12-28-2011	8,968.42 8,968.42	15,287.01 71.77	6,318.59					0.02

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM YTM	% Port.
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/28/2016 PAY DATE 01/16/2017 TICKER: EPR							9.92				0.00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/28/2016 PAY DATE 01/16/2017 TICKER: EPR							-40.00				0.00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/28/2016 PAY DATE 01/16/2017 TICKER: EPR							64.00				0.00
	ACCRUAL CASH DIVIDEND ENTERTAINMENT PROPERTIES TRUST EX DATE 12/28/2016 PAY DATE 01/16/2017 TICKER: LPR							68.16				0.00
19,000	INVESTNET INC TICKER: ENV			07/09/2014	920.46	669.75	(250.71)					0.00
77,000	INVESTNET INC TICKER: ENV			10/03/2014	3,468.22	2,714.25	(753.97)					0.00
25,000	INVESTNET INC TICKER: ENV			02/20/2015	1,322.53	881.25	(441.28)					0.00
82,000	INVESTNET INC TICKER: ENV			12/07/2015	2,685.91	2,890.50	204.59					0.00
407,000	INVESTNET INC TICKER: ENV			07/07/2014	19,982.12	14,346.75	(5,635.37)					0.02
121,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	02/02/2015	1,457.78	705.43	(752.35)				0.07	0.00
3,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	02/02/2015	36.28	17.49	(18.79)				0.07	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Purchase Mkt	% Port.
70,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	02/12/2015	846.03 846.03	408.10 5.83	(437.93)				0.07 0.07	0.00
812,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	04/28/2015	9,367.72 9,367.72	4,733.96 5.83	(4,633.76)				0.07 0.07	0.01
256,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	04/29/2015	2,925.57 2,925.57	1,492.48 5.83	(1,433.09)				0.07 0.07	0.00
247,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	04/30/2015	2,826.84 2,826.84	1,440.01 5.83	(1,386.83)				0.07 0.07	0.00
425,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	05/01/2015	4,869.14 4,869.14	2,477.75 5.83	(2,391.39)				0.07 0.07	0.00
510,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	05/08/2015	5,567.57 5,567.57	2,973.30 5.83	(2,594.27)				0.07 0.07	0.00
623,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	05/11/2015	6,906.20 6,906.20	3,632.09 5.83	(3,274.11)				0.07 0.07	0.00
2,048,000	ERICSSON L M TEL CO ADR B SEK 10 TICKER: ERIC		0.068	07/07/2014	24,867.63 24,867.63	11,939.84 5.83	(12,927.79)				0.07 0.07	0.01
3,343,000	FACEBOOK INC CLASS A TICKER: FB			05/19/2015	264,474.76 264,474.76	384,612.15 115.05	120,137.39					0.46
1,862,000	FACEBOOK INC CLASS A TICKER: FB			05/06/2016	219,294.63 219,294.63	214,223.10 115.05	(5,071.53)					0.26
1,234,000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER: FANUY		0.262	02/04/2014	20,366.49 20,366.49	20,546.10 16.65	179.61				0.26 0.26	0.02
1,207,000	FANUC LTD UNSPONSORED ADR (JAPAN) TICKER: FANUY		0.262	08/31/2015	19,140.24 19,140.24	20,096.55 16.65	956.31				0.26 0.26	0.02
100,000	FEDERAL REALTY INVESTMENT TRUST TICKER: FRT		3.920	01/30/2015	14,721.20 14,721.20	14,211.00 142.11	(510.20)				3.92 3.92	0.02

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1 Yr YTD Mkt	% Port.
50,000	FEDERAL REALTY INVESTMENT TRUST TICKER: FRT		3.920	06/07/2013	5,383.82 5,383.82	7,405.50 142.11	1,721.68				3.92 3.92	0.01
95,000	FEDERAL REALTY INVESTMENT TRUST TICKER: FRT		3.920	01/27/2010	6,149.40 6,149.40	13,500.45 142.11	7,351.05				3.92 3.92	0.02
13,000	FEDERAL REALTY INVESTMENT TRUST TICKER: FRT		3.920	10/19/2016	1,934.35 1,934.35	1,847.43 142.11	(86.92)				3.92 3.92	0.00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE: 12/29/2016 PAY DATE: 01/17/2017 TICKER: FRT							98.00				0.00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE: 12/29/2016 PAY DATE: 01/17/2017 TICKER: FRT							49.00				0.00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE: 12/29/2016 PAY DATE: 01/17/2017 TICKER: FRT							93.10				0.00
	ACCRUAL CASH DIVIDEND FEDERAL REALTY INVESTMENT TRUST EX DATE: 12/29/2016 PAY DATE: 01/17/2017 TICKER: FRT							12.74				0.00
74,000	FINANCIAL ENGINES INC. TICKER: FNGN		0.280	08/24/2016	2,323.34 2,323.34	2,719.50 36.75	396.16				0.28 0.28	0.00
58,000	FINANCIAL ENGINES INC. TICKER: FNGN		0.280	07/09/2014	2,517.78 2,517.78	2,131.50 36.75	(386.28)				0.28 0.28	0.00
157,000	FINANCIAL ENGINES INC. TICKER: FNGN		0.280	12/22/2014	5,460.66 5,460.66	5,769.75 36.75	309.09				0.28 0.28	0.01
48,000	FINANCIAL ENGINES INC. TICKER: FNGN		0.280	12/07/2015	1,746.08 1,746.08	1,764.00 36.75	17.92				0.28 0.28	0.00

Share's or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1 TY Mkt 1 TY Mkt	% Pool
832.000	FINANCIAL ENGINES INC TICKER: FNGN		0.280	07/07/2014	36,332.36 36,332.36	30,576.00 36.75	(5,756.36)				0.28 0.28	0.04
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER: FNGN							5.18				0.00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER: FNGN							4.06				0.00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER: FNGN							10.99				0.00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER: FNGN							3.36				0.00
	ACCRUAL CASH DIVIDEND FINANCIAL ENGINES INC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER: FNGN							58.24				0.00
8.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FIR		0.840	10/19/2016	213.18 213.18	224.40 28.05	11.22				0.84 0.84	0.00
80.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FIR		0.840	01/20/2015	1,748.44 1,748.44	2,244.00 28.05	495.56				0.84 0.84	0.00
90.000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FIR		0.840	01/20/2015	1,966.65 1,966.65	2,524.50 28.05	557.85				0.84 0.84	0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Dur.	YTM YTM _{adj}	% Port.
90,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/20/2015	1,967.79 1,967.79	2,524.50 28.05	556.71				0.84 0.84	0.00
80,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/20/2015	1,749.26 1,749.26	2,244.00 28.05	494.74				0.84 0.84	0.00
90,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/20/2015	1,967.94 1,967.94	2,524.50 28.05	556.56				0.84 0.84	0.00
80,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	1,749.46 1,749.46	2,244.00 28.05	494.54				0.84 0.84	0.00
90,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	1,968.39 1,968.39	2,524.50 28.05	556.11				0.84 0.84	0.00
80,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	1,749.92 1,749.92	2,244.00 28.05	494.08				0.84 0.84	0.00
90,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	1,969.67 1,969.67	2,524.50 28.05	554.83				0.84 0.84	0.00
90,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	1,971.83 1,971.83	2,524.50 28.05	552.67				0.84 0.84	0.00
119,000	FIRST INDUSTRIAL REALTY TRUST COM REIT TICKER: FR		0.840	01/14/2015	2,626.67 2,626.67	3,337.95 28.05	711.28				0.84 0.84	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj}	% Port
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							1.52				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							15.20				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							15.20				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IR							15.20				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Yrly Dur.	Yrly Yield	% Port.
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IIR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IIR							15.20				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IIR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IIR							17.10				0.00
	ACCRUAL CASH DIVIDEND FIRST INDUSTRIAL REALTY TRUST EX DATE 12/28/2016 PAY DATE 01/17/2017 TICKER: IIR							22.61				0.00
15.000	FLUOR CORP TICKER: FLR		0.840	07/09/2014	1,183.05 1,183.05	787.80 52.52	(395.25)				0.84 0.84	0.00
902.000	FLUOR CORP TICKER: FLR		0.840	07/07/2014	70,146.10 70,146.10	47,373.04 52.52	(22,773.06)				0.84 0.84	0.00
	ACCRUAL CASH DIVIDEND FLUOR CORP EX DATE 11/30/2016 PAY DATE 01/04/2017 TICKER: FLR							3.15				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur	1Y Va 1Y Ma 1Y Mkt	% Port.
	ACCRUAL CASH DIVIDEND							189.42				0.00
	FLUOR CORP EX DATE 11/30/2016 PAY DATE 01/04/2017 TICKER: FLR		1.323	09/22/2016	14,164.36 14,164.36	12,574.65 76.21	(1,589.71)				1.32 1.32	0.02
165,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	08/12/2016	3,539.32 3,539.32	2,895.98 76.21	(643.34)				1.32 1.32	0.00
38,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	08/11/2016	4,844.64 4,844.64	4,039.13 76.21	(805.51)				1.32 1.32	0.00
53,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	08/10/2016	5,431.77 5,431.77	4,648.81 76.21	(782.96)				1.32 1.32	0.01
61,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	12/19/2014	1,374.73 1,374.73	1,295.57 76.21	(79.16)				1.32 1.32	0.00
17,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	12/18/2014	1,133.73 1,133.73	1,066.94 76.21	(66.79)				1.32 1.32	0.00
14,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	07/07/2014	11,352.12 11,352.12	9,221.41 76.21	(2,130.71)				1.32 1.32	0.01
121,000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1.323	02/04/2014	9,594.69 9,594.69	8,154.47 76.21	(1,440.22)				1.32 1.32	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM mkt	% Port.
51,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/17/2014	4,870.30 4,870.30	3,886.71 76.21	(983.59)				1.32 1.32	0.00
50,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/16/2014	4,825.64 4,825.64	3,810.50 76.21	(1,015.14)				1.32 1.32	0.00
65,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/15/2014	6,257.82 6,257.82	4,953.65 76.21	(1,304.17)				1.32 1.32	0.01
3,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	08/27/2015	243.90 243.90	228.63 76.21	(15.27)				1.32 1.32	0.00
7,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	08/27/2015	571.63 571.63	533.47 76.21	(38.16)				1.32 1.32	0.00
9,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/25/2016	758.68 758.68	685.89 76.21	(72.79)				1.32 1.32	0.00
35,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/26/2016	2,968.10 2,968.10	2,667.35 76.21	(300.75)				1.32 1.32	0.00
3,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/26/2016	252.86 252.86	228.63 76.21	(24.23)				1.32 1.32	0.00
14,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/26/2016	1,195.88 1,195.88	1,066.94 76.21	(128.94)				1.32 1.32	0.00
29,000	FOMENTO ECONOMICO MEXICANO SAB DL CV ADR TICKER: FMX		1.323	01/27/2016	2,527.18 2,527.18	2,210.09 76.21	(317.09)				1.32 1.32	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mgmt	% Port.
7 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	01/28/2016	614.74 614.74	533.47 76.21	(81.27)			132 132	132	0.00
4 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	01/29/2016	355.20 355.20	304.84 76.21	(50.36)			132 132	132	0.00
4 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	01/29/2016	355.18 355.18	304.84 76.21	(50.34)			132 132	132	0.00
19 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	02 01/2016	1 688.06 1 688.06	1 447.99 76.21	(240.07)			132 132	132	0.00
9 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	02 01/2016	802.48 802.48	685.89 76.21	(116.59)			132 132	132	0.00
5 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	02 01/2016	445.15 445.15	381.05 76.21	(64.10)			132 132	132	0.00
156 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	11 16/2016	12,703.50 12,703.50	11,888.76 76.21	(814.74)			132 132	132	0.01
173 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	11 28/2016	13 764.81 13 764.81	13,184.33 76.21	(580.48)			132 132	132	0.02
8 000	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR TICKER: FMX		1 323	01 14/2014	744.50 744.50	609.68 76.21	(134.82)				132 132	0.00
149 000	FORTINET INC TICKER: FTNT			08 09/2016	5 043.29 5 043.29	4 487.88 30.12	(555.41)					0.01

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Realized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mgt Mkt	% Port.
89,000	FORTINET INC TICKER: FTNT			02/19/2016	2,204.70 2,204.70	2,680.68 30.12	475.98					0.00
43,000	FORTINET INC TICKER: FTNT			07/09/2014	1,084.46 1,084.46	1,295.16 30.12	210.70					0.00
1,297,000	FORTINET INC TICKER: FTNT			07/07/2014	32,775.96 32,775.96	39,065.64 30.12	6,289.68					0.05
106,000	FOX FACTORY HOLDING CORP TICKER: FOXF			08/29/2016	2,039.44 2,039.44	2,941.50 27.75	902.06					0.09
182,000	FOX FACTORY HOLDING CORP TICKER: FOXI			07/21/2014	2,922.92 2,922.92	5,050.50 27.75	2,127.58					0.01
1,000	FOX FACTORY HOLDING CORP TICKER: FOXI			07/09/2014	17.95 17.95	27.75 27.75	9.80					0.00
512,000	FOX FACTORY HOLDING CORP TICKER: FOXF			07/07/2014	9,034.60 9,034.60	14,208.00 27.75	5,173.40					0.02
1,901,000	FREIGHT-MCMORAN INC TICKER: FCX			09/15/2016	20,599.24 20,599.24	25,074.19 13.19	4,474.95					0.03
849,000	FREIGHT-MCMORAN INC TICKER: FCX			03/09/2015	17,509.35 17,509.35	11,198.31 13.19	(6,311.04)					0.01
2,153,000	FREIGHT-MCMORAN INC TICKER: FCX			09/25/2015	22,475.38 22,475.38	28,398.07 13.19	5,922.69					0.03
950,000	FREIGHT-MCMORAN INC TICKER: FCX			07/07/2014	35,249.85 35,249.85	12,530.50 13.19	(22,719.35)					0.02
782,000	GAMING AND RECREATION TICKER: GLPI		2.480	10/12/2016	25,032.09 25,032.09	23,944.84 30.62	(1,087.25)				2.48 2.48	0.03
391,000	GARTNLR INC TICKER: IT			12/26/2013	26,543.39 26,543.39	39,518.37 101.07	12,974.98					0.05
172,000	GARTNLR INC TICKER: IT			12/24/2013	11,630.21 11,630.21	17,384.04 101.07	5,753.83					0.02

Shares or Face Value	Security Description	Maturity Date	Coupon	Settled Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM	% Port
408 000	GARTNER INC TICKER: IT	12/23/2013			27,587.86 27,587.86	41,236.56 101.07	13,648.70					0.05
168 000	GARTNER INC TICKER: IT	12/20/2013			11,265.26 11,265.26	16,979.76 101.07	5,714.50					0.02
113 000	GARTNER INC TICKER: IT	12/19/2013			7,562.39 7,562.39	11,420.91 101.07	3,858.52					0.01
182 000	GARTNER INC TICKER: IT	12/18/2013			12,065.58 12,065.58	18,394.74 101.07	6,329.16					0.02
128 000	GARTNER INC TICKER: IT	12/17/2013			8,423.24 8,423.24	12,936.96 101.07	4,513.72					0.02
97 000	GARTNER INC TICKER: IT	07/16/2013			5,953.86 5,953.86	9,803.79 101.07	3,849.93					0.01
107 000	GARTNER INC TICKER: IT	06/28/2013			6,044.74 6,044.74	10,814.49 101.07	4,769.75					0.01
1,627 000	GARTNER INC TICKER: IT	04/11/2013			88,194.46 88,194.46	164,440.89 101.07	76,246.43					0.20
65 000	GARTNER INC TICKER: IT	02/19/2013			3,170.05 3,170.05	6,569.55 101.07	3,399.50					0.01
5 000	GARTNER INC TICKER: IT	01/28/2013			250.14 250.14	505.35 101.07	255.21					0.00
91 000	GARTNER INC TICKER: IT	01/25/2013			4,544.80 4,544.80	9,197.37 101.07	4,652.57					0.01
331 000	GETINGE AB UNSPONS ADR TICKER: GNGBY	07/13/2015	0.132		7,764.04 7,764.04	5,329.10 16.10	(2,434.94)				0.13 0.13	0.01
275 000	GETINGE AB UNSPONS ADR TICKER: GNGBY	08/05/2015	0.132		6,760.30 6,760.30	4,427.50 16.10	(2,332.80)				0.13 0.13	0.01
279 000	GETINGE AB UNSPONS ADR TICKER: GNGBY	08/06/2015	0.132		6,819.09 6,819.09	4,491.90 16.10	(2,327.19)				0.13 0.13	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM @ mkt	% Port.
546 000	GETINGE AB UNSPONS ADR TICKER: GNGBY		0.132	10/22/2015	13,815.87 13,815.87	8,790.60 16.10	(5,025.27)				0.13 0.13	0.01 0.01
414 000	GETINGE AB UNSPONS ADR TICKER: GNGBY		0.132	10/29/2015	10,351.20 10,351.20	6,665.40 16.10	(3,685.80)				0.13 0.13	0.01 0.01
36 000	GIFTING AB UNSPONS ADR TICKER: GNGBY		0.132	05/11/2016	735.46 735.46	579.60 16.10	(155.86)				0.13 0.13	0.00 0.00
80 000	GITINGL AB UNSPONS ADR TICKER: GNGBY		0.132	06/16/2016	1,608.47 1,608.47	1,288.00 16.10	(320.47)				0.13 0.13	0.00 0.00
416 000	GETINGE AB UNSPONS ADR TICKER: GNGBY		0.132	06/17/2016	8,296.12 8,296.12	6,697.60 16.10	(1,598.52)				0.13 0.13	0.01 0.01
37 000	GETINGE AB UNSPONS ADR TICKER: GNGBY		0.132	06/30/2016	710.96 710.96	595.70 16.10	(115.26)				0.13 0.13	0.00 0.00
1,428 000	GETINGE AB UNSPONS ADR TICKER: GNGBY		0.132	07/10/2015	33,196.57 33,196.57	22,990.80 16.10	(10,205.77)				0.13 0.13	0.03 0.03
62 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	10/17/2014	1,380.75 1,380.75	1,707.48 27.54	326.73				1.50 1.50	0.00 0.00
232 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	11/05/2014	5,167.80 5,167.80	6,389.28 27.54	1,221.48				1.50 1.50	0.01 0.01
28 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	01/27/2015	433.10 433.10	771.12 27.54	338.02				1.50 1.50	0.00 0.00
308 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	11/05/2014	6,902.00 6,902.00	8,482.32 27.54	1,580.32				1.50 1.50	0.01 0.01
74 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	10/17/2014	1,637.52 1,637.52	2,037.96 27.54	400.44				1.50 1.50	0.00 0.00
12 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	10/14/2016	348.68 348.68	330.48 27.54	(18.20)				1.50 1.50	0.00 0.00
26 000	GRAMERCY PROPERTY TRUST TICKER: GPT		1.500	11/11/2014	597.60 597.60	716.04 27.54	118.44				1.50 1.50	0.00 0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
263.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-03-2015	9,853.40 9,853.40	12,631.89 48.03	2,778.49					0.02
83.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-04-2015	3,065.45 3,065.45	3,986.49 48.03	921.04					0.00
13.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-04-2015	482.60 482.60	624.39 48.03	141.79					0.00
57.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-05-2015	2,128.10 2,128.10	2,737.71 48.03	609.61					0.00
2.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-05-2015	74.67 74.67	96.06 48.03	21.39					0.00
73.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			08-07-2015	2,718.02 2,718.02	3,506.19 48.03	788.17					0.00
63.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			10-26-2015	2,322.72 2,322.72	3,025.89 48.03	703.17					0.00
42.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			10-26-2015	1,551.35 1,551.35	2,017.26 48.03	465.91					0.00
61.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			10-29-2015	2,247.25 2,247.25	2,929.83 48.03	682.58					0.00
7.000	GROUP CGI INC CAD NPV C.L.A SUB VTG TICKER: GIB			10-29-2015	257.58 257.58	336.21 48.03	78.63					0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
43,000	GROUP CGI INC CAD NPV C/L A SUB VTG TICKER: GIB			10/30/2015	1,571.30 1,571.30	2,065.29 48.03	493.99					0.00
17,000	GROUP CGI INC CAD NPV C/L A SUB VTG TICKER: GIB			11/03/2015	621.48 621.48	816.51 48.03	195.03					0.00
48,000	GROUP CGI INC CAD NPV C/L A SUB VTG TICKER: GIB			11/04/2015	1,777.75 1,777.75	2,305.44 48.03	527.69					0.00
8,000	GROUP CGI INC CAD NPV C/L A SUB VTG TICKER: GIB			11/05/2015	295.86 295.86	384.24 48.03	88.38					0.00
2,063,000	GROUP CGI INC CAD NPV C/L A SUB VTG TICKER: GIB			07/07/2014	74,269.23 74,269.23	99,085.89 48.03	24,816.66					0.12
31,000	GRUBHUB INC TICKER: GRUB			08/24/2016	1,178.40 1,178.40	1,166.22 37.62	(12.18)					0.00
156,000	GRUBHUB INC TICKER: GRUB			06/15/2015	5,812.56 5,812.56	5,868.72 37.62	56.16					0.01
45,000	GRUBHUB INC TICKER: GRUB			09/29/2014	1,612.28 1,612.28	1,692.90 37.62	80.62					0.00
70,000	GRUBHUB INC TICKER: GRUB			11/28/2016	2,618.00 2,618.00	2,633.40 37.62	15.40					0.00
279,000	GRUBHUB INC TICKER: GRUB			09/09/2014	11,142.45 11,142.45	10,495.98 37.62	(646.47)					0.01
2,000	GRUPO TELFONIA ADR TICKER: TV		0.084	11/04/2015	58.18 58.18	41.78 20.89	(16.40)				0.08 0.08	0.00
1,000	GRUPO TELEFONIA ADR TICKER: TV		0.084	11/04/2015	29.05 29.05	20.89 20.89	(8.16)				0.08 0.08	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod Dur.	YTM YTM _{adj}	% Port.
58,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/04/2015	1,692.02 1,692.02	1,211.62 20.89	(480.40)				0.08 0.08	0.00
21,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/05/2015	621.12 621.12	438.69 20.89	(182.43)				0.08 0.08	0.00
10,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/06/2015	297.97 297.97	208.90 20.89	(89.07)				0.08 0.08	0.00
33,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/09/2015	975.30 975.30	689.37 20.89	(285.93)				0.08 0.08	0.00
136,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/10/2015	4,020.87 4,020.87	2,841.04 20.89	(1,179.83)				0.08 0.08	0.00
55,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/12/2015	1,591.30 1,591.30	1,148.95 20.89	(442.35)				0.08 0.08	0.00
102,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/13/2015	2,930.21 2,930.21	2,130.78 20.89	(799.43)				0.08 0.08	0.00
367,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	11/17/2015	10,478.91 10,478.91	7,666.63 20.89	(2,812.28)				0.08 0.08	0.01
74,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	06/27/2016	1,924.61 1,924.61	1,545.86 20.89	(378.75)				0.08 0.08	0.00
271,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	06/28/2016	7,160.01 7,160.01	5,661.19 20.89	(1,498.82)				0.08 0.08	0.01
64,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	06/28/2016	1,689.36 1,689.36	1,336.96 20.89	(352.40)				0.08 0.08	0.00
61,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	06/29/2016	1,523.93 1,523.93	1,274.29 20.89	(249.64)				0.08 0.08	0.00
122,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	06/29/2016	3,035.49 3,035.49	2,548.58 20.89	(486.91)				0.08 0.08	0.00
1,411,000	GRUPO TELLEVISA ADR TICKER: TV		0.084	07/07/2014	49,267.04 49,267.04	29,475.79 20.89	(19,791.25)				0.08 0.08	0.04

Shares or Face Value	Security Description	Maturity Date	Coupon	Sec. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	MTM YTM	% Port
128,000	HAND E EQUIPMENT SERVICES INC TICKER: HEES	08/24/2016	1.100		2,100.47 2,100.47	2,976.00 23.25	875.53				1.10 1.10	0.00
139,000	HAND E EQUIPMENT SERVICES INC TICKER: HEES	09/01/2015	1.100		2,558.27 2,558.27	3,231.75 23.25	673.48				1.10 1.10	0.00
693,000	HAND E EQUIPMENT SERVICES INC TICKER: HEES	07/07/2014	1.100		26,968.85 26,968.85	16,112.25 23.25	(10,856.60)				1.10 1.10	0.02
317,000	HAND E EQUIPMENT SERVICES INC TICKER: HEES	12/05/2016	1.100		5,951.48 5,951.48	7,370.25 23.25	1,418.77				1.10 1.10	0.01
155,000	HAND E EQUIPMENT SERVICES INC TICKER: HEES	11/06/2015	1.100		3,166.44 3,166.44	3,603.75 23.25	437.31				1.10 1.10	0.00
20,000	HANCOCK TIMBER VII B RST CUSIP: 410990915					N/A						0.00
2,000	HIBBETT SPORTS INC. TICKER: HIBB	07/09/2014			110.68 110.68	74.60 37.30	(36.08)					0.00
682,000	HIBBETT SPORTS INC. TICKER: HIBB	07/07/2014			37,683.29 37,683.29	25,438.60 37.30	(12,244.69)					0.03
6,407,000	HONEYWELL INTERNATIONAL INC TICKER: HON	12/07/2016	2.660		720,145.52 720,145.52	742,250.95 115.85	22,105.43				2.66 2.66	0.89
23,000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	10/19/2016	2.080		670.15 670.15	730.02 31.74	59.87				2.08 2.08	0.00
1,124,000	HOSPITALITY PROPERTIES TRUST TICKER: HPT	10/09/2015	2.080		30,684.34 30,684.34	35,675.76 31.74	4,991.42				2.08 2.08	0.04
225,000	HOTEL & RESORTS INC. COM REIT TICKER: HST	06/13/2014	0.800		5,026.50 5,026.50	4,239.00 18.84	(787.50)				0.80 0.80	0.01
305,000	HOTEL & RESORTS INC. COM REIT TICKER: HST	11/13/2013	0.800		5,206.55 5,206.55	5,746.20 18.84	539.65				0.80 0.80	0.01

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	MTM purch YTM mkt	% Port
310,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	11-18-2013	5,800.10 5,800.10	5,840.40 18.84	40.30				0.80 0.80	0.01
375,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	11-18-2013	7,015.76 7,015.76	7,065.00 18.84	49.24				0.80 0.80	0.01
95,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	06-17-2013	1,587.37 1,587.37	1,789.80 18.84	202.43				0.80 0.80	0.00
40,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	06-07-2013	698.64 698.64	753.60 18.84	54.96				0.80 0.80	0.00
355,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	02-01-2010	3,886.54 3,886.54	6,688.20 18.84	2,801.66				0.80 0.80	0.01
123,000	HOST HOTELS & RESORTS INC COM REIT TICKER: HST		0.800	10-19-2016	1,903.20 1,903.20	2,298.48 18.84	395.28				0.80 0.80	0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: HST							45.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: HST							61.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: HST							62.00				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTMgmt	% Port.
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							75.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							19.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							8.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							71.00				0.00
	ACCRUAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							24.40				0.00
	ACCRUAL SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							11.25				0.00
	ACCRUAL SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC. COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							15.25				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTMg mkt	% Port
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							15.50				0.00
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							18.75				0.00
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							4.75				0.00
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							2.00				0.00
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							17.75				0.00
	ACCRUAL: SPECIAL CASH DIVIDEND HOST HOTELS & RESORTS INC COM EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: HST							6.10				0.00
42,000	HUBSPOT INC TICKER: HUBS			01/03/2017	1,955.10	1,974.00	18.90					0.00
69,000	HUBSPOT INC TICKER: HUBS			12/14/2016	3,438.35	3,243.00	(195.35)					0.00
201,000	HUBSPOT INC TICKER: HUBS			10/16/2014	5,838.00	9,447.00	3,609.00					0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
608 000	ICON PLC TICKER: ICLR			07/07/2014	29,408.72 29,408.72	45,721.60 75.20	16,312.88					0.05
9 000	IDEX CORP COM TICKER: IEX		1.480	07/09/2014	732.69 732.69	810.54 90.06	77.85				1.48	0.00
509 000	IDEX CORP COM TICKER: IEX		1.480	07/07/2014	41,416.11 41,416.11	45,840.54 90.06	4,424.43				1.48	0.05
59 000	IMMUNOGEN INC TICKER: IIGN			07/09/2014	690.88 690.88	120.36 2.04	(570.52)				1.48	0.00
1,952 000	IMMUNOGEN INC TICKER: IIGN			07/07/2014	23,100.36 23,100.36	3,982.08 2.04	(19,118.28)					0.00
135,000	IMPERVA INC TICKER: IMPV			03/18/2015	5,629.37 5,629.37	5,184.00 38.40	(445.37)					0.01
3 000	IMPERVA INC TICKER: IMPV			07/09/2014	79.68 79.68	115.20 38.40	35.52					0.00
172 000	IMPERVA INC TICKER: IMPV			02/20/2015	7,595.73 7,595.73	6,604.80 38.40	(990.93)					0.01
75 000	IMPERVA INC TICKER: IMPV			12/07/2015	5,690.29 5,690.29	2,880.00 38.40	(2,810.29)					0.00
94 000	IMPERVA INC TICKER: IMPV			06/08/2016	3,669.67 3,669.67	3,609.60 38.40	(60.07)					0.00
15,000	IMPERVA INC TICKER: IMPV			06/03/2016	585.59 585.59	576.00 38.40	(9.59)					0.00
124 000	IMPERVA INC TICKER: IMPV			07/07/2014	3,309.45 3,309.45	4,761.60 38.40	1,452.15					0.01
15 000	INC RESEARCH HOLDINGS CLASS A TICKER: INCR			08/29/2016	704.40 704.40	789.00 52.60	84.60					0.00
28 000	INC RESEARCH HOLDINGS CLASS A TICKER: INCR			05/12/2015	851.71 851.71	1,472.80 52.60	621.09					0.00

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj} mkt	% Port.
195,000	INC RESEARCH HOLDINGS CLASS A TICKER: INCR			12/11/2015	8,866.73 8,866.73	10,257.00 52.60	1,390.27					0.01
40,000	INC RESEARCH HOLDINGS CLASS A TICKER: INCR			11/28/2016	2,032.42 2,032.42	2,104.00 52.60	71.58					0.00
462,000	INC RESEARCH HOLDINGS CLASS A TICKER: INCR			02/06/2015	10,526.12 10,526.12	24,301.20 52.60	13,775.08					0.03
2,469,000	INFORMA PLC TICKER: INFY		0.469	12/09/2016	41,503.64 41,503.64	41,479.20 16.80	(24.44)				0.47 0.47	0.05
126,000	INSULET CORP TICKER: PODD			06/04/2015	3,525.71 3,525.71	4,747.68 37.68	1,221.97					0.01
199,000	INSULET CORP TICKER: PODD			08/26/2014	6,858.50 6,858.50	7,498.32 37.68	639.82					0.01
62,000	INSULET CORP TICKER: PODD			12/22/2014	2,686.93 2,686.93	2,336.16 37.68	(350.77)					0.00
128,000	INSULET CORP TICKER: PODD			12/07/2015	4,782.87 4,782.87	4,823.04 37.68	40.17					0.01
544,000	INSULET CORP TICKER: PODD			07/07/2014	21,983.91 21,983.91	20,497.92 37.68	(1,485.99)					0.02
37,000	INTEGRAL LIFE SCIENCE HOLDING CORP TICKER: IART			08/29/2016	3,221.36 3,221.36	3,174.23 85.79	(47.13)					0.00
22,000	INTEGRAL LIFE SCIENCE HOLDING CORP TICKER: IART			08/24/2016	1,876.27 1,876.27	1,887.38 85.79	11.11					0.00
4,000	INTEGRAL LIFE SCIENCE HOLDING CORP TICKER: IART			11/06/2015	245.01 245.01	343.16 85.79	98.15					0.00
4,000	INTEGRAL LIFE SCIENCE HOLDING CORP TICKER: IART			07/09/2014	170.71 170.71	343.16 85.79	172.45					0.00
388,000	INTEGRAL LIFE SCIENCE HOLDING CORP TICKER: IART			07/07/2014	16,637.44 16,637.44	33,286.52 85.79	16,649.08					0.04

Shares or Face Value	Security Description	Woody's S&P	Coupon	Set Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD purch	% Port
208,000	INTEGRATED DEVICE TECHNOLOGY INC TICKER: IDTI			08/09/2016	3,895.84 3,895.84	4,900.48 23.56	1,004.64					0.01
23,000	INTEGRATED DEVICE TECHNOLOGY INC TICKER: IDTI			07/09/2014	359.26 359.26	541.88 23.56	182.62					0.00
331,000	INTEGRATED DEVICE TECHNOLOGY INC TICKER: IDTI			05/12/2016	6,733.43 6,733.43	7,798.36 23.56	1,064.93					0.01
1,150,000	INTEGRATED DEVICE TECHNOLOGY INC TICKER: IDTI			07/07/2014	18,207.95 18,207.95	27,094.00 23.56	8,886.05					0.03
4,497,000	INTL BUSINESS MACHS CORP TICKER: IBM		6.000	12/07/2016	719,819.95 719,819.95	746,457.03 165.99	26,637.08				6.00 6.00	0.90
480,000	IONIS PHARMACEUTICALS INC TICKER: IONS			11/09/2016	12,928.56 12,928.56	22,958.40 47.83	10,029.84					0.03
133,000	IONIS PHARMACEUTICALS INC TICKER: IONS			02/29/2016	4,619.33 4,619.33	6,361.39 47.83	1,742.06					0.01
671,000	IONIS PHARMACEUTICALS INC TICKER: IONS			07/01/2014	23,485.00 23,485.00	32,093.93 47.83	8,608.93					0.04
3,000	IONIS PHARMACEUTICALS INC TICKER: IONS			07/03/2014	106.20 106.20	143.49 47.83	37.29					0.00
190,000	IRON MOUNTAIN INC TICKER: IRM		2.200	01/13/2015	7,454.82 7,454.82	6,171.20 32.48	(1,283.62)				2.20 2.20	0.01
100,000	IRON MOUNTAIN INC TICKER: IRM		2.200	01/13/2015	3,920.59 3,920.59	3,248.00 32.48	(672.59)				2.20 2.20	0.00
174,000	IRON MOUNTAIN INC TICKER: IRM		2.200	01/08/2015	6,829.84 6,829.84	5,651.52 32.48	(1,178.32)				2.20 2.20	0.01
416,000	IRON MOUNTAIN INC TICKER: IRM		2.200	10/09/2015	12,905.48 12,905.48	13,511.68 32.48	606.20				2.20 2.20	0.02
59,000	IRON MOUNTAIN INC TICKER: IRM		2.200	10/19/2016	2,046.62 2,046.62	1,916.32 32.48	(130.30)				2.20 2.20	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM Mkt	% Port.
749 000	JAPAN TOB INC TICKER JAPAY		0.443	08/25/2016	14,476.15 14,476.15	12,234.92 16.34	(2,241.23)				0.44 0.44	0.01
1,020 000	JAPAN TOB INC TICKER JAPAY		0.443	08/09/2016	19,679.68 19,679.68	16,661.70 16.34	(3,017.98)				0.44 0.44	0.02
1,152 000	JAPAN TOB INC TICKER JAPAY		0.443	01/22/2015	15,366.64 15,366.64	18,817.92 16.34	3,451.28				0.44 0.44	0.02
1,973 000	JAPAN TOB INC TICKER JAPAY		0.443	03/04/2015	31,177.35 31,177.35	32,228.96 16.34	1,051.61				0.44 0.44	0.04
1 000	JAPAN TOB INC TICKER JAPAY		0.443	10/27/2015	17.15 17.15	16.34 16.34	(0.81)				0.44 0.44	0.00
827 000	JAPAN TOB INC TICKER JAPAY		0.443	10/27/2015	14,181.23 14,181.23	13,509.05 16.34	(672.18)				0.44 0.44	0.02
668 000	JAPAN TOB INC TICKER JAPAY		0.443	06/30/2016	13,555.66 13,555.66	10,911.78 16.34	(2,643.88)				0.44 0.44	0.01
712 000	JAPAN TOB INC TICKER JAPAY		0.443	07/26/2016	14,046.69 14,046.69	11,630.52 16.34	(2,416.17)				0.44 0.44	0.01
88 000	JAPAN TOB INC TICKER JAPAY		0.443	01/12/2015	1,150.86 1,150.86	1,437.48 16.34	286.62				0.44 0.44	0.00
43 000	JOHNSON CONTROLS INTL PLC TICKER JCI		1.000	07/03/2014	2,069.10 2,069.10	1,771.17 41.19	(297.93)				1.00 1.00	0.00
1,453 000	JOHNSON CONTROLS INTL PLC TICKER JCI		1.000	07/01/2014	69,673.69 69,673.69	59,849.07 41.19	(9,824.62)				1.00 1.00	0.07
	ACCRUAL CASH DIVIDEND JOHNSON CONTROLS INTL PLC EX DATE: 12/12/2016 PAY DATE: 01/06/2017 TICKER JCI							10.75				0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD	YTD Mkt	% Port
	ACCRUAL CASH DIVIDEND JOHNSON CONTROLS INTL PLC EX DATE 12/12/2016 PAY DATE 01/06/2017 TICKER: JCI							363.25					0.00
2,244,000	JPMORGAN CHASE & CO TICKER: JPM		2.000	12-07-2016	182,813.52	193,634.76	10,821.24					2.00	0.23
3,385,000	JPMORGAN CHASE & CO TICKER: JPM		2.000	06-10-2014	191,590.66	292,091.65	100,500.99					2.00	0.35
1,275,000	JPMORGAN CHASE & CO TICKER: JPM		2.000	10-31-2012	53,010.55	110,019.75	57,009.20					2.00	0.13
1,930,000	JPMORGAN CHASE & CO TICKER: JPM		2.000	03-30-2012	89,190.90	166,539.70	77,348.80					2.00	0.20
1,261,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	10-27-2016	10,118.26	11,159.85	1,041.59					0.22	0.01
2,059,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	02-04-2014	20,239.97	18,222.15	(2,017.82)					0.22	0.02
398,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	11-06-2013	3,838.59	3,522.30	(316.29)					0.22	0.00
796,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	11-05-2013	7,815.92	7,044.60	(771.32)					0.22	0.01
877,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	11-04-2013	8,679.06	7,761.45	(917.61)					0.22	0.01
1,445,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	09-11-2013	13,567.54	12,788.25	(779.29)					0.22	0.02
1,833,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	01-22-2016	15,722.22	16,213.20	490.98					0.22	0.02
217,000	JULIUS BAER GROUP LTD ADR TICKER: JBAXY		0.216	02-17-2016	1,636.11	1,920.45	284.34					0.22	0.00
					1,636.11	8.85						0.22	

Shares or Face Value	Security Description	Maturity Date	Coupon	Settled Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Maturity	Mod. Dur	YTM Yield	% Port
1,241,000	HELLS BALK GROUP LTD ADR TICKER: JBANY	07/07/2014	0.216		10,349.94 10,349.94	10,982.85 8.88	632.91				0.22 0.22	0.01
771,000	KAO CRP TICKER: KCRPY	11/18/2016	0.697		35,521.74 35,521.74	36,529.98 47.38	1,008.24				0.70 0.70	0.04
69,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	01/13/2015	0.366		1,894.04 1,894.04	1,359.30 19.70	(534.74)				0.37 0.37	0.00
80,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	01/16/2015	0.366		2,191.62 2,191.62	1,576.00 19.70	(615.62)				0.37 0.37	0.00
29,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	01/20/2015	0.366		797.09 797.09	571.30 19.70	(225.79)				0.37 0.37	0.00
28,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	01/21/2015	0.366		775.01 775.01	551.60 19.70	(223.41)				0.37 0.37	0.00
196,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	01/22/2015	0.366		5,433.69 5,433.69	3,861.20 19.70	(1,572.49)				0.37 0.37	0.00
796,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	03/04/2015	0.366		21,408.26 21,408.26	15,681.20 19.70	(5,727.06)				0.37 0.37	0.02
343,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	05/14/2015	0.366		8,715.39 8,715.39	6,757.10 19.70	(1,958.29)				0.37 0.37	0.01
233,000	KASIKORN BANK PUBLIC CO LTD UNSPO NSORED ADR TICKER: KPCPY	05/15/2015	0.366		5,800.28 5,800.28	4,590.10 19.70	(1,210.18)				0.37 0.37	0.01

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM Mq purch	% Port.
2,235,000	KASIKORN BANK PUBLIC CO LTD UNSPONSORED ADR TICKER: KPCPY		0.366	07/07/2014	57,260.70 57,260.70	44,029.50 19.70	(13,231.20)				0.37 0.37	0.05
6,588,000	KINDER MORGAN HOLD CO LLC TICKER: KMH		0.500	12/07/2016	141,773.76 141,773.76	136,437.48 20.71	(5,336.28)				0.50 0.50	0.10
414,000	KING FISHER ADR TICKER: KGFHY		0.231	10/20/2014	3,894.00 3,894.00	3,539.70 8.55	(354.30)				0.23 0.23	0.00
361,000	KING FISHER ADR TICKER: KGFHY		0.231	09/18/2014	3,757.00 3,757.00	3,086.55 8.55	(670.45)				0.23 0.23	0.00
388,000	KING FISHER ADR TICKER: KGFHY		0.231	09/17/2014	4,078.58 4,078.58	3,317.40 8.55	(761.18)				0.23 0.23	0.00
602,000	KING FISHER ADR TICKER: KGFHY		0.231	09/16/2014	6,365.55 6,365.55	5,147.10 8.55	(1,218.45)				0.23 0.23	0.01
304,000	KING FISHER ADR TICKER: KGFHY		0.231	09/15/2014	3,180.84 3,180.84	2,599.20 8.55	(581.64)				0.23 0.23	0.00
1,772,000	KING FISHER ADR TICKER: KGFHY		0.231	02/04/2014	21,618.40 21,618.40	15,150.60 8.55	(6,467.80)				0.23 0.23	0.02
998,000	KING FISHER ADR TICKER: KGFHY		0.231	11/17/2015	10,781.69 10,781.69	8,532.90 8.55	(2,248.79)				0.23 0.23	0.01
1,116,000	KING FISHER ADR TICKER: KGFHY		0.231	10/21/2014	10,483.70 10,483.70	9,541.80 8.55	(941.90)				0.23 0.23	0.01
36,000	KITL REALTY GROUP TRUST TICKER: KRG		1.210	10/19/2016	953.00 953.00	845.28 23.48	(107.72)				1.21 1.21	0.00
130,000	KITL REALTY GROUP TRUST TICKER: KRG		1.210	01/13/2015	3,810.77 3,810.77	3,052.40 23.48	(758.37)				1.21 1.21	0.00
120,000	KITE REALTY GROUP TRUST TICKER: KRG		1.210	01/13/2015	3,518.78 3,518.78	2,817.60 23.48	(701.18)				1.21 1.21	0.00
120,000	KITE REALTY GROUP TRUST TICKER: KRG		1.210	01/13/2015	3,518.87 3,518.87	2,817.60 23.48	(701.27)				1.21 1.21	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Dur.	YTM YTD Avg Mkt	% Port
120 000	KITE REALTY GROUP TRUST TICKER: KRG		1 210	01/13/2015	3,518.99 3,518.99	2,817.60 23.48	(701.39)				1.21 1.21	0.00
120 000	KITE REALTY GROUP TRUST TICKER: KRG		1 210	01/13/2015	3,521.29 3,521.29	2,817.60 23.48	(703.69)				1.21 1.21	0.00
69 000	KITE REALTY GROUP TRUST TICKER: KRG		1 210	01/08/2015	2,025.28 2,025.28	1,620.12 23.48	(405.16)				1.21 1.21	0.00
5 000	KITL REALTY GROUP TRUST TICKER: KRG		1 210	01/30/2015	155.09 155.09	117.40 23.48	(37.69)				1.21 1.21	0.00
2 599 000	KOMATSU LIMITED ADRS TICKER: KMTUY		0 415	07/07/2014	60 868.58 60 868.58	58 945.32 22.68	(1 923.26)				0.42 0.42	0.07
10 015 000	L BRANDS TICKER: LEB		2 400	12/07/2016	720,675.39 720,675.39	659,387.60 65.84	(61,287.79)				2.40 2.40	0.79
27 000	L-3 COMMUNICATIONS HOLDING INC. CUSIP: 502424104		2 800	07/09/2014	3,261.60 3,261.60	4,106.97 152.11	845.37				2.80 2.80	0.00
692 000	L-3 COMMUNICATIONS HOLDING INC. CUSIP: 502424104		2 800	07/07/2014	83,536.37 83,536.37	105,260.12 152.11	21,723.75				2.80 2.80	0.13
158 000	LAMAR ADVERTISING CO CL A TICKER: LAMR		3 320	10/19/2016	10,292.52 10,292.52	10,623.92 67.24	331.40				3.32 3.32	0.01
58 000	LIBERTY BROADBAND CLASS A TICKER: LBRDA			07/01/2014	2,680.01 2,680.01	4,202.68 72.46	1,522.67					0.01
1 000	LIBERTY BROADBAND CLASS A TICKER: LBRDA			11/05/2014	47.30 47.30	72.46 72.46	25.16					0.00
116 000	LIBERTY BROADBAND CORP CLASS C TICKER: LBRDK			07/01/2014	5,316.42 5,316.42	8,592.12 74.07	3,275.70					0.01
2 000	LIBERTY BROADBAND CORP CLASS C TICKER: LBRDK			11/05/2014	93.83 93.83	148.14 74.07	54.31					0.00
105 000	LIBERTY INTERACTIVE CORP TICKER: LYNTA			07/01/2014	2,952.58 2,952.58	3,871.35 36.87	918.77					0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Date	YTM YTD	% Port.
3 000	LIBERTY INTERACTIVE CORP TICKER: LVNTA			07/03/2014	84.86 84.86	110.61 36.87	25.75					0.00
1 414 000	LIBERTY INTERACTIVE CORP QVC G TICKER: QVCA			07 07 2014	35,638.48 35,638.48	28,251.72 19.98	(7,386.76)					0.03
35 000	LIBERTY INTERACTIVE CORP QVC G TICKER: QVCA			07/09/2014	891.76 891.76	699.30 19.98	(192.46)					0.00
253 000	LIBERTY MEDIA C SER A SIRIUSXM TICKER: LSXMA			07/01 2014	6,949.76 6,949.76	8,733.56 34.52	1,783.80					0.01
4 000	LIBERTY MEDIA C SER A SIRIUSXM TICKER: LSXMA			07/03 2014	112.49 112.49	138.08 34.52	25.59					0.00
506 000	LIBERTY MEDIA C SER C SIRIUSXM TICKER: LSXMK			07/01/2014	13,451.14 13,451.14	17,163.52 33.92	3,712.38					0.02
8 000	LIBERTY MEDIA C SER C SIRIUSXM TICKER: LSXMK			07/03/2014	217.71 217.71	271.36 33.92	53.65					0.00
24 611	LIBERTY MEDIA CORP S-A BRAVVS TICKER: BATRA			07/03 2014	608.85 608.85	504.28 20.49	(104.57)					0.00
0 389	LIBERTY MEDIA CORP S-A BRAVVS TICKER: BATRA			07/01 2014	10.13 10.13	7.97 20.49	(2.16)					0.00
50 206	LIBERTY MEDIA CORP S-C BRAVVS TICKER: BATRK			07/03 2014	985.16 985.16	1,033.74 20.59	48.58					0.00
0 794	LIBERTY MEDIA CORP S-C BRAVVS TICKER: BATRK			07/01 2014	16.07 16.07	16.35 20.59	0.28					0.00
63 004	LIBERTY MEDIA CORP SER A TICKER: FWONA			07 01 2014	1,289.55 1,289.55	1,975.18 31.35	685.63					0.00
0 996	LIBERTY MEDIA CORP SLR A TICKER: FWONA			07 03 2014	20.95 20.95	31.22 31.35	10.27					0.00
126 008	LIBERTY MEDIA CORP SPK C TICKER: FWONK			07 03 2014	2,488.66 2,488.66	3,947.83 31.33	1,459.17					0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
1 992	LIBERTY MEDIA CORP SLR C TICKER: LWNK			07/01/2014	40.44 40.44	62.41 31.33	21.97					0.00
145 000	LIBERTY TRIPADVISOR HOLDINGS INC SERIES A TICKER: LTRPA			06/08/2016	3 380.12 3 380.12	2,182.25 15.05	(1 197.87)					0.00
148 000	LIBERTY TRIPADVISOR HOLDINGS INC SERIES A TICKER: LTRPA			05/10/2016	3 245.39 3 245.39	2,227.40 15.05	(1 017.99)					0.00
443 000	LIBERTY TRIPADVISOR HOLDINGS INC SERIES A TICKER: LTRPA			04/12/2016	9 432.00 9 432.00	6 667.15 15.05	(2 764.85)					0.01
226 000	LIFELOCK CUSIP: 53224V100			08/09/2016	3 568.54 3 568.54	5 405.92 23.92	1 837.38					0.01
628 000	LIFELOCK CUSIP: 53224V100			07/14/2015	10,126.56 10,126.56	15,021.76 23.92	4 895.20					0.02
1 000	LIFELOCK CUSIP: 53224V100			05/05/2015	14.57 14.57	23.92 23.92	9.35					0.00
267 000	LIFELOCK CUSIP: 53224V100			04/22/2015	3 798.05 3 798.05	6 386.64 23.92	2 588.59					0.01
637 000	LIFELOCK CUSIP: 53224V100			02/04/2015	9 289.56 9 289.56	15 237.04 23.92	5 947.48					0.02
19 000	LIONS GATE ENTMT CORP CL A CUSIP: 535919401			01/03/2017	533.14 533.14	511.10 26.90	(22.04)					0.00
549 000	LIONS GATE ENTMT CORP CL A CUSIP: 535919401			07/01/2014	16,344.45 16,344.45	14 768.10 26.90	(1 576.35)					0.02
29 000	LIONS GATE ENTMT CORP CL A CUSIP: 535919401			11/22/2016	697.59 697.59	780.10 26.90	82.51					0.00
113 000	LIONS GATE ENTMT CORP CL A CUSIP: 535919401			02/17/2015	3 654.64 3 654.64	3 039.70 26.90	(614.94)					0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. 1Y Dur.	1Y Mgt Punch	% Port.
46,000	LIONS GATE ENTMTNT CORP CL A CUSIP: 535919401			12/02/2015	1,602.58 1,602.58	1,237.40 26.90	(365.18)					0.00
56,000	LIONS GATE ENTMTNT CORP CL A CUSIP: 535919401			08/19/2016	1,195.98 1,195.98	1,506.40 26.90	310.42					0.00
549,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			07/01/2014	15,799.64 15,799.64	13,472.46 24.54	(2,327.18)					0.02
29,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			11/22/2016	674.33 674.33	711.66 24.54	37.33					0.00
113,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			02/17/2015	3,532.82 3,532.82	2,773.02 24.54	(759.80)					0.00
46,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			12/02/2015	1,549.16 1,549.16	1,128.84 24.54	(420.32)					0.00
56,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			08/19/2016	1,156.11 1,156.11	1,374.24 24.54	218.13					0.00
212,000	LIONS GATE ENTMTNT CORP CL B CUSIP: 535919500			12/12/2016	5,202.48 5,202.48	5,202.48 24.54	5,202.48					0.01
1,495,000	LIVPERSON INC COM STK TICKER: LPSN			07/07/2014	15,617.82 15,617.82	11,287.25 7.55	(4,330.57)					0.01
1,039,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	04/17/2015	4,941.28 4,941.28	3,220.90 3.10	(1,720.38)				0.13	0.00
1,068,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	04/20/2015	5,126.93 5,126.93	3,310.80 3.10	(1,816.13)				0.13	0.00
1,223,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	04/21/2015	5,892.78 5,892.78	3,791.30 3.10	(2,101.48)				0.13	0.00
1,547,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	04/22/2015	7,469.07 7,469.07	4,795.70 3.10	(2,673.37)				0.13	0.01
1,735,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	05/08/2015	8,824.04 8,824.04	5,378.50 3.10	(3,445.54)				0.13	0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Yr to Dur.	YTM YTM Mkt	% Port.
315,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	05/11/2015	1,601.40 1,601.40	976.50 3.10	(624.90)				0.13 0.13	0.00
330,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	05/12/2015	1,656.60 1,656.60	1,023.00 3.10	(633.60)				0.13 0.13	0.00
171,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	05/14/2015	930.87 930.87	530.10 3.10	(400.77)				0.13 0.13	0.00
337,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	05/15/2015	1,841.40 1,841.40	1,044.70 3.10	(796.70)				0.13 0.13	0.00
417,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	06/11/2015	2,224.28 2,224.28	1,292.70 3.10	(931.58)				0.13 0.13	0.00
361,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	06/12/2015	1,926.12 1,926.12	1,119.10 3.10	(807.02)				0.13 0.13	0.00
2,710,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	10/22/2015	12,818.84 12,818.84	8,401.00 3.10	(4,417.84)				0.13 0.13	0.01
4,262,000	LLOYDS BANKING GROUP PLC ADR TICKER: LYG		0.132	04/16/2015	19,949.14 19,949.14	13,212.20 3.10	(6,736.94)				0.13 0.13	0.02
280,000	LTC PROPERTIES INC. COM REIT TICKER: LTC		2.280	01/27/2010	6,571.42 6,571.42	13,154.40 46.98	6,582.98				2.28 2.28	0.02
56,000	LTC PROPERTIES INC. COM REIT TICKER: LTC		2.280	01/26/2010	1,279.45 1,279.45	2,630.88 46.98	1,351.43				2.28 2.28	0.00
65,000	LTC PROPERTIES INC. COM REIT TICKER: LTC		2.280	01/30/2015	3,070.36 3,070.36	3,053.70 46.98	(16.66)				2.28 2.28	0.00
10,000	LTC PROPERTIES INC. COM REIT TICKER: LTC		2.280	06/17/2013	386.46 386.46	469.80 46.98	83.34				2.28 2.28	0.00
393,000	MAGELLAN MIDST TICKER: MIMP		3.490	11/14/2014	32,786.03 32,786.03	29,722.59 75.63	(3,063.44)				3.49 3.49	0.04
2,010,000	MAGELLAN MIDST TICKER: MIMP		3.490	01/02/2015	171,400.34 171,400.34	152,016.30 75.63	(19,384.04)				3.49 3.49	0.18

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Yr Dur.	YTD Mkt	% Port.
3,350,000	MAGILLIAN MIDST TICKER: MNP		3.490	10/06/2015	205,324.52 205,324.52	253,360.50 75.63	48,035.98				3.49 3.49	0.30 0.01
74,000	MASONITE WORLDWIDE HOLDINGS TICKER: DOOR			12/14/2016	4,955.09 4,955.09	4,869.20 65.80	(85.89)					0.00
28,000	MASONITE WORLDWIDE HOLDINGS TICKER: DOOR			08/09/2016	1,979.78 1,979.78	1,842.40 65.80	(137.38)					0.00
70,000	MASONITE WORLDWIDE HOLDINGS TICKER: DOOR			09/09/2016	4,644.88 4,644.88	4,606.00 65.80	(38.88)					0.00
49,000	MASONITE WORLDWIDE HOLDINGS TICKER: DOOR			11/22/2016	3,324.65 3,324.65	3,224.20 65.80	(100.45)					0.00
183,000	MASONITE WORLDWIDE HOLDINGS TICKER: DOOR			07/05/2016	11,825.46 11,825.46	12,041.40 65.80	215.94					0.01
1,983,000	MASTERCARD INC. CL. A TICKER: MA		0.880	09/09/2013	124,085.61 124,085.61	204,744.75 103.25	80,659.14				0.88 0.88	0.25
71,000	MAXIMUS INC. COM TICKER: MMS		0.180	06/17/2016	3,938.34 3,938.34	3,961.09 55.79	22.75				0.18 0.18	0.00
26,000	MAXIMUS INC. COM TICKER: MMS		0.180	07/09/2014	1,109.42 1,109.42	1,450.54 55.79	341.12				0.18 0.18	0.00
63,000	MAXIMUS INC. COM TICKER: MMS		0.180	08/12/2014	2,451.69 2,451.69	3,514.77 55.79	1,063.08				0.18 0.18	0.00
723,000	MAXIMUS INC. COM TICKER: MMS		0.180	05/04/2012	15,928.92 15,928.92	40,336.17 55.79	24,407.25				0.18 0.18	0.05
48,000	MEDDATA SOLUTIONS INC. TICKER: MIDSO			11/06/2015	2,124.12 2,124.12	2,384.16 49.67	260.04					0.00
1,076,000	MEDDATA SOLUTIONS INC. TICKER: MIDSO			07/07/2014	47,143.54 47,143.54	53,444.92 49.67	6,301.38					0.06
7,000	MEDNAX INC. TICKER: MID			07/09/2014	409.36 409.36	466.62 66.66	57.26					0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM Mkt	% Port.
387.000	MEDNAX INC TICKER: MID			05/04/2012	13,546.32 13,546.32	25,797.42 66.66	12,251.10					0.03
466.000	MEDTRONIC PLC TICKER: MDT		1.720	05/09/2015	36,010.40 36,010.40	33,193.18 71.23	(2,817.22)				1.72 1.72	0.04
10,000.000	MEDTRONIC PLC TICKER: MDT		1.720	12/07/2016	719,789.00 719,789.00	712,300.00 71.23	(7,489.00)				1.72 1.72	0.85
	ACCUAL CASH DIVIDEND MEDTRONIC PLC FX DATE: 12/21/2016 PAY DATE: 01/13/2017 TICKER: MDT							200.38				0.00
	ACCUAL CASH DIVIDEND MEDTRONIC PLC FX DATE: 12/21/2016 PAY DATE: 01/13/2017 TICKER: MDT							4,300.00				0.01
38.000	MERCADOLIBRE INC TICKER: MELI		0.600	11/06/2015	3,955.20 3,955.20	5,933.32 156.14	1,978.12				0.60 0.60	0.01
4.000	MERCADOLIBRE INC TICKER: MELI		0.600	07/09/2014	384.36 384.36	624.56 156.14	240.20				0.60 0.60	0.00
213.000	MERCADOLIBRE INC TICKER: MELI		0.600	07/07/2014	20,370.32 20,370.32	33,257.82 156.14	12,887.50				0.60 0.60	0.04
	ACCUAL CASH DIVIDEND MERCADOLIBRE INC FX DATE: 12/28/2016 PAY DATE: 01/16/2017 TICKER: MELI							5.70				0.00
	ACCUAL CASH DIVIDEND MERCADOLIBRE INC FX DATE: 12/28/2016 PAY DATE: 01/16/2017 TICKER: MELI							0.60				0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1Y Mtd purch 1Y Mtd mkt	% Port.
	ACCRUAL CASH DIVIDEND							31.95				0.00
	MERCADOLIBRL INC											
	EX DATE 12/28/2016 PAY DATE 01/16/2017											
	TICKER: MELI											
3,875,000	MICROSOFT CORP		1.560	12-07-2016	229,736.74	240,792.50	11,055.76				1.56	0.29
	TICKER: MSFT				229,736.74	62.14					1.56	
4,450,000	MICROSOFT CORP		1.560	10-31-2012	124,673.43	276,523.00	151,849.57				1.56	0.33
	TICKER: MSFT				124,673.43	62.14					1.56	
1,420,000	MICROSOFT CORP		1.560	02-14-2012	43,632.62	88,238.80	44,606.18				1.56	0.11
	TICKER: MSFT				43,632.62	62.14					1.56	
2,400,000	MICROSOFT CORP		1.560	07-29-2011	67,417.92	149,136.00	81,718.08				1.56	0.18
	TICKER: MSFT				67,417.92	62.14					1.56	
382,000	MIMFDX GROUP INC			06-08-2016	3,132.82	3,384.52	251.70					0.00
	TICKER: MDXG				3,132.82	8.86						
393,000	MIMEDN GROUP INC			08-04-2015	4,326.38	3,481.98	(844.40)					0.00
	TICKER: MDXG				4,326.38	8.86						
718,000	MIMFDX GROUP INC			07-14-2015	7,890.68	6,361.48	(1,529.20)					0.01
	TICKER: MDXG				7,890.68	8.86						
180,000	MINDBODY INC CLASS A			10-14-2016	3,298.91	3,834.00	535.09					0.00
	TICKER: MIB				3,298.91	21.30						
110,000	MINDBODY INC CLASS A			08-29-2016	1,914.48	2,343.00	428.52					0.00
	TICKER: MIB				1,914.48	21.30						
161,000	MINDBODY INC CLASS A			08-09-2016	2,902.85	3,429.30	526.45					0.00
	TICKER: MIB				2,902.85	21.30						
111,000	MINDBODY INC CLASS A			08-10-2015	1,141.70	2,364.30	1,222.60					0.00
	TICKER: MIB				1,141.70	21.30						
77,000	MINDBODY INC CLASS A			11-28-2016	1,763.30	1,640.10	(123.20)					0.00
	TICKER: MIB				1,763.30	21.30						

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
440,000	MINDBODY INC CLASS A TICKER: MIB			06/24/2015	5,957.16 5,957.16	9,372.00 21.30	3,414.84					0.01
46,000	MONOLITHIC POWER TICKER: MPWR		0.800	06/17/2016	3,147.73 3,147.73	3,768.78 81.93	621.05				0.80 0.80	0.60
7,000	MONOLITHIC POWER TICKER: MPWR		0.800	07/09/2014	294.70 294.70	573.51 81.93	278.81				0.80 0.80	0.00
459,000	MONOLITHIC POWER TICKER: MPWR		0.800	07/07/2014	19,334.41 19,334.41	37,605.87 81.93	18,271.46				0.80 0.80	0.05
	ACCURAL CASH DIVIDEND MONOLITHIC POWER EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: MPWR							9.20				0.00
	ACCURAL CASH DIVIDEND MONOLITHIC POWER EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: MPWR							1.40				0.00
	ACCURAL CASH DIVIDEND MONOLITHIC POWER EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: MPWR							91.80				0.00
99,000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0.720	11/04/2014	5,197.54 5,197.54	5,662.80 57.20	465.26				0.72 0.72	0.01
30,000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0.720	12/22/2014	1,678.79 1,678.79	1,716.00 57.20	37.21				0.72 0.72	0.00
81,000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0.720	02/18/2015	4,893.94 4,893.94	4,633.20 57.20	(260.74)				0.72 0.72	0.01
62,000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0.720	12/07/2015	4,642.56 4,642.56	3,546.40 57.20	(1,096.16)				0.72 0.72	0.00
426,000	MONRO MUFFLER BRAKE INC TICKER: MNRO		0.720	07/07/2014	22,977.72 22,977.72	24,367.20 57.20	1,389.48				0.72 0.72	0.03

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod Dur.	YTM Mkt	% Port.
3,290,000	MPLX LP TICKER: MPLX		2.160	08/25/2016	110,297.58 110,297.58	113,899.80 34.62	3,602.22				2.16 2.16	0.14
2,741,000	MPLX LP TICKER: MPLX		2.160	10/01/2015	93,924.27 93,924.27	94,893.42 34.62	969.15				2.16 2.16	0.11
480,000	MPLX LP TICKER: MPLX		2.160	10/06/2015	18,227.28 18,227.28	16,617.60 34.62	(1,609.68)				2.16 2.16	0.02
738,000	MPLX LP TICKER: MPLX		2.160	07/17/2015	45,355.49 45,355.49	25,549.56 34.62	(19,805.93)				2.16 2.16	0.03
1,518,000	MPLX LP TICKER: MPLX		2.160	12/29/2014	78,488.06 78,488.06	52,553.16 34.62	(25,934.90)				2.16 2.16	0.06
506,000	MPLX LP TICKER: MPLX		2.160	10/02/2014	29,528.23 29,528.23	17,517.72 34.62	(12,010.51)				2.16 2.16	0.02
164,000	MPLX LP TICKER: MPLX		2.160	09/11/2013	5,600.62 5,600.62	3,600.48 34.62	(2,000.14)				2.16 2.16	0.00
1,650,000	MPLX LP TICKER: MPLX		2.160	09/26/2013	91,444.92 91,444.92	57,123.00 34.62	(34,321.92)				2.16 2.16	0.07
1,602,000	MPLX LP TICKER: MPLX		2.160	08/22/2013	87,192.89 87,192.89	55,461.24 34.62	(31,731.65)				2.16 2.16	0.07
34,000	MTS SYS CORP TICKER: MTSC		1.200	08/29/2016	1,705.27 1,705.27	1,927.80 56.70	222.53				1.20 1.20	0.00
96,000	MTS SYS CORP TICKER: MTSC		1.200	06/15/2016	4,106.02 4,106.02	5,443.20 56.70	1,337.18				1.20 1.20	0.01
57,000	MTS SYS CORP TICKER: MTSC		1.200	04/20/2016	3,100.71 3,100.71	3,231.90 56.70	131.19				1.20 1.20	0.00
50,000	MTS SYS CORP TICKER: MTSC		1.200	04/07/2016	3,031.53 3,031.53	2,835.00 56.70	(196.53)				1.20 1.20	0.00
24,000	MTS SYS CORP TICKER: MTSC		1.200	09/03/2015	1,440.00 1,440.00	1,360.80 56.70	(79.20)				1.20 1.20	0.00

Shares or Face Value	Security Description	Maturity /S&P	Coupon	Sett. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTD YTM	YTD Punch Mkt	% Part
67,000	MTS SYS CORP TICKER: MTSC		1.200	09/08/2014	4,777.05 4,777.05	3,798.90 56.70	(978.15)					1.20 1.20	0.00
305,000	MTS SYS CORP TICKER: MTSC		1.200	07/07/2014	20,953.44 20,953.44	17,293.50 56.70	(3,659.94)					1.20 1.20	0.02
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							10.20					0.00
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							28.80					0.00
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							17.10					0.00
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							15.00					0.00
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							7.20					0.00
	ACCRUAL: CASH DIVIDEND MTS SYS CORP EX DATE: 12/15/2016 PAY DATE: 01/03/2017 TICKER: MTSC							20.10					0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur. YTM	Yrly Punch Mkt Port.
	ACCRUAL CASH DIVIDEND MTS SYS CORP FX DATE 12/15/2016 PAY DATE 01/03/2017 TICKER: MTSL							91.50			0.00
1 000	NATIONAL RETAIL PPTY INC REIT TICKER: NNN		1 820	10/19/2016	47.41 47.41	44.20 44.20	(3.21)				1.82 1.82
135 000	NATIONAL RETAIL PPTY INC REIT TICKER: NNN		1 820	06/13/2014	4,749.18 4,749.18	5,967.00 44.20	1,217.82				1.82 1.82
60 000	NATIONAL RETAIL PPTY INC REIT TICKER: NNN		1 820	06/07/2013	2,044.90 2,044.90	2,652.00 44.20	607.10				1.82 1.82
394 000	NATIONAL OIL WELL VARS O INC TICKER: NOV		0 200	11/02/2016	13,010.59 13,010.59	14,751.36 37.44	1,740.77				0.20 0.20
16 000	NATIONAL OIL WELL VARS O INC TICKER: NOV		0 200	07/09/2014	1,322.44 1,322.44	599.04 37.44	(723.40)				0.20 0.20
561 000	NATIONAL OIL WELL VARS O INC TICKER: NOV		0 200	07/07/2014	46,135.85 46,135.85	21,003.84 37.44	(25,132.01)				0.20 0.20
1 472 000	NESTLE SA CH10 SPONS ADR TICKER: NSRGY		1 917	08/25/2015	113,165.45 113,165.45	105,601.28 71.74	(7,564.17)				1.92 1.92
4 100 000	NESTLE SA CH10 SPONS ADR TICKER: NSRGY		1 917	05/16/2014	321,328.48 321,328.48	294,134.00 71.74	(27,194.48)				1.92 1.92
260 000	NW RELIC INC TICKER: NEWR			11/22/2016	8,727.32 8,727.32	7,345.00 28.25	(1,382.32)				0.01
294 000	NW PARK RLS INC COM NFW TICKER: NR			08/29/2016	2,205.88 2,205.88	2,205.00 7.50	(0.88)				0.00
59 000	NW PARK RLS INC COM NFW TICKER: NR			07/09/2014	734.99 734.99	442.50 7.50	(292.49)				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
166,000	NEWPARK RES. INC. COM NEW TICKER: NR			12/08/2014	1,645.59 1,645.59	1,245.00 7.50	(400.59)					0.00
513,000	NEWPARK RES. INC. COM NEW TICKER: NR			12/11/2015	2,885.27 2,885.27	3,847.50 7.50	962.23					0.00
1,737,000	NEWPARK RES. INC. COM NEW TICKER: NR			07/07/2014	22,025.34 22,025.34	13,027.50 7.50	(8,997.84)					0.02
600,000	NEXTERA ENERGY INC. TICKER: NEE		3.930	10/31/2012	41,761.98 41,761.98	71,676.00 119.46	29,914.02				3.93 3.93	0.09
750,000	NEXTERA ENERGY INC. TICKER: NEE		3.930	02/14/2012	45,242.03 45,242.03	89,595.00 119.46	44,352.97				3.93 3.93	0.11
1,000,000	NEXTERA ENERGY INC. TICKER: NEE		3.930	03/21/2011	52,835.00 52,835.00	119,460.00 119.46	66,625.00				3.93 3.93	0.14
797,000	NEXTERA ENERGY INC. TICKER: NEE		3.930	03/11/2009	35,157.34 35,157.34	95,209.62 119.46	60,052.28				3.93 3.93	0.11
5,380,000	NGL ENERGY PARTNERS LP UNIT TICKER: NGL		1.560	12/07/2016	98,658.98 98,658.98	112,980.00 21.00	14,321.02				1.56 1.56	0.14
2,774,000	NIKE INC. CL B TICKER: NKE		0.720	07/16/2013	76,220.23 76,220.23	141,002.42 50.83	64,782.19				0.72 0.72	0.17
6,652,000	NIKE INC. CL B TICKER: NKE		0.720	02/19/2013	150,256.54 150,256.54	338,121.16 50.83	187,864.62				0.72 0.72	0.41
576,000	NIKE INC. CL B TICKER: NKE		0.720	06/28/2013	17,470.08 17,470.08	29,278.08 50.83	11,808.00				0.72 0.72	0.04
518,000	NIKE INC. CL B TICKER: NKE		0.720	11/14/2012	16,505.45 16,505.45	26,329.94 50.83	9,824.49				0.72 0.72	0.03
976,000	NIKE INC. CL B TICKER: NKE		0.720	12/23/2015	26,713.12 26,713.12	49,610.08 50.83	22,896.96				0.72 0.72	0.06

Shares or Face Value	Security Description	Maturity /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM mkt	% Part.
	ACCRUAL CASH DIVIDEND NIKE INC CL B FX DATE: 12/01/2016 PAY DATE: 01/03/2017 TICKER: NKE							499.32				0.00
	ACCRUAL CASH DIVIDEND NIKE INC CL B FX DATE: 12/01/2016 PAY DATE: 01/03/2017 TICKER: NKE							1,197.36				0.00
	ACCRUAL CASH DIVIDEND NIKE INC CL B FX DATE: 12/01/2016 PAY DATE: 01/03/2017 TICKER: NKE							103.68				0.00
	ACCRUAL CASH DIVIDEND NIKE INC CL B FX DATE: 12/01/2016 PAY DATE: 01/03/2017 TICKER: NKE							93.24				0.00
	ACCRUAL CASH DIVIDEND NIKE INC CL B FX DATE: 12/01/2016 PAY DATE: 01/03/2017 TICKER: NKE							175.68				0.00
1,098.000	NORTHSTAR REALTY FINANCE CORP DELISTED CUSIP: 66704R803			10/13/2015	25,250.86 25,250.86	16,634.70 15.15	(8,616.16)					0.02
181.000	NOVADAQ TECH INC TICKER: NVDAQ			06/08/2016	1,887.43 1,887.43	1,283.29 7.09	(604.14)					0.00
348.000	NOVADAQ TECH INC TICKER: NVDAQ			04/20/2016	4,215.50 4,215.50	2,467.32 7.09	(1,748.18)					0.00
510.000	NOVADAQ TECH INC TICKER: NVDAQ			02/18/2015	7,329.21 7,329.21	3,615.90 7.09	(3,713.31)					0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTD YTD Mkt	% Port.
240 000	NOVADAQ TECH INC TICKER: NVDQ			12/11/2015	2,764.78 2,764.78	1,701.60 7.09	(1,063.18)					0.00
526 000	NOVADAQ TLCH INC TICKER: NVDQ			12/09/2014	7,047.40 7,047.40	3,729.34 7.09	(3,318.06)					0.00
190 000	NOVARTIS AG ADR TICKER: NVS		2.303	04/25/2014	16,447.71 16,447.71	13,839.60 72.84	(2,608.11)					0.02
261 000	NOVARTIS AG ADR TICKER: NVS		2.303	02/04/2014	20,833.59 20,833.59	19,011.24 72.84	(1,822.35)					0.02
167 000	NOVARTIS AG ADR TICKER: NVS		2.303	05/05/2014	14,493.60 14,493.60	12,164.28 72.84	(2,329.32)					0.01
768 000	NOVO NORDISK A/S ADR TICKER: NVO		0.810	02/04/2014	29,446.96 29,446.96	27,540.48 35.86	(1,906.48)					0.03
28 000	NOW INC TICKER: DNOW			07/09/2014	995.68 995.68	573.16 20.47	(422.52)					0.00
178 000	NOW INC TICKER: DNOW			11/24/2014	4,982.42 4,982.42	3,643.66 20.47	(1,338.76)					0.00
638 000	NOW INC TICKER: DNOW			07/07/2014	23,475.21 23,475.21	13,059.86 20.47	(10,415.35)					0.02
37 000	NUANCE COMMUNICATIONS INC TICKER: NUAN			07/09/2014	698.93 698.93	551.30 14.90	(147.63)					0.00
260 000	NUANCE COMMUNICATIONS INC TICKER: NUAN			10/06/2014	3,964.92 3,964.92	3,874.00 14.90	(90.92)					0.00
1,205 000	NUANCE COMMUNICATIONS INC TICKER: NUAN			07/07/2014	22,163.69 22,163.69	17,954.50 14.90	(4,209.19)					0.02
31 000	NUCOR CORP TICKER: NUE		1.510	07/09/2014	1,567.98 1,567.98	1,845.12 59.52	277.14					0.00
1,317 000	NUCOR CORP TICKER: NUE		1.510	07/07/2014	65,013.44 65,013.44	78,387.84 59.52	13,374.40					0.09

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM _{adj}	% Port
	ACCRUAL CASH DIVIDEND NUCOR CORP EX DATE: 12/28/2016 PAY DATE 02-10-2017 TICKER: NUE							11.70				0.00
	ACCRUAL CASH DIVIDEND NUCOR CORP EX DATE: 12/28/2016 PAY DATE 02-10-2017 TICKER: NUE							497.17				0.00
444.000	O'REILLY AUTOMOTIVE INC TICKER: ORLY			08/08/2014	66,805.97 66,805.97	123,614.04 278.41	56,808.07					0.15
181.000	O'REILLY AUTOMOTIVE INC TICKER: ORLY			08/07/2014	27,275.87 27,275.87	50,392.21 278.41	23,116.34					0.06
394.000	O'REILLY AUTOMOTIVE INC TICKER: ORLY			08/05/2014	59,363.59 59,363.59	109,693.54 278.41	50,329.95					0.13
93.000	O'REILLY AUTOMOTIVE INC TICKER: ORLY			08/04/2014	14,125.14 14,125.14	25,892.13 278.41	11,766.99					0.03
324.000	O'REILLY AUTOMOTIVE INC TICKER: ORLY			08/11/2014	48,706.66 48,706.66	90,204.84 278.41	41,498.18					0.11
5,069.000	OCCIDENTAL PETE CORP TICKER: OXY		3.040	12/07/2016	359,843.24 359,843.24	361,064.87 71.23	1,221.63				3.04 3.04	0.43
	ACCRUAL CASH DIVIDEND OCCIDENTAL PETE CORP EX DATE: 12/07/2016 PAY DATE 01-13-2017 TICKER: OXY							3,852.44				0.00
2,530.000	ONEOK PARTNERS LP UNIT TICKER: OKS		3.160	10/06/2015	75,329.23 75,329.23	108,815.30 43.01	33,486.07					0.13
1,354.000	ONEOK PARTNERS LP UNIT TICKER: OKS		3.160	01/02/2015	54,810.73 54,810.73	58,235.54 43.01	3,424.81					0.07
1,743.000	ONEOK PARTNERS LP UNIT TICKER: OKS		3.160	10/01/2013	91,585.94 91,585.94	74,966.43 43.01	(16,619.51)					0.09

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM Mkt	% Port.
6 000	ONEOK PARTNERS LP UNIT TICKER: OKS		3 160	09/16/2013	319.47 319.47	258.06 43.01	(61.41)				3 16 3 16	0 00
3,566 000	ORACLE CORP TICKER: ORCL		0 760	10/04/2013	119 205.67 119 205.67	137,112.70 38.45	17 907.03				0 76 0 76	0 16
167 000	ORACLE CORP TICKER: ORCL		0 760	07/16/2013	5 333.98 5,333.98	6,421.15 38.45	1 087.17				0 76 0 76	0 01
235 000	ORACLE CORP TICKER: ORCL		0 760	06/28/2013	7 044.67 7 044.67	9 035.75 38.45	1,991.08				0 76 0 76	0 01
483 000	ORACLE CORP TICKER: ORCL		0 760	02/19/2013	16 889.69 16 889.69	18 571.35 38.45	1 681.66				0 76 0 76	0 02
6,910 000	ORACLE CORP TICKER: ORCL		0 760	02/14/2012	198 444.84 198 444.84	265 689.50 38.45	67 244.66				0 76 0 76	0 32
14 000	ORBITAL ATK INC TICKER: OA		1 280	01/03/2017	1 235.37 1,235.37	1,228.22 87.73	(7.15)				1 28 1 28	0 00
13 000	ORBITAL ATK INC TICKER: OA		1 280	08/29/2016	987.61 987.61	1,140.19 87.73	152.88				1 28 1 28	0 00
25 000	ORBITAL ATK INC TICKER: OA		1 280	07/09/2014	1 587.06 1,587.06	2 193.25 87.73	606.19				1 28 1 28	0 00
479 000	ORBITAL ATK INC TICKER: OA		1 280	07/07/2014	32 289.24 32 289.24	42 022.67 87.73	9,733.43				1 28 1 28	0 05
31 000	OSI SYSTEMS INC TICKER: OSIS			11/16/2015	2,614.85 2,614.85	2,359.72 76.12	(255.13)					0 00
14 000	OSI SYSTEMS INC TICKER: OSIS			09/03/2015	1 030.96 1 030.96	1 065.68 76.12	34.72					0 00
5 000	OSI SYSTEMS INC TICKER: OSIS			07/09/2014	338.35 338.35	380.60 76.12	42.25					0 00
64 000	OSI SYSTEMS INC TICKER: OSIS			02/03/2016	3 424.00 3 424.00	4 871.68 76.12	1,447.68					0 01

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM	Cap. Port.
286 000	OSI SYSTEMS INC TICKER: OSIS			07/07/2014	19,341.35 19,341.35	21,770.32 76.12	2,428.97					0.03
80,000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	2,110.28 2,110.28	1,989.60 24.87	(120.68)					1.44
70 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	1,839.74 1,839.74	1,740.90 24.87	(98.84)					1.44
130 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	3,417.99 3,417.99	3,233.10 24.87	(184.89)					1.44
110 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	2,900.05 2,900.05	2,735.70 24.87	(164.35)					1.44
44,000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	1,160.93 1,160.93	1,094.28 24.87	(66.65)					1.44
70,000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/12/2015	1,843.40 1,843.40	1,740.90 24.87	(102.50)					1.44
80 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/13/2015	2,109.60 2,109.60	1,989.60 24.87	(119.40)					1.44
80 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/13/2015	2,114.06 2,114.06	1,989.60 24.87	(124.46)					1.44
80,000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/13/2015	2,113.51 2,113.51	1,989.60 24.87	(123.91)					1.44
70 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	01/13/2015	1,846.07 1,846.07	1,740.90 24.87	(105.17)					1.44
70 000	OUTFRONT MEDIA INC TICKER: OUT		1.440	10/19/2016	1,541.95 1,541.95	1,740.90 24.87	198.95					1.44
148 000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			11/16/2015	8,069.52 8,069.52	4,780.40 32.30	(3,289.12)					0.01
52 000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			06/04/2015	4,032.10 4,032.10	1,679.60 32.30	(2,352.50)					0.00

Shares of Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM mkt	% Port.
5,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			07-09-2014	464.00 464.00	161.50 32.30	(302.50)					0.00
44,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			10-01-2014	4,164.04 4,164.04	1,421.20 32.30	(2,742.84)					0.00
51,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			10-05-2015	2,082.55 2,082.55	1,647.30 32.30	(435.25)					0.00
71,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			10-08-2015	2,926.75 2,926.75	2,293.30 32.30	(633.45)					0.00
34,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			03-15-2016	1,743.52 1,743.52	1,098.20 32.30	(645.32)					0.00
323,000	PACIRA PHARMACEUTICALS INC TICKER: PCRX			07-07-2014	30,040.55 30,040.55	10,432.90 32.30	(19,607.65)					0.01
518,000	PENNSYLVANIA REAL ESTATE INVEST COMM REIT TICKER: PEI		0.840	10-19-2016	11,002.37 11,002.37	9,821.28 18.96	(1,181.09)				0.84 0.84	0.01
225,000	PENNSYLVANIA REAL ESTATE INVEST COMM REIT TICKER: PEI		0.840	09-19-2016	5,196.13 5,196.13	4,266.00 18.96	(930.13)				0.84 0.84	0.01
220,000	PENNSYLVANIA REAL ESTATE INVEST COMM REIT TICKER: PEI		0.840	09-14-2016	5,271.86 5,271.86	4,171.20 18.96	(1,100.66)				0.84 0.84	0.01
15,000	PENTAIR PLC TICKER: PNR		1.380	07-09-2014	1,084.05 1,084.05	841.05 56.07	(243.00)				1.38 1.38	0.00
476,000	PENTAIR PLC TICKER: PNR		1.380	07-07-2014	34,393.09 34,393.09	26,689.32 56.07	(7,703.77)				1.38 1.38	0.03
24,000	PENLABRA INC COM TICKER: PEN			12-12-2016	1,548.63 1,548.63	1,531.20 63.80	(17.43)					0.00
113,000	PENLABRA INC COM TICKER: PEN			11-28-2016	7,782.77 7,782.77	7,209.40 63.80	(573.37)					0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur	YTM YTMa YTMb YTMc	% Port.
7,176,000	PEPSICO INC TICKER: PEP		3.220	12/07/2016	720,165.42	750,824.88	30,659.46				3.22	0.90
1,197,000	PERNOD RICARD S.A. ADR TICKER: PDRDY		0.291	12/08/2016	25,210.66	25,825.28	614.62				0.29	0.03
10,489,000	Pfizer Inc TICKER: PFE		1.280	12/07/2016	331,871.96	340,682.72	8,810.76				1.28	0.41
12,270,000	Pfizer Inc TICKER: PFE		1.280	06/18/2014	362,416.54	398,529.60	36,113.06				1.28	0.48
3,824,000	Philip Morris International Inc TICKER: PM		4.160	12/07/2016	336,483.32	349,857.76	13,374.44				4.16	0.42
1,085,000	Philip Morris International Inc TICKER: PM		4.160	03/27/2014	87,532.59	99,266.65	11,734.06				4.16	0.12
760,000	Philip Morris International Inc TICKER: PM		4.160	06/28/2013	65,817.67	69,532.40	3,714.73				4.16	0.08
500,000	Philip Morris International Inc TICKER: PM		4.160	10/31/2012	43,869.00	45,745.00	1,876.00				4.16	0.05
1,050,000	Philip Morris International Inc TICKER: PM		4.160	02/15/2012	83,963.04	96,064.50	12,101.46				4.16	0.12
960,000	Philip Morris International Inc TICKER: PM		4.160	03/16/2009	32,389.73	87,830.40	55,440.67				4.16	0.11
	ACCURAL CASH DIVIDEND Philip Morris International Inc EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM				32,389.73	91.49		3,976.96				0.00
	ACCURAL CASH DIVIDEND Philip Morris International Inc EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM							1,128.40				0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port.
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM							790.40				0.00
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM							520.00				0.00
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM							1,092.00				0.00
	ACCRUAL CASH DIVIDEND PHILIP MORRIS INTERNATIONAL INC EX DATE 12/20/2016 PAY DATE 01/10/2017 TICKER: PM							998.40				0.00
1,906,000	PHILLIPS 66 PARTNERS LP TICKER: PSXP		2.344	12/07/2016	87,059.60 87,059.60	92,707.84 48.64	\$ 648.24				2.34 2.34	0.11
406,000	PHILLIPS 66 PARTNERS LP TICKER: PSXP		2.344	02/25/2016	24,168.41 24,168.41	19,747.84 48.64	(4,420.57)				2.34 2.34	0.02
337,000	PHILLIPS 66 PARTNERS LP TICKER: PSXP		2.344	02/24/2016	19,157.07 19,157.07	16,391.68 48.64	(2,765.39)				2.34 2.34	0.02
258,000	PHILLIPS 66 PARTNERS LP TICKER: PSXP		2.344	02/26/2016	15,724.17 15,724.17	12,549.12 48.64	(3,175.05)				2.34 2.34	0.02
355,000	PHILLIPS 66 PARTNERS LP TICKER: PSXP		2.344	02/23/2016	20,206.28 20,206.28	17,267.20 48.64	(2,939.08)				2.34 2.34	0.02
487,000	PLAINS ALL AMERICAN PIPELINE LP TICKER: PAA		2.200	01/02/2015	25,237.51 25,237.51	15,725.23 32.29	(9,512.28)				2.20 2.20	0.02
1,390,000	PLAINS ALL AMERICAN PIPELINE LP TICKER: PAA		2.200	03/03/2015	69,195.45 69,195.45	44,883.10 32.29	(24,312.35)				2.20 2.20	0.05

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
4,265,000	PLAINS ALL AMERICAN PIPELINE L.P. TICKER: PAA		2.200	10/06/2015	133,650.17 133,650.17	137,716.85 32.29	4,066.68				2.20 2.20	0.17
4,195,000	PLAINS GP HLDGS L.P. TICKER: PAGP		2.200	12/07/2016	148,140.55 148,140.55	145,482.60 34.68	(2,657.95)				2.20 2.20	0.17
4,102,000	PRADA SPA UNSPON ADR TICKER: PRDSY		0.175	07/07/2014	58,043.30 58,043.30	28,467.88 6.94	(29,575.42)				0.18 0.18	0.03
4,000	PRICELINE GRP INC TICKER: PCN	"		12/02/2014	4,680.42 5,107.80	5,864.24 1,466.06	756.44					0.01
23,000	PRICHLING GRP INC TICKER: PCN	"		12/01/2014	26,551.30 29,008.84	33,719.38 1,466.06	4,710.54					0.04
136,000	PRICHLING GRP INC TICKER: PCN			09/23/2014	162,792.20 162,792.20	199,384.16 1,466.06	36,591.96					0.24
132,000	PRICHLING GRP INC TICKER: PCN			12/04/2014	152,381.38 152,381.38	193,519.92 1,466.06	41,138.54					0.23
1,238,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	10/27/2016	12,949.11 12,949.11	11,872.42 9.59	(1,076.69)				0.67 0.67	0.01
1,198,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/25/2016	13,590.71 13,590.71	11,488.82 9.59	(2,101.89)				0.67 0.67	0.01
1,216,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/10/2016	13,610.81 13,610.81	11,661.44 9.59	(1,949.37)				0.67 0.67	0.01
655,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	10/21/2014	6,034.65 6,034.65	6,281.45 9.59	246.80				0.67 0.67	0.01
860,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	10/20/2014	8,096.13 8,096.13	8,247.40 9.59	151.27				0.67 0.67	0.01
181,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/07/2014	1,900.23 1,900.23	1,735.79 9.59	(164.44)				0.67 0.67	0.00
491,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/06/2014	5,097.27 5,097.27	4,708.69 9.59	(388.58)				0.67 0.67	0.01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD mkt	% Port.
385 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/05/2014	4,058.79 4,058.79	3,692.15 9.59	(366.64)				0.67 0.67	0.00
370 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/04/2014	4,011.91 4,011.91	3,548.30 9.59	(463.61)				0.67 0.67	0.00
191 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/04/2014	2,073.57 2,073.57	1,831.69 9.59	(241.88)				0.67 0.67	0.00
145 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	08/01/2014	1,591.85 1,591.85	1,390.55 9.59	(201.30)				0.67 0.67	0.00
111 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/31/2014	1,218.21 1,218.21	1,064.49 9.59	(153.72)				0.67 0.67	0.00
305 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/30/2014	3,351.37 3,351.37	2,924.95 9.59	(426.42)				0.67 0.67	0.00
60 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/28/2014	666.37 666.37	575.40 9.59	(90.97)				0.67 0.67	0.00
249 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/25/2014	2,727.15 2,727.15	2,387.91 9.59	(339.24)				0.67 0.67	0.00
348 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/24/2014	3,800.06 3,800.06	3,337.32 9.59	(462.74)				0.67 0.67	0.00
958 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/23/2014	10,462.51 10,462.51	9,187.22 9.59	(1,275.29)				0.67 0.67	0.01
1,052 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	01/22/2016	12,892.26 12,892.26	10,088.68 9.59	(2,803.58)				0.67 0.67	0.01
984 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	04/22/2016	12,771.04 12,771.04	9,436.56 9.59	(3,334.48)				0.67 0.67	0.01
992 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	05/24/2016	12,146.25 12,146.25	9,513.28 9.59	(2,632.97)				0.67 0.67	0.01
1,057 000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSFY		0.666	07/26/2016	12,144.07 12,144.07	10,424.33 9.59	(1,719.74)				0.67 0.67	0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. Dur.	YTM YTD Yld	% Port.
56,000	PROSIEBENSAT 1 MEDIA AG ADR TICKER: PBSLY		0.666	07/22/2014	611.22 611.22	537.04 9.59	(74.18)				0.67 0.67	0.00
2,448,000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY		0.141	06/22/2015	17,943.60 17,943.60	20,710.08 8.46	2,766.48				0.14 0.14	0.02
701,000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY		0.141	04/02/2016	4,944.99 4,944.99	5,930.46 8.46	985.47				0.14 0.14	0.01
624,000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY		0.141	03/03/2016	4,394.83 4,394.83	5,279.04 8.46	884.21				0.14 0.14	0.01
3,994,000	PT BK MANDIRI PERSERO TBK UNSP TICKER: PPERY		0.141	07/07/2014	32,910.56 32,910.56	33,789.24 8.46	878.68				0.14 0.14	0.04
912,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	10/27/2016	15,611.86 15,611.86	15,681.84 17.20	69.98				0.40 0.40	0.02
555,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	08/05/2016	10,185.54 10,185.54	9,543.23 17.20	(642.31)				0.40 0.40	0.01
514,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	10/31/2014	8,350.86 8,350.86	8,838.23 17.20	487.37				0.40 0.40	0.01
372,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	10/20/2014	6,079.78 6,079.78	6,396.54 17.20	316.76				0.40 0.40	0.01
2,871,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	02/04/2014	65,014.36 65,014.36	49,366.85 17.20	(15,647.51)				0.40 0.40	0.06
504,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	08/12/2013	9,951.53 9,951.53	8,666.28 17.20	(1,285.25)				0.40 0.40	0.01
198,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	01/31/2013	3,269.66 3,269.66	3,404.61 17.20	134.95				0.40 0.40	0.00
199,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	01/30/2013	3,292.06 3,292.06	3,421.81 17.20	129.75				0.40 0.40	0.00
510,000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	12/02/2013	11,261.39 11,261.39	8,769.45 17.20	(2,491.94)				0.40 0.40	0.01

Share's or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1 Yr Yld YTM	Yld Mkt	% Port.
434 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	01/29/2013	7,104.96 7,104.96	7,462.63 17.20	357.67				0.40 0.40		0.01
729 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	04/22/2016	13,506.38 13,506.38	12,535.16 17.20	(971.22)				0.40 0.40		0.02
42 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	08/01/2016	768.61 768.61	722.19 17.20	(46.42)				0.40 0.40		0.00
148 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	08/02/2016	2,730.06 2,730.06	2,544.86 17.20	(185.20)				0.40 0.40		0.00
585 000	PUBLICIS GROUPE SA PARIS ADR TICKER: PUBGY		0.403	05/07/2012	7,546.50 7,546.50	10,059.08 17.20	2,512.58				0.40 0.40		0.01
7 000	QUALYS INC TICKER: QLYS			07/09/2014	184.87 184.87	221.55 31.65	36.68						0.00
104 000	QUALYS INC TICKER: QLYS			09/25/2014	2,505.39 2,505.39	3,291.60 31.65	786.21						0.00
117 000	QUALYS INC TICKER: QLYS			05/12/2016	3,024.27 3,024.27	3,703.05 31.65	678.78						0.00
661 000	QUALYS INC TICKER: QLYS			07/07/2014	17,129.29 17,129.29	20,920.65 31.65	3,791.36						0.03
1,701 000	RAYTHEON COMPANY TICKER: RTN		3.190	12/07/2016	254,682.57 254,682.57	241,542.00 142.00	(13,140.57)				3.19 3.19		0.29
880 000	RAYTHEON COMPANY TICKER: RTN		3.190	10/31/2012	49,333.15 49,333.15	124,960.00 142.00	75,626.85				3.19 3.19		0.15
2,225 000	RAYTHEON COMPANY TICKER: RTN		3.190	04/19/2012	117,553.21 117,553.21	315,950.00 142.00	198,396.79				3.19 3.19		0.38
	ACCRUAL CASH DIVIDEND RAYTHEON COMPANY EX DATE 12/30/2016 PAY DATE 02/02/2017 TICKER: RTN							1,245.98					0.00

Shares or Face Value	Security Description	Moodys N&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	3 Yr YTD Mkt	% Port.
	ACCRUAL CASH DIVIDEND RAYTHEON COMPANY EX DATE 12/30/2016 PAY DATE 02/02/2017 TICKER: RTN							644.60				0.00
	ACCRUAL CASH DIVIDEND RAYTHEON COMPANY EX DATE 12/30/2016 PAY DATE 02/02/2017 TICKER: RTN							1,629.81				0.00
224 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	07/09/2014	3,663.66 3,663.66	4,025.28 17.97	361.62				0.47 0.47	0.00
52 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	07/10/2015	830.59 830.59	934.44 17.97	103.85				0.47 0.47	0.00
787 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	07/13/2015	12,522.98 12,522.98	14,142.39 17.97	1,619.41				0.47 0.47	0.02
65 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	06/16/2016	1,139.78 1,139.78	1,168.05 17.97	28.27				0.47 0.47	0.00
781 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	06/17/2016	13,550.43 13,550.43	14,034.57 17.97	484.14				0.47 0.47	0.02
6,864 000	REED ELSEVIER PLC ADR TICKER: RELX		0.468	07/07/2014	111,662.69 111,662.69	123,346.08 17.97	11,683.39				0.47 0.47	0.15
513 000	REGENION PHARMACEUTICALS INC TICKER: REGN			12/30/2016	198,474.72 198,474.72	188,317.17 367.09	(10,157.55)					0.23
683 000	REGENION PHARMACEUTICALS INC TICKER: REGN			08/06/2014	222,104.43 222,104.43	250,722.47 367.09	28,618.04					0.30
220 000	REGENION PHARMACEUTICALS INC TICKER: REGN			02/14/2014	71,425.90 71,425.90	80,759.80 367.09	9,333.90					0.10
150 000	ROCHE HOLDING AG BASF ADR TICKER: RHHBY		0.846	08/25/2016	4,764.75 4,764.75	4,279.50 28.53	(485.25)				0.85 0.85	0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTM mkt	% Port.
350 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	08/24/2016	11 090 59 11 090 59	9 985 50 28 53	(1 105 09)				0 85 0 85	0 01
1 591 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	07/07/2014	59 431 81 59 431 81	45 391 23 28 53	(14 040 58)				0 85 0 85	0 05
901 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	07/10/2013	31 174 60 31 174 60	25 705 53 28 53	(5 469 07)				0 85 0 85	0 03
281 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	08/26/2015	9 781 75 9 781 75	8 016 93 28 53	(1 764 82)				0 85 0 85	0 01
277 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	09/25/2015	8 933 53 8 933 53	7 902 81 28 53	(1 030 72)				0 85 0 85	0 01
339 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	11/17/2015	11 285 95 11 285 95	9 671 67 28 53	(1 614 28)				0 85 0 85	0 01
499 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	09/15/2016	15 862 46 15 862 46	14 236 47 28 53	(1 625 99)				0 85 0 85	0 02
93 000	ROCHE HOLDING AG BASF L ADR TICKER: RHHBY		0 846	07/09/2014	3 501 45 3 501 45	2 653 29 28 53	(848 16)				0 85 0 85	0 00
77 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	05/12/2015	4 849 16 4 849 16	4 463 69 57 97	(385 47)				3 76 3 76	0 01
31 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	05/13/2015	2 013 04 2 013 04	1 797 07 57 97	(215 97)				3 76 3 76	0 00
98 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	05/13/2015	6 347 50 6 347 50	5 681 06 57 97	(666 44)				3 76 3 76	0 01
32 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	05/14/2015	2 102 70 2 102 70	1 855 04 57 97	(247 66)				3 76 3 76	0 00
42 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	08/07/2015	2 423 90 2 423 90	2 434 74 57 97	10 84				3 76 3 76	0 00
12 000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3 760	08/10/2015	702 41 702 41	695 64 57 97	(6 77)				3 76 3 76	0 00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM	% Pct
22,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	08/13/2015	1,299.25 1,299.25	1,275.34 57.97	(23.91)				3.76 3.76	0.00
15,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	08/14/2015	885.84 885.84	869.55 57.97	(16.29)				3.76 3.76	0.00
24,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	08/18/2015	1,401.39 1,401.39	1,391.28 57.97	(10.11)				3.76 3.76	0.00
12,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	08/21/2015	677.17 677.17	695.64 57.97	18.47				3.76 3.76	0.00
15,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	08/24/2015	834.75 834.75	869.55 57.97	34.80				3.76 3.76	0.00
819,000	ROYAL DUTCH SHELL PLC SPON ADR CUSIP: 780259107		3.760	07/07/2014	71,813.69 71,813.69	47,477.43 57.97	(24,336.26)				3.76 3.76	0.06
2,374,000	SANDVIK AB ADR TICKER: SDVXY		0.250	08/10/2016	25,336.04 25,336.04	29,105.24 12.26	3,769.20				0.25 0.25	0.03
44,000	SAP SE TICKER: SAP		0.980	07/09/2014	3,444.32 3,444.32	3,802.92 86.43	358.60				0.98 0.98	0.00
71,000	SAP SE TICKER: SAP		0.980	04/22/2016	5,712.18 5,712.18	6,136.53 86.43	424.35				0.98 0.98	0.01
58,000	SAP SE TICKER: SAP		0.980	06/16/2016	4,458.90 4,458.90	5,012.94 86.43	554.04				0.98 0.98	0.01
123,000	SAP SE TICKER: SAP		0.980	06/17/2016	9,281.19 9,281.19	10,630.89 86.43	1,349.70				0.98 0.98	0.01
1,413,000	SAP SE TICKER: SAP		0.980	07/07/2014	109,501.56 109,501.56	122,125.59 86.43	12,624.03				0.98 0.98	0.15
4,224,000	SCHLUMBERGER LTD TICKER: SLB		2.000	12/07/2016	359,962.52 359,962.52	354,604.80 83.95	(5,357.72)				2.00 2.00	0.43

Shares or Face Value	Security Description	Mutual Funds	Coupon	Sett. Date Red Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTD YTD	% Port.
	ACCUAL CASH DIVIDEND SCHLUMBERGER LTD EX DATE 12/05/2016 PAY DATE 01/13/2017 TICKER: SLJB							2,112.00				0.00
259,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	06/25/2015	3,850.90 3,850.90	3,576.79 13.81	(274.11)				0.39 0.39	0.00
123,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	06/26/2015	1,823.94 1,823.94	1,698.63 13.81	(125.31)				0.39 0.39	0.00
92,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	06/29/2015	1,350.70 1,350.70	1,270.52 13.81	(80.18)				0.39 0.39	0.00
153,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	06/30/2015	2,249.90 2,249.90	2,112.93 13.81	(136.97)				0.39 0.39	0.00
190,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	07/01/2015	2,772.27 2,772.27	2,623.90 13.81	(148.37)				0.39 0.39	0.00
237,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	07/02/2015	3,331.49 3,331.49	3,272.97 13.81	(58.52)				0.39 0.39	0.00
1,149,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	10/05/2015	12,820.15 12,820.15	15,867.69 13.81	3,047.54				0.39 0.39	0.02
872,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	11/17/2015	10,574.39 10,574.39	12,042.32 13.81	1,467.93				0.39 0.39	0.01
2,874,000	SCHNEIDER ELEC SA ADR TICKER: SBGSY		0.394	07/07/2014	54,196.85 54,196.85	39,689.94 13.81	(14,506.91)				0.39 0.39	0.05
140,000	SEAGATE TECHNOLOGY TICKER: STX		2.520	07/27/2015	6,819.30 6,819.30	5,343.80 38.17	(1,475.50)				2.52 2.52	0.01
339,000	SEAGATE TECHNOLOGY TICKER: STX		2.520	10/23/2015	13,066.35 13,066.35	12,939.63 38.17	(126.72)				2.52 2.52	0.02
1,628,000	SEAGATE TECHNOLOGY TICKER: STX		2.520	07/07/2014	94,781.35 94,781.35	62,140.76 38.17	(32,640.59)				2.52 2.52	0.07

Shares or Face Value	Security Description	Maturity /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTD mkt	% Port.
	ACCRUAL CASH DIVIDEND SEAGATE TECHNOLOGY EX DATE: 12/19/2016 PAY DATE: 01/04/2017 TICKER: STX							88.20				0.00
	ACCRUAL CASH DIVIDEND SEAGATE TECHNOLOGY EX DATE: 12/19/2016 PAY DATE: 01/04/2017 TICKER: STX							213.57				0.00
	ACCRUAL CASH DIVIDEND SEAGATE TECHNOLOGY EX DATE: 12/19/2016 PAY DATE: 01/04/2017 TICKER: STX							1,025.64				0.00
3,599,000	SEMPRA ENERGY TICKER: SRE		3.290	12/07/2016	360,291.93 360,291.93	362,203.36 100.64	1,911.43				3.29 3.29	0.43
	ACCRUAL CASH DIVIDEND SEMPRA ENERGY EX DATE: 12/27/2016 PAY DATE: 01/15/2017 TICKER: SRE							2,717.24				0.00
29,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	06/13/2014	4,808.65 4,808.65	5,152.43 177.67	343.78				6.80 6.80	0.01
21,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	06/10/2014	3,482.13 3,482.13	3,731.07 177.67	248.94				6.80 6.80	0.00
26,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	10/19/2016	5,153.18 5,153.18	4,619.42 177.67	(533.76)				6.80 6.80	0.01
212,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	01/27/2010	14,369.45 14,369.45	37,666.04 177.67	23,296.59				6.80 6.80	0.05
60,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	01/30/2015	12,249.17 12,249.17	10,660.20 177.67	(1,588.97)				6.80 6.80	0.01
10,000	SIMON PROPERTY GROUP INC TICKER: SPG		6.800	06/17/2013	1,517.50 1,517.50	1,776.70 177.67	259.20				6.80 6.80	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs. to Mat.	Mod. Dur.	1 Yr. YTD purch YTD Mkt	% Port.
61,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/06/2015	2,257.51 2,257.51	1,834.88 30.08	(422.63)	0.98 0.98			0.98 0.98	0.00 0.00
61,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/07/2015	2,267.47 2,267.47	1,834.88 30.08	(432.59)	0.98 0.98			0.98 0.98	0.00 0.00
43,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/10/2015	1,608.06 1,608.06	1,293.44 30.08	(314.62)	0.98 0.98			0.98 0.98	0.00 0.00
96,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/12/2015	3,540.33 3,540.33	2,887.68 30.08	(652.65)	0.98 0.98			0.98 0.98	0.00 0.00
21,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/13/2015	772.97 772.97	631.68 30.08	(141.29)	0.98 0.98			0.98 0.98	0.00 0.00
96,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/14/2015	3,536.21 3,536.21	2,887.68 30.08	(648.53)	0.98 0.98			0.98 0.98	0.00 0.00
102,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/17/2015	3,728.15 3,728.15	3,068.16 30.08	(659.99)	0.98 0.98			0.98 0.98	0.00 0.00
35,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/18/2015	1,293.37 1,293.37	1,052.80 30.08	(240.57)	0.98 0.98			0.98 0.98	0.00 0.00
98,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	08/19/2015	3,620.07 3,620.07	2,947.84 30.08	(672.23)	0.98 0.98			0.98 0.98	0.00 0.00
379,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	02/12/2016	11,814.45 11,814.45	11,400.32 30.08	(414.13)	0.98 0.98			0.98 0.98	0.01 0.05
1,394,000	SMITH & NEPHEW PLC SPON ADR TICKER: SNN		0.976	10/14/2014	50,322.00 50,322.00	41,931.52 30.08	(8,390.48)	0.98 0.98			0.98 0.98	0.21 0.21
3,789,000	SPECTRA ENERGY PARTNERS LP TICKER: SEP		2.805	12/07/2016	159,138.00 159,138.00	173,687.76 45.84	14,549.76	2.81 2.81			2.81 2.81	0.04 0.04
714,000	SPECTRA ENERGY PARTNERS LP TICKER: SEP		2.805	02/25/2016	34,747.31 34,747.31	32,729.76 45.84	(2,017.55)	2.81 2.81			2.81 2.81	0.08 0.08
1,395,000	SPECTRA ENERGY PARTNERS LP TICKER: SEP		2.805	01/19/2016	59,386.27 59,386.27	63,946.80 45.84	4,560.53	2.81 2.81			2.81 2.81	

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. YTM Dur.	YTM YTM mkt	% Port
124,000	STARBUCKS CORP TICKER: SBUX		1.000	02/14/2012	4,302.12 4,302.12	6,884.48 55.52	2,582.36			1.00 1.00		0.01
854,000	STARBUCKS CORP TICKER: SBUX		1.000	07/16/2013	23,766.82 23,766.82	47,414.08 55.52	23,647.26			1.00 1.00		0.06
8,972,000	STARBUCKS CORP TICKER: SBUX		1.000	06/28/2013	219,627.38 219,627.38	498,125.44 55.52	278,498.06			1.00 1.00		0.60
152,000	STARBUCKS CORP TICKER: SBUX		1.000	04/08/2015	4,937.83 4,937.83	8,439.04 55.52	3,501.21			1.00 1.00		0.01
457,000	SUNCOR ENERGY INC TICKER: SU		0.940	10/16/2014	15,090.87 15,090.87	14,939.33 32.69	(151.54)			0.94 0.94		0.02
2,514,000	SUNCOR ENERGY INC TICKER: SU		0.940	07/07/2014	107,491.60 107,491.60	82,182.66 32.69	(25,308.94)			0.94 0.94		0.10
6,085,000	SUNOCO LP TICKER: SUN		3.302	12/07/2016	148,925.51 148,925.51	163,625.65 26.89	14,700.14			3.30 3.30		0.20
107,000	SURGERY PARTNERS INC TICKER: SGRY			01/03/2017	1,622.16 1,622.16	1,695.95 15.85	73.79					0.00
120,000	SURGERY PARTNERS INC TICKER: SGRY			04/20/2016	1,730.59 1,730.59	1,902.00 15.85	171.41					0.00
70,000	SURGERY PARTNERS INC TICKER: SGRY			02/19/2016	1,009.67 1,009.67	1,109.50 15.85	99.83					0.00
141,000	SURGERY PARTNERS INC TICKER: SGRY			11/10/2015	2,404.91 2,404.91	2,234.85 15.85	(170.06)					0.00
180,000	SURGERY PARTNERS INC TICKER: SGRY			11/22/2016	3,013.96 3,013.96	2,853.00 15.85	(160.96)					0.00
489,000	SURGERY PARTNERS INC TICKER: SGRY			10/08/2015	9,400.49 9,400.49	7,750.65 15.85	(1,649.84)					0.01
6,000	SABIN GROUP TICKER: SINB			07/09/2014	713.58 713.58	1,029.96 171.66	316.38					0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1Y Mgt punch	% Port
209,000	SVB FINL GROUP TICKER: SIVB			07-07-2014	24,655.94 24,655.94	35,876.94 171.66	11,221.00					0.04
175,000	SYNGENTA AG TICKER: SYT		1.923	07-07-2014	13,015.77 13,015.77	13,833.75 79.05	817.98				1.92 1.92	0.02
536,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	07-07-2014	11,770.56 11,770.56	15,410.00 28.75	3,639.44				0.93 0.93	0.02
615,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	01-13-2014	10,534.46 10,534.46	17,681.25 28.75	7,146.79				0.93 0.93	0.02
608,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	11-25-2013	10,721.84 10,721.84	17,480.00 28.75	6,758.16				0.93 0.93	0.02
555,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	11-12-2013	10,120.65 10,120.65	15,956.25 28.75	5,835.60				0.93 0.93	0.02
521,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	10-30-2013	9,603.23 9,603.23	14,978.75 28.75	5,375.52				0.93 0.93	0.02
437,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	10-29-2013	8,177.67 8,177.67	12,563.75 28.75	4,386.08				0.93 0.93	0.02
580,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	08-27-2015	11,087.80 11,087.80	16,675.00 28.75	5,587.20				0.93 0.93	0.02
623,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	05-06-2016	14,526.86 14,526.86	17,911.25 28.75	3,384.39				0.93 0.93	0.02
148,000	TAIWAN SEMICONDUCTOR MANUFCTR TICKER: TSM		0.927	07-09-2014	3,356.64 3,356.64	4,255.00 28.75	898.36				0.93 0.93	0.01
3,013,000	TALLGRASS ENERGY PARTNERS LP TICKER: TEQ		3.340	12-07-2016	138,738.10 138,738.10	142,966.85 47.45	4,228.75				3.34 3.34	0.17
604,000	TALLGRASS ENERGY PARTNERS LP TICKER: TEQ		3.340	08-01-2016	27,344.05 27,344.05	28,659.80 47.45	1,315.75				3.34 3.34	0.03
542,000	TALLGRASS ENERGY PARTNERS LP TICKER: TEQ		3.340	07-29-2016	24,880.18 24,880.18	25,717.90 47.45	837.72				3.34 3.34	0.03

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM Paunch YTM Mkt	% Port.
568 000	TALLGRASS ENERGY PARTNERS LP TICKER: TEP		3 340	07/28/2016	26,026 21 26,026 21	26,951 60 47.45	925 39				3 34 3 34	0 03
900 000	TALLGRASS ENERGY PARTNERS LP TICKER: TEP		3 340	07/27/2016	41,593 32 41,593 32	42,705 00 47.45	1 111 68				3 34 3 34	0 05
501 000	TALLGRASS ENERGY PARTNERS LP TICKER: TEP		3 340	12/08/2015	20,113 10 20,113 10	23,772 45 47.45	3 659 35				3 34 3 34	0 03
336 000	TALLGRASS ENERGY PARTNERS LP TICKER: TEP		3 340	12/07/2015	13,817 93 13,817 93	15,943 20 47.45	2 125 27				3 34 3 34	0 02
7 456 000	TARGA RESOURCES CORP TICKER: TRGP		3 640	12/07/2016	394,145 78 394,145 78	418,057 92 56.07	23 912 14	-			3 64 3 64	0 50
12 000	TE CONNECTIVITY LTD SCHAFHUA TICKER: TEL		1 600	07/09/2014	760 38 760 38	831 36 69.28	70 98				1 60 1 60	0 00
1 496 000	TE CONNECTIVITY LTD SCHAFHUA TICKER: TEL		1 600	07/07/2014	93,888 81 93,888 81	103,642 88 69.28	9 754 07				1 60 1 60	0 12
34 000	TENNANT CO TICKER: TNC		0 840	08/29/2016	2,170 38 2,170 38	2,420 80 71 20	250 42				0 84 0 84	0 00
61 000	TENNANT CO TICKER: TNC		0 840	06/17/2016	3,275 04 3,275 04	4 343 20 71 20	1,068 16				0 84 0 84	0 01
55 000	TENNANT CO TICKER: TNC		0 840	11/16/2015	3,296 36 3,296 36	3,916 00 71 20	619 64				0 84 0 84	0 00
42 000	TENNANT CO TICKER: TNC		0 840	09/03/2015	2,420 90 2,420 90	2,990 40 71 20	569 50				0 84 0 84	0 00
17 000	TENNANT CO TICKER: TNC		0 840	07/09/2014	1,282 48 1,282 48	1,210 40 71 20	(72 08)				0 84 0 84	0 00
79 000	TENNANT CO TICKER: TNC		0 840	12/22/2014	5,414 19 5,414 19	5 624 80 71 20	210 61				0 84 0 84	0 01
298 000	TENNANT CO TICKER: TNC		0 840	07/07/2014	22,901 39 22,901 39	21 217 60 71 20	(1 683 79)				0 84 0 84	0 03

Shares or Face Value	Security Description	Moody's S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Purchase YTM Maturity	% Part
10,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	226.43	284.90	58.47				0.80	0.00
170,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	226.43	28.49					0.80	0.01
109,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	3,823.73	4,843.30	1,019.57				0.80	0.00
51,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	3,823.73	28.49					0.80	0.00
170,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	2,450.49	3,105.41	654.92				0.80	0.00
160,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	2,450.49	28.49					0.80	0.01
160,000	TERRENO REALTY CORP TICKER: TRNO		0.800	01/22/2015	1,149.96	1,452.99	303.03				0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				1,149.96	28.49					0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,831.65	4,843.30	1,011.65				0.80	0.01
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,831.65	28.49					0.80	0.01
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,601.02	4,558.40	957.38				0.80	0.01
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,601.02	28.49					0.80	0.01
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,610.26	4,558.40	948.14				0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO				3,610.26	28.49		2.00			0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO							34.00			0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO							21.80			0.80	0.00
	ACCUMULATED CASH DIVIDEND TERRENO REALTY CORP EX DATE: 12/28/2016 PAY DATE: 01/13/2017 TICKER: TRNO							10.20			0.80	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM/purchase YTM/mkt	% Port.
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/28/2016 PAY DATE 01/13/2017 TICKER: TRNO							34.00				0.00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/28/2016 PAY DATE 01/13/2017 TICKER: TRNO							32.00				0.00
	ACCRUAL CASH DIVIDEND TERRENO REALTY CORP EX DATE 12/28/2016 PAY DATE 01/13/2017 TICKER: TRNO							32.00				0.00
3,099,000	TLSORO LOGISTICS LP TICKER: TLLP		3.760	12/07/2016	148,535.07 148,535.07	157,460.19 50.81	8,925.12				3.76 3.76	0.19
736,000	TETRA TECHNOLOGIES INC. TICKER: TTI			08/29/2016	4,823.23 4,823.23	3,694.72 5.02	(1,128.51)					0.00
36,000	TETRA TECHNOLOGIES INC. TICKER: TTI			07/09/2014	425.34 425.34	180.72 5.02	(244.62)					0.00
450,000	TETRA TECHNOLOGIES INC. TICKER: TTI			12/22/2014	2,803.10 2,803.10	2,259.00 5.02	(544.10)					0.00
878,000	TETRA TECHNOLOGIES INC. TICKER: TTI			07/07/2014	10,491.22 10,491.22	4,407.56 5.02	(6,083.66)					0.01
141,000	TEVA PHARM ADR TICKER: TEVA		1.156	10/27/2016	6,179.62 6,179.62	5,111.25 36.25	(1,068.37)				1.16 1.16	0.01
115,000	TEVA PHARM ADR TICKER: TEVA		1.156	10/26/2016	5,053.16 5,053.16	4,168.75 36.25	(884.41)				1.16 1.16	0.01
157,000	TEVA PHARM ADR TICKER: TEVA		1.156	08/10/2016	8,602.88 8,602.88	5,691.25 36.25	(2,911.63)				1.16 1.16	0.01
64,000	TEVA PHARM ADR TICKER: TEVA		1.156	07/09/2014	3,515.52 3,515.52	2,320.00 36.25	(1,195.52)				1.16 1.16	0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Dur.	YTM/a YTM/mkt	% Port
258 000	TEVA PHARM ADR TICKER: TEVA		1 156	03 11 2015	14,470 01 14,470 01	9,352 50 36 25	(5 117 51)				1 16 1 16	0 01 0 00
73 000	TEVA PHARM ADR TICKER: TEVA		1 156	04 01 2016	4,016 68 4,016 68	2,646 25 36 25	(1 370 43)				1 16 1 16	0 00 0 00
86 000	TEVA PHARM ADR TICKER: TEVA		1 156	04 04 2016	4,660 65 4,660 65	3,117 50 36 25	(1 543 15)				1 16 1 16	0 00 0 00
83 000	TEVA PHARM ADR TICKER: TEVA		1 156	04 05 2016	4,456 97 4,456 97	3,008 75 36 25	(1,448 22)				1 16 1 16	0 00 0 00
2,427 000	TEVA PHARM ADR TICKER: TEVA		1 156	07 07 2014	130 690 07 130 690 07	87 978 75 36 25	(42,711 32)				1 16 1 16	0 11 0 11
1,909 000	TJX COS INC TICKER: TJX		1 250	08 22 2014	112,749 36 112,749 36	143 423 17 75 13	30,673 81				1 25 1 25	0 17 0 17
1,850 000	TJX COS INC TICKER: TJX		1 250	03 05 2014	113,273 84 113,273 84	138 990 50 75 13	25 716 66				1 25 1 25	0 17 0 17
1,260 000	TJX COS INC TICKER: TJX		1 250	03 04 2014	76 311 02 76,311 02	94,663 80 75 13	18 352 78				1 25 1 25	0 11 0 11
475 000	TJX COS INC TICKER: TJX		1 250	12 10 2013	29,645 75 29,645 75	35,686 75 75 13	6,041 00				1 25 1 25	0 04 0 04
979 000	TJX COS INC TICKER: TJX		1 250	12 09 2013	60 849 35 60 849 35	73 552 27 75 13	12,702 92				1 25 1 25	0 09 0 09
365 000	TOYOTA MTR CORP TICKER: TM		3 314	02 04 2014	42 868 89 42,868 89	42,778 00 117 20	(90 89)				3 31 3 31	0 05 0 05
47 000	TREX CO INC TICKER: TREX			09 03 2015	1 843 36 1 843 36	3 026 80 64 40	1 183 44					0 00
131 000	TREX CO INC TICKER: TRLN			09 01 2015	5 074 39 5,074 36	8 436 40 64 40	3,362 04					0 01
87 000	TREX CO INC TICKER: TREX			01 04 2016	3 308 91 3 308 91	5 602 80 64 40	2 293 89					0 01

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Yr Dur.	Yrly Mkt	% Port.
562,000	TREX CO INC TICKER: TREX			07/07/2014	16,539.27 16,539.27	36,192.80 64.40	19,653.53					0.04
2,267,000	TWITTER INC TICKER: TWTR			05/09/2016	33,224.93 33,224.93	36,952.10 16.30	3,727.17					0.04
3,000	TWITTER INC TICKER: TWTR			01/21/2016	53.87 53.87	48.90 16.30	(4.97)					0.00
9,000	TWITTER INC TICKER: TWTR			01/20/2016	167.98 167.98	146.70 16.30	(21.28)					0.00
33,000	TWITTER INC TICKER: TWTR			01/19/2016	619.93 619.93	537.90 16.30	(82.03)					0.00
345,000	TWITTER INC TICKER: TWTR			10/05/2015	8,963.31 8,963.31	5,623.50 16.30	(3,339.81)					0.01
508,000	TWITTER INC TICKER: TWTR			12/08/2015	13,065.35 13,065.35	8,280.40 16.30	(4,784.95)					0.01
468,000	TWITTER INC TICKER: TWTR			12/11/2015	11,577.99 11,577.99	7,628.40 16.30	(3,949.59)					0.01
374,000	TWITTER INC TICKER: TWTR			10/01/2015	9,438.90 9,438.90	6,096.20 16.30	(3,342.70)					0.01
764,000	UBS GROUP AG SHS TICKER: UBS		0.606	05/05/2014	15,952.17 15,952.17	11,971.88 15.67	(3,980.29)				0.61	0.01
1,399,000	UBS GROUP AG SHS TICKER: UBS		0.606	03/18/2014	29,394.39 29,394.39	21,922.33 15.67	(7,472.06)				0.61	0.03
840,000	UBS GROUP AG SHS TICKER: UBS		0.606	02/18/2014	17,474.77 17,474.77	13,162.80 15.67	(4,311.97)				0.61	0.02
895,000	UBS GROUP AG SHS TICKER: UBS		0.606	03/11/2015	15,807.13 15,807.13	14,024.65 15.67	(1,782.48)				0.61	0.02
804,000	UBS GROUP AG SHS TICKER: UBS		0.606	02/16/2016	11,845.89 11,845.89	12,598.68 15.67	752.79				0.61	0.02

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	3TM YTM	3TM Mkt	% Port.
227 000	UBS GROUP AG SHS TICKER: UBS		0 606	02/17/2016	3 238 38 3 238 38	3 557 09 15 67	318 71				0 61 0 61		0 00
741 000	UBS GROUP AG SHS TICKER: UBS		0 606	05/19/2014	15 218 51 15 218 51	11 611 47 15 67	(3 607 04)				0 61 0 61		0 01
1 532 000	UNILEVER NV SHR TICKER: UN		1 219	07/07/2014	67 388 55 67 388 55	62 903 92 41 06	(4 484 63)				1 22 1 22		0 08
1 561 000	UNITED OVERSEAS BANK LTD SING ADR TICKER: UOVN		1 019	07/07/2014	56 742 35 56 742 35	43 926 54 28 14	(12 815 81)				1 02 1 02		0 05
36 000	UNITEDHEALTH GROUP INC TICKER: UNH		3 000	07/09/2014	2 992 68 2 992 68	5 761 44 160 04	2 768 76				3 00 3 00		0 01
889 000	UNITEDHEALTH GROUP INC TICKER: UNH		3 000	07/07/2014	72 868 76 72 868 76	142 275 56 160 04	69 406 80				3 00 3 00		0 17
2 461 000	VALFRO ENFRON PARTNERS LP TICKER: VLP		1 710	12/07/2016	98 922 11 98 922 11	108 948 47 44 27	10 026 36				1 71 1 71		0 13
332 000	VARONIS SYSTEMS INC TICKER: VRNS			10/28/2014	6 310 23 6 310 23	8 897 60 26 80	2 587 37						0 01
745 000	VCANADIAN NATIONAL RAILWAY CO NP TICKER: CN		1 222	02/04/2014	39 296 89 39 296 89	50 213 00 67 40	10 916 11				1 22 1 22		0 06
223 000	VCANADIAN NATIONAL RAILWAY CO NP TICKER: CN		1 222	05/07/2012	9 603 22 9 603 22	15 030 20 67 40	5 426 98				1 22 1 22		0 02
70 000	VENTAS INC REIT TICKER: VTR		3 100	06/07/2013	4 342 86 4 342 86	4 376 40 62 52	33 54				3 10 3 10		0 01
123 000	VENTAS INC REIT TICKER: VTR		3 100	02/01/2010	4 603 68 4 603 68	7 689 96 62 52	3 086 28				3 10 3 10		0 01
65 000	VENTAS INC REIT TICKER: VTR		3 100	06/17/2013	3 916 88 3 916 88	4 063 80 62 52	146 92				3 10 3 10		0 00
126 000	VIRINT SYSTEMS INC COM TICKER: VRNT			06/17/2016	4 459 95 4 459 95	4 441 50 35 25	(18 45)						0 01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTMq mkt	% Port.
552 000	VERINT SYSTEMS INC COM TICKER VRNT			07/07/2014	27 320 63 27 320 63	19 458 00 35 25	(7 862 63)					0 02
51 000	VERTEX PHARMACEUTICALS INC TICKER VRTX			11/08/2016	3 969 23 3 969 23	3 757 17 73 67	(212 06)					0 00
155 000	VERTEX PHARMACEUTICALS INC TICKER VRTX			11 07 2016	12 084 23 12 084 23	11 418 85 73 67	(665 38)					0 01
350 000	VERTX PHARMACEUTICALS INC TICKER VRTX			07 07 2014	33 240 52 33 240 52	25 784 50 73 67	(7 456 02)					0 03
2 992 000	VISA INC-CLASS A SHARES TICKER V		0 660	05/09/2013	134 084 68 134 084 68	233 435 84 78 02	99 351 16				0 66 0 66	0 28
1 612 000	VISA INC-CLASS A SHARES TICKER V		0 660	02 19 2013	71 935 98 71 935 98	125 768 24 78 02	53 832 26				0 66 0 66	0 15
144 000	VISA INC-CLASS A SHARES TICKER V		0 660	05 10 2013	5 557 68 5 557 68	11 234 88 78 02	5 677 20				0 66 0 66	0 01
2 896 000	VISA INC-CLASS A SHARES TICKER V		0 660	02 12 2013	129 671 15 129 671 15	235 945 92 78 02	96 274 77				0 66 0 66	0 27
368 000	VISA INC-CLASS A SHARES TICKER V		0 660	03 18 2015	17 366 71 17 366 71	28 711 36 78 02	11 344 65				0 66 0 66	0 03
1 300 000	VISA INC-CLASS A SHARES TICKER V		0 660	06 25 2013	51 075 47 51 075 47	101 426 00 78 02	50 350 53				0 66 0 66	0 12
60 000	VISA INC-CLASS A SHARES TICKER V		0 660	07 16 2013	2 718 14 2 718 14	4 681 20 78 02	1 963 06				0 66 0 66	0 01
928 000	VOCERA COMMUNICATIONS INC TICKER VCRA			07 07 2014	12 454 78 12 454 78	17 158 72 18 49	4 703 94					0 02
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/22/2016 PAY DATE 02-03 2017 TICKER VOD							121 48				0 00

Shares or Face Value	Security Description	Moody's /S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/22/2016 PAY DATE 02/03/2017 TICKER: VOD							1,011.50				0.00
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/22/2016 PAY DATE 02/03/2017 TICKER: VOD							1,191.95				0.00
	ACCRUAL ADR DIVIDEND VODAFONE GROUP PLC EX DATE 11/22/2016 PAY DATE 02/03/2017 TICKER: VOD							2,189.73				0.00
207,000	VORNADO REALTY TRUST RLIT TICKER: VNO		2.840	01-06-2015	22,188.93	21,604.59	(584.34)				2.84	0.03
895,000	WASHINGTON PRIME GROUP INC TICKER: WPG		1.000	10-19-2016	10,353.46	9,316.95	(1,036.51)				2.84	0.01
1,656,000	WEATHERFORD INTERNATIONAL TICKER: WFT			09-19-2016	9,856.02	8,263.44	(1,592.58)				1.00	0.01
3,669,000	WEATHERFORD INTERNATIONAL TICKER: WFT			09-16-2016	22,831.09	18,308.31	(4,522.78)					0.02
515,000	WEATHERFORD INTERNATIONAL TICKER: WFT			09-15-2016	3,218.08	2,569.85	(648.23)					0.00
35,000	WEATHERFORD INTERNATIONAL TICKER: WFT			07-09-2014	795.55	174.65	(620.90)					0.00
2,285,000	WEATHERFORD INTERNATIONAL TICKER: WFT			11-18-2014	35,407.22	11,402.15	(24,005.07)					0.01
5,199,000	WEATHERFORD INTERNATIONAL TICKER: WFT			07-07-2014	119,439.23	25,943.01	(93,496.22)					0.03

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM	% Port.
10,000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI		1.540	01/30/2015	379.52 379.52	357.90 35.79	(21.62)				1.54 1.54	0.00
110,000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI		1.540	06/13/2014	3,467.08 3,467.08	3,936.90 35.79	469.82				1.54 1.54	0.00
5,000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI		1.540	06/17/2013	158.12 158.12	178.95 35.79	20.83				1.54 1.54	0.00
459,000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI		1.540	02/01/2010	8,782.61 8,782.61	16,427.61 35.79	7,645.00				1.54 1.54	0.02
91,000	WEINGARTEN REALTY INVESTORS F COM REIT TICKER: WRI		1.540	10/19/2016	3,429.06 3,429.06	3,256.89 35.79	(172.17)				1.54 1.54	0.00
1,950,000	WELLS FARGO COMPANY TICKER: WFC		1.520	06/19/2015	111,174.77 111,174.77	107,464.50 55.11	(3,710.27)				1.52 1.52	0.13
4,765,000	WELLS FARGO COMPANY TICKER: WFC		1.520	03/24/2015	264,409.38 264,409.38	262,599.15 55.11	(1,810.23)				1.52 1.52	0.31
45,000	WELLTOWER INC. TICKER: HCN		3.480	01/27/2015	3,732.56 3,732.56	3,011.85 66.93	(720.71)				3.48 3.48	0.00
25,000	WELLTOWER INC. TICKER: HCN		3.480	06/12/2013	1,618.22 1,618.22	1,673.25 66.93	55.03				3.48 3.48	0.00
320,000	WELLTOWER INC. TICKER: HCN		3.480	01/27/2010	11,692.93 11,692.93	21,417.60 66.93	9,724.67				3.48 3.48	0.03
24,000	WELLTOWER INC. TICKER: HCN		3.480	01/26/2010	873.30 873.30	1,606.32 66.93	733.02				3.48 3.48	0.00
107,000	WESTERN ALLIANCE BANKCORP TICKER: WAL			08/09/2016	3,642.27 3,642.27	5,211.97 48.71	1,569.70					0.01

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM _{adj}	% Port.
67,000	WESTERN ALLIANCE BANCORP TICKER: WAL			09/03/2015	2,036.96 2,036.96	3,263.57 48.71	1,226.61					0.00
53,000	WESTERN ALLIANCE BANCORP TICKER: WAL			03/30/2015	1,528.47 1,528.47	2,581.63 48.71	1,053.16					0.00
3,000	WESTERN ALLIANCE BANCORP TICKER: WAL			07/09/2014	74.16 74.16	146.13 48.71	71.97					0.00
96,000	WESTERN ALLIANCE BANCORP TICKER: WAL			02/18/2015	2,692.80 2,692.80	4,676.16 48.71	1,983.36					0.01
90,000	WESTERN ALLIANCE BANCORP TICKER: WAL			01/04/2016	3,306.78 3,306.78	4,383.90 48.71	1,077.12					0.01
757,000	WESTERN ALLIANCE BANCORP TICKER: WAL			07/07/2014	18,471.63 18,471.63	36,873.47 48.71	18,401.84					0.04
262,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	05/13/2016	9,625.88 9,625.88	17,802.90 67.95	8,177.02				2.00 2.00	0.02
232,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	05/09/2016	9,146.28 9,146.28	15,764.40 67.95	6,618.12				2.00 2.00	0.02
151,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	11/10/2015	10,229.72 10,229.72	10,260.45 67.95	30.73				2.00 2.00	0.01
194,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	12/08/2015	12,245.53 12,245.53	13,182.30 67.95	936.77				2.00 2.00	0.02
154,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	12/16/2015	9,516.71 9,516.71	10,464.30 67.95	947.59				2.00 2.00	0.01
156,000	WESTERN DIGITAL CORP TICKER: WDC		2.000	11/09/2015	10,664.57 10,664.57	10,600.20 67.95	(64.37)				2.00 2.00	0.01
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE: 01/17/2017 TICKER: WDC							131.00				0.00

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Ref. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: WDC							116.00				0.00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: WDC							75.50				0.00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: WDC							97.00				0.00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: WDC							77.00				0.00
	ACCRUAL CASH DIVIDEND WESTERN DIGITAL CORP EX DATE: 12/28/2016 PAY DATE 01/17/2017 TICKER: WDC							78.00				0.00
4,290,000	WESTERN GAS PARTNERS LP TICKER: WES		3.500	12/07/2016	240,871.92 240,871.92	252,080.40 58.76	11,208.48				3.50 3.50	0.30
581,000	WESTERN GAS PARTNERS LP TICKER: WES		3.500	01/19/2016	20,849.36 20,849.36	34,139.56 58.76	13,290.20				3.50 3.50	0.04
532,000	WESTERN GAS PARTNERS LP TICKER: WES		3.500	01/08/2016	25,197.28 25,197.28	31,260.32 58.76	6,063.04				3.50 3.50	0.04
1,074,000	WESTERN GAS PARTNERS LP TICKER: WES		3.500	01/05/2016	47,930.15 47,930.15	63,108.24 58.76	15,178.09				3.50 3.50	0.08
581,000	WESTERN GAS PARTNERS LP TICKER: WES		3.500	12/23/2015	23,069.01 23,069.01	34,139.56 58.76	11,070.55				3.50 3.50	0.04

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM mkt	% Port.
7 066 000	WESTERN REFIN'G LOGISTCS LP TICKER: WNRL		1 810	12/07/2016	148,212.88 148,212.88	150,859.10 21.35	2,646.22				1.81 1.81	0.18
10,000	WEYERHAEUSER CO TICKER: WY		1 240	11/19/2013	358.67 358.67	300.90 30.09	(57.77)				1.24 1.24	0.00
5 000	WEYERHAEUSER CO TICKER: WY		1 240	06/13/2014	155.59 155.59	150.45 30.09	(5.14)				1.24 1.24	0.00
1 100 000	WEYERHAEUSER CO TICKER: WY		1 240	11/19/2013	40,134.27 40,134.27	33,099.00 30.09	(7,035.27)				1.24 1.24	0.04
31,000	WEYERHAEUSER CO TICKER: WY		1 240	10/19/2016	932.79 932.79	932.79 30.09	(40.94)				1.24 1.24	0.00
321 000	WII GROUP LTD TICKER: WGHYP		0 397	05/28/2015	4,968.47 4,968.47	5,144.03 16.02	175.56				0.40 0.40	0.01
202 000	WII GROUP LTD TICKER: WGHYP		0 397	05/29/2015	3,127.67 3,127.67	3,237.05 16.02	109.38				0.40 0.40	0.00
1,110 000	WII GROUP LTD TICKER: WGHYP		0 397	06/01/2015	17,237.52 17,237.52	17,787.75 16.02	550.23				0.40 0.40	0.02
282 000	WII GROUP LTD TICKER: WGHYP		0 397	06/30/2015	4,010.12 4,010.12	4,519.05 16.02	508.93				0.40 0.40	0.01
339 000	WII GROUP LTD TICKER: WGHYP		0 397	07/01/2015	4,701.73 4,701.73	5,432.48 16.02	730.75				0.40 0.40	0.01
265 000	WII GROUP LTD TICKER: WGHYP		0 397	07/02/2015	3,623.77 3,623.77	4,246.63 16.02	622.86				0.40 0.40	0.01
124 000	WII GROUP LTD TICKER: WGHYP		0 397	07/06/2015	1,700.16 1,700.16	1,987.10 16.02	286.94				0.40 0.40	0.00
239 000	WII GROUP LTD TICKER: WGHYP		0 397	07/08/2015	3,277.69 3,277.69	3,829.98 16.02	552.29				0.40 0.40	0.00
740 000	WII GROUP LTD TICKER: WGHYP		0 397	07/13/2015	8,314.12 8,314.12	11,858.50 16.02	3,544.38				0.40 0.40	0.01

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM Mkt	% Port.
300 000	W11 GROUP LTD TICKER: WGHYP		0.397	07/14/2015	3,656.01 3,656.01	4,807.50 16.02	1,151.49				0.40 0.40	0.01
659 000	W11 GROUP LTD TICKER: WGHYP		0.397	07/15/2015	8,615.96 8,615.96	10,560.48 16.02	1,944.52				0.40 0.40	0.01
1 113 000	W11 GROUP LTD TICKER: WGHYP		0.397	08/05/2015	14,411.24 14,411.24	17,835.83 16.02	3,424.59				0.40 0.40	0.02
529 000	W11 GROUP LTD TICKER: WGHYP		0.397	08/06/2015	6,747.71 6,747.71	8,477.23 16.02	1,729.52				0.40 0.40	0.01
496 000	W11 GROUP LTD TICKER: WGHYP		0.397	10/22/2015	5,691.05 5,691.05	7,948.40 16.02	2,257.35				0.40 0.40	0.01
487 000	W11 GROUP LTD TICKER: WGHYP		0.397	10/23/2015	5,693.81 5,693.81	7,804.18 16.02	2,110.37				0.40 0.40	0.01
1 000	W11 GROUP LTD TICKER: WGHYP		0.397	10/27/2015	11.42 11.42	16.03 16.02	4.61				0.40 0.40	0.00
484 000	W11 GROUP LTD TICKER: WGHYP		0.397	10/27/2015	5,525.30 5,525.30	7,756.10 16.02	2,230.80				0.40 0.40	0.01
307 000	W11 GROUP LTD TICKER: WGHYP		0.397	05/27/2015	4,753.71 4,753.71	4,919.68 16.02	165.97				0.40 0.40	0.01
173 000	W11 GROUP LTD TICKER: WGHYP		0.397	05/27/2015	2,676.31 2,676.31	2,772.33 16.02	96.02				0.40 0.40	0.00
3,254 000	WILLIAMS COMPANY'S INC TICKER: WNB		1.200	12/07/2016	99,127.90 99,127.90	101,329.56 31.14	2,201.66				1.20 1.20	0.12
72 000	WISDOMTREX INVTS INC TICKER: WETI		0.320	09/15/2014	876.31 876.31	802.08 11.14	(74.23)				0.32 0.32	0.00
74 000	WISDOMTREX INVTS INC TICKER: WETI		0.320	02/20/2015	1,379.52 1,379.52	524.36 11.14	(555.16)				0.32 0.32	0.00
266 000	WISDOMTREX INVTS INC TICKER: WETI		0.320	12/07/2015	5,825.91 5,825.91	2,963.24 11.14	(2,862.67)				0.32 0.32	0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	1YTM 1YTM	1YTM 1YTM	% Port.
211 000	WISDOMTREE INVTs INC TICKER: WETI		0 320	07/07/2016	2,110.00 2,110.00	2,350.54 11.14	240.54				0.32 0.32	0.32 0.32	0.00
150 000	WISDOMTREE INVTs INC TICKER: WETI		0 320	11/28/2016	1,538.76 1,538.76	1,671.00 11.14	132.24				0.32 0.32	0.32 0.32	0.00
1 498 000	WISDOMTREE INVTs INC. TICKER: WETF		0 320	07/07/2014	18,979.81 18,979.81	16,687.72 11.14	(2,292.09)				0.32 0.32	0.32 0.32	0.02
38 000	WIX COM LTD TICKER: WIX			08/24/2016	1,458.09 1,458.09	1,692.90 44.55	234.81						0.00
3 000	WIX COM LTD TICKER: WIX			07/09/2014	60.45 60.45	133.65 44.55	73.20						0.00
268 000	WIX COM LTD TICKER: WIX			07/07/2014	5,413.41 5,413.41	11,939.40 44.55	6,525.99						0.01
355 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	10/18/2016	13,942.16 13,942.16	12,886.50 36.30	(1,055.66)				0.75 0.75	0.75 0.75	0.02
58 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	10/17/2016	2,267.96 2,267.96	2,105.40 36.30	(162.56)				0.75 0.75	0.75 0.75	0.00
105 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	10/14/2016	4,178.10 4,178.10	3,811.50 36.30	(366.60)				0.75 0.75	0.75 0.75	0.00
71 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	07/01/2016	2,779.02 2,779.02	2,577.30 36.30	(201.72)				0.75 0.75	0.75 0.75	0.00
98 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	07/13/2016	3,926.46 3,926.46	3,557.40 36.30	(369.06)				0.75 0.75	0.75 0.75	0.00
110 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	07/14/2016	4,462.30 4,462.30	3,993.00 36.30	(469.30)				0.75 0.75	0.75 0.75	0.00
87 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	07/15/2016	3,594.46 3,594.46	3,158.10 36.30	(436.36)				0.75 0.75	0.75 0.75	0.00
86 000	WOLTERS KLUWER N V SPONSORED ADR TICKER: WTKWY		0 747	07/18/2016	3,596.16 3,596.16	3,121.80 36.30	(474.36)				0.75 0.75	0.75 0.75	0.00

Share's or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM YTM	% Post.
126 000	WOITERS KI UWER N V SPONSORED ADR TICKER: WTKWY		0 747	11/08/2016	4,602.99 4,602.99	4,573.80 36.30	(29.19)				0.75 0.75	0.01
350 000	WOITERS KI UWER N V SPONSORED ADR TICKER: WTKWY		0 747	11/15/2016	12,723.24 12,723.24	12,705.00 36.30	(18.24)				0.75 0.75	0.02
35 000	WOITERS KI UWER N V SPONSORED ADR TICKER: WTKWY		0 747	06/29/2016	1,298.73 1,298.73	1,270.50 36.30	(28.23)				0.75 0.75	0.00
31 000	WPP PLC ST HELIER ADR TICKER: WPPGY		3 473	07/09/2014	3,405.35 3,405.35	3,430.46 110.66	25.11				3.47 3.47	0.00
1,080 000	WPP PLC ST HELIER ADR TICKER: WPPGY		3 473	07/07/2014	117,663.40 117,663.40	119,512.80 110.66	1,849.40				3.47 3.47	0.14
154 000	XO GROUP INC TICKER: XOYO			11/08/2016	2,512.14 2,512.14	2,995.30 19.45	483.16					0.00
531 000	XO GROUP INC TICKER: XOYO			07/07/2014	6,551.37 6,551.37	10,327.95 19.45	3,776.58					0.01
127 000	XPO LOGISTICS INC TICKER: XPO			06/17/2016	3,578.19 3,578.19	5,481.32 43.16	1,903.13					0.01
19 000	XPO LOGISTICS INC TICKER: XPO			07/09/2014	543.21 543.21	820.04 43.16	276.83					0.00
599 000	XPO LOGISTICS INC TICKER: XPO			07/07/2014	17,315.95 17,315.95	25,852.84 43.16	8,536.89					0.03
3,468 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOOY		0 116	11/04/2014	24,551.71 24,551.71	26,495.52 7.64	1,943.81				0.12 0.12	0.03
796 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOOY		0 116	10/31/2014	5,892.71 5,892.71	6,081.44 7.64	188.73				0.12 0.12	0.01
72 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOOY		0 116	10/28/2014	534.63 534.63	550.08 7.64	15.45				0.12 0.12	0.00

Shares or Face Value	Security Description	Moody's S&P	Coupon	Set Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTM Mkt	% Port
133 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/27/2014	990.94 990.94	1,016.12 7.64	25.18			0.12 0.12		0.00
601 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/22/2014	4 502.27 4 502.27	4 591.64 7.64	89.37			0.12 0.12		0.01
1 029 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/21/2014	7 702.07 7 702.07	7,861.56 7.64	159.49			0.12 0.12		0.01
414 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/20/2014	3 069.31 3 069.31	3 162.96 7.64	93.65			0.12 0.12		0.00
830 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/17/2014	6 155.95 6,155.95	6,341.20 7.64	185.25			0.12 0.12		0.01
74 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	02/11/2015	529.98 529.98	565.36 7.64	35.38			0.12 0.12		0.00
153 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	02/12/2015	1 080.53 1,080.53	1 168.92 7.64	88.39			0.12 0.12		0.00
343 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	02/13/2015	2 428.34 2 428.34	2,620.52 7.64	192.18			0.12 0.12		0.00
156 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	09/30/2015	1 172.39 1 172.39	1,191.84 7.64	19.45			0.12 0.12		0.00
286 000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0 116	10/01/2015	2 151.84 2 151.84	2 185.04 7.64	33.20			0.12 0.12		0.00

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. Dur.	YTM YTMg mkt	% Port.
1,752,000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0.116	10/02/2015	13,172.41 13,172.41	13,385.28 7.64	212.87				0.12 0.12	0.02
496,000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0.116	09/30/2015	3,738.65 3,738.65	3,789.44 7.64	50.79				0.12 0.12	0.00
193,000	Yahoo Japan Corp Un-sponsored ADR (Japan) TICKER: YAHOO		0.116	10/05/2015	1,454.76 1,454.76	1,474.52 7.64	19.76				0.12 0.12	0.00
951,000	ZILLOW GROUP INC C TICKER: Z			09/03/2015	23,519.94 23,519.94	34,682.97 36.47	11,163.03					0.04
COMMON STOCKS												
			1.257		33,973,826.32 33,978,265.51	35,162,576.66	4,184,311.15	47,567.46			1.84 1.26	45.83
CALL OPTIONS												
(48,000)	CALL - SPX 100@ 2310 20JAN2017 STANDARD & POORS 500 INDIEN TICKER: SPX170120C02310000			12/14/2016	(85,337.50) (85,337.50)	(8,400.00) 1.75	76,937.50					(0.01)
(48,000)	CALL - SPX 100@ 2310 20JAN2017 STANDARD & POORS 500 INDIEN TICKER: SPX170120C02310000			12/14/2016	(74,304.00) (74,304.00)	(8,400.00) 1.75	65,904.00					(0.01)
48,000	CALL - SPX 100@ 2450 20JAN2017 SEARS HLDG CORP TICKER: SPX170120C02450000			12/14/2016	5,862.50 5,862.50	0.00	(5,862.50)					0.00
48,000	CALL - SPX 100@ 2450 20JAN2017 SEARS HLDG CORP TICKER: SPX170120C02450000			12/14/2016	4,416.00 4,416.00	0.00	(4,416.00)					0.00
(48,000)	CALL - SPX 100@ 2310 27JAN2017 STANDARD & POORS 500 INDIEN TICKER: SPX170127C02310000			12/14/2016	(81,497.50) (81,497.50)	(16,800.00) 3.50	64,697.50					(0.02)

Shares or Face Value	Security Description	Mutual Funds	Coupon	Set. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTD Mkt	% Port.
(48 000)	CALL - SPXW 100@ 2325 03 FEB 2017 STANDARD & POORS 500 INDEX TICKER: SPXW170203C02325000			12/29/2016	(30,617.50) (30,617.50)	(15,840.00) 3.30	14,777.50					(0.02)
48 000	CALL - SPXW 100@ 2425 03 FEB 2017 STANDARD & POORS 500 INDEX TICKER: SPXW170203C02425000			12/29/2016	2,502.50 2,502.50	960.00 0.20	(1,542.50)					0.00
48 000	CALL - SPXW 100@ 2425 27 JAN 2017 STANDARD & POORS 500 INDEX TICKER: SPXW170127C02425000			12/14/2016	7,782.50 7,782.50	480.00 0.10	(7,302.50)					0.00
CALL OPTIONS					(251,193.00) (251,193.00)	(48,000.00)	203,193.00					(0.06)
EXCHANGE TRADED FUNDS												
89,600 000	DEUTSCH BANK X-TRACKERS MSCI EAF TICKER: DBEF		0.599	04/10/2015	2,754,456.32 2,754,456.32	2,514,176.00 28.06	(240,280.32)				0.60 0.60	3.02
44,000 000	ISH MSCI EAFE ETF TICKER: EFA		1.658	04/25/2013	2,599,542.00 2,599,542.00	2,540,120.00 57.73	(59,422.00)				1.66 1.66	3.05
155 000	ISH MSCI EAFE ETF TICKER: EFA		1.658	03/18/2013	9,197.68 9,197.68	8,948.15 57.73	(249.53)				1.66 1.66	0.01
10,790 000	ISH MSCI EAFE ETF TICKER: EFA		1.658	04/18/2013	639,631.20 639,631.20	622,906.70 57.73	(16,724.50)				1.66 1.66	0.75
7,605 000	ISHARES RUSSELL 1000 GRW FTH INDEX FUND US ETIS TICKER: IWTF		1.468	08/20/2013	575,009.49 575,009.49	797,764.50 104.90	222,755.01				1.47 1.47	0.96
15,830 000	ISHARES RUSSELL 1000 GRW FTH INDEX FUND US ETIS TICKER: IWTF		1.468	06/27/2013	1,125,421.19 1,125,421.19	1,600,567.00 104.90	535,145.81				1.47 1.47	1.99

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat	Mod. Dur.	YTM YTM _{adj}	% Port.
36,375,000	ISHARES RUSSELL 1000 GRW LTF INDEX FDU\$ ETIS TICKER: IWF		1.468	02/19/2013	2,515,582.24 2,515,582.24	3,815,737.50 104.90	1,300,155.26				1.47 1.47	4.58
7,500,000	ISHARES RUSSELL 1000 GRW LTF INDEX FDU\$ ETIS TICKER: IWF		1.468	10/10/2013	587,675.25 587,675.25	786,750.00 104.90	199,074.75				1.47 1.47	0.94
27,200,000	WISDOMTREE EUROPE HEDGED EQUITY FUND TICKER: HLDJ		1.527	04/10/2015	1,832,687.04 1,832,687.04	1,561,280.00 57.40	(271,407.04)				1.53 1.53	1.87
	EXCHANGE TRADED FUNDS		1.193		12,639,202.41 12,639,202.41	14,308,249.85	1,669,047.44				1.34 1.19	17.16
	EQUITY MUTUAL FUNDS											
863,265	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	12/13/2016	28,565.43 28,565.43	28,599.97 33.13	34.54				0.53 0.53	0.03
2,220,278	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	12/12/2014	75,689.26 75,689.26	73,557.81 33.13	(2,131.45)				0.53 0.53	0.09
973,066	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	12/12/2014	33,171.82 33,171.82	32,237.68 33.13	(934.14)				0.53 0.53	0.04
767,287	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	12/11/2015	26,172.17 26,172.17	25,420.22 33.13	(751.95)				0.53 0.53	0.03
1,732,560	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	12/11/2015	59,097.61 59,097.61	57,399.71 33.13	(1,697.90)				0.53 0.53	0.07
48,397,759	AIM EUROPEAN DEVELOPMENT FUND-A TICKER: AEDAX		0.528	02/04/2014	1,846,865.00 1,846,865.00	1,603,417.76 33.13	(243,447.24)				0.53 0.53	1.92
	EQUITY MUTUAL FUNDS		0.528		2,069,561.29 2,069,561.29	1,820,633.15	(248,928.14)				0.53 0.53	2.18

Shares or Face Value	Security Description	Moodys /S&P	Coupon	Sol. Date Red. Date	Orig. Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod. YTM Dur.	YTD YTD	% Port.
PUT OPTIONS												
48,000	PUT - SPX 100@2050 20JAN2017 STANDARD & POORS 500 INDEX TICKER: SPX170120P02050000			12/14/2016	13,062.50 13,062.50	6,000.00 1.25	(7,062.50)					0.01
48,000	PUT - SPX 100@2050 20JAN2017 STANDARD & POORS 500 INDEX TICKER: SPX170120P02050000			12/14/2016	13,056.00 13,056.00	6,000.00 1.25	(7,056.00)					0.01
(48,000)	PUT - SPX 100@2180 20JAN2017 STANDARD & POORS 500 INDEX TICKER: SPX170120P02180000			12/14/2016	(46,937.50) (46,937.50)	(39,840.00) 8.30	7,097.50					(0.05)
(48,000)	PUT - SPX 100@2180 20JAN2017 STANDARD & POORS 500 INDEX TICKER: SPX170120P02180000			12/14/2016	(46,944.00) (46,944.00)	(39,840.00) 8.30	7,104.00					(0.05)
48,000	PUT - SPXW 100@2050 27JAN2017 STANDARD & POORS 500 INDEX TICKER: SPXW170127W02050000			12/14/2016	18,822.50 18,822.50	12,960.00 2.70	(5,862.50)					0.02
48,000	PUT - SPXW 100@2075 03FEB2017 STANDARD & POORS 500 INDEX TICKER: SPXW170203P02075000			12/29/2016	17,862.50 17,862.50	25,440.00 5.30	7,577.50					0.03
(48,000)	PUT - SPXW 100@2175 03FEB2017 STANDARD & POORS 500 INDEX TICKER: SPXW170203P02175000			12/29/2016	(51,737.50) (51,737.50)	(73,920.00) 15.40	(22,182.50)					(0.09)

Shares or Face Value	Security Description	Moodys S&P	Coupon	Set Date Red. Date	Orig Cost Book Cost	Market Value Market Price	Unrealized Gain (Loss)	Accrued Income	Yrs to Mat.	Mod Dur.	YTM YTM _{adj}	% Port
(48,000)	PLT - SPXW 100@ 2180 27JAN2017 STANDARD & POORS 500 INDEX TICKER SPXW170127102180000			12/14/2016	(64,696.54) (64,696.54)	(60,480.00) 12.60	4,216.54					(0.07)
	PUT OPTIONS				(147,512.04) (147,512.04)	(163,680.00)	(16,167.96)					(0.20)
	EQUITIES		1.206		48,283,884.98 48,288,324.17	54,079,779.66	5,795,455.49	47,567.46			1.65 1.21	64.93
	LONG TERM HOLDINGS		0.864		67,023,923.67 66,571,177.75	77,660,211.57	7,563,286.44	97,125.80	0.03	0.03	1.31 0.29	93.27
	TOTAL PORTFOLIO		0.681		72,631,673.00	83,267,960.90	7,563,286.44	97,131.40	0.03	0.03	1.21 0.23	100.00
	Alternative Investment Basis not shown on Statement											
	Program Service Investment not shown on Statement											
	Master Limited Partnership Cumulative Basis Adjustment											
	Total Per Balance Sheet Recap											
					75,674,565.33							