



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



Department of the Treasury
Internal Revenue Service

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

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

Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.2016
Open to Public Inspection

For calendar year 2016 or tax year beginning

, 2016, and ending

, 20

Name of foundation

VALLEY BAPTIST LEGACY FOUNDATION

Number and street (or P O box number if mail is not delivered to street address)

Room/suite

1267 NORTH STUART PLACE ROAD

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

HARLINGEN, TX 78552

G Check all that apply

Initial return

Initial return of a former public charity

Final return

Amended return

Address change

Name change

H Check type of organization.

☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust☐ Other taxable private foundationI Fair market value of all assets at
end of year (from Part II, col (c), line
16) \$ 336,256,932.J Accounting method ☐ Cash ☒ Accrual☐ Other (specify)

(Part I, column (d) must be on cash basis)

A Employer identification number

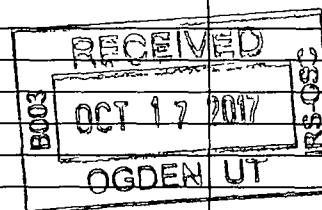
74-1936869

B Telephone number (see instructions)

(956) 335-3044

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. ☐**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)

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants etc., received (attach schedule)	2,023,324.			
2 Check ☐ if the foundation is not required to attach Sch. B.				
3 Interest on savings and temporary cash investments.				
4 Dividends and interest from securities	7,502,193.	7,502,193.		
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	-1,829,629.			
b Gross sales price for all assets on line 6a 81,848,208.				
7 Capital gain net income (from Part IV, line 2)		0.		
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)	75,000.			
11 Other income (attach schedule) ATTCH 1				
12 Total. Add lines 1 through 11	7,770,888.	7,502,193.		
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.	467,945.	94,687.		326,858.
14 Other employee salaries and wages	188,784.	26,266.		133,918.
15 Pension plans, employee benefits	100,897.	20,179.		80,806.
16a Legal fees (attach schedule)	1,599.			5,000.
b Accounting fees (attach schedule)	30,460.	6,092.		22,608.
c Other professional fees (attach schedule) [2]	833,838.	833,838.		
17 Interest	141,808.			
18 Taxes (attach schedule) (see instructions) [3]	2,740.	9,459.		37,837.
19 Depreciation (attach schedule) and depletion	41,984.			
20 Occupancy	33,892.	6,778.		26,515.
21 Travel, conferences, and meetings	56,001.	4,314.		50,234.
22 Printing and publications	2,897.	579.		1,508.
23 Other expenses (attach schedule) ATTCH 4	131,299.	19,534.		102,827.
24 Total operating and administrative expenses. Add lines 13 through 23.	2,034,144.	1,021,726.		788,111.
25 Contributions, gifts, grants paid	16,599,077.			14,700,351.
26 Total expenses and disbursements Add lines 24 and 25	18,633,221.	1,021,726.		15,488,462.
27 Subtract line 26 from line 12.				
a Excess of revenue over expenses and disbursements	-10,862,333.			
b Net investment income (if negative, enter -0-)		6,480,467.		
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	100,686.	38,303.	38,303.
	2 Savings and temporary cash investments	32,152,289.	15,859,429.	15,859,429.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ 22,500.			
	Less allowance for doubtful accounts ▶	25,000.	22,500.	22,500.
	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 ATCH 5	36,217.	22,259.	22,259.
	10a Investments - U S and state government obligations (attach schedule) [6]	2,280,519.	2,390,154.	2,390,154.
	b Investments - corporate stock (attach schedule) ATCH 7	218,336,698.	235,385,561.	235,385,561.
	c Investments - corporate bonds (attach schedule) ATCH 8	44,216,991.	46,558,854.	46,558,854.
	Liabilities	11 Investments - land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶		
12 Investments - mortgage loans				
13 Investments - other (attach schedule) ATCH 9		20,584,792.	26,612,974.	26,612,974.
14 Land, buildings, and equipment basis Less accumulated depreciation (attach schedule) ▶		897,072.		
		831,306.	790,473.	790,473.
15 Other assets (describe ▶ ATCH 10)		8,895,445.	8,576,425.	8,576,425.
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		327,459,943.	336,256,932.	336,256,932.
17 Accounts payable and accrued expenses		261,877.	76,143.	
18 Grants payable		1,307,103.	3,203,328.	
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)	2,719,998.	2,625,965.		
23 Total liabilities (add lines 17 through 22)	4,288,978.	5,905,436.		
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	314,880,802.	321,972,808.	
	25 Temporarily restricted	3,354,819.	3,409,261.	
	26 Permanently restricted	4,935,344.	4,969,427.	
	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)	323,170,965.	330,351,496.		
31 Total liabilities and net assets/fund balances (see instructions)	327,459,943.	336,256,932.		

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	323,170,965.
2 Enter amount from Part I, line 27a.	2	-10,862,333.
3 Other increases not included in line 2 (itemize) ▶ ATCH 12	3	18,042,864.
4 Add lines 1, 2, and 3	4	330,351,496.
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	330,351,496.

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	-1,829,629.
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.

(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	6,439,600.	310,003,948.	0.020773
2014	250,208.	105,677,844.	0.002368
2013			
2012			
2011			

2 Total of line 1, column (d)	2	0.023141
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	0.011571
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	324,410,116.
5 Multiply line 4 by line 3.	5	3,753,749.
6 Enter 1% of net investment income (1% of Part I, line 27b).	6	64,805.
7 Add lines 5 and 6.	7	3,818,554.
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	15,488,462.

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)		1	64,805.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b			
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	64,805.
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	64,805.
6 Credits/Payments:			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a	200,103.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	200,103.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	135,298.	
11 Enter the amount of line 10 to be Credited to 2017 estimated tax ☒ 75,000. Refunded ☐	11	60,298.	

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?		
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

Form 990-PF (2016)

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions).	11	Yes	No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions).	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13		
Website address WWW.VBLF.ORG				
14	The books are in care of KIMBERLY ANDERSON	Telephone no	956-335-3044	
	Located at 1267 NORTH STUART PLACE ROAD HARLINGEN, TX	ZIP+4	78552	
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year 15			
16	At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country 16		Yes	No
				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.

1a	During the year did the foundation (either directly or indirectly):		Yes	No
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person?	☐	Yes	☒ No
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐	Yes	☒ No
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐	Yes	☒ No
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐	Yes	☒ No
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐	Yes	☒ No
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days).	☐	Yes	☒ No
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b		
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c		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? If "Yes," list the years 2a		Yes	☒ No
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		X
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 2c			
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

Form 990-PF (2016)

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions), ☐ Yes ☒ No(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ NoOrganizations 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? ☐ Yes ☒ No
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? ☐ Yes ☒ No**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 13		467,945.	60,773.	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 14		107,207.	5,326.	0.

Total number of other employees paid over \$50,000. ☐ 0.

Form 990-PF (2016)

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 15		833,837.

Total number of others receiving over \$50,000 for professional services ▶

Part IX-A Summary of Direct Charitable Activities

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

Form 990-PF (2016)

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	320,710,972.
b	Average of monthly cash balances	1b	45,824.
c	Fair market value of all other assets (see instructions).	1c	8,593,576.
d	Total (add lines 1a, b, and c)	1d	329,350,372.
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	329,350,372.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions).	4	4,940,256.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	324,410,116.
6	Minimum investment return. Enter 5% of line 5	6	16,220,506.

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	16,220,506.
2a	Tax on investment income for 2016 from Part VI, line 5 2a 64,805.		
b	Income tax for 2016. (This does not include the tax from Part VI) 2b		
c	Add lines 2a and 2b	2c	64,805.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	16,155,701.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	16,155,701.
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	16,155,701.

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	15,488,462.
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	15,488,462.
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	64,805.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	15,423,657.

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.

Form **990-PF** (2016)

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				16,155,701.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only.			13,860,387.	
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				
d From 2014				
e From 2015				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ \$ <u>15,488,462.</u>				
a Applied to 2015, but not more than line 2a			13,860,387.	
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.				1,628,075.
e Remaining amount distributed out of corpus.				
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				
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.				14,527,626.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2012				
b Excess from 2013				
c Excess from 2014				
d Excess from 2015				
e Excess from 2016				

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

NOT APPLICABLE

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

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

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

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

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

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 16

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

ATCH 17

c Any submission deadlines

NOVEMBER 1, MAY 1

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

ATCH 18

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 19				
Total			▶ 3a	14,700,351.
b Approved for future payment ATCH 20				
Total			▶ 3b	14,300,329.

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					
4 Dividends and interest from securities			14	7,502,193.	
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			26	-1,829,629.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. . .					
11 Other revenue a OTHER REVENUE	541610	75,000.			
b _____					
c _____					
d _____					
e _____					
12 Subtotal Add columns (b), (d), and (e)		75,000.		5,672,564.	
13 Total. Add line 12, columns (b), (d), and (e)					5,747,564.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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)	
81124942.		BANK OF AMERICA - ATTACHMENT D-1 PROPERTY TYPE: SECURITIES 82891692.				P	VARIOUS -1766750.	VARIOUS
723,266.		CONTINUING ED TRUST - ATTACHMENT D-2 PROPERTY TYPE: SECURITIES 691,343.				P	VARIOUS 31,923.	VARIOUS
		HEALTH ENTERPRISE PARTNERS LP PROPERTY TYPE: SECURITIES 94,802.				P	VARIOUS -94,802.	VARIOUS
TOTAL GAIN(LOSS)							<u>-1829629.</u>	

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

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

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

OMB No 1545-0047

2016

Name of the organization

VALLEY BAPTIST LEGACY FOUNDATION

Employer identification number

74-1936869

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note:** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

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

Special Rules

- ☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc., purposes, but no such contributions totaled more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Don't complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling \$5,000 or more during the year ▶ \$ _____

Caution: An organization that isn't covered by the General Rule and/or the Special Rules doesn't file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990; or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it doesn't meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization **VALLEY BAPTIST LEGACY FOUNDATION**Employer identification number
74-1936869**Part I** Contributors (See instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	MM & NA EVERETT FOUNDATION BANK OF AMERICA TRUST OPER PO BOX 830269 DALLAS, TX 75283	\$ 10,062.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
2	VALLEY BAPTIST SERVICE CORPORATION 1267 N. STUART PLACE RD. HARLINGEN, TX 78552	\$ 1,768,320.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
3	VB REALTY CORPORATION 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	\$ 57,166.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
4	MS. PAULINE FRINK 2101 TREASURE HILLS BLVD APT 347 HARLINGEN, TX 78550	\$ 6,339.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
5	PINK RIBBON GOLF CLASSIC 1001 SOUTH ED CAREY DRIVE #221 HARLINGEN, TX 78552	\$ 5,500.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
6	TR U/A JOHN O. REBER MEM COBALT BANK OF AMERICA TRUST OPER PO BOX 830269 DALLAS, TX 78550	\$ 34,471.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization VALLEY BAPTIST LEGACY FOUNDATION

Employer identification number
74-1936869**Part I** Contributors (See instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
7	TENET HEALTH - VALLEY HEALTHCARE NETWORK 2121 PEASE ST HARLINGEN, TX 78550	\$ 29,900.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions.)

Name of organization **VALLEY BAPTIST LEGACY FOUNDATION**

Employer identification number

74-1936869

Part II **Noncash Property** (See instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	
		\$	

Name of organization VALLEY BAPTIST LEGACY FOUNDATION

Employer identification number

74-1936869

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

Use duplicate copies of Part III if additional space is needed.

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

ATTACHMENT 1FORM 990PF, PART I - OTHER INCOME

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>
MANAGEMENT FEE REVENUE	75,000.
TOTALS	<u>75,000.</u>

ATTACHMENT 2

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
UBS INVESTMENT MGMT FEES	237,477.	237,477.
US TRUST INVESTMENT MGMT FEES	596,361.	596,361.
TOTALS	<u>833,838.</u>	<u>833,838.</u>

ATTACHMENT 3

FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
PAYROLL TAXES	47,296.	9,459.	37,837.
FEDERAL EXCISE TAX	-44,556.		
TOTALS	<u>2,740.</u>	<u>9,459.</u>	<u>37,837.</u>

ATTACHMENT 4FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
OFFICE AND COMPUTER EXPENSE	52,857.	8,889.	42,762.
INSURANCE	35,723.	7,145.	26,158.
OTHER EXPENSE	25,541.	78.	23,604.
PURCHASED SERVICES	17,178.	3,422.	10,303.
TOTALS	<u>131,299.</u>	<u>19,534.</u>	<u>102,827.</u>

ATTACHMENT 5FORM 990PF, PART II - PREPAID EXPENSES AND DEFERRED CHARGES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
PREPAID OTHER	22,259.	22,259.
TOTALS	<u>22,259.</u>	<u>22,259.</u>

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

ATTACHMENT 6

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
BOA INVESTMENTS-ATTACHMENT 6-1	2,390,154.	2,390,154.
US OBLIGATIONS TOTAL	<u>2,390,154.</u>	<u>2,390,154.</u>

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME

FIXED INCOME

GOVERNMENT AND AGENCY

185.000 000 FEDERAL HOME LN MTG CORP
REFERENCE NT
DTD 01/17/13 0 875% DUE 03/07/18
CUSIP NO 3137EADP1
ACCOUNT 30-05-500-2962512

183,682 80

183,682 80

184,759 50

0 116

0 876

1,618 75

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
120,000 000	FEDERAL NATL MTG ASSN NT DTD 04/27/15 1 500% DUE 06/22/20 CUSIP NO 3135G0D75 ACCOUNT 30-05-500-2962512	119,981 25	119,981 25	119,440 80	0 075	1 507	1,800 00
75,000 000	FEDERAL HOME LN BK CONS BD CALL 7/14/17 @100 DTD 07/14/16 1 230% DUE 07/14/20 CUSIP NO 3130A8QD8 ACCOUNT 30-05-500-2962512	75,000 00	75,000 00	73,454 25	0 046	1 256	922 50
100,000 000	FEDERAL NATL MTG ASSN MTN CALL 9/28/17 @100 DTD 09/28/16 1 550% DUE 09/28/21 CUSIP NO 3136G35Y7 ACCOUNT 30-05-500-2962512	100,000 00	100,000 00	96,375 00	0 061	1 608	1,550 00
120,000 000	FEDERAL HOME LN MTG CORP MTN DTD 01/13/12 2 375% DUE 01/13/22 CUSIP NO 3137EAD82 ACCOUNT 30-05-500-2962512	123,512 05	123,512 05	121,969 20	0 077	2 337	2,850 00
TOTAL GOVERNMENT AND AGENCY		602,176 10	602,176 10	595,998 75	0 375	1 467	8,741.25
ASSET BACKED (GOVT & AGENCY)							
25,031 086	FEDERAL NATL MTG ASSN POOL #745832 DTD 06/01/06 6 000% DUE 04/01/21 CUSIP NO 31403DSV2 ACCOUNT 30-05-500-2962512	26,486 15	26,486 15	26,192 03	0 016	5 734	1,501 87
35,318 056	FEDERAL NATL MTG ASSN POOL #889849 DTD 08/01/08 5 500% DUE 09/01/21 CUSIP NO 31410KTE4 ACCOUNT 30-05-500-2962512	37,260 55	37,260 55	36,432 69	0 023	5 332	1,942 49

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
27.572 230	FEDERAL HOME LN MTG CORP POOL #G12644 DTD 04/01/07 6 000% DUE 04/01/22 CUSIP NO 3128MBER4 ACCOUNT 30-05-500-2962512	30,501 79	30,501 79	29,626 09	0 019	5.584	1,654 33
51.501 782	FEDERAL NATL MTG ASSN POOL #889738 DTD 06/01/08 5.000% DUE 09/01/22 CUSIP NO 3141OKPX6 ACCOUNT 30-05-500-2962512	55,300 04	55,300 04	53,940 39	0 034	4.774	2,575 09
78.112 441	FEDERAL HOME LN MTG CORP POOL #G13324 DTD 10/01/08 5 500% DUE 11/01/23 CUSIP NO 3128MB4H7 ACCOUNT 30-05-500-2962512	85,582 33	85,582 33	84,220 05	0 053	5 101	4,296 18
97.928 738	FEDERAL NATL MTG ASSN POOL #AE0407 DTD 09/01/10 6 000% DUE 01/01/24 CUSIP NO 31419ANZ6 ACCOUNT 30-05-500-2962512	106,160 63	106,160 63	106,615 02	0 067	5 511	5,875 72
33.709 020	FEDERAL HOME LN MTG CORP POOL #G14776 DTD 06/01/13 5 500% DUE 12/01/24 CUSIP NO 3128MDQ55 ACCOUNT 30-05-500-2962512	36,616 42	36,616 42	35,921 01	0 023	5 161	1,854 00
16.165 051	FEDERAL HOME LN MTG CORP POOL #G14273 DTD 10/01/11 5 000% DUE 07/01/25 CUSIP NO 3128MC6J9 ACCOUNT 30-05-500-2962512	17,397 64	17,397 64	17,334 75	0 011	4 663	808 25

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
TOTAL ASSET BACKED (GOVT & AGENCY)							
		395,305 55	395,305 55	390,282 03	0.246	5.255	20,507 93
MUNICIPAL BONDS							
70,000 000	SOUTHERN CALIF PUB PWR AUTH PW REV REF BDS-TAXBL DTD 09/15/97 06 930 DUE 05/15/17 ESCROWED TO MATURITY FIXED RT NO SINK FUND A1/AA INS FSA CUSIP NO 842475WF8 ACCOUNT 30-05-500-2962512	78,704 50	78,704 50	71,439 20	0.045	6.790	4,851 00
90,000 000	OHIO ST HIGHER EDL FAC COMM REV BDS-TAXBL DTD 04/01/15 01 416 DUE 12/01/17 NON-CALLABLE FIXED RT NO SINK FUND UNIVERSITY OF DAYT A2/A+ CUSIP NO 67756DE05 ACCOUNT 30-05-500-2962512	90,000 00	90,000 00	90,109 80	0.057	1.414	1,274 40
95,000 000	ARIZONA BRD REGENTS ARIZ ST UN SYSTEM REV BDS-TAXBL DTD 04/07/15 01 559 DUE 07/01/18 NON-CALLABLE FIXED RT NO SINK FUND AA3/AA CUSIP NO 04048RMV5 ACCOUNT 30-05-500-2962512	95,000 00	95,000 00	95,008 55	0.060	1.559	1,481 05

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
85.000 000	CALIFORNIA ST GO BDS-TAXBL DTD 10/15/09 06 200 DUE 10/01/19 NON-CALLABLE NO SINK FUND AA3/AA- CUSIP NO 13063A7G3 ACCOUNT 30-05-500-2962512	99,676 10	99,676 10	94,426 50	0 059	5 581	5,270 00
85.000 000	LEXINGTON S C SCH DIST NO 2 ED REF REV BDS-TAXBL DTD 04/14/15 02 100 DUE 12/01/19 NON-CALLABLE NO SINK FUND AA3/A CUSIP NO 529601AZ9 ACCOUNT 30-05-500-2962512	85,000 00	85,000 00	85,022 95	0 053	2 099	1,785 00
85.000 000	PORT AUTH N Y & N J CONSOLIDATED BDS-TAXBL DTD 07/01/09 05 309 DUE 12/01/19 NON-CALLABLE NO SINK FUND AA3/AA- CUSIP NO 73358WAG9 ACCOUNT 30-05-500-2962512	97,387 90	97,387 90	92,599 00	0 058	4 873	4,512 65
80.000 000	NEW YORK N Y CITY TRANSITIONAL TAXABLE SUBORDINATE BD-TAXBL-01D DTD 06/19/12 02 150 DUE 05/01/20 NON-CALLABLE NO SINK FUND AA1/AAA CUSIP NO 649710TW3 ACCOUNT 30-05-500-2962512	79,198 40	79,198 40	80,526 40	0 051	2 136	1,720 00

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
135.000 000	FLORIDA HURRICANE CATASTROPHE REV BDS-TAXBL DTD 04/23/13 02 995 DUE 07/01/20 NON-CALLABLE NO SINK FUND AA3/AA CUSIP NO 34074GDH4 ACCOUNT 30-05-500-2962512	138,566 40	138,566 40	138,516 75	0 087	2 919	4,043 25
85.000 000	VIRGINIA ST HSG DEV AUTH RENTAL HSG BDS-TAXBL DTD 03/30/09 06 470 DUE 11/01/20 CALL 02/01/18 @ 100 000 FIXED RT SINK 05/01/20 AA1/AA+ CUSIP NO 92812QWK9 ACCOUNT 30-05-500-2962512	96,900 00	96,900 00	89,607 00	0 056	6 137	5,499 50
85.000 000	COLORADO ST BRD GOVERNORS UNIV REV BDS-TAXBL DTD 04/28/15 02 688 DUE 03/01/21 NON-CALLABLE NO SINK FUND AA3/A+ CUSIP NO 196707RJ4 ACCOUNT 30-05-500-2962512	85,000 00	85,000 00	85,487 05	0 054	2 673	2,284 80
75.000 000	NEW YORK ST DORM AUTH ST PERS REV BDS-TAXBL DTD 07/26/12 02.120 DUE 03/15/21 NON-CALLABLE NO SINK FUND AA1/AAA CUSIP NO 64990EEL7 ACCOUNT 30-05-500-2962512	72,398 25	72,398 25	74,417 25	0 047	2 137	1,590 00

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST. ANNUAL INCOME
85,000 000	TEXAS TECH UNIV REVS REV FING SYS REF AND IMPT -TAXBL DTD 04/09/15 02 620 DUE 02/15/22 NON-CALLABLE FIXED RT NO SINK FUND AA1/AA+ CUSIP NO 882806EP3 ACCOUNT 30-05-500-2962512	85,000 00	85,000 00	85,638 35	0 054	2 600	2,227 00
85,000 000	MACOMB CNTY MICH GO ULTD TAX RETIREES HLTH -TAXBL DTD 03/31/15 03 076 DUE 11/01/23 NON-CALLABLE FIXED RT NO SINK FUND AA1/AA+ CUSIP NO 554885J38 ACCOUNT 30-05-500-2962512	85,000 00	85,000 00	86,042 10	0 054	3 039	2,614 60
75,000 000	NEW YORK N Y CITY TRANSITIONAL FUTURE TAX SUB BDS-TAXBL DTD 11/13/13 03 500 DUE 11/01/23 NON-CALLABLE FIXED RT NO SINK FUND AA1/AAA CUSIP NO 64971Q7H0 ACCOUNT 30-05-500-2962512	79,451 25	79,451 25	77,782 50	0 049	3 375	2,625 00
75,000 000	UNIVERSITY CALIF REVS FOR PREV GEN REV BDS-TAXBL DTD 03/25/15 03 059 DUE 05/15/24 NON-CALLABLE FIXED RT NO SINK FUND AA2/AA CUSIP NO 91412CXAB ACCOUNT 30-05-500-2962512	75,000 00	75,000 00	75,318 75	0 047	3 046	2,294 25

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
85,000 000	UNIVERSITY N C CHAPEL HILL REV TAXABLE GEN REV REF BDS-TAXBL DTD 03/01/16 02 479 DUE 12/01/25 NON-CALLABLE NO SINK FUND AAA/AAA CUSIP NO 914713N65 ACCOUNT 30-05-500-2962512	85,000 00	85,000 00	81,931 50	0 051	2 572	2,107 15
		1,427,282 80	1,427,282 80	1,403,873 65	0 882	3 289	46,179 65
	TOTAL MUNICIPAL BONDS			2,390,154.43			
	Total Government Bonds						

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
UBS - ATTACHMENT 7-1	114,774,362.	114,774,362.
BOA EQUITIES-SEE ATT 7-2	120,611,199.	120,611,199.
TOTALS	<u>235,385,561.</u>	<u>235,385,561.</u>

VALLEY BAPTIST LEGACY FOUNDATION
74-1936869
DECEMBER 31, 2016

	Number of Shares	12/31/2016
AMER FUNDS EUROPACIFIC GROWTH FUND	132,973.34	5,979,811.23
FIRST EAGLE OVERSEAS FUND CLASS I	280,324.79	6,405,421.33
HARBOR INTERNATIONAL FUND	97,472.80	5,693,386.18
THRONBURG INTL VALUE FUND I	252,928.86	5,984,296.73
ISHARES RUSSELL 3000 ETF	133,258.00	17,720,648.84
ISHARES TRUST CORE S&P 500 ETF	179,742.00	40,440,152.58
VANGUARD ENERGY FUND ADMIRAL	78,574.87	7,911,703.96
VANGUARD DIVIDEND GROWHT FUND	458,747.21	10,748,447.08
LONGLEAF PARTNERS SMALL CAP FUND	252,271.05	6,934,931.13
ISHARES RUSSELL 2000 ETF	51,580.00	6,955,563.00
TOTAL UBS CORPORATE STOCK	1,917,872.91	114,774,362.06

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME

EQUITIES

CONSUMER DISCRETIONARY

684 000 KONINKLIJKE AHOLD DELHAIZE NV
ISIN NL0011794037 NETHERLANDS
CUSIP NO B00Q398#0
ACCOUNT 30-05-500-2763324

12,552 91

12,552 91

14,450 62

0 000

0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 19

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
403 000	INDUSTRIA DE DISENO TEXTIL ISIN ES0148396007 SPAIN CUSIP NO: BP9DL90#1 ACCOUNT 30-05-500-2763324	13,533 10	13,533 10	13,784 83	0 009	0 000	0 00
1,164 000	AUTOMOTIVE HLDGS GROUP LTD ISIN AU000000AHG5 AUSTRALIA CUSIP NO BX99WB3#3 ACCOUNT 30-05-500-2763324	3,790 11	3,790 11	3,329 26	0 002	0 000	0 00
4,021 000	CHINA HIGH SPEED TRANSMISSION EQUIPMENT GROUP LTD COM ISIN KYG2112D1051 CAYMAN ISLANDS CUSIP NO B1YC2B3#1 ACCOUNT 30-05-500-2763324	4,507 36	4,507 36	4,693 55	0 003	0 000	0 00
299 000	NEW FLYER INDS INC ISIN CAG4438T4019 CANADA CUSIP NO B6QHJ10#5 ACCOUNT 30-05-500-2763324	8,747 82	8,745 64	9,105 67	0 006	0 000	0 00
162 000	INTERNATIONAL GAME TECHNOLOGY PLC COM UNITED KINGDOM CUSIP NO G4863A108 ACCOUNT 30-05-500-2763324	3,941 40	3,941 40	4,134 24	0 003	3 135	129 60
217 000	MICHAEL KORS HLDGS LTD ISIN VGG607541015 VIRGIN ISLANDS CUSIP NO G6O754101 ACCOUNT 30-05-500-2383875	10,241 87	10,151 67	9,326 66	0 006	0 000	0 00
170 000	SIGNET JEWELERS LTD BERMUDA CUSIP NO G81276100 ACCOUNT 30-05-500-2763324	13,632 80	13,632 80	16,024 20	0 010	1 103	176 80

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
281 000	ADECOAGRO SA LUXEMBOURG CUSIP NO L00849106 ACCOUNT 30-05-500-2763324	3,019.99	3,019.99	2,916.78	0.002	0.000	0.00
8,150.000	MOBILEYE NV NETHERLANDS CUSIP NO N51488117 ACCOUNT 30-05-500-2383867	291,884.98	272,162.38	310,678.00	0.195	0.000	0.00
281 000	MOBILEYE NV NETHERLANDS CUSIP NO N51488117 ACCOUNT 30-05-500-2383867	9,855.79	9,855.79	10,711.72	0.007	0.000	0.00
457 000	ROYAL CARIBBEAN CRUISES LTD LIBERIA CUSIP NO V7780T103 ACCOUNT 30-05-500-3312279	35,677.32	35,677.32	37,492.28	0.024	2.340	877.44
86 000	ADVANCED AUTO PTS INC CUSIP NO 00751Y106 ACCOUNT 30-05-500-2746980	13,309.11	13,309.11	14,544.32	0.009	0.142	20.64
257 000	ADVANCED AUTO PTS INC CUSIP NO 00751Y106 ACCOUNT 30-05-500-3312279	40,274.62	40,274.62	43,463.84	0.027	0.142	61.68
662 000	AMAZON COM INC CUSIP NO 023135106 ACCOUNT 30-05-500-2383867	270,211.95	262,377.29	496,413.94	0.312	0.000	0.00
29 000	AMAZON COM INC CUSIP NO 023135106 ACCOUNT 30-05-500-2763324	17,928.16	17,902.60	21,746.23	0.014	0.000	0.00
106 000	AMAZON COM INC CUSIP NO 023135106 ACCOUNT 30-05-500-3312287	73,320.89	72,683.07	79,486.22	0.050	0.000	0.00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 21

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
116 000	AMERICAN EAGLE OUTFITTERS NEW CUSIP NO 02553E106 ACCOUNT 30-05-500-3257946	1,763 11	1,761 45	1,759 72	0 001	3 296	58.00
386 000	ARAMARK CUSIP NO 03852U106 ACCOUNT 30-05-500-2383875	12,919 14	12,919 14	13,787 92	0 009	1 153	159 03
1,550 000	ARAMARK CUSIP NO 03852U106 ACCOUNT 30-05-500-3312279	50,876 41	50,876 41	55,366 00	0 035	1 153	638 60
29 000	ARMSTRONG FLOORING INC CUSIP NO 04238R106 ACCOUNT 30-05-500-3257946	466 81	466 28	577 39	0 000	0 000	0 00
357 000	AT HOME GROUP INC CUSIP NO 04650Y100 ACCOUNT 30-05-500-2746998	5,400 53	5,400 53	5,222 91	0 003	0 000	0 00
13 000	AUTOZONE INC CUSIP NO 053332102 ACCOUNT 30-05-500-2383875	10,456 69	10,456 69	10,267 27	0 006	0 000	0 00
7 000	AUTOZONE INC CUSIP NO 053332102 ACCOUNT 30-05-500-2763324	5,135 78	5,135 78	5,528 53	0 003	0 000	0 00
3,240 000	BAYERISCHE MOTOREN WERKE A G SPONSORED ADR GERMANY CUSIP NO 072743305 ACCOUNT 30-05-500-2747996	103,147 48	103,142 94	100,841 76	0 063	2 703	2,725 60
225 000	BEST BUY INC CUSIP NO 086516101 ACCOUNT 30-05-500-2746980	7,539 73	7,414 99	9,600 75	0 006	2 625	252 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 22

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,001 000	BEST BUY INC CUSIP NO 086516101 ACCOUNT 30-05-500-3312287	60,171 10	60,095 39	85,382 67	0 054	2 625	2,241 12
391 000	BORG WARNER INC CUSIP NO 099724106 ACCOUNT 30-05-500-2746980	13,936 50	13,936 50	15,421 04	0 010	1 420	218 96
5,148 000	BRIDGESTONE CORP ADR COM JAPAN CUSIP NO 108441205 ACCOUNT 30-05-500-2747996	91,973 92	91,641 94	92,998 62	0 058	2 671	2,483.64
91 000	BRINKER INTL INC CUSIP NO 109641100 ACCOUNT 30-05-500-3257946	4,160 84	4,160 84	4,507 23	0 003	2 746	123 76
650 000	BRUNSWICK CORP CUSIP NO 117043109 ACCOUNT 30-05-500-2746980	31,297 33	31,255 66	35,451 00	0 022	1 210	429 00
100 000	BUFFALO WILD WINGS INC CUSIP NO 119848109 ACCOUNT 30-05-500-2426237	13,861 24	13,861 24	15,440 00	0 010	0 000	0 00
4,680,000	BURBERRY GROUP PLC SPONSORED ADR UNITED KINGDOM CUSIP NO 12082W204 ACCOUNT 30-05-500-2747996	87,637 76	87,637 76	86,570 64	0 054	2 444	2,115 37
126 000	BURLINGTON STORES INC CUSIP NO 122017106 ACCOUNT 30-05-500-2383875	7,677 98	6,916 75	10,678 50	0 007	0 000	0 00
232 000	BURLINGTON STORES INC CUSIP NO 122017106 ACCOUNT 30-05-500-2746998	12,767 43	12,068 71	19,662 00	0 012	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 23

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
198 000	CBS CORP NEW CL B COM CUSIP NO: 124857202 ACCOUNT 30-05-500-2383875	9,907 90	9,907 90	12,596 76	0 008	1 132	142 56
228 000	CBS CORP NEW CL B COM CUSIP NO 124857202 ACCOUNT 30-05-500-2763324	13,124 09	13,124 09	14,505 36	0 009	1 132	164 16
7,773 000	CK HUTCHISON HLDGS LTD UNSPONSORED ADR CAYMAN ISLANDS CUSIP NO 12562Y100 ACCOUNT 30-05-500-2383883	91,036 72	91,036 72	88,223 55	0 055	2 556	2,254 78
214 000	CK HUTCHISON HLDGS LTD UNSPONSORED ADR CAYMAN ISLANDS CUSIP NO 12562Y100 ACCOUNT 30-05-500-2763324	3,169 45	3,169 45	2,428 90	0 002	2 556	62 08
114 000	CALATLANTIC GROUP INC CUSIP NO 128195104 ACCOUNT 30-05-500-2763324	3,997 09	3,997 09	3,877 14	0 002	0 470	18 24
76 000	CARNIVAL CORP PAIRED CTF 1 COM PANAMA CUSIP NO 143658300 ACCOUNT 30-05-500-2763324	3,982 59	3,982 59	3,956 56	0 002	2 689	106 40
112 000	CARTER HLDGS INC CUSIP NO 146229109 ACCOUNT 30-05-500-2383875	10,532 70	10,270 20	9,675 68	0 006	1 528	147 84

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 24

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
593 000	CENTRAL GARDEN & PET CO CL A NON-VTG COM CUSIP NO: 153527205 ACCOUNT 30-05-500-2746998	10,662 53	10,010 74	18,323 70	0 012	0 000	0 00
51 000	CHARTER COMMUNICATIONS INC NEW CUSIP NO: 16119P108 ACCOUNT 30-05-500-2763324	12,964 68	12,964 68	14,683 92	0 009	0 000	0 00
770 000	CHICOS FAS INC CUSIP NO: 168615102 ACCOUNT 30-05-500-2746998	9,246 19	9,063 35	11,080 30	0 007	2 224	246 40
307 000	CHIPOTLE MEXICAN GRILL INC CL A COM CUSIP NO: 169656105 ACCOUNT 30-05-500-2383867	184,715 70	163,756 21	115,837 24	0 073	0 000	0 00
212 000	CIVEO CORP CANADA CUSIP NO: 17878Y108 ACCOUNT 30-05-500-3257946	417 10	417 10	466 40	0 000	0 000	0 00
528 000	COACH INC CUSIP NO: 189754104 ACCOUNT 30-05-500-2383875	19,057 28	19,057 28	18,490 56	0 012	3 855	712 80
2,200 000	COACH INC CUSIP NO: 189754104 ACCOUNT 30-05-500-3312279	80,570 72	80,570 72	77,044 00	0 048	3 855	2,970 00
63 000	COLUMBIA SPORTSWEAR CO CUSIP NO: 198516106 ACCOUNT 30-05-500-3257946	3,589 74	3,569 55	3,672 90	0 002	1 235	45 36
6,946 000	COMCAST CORP NEW CL A COM CUSIP NO: 20030N101 ACCOUNT 30-05-500-2383925	401,849 98	401,808 44	479,621 30	0 301	1 593	7,640 60

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 25

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
3,690 000	COMCAST CORP NEW CL A COM CUSIP NO 20030N101 ACCOUNT 30-05-500-3312279	224,134 26	224,134 26	254,794 50	0 160	1 593	4,059 00
2,314 000	COMCAST CORP NEW CL A COM CUSIP NO 20030N101 ACCOUNT 30-05-500-3312287	140,055 66	140,055 66	159,781 70	0 100	1 593	2,545 40
1,472 000	CONTINENTAL AG SPONSORED ADR GERMANY CUSIP NO 210771200 ACCOUNT 30-05-500-2747996	65,443 60	64,654 09	57,042 94	0 036	1 598	911 75
384 000	D R HORTON INC CUSIP NO 23331A109 ACCOUNT 30-05-500-2383875	11,106 12	11,106 12	10,494 72	0 007	1 464	153 60
1,097 000	DARDEN RESTAURANTS INC CUSIP NO 237194105 ACCOUNT 30-05-500-3312287	72,708 14	72,708 14	79,773 84	0 050	3 080	2,457 28
896 000	DEL TACO RESTAURANTS INC CUSIP NO 245496104 ACCOUNT 30-05-500-2746998	8,328 27	8,310 42	12,651 52	0 008	0 000	0 00
1,766 000	DENNY'S CORP CUSIP NO 24869P104 ACCOUNT 30-05-500-2426237	18,016 52	18,016 52	22,657 78	0 014	0 000	0 00
343 000	DICKS SPORTING GOODS INC CUSIP NO 253393102 ACCOUNT 30-05-500-2746998	15,623 29	15,448 86	18,213 30	0 011	1 139	207 52

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 26

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
135 000	DISNEY WALT CO COM DISNEY CUSIP NO. 254687106 ACCOUNT 30-05-500-2763324	11,896 14	10,945 11	14,069 70	0 009	1 497	210 60
943 000	DISNEY WALT CO COM DISNEY CUSIP NO. 254687106 ACCOUNT 30-05-500-3312279	91,990 14	91,990 14	98,279 46	0 062	1 497	1,471 08
146 000	DISNEY WALT CO COM DISNEY CUSIP NO. 254687106 ACCOUNT 30-05-500-3312287	15,453 39	15,453 39	15,216 12	0 010	1 497	227 76
344 000	DOLLAR GEN CORP NEW COM CUSIP NO. 256677105 ACCOUNT 30-05-500-2383875	24,753 00	23,194 99	25,480 08	0 016	1 350	344 00
110 000	DOLLAR GEN CORP NEW COM CUSIP NO. 256677105 ACCOUNT 30-05-500-2763324	7,633 39	7,633 39	8,147 70	0 005	1 350	110 00
118 000	DOLLAR TREE INC CUSIP NO. 256746108 ACCOUNT 30-05-500-2383875	10,133 48	10,133 48	9,107 24	0 006	0 000	0 00
63 000	ENERGIZER HLDCS INC CUSIP NO. 29272W109 ACCOUNT 30-05-500-3257946	2,834 52	2,689 38	2,810 43	0 002	2 466	69 30
127 000	EXPEDIA INC DEL NEW COM CUSIP NO. 30212P303 ACCOUNT 30-05-500-2383875	13,030 37	11,597 29	14,386 56	0 009	0 918	132 08

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 27

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
139 000	EXPEDIA INC DEL NEW COM CUSIP NO 30212P303 ACCOUNT 30-05-500-2746980	13,145 61	12,487 15	15,745 92	0 010	0 918	144 56
416 000	EXPEDIA INC DEL NEW COM CUSIP NO 30212P303 ACCOUNT 30-05-500-3312279	44,435 32	43,407 48	47,124 48	0 030	0 918	432 64
1,070 000	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM CUSIP NO 30224P200 ACCOUNT 30-05-500-2746998	16,303 73	16,303 73	17,280 50	0 011	4 706	813 20
700 000	FTD COS INC CUSIP NO 30281V108 ACCOUNT 30-05-500-2426237	22,179 93	22,167 58	16,688 00	0 010	0 000	0 00
432 000	FOOT LOCKER INC CUSIP NO 344849104 ACCOUNT 30-05-500-2383875	24,980 56	22,363 80	30,624 48	0 019	1 552	475 20
6,462 000	FORD MTR CO DEL COM PAR \$0 01 CUSIP NO 345370860 ACCOUNT 30-05-500-3312287	86,915 33	86,042 42	78,384 06	0 049	4 946	3,877 20
3,130 000	FUJI HEAVY INDS LTD ADR CUSIP NO 359556206 ACCOUNT 30-05-500-2747996	64,383 16	64,383 16	64,030 41	0 040	2 715	1,738 24
185 000	G-111 APPAREL GROUP LTD CUSIP NO 36237H101 ACCOUNT 30-05-500-2746998	5,369 82	5,369 82	5,468 60	0 003	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 28

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
547 000	GENTHERM INC CUSIP NO 37253A103 ACCOUNT 30-05-500-2746998	22,013 42	22,013 42	18,515 95	0 012	0 000	0 00
116 000	GENTHERM INC CUSIP NO 37253A103 ACCOUNT 30-05-500-3257946	3,433 95	3,433 95	3,926 60	0 002	0 000	0 00
134 000	GUESS INC CUSIP NO 401617105 ACCOUNT 30-05-500-3257946	2,040 88	2,040 88	1,621 40	0 001	7 438	120 60
218 000	HASBRO INC CUSIP NO 418056107 ACCOUNT 30-05-500-2746980	17,354 62	17,354 62	16,958 22	0 011	2 622	444 72
259 000	HILTON WORLDWIDE HLDGS INC CUSIP NO 43300A104 ACCOUNT 30-05-500-2763324	5,995 20	5,995 20	7,044 80	0 004	3 088	217 56
144 000	HOME DEPOT INC CUSIP NO 437076102 ACCOUNT 30-05-500-2763324	13,879 95	12,320 65	19,307 52	0 012	2 058	397 44
1,157 000	HOME DEPOT INC CUSIP NO 437076102 ACCOUNT 30-05-500-3312287	149,302 75	149,302 75	155,130 56	0 097	2 058	3,193 32
835 000	HOUGHTON MIFFLIN HARCOURT CO CUSIP NO 44157R109 ACCOUNT 30-05-500-2746998	16,037 22	15,718 31	9,059 75	0 006	0 000	0 00
38 000	LENZING AG ISIN AT0000644505 AUSTRIA CUSIP NO 4512330#8 ACCOUNT 30-05-500-2763324	3,011 25	3,010 12	4,609 26	0 003	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 29

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
826 000	IMAX CORP CANADA CUSIP NO 45245E109 ACCOUNT 30-05-500-2746998	27,021 69	27,021 69	25,936 40	0 016	0 000	0 00
1,027 000	INTERPUBLIC GROUP COS INC CUSIP NO 460690100 ACCOUNT 30-05-500-2383875	21,013 33	20,652 82	24,042 07	0 015	2 563	616 20
910 000	INTERPUBLIC GROUP COS INC CUSIP NO 460690100 ACCOUNT 30-05-500-2746980	21,616 95	21,616 95	21,303 10	0 013	2 563	546 00
704 000	KATE SPADE & CO CUSIP NO 485865109 ACCOUNT 30-05-500-2746998	15,817 85	15,551 73	13,143 68	0 008	0 000	0 00
1,391,000	KOHL'S CORP CUSIP NO 500255104 ACCOUNT 30-05-500-3312287	76,102 05	76,102 05	68,687 58	0 043	4 050	2,782 00
3,050 000	KONINKLIJKE PHILIPS NV SPONSORED ADR NY REGISTRY SH NEW 2000 NETHERLANDS CUSIP NO 500472303 ACCOUNT 30-05-500-2383883	82,376 50	82,344 65	93,238 50	0 059	2 506	2,336 30
302 500	LIONS GATE ENTMT CORP CL A VTG COM CUSIP NO 535919401 ACCOUNT 30-05-500-2746998	0.00	6,235 50	8,137 25	0 005	0 000	0 00
302 500	LIONS GATE ENTMT CORP CL B NON VTG COM CUSIP NO 535919500 ACCOUNT 30-05-500-2746998	0 00	6,235 50	7,423 35	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 30

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
3,017 000	LOWES COS INC CUSIP NO 548661107 ACCOUNT 30-05-500-3312279	228,417 19	227,759.56	214,569 04	0 135	1 969	4,223 80
616 000	LOWES COS INC CUSIP NO 548661107 ACCOUNT 30-05-500-3312287	47,842 30	47,173.75	43,809 92	0 028	1.969	862 40
167 000	LULULEMON ATHLETICA INC CUSIP NO 550021109 ACCOUNT 30-05-500-2383875	9,526 10	9,526.10	10,853 33	0 007	0.000	0 00
123 000	MARRIOTT INTL INC NEW CL A CUSIP NO 571903202 ACCOUNT 30-05-500-2383875	8,439 46	8,383 77	10,169 64	0 006	1 451	147 60
514 000	MARRIOTT INTL INC NEW CL A CUSIP NO 571903202 ACCOUNT 30-05-500-3312279	34,270 45	33,954 95	42,497 52	0 027	1 451	616 80
236 000	MASONITE INTL CORP NEW ORD COM CANADA CUSIP NO 575385109 ACCOUNT 30-05-500-2746998	16,494 24	16,494 24	15,528 80	0 010	0 000	0 00
155 000	MATSON INC CUSIP NO 57686G105 ACCOUNT 30-05-500-3257946	5,582 90	5,471 85	5,485 45	0 003	2 147	117 80
10,865 000	MAZDA MTR CORP ADR COM JAPAN CUSIP NO 578787103 ACCOUNT 30-05-500-2383883	91,627 86	91,627 86	89,060 41	0 056	1 140	1,015 48

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 31

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,045 000	MCDONALDS CORP CUSIP NO 580135101 ACCOUNT 30-05-500-3312279	122,484 41	121,602 27	127,197 40	0 080	3 089	3,929 20
637 000	MCDONALDS CORP CUSIP NO 580135101 ACCOUNT 30-05-500-3312287	76,715 20	76,334 59	77,535 64	0 049	3 089	2,395.12
428 000	MEDIA GENERAL INC CUSIP NO 58441K100 ACCOUNT 30-05-500-2746998	7,434 05	7,434 05	8,059 24	0 005	0 000	0 00
471 000	MICHAELS COS INC CUSIP NO 59408Q106 ACCOUNT 30-05-500-2383875	10,937 18	10,852 87	9,631 95	0 006	0 000	0 00
2,122 000	MICHAELS COS INC CUSIP NO 59408Q106 ACCOUNT 30-05-500-3312279	53,497 92	53,497 92	43,394 90	0 027	0 000	0 00
113 000	MOHAWK INDS INC CUSIP NO 608190104 ACCOUNT 30-05-500-2383875	22,533 69	22,533 69	22,563 84	0 014	0 000	0 00
237 000	MONRO MUFFLER BRAKE INC CUSIP NO 610236101 ACCOUNT 30-05-500-2746998	15,254 13	15,237 16	13,556 40	0 009	1 189	161 16
566 000	ADASTRIA CO LTD ISIN JP3856000009 JAPAN CUSIP NO 6300016#7 ACCOUNT 30-05-500-2763324	16,242 25	16,242 25	14,703 81	0 009	0 000	0 00
20 000	FAST RETAILING CO LTD ISIN JP3802300008 JAPAN CUSIP NO 6332439#9 ACCOUNT 30-05-500-2763324	7,448 77	7,448 77	7,172 80	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 32

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
671 000	NEWELL RUBBERMAID INC CUSIP NO 651229106 ACCOUNT 30-05-500-2746980	28,099 79	25,904.75	29,960 15	0 019	1 702	509 96
341 000	NEWELL RUBBERMAID INC CUSIP NO 651229106 ACCOUNT 30-05-500-2763324	16,353 08	16,353.08	15,225 65	0 010	1 702	259.16
1,390 000	NEWELL RUBBERMAID INC CUSIP NO 651229106 ACCOUNT 30-05-500-3312279	65,408 44	65,408 44	62,063 50	0 039	1 702	1,056 40
4,928 000	NEWS CORP NEW CL A CUSIP NO 65249B109 ACCOUNT 30-05-500-3312287	58,563 02	57,143 68	56,474 88	0 035	1 745	985 60
247 000	NIKE INC CL B CUSIP NO 654106103 ACCOUNT 30-05-500-2763324	13,626 66	13,533 53	12,555 01	0 008	1 416	177 84
237 000	NORDSTROM INC CUSIP NO 655664100 ACCOUNT 30-05-500-2383875	11,792 89	11,792 89	11,359 41	0 007	3 088	350 76
535 000	NGK SPARK PLUG CO LTD ISIN JP3738600000 JAPAN CUSIP NO 6619604#8 ACCOUNT 30-05-500-2763324	9,672 05	9,672 05	11,916 92	0 007	0 000	0 00
134 000	O REILLY AUTOMOTIVE INC NEW COM CUSIP NO 67103H107 ACCOUNT 30-05-500-2383875	29,980 89	29,980 89	37,306 94	0 023	0 000	0 00
197 000	OMNICOM GROUP INC CUSIP NO 681919106 ACCOUNT 30-05-500-2746980	15,145 93	14,531 26	16,766 67	0 011	2 585	433 40

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 33

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
163 000	OXFORD INDS INC CUSIP NO 691497309 ACCOUNT 30-05-500-2426237	9,015 20	9,015 20	9,801 19	0 006	1 796	175.04
127 000	PVH CORP CUSIP NO 693656100 ACCOUNT 30-05-500-2383875	12,451 69	11,484 12	11,460 48	0 007	0 166	19.05
804 000	PVH CORP CUSIP NO 693656100 ACCOUNT 30-05-500-3312279	71,550 60	71,550 60	72,552 96	0 046	0 166	120 60
769 000	PANDORA MEDIA INC CUSIP NO 698354107 ACCOUNT 30-05-500-2746998	7,869 24	7,869 24	10,027 76	0 006	0 000	0 00
1,480 000	YAMADA DENKI CO LTD ISIN JP3939000000 JAPAN CUSIP NO 6985026#3 ACCOUNT 30-05-500-2763324	6,725 22	6,725 22	7,994 16	0 005	0 000	0 00
897 000	PARTY CITY HOLDCO INC CUSIP NO 702149105 ACCOUNT 30-05-500-2746998	12,744 46	12,550 37	12,737 40	0 008	0 000	0 00
316 000	PRICELINE GROUP INC COM NEW CUSIP NO 741503403 ACCOUNT 30-05-500-2383867	333,943 07	316,281 60	463,274.96	0 291	0 000	0 00
380 000	PULTEGROUP INC CUSIP NO 745867101 ACCOUNT 30-05-500-2746980	6,813 79	6,683 55	6,984 40	0 004	1 959	136 80
4,755 000	RECKITT BENCKISER PLC SPONSORED ADR UNITED KINGDOM CUSIP NO 756255204 ACCOUNT 30-05-500-2747996	87,401 92	86,508 58	80,915 84	0 051	2 266	1,833 77

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 34

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
295 000	ROSS STORES INC CUSIP NO 778296103 ACCOUNT 30-05-500-2383875	15,166 76	14,793 14	19,352 00	0 012	0 823	159.30
1.330 000	ROSS STORES INC CUSIP NO 778296103 ACCOUNT 30-05-500-3312287	82,912 60	82,912 60	87,248 00	0 055	0.823	718 20
923 000	RUBICON PROJ INC CUSIP NO 78112V102 ACCOUNT 30-05-500-2746998	16,412 52	16,412 52	6,848 66	0 004	0 000	0 00
186 000	SALLY BEAUTY HLDGS INC CUSIP NO 79546E104 ACCOUNT 30-05-500-3257946	5,024 35	5,009 70	4,914 12	0 003	0 000	0 00
2.848 000	SAMSONITE INTL SA UNSPONSORED ADR LUXEMBOURG CUSIP NO 79604U107 ACCOUNT 30-05-500-2747996	45,474 42	45,474 42	40,683 68	0 026	2 034	827 69
544 000	SCHOLASTIC CORP CUSIP NO 807066105 ACCOUNT 30-05-500-2426237	20,669 49	20,669 49	25,834 56	0 016	1 263	326 40
4.659 000	SEKISUI HOUSE LTD SPONSORED ADR COM JAPAN CUSIP NO 816078307 ACCOUNT 30-05-500-2747996	72,826 66	72,428 90	77,712 12	0 049	2 674	2,077 64
78 000	SELECT COMFORT CORP CUSIP NO 81616X103 ACCOUNT 30-05-500-3257946	1,575 94	1,575 94	1,764 36	0 001	0 000	0 00
43 000	SHERWIN WILLIAMS CO CUSIP NO 824348106 ACCOUNT 30-05-500-2383875	11,207 08	7,258 75	11,555 82	0 007	1 250	144 48

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 35

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
458 000	SHERWIN WILLIAMS CO CUSIP NO 824348106 ACCOUNT 30-05-500-3312279	125,369 32	125,369.32	123,082 92	0 077	1 250	1,538 88
229 000	SIX FLAGS ENTMT CORP NEW CUSIP NO 83001A102 ACCOUNT 30-05-500-2383875	12,388 46	12,388 46	13,730 84	0 009	4 270	586 24
125 000	SNAP ON INC CUSIP NO 833034101 ACCOUNT 30-05-500-2383875	19,052 97	19,052 97	21,408 75	0 013	1 658	355 00
41 000	SOTHEBYS HLDGS INC CL A CUSIP NO 835898107 ACCOUNT 30-05-500-3257946	1,083 96	1,058 05	1,634 26	0 001	0 000	0 00
974 000	SPORTSMANS WHSE HLDGS INC CUSIP NO 84920Y106 ACCOUNT 30-05-500-2746998	8,102.56	8,102 56	9,145 86	0 006	0 000	0 00
5,761 000	STAPLES INC CUSIP NO 855030102 ACCOUNT 30-05-500-3312287	56,749 17	56,749 17	52,137 05	0 033	5 304	2,765 28
8,763 000	STARBUCKS CORP CUSIP NO 855244109 ACCOUNT 30-05-500-2383867	373,794 14	347,955 97	486,521 76	0 306	1 801	8,763 00
49 000	TJX COS INC NEW CUSIP NO 872540109 ACCOUNT 30-05-500-2763324	3,428 56	3,428 56	3,681 37	0 002	1 384	50 96
196 000	TARGET CORP CUSIP NO 87612E106 ACCOUNT 30-05-500-2763324	13,997.69	13,997.69	14,157 08	0 009	3 323	470 40

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 36

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
172 000	TEMPUR SEALY INTL INC CUSIP NO 88023U101 ACCOUNT 30-05-500-2746998	10,961 51	10,961 51	11,744 16	0 007	0 000	0 00
300 000	TENNECO INC CUSIP NO 880349105 ACCOUNT 30-05-500-2746980	15,122 46	13,827 56	18,741 00	0 012	0 000	0 00
2,080 000	TIME WARNER INC NEW COM CUSIP NO 887317303 ACCOUNT 30-05-500-2383925	160,762 86	152,440 30	200,782 40	0 126	1 668	3,348 80
74 000	TIME WARNER INC NEW COM CUSIP NO 887317303 ACCOUNT 30-05-500-2763324	6,126 05	5,653 42	7,143 22	0 004	1 668	119 14
347 000	TOWER INTL INC CUSIP NO 891826109 ACCOUNT 30-05-500-2746998	8,575 06	8,575 06	9,837 45	0 006	1 552	152 68
42 000	TUPPERWARE BRANDS CORP CUSIP NO 899896104 ACCOUNT 30-05-500-3257946	2,400 80	2,363 37	2,210 04	0 001	5.169	114 24
164 000	TWENTY-FIRST CENTY FOX INC CL A COM CUSIP NO 90130A101 ACCOUNT 30-05-500-2763324	4,025.71	4,025.71	4,598.56	0 003	1 284	59 04
2,834 000	UNDER ARMOUR INC CL A COM CUSIP NO 904311107 ACCOUNT 30-05-500-2383867	107,647 16	107,647 15	82,327 70	0 052	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 37

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
890 000	UNDER ARMOUR INC CL C COM CUSIP NO. 904311206 ACCOUNT 30-05-500-2383867	32,538 47	30,337 30	22,401 30	0 014	0 000	0 00
2,223 000	URBAN OUTFITTERS INC CUSIP NO. 917047102 ACCOUNT 30-05-500-3312287	64,663 84	64,663 84	63,311 04	0 040	0 000	0 00
60,000	VAIL RESORTS INC CUSIP NO. 918790109 ACCOUNT 30-05-500-2383875	9,767 40	9,767 40	9,678 60	0 006	2 009	194 40
112,000	VITAMIN SHOPPE INC CUSIP NO. 92849E101 ACCOUNT 30-05-500-3257946	3,339 31	3,339 31	2,660 00	0 002	0 000	0 00
4,722 000	VIVENDI SA ADR FRANCE CUSIP NO. 92852T201 ACCOUNT 30-05-500-2383883	96,986 53	96,929 60	89,925.77	0.057	8 553	7,691 57
157 000	WABCO HLDGS INC CUSIP NO. 92927K102 ACCOUNT 30-05-500-2746980	15,817 18	15,817 18	16,665 55	0 010	0 000	0 00
94 000	WILEY JOHN & SONS INC CL A CUSIP NO. 968223206 ACCOUNT 30-05-500-3257946	4,643 76	4,643 76	5,123 00	0 003	2 275	116 56
218 000	WILLIAMS SONOMA INC CUSIP NO. 96904101 ACCOUNT 30-05-500-2383875	11,401 15	11,087 32	10,549 02	0 007	3 058	322 64
602 000	WOLVERINE WORLD WIDE INC CUSIP NO. 978097103 ACCOUNT 30-05-500-2426237	16,481 32	16,436 06	13,213 90	0 008	1 093	144 48

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 38

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
22 000	WYNDHAM WORLDWIDE CORP CUSIP NO 98310W108 ACCOUNT 30-05-500-3257946	1,568 08	1,568 08	1,680 14	0 001	2 619	44 00
500 000	ZOES KITCHEN INC CUSIP NO 98979J109 ACCOUNT 30-05-500-2746998	16,522 05	16,193 80	11,995 00	0 008	0 000	0 00
	TOTAL CONSUMER DISCRETIONARY	6,740,809 17	6,617,000 08	7,383,360 04	4 636	1 475	108,876 77
	CONSUMER STAPLES						
11,359 000	WH GROUP LTD 144A COM ISIN KYG960071028 HONG KONG CUSIP NO BLHKZ1#9 ACCOUNT 30-05-500-2763324	8,929 08	8,929 08	9,186 02	0 006	0 000	0 00
250 000	AXFOOD AB ISIN SE0006993770 SWEDEN CUSIP NO BVGHOK1#8 ACCOUNT 30-05-500-2763324	4,355 64	4,355 56	3,940 73	0 002	0 000	0 00
175 000	ICA GRUPPEN AB ISIN SE000652216 SWEDEN CUSIP NO BOST651#5 ACCOUNT 30-05-500-2763324	5,662 51	5,662 51	5,353 29	0 003	0 000	0 00
1,903 000	GRIEG SEAFOOD ASA ISIN NO0010365521 NORWAY CUSIP NO: B1Y1P66#8 ACCOUNT 30-05-500-2763324	16,365 10	16,364 99	18,062 32	0 011	0 000	0 00
5,188 000	WILMAR INTL LTD ISIN SG1T56930848 SINGAPORE CUSIP NO B17KC69#7 ACCOUNT 30-05-500-2763324	12,944 95	12,944 95	12,891 87	0 008	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 39

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
599 000	NORWAY ROYAL SALMON ASA ISIN N00010331838 NORWAY CUSIP NO. B3MVZM8#3 ACCOUNT 30-05-500-2763324	13,560 26	13,560 26	14,404 89	0 009	0 000	0 00
385 000	COCA COLA EUROPEAN PARTNERS PLC UNITED KINGDOM CUSIP NO G2S839104 ACCOUNT 30-05-500-2746980	14,776 31	14,776 31	12,089 00	0 008	2 257	272 89
153 000	HERBALIFE LTD CAYMAN ISLANDS CUSIP NO G4412G101 ACCOUNT 30-05-500-2383875	9,376 66	9,312 41	7,365 42	0 005	0 000	0 00
2,098 000	ALTRIA GROUP INC CUSIP NO. 02209S103 ACCOUNT 30-05-500-3312287	132,219 95	132,219 95	141,866 76	0 089	3 608	5,119 12
15,012 000	AMBEV S A SPONSORED ADR BRAZIL CUSIP NO 02319V103 ACCOUNT 30-05-500-2383883	90,412 77	90,412 77	73,708 92	0 046	3 948	2,910 15
6,702 000	ARCHER DANIELS MIDLAND CO CUSIP NO 039483102 ACCOUNT 30-05-500-2383925	287,359 83	287,359 83	305,946 30	0 192	2 629	8,042 40
1,289 000	ARCHER DANIELS MIDLAND CO CUSIP NO 039483102 ACCOUNT 30-05-500-3312287	55,844 89	55,844 89	58,842 85	0 037	2 629	1,546 80
466 000	BLUE BUFFALO PET PRODS INC CUSIP NO 09531U102 ACCOUNT 30-05-500-2383875	8,793 47	8,642 37	11,202 64	0 007	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 40

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4,372 000	CVS HEALTH CORP CUSIP NO 126650100 ACCOUNT 30-05-500-2383867	423,879 45	420,766 63	344,994 52	0 217	2 535	8,744 00
4,784 000	CVS HEALTH CORP CUSIP NO 126650100 ACCOUNT 30-05-500-2383925	423,561 89	410,265 30	377,505 44	0 237	2 535	9,568 00
2,159 000	CVS HEALTH CORP CUSIP NO 126650100 ACCOUNT 30-05-500-3312279	193,592 48	192,276 48	170,366 69	0 107	2 535	4,318 00
1,068 000	CAMPBELL SOUP CO CUSIP NO 134429109 ACCOUNT 30-05-500-3312287	63,781 02	63,781 02	64,581 96	0 041	2 315	1,495 20
4,612 000	CARLSBERG AS SPONSORED ADR DENMARK CUSIP NO 142795202 ACCOUNT 30-05-500-2383883	85,355 62	85,355 62	79,750 70	0 050	1 024	816 32
16,565 000	CARREFOUR SA SPONSORED ADR FRANCE CUSIP NO 144430204 ACCOUNT 30-05-500-2383883	88,324 52	88,324 52	79,810 17	0 050	2 244	1,790 84
453 000	CENTRAL GARDEN & PET CO CUSIP NO 153527106 ACCOUNT 30-05-500-2763324	11,518 62	11,518 62	14,989 77	0 009	0 000	0 00
79 000	CLOROX CO CUSIP NO 189054109 ACCOUNT 30-05-500-2383875	8,913 25	8,913 25	9,481 58	0 006	2 666	252 80
1,976 000	COCA COLA CO CUSIP NO 191216100 ACCOUNT 30-05-500-3312279	82,936 28	82,682 24	81,924 96	0 051	3 377	2,766 40

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 41

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
186 000	COCA COLA CO CUSIP NO 191216100 ACCOUNT 30-05-500-3312287	8,234 21	8,185 26	7,711 56	0 005	3 377	260.40
36 000	CONSTELLATION BRANDS INC CL A CUSIP NO 21036P108 ACCOUNT 30-05-500-2746980	4,225 52	2,964 88	5,519 16	0 003	1 044	57.60
101 000	CONSTELLATION BRANDS INC CL A CUSIP NO 21036P108 ACCOUNT 30-05-500-2763324	11,989 04	11,989 04	15,484 31	0 010	1 044	161 60
2.047 000	COSTCO WHSL CORP NEW CUSIP NO 22160K105 ACCOUNT 30-05-500-2383867	266,405 95	266,388 07	327,745 17	0 206	1 124	3,684 60
10.964 000	COTY INC CL A COM CUSIP NO 222070203 ACCOUNT 30-05-500-2383925	252,460 01	252,460 01	200,750 84	0 126	0 683	1,370 50
5.937 000	DANONE SPONSORED ADR FRANCE CUSIP NO 23636T100 ACCOUNT 30-05-500-2747996	82,104.35	82,104.35	75,393.96	0.047	1 846	1,392 14
542 000	GRUPO BIMBO SAB DE CV ISIN MXP495211262 MEX1C0 CUSIP NO 2392471#6 ACCOUNT 30-05-500-2763324	1,610 50	1,610 50	1,236 77	0 001	0 000	0 00
1.024 000	DEAN FOODS CO NEW NEW COM CUSIP NO 242370203 ACCOUNT 30-05-500-2763324	22,036 28	22,036 28	22,302 72	0 014	1 653	368 64

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 42

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
809 000	DIAGEO PLC SPONSORED ADR NEW UNITED KINGDOM CUSIP NO 25243Q205 ACCOUNT 30-05-500-2747996	91,381 58	91,381 58	84,087 46	0 053	2 998	2,521.07
290 000	DR PEPPER SNAPPLE INC CUSIP NO 26138E109 ACCOUNT 30-05-500-2383875	26,876 42	26,865 27	26,294 30	0 017	2 338	614 80
63 000	LVMH MOET HENNESSY EURO 30 ISIN FRO000121014 FRANCE CUSIP NO 4061412#7 ACCOUNT 30-05-500-2763324	10,770 96	10,770 96	12,053 89	0 008	0 000	0 00
152 000	HERSHEY CO CUSIP NO 427866108 ACCOUNT 30-05-500-2383875	15,566 75	15,566 75	15,721 36	0 010	2 390	375 74
112 000	HERSHEY CO CUSIP NO 427866108 ACCOUNT 30-05-500-2763324	10,289 23	10,289 23	11,584 16	0 007	2 390	276 86
467 000	HORMEL FOODS CORP CUSIP NO 440452100 ACCOUNT 30-05-500-2383875	16,939 95	16,939 95	16,256 27	0 010	1 953	317 56
395 000	LEROEY SEAFOOD GROUP ASA ISIN NO0003096208 NORWAY CUSIP NO 4691916#2 ACCOUNT 30-05-500-2763324	21,900 86	21,900 86	22,077 26	0 014	0 000	0 00
3,739 000	JAPAN TOB INC UNSPONSORED ADR JAPAN CUSIP NO 471105205 ACCOUNT 30-05-500-2747996	74,911 61	74,911 61	61,614 98	0 039	2 681	1,651 98

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 43

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
905 000	KERRY GROUP PLC SPONSORED ADR IRELAND CUSIP NO 492460100 ACCOUNT 30-05-500-2747996	74,254 10	74,254 10	64,814 29	0 041	0 626	405 79
3,382 000	KROGER CO CUSIP NO 501044101 ACCOUNT 30-05-500-3312279	120,385 81	120,385 81	116,712 82	0 073	1 391	1,623 36
108 000	LANCASTER COLONY CORP CUSIP NO 513847103 ACCOUNT 30-05-500-2426237	11,312 85	11,090 83	15,270 12	0 010	1 556	237 60
6,210 000	MONSTER BEVERAGE CORP CUSIP NO 61174X109 ACCOUNT 30-05-500-2383867	283,925 93	283,925 93	275,351 40	0 173	0 000	0 00
1,874 000	GUDANG GARAM TBK PT ISIN JD1000068604 INDONESIA CUSIP NO 6366999#9 ACCOUNT 30-05-500-2763324	10,320 68	10,319 75	8,888 36	0 006	0 000	0 00
5,468 000	NESTLE S A SPONSORED ADR SWITZERLAND CUSIP NO: 641069406 ACCOUNT 30-05-500-2383925	399,785 27	399,768 04	393,012 50	0 247	2 709	10,644 93
1,805 000	NESTLE S A SPONSORED ADR SWITZERLAND CUSIP NO 641069406 ACCOUNT 30-05-500-2747996	135,020 24	134,833 78	129,734 38	0 082	2 709	3,513 92
1,409 000	UNIVERSAL ROBINA CORP ISIN PHY9297P1004 PHILIPPINES CUSIP NO 6919519#6 ACCOUNT 30-05-500-2763324	5,274 55	4,768 63	4,634 07	0 003	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 44

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
214 000	PEPSICO INC CUSIP NO 713448108 ACCOUNT 30-05-500-2763324	21,707 82	21,707 82	22,390 82	0 014	2 877	644 14
1,398 000	PEPSICO INC CUSIP NO 713448108 ACCOUNT 30-05-500-3312279	143,273 47	142,801 71	146,272 74	0 092	2 877	4,207 98
1,338 000	PEPSICO INC CUSIP NO 713448108 ACCOUNT 30-05-500-3312287	140,724 11	140,724 11	139,994 94	0 088	2 877	4,027 38
8,472 000	PHILIP MORRIS INTL INC CUSIP NO 718172109 ACCOUNT 30-05-500-2383925	759,962 82	760,059 38	775,103 28	0 487	4 547	35,243 52
92 000	PHILIP MORRIS INTL INC CUSIP NO 718172109 ACCOUNT 30-05-500-2763324	8,199 51	8,199 51	8,417 08	0 005	4 547	382 72
2,598 000	PHILIP MORRIS INTL INC CUSIP NO 718172109 ACCOUNT 30-05-500-3312279	241,442 47	241,442 47	237,691 02	0 149	4 547	10,807 68
1,496 000	PHILIP MORRIS INTL INC CUSIP NO 718172109 ACCOUNT 30-05-500-3312287	144,341 56	144,341 56	136,869 04	0 086	4 547	6,223 36
170 000	PINNACLE FOODS INC DEL CUSIP NO 72348P104 ACCOUNT 30-05-500-2763324	8,582 28	8,582 28	9,086 50	0 006	2 133	193 80
261 000	PROCTER & GAMBLE CO CUSIP NO 742718109 ACCOUNT 30-05-500-2763324	21,632 99	21,632 99	21,944 88	0 014	3 185	698 96
447 000	PROCTER & GAMBLE CO CUSIP NO 742718109 ACCOUNT 30-05-500-3312287	36,708 09	36,708 09	37,583 76	0 024	3 185	1,197 07

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 45

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
302 000	SANDERSON FARMS INC CUSIP NO 800013104 ACCOUNT 30-05-500-2426237	22,450 85	22,450 85	28,460 48	0 018	1 019	289 92
2.532 000	SMUCKER J M CO NEW COM CUSIP NO 832696405 ACCOUNT 30-05-500-2383925	333,137 35	333,137 35	324,247 92	0 204	2.343	7,596 00
492 000	SNYDERS-LANCE INC CUSIP NO 833551104 ACCOUNT 30-05-500-2746998	17,136 57	17,136 57	18,863 28	0.012	1 669	314 88
3.904 000	SUNTORY BEVERAGE & FOOD LTD ADR JAPAN CUSIP NO 86803T104 ACCOUNT 30-05-500-2383883	92,828 86	92,828 86	81,253 95	0 051	1 082	879 15
3.009.000	SUNTORY BEVERAGE & FOOD LTD ADR JAPAN CUSIP NO 86803T104 ACCOUNT 30-05-500-2747996	64,670 38	64,670 38	62,626 32	0 039	1 082	677 61
279.000	SYSCO CORP CUSIP NO 871829107 ACCOUNT 30-05-500-2383875	13,272 07	13,272 07	15,448 23	0 010	2 384	368 28
1.644 000	SYSCO CORP CUSIP NO: 871829107 ACCOUNT 30-05-500-3312287	83,342 35	83,342 35	91,028 28	0 057	2 384	2,170 08
208 000	TYSON FOODS INC CL A CUSIP NO 902494103 ACCOUNT 30-05-500-2383875	10,976 00	9,107 07	12,829 44	0 008	1 459	187 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 46

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,342 000	TYSON FOODS INC CL A CUSIP NO: 902494103 ACCOUNT 30-05-500-3312287	78,571 56	78,463 87	82,774 56	0 052	1 459	1,207 80
52 000	ULTA SALON COSMETICS & FRAGRANCE INC COM CUSIP NO 90384S303 ACCOUNT 30-05-500-2383875	8,539.70	8,539 70	13,256 88	0 008	0 000	0 00
47 000	ULTA SALON COSMETICS & FRAGRANCE INC COM CUSIP NO 90384S303 ACCOUNT 30-05-500-2763324	9,691 13	9,691 13	11,982 18	0 008	0 000	0 00
128 000	WAL-MART STORES INC CUSIP NO 931142103 ACCOUNT 30-05-500-2763324	9,291 58	9,291 58	8,847 36	0 006	2 894	256 00
1,817 000	WAL-MART STORES INC CUSIP NO 931142103 ACCOUNT 30-05-500-3312287	122,675 55	122,675 55	125,591 04	0 079	2 894	3,634 00
173 000	WALGREENS BOOTS ALLIANCE INC CUSIP NO. 931427108 ACCOUNT 30-05-500-2763324	14,858 77	14,849 67	14,317 48	0 009	1 812	259 50
1,019 000	WALGREENS BOOTS ALLIANCE INC CUSIP NO. 931427108 ACCOUNT 30-05-500-3312279	84,267 35	83,341 88	84,332 44	0 053	1 812	1,528 50
TOTAL CONSUMER STAPLES		6,492,732 39	6,468,979 83	6,323,732 81	3 975	2 532	160,117 54

ENERGY

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 47

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
135 000	ROYAL DUTCH SHELL PLC B SHS GB00803MM408 UNITED KINGDOM CUSIP NO 803MM40#2 ACCOUNT 30-05-500-2763324	3,014 56	3,014 56	3,925 94	0 002	0 000	0 00
726 000	GASLOG LTD BERMUDA CUSIP NO G37585109 ACCOUNT 30-05-500-2746998	8,829 98	8,829 98	11,688 60	0 007	3 478	406 56
67 000	CORE LABORATORIES N V NETHERLANDS CUSIP NO N22717107 ACCOUNT 30-05-500-2763324	7,799 41	7,598 19	8,042 68	0 005	1 833	147 40
198 000	ANADARKO PETE CORP CUSIP NO 032511107 ACCOUNT 30-05-500-2746980	8,888 40	8,888 40	13,806 54	0 009	0 287	39 60
61 000	ANADARKO PETE CORP CUSIP NO 032511107 ACCOUNT 30-05-500-2763324	2,179 99	2,179 99	4,253 53	0 003	0 287	12 20
48 000	APACHE CORP CUSIP NO 037411105 ACCOUNT 30-05-500-2763324	3,156 96	3,156 96	3,046 56	0 002	1 576	48 00
985 000	ATWOOD OCEANICS INC CUSIP NO 050095108 ACCOUNT 30-05-500-2763324	8,794 32	8,794 04	12,933 05	0 008	0 000	0 00
457 000	BP P L C SPONSORED ADR UNITED KINGDOM CUSIP NO 055622104 ACCOUNT 30-05-500-2763324	15,109 51	15,109 51	17,082 66	0 011	6 367	1,087 66

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 48

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1.569 000	BAKER HUGHES INC CUSIP NO 057224107 ACCOUNT 30-05-500-3312287	79,679 31	79,679 31	101,937 93	0 064	1.047	1,066 92
633 000	CABOT OIL & GAS CORP CUSIP NO 127097103 ACCOUNT 30-05-500-2383875	15,047 08	14,893 32	14,786 88	0 009	0 342	50 64
3.389 000	CABOT OIL & GAS CORP CUSIP NO 127097103 ACCOUNT 30-05-500-3312287	74,037 55	74,037 55	79,167 04	0 050	0.342	271 12
1.667 000	CANADIAN NAT RES LTD CANADA CUSIP NO 136385101 ACCOUNT 30-05-500-3312279	45,250 39	41,337 16	53,143 96	0 033	2 334	1,240 48
65 000	CHEVRON CORP CUSIP NO 166764100 ACCOUNT 30-05-500-2763324	5,875 95	5,875 95	7,650 50	0 005	3 670	280 80
1.346 000	CHEVRON CORP CUSIP NO 166764100 ACCOUNT 30-05-500-3312279	131,327 82	131,327 82	158,424 20	0 100	3 670	5,814 72
1.099 000	CHEVRON CORP CUSIP NO 166764100 ACCOUNT 30-05-500-3312287	110,159 99	108,971 25	129,352 30	0 081	3 670	4,747 68
52 000	CIMAREX ENERGY CO CUSIP NO 171798101 ACCOUNT 30-05-500-2746980	5,277 82	4,198 67	7,066 80	0 004	0 235	16 64
817 000	CONCHO RES INC CUSIP NO 20605P101 ACCOUNT 30-05-500-2383867	115,242 38	115,242 38	108,334 20	0 068	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 49

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
112 000	CONCHO RES INC CUSIP NO 20605P101 ACCOUNT 30-05-500-2383875	12,310 48	11,297 81	14,851 20	0 009	0 000	0 00
2,233 000	CONOCOPHILLIPS CUSIP NO 20825C104 ACCOUNT 30-05-500-3312279	97,791 65	97,791 65	111,962 62	0 070	1 994	2,233 00
2,287 000	CONOCOPHILLIPS CUSIP NO 20825C104 ACCOUNT 30-05-500-3312287	101,057 10	101,057 10	114,670 18	0 072	1 994	2,287 00
354 000	DIAMONDBACK ENERGY INC CUSIP NO 25278X109 ACCOUNT 30-05-500-2746980	27,459 65	26,867 56	35,775 24	0 022	0 000	0 00
122 000	DIAMONDBACK ENERGY INC CUSIP NO 25278X109 ACCOUNT 30-05-500-2746998	10,121 72	9,244 75	12,329 32	0 008	0 000	0 00
3,751 000	EOG RES INC CUSIP NO 26875P101 ACCOUNT 30-05-500-2383925	319,778 39	319,778 39	379,226 10	0 238	0 663	2,513 17
387 000	EQT CORP CUSIP NO 26884L109 ACCOUNT 30-05-500-2746980	29,608 08	29,500 43	25,309 80	0 016	0 183	46 44
538 000	EQT CORP CUSIP NO 26884L109 ACCOUNT 30-05-500-3312279	37,131 94	37,131 94	35,185 20	0 022	0 183	64 56
178,000	EXXON MOBIL CORP CUSIP NO 30231G102 ACCOUNT 30-05-500-2763324	15,695 20	15,291 10	16,066 28	0 010	3 324	534 00
1,824 000	EXXON MOBIL CORP CUSIP NO 30231G102 ACCOUNT 30-05-500-3312279	158,396 59	156,891 29	164,634 24	0 103	3 324	5,472 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 50

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,339 000	EXXON MOBIL CORP CUSIP NO 30231G102 ACCOUNT 30-05-500-3312287	116,290 91	114,861 56	120,858 14	0 076	3 324	4,017 00
1,225 000	FAIRMOUNT SANTROL HLDGS INC CUSIP NO 30555Q108 ACCOUNT 30-05-500-2746998	13,057 83	13,057 83	14,442 75	0 009	0 000	0 00
497 000	GENERAC HLDGS INC CUSIP NO 368736104 ACCOUNT 30-05-500-2426237	23,064 05	23,026 60	20,247 78	0 013	0 000	0 00
393 000	GULFPORT ENERGY CORP NEW COM CUSIP NO 402635304 ACCOUNT 30-05-500-2746980	11,192 68	11,192 68	8,504 52	0 005	0 000	0 00
24,177 000	SAIPEM S P A ISIN IT0000068525 ITALY CUSIP NO 4768768#7 ACCOUNT 30-05-500-2763324	11,503 21	11,502 90	13,642 84	0 009	0 000	0 00
488 000	E ON SE NPV ISIN DE000ENAG999 GERMANY CUSIP NO 4942904e5 ACCOUNT 30-05-500-2763324	5,022 78	5,022 78	3,448 61	0 002	0 000	0 00
790 000	KINDER MORGAN INC DEL CUSIP NO 49456B101 ACCOUNT 30-05-500-2763324	14,242 83	14,242 83	16,360 90	0 010	2 414	395 00
206 000	MRC GLOBAL INC CUSIP NO 55345K103 ACCOUNT 30-05-500-3257946	2,743 19	2,738 71	4,173 56	0 003	0 000	0 00
1,770 000	MARATHON OIL CORP CUSIP NO: 565849106 ACCOUNT 30-05-500-2746980	25,378 24	25,378 24	30,638 70	0 019	1 155	354 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 51

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
478 000	MARATHON PETE CORP CUSIP NO 56585A102 ACCOUNT 30-05-500-2746980	20,702 77	19,002 27	24,067 30	0 015	2 860	688.32
587 000	REPSOL SA ISIN ES0173516115 SPAIN CUSIP NO 5669354@8 ACCOUNT 30-05-500-2763324	7,613 48	7,613.48	8,308 83	0 005	0 000	0 00
344 000	PTT PCL ISIN TH0646010015 THAILAND CUSIP NO 6420390#9 ACCOUNT 30-05-500-2763324	3,410.05	3,410 05	3,390 96	0 002	0 000	0 00
264 000	NEWFIELD EXPL CO CUSIP NO 651290108 ACCOUNT 30-05-500-2383875	11,468 89	11,444 83	10,692 00	0 007	0 000	0 00
655 000	NEWFIELD EXPL CO CUSIP NO 651290108 ACCOUNT 30-05-500-2746980	27,575 59	27,575 59	26,527 50	0 017	0 000	0 00
1,656 000	NOBLE ENERGY INC CUSIP NO 655044105 ACCOUNT 30-05-500-3312279	58,355 54	58,355 54	63,027 36	0 040	1 051	662 40
619 000	NOBLE ENERGY INC CUSIP NO 655044105 ACCOUNT 30-05-500-3312287	24,979 22	24,979 22	23,559 14	0 015	1 051	247 60
64,221 000	PT PERUSAHAAN GAS NEGARA ISIN ID1000111602 INDONESIA CUSIP NO 6719764#2 ACCOUNT 30-05-500-2763324	14,531 39	14,531 39	12,869 89	0 008	0 000	0 00
822 000	OASIS PETE INC NEW CUSIP NO 674215108 ACCOUNT 30-05-500-2746998	10,988 68	10,988 68	12,445 08	0 008	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 52

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4,089 000	OCCIDENTAL PETE CORP DEL CUSIP NO 674599105 ACCOUNT 30-05-500-2383925	324,300 22	324,677 59	291,259 47	0 183	4 268	12,430 56
196 000	PBF ENERGY INC CL A COM CUSIP NO 69318G106 ACCOUNT 30-05-500-3257946	4,887 60	4,725 42	5,464 48	0 003	4 304	235 20
166 000	PDC ENERGY INC CUSIP NO 69327R101 ACCOUNT 30-05-500-2746998	10,918 98	10,834 21	12,048 28	0 008	0 000	0 00
1,195 000	PARSLEY ENERGY INC CUSIP NO 701877102 ACCOUNT 30-05-500-2746980	26,807 95	26,807 95	42,111 80	0 026	0 000	0 00
38 000	PATTERSON-UTI ENERGY INC CUSIP NO 703481101 ACCOUNT 30-05-500-3257946	708 78	680 13	1,022 96	0 001	0 297	3 04
207 000	PEMBINA PIPELINE CORP CANADA CUSIP NO 706327103 ACCOUNT 30-05-500-2763324	5,996 50	5,996 50	6,483 24	0 004	4 617	299 33
555 000	QEP RES INC CUSIP NO 74733V100 ACCOUNT 30-05-500-2746980	10,064 34	10,064 34	10,217 55	0 006	0 000	0 00
639 000	QEP RES INC CUSIP NO 74733V100 ACCOUNT 30-05-500-2746998	11,560 66	11,362 03	11,763 99	0 007	0 000	0 00
688 000	RSP PERMIAN INC CUSIP NO 74978Q105 ACCOUNT 30-05-500-2426237	19,370 91	19,370 91	30,698 56	0 019	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 53

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
600 000	RSP PERMIAN INC CUSIP NO 74978Q105 ACCOUNT 30-05-500-2746980	17,996 28	17,750 57	26,772 00	0 017	0.000	0 00
301 000	RICE ENERGY INC CUSIP NO 762760106 ACCOUNT 30-05-500-2746980	7,538 78	7,538 78	6,426 35	0 004	0 000	0 00
2,684 000	ROYAL DUTCH SHELL PLC SPONSORED ADR CL A DUTCH LISTING CUSIP NO 780259206 ACCOUNT 30-05-500-2383883	142,011 48	141,521 70	145,955 92	0 092	5 877	8,578 06
1,794 000	ROYAL DUTCH SHELL PLC SPONSORED ADR CL A DUTCH LISTING CUSIP NO 780259206 ACCOUNT 30-05-500-2747996	98,345 03	94,020 82	97,557 72	0 061	5 877	5,733 62
369 000	ROYAL DUTCH SHELL PLC SPONSORED ADR CL A DUTCH LISTING CUSIP NO 780259206 ACCOUNT 30-05-500-2763324	20,801 45	19,970 30	20,066 22	0 013	5 877	1,179 32
1,679 000	SCHLUMBERGER LTD CURACAO CUSIP NO 806857108 ACCOUNT 30-05-500-2383883	133,037 55	133,037 55	140,952 05	0 089	2 382	3,358 00
4,769 000	SCHLUMBERGER LTD CURACAO CUSIP NO 806857108 ACCOUNT 30-05-500-2383925	373,579 07	373,579 07	400,357 55	0 252	2 382	9,538 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 54

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,137 000	SCHLUMBERGER LTD CURACAO CUSIP NO 806857108 ACCOUNT 30-05-500-3312279	86,382 23	86,382 23	95,451 15	0 060	2 382	2,274 00
5,361 000	SCHNEIDER ELEC SE ADR FRANCE CUSIP NO 80687P106 ACCOUNT 30-05-500-2747996	66,650 91	66,650 91	74,764 51	0 047	2 906	2,172 71
320 000	SOUTHWESTERN ENERGY CO CUSIP NO 845467109 ACCOUNT 30-05-500-2763324	3,692 77	3,692 77	3,462 40	0 002	0 000	0 00
4,033 000	STATOIL ASA SPONSORED ADR NORWAY CUSIP NO 85771P102 ACCOUNT 30-05-500-2747996	74,569 61	73,014 78	73,561 92	0 046	3 428	2,521 83
726 000	SUPERIOR ENERGY SVCS INC CUSIP NO 868157108 ACCOUNT 30-05-500-2383875	12,095 16	12,095 16	12,254 88	0 008	1 896	232 32
104 000	TESORO CORP CUSIP NO 881609101 ACCOUNT 30-05-500-2746980	8,827 42	8,827 42	9,094 80	0 006	2 516	228 80
17 000	TESORO CORP CUSIP NO 881609101 ACCOUNT 30-05-500-3257946	1,363 82	1,363 82	1,486 65	0 001	2 516	37 40
288 000	TESORO CORP CUSIP NO 881609101 ACCOUNT 30-05-500-3312287	23,738 68	23,458 64	25,185 60	0 016	2 516	633 60

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 55

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
429 000	TETRA TECHNOLOGIES, INC DEL CUSIP NO 88162F105 ACCOUNT 30-05-500-3257946	2,492 85	2,492.85	2,153 58	0 001	0 000	0 00
2,749 000	TOTAL S A SPONSORED ADR FRANCE CUSIP NO 89151E109 ACCOUNT 30-05-500-2383883	134,267 05	134,267 05	140,116 53	0 088	4 480	6,277 03
1,569 000	VALERO ENERGY CORP NEW CUSIP NO 91913Y100 ACCOUNT 30-05-500-3312287	88,983 18	88,983 18	107,194 08	0 067	3 513	3,765 60
392 000	WPX ENERGY INC CUSIP NO 98212B103 ACCOUNT 30-05-500-3257946	3,414 47	3,414 47	5,711 44	0 004	0 000	0 00
1,182 000	YANZHOU COAL MNG CO LTD SPONSORED ADR REPSTG H SHS CHINA CUSIP NO 984846105 ACCOUNT 30-05-500-2763324	8,927 17	8,927 17	7,895 88	0 005	0 183	14 48
TOTAL ENERGY		3,574,474 45	3,552,420 56	3,869,350 97	2 430	2 436	94,257 81
FINANCIALS							
1,312 000	CK HUTCHISON HLDGS LTD ISIN KYG217651051 CAYMAN ISLANDS CUSIP NO BW9P816#5 ACCOUNT 30-05-500-2763324	14,943 08	14,943 08	14,874 56	0 009	0 000	0 00
1,498 000	PING AN INSURANCE GROUP CO H ISIN CNE1000003X6 CHINA CUSIP NO B01FLR7#2 ACCOUNT 30-05-500-2763324	7,983 89	5,850 18	7,496 61	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 56

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,341 000	INVESTEK PLC ISIN GB00B17BBQ50 UNITED KINGDOM CUSIP NO B17BBQ5#8 ACCOUNT 30-05-500-2763324	16,083 76	16,083.76	15,490 16	0 010	0 000	0 00
432 000	MS&AD INSURANCE GROUP HLDGS INC ISIN JP3890310000 JAPAN CUSIP NO B204CS1#2 ACCOUNT 30-05-500-2763324	12,414 04	12,414 04	13,422 80	0 008	0 000	0 00
364 000	MACQUARIE GROUP LTD ISIN AU000000MQG1 AUSTRALIA CUSIP NO B28YTC2#0 ACCOUNT 30-05-500-2763324	21,860 95	21,860.95	22,962 42	0 014	0 000	0 00
1,939 000	AIA GROUP LTD ISIN HK0000069689 HONG KONG CUSIP NO B4TX8S1#4 ACCOUNT 30-05-500-2763324	12,069 32	12,069 32	10,941 51	0 007	0 000	0 00
190 000	SWISS RE LTD ISIN CH0126881561 SWITZERLAND CUSIP NO B545MG5#5 ACCOUNT 30-05-500-2763324	17,969 26	17,969 26	18,040 04	0 011	0 000	0 00
955 000	DAI-ICHI LIFE HOLDINGS INC ISIN JP3476480003 JAPAN CUSIP NO B601QS4#7 ACCOUNT 30-05-500-2763324	13,583 07	13,583 07	15,933 72	0 010	0 000	0 00
250 000	SOMPO HLDGS INC ISIN JP3165000005 JAPAN CUSIP NO B62G7K6*2 ACCOUNT 30-05-500-2763324	8,053 35	8,053 35	8,488 02	0 005	0 000	0 00
2,727 000	AON PLC ISIN GB00B5BTOK07 UNITED KINGDOM CUSIP NO: G0408V102 ACCOUNT 30-05-500-2383925	298,392 22	298,392 22	304,142 31	0 191	1 184	3,599 64

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 57

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
387 000	AON PLC ISIN GB00B5BTOK07 UNITED KINGDOM CUSIP NO. G0408V102 ACCOUNT 30-05-500-2746980	39,649 45	39,132 98	43,162 11	0 027	1 184	510 84
429 000	AON PLC ISIN GB00B5BTOK07 UNITED KINGDOM CUSIP NO. G0408V102 ACCOUNT 30-05-500-3312279	43,298 24	40,963 71	47,846 37	0 030	1 184	566 28
515 000	ARGO GROUP INTL HLDGS LTD BERMUDA CUSIP NO. G0464B107 ACCOUNT 30-05-500-2426237	21,118 41	20,979 81	33,938 50	0 021	1 335	453 20
399 000	ARGO GROUP INTL HLDGS LTD BERMUDA CUSIP NO. G0464B107 ACCOUNT 30-05-500-2746998	20,650 69	20,649 78	26,294 10	0 017	1 335	351 12
69 000	ASSURED GUARANTY LTD BERMUDA CUSIP NO. G0585R106 ACCOUNT 30-05-500-3257946	1,766 26	1,766 26	2,606 13	0 002	1 377	35 88
162 000	AXIS CAP HLDGS LTD BERMUDA CUSIP NO. G0692U109 ACCOUNT 30-05-500-2763324	7,697 33	7,674 14	10,573 74	0 007	2 329	246 24
549 000	CARDONICS PLC UNITED KINGDOM CUSIP NO. G1991C105 ACCOUNT 30-05-500-2426237	22,308 09	22,308 09	29,958 93	0 019	0 000	0 00
50 000	CARDONICS PLC UNITED KINGDOM CUSIP NO. G1991C105 ACCOUNT 30-05-500-3257946	1,990 50	1,990 50	2,728 50	0 002	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

PAGE 58

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
671 000	ESSENT GROUP LTD BERMUDA CUSIP NO G3198U102 ACCOUNT 30-05-500-2746998	14,243 29	14,014 14	21,720 27	0 014	0 000	0 00
440 000	IHS MARKIT LTD BERMUDA CUSIP NO G47567105 ACCOUNT 30-05-500-2383875	15,663 02	15,663 02	15,580.40	0 010	0 000	0 00
1,291 000	INVESCO LTD BERMUDA CUSIP NO G491BT108 ACCOUNT 30-05-500-3312279	37,440 43	37,208.83	39,168 94	0 025	3 691	1,445 92
9 000	WHITE MTNS INS GROUP LTD ISIN BMG9618E1075 BERMUDA CUSIP NO G9618E107 ACCOUNT 30-05-500-3257946	7,333 26	7,333 26	7,524 45	0 005	0 120	9 00
289 000	XL GROUP LTD BERMUDA CUSIP NO G98294104 ACCOUNT 30-05-500-2746980	10,031 02	9,693 48	10,768 14	0 007	2 147	231 20
3,640 000	CHUBB LTD SWITZERLAND CUSIP NO H1467J104 ACCOUNT 30-05-500-2383867	374,450 97	372,414 28	480,916 80	0 302	2 089	10,046 40
3,051 000	CHUBB LTD SWITZERLAND CUSIP NO H1467J104 ACCOUNT 30-05-500-2383925	354,863 42	354,863 42	403,098 12	0 253	2 089	8,420 76
1,241 000	AFAC INC CUSIP NO 001055102 ACCOUNT 30-05-500-3312287	82,058 25	82,058 25	86,373 60	0 054	2 471	2,134 52

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 59

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4,442 000	AIA GROUP LTD SPONSORED ADR HONG KONG CUSIP NO 001317205 ACCOUNT 30-05-500-2747996	102,275 68	101,599.10	100,264 82	0 063	1.515	1,518 95
19,726 000	AEGON N V NY REGISTRY SHS CUSIP NO 007924103 ACCOUNT 30-05-500-2383883	98,235 37	98,235 37	109,084 78	0 069	4 505	4,913 78
72 000	ALLEGHANY CORP DEL CUSIP NO 017175100 ACCOUNT 30-05-500-2746980	34,984 61	34,677 81	43,784 64	0 028	0 000	0 00
374 000	ALLSTATE CORP CUSIP NO 020002101 ACCOUNT 30-05-500-2746980	24,044 78	22,639 11	27,720 88	0 017	1 781	493 68
162 000	ALLSTATE CORP CUSIP NO 020002101 ACCOUNT 30-05-500-2763324	9,475 31	9,475 31	12,007 44	0 008	1 781	213 84
498,000	ALLY FINL INC CUSIP NO 02005N100 ACCOUNT 30-05-500-2383875	9,750 84	9,750 84	9,471 96	0 006	1 682	159 36
898 000	AMERICAN EQUITY INVT LIFE HLDG CUSIP NO 025676206 ACCOUNT 30-05-500-2426237	22,063.82	22,010 96	20,240 92	0 013	1 065	215 52
3,261 000	AMERICAN EXPRESS CO CUSIP NO 025816109 ACCOUNT 30-05-500-2383925	241,781 06	241,781 06	241,574 88	0 152	1 728	4,174 08
44 000	AMERICAN EXPRESS CO CUSIP NO 025816109 ACCOUNT 30-05-500-2763324	3,067 21	3,067 21	3,259 52	0 002	1 728	56 32

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 60

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
124 000	AMERICAN FINL GROUP INC OHIO CUSIP NO 025932104 ACCOUNT 30-05-500-2763324	7,531 45	7,482 17	10,926 88	0 007	1 419	155 00
119 000	AMERIPRISE FINL INC CUSIP NO 03076C106 ACCOUNT 30-05-500-2763324	12,043 21	12,043 21	13,201 86	0 008	2 704	357 00
540 000	APOLLO INVT CORP SH BEN INT COM CUSIP NO 03761U106 ACCOUNT 30-05-500-3257946	2,992 23	2,992 23	3,164 40	0 002	10 239	324 00
108 000	ARTISAN PARTNERS ASSET MGMT INC COM CL A CUSIP NO 04316A108 ACCOUNT 30-05-500-3257946	3,136 47	3,082 29	3,213 00	0 002	8 067	259 20
5,146 000	AVIVA PLC SPON ADR UNITED KINGDOM CUSIP NO 05382A104 ACCOUNT 30-05-500-2747996	59,057 68	59,057 68	60,774 26	0 038	4 659	2,831 47
5,809 000	AXA SA SPONSORED ADR FRANCE CUSIP NO 054536107 ACCOUNT 30-05-500-2383883	133,232 20	133,232 20	146,956 08	0 092	4 021	5,909 21
459 000	BB&T CORP CUSIP NO 054937107 ACCOUNT 30-05-500-2746980	17,539 64	17,367 45	21,582 18	0 014	2 552	550 80
14,142 000	BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR SPAIN CUSIP NO 05946K101 ACCOUNT 30-05-500-2383883	92,701 77	92,701 77	95,741 34	0 060	4 841	4,635 21

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 61

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
11,839 000	BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR SPAIN CUSIP NO 05946K101 ACCOUNT 30-05-500-2747996	85,889 48	85,361 81	80,150 03	0 050	4 841	3,880 37
206 000	ADRBANCO MACRO S A SPONSORED ADR ARGENTINA CUSIP NO 05961W105 ACCOUNT 30-05-500-2763324	14,892 61	14,892 61	13,256 10	0 008	1 528	202 53
224 000	BANCORP INC DELAWARE COM CUSIP NO 05969A105 ACCOUNT 30-05-500-3257946	1,473 36	1,473 36	1,760 64	0 001	0 000	0 00
4,030 000	BANK NEW YORK MELLON CORP CUSIP NO 064058100 ACCOUNT 30-05-500-3312279	168,985 04	168,881 56	190,941 40	0 120	1 604	3,062 80
5,472 000	BARCLAYS PLC ADR UNITED KINGDOM CUSIP NO: 06738E204 ACCOUNT 30-05-500-2747996	58,233 46	58,233 46	60,192 00	0 038	2 791	1,680 20
389 000	BERKLEY W R CORP CUSIP NO 084423102 ACCOUNT 30-05-500-2746980	20,598 56	20,598 56	25,872 39	0 016	0 782	202 28
101 000	BERKSHIRE HATHAWAY INC DEL NEW CL B COM CUSIP NO 084670702 ACCOUNT 30-05-500-2763324	13,225 40	13,225 40	16,460 98	0 010	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 62

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,019 000	BERKSHIRE HATHAWAY INC DEL NEW CL B COM CUSIP NO 084670702 ACCOUNT 30-05-500-3312279	282,171 76	281,762.46	329,056 62	0 207	0 000	0 00
444 000	BERKSHIRE HATHAWAY INC DEL NEW CL B COM CUSIP NO 084670702 ACCOUNT 30-05-500-3312287	62,250 97	62,250 97	72,363 12	0.045	0 000	0 00
40 000	BLACKROCK INC CL A CUSIP NO 09247X101 ACCOUNT 30-05-500-2763324	13,135 21	12,262 80	15,221 60	0 010	2 407	366 40
191 000	BLACKROCK INC CL A CUSIP NO 09247X101 ACCOUNT 30-05-500-3312279	65,103 47	64,997 55	72,683 14	0 046	2 407	1,749 56
192 000	BLACKROCK INC CL A CUSIP NO 09247X101 ACCOUNT 30-05-500-3312287	67,053 83	67,053 83	73,063 68	0 046	2 407	1,758 72
1,023 000	BOC HONG KONG HLDGS LTD SPONSORED ADR HONG KONG CUSIP NO 096813209 ACCOUNT 30-05-500-2747996	63,410 04	63,410 04	73,230 43	0 046	6 908	5,058 81
146 000	CME GROUP INC CUSIP NO 12572Q105 ACCOUNT 30-05-500-3312287	15,500 88	15,500 88	16,841 10	0 011	2 081	350 40
313 000	CNO FINL GROUP INC CUSIP NO 12621E103 ACCOUNT 30-05-500-3257946	5,697 40	5,693 26	5,993 95	0 004	1 671	100 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 63

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
794 000	CVB FINL CORP CUSIP NO 126600105 ACCOUNT 30-05-500-2426237	12,490 34	12,490.34	18,206 42	0 011	2 093	381.12
6,886 000	CITIGROUP INC NEW COM CUSIP NO 172967424 ACCOUNT 30-05-500-2383925	309,580 41	309,580.41	409,234 98	0 257	1 077	4,407 04
341 000	CITIGROUP INC NEW COM CUSIP NO 172967424 ACCOUNT 30-05-500-2763324	20,641 28	20,641 28	20,265 63	0 013	1 077	218 24
5,796 000	CITIGROUP INC NEW COM CUSIP NO 172967424 ACCOUNT 30-05-500-3312279	272,696 46	272,696 46	344,456 28	0 216	1 077	3,709 44
2,845 000	CITIGROUP INC NEW COM CUSIP NO 172967424 ACCOUNT 30-05-500-3312287	127,933 16	126,708 08	169,078 35	0 106	1 077	1,820 80
660 000	COLUMBIA BKG SYS INC CUSIP NO 197236102 ACCOUNT 30-05-500-2426237	18,258 77	18,258 77	29,488 80	0 019	1 791	528 00
200 000	BANK OF MONTREAL ISIN CA0636711016 CANADA CUSIP NO 2076009#6 ACCOUNT 30-05-500-2763324	10,739 52	10,739 52	14,402 15	0 009	0 000	0 00
106 000	BANK OF NOVA SCOTIA ISIN CA0641491075 CANADA CUSIP NO 2076281#5 ACCOUNT 30-05-500-2763324	6,753 32	6,465 85	5,909.22	0 004	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 64

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,945 000	DBS GROUP HLDCS LTD SPONSORED ADR SINGAPORE CUSIP NO 23304Y100 ACCOUNT 30-05-500-2383883	89,618 14	89,618 14	93,379 45	0 059	3 484	3,253 64
643 000	DNB NOR ASA SPONSORED ADR REPSTG NORWAY CUSIP NO 23328E106 ACCOUNT 30-05-500-2383883	88,029 52	88,029 52	95,915 67	0 060	3 129	3,001 52
314 000	DNB NOR ASA SPONSORED ADR REPSTG NORWAY CUSIP NO 23328E106 ACCOUNT 30-05-500-2747996	46,980 09	46,980 09	46,839 07	0 029	3 129	1,465 75
764 000	DISCOVER FINL SVCS CUSIP NO 254709108 ACCOUNT 30-05-500-2746980	42,420 71	42,066 17	55,076 76	0 035	1 665	916 80
1,044 000	DISCOVER FINL SVCS CUSIP NO 254709108 ACCOUNT 30-05-500-3312287	60,403 34	60,403 34	75,261 96	0 047	1 665	1,252 80
243 000	EAST WEST BANCORP INC CUSIP NO 27579R104 ACCOUNT 30-05-500-2383875	9,353 11	9,353 11	12,351 69	0 008	1 574	194 40
618 000	EAST WEST BANCORP INC CUSIP NO 27579R104 ACCOUNT 30-05-500-2746980	23,773 89	23,190 61	31,412 94	0 020	1 574	494 40
333 000	EVERCORE PARTNERS INC CL A COM CUSIP NO 29977A105 ACCOUNT 30-05-500-2746998	17,156 55	16,457 53	22,877 10	0 014	1 980	452 88

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 65

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
52 000	EVERCORE PARTNERS INC CL A COM CUSIP NO: 29977A105 ACCOUNT 30-05-500-2763324	3,114 44	3,114 44	3,572 40	0 002	1 980	70 72
1,085 000	FNB CORP PA CUSIP NO 302520101 ACCOUNT 30-05-500-2426237	14,094 26	14,049 82	17,392.55	0 011	2 994	520 80
477 000	FEDERATED INVS INC PA CL B CUSIP NO 314211103 ACCOUNT 30-05-500-2763324	15,013 19	15,012 44	13,489 56	0 008	3 536	477 00
321 000	FIDELITY NATL INFORMATION SVCS INC COM CUSIP NO 31620MT06 ACCOUNT 30-05-500-2383875	21,596 33	21,596 33	24,280 44	0 015	1 375	333 84
4,568 000	FIDELITY NATL INFORMATION SVCS INC COM CUSIP NO 31620MT06 ACCOUNT 30-05-500-2383925	316,301 12	304,912 72	345,523 52	0 217	1 375	4,750 72
563 000	FIDELITY NATL INFORMATION SVCS INC COM CUSIP NO 31620MT06 ACCOUNT 30-05-500-2746980	37,489 77	37,485 38	42,585 32	0 027	1 375	585 52
53 000	FIDELITY NATL INFORMATION SVCS INC COM CUSIP NO 31620MT06 ACCOUNT 30-05-500-2763324	4,020 45	4,020 45	4,008 92	0 003	1 375	55 12
1,004 000	FIDELITY NATL INFORMATION SVCS INC COM CUSIP NO 31620MT06 ACCOUNT 30-05-500-3312279	70,247 80	70,247 80	75,942 56	0 048	1 375	1,044 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 66

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1.855 000	FIFTH THIRD BANCORP CUSIP NO 316773100 ACCOUNT 30-05-500-2746980	36,387 83	34,931 73	50,029 35	0 031	2.076	1,038.80
3.486 000	FIFTH THIRD BANCORP CUSIP NO 316773100 ACCOUNT 30-05-500-3312287	61,025 13	60,755 14	94,017 42	0 059	2.076	1,952.16
408 000	FIFTH ST FIN CORP CUSIP NO 31678A103 ACCOUNT 30-05-500-3257946	2,088 17	2,088.17	2,190 96	0 001	13 408	293 76
299 000	FIRST HORIZON NATL CORP CUSIP NO 320517105 ACCOUNT 30-05-500-3257946	4,126 34	4,054 95	5,982 99	0 004	1 399	83 72
877 000	FIRST MIDWEST BANCORP DEL CUSIP NO 320867104 ACCOUNT 30-05-500-2426237	14,942 02	14,918 60	22,126 71	0 014	1 427	315 72
175 000	FIRST REP BK SAN FRANCISCO CA NEW COM CUSIP NO. 33616C100 ACCOUNT 30-05-500-2383875	13,057 81	13,057 81	16,124 50	0 010	0 695	112 00
197 000	FLEETCOR TECHNOLOGIES INC CUSIP NO 339041105 ACCOUNT 30-05-500-2383875	29,563 13	28,345 93	27,879.44	0.018	0.000	0 00
121 000	GATX CORP CUSIP NO 361448103 ACCOUNT 30-05-500-2426237	7,559 74	7,312 42	7,451 18	0 005	2 598	193 60
768 000	GALLACHER ARTHUR J & CO CUSIP NO. 363576109 ACCOUNT 30-05-500-3312287	39,828 40	39,828 40	39,905 28	0 025	2 925	1,167 36

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 67

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,694 000	GOLDMAN SACHS GROUP INC CUSIP NO 38141G104 ACCOUNT 30-05-500-2383925	467,659 99	467,164.71	645,078 30	0 405	1.086	7,004 40
27 000	GOLDMAN SACHS GROUP INC CUSIP NO 38141G104 ACCOUNT 30-05-500-2763324	4,188 13	4,188 13	6,465 15	0 004	1.086	70.20
1,581 000	GRUPO FINANCIERO BANORTE S A B DE C V ADR MEXICO CUSIP NO 40052P107 ACCOUNT 30-05-500-2747996	44,991 31	44,991 31	39,177 18	0 025	2 913	1,141 24
924 000	HDFC BK LTD ADR REPSTG 3 SHS INDIA CUSIP NO 40415F101 ACCOUNT 30-05-500-2747996	56,707 76	56,091 85	56,068 32	0 035	0 664	372 55
3,348 000	HSBC HLDGS PLC SPON ADR NEW UNITED KINGDOM CUSIP NO 404280406 ACCOUNT 30-05-500-2383883	112,661 31	112,661 31	134,522 64	0 085	6 346	8,537 40
373 000	HSBC HLDGS PLC SPON ADR NEW UNITED KINGDOM CUSIP NO 404280406 ACCOUNT 30-05-500-2763324	10,925 02	10,925 02	14,987 14	0 009	6 346	951 15
5,292 000	INTESA SANPAOLO SPA ISIN IT0000072618 ITALY CUSIP NO 407683605 ACCOUNT 30-05-500-2763324	18,082 30	18,082 30	13,541 28	0 009	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 68

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
353 000	HARTFORD FINL SVCS GROUP INC CUSIP NO 416515104 ACCOUNT 30-05-500-2763324	16,955 92	16,955 92	16,820 45	0 011	1 931	324 76
1,130 000	HOPE BANCORP INC CUSIP NO 43940T109 ACCOUNT 30-05-500-2426237	16,103 84	16,086.78	24,735 70	0 016	2 193	542 40
468 000	HOPE BANCORP INC CUSIP NO 43940T109 ACCOUNT 30-05-500-3257946	7,232 49	7,232 49	10,244 52	0 006	2 193	224 64
3,155 000	HUNTINGTON BANCSHARES INC CUSIP NO 446150104 ACCOUNT 30-05-500-2746980	32,297 01	31,905 17	41,709 10	0 026	2 421	1,009 60
170 000	INTERCONTINENTAL EXCHANGE INC CUSIP NO 45866F104 ACCOUNT 30-05-500-2763324	8,628 19	8,628 19	9,591 40	0 006	1 205	115 60
9,159 000	INTESA SANPAOLO SPONSORED ADR ITALY CUSIP NO 46115H107 ACCOUNT 30-05-500-2383883	140,592 36	140,592 36	140,618 13	0 088	4 377	6,154 85
3,910 000	INTESA SANPAOLO SPONSORED ADR ITALY CUSIP NO 46115H107 ACCOUNT 30-05-500-2747996	67,007 65	66,844 28	60,030 23	0 038	4 377	2,627 52
149 000	INVESTMENT TECHNOLOGY GRP NEW CUSIP NO 46145F105 ACCOUNT 30-05-500-3257946	2,373 64	2,373 64	2,941 26	0 002	1 418	41 72
1,153 000	INVESTORS BANCORP INC NEW CUSIP NO 46146L101 ACCOUNT 30-05-500-3257946	13,488 15	13,465 12	16,084 35	0 010	2 294	368 96

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 69

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
11.526 000	J P MORGAN CHASE & CO CUSIP NO 46625H100 ACCOUNT 30-05-500-2383925	708,821 32	700,058 80	994,578 54	0 625	2 225	22,129 92
454 000	J P MORGAN CHASE & CO CUSIP NO 46625H100 ACCOUNT 30-05-500-2763324	29,548 54	29,378.99	39,175 66	0 025	2 225	871 68
3.826 000	J P MORGAN CHASE & CO CUSIP NO 46625H100 ACCOUNT 30-05-500-3312279	248,295 32	247,591 15	330,145 54	0 207	2 225	7,345 92
2,687 000	J P MORGAN CHASE & CO CUSIP NO 46625H100 ACCOUNT 30-05-500-3312287	177,759 64	175,579 58	231,861 23	0 146	2 225	5,159 04
314 000	JANUS CAP GROUP INC CUSIP NO 47102X105 ACCOUNT 30-05-500-3257946	4,359 66	4,359 66	4,166 78	0 003	3 316	138 16
4,917 000	JARDINE STRATEGIC HLDGS LTD BERMUDA ADR CUSIP NO. 471122200 ACCOUNT 30-05-500-2747996	78,646 24	78,646 24	81,622 20	0 051	0.769	627 41
10,714 000	JULIUS BAER GROUP LTD ADR SWITZERLAND CUSIP NO 48137C108 ACCOUNT 30-05-500-2383883	94,852 26	94,852 26	95,365 31	0 060	2 312	2,204 37
1,815 000	KBC GROUP NV UNSPONSORED ADR BELGIUM CUSIP NO 48241F104 ACCOUNT 30-05-500-2747996	57,572 13	57,572 13	56,312 19	0 035	1 097	617 49

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 70

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,924 000	KASIKORNBANK PUB CO LTD UNSPONSORED ADR THAILAND CUSIP NO 485785109 ACCOUNT 30-05-500-2747996	56,609 93	56,609.93	57,974 15	0 036	1.829	1,060 63
261 000	KEYCORP NEW CUSIP NO 493267108 ACCOUNT 30-05-500-3257946	3,082 03	3,082 00	4,768 47	0 003	1 861	88.74
77 000	ALLIANZ SE ISIN DE0008404005 GERMANY CUSIP NO 523148509 ACCOUNT 30-05-500-2763324	13,600 31	13,600 31	12,750 87	0 008	0 000	0 00
19,012 000	LLOYDS BANKING GROUP PLC SPONSORED ADR UNITED KINGDOM CUSIP NO 539439109 ACCOUNT 30-05-500-2747996	85,148 67	85,146 90	58,937 20	0 037	4 234	2,495 67
510 000	LOEWS CORP CUSIP NO 540424108 ACCOUNT 30-05-500-2746980	20,941 01	20,937 51	23,883 30	0 015	0 534	127 50
4,467 000	BANCO SANTANDER SA ISIN ES0113900J37 SPAIN CUSIP NO 5705946#3 ACCOUNT 30-05-500-2763324	20,239 50	20,239 50	23,364 64	0 015	0 000	0 00
380 000	MARSH & MCLENNAN COS INC CUSIP NO 571748102 ACCOUNT 30-05-500-2746980	22,348 31	20,641 37	25,684 20	0 016	2 012	516 80
1,221 000	MARSH & MCLENNAN COS INC CUSIP NO 571748102 ACCOUNT 30-05-500-3312287	76,845 02	76,845 02	82,527 39	0 052	2 012	1,660 56

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 71

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
7,733 000	METLIFE INC CUSIP NO 59156R108 ACCOUNT 30-05-500-2383925	379,716 57	379,716.57	416,731 37	0 262	2.969	12,372 80
77 000	MOODYS CORP CUSIP NO 615369105 ACCOUNT 30-05-500-2746980	7,491 48	6,868.21	7,258 79	0 005	1 612	117 04
5,680 000	MORGAN STANLEY CUSIP NO 617446448 ACCOUNT 30-05-500-3312279	150,500 48	147,812 90	239,980 00	0 151	1 893	4,544 00
4,641 000	NASDAQ INC CUSIP NO 631103108 ACCOUNT 30-05-500-2383925	247,468 85	244,340 17	311,503 92	0 196	1 907	5,940 48
1,351 000	NAVIENT CORP CUSIP NO 63938C108 ACCOUNT 30-05-500-2746980	20,937 08	20,937 08	22,196 93	0 014	3.895	864 64
322 000	NAVIENT CORP CUSIP NO 63938C108 ACCOUNT 30-05-500-3312287	3,885 94	3,673 99	5,290 46	0 003	3 895	206 08
358 000	NEWTEK BUSINESS SERVICES CORP NEW COM CUSIP NO 652526203 ACCOUNT 30-05-500-2763324	4,653 99	4,650 97	5,692 20	0 004	12 138	690 94
7,364 000	PT BANK RAKYAT INDONESIA ISIN ID1000118201 INDONESIA CUSIP NO 6709099#9 ACCOUNT 30-05-500-2763324	6,571 43	6,571 43	6,381 50	0 004	0 000	0 00
10,413 000	BANK NEGARA INDONESIA PERSERO TBK COM ISIN ID1000096605 INDONESIA CUSIP NO 6727121#3 ACCOUNT 30-05-500-2763324	4,659 13	4,659 13	4,270 27	0 003	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 72

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
7,231 000	SHINSEI BK LTD ISIN JP3729000004 JAPAN CUSIP NO. 6730936#2 ACCOUNT 30-05-500-2763324	11,220 19	11,220 19	12,151 33	0 008	0 000	0 00
916 000	ORIX CORP SPONSORED ADR JAPAN CUSIP NO. 686330101 ACCOUNT 30-05-500-2747996	67,851 01	67,851 01	71,292 28	0 045	2 403	1,712 98
3,938 000	PNC FINL SVCS GROUP INC CUSIP NO. 693475105 ACCOUNT 30-05-500-2383925	345,672 19	345,672 19	460,588 48	0 289	1 881	8,663 60
117 000	PNC FINL SVCS GROUP INC CUSIP NO. 693475105 ACCOUNT 30-05-500-2763324	10,584 30	10,584 30	13,684 32	0 009	1 881	257 40
661 000	PRA GROUP INC CUSIP NO. 69354N106 ACCOUNT 30-05-500-2426237	21,796 53	21,796 53	25,845 10	0 016	0 000	0 00
409 000	PACWEST BANCORP DEL CUSIP NO. 695263103 ACCOUNT 30-05-500-2426237	18,651 96	18,631 51	22,265 96	0 014	3 674	818 00
431 000	PINNACLE FINL PARTNERS INC CUSIP NO. 72346Q104 ACCOUNT 30-05-500-2426237	17,348 19	17,318 00	29,868 30	0 019	0 808	241 36
186 000	BNP PARIBAS SA ISIN FR0000131104 FRANCE CUSIP NO. 7309681#1 ACCOUNT 30-05-500-2763324	10,714 65	9,726 04	11,878 91	0 007	0 000	0 00
390 000	PRICE T ROWE GROUP INC CUSIP NO. 74144T108 ACCOUNT 30-05-500-2383875	27,514 36	27,514 36	29,351 40	0 018	2 870	842 40

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 73

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
533 000	PRICE T ROWE GROUP INC CUSIP NO 74144T108 ACCOUNT 30-05-500-3312287	38,046 16	37,684.95	40,113 58	0 025	2 870	1,151 28
346 000	PRIMERICA INC CUSIP NO 74164M108 ACCOUNT 30-05-500-2763324	24,421 31	24,421 31	23,925 90	0 015	1 041	249 12
1,693 000	PRINCIPAL FINL GROUP INC CUSIP NO 74251V102 ACCOUNT 30-05-500-3312287	72,369 15	72,369 15	97,956 98	0 062	2 973	2,911 96
62 000	PRIVATEBANCORP INC CUSIP NO 742962103 ACCOUNT 30-05-500-3257946	2,377 85	2,327 19	3,359 78	0 002	0 074	2 48
1,011 000	PRUDENTIAL FINL INC CUSIP NO 744320102 ACCOUNT 30-05-500-3312287	75,281 60	74,244 79	105,204 66	0 066	2 691	2,830 80
1,038 000	RADIAN GROUP INC CUSIP NO 750236101 ACCOUNT 30-05-500-2763324	15,144 42	15,144 42	18,663 24	0 012	0.056	10 38
524 000	RAYMOND JAMES FINL INC CUSIP NO 754730109 ACCOUNT 30-05-500-2746980	29,089 25	28,385 82	36,297 48	0 023	1 270	461 12
4,290 000	REGIONS FINL CORP NEW COM CUSIP NO 7591EP100 ACCOUNT 30-05-500-3312287	62,813 09	62,813 09	61,604 40	0 039	1 811	1,115 40
305 000	REINSURANCE GROUP AMER INC CUSIP NO 759351604 ACCOUNT 30-05-500-2746980	28,459 62	27,816 83	38,378 15	0 024	1 303	500 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 74

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
382 000	RENASANT CORP CUSIP NO 75970E107 ACCOUNT 30-05-500-2426237	12,300 61	12,300 61	16,128 04	0 010	1 705	275 04
126 000	S&P GLOBAL INC CUSIP NO 78409V104 ACCOUNT 30-05-500-2383875	10,827 50	9,175 26	13,550 04	0 009	1 339	181 44
161 000	S&P GLOBAL INC CUSIP NO 78409V104 ACCOUNT 30-05-500-2763324	17,655 21	17,655 21	17,313 94	0 011	1 339	231 84
424 000	S&P GLOBAL INC CUSIP NO 78409V104 ACCOUNT 30-05-500-3312279	44,155 14	42,835 79	45,596 96	0 029	1 339	610 56
752 000	S&P GLOBAL INC CUSIP NO 78409V104 ACCOUNT 30-05-500-3312287	76,609 48	76,394 40	80,870 08	0 051	1 339	1,082 88
376 000	SEI INVESTMENTS CO CUSIP NO 784117103 ACCOUNT 30-05-500-2746980	16,378 32	14,020 34	18,559 36	0 012	1 135	210 56
883 000	SLM CORP CUSIP NO 78442P106 ACCOUNT 30-05-500-2383875	9,660 02	9,660 02	9,730 66	0 006	0 000	0 00
1,445 000	SLM CORP CUSIP NO 78442P106 ACCOUNT 30-05-500-2746980	11,460 12	11,460 12	15,923 90	0 010	0 000	0 00
149 000	SVB FINL GROUP CUSIP NO 78486Q101 ACCOUNT 30-05-500-2746998	16,498 43	16,420 40	25,577 34	0 016	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 75

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
275 000	SANTANDER CONSUMER USA HLDGS INC CUSIP NO 80283M101 ACCOUNT 30-05-500-2763324	3,920 87	3,920 87	3,712 50	0 002	0 000	0 00
8,379 000	SCHWAB CHARLES CORP NEW CUSIP NO 808513105 ACCOUNT 30-05-500-2383867	215,391 09	211,402 62	330,719 13	0 208	0 709	2,346 12
207 000	SCHWAB CHARLES CORP NEW CUSIP NO 808513105 ACCOUNT 30-05-500-2746980	5,999 99	5,611 81	8,170.29	0 005	0 709	57 96
439,000	SCHWAB CHARLES CORP NEW CUSIP NO 808513105 ACCOUNT 30-05-500-2763324	17,110 46	17,110 46	17,327 33	0 011	0 709	122 92
607 000	SELECTIVE INS GROUP INC CUSIP NO 816300107 ACCOUNT 30-05-500-2426237	15,398 31	14,952 51	26,131 35	0 016	1 487	388 48
334 000	SERVISFIRST BANCSHARES INC CUSIP NO 81768T108 ACCOUNT 30-05-500-2746998	8,489 58	8,344 11	12,504 96	0 008	0 427	53 44
133 000	SHINHAN FINL GROUP CO LTD SPONSORED ADR SOUTH KOREA CUSIP NO 824596100 ACCOUNT 30-05-500-2763324	4,143 59	4,143 59	5,006 12	0 003	2 108	105 53
157 000	SIGNATURE BK NEW YORK N Y CUSIP NO 82669G104 ACCOUNT 30-05-500-2383875	19,715 06	18,189 89	23,581 40	0 015	0 000	0 00
88 000	SIGNATURE BK NEW YORK N Y CUSIP NO 82669G104 ACCOUNT 30-05-500-2746998	12,104 15	11,966 01	13,217 60	0 008	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 76

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
10,143 000	SOCIETE GENERALE FRANCE SPONSORED ADR FRANCE CUSIP NO 83364L109 ACCOUNT 30-05-500-2383883	82,797 39	82,492 51	100,020 12	0 063	3 620	3,620 33
312 000	SOUTH STATE CORP CUSIP NO 840441109 ACCOUNT 30-05-500-2426237	19,548 34	19,534 47	27,268 80	0 017	1 465	399 36
251 000	STATE STR CORP CUSIP NO 857477103 ACCOUNT 30-05-500-2746980	17 226 07	16,970 55	19,507 72	0 012	1 956	381.52
398 000	STIFEL FINL CORP CUSIP NO 860630102 ACCOUNT 30-05-500-2746998	13,624 94	13,624 94	19,880 10	0 012	0 000	0 00
14,236 000	SUMITOMO MITSUI FINL GROUP INC SPONSORED ADR JAPAN CUSIP NO 86562M209 ACCOUNT 30-05-500-2747996	103,217 33	101,322 91	108,763 04	0 068	3 118	3,391 63
781 000	SUNTRUST BKS INC CUSIP NO 867914103 ACCOUNT 30-05-500-2746980	33,069 13	32,565.24	42,837 85	0 027	1 896	812 24
328 000	SUNTRUST BKS INC CUSIP NO 867914103 ACCOUNT 30-05-500-2763324	13,458 62	13,458 62	17,990 80	0 011	1 896	341 12
267 000	SYNCHRONY FINL CUSIP NO 87165B103 ACCOUNT 30-05-500-2746980	8,433 90	8,433 90	9,684 09	0 006	1 434	138 84
288 000	SYNCHRONY FINL CUSIP NO 87165B103 ACCOUNT 30-05-500-2763324	8,936 01	8,935 01	10,445 76	0 007	1 434	149 76

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 77

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,067 000	TD AMERITRADE HLDG CORP CUSIP NO 87236Y108 ACCOUNT 30-05-500-2746980	35,727 56	34,992 13	46,521 20	0 029	1 651	768 24
291 000	TORCHMARK CORP CUSIP NO 891027104 ACCOUNT 30-05-500-2746980	17,051 15	16,454 87	21,464 16	0 013	0 759	162 96
1,951 000	TORONTO DOMINION BK ONTARIO CANADA CUSIP NO 891160509 ACCOUNT 30-05-500-2747996	85,980 14	85,980 14	96,262 34	0 060	3 319	3,194 77
3,224 000	TRAVELERS COS INC CUSIP NO 89417E109 ACCOUNT 30-05-500-2383925	334,387 92	322,142 38	394,682 08	0 248	2 189	8,640 32
279 000	UMB FINL CORP CUSIP NO 902788108 ACCOUNT 30-05-500-2426237	16,337 02	16,279 56	21,516 48	0 014	1 323	284 58
11,077 000	US BANCORP DEL COM NEW CUSIP NO 902973304 ACCOUNT 30-05-500-2383925	473,811 00	473,811 00	569,025 49	0 358	2 180	12,406 24
421 000	US BANCORP DEL COM NEW CUSIP NO 902973304 ACCOUNT 30-05-500-2763324	17,486 25	17,137 17	21,626 77	0 014	2 180	471 52
964 000	UMPOUA HLDGS CORP CUSIP NO 904214103 ACCOUNT 30-05-500-2426237	17,048 52	17,000 90	18,103 92	0 011	3 408	616 96
839 000	UNITED CMNTY BK BLAIRSVILLE GA CUSIP NO 90984P303 ACCOUNT 30-05-500-2426237	15,572 33	15,557 59	24,851 18	0 016	1 080	268 48

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 78

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
416 000	UNITED BANKSHARES INC WEST VA CUSIP NO 909907107 ACCOUNT 30-05-500-2426237	14,239 74	14,205 53	19,240 00	0 012	2 854	549 12
1,064 000	UNUM GROUP CUSIP NO 91529Y106 ACCOUNT 30-05-500-2746980	37,071 14	36,863 70	46,741 52	0 029	1 821	851 20
242 000	VANTIV INC CL A COM CUSIP NO 92210H105 ACCOUNT 30-05-500-2383875	11,319 92	11,082 29	14,428 04	0 009	0 000	0 00
361 000	VANTIV INC CL A COM CUSIP NO 92210H105 ACCOUNT 30-05-500-2746998	19,770 37	19,628 31	21,522 82	0 014	0 000	0 00
1,007 000	VIRTU FINL INC CUSIP NO 928254101 ACCOUNT 30-05-500-2746998	17,921 42	17,921 42	16,061 65	0 010	6 019	966.72
129 000	VIRTUS INVT PARTNERS INC CUSIP NO 92828Q109 ACCOUNT 30-05-500-2746998	10,150 46	10,150 46	15,228 45	0 010	1 525	232 20
186 000	WADDELL & REED FINL INC CL A CUSIP NO 930059100 ACCOUNT 30-05-500-3257946	3,479 27	3,479 27	3,628 85	0 002	9 431	342 24
11,318 000	WELLS FARGO & CO NEW COM CUSIP NO 949746101 ACCOUNT 30-05-500-2383925	570,539 22	557,382 52	623,734 98	0 392	2 758	17,203 36

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 79

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,559 000	WELLS FARGO & CO NEW COM CUSIP NO 949746101 ACCOUNT 30-05-500-3312279	126,588 45	122,355 91	141,026 49	0 089	2 758	3,889 68
699.000	WELLS FARGO & CO NEW COM CUSIP NO 949746101 ACCOUNT 30-05-500-3312287	34,447 06	33,091 36	38,521 89	0 024	2 758	1,062 48
372 000	WOORI BANK SPONSORED ADR SOUTH KOREA CUSIP NO 98105T104 ACCOUNT 30-05-500-2763324	9,986 83	9,945.57	11,904 00	0 007	0 000	0.00
TOTAL FINANCIALS		12,247,586 08	12,142,585 56	14,584,347 95	9 167	2 031	296,170 46
HEALTH CARE							
1,741 000	ALLERGAN PLC IRELAND CUSIP NO G0177J108 ACCOUNT 30-05-500-2383867	488,398 40	488,397 90	365,627 41	0 230	1 333	4,874 80
83 000	ALLERGAN PLC IRELAND CUSIP NO G0177J108 ACCOUNT 30-05-500-2763324	22,207 05	22,138 16	17,430 83	0 011	1 333	232 40
82 000	ICON PLC ISIN IE0005711209 IRELAND CUSIP NO G4705A100 ACCOUNT 30-05-500-2746980	5,256 78	3,856 47	6,166 40	0 004	0 000	0 00
333 000	ICON PLC ISIN IE0005711209 IRELAND CUSIP NO. G4705A100 ACCOUNT 30-05-500-2746998	23,978 68	23,970 83	25,041 60	0 016	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 80

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
83 000	JAZZ PHARMACEUTICALS PLC IRELAND CUSIP NO. G50871105 ACCOUNT 30-05-500-2383875	12,267 87	11,217.04	9,049 49	0 006	0 000	0 00
97 000	JAZZ PHARMACEUTICALS PLC IRELAND CUSIP NO. G50871105 ACCOUNT 30-05-500-2763324	11,203 01	11,203 01	10,575 91	0 007	0 000	0 00
198 000	MALLINCKRODT PLC IRELAND CUSIP NO. G5785G107 ACCOUNT 30-05-500-2383875	11,849 54	11,826 28	9,864 36	0 006	0 000	0 00
6,094 000	MEDTRONIC PLC IRELAND CUSIP NO. G5960L103 ACCOUNT 30-05-500-2383925	473,595 65	470,772 45	434,075 62	0 273	2 415	10,481 68
185 000	MEDTRONIC PLC IRELAND CUSIP NO. G5960L103 ACCOUNT 30-05-500-2763324	14,640 66	14,511 67	13,177 55	0 008	2 415	318 20
929,000	MEDTRONIC PLC IRELAND CUSIP NO. G5960L103 ACCOUNT 30-05-500-3312279	75,910.48	71,762 49	66,172 67	0 042	2 415	1,597 88
762 000	NOVOCURA LTD JERSEY CUSIP NO. G6674U108 ACCOUNT 30-05-500-2746998	8,924 99	8,924 99	5,981 70	0 004	0 000	0 00
85 000	PERRIGO CO IRELAND CUSIP NO. G97822103 ACCOUNT 30-05-500-2746980	9,778 14	9,778 14	7,074 55	0 004	0 697	49 30

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 81

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
680 000	WRIGHT MED GROUP N V NETHERLANDS CUSIP NO: N96617118 ACCOUNT 30-05-500-2746998	13,043 44	13,043 44	15,626 40	0 010	0 000	0 00
626 000	AMN HEALTHCARE SVCS INC CUSIP NO: 001744101 ACCOUNT 30-05-500-2746998	22,308 42	21,778 30	24,069 70	0 015	0 000	0 00
7,106 000	ABBOTT LABS CUSIP NO: 002824100 ACCOUNT 30-05-500-2383925	295,826 96	291,901 05	272,941 46	0 172	2 760	7,532 36
1,514 000	ABBOTT LABS CUSIP NO: 002824100 ACCOUNT 30-05-500-3312279	61,270 65	56,688 40	58,152 74	0 037	2 760	1,604 84
5,545 000	ACADIA HEALTHCARE CO INC CUSIP NO: 00404A109 ACCOUNT 30-05-500-2383867	297,921 92	297,921 92	183,539 50	0 115	0 000	0 00
1,072 000	ACCURAY INC DELAWARE COM CUSIP NO: 004397105 ACCOUNT 30-05-500-2746998	6,238 65	6,035 83	4,931 20	0 003	0 000	0 00
101 000	AETNA INC NEW COM CUSIP NO: 00817Y108 ACCOUNT 30-05-500-2763324	10,173 26	9,425 23	12,525 01	0 008	0 806	101 00
740 000	AETNA INC NEW COM CUSIP NO: 00817Y108 ACCOUNT 30-05-500-3312287	86,715 46	85,890 96	91,767 40	0 058	0 806	740 00
283 000	ALDER BIOPHARMACEUTICALS INC CUSIP NO: 014339105 ACCOUNT 30-05-500-2746998	8,286 79	8,286 79	5,886 40	0 004	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 82

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,608 000	ALEXION PHARMACEUTICALS INC CUSIP NO 015351109 ACCOUNT 30-05-500-2383867	454,411 23	454,411 23	319,088 80	0 201	0 000	0 00
26 000	ALEXION PHARMACEUTICALS INC CUSIP NO 015351109 ACCOUNT 30-05-500-2763324	3,256 89	3,256 89	3,181 10	0 002	0 000	0 00
359 000	ALEXION PHARMACEUTICALS INC CUSIP NO 015351109 ACCOUNT 30-05-500-3312279	45,579 01	45,579 01	43,923 65	0 028	0 000	0 00
298 000	ALEXION PHARMACEUTICALS INC CUSIP NO 015351109 ACCOUNT 30-05-500-3312287	43,626 25	43,626 25	36,460 30	0 023	0 000	0 00
85 000	ALIGN TECHNOLOGY INC CUSIP NO 016255101 ACCOUNT 30-05-500-2383875	5,232 68	4,604 60	8,171 05	0 005	0 000	0 00
264 000	ALLSCRIPTS-MISYS HEALTHCARE SOLUTIONS INC COM CUSIP NO 01988P108 ACCOUNT 30-05-500-3257946	3,386 74	3,373 85	2,695 44	0 002	0 000	0 00
157 000	ALNYLAM PHARMACEUTICALS INC CUSIP NO 02043Q107 ACCOUNT 30-05-500-2746998	10,538 75	10,343 07	5,878 08	0 004	0 000	0 00
204 000	AMERISOURCEBERGEN CORP CUSIP NO 03073E105 ACCOUNT 30-05-500-2383875	18,007 39	17,180 42	15,950 76	0 010	1 867	297 84
162 000	AMGEN INC CUSIP NO 031162100 ACCOUNT 30-05-500-3312287	24,450 16	24,450 16	23,686 02	0 015	3 146	745 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 83

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
176 000	ANALOGIC CORP COM PAR \$0 05 CUSIP NO 032657207 ACCOUNT 30-05-500-2746998	14,187 41	14,170 05	14,599 20	0 009	0 482	70 40
726,000	ANTHEM INC CUSIP NO 036752103 ACCOUNT 30-05-500-3312279	96,061.66	93,658 50	104,377 02	0 066	1 808	1,887 60
6,472 000	ASTELLAS PHARMA INC SER A ADR JAPAN CUSIP NO 04623U102 ACCOUNT 30-05-500-2383883	102,860 99	102,860 99	90,090 24	0 057	1 566	1,410 56
724 000	ATRICURE INC CUSIP NO 04963C209 ACCOUNT 30-05-500-2746998	12,110 39	11,168 81	14,168 68	0 009	0 000	0 00
93 000	BARD C R INC CUSIP NO 067383109 ACCOUNT 30-05-500-2383875	16,931 02	16,836 41	20,893 38	0 013	0 463	96 72
1,865 000	BAXTER INTL INC CUSIP NO 071813109 ACCOUNT 30-05-500-3312287	89,253 58	89,253 58	82,694 10	0 052	1 173	969 80
137 000	BECTON DICKINSON & CO CUSIP NO 075887109 ACCOUNT 30-05-500-2746980	21,483 00	20,851 24	22,680 35	0 014	1 764	400 04
521 000	BECTON DICKINSON & CO CUSIP NO 075887109 ACCOUNT 30-05-500-3312287	89,871 25	89,836 43	86,251 55	0 054	1 764	1,521 32
2,623 000	BIOMARIN PHARMACEUTICAL INC CUSIP NO 09061G101 ACCOUNT 30-05-500-2383867	230,629 83	206,474 13	217,289 32	0 137	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 84

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
326 000	BIOMARIN PHARMACEUTICAL INC CUSIP NO 09061G101 ACCOUNT 30-05-500-2383875	30,545 66	26,786.86	27,005 84	0 017	0.000	0 00
14 000	BIOMARIN PHARMACEUTICAL INC CUSIP NO 09061G101 ACCOUNT 30-05-500-2383875	4,011 14	4,011 14	3,970 12	0 002	0.000	0.00
424 000	BIOMARIN PHARMACEUTICAL INC CUSIP NO 09061G101 ACCOUNT 30-05-500-2383875	112,580 53	109,984 46	120,237 92	0 076	0.000	0 00
178 000	BIOMARIN PHARMACEUTICAL INC CUSIP NO 09061G101 ACCOUNT 30-05-500-2383875	46,477 28	44,832 52	50,477 24	0 032	0.000	0 00
670 000	GLAXOSMITHKLINE PLC ISIN GB0009252882 UNITED KINGDOM CUSIP NO 0925288#8 ACCOUNT 30-05-500-2763324	13,413 00	13,413 00	12,927 42	0 008	0.000	0 00
1,477 000	BOSTON SCIENTIFIC CORP CUSIP NO 101137107 ACCOUNT 30-05-500-2746980	27,099 83	26,650 94	31,947 51	0 020	0.000	0 00
312 000	BRUKER CORP CUSIP NO 116794108 ACCOUNT 30-05-500-2746980	6,839 22	6,666 05	6,608 16	0 004	0.755	49 92
1,540 000	CIGNA CORP CUSIP NO 125509109 ACCOUNT 30-05-500-2383925	208,408.78	208,408 78	205,420 60	0 129	0.030	61 60
784 000	CIGNA CORP CUSIP NO 125509109 ACCOUNT 30-05-500-2383925	104,489 45	104,489 45	104,577 76	0 066	0.030	31 36

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 85

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
248 000	CARDINAL HEALTH INC CUSIP NO 14149Y108 ACCOUNT 30-05-500-2746980	19,833 75	18,859.65	17,848 56	0 011	2 495	445 31
1,033 000	CARDINAL HEALTH INC CUSIP NO 14149Y108 ACCOUNT 30-05-500-3312279	82,571 40	80,364 02	74,345 01	0 047	2.495	1,854 85
4,959 000	CELGENE CORP CUSIP NO 151020104 ACCOUNT 30-05-500-2383867	481,346 08	481,346 08	574,004 25	0 361	0.000	0 00
193 000	CELGENE CORP CUSIP NO 151020104 ACCOUNT 30-05-500-2763324	19,593 59	18,954 10	22,339 75	0 014	0 000	0 00
778 000	CELGENE CORP CUSIP NO 151020104 ACCOUNT 30-05-500-3312279	81,942 94	77,796 64	90,053 50	0 057	0 000	0 00
562 000	CELGENE CORP CUSIP NO 151020104 ACCOUNT 30-05-500-3312287	59,590 48	58,483 00	65,051 50	0 041	0 000	0 00
201 000	CENTENE CORP DELAWARE COM CUSIP NO 15135B101 ACCOUNT 30-05-500-2763324	11,677 40	11,677 40	11,358 51	0 007	0 000	0 00
2,689 000	CERUS CORP CUSIP NO 157085101 ACCOUNT 30-05-500-2746998	16,447 34	16,178 08	11,697 15	0 007	0 000	0 00
39 000	COMPUTER PROGRAMS & SYS INC CUSIP NO 205306103 ACCOUNT 30-05-500-3257946	1,568.65	1,568 65	920 40	0 001	4 068	37 44

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 86

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
69 000	COOPER COS INC COM NEW CUSIP NO 216648402 ACCOUNT 30-05-500-2383875	11,800 20	11,800 20	12,070 17	0 008	0 034	4 14
445 000	COOPER COS INC COM NEW CUSIP NO 216648402 ACCOUNT 30-05-500-3312279	69,565 77	67,316 98	77,843 85	0 049	0 034	26 70
3,757 000	DANAHER CORP DEL CUSIP NO 235851102 ACCOUNT 30-05-500-2383925	255,560 53	247,480 96	292,444 88	0 184	0 642	1,878 50
83 000	DANAHER CORP DEL CUSIP NO 235851102 ACCOUNT 30-05-500-2763324	6,391 83	6,391 83	6,460 72	0 004	0 642	41 50
305 000	DAVITA INC CUSIP NO 23918K108 ACCOUNT 30-05-500-2746980	21,551 34	21,538 38	19,581 00	0 012	0 000	0 00
166 000	DENTSPLY SIRONA INC CUSIP NO 24906P109 ACCOUNT 30-05-500-2383875	9,775 94	9,775 94	9,583 18	0 006	0 537	51 46
205 000	DENTSPLY SIRONA INC CUSIP NO 24906P109 ACCOUNT 30-05-500-2763324	12,149 39	12,149 39	11,834 65	0 007	0 537	63 55
240 000	DEXCOM INC COM CUSIP NO 252131107 ACCOUNT 30-05-500-2746998	14,821 84	13,232 00	14,328 00	0 009	0 000	0 00
263 000	EDWARDS LIFESCIENCES CORP CUSIP NO 28176E108 ACCOUNT 30-05-500-2383875	24,112 27	22,839 94	24,643 10	0 015	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 87

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
239 000	EMERGENT BIOSOLUTIONS INC CUSIP NO 290890105 ACCOUNT 30-05-500-2746998	7,593 02	7,593.02	7,848 76	0 005	0 000	0 00
783 000	ENSGN GROUP INC CUSIP NO 29358P101 ACCOUNT 30-05-500-2746998	16,653 20	16,653 20	17,390 43	0 011	0 765	133.11
147 000	ENVISION HEALTHCARE CORP CUSIP NO 29414D100 ACCOUNT 30-05-500-2383875	8,766 62	8,766 62	9,303 63	0 006	0 000	0.00
710 000	ESSILOR INTL ADR FRANCE CUSIP NO 297284200 ACCOUNT 30-05-500-2747996	42,392 72	41,655 53	40,195 94	0 025	0 852	342 49
1,053 000	EVOLENT HEALTH INC CUSIP NO 30050B101 ACCOUNT 30-05-500-2746998	16,643 01	14,750 30	15,584 40	0 010	0 000	0 00
634 000	EXPRESS SCRIPTS HLDG CO CUSIP NO 30219G108 ACCOUNT 30-05-500-3312287	49,306 51	46,993 85	43,612 86	0 027	0 000	0 00
597 000	FLEXION THERAPEUTICS INC CUSIP NO 33938J106 ACCOUNT 30-05-500-2746998	8,526 01	8,060 46	11,354.94	0 007	0.000	0.00
2,062 000	FRESENIUS MED CARE AG SPONSORED ADR GERMANY CUSIP NO 358029106 ACCOUNT 30-05-500-2383883	89,753 15	89,753 15	87,037 02	0 055	0 742	645 41

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 88

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,030 000	FRESENIUS MED CARE AG SPONSORED ADR GERMANY CUSIP NO 358029106 ACCOUNT 30-05-500-2747996	86,730 19	86,730 19	85,686 30	0 054	0 742	635 39
201 000	GNC HLDGS INC CUSIP NO 36191G107 ACCOUNT 30-05-500-3257946	5,408 52	5,408 52	2,219 04	0 001	7 246	160 80
113 000	GALAPAGOS NV SPONSORED ADR BELGIUM CUSIP NO 36315X101 ACCOUNT 30-05-500-2746998	6,682 13	6,682 13	7,253 47	0 005	0 000	0 00
361 000	GILEAD SCIENCES INC CUSIP NO 375558103 ACCOUNT 30-05-500-3312287	32,232 19	32,232 19	25,851 21	0 016	2 625	678 68
498 000	HAEMONETICS CORP CUSIP NO 405024100 ACCOUNT 30-05-500-2426237	19,905 91	19,882 26	20,019 60	0 013	0 000	0 00
121 000	HAEMONETICS CORP CUSIP NO 405024100 ACCOUNT 30-05-500-3257946	3,703 03	3,670 62	4,864 20	0 003	0 000	0 00
573 000	HEALTHQUITY INC CUSIP NO 4226A107 ACCOUNT 30-05-500-2746998	14,661 28	14,565 46	23,217 96	0 015	0 000	0 00
162 000	FRESENIUS SE & CO KGAA ISIN DE0005785604 GERMANY CUSIP NO 4352097@4 ACCOUNT 30-05-500-2763324	8,978 96	8,978 96	12,688 77	0 008	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 89

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
446 000	HOLOGIC INC CUSIP NO 436440101 ACCOUNT 30-05-500-2383875	17,291 90	17,291 90	17,893 52	0 011	0.000	0 00
2,037 000	HOLOGIC INC CUSIP NO 436440101 ACCOUNT 30-05-500-3312287	68,937 09	68,937 09	81,724 44	0 051	0 000	0 00
162 000	IDEXX LABS INC CUSIP NO 45168D104 ACCOUNT 30-05-500-2383875	14,653 67	13,930 81	18,997 74	0 012	0 000	0 00
927 000	ILLUMINA INC CUSIP NO 452327109 ACCOUNT 30-05-500-2383867	160,769 15	134,501 53	118,693 08	0 075	0 000	0 00
295 000	INCYTE CORP CUSIP NO 45337C102 ACCOUNT 30-05-500-2383875	25,791 08	20,593 35	29,579 65	0 019	0 000	0 00
303 000	INOGEN INC CUSIP NO 45780L104 ACCOUNT 30-05-500-2746998	14,797 79	14,797 17	20,352 51	0 013	0 000	0 00
227 000	INTREXON CORP CUSIP NO 46122T102 ACCOUNT 30-05-500-2746998	7,129 97	6,859.40	5,516 10	0 003	0 000	0 00
5,008 000	JOHNSON & JOHNSON CUSIP NO 478160104 ACCOUNT 30-05-500-2383925	508,763 16	504,807 66	576,971 68	0 363	2 778	16,025 60
88 000	JOHNSON & JOHNSON CUSIP NO 478160104 ACCOUNT 30-05-500-2763324	9,291 37	9,291 37	10,138 48	0 006	2 778	281 60
1,585 000	JOHNSON & JOHNSON CUSIP NO 478160104 ACCOUNT 30-05-500-3312279	178,626 92	174,827 79	182,607 85	0 115	2 778	5,072 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 90

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1.914 000	JOHNSON & JOHNSON CUSIP NO 478160104 ACCOUNT 30-05-500-3312287	213,106 90	213,106 90	220,511 94	0 139	2 778	6,124 80
749 000	K2M GROUP HOLDINGS INC CUSIP NO 48273J107 ACCOUNT 30-05-500-2746998	11,783 97	11,783 97	15,009 96	0 009	0 000	0 00
129 000	LABORATORY CORP AMER HLDGS NEW COM CUSIP NO 50540R409 ACCOUNT 30-05-500-2383875	16,551 42	16,551 42	16,561 02	0 010	0 000	0 00
186 000	LABORATORY CORP AMER HLDGS NEW COM CUSIP NO 50540R409 ACCOUNT 30-05-500-2746980	22,339 91	22,141 14	23,878 68	0 015	0 000	0 00
179 000	LIFEPOINT HEALTH INC CUSIP NO 53219L109 ACCOUNT 30-05-500-2746998	12,440 26	12,400 09	10,167 20	0 006	0 000	0 00
22 000	MASIMO CORP CUSIP NO 574795100 ACCOUNT 30-05-500-3257946	1,040 80	903 99	1,482 80	0 001	0 000	0 00
273 000	MATTHEWS INTL CORP CL A CUSIP NO 577128101 ACCOUNT 30-05-500-2426237	12,293 33	12,247 04	20,980 05	0 013	0 885	185 64
1,358 000	MCKESSON CORP CUSIP NO 58155Q103 ACCOUNT 30-05-500-2383925	258,732 63	258,732 63	190,731 10	0 120	0 797	1,520 96
535 000	MCKESSON CORP CUSIP NO 58155Q103 ACCOUNT 30-05-500-3312287	102,220 24	102,220 24	75,140 75	0 047	0 797	599 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 91

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
220 000	MEDIDATA SOLUTIONS INC CUSIP NO 58471A105 ACCOUNT 30-05-500-2746998	9,512 03	9,442.04	10,927 40	0 007	0 000	0 00
6,656 000	MERCK & CO INC NEW COM CUSIP NO 58933Y105 ACCOUNT 30-05-500-2383925	383,868 17	380,539 51	391,838 72	0 246	3 193	12,513 28
313 000	MERCK & CO INC NEW COM CUSIP NO 58933Y105 ACCOUNT 30-05-500-2763324	16,939 69	16,929 89	18,426 31	0 012	3 193	588 44
2,621 000	MERCK & CO INC NEW COM CUSIP NO 58933Y105 ACCOUNT 30-05-500-3312287	143,521 26	143,521 26	154,298 27	0 097	3 193	4,927 48
234 000	KONINKLIJKE PHILIPS NV ISIN NL0000009538 NETHERLANDS CUSIP NO 5986622#0 ACCOUNT 30-05-500-2763324	6,706 37	6,705 85	7,157 53	0 004	0 000	0 00
258 000	NEVRO CORP CUSIP NO 64157F103 ACCOUNT 30-05-500-2746998	18,756 41	18,640.56	18,746 28	0 012	0 000	0 00
197 000	OBALON THERAPEUTICS INC CUSIP NO: 67424L100 ACCOUNT 30-05-500-2746998	2,933 15	2,933 15	1,743 45	0 001	0 000	0 00
4,127 000	OTSUKA HLDGS CO LTD ADR JAPAN CUSIP NO 689164101 ACCOUNT 30-05-500-2383883	87,246 65	86,668 90	90,104 79	0 057	1 547	1,393 87

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 92

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4,076 000	OTSUKA HLDGS CO LTD ADR JAPAN CUSIP NO 689164101 ACCOUNT 30-05-500-2747996	77,807 93	77,807 93	88,991 31	0 056	1 547	1,376 65
269 000	PACIRA PHARMACEUTICALS INC CUSIP NO 695127100 ACCOUNT 30-05-500-2746998	15,167 82	15,167 82	8,688 70	0 005	0 000	0 00
10,581 000	PFIZER INC CUSIP NO 717081103 ACCOUNT 30-05-500-2383925	354,327 66	351,427 51	343,670 88	0 216	3 941	13,543 68
267 000	PFIZER INC CUSIP NO 717081103 ACCOUNT 30-05-500-2763324	8,842 50	8,650 72	8,672 16	0 005	3 941	341 76
5,550 000	PFIZER INC CUSIP NO 717081103 ACCOUNT 30-05-500-3312279	185,093 18	183,694 50	180,264 00	0 113	3 941	7,104 00
5,126 000	PFIZER INC CUSIP NO 717081103 ACCOUNT 30-05-500-3312287	172,660 33	172,660 33	166,492 48	0 105	3,941	6,561 28
45 000	PHARMERICA CORP CUSIP NO 71714F104 ACCOUNT 30-05-500-3257946	1,160 61	1,160 61	1,131 75	0 001	0 000	0 00
354 000	PORTOLA PHARMACEUTICALS INC CUSIP NO 737010108 ACCOUNT 30-05-500-2746998	9,184 40	9,184 40	7,943 76	0 005	0 000	0 00
174 000	RADIUS HEALTH INC CUSIP NO 750469207 ACCOUNT 30-05-500-2746998	6,616 10	6,606 79	6,617 22	0 004	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 93

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
22 000	REGENERON PHARMACEUTICALS CUSIP NO 75886F107 ACCOUNT 30-05-500-2763324	8,633 85	8,633 85	8,075 98	0 005	0 000	0 00
72 000	REGENERON PHARMACEUTICALS CUSIP NO 75886F107 ACCOUNT 30-05-500-3312287	29,327 15	29,327 15	26,430 48	0 017	0 000	0.00
4,726 000	ROCHE HLDG LTD SPONSORED ADR SWITZERLAND CUSIP NO 771195104 ACCOUNT 30-05-500-2383883	153,946 20	153,946.20	135,196 68	0 085	2 929	3,960 39
3,090 000	ROCHE HLDG LTD SPONSORED ADR SWITZERLAND CUSIP NO 771195104 ACCOUNT 30-05-500-2747996	105,905 80	103,626 62	88,395 63	0 056	2 929	2,589 42
364 000	SANOFI SPONSORED ADR FRANCE CUSIP NO 80105N105 ACCOUNT 30-05-500-2763324	15,432 01	15,351 07	14,720 16	0 009	2 779	409 14
135 000	SCHEIN HENRY INC CUSIP NO 806407102 ACCOUNT 30-05-500-2383875	20,345 32	19,875 23	20,480 85	0 013	0 000	0 00
2,639 000	SMITH & NEPHEW PLC SPDN ADR NEW UNITED KINGDOM CUSIP NO 83175M205 ACCOUNT 30-05-500-2383883	90,868 42	90,868 42	79,381 12	0 050	2 015	1,599 23
742 000	SPECTRANETICS CORP CUSIP NO. 84760C107 ACCOUNT 30-05-500-2746998	13,703 38	13,340 08	18,179 00	0 011	0.000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 94

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
83 000	STRYKER CORP CUSIP NO 863667101 ACCOUNT 30-05-500-2763324	9,561 94	9,561.94	9,944 23	0 006	1 419	141 10
836 000	SURGERY PARTNERS INC CUSIP NO 86881A100 ACCOUNT 30-05-500-2746998	12,768 13	12,768 13	13,250 60	0 008	0 000	0 00
243 000	SURGICAL CARE AFFILIATES INC CUSIP NO 86881L106 ACCOUNT 30-05-500-2426237	11,076 29	11,076.29	11,243 61	0 007	0 000	0 00
570 000	TELADOC INC CUSIP NO 87918A105 ACCOUNT 30-05-500-2746998	6,962 78	6,962 78	9,405 00	0 006	0 000	0 00
84 000	TESARO INC CUSIP NO 881569107 ACCOUNT 30-05-500-2746998	3,869 96	3,818.06	11,296 32	0 007	0 000	0 00
2,023 000	THERMO FISHER SCIENTIFIC CORP CUSIP NO 883556102 ACCOUNT 30-05-500-2383925	274,626 92	274,626 92	285,445 30	0 179	0 425	1,213 80
90 000	THERMO FISHER SCIENTIFIC CORP CUSIP NO 883556102 ACCOUNT 30-05-500-2763324	11,618 07	11,539 67	12,699 00	0 008	0 425	54 00
1,651 000	UCB S A ADR BELGIUM CUSIP NO 903480101 ACCOUNT 30-05-500-2747996	62,183 34	61,874 65	53,035 07	0 033	1 284	680 82
103 000	UNITEDHEALTH GROUP INC CUSIP NO 91324P102 ACCOUNT 30-05-500-2763324	11,322 54	9,027 49	16,484 12	0 010	1 562	257 50

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 95

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
219 000	UNITEDHEALTH GROUP INC CUSIP NO 91324P102 ACCOUNT 30-05-500-3312287	31,207 45	31,207 45	35,048 76	0 022	1 562	547 50
119 000	UNIVERSAL HLTH SVCS INC CL B CUSIP NO 913903100 ACCOUNT 30-05-500-2746980	14,538 94	14,538 94	12,659 22	0 008	0 376	47 60
167 000	VCA INC CUSIP NO 918194101 ACCOUNT 30-05-500-2383875	10,283 26	10,283 26	11,464 55	0 007	0 000	0 00
47 000	VCA INC CUSIP NO 918194101 ACCOUNT 30-05-500-2763324	2,556 42	2,556 42	3,226 55	0 002	0 000	0 00
821 000	VWR CORP CUSIP NO 91843L103 ACCOUNT 30-05-500-2426237	22,317 57	22,317 57	20,549 63	0 013	0 000	0 00
401 000	VERTEX PHARMACEUTICALS INC CUSIP NO 92532F100 ACCOUNT 30-05-500-3312279	38,507 79	37,693 58	29,541 67	0 019	0 000	0 00
507 000	VERTEX PHARMACEUTICALS INC CUSIP NO 92532F100 ACCOUNT 30-05-500-3312287	48,086 85	48,086 85	37,350 69	0 023	0 000	0 00
48 000	WATERS CORP CUSIP NO 941848103 ACCOUNT 30-05-500-2383875	7,142 51	6,764 09	6,450 72	0 004	0 000	0 00
203 000	ZIMMER BIOMET HLDGS INC CUSIP NO 98956P102 ACCOUNT 30-05-500-2383875	24,818 34	24,818 34	20,949 60	0 013	0 930	194 88

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 96

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
130 000	ZIMMER BIOMET HLDGS INC CUSIP NO 98956P102 ACCOUNT 30-05-500-2746980	14,818 62	13,889 73	13,416 00	0 008	0 930	124 80
977 000	ZIMMER BIOMET HLDGS INC CUSIP NO 98956P102 ACCOUNT 30-05-500-3312279	106,341 63	104,415 35	100,826 40	0 063	0 930	937.92
85 000	ZOETIS INC CL A COM CUSIP NO 98978V103 ACCOUNT 30-05-500-2763324	4,414 67	4,414.67	4,550 05	0 003	0 785	35 70
TOTAL HEALTH CARE		9,737,869 08	9,591,517 93	9,317,816 77	5 858	1 428	133,028 19
INDUSTRIALS							
1,454 000	CHORUS AVIATION INC ISIN CA17040T3001 CANADA CUSIP NO BD2C5N2#2 ACCOUNT 30-05-500-2763324	7,783 71	7,783 71	7,838 94	0 005	0 000	0 00
727 000	VALMET CORP ISIN FI4000074984 FINLAND CUSIP NO BHGXZT5#4 ACCOUNT 30-05-500-2763324	7,851 27	7,748 04	10,719 91	0 007	0 000	0 00
2,187 000	AIR CANADA VAR VTG SHS COM ISIN CA0089118776 CANADA CUSIP NO BSDHYK1#1 ACCOUNT 30-05-500-2763324	23,945 56	23,945 56	22,293 18	0 014	0 000	0 00
11,780 000	CHINA STATE CONSTR INTL HLDGS LTD COM ISIN KYG216771363 CAYMAN ISLANDS CUSIP NO B0BM5T8#9 ACCOUNT 30-05-500-2763324	17,547 59	17,547 59	17,624 76	0 011	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 97

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
828 000	ZUMTOBEL GROUP AG ISIN AT0000837307 AUSTRIA CUSIP NO: B13WZ26e4 ACCOUNT 30-05-500-2763324	12,448 17	12,238.12	14,837 93	0 009	0 000	0.00
340.000	JAPAN AIRLINES CO LTD ISIN JP3705200008 JAPAN CUSIP NO B8BRV46#9 ACCOUNT 30-05-500-2763324	9,356 34	9,208 77	9,954 99	0 006	0 000	0 00
1,440 000	COSAN LTD CL A SHARES COM BERMUDA CUSIP NO G25343107 ACCOUNT 30-05-500-2763324	8,739 28	8,738 49	10,814 40	0 007	1 198	129.60
296 000	DELPHI AUTOMOTIVE PLC JERSEY CUSIP NO G27823106 ACCOUNT 30-05-500-2383875	20,432 41	17,817 42	19,935 60	0 013	1 722	343.36
3,801 000	DELPHI AUTOMOTIVE PLC JERSEY CUSIP NO G27823106 ACCOUNT 30-05-500-2383925	265,108 07	257,701 10	255,997 35	0 161	1 722	4,409 16
3,406 000	EATON CORP PLC IRELAND CUSIP NO G29183103 ACCOUNT 30-05-500-2383925	218,655 33	213,175 44	228,508 54	0 144	3 398	7,765 68
220 000	EATON CORP PLC IRELAND CUSIP NO G29183103 ACCOUNT 30-05-500-2746980	15,041 49	15,041 49	14,759 80	0 009	3 398	501 60

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 98

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
733 000	EATON CORP PLC IRELAND CUSIP NO. G29183103 ACCOUNT 30-05-500-3312279	42,467 48	41,393.28	49,176 97	0 031	3 398	1,671 24
406 000	FABRINET CAYMAN ISLANDS CUSIP NO. G3323L100 ACCOUNT 30-05-500-2426237	7,364 55	6,723 30	16,361 80	0 010	0 000	0 00
134 000	INGERSOLL-RAND CO LTD IRELAND CUSIP NO. G47791101 ACCOUNT 30-05-500-2383875	8,185 07	6,629 27	10,055 36	0 006	2 132	214 40
430 000	INGERSOLL-RAND CO LTD IRELAND CUSIP NO. G47791101 ACCOUNT 30-05-500-2746980	28,171 87	28,010 81	32,267 20	0 020	2 132	688 00
162 000	INGERSOLL-RAND CO LTD IRELAND CUSIP NO. G47791101 ACCOUNT 30-05-500-2763324	9,954 75	9,954 75	12,156 48	0 008	2 132	259 20
1,062 000	INGERSOLL-RAND CO LTD IRELAND CUSIP NO. G47791101 ACCOUNT 30-05-500-3312287	77,336 14	77,336 14	79,692 48	0 050	2 132	1,699 20
9,384 000	JOHNSON CONTROLS INTL PLC IRELAND CUSIP NO. G51502105 ACCOUNT 30-05-500-2383925	426,410 57	426,410 43	386,526 96	0 243	2 428	9,384 00
1,251 000	JOHNSON CONTROLS INTL PLC IRELAND CUSIP NO. G51502105 ACCOUNT 30-05-500-3312279	56,663 87	56,663 87	51,528 69	0 032	2 428	1,251 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 99

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
356 000	NIELSEN HLDGS PLC UNITED KINGDOM CUSIP NO G6518L108 ACCOUNT 30-05-500-2383875	16,881 28	16,403.34	14,934 20	0 009	2 956	441 44
2,263 000	NIELSEN HLDGS PLC UNITED KINGDOM CUSIP NO G6518L108 ACCOUNT 30-05-500-3312279	115,927 21	112,784 02	94,932 85	0 060	2 956	2,806 12
2,284 000	AERCAP HOLDINGS NV ISIN NL0000687663 NETHERLANDS CUSIP NO N00985106 ACCOUNT 30-05-500-2383883	90,025 32	90,025.32	95,037 24	0 060	0 000	0 00
91 000	AERCAP HOLDINGS NV ISIN NL0000687663 NETHERLANDS CUSIP NO N00985106 ACCOUNT 30-05-500-2763324	3,969 23	3,969 23	3,786 51	0 002	0 000	0 00
13,235 000	ACS ACTIV DE CONSTRU Y SERV UNSPONSORED ADR SPAIN CUSIP NO 00089H106 ACCOUNT 30-05-500-2383883	82,926 73	82,926 73	83,817 26	0 053	0 000	0 00
173 000	ACTUANT CORP COM CL A NEW CUSIP NO: 00508X203 ACCOUNT 30-05-500-3257946	4,285 40	4,120 11	4,489 35	0 003	0 154	6 92
83 000	ACUITY BRANDS INC CUSIP NO 00508Y102 ACCOUNT 30-05-500-2383875	17,885 65	17,885 65	19,161 38	0 012	0 225	43 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 100

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,728 000	ADECO GROUP S A ADR SWITZERLAND CUSIP NO 006754204 ACCOUNT 30-05-500-2383883	64,021 25	64,021 25	89,448 39	0 056	1.405	1,256 60
8,913 000	AIRBUS GROUP UNSPONSORED ADR NETHERLANDS CUSIP NO 009279100 ACCOUNT 30-05-500-2383883	128,860 94	128,860 94	147,688 41	0 093	3 191	4,712 04
167 000	ALASKA AIR GROUP INC CUSIP NO 011659109 ACCOUNT 30-05-500-2383875	10,334 67	8,002 94	14,817 91	0 009	1.240	183 70
139 000	ALASKA AIR GROUP INC CUSIP NO 011659109 ACCOUNT 30-05-500-2763324	9,307 40	9,307 40	12,333 47	0 008	1 240	152 90
330 000	ALASKA AIR GROUP INC CUSIP NO 011659109 ACCOUNT 30-05-500-3312287	19,316 85	19,316 85	29,280 90	0 018	1 240	363 00
559 000	ALTRA INDL MOTION CORP CUSIP NO 02208R106 ACCOUNT 30-05-500-2426237	17,007 53	16,970 85	20,627 10	0 013	1 626	335 40
460 000	AMETEK INC NEW CUSIP NO 031100100 ACCOUNT 30-05-500-2383875	22,537 10	21,827 00	22,356 00	0 014	0.741	165 60
477 000	APOGEE ENTERPRISES INC CUSIP NO 037598109 ACCOUNT 30-05-500-2746998	23,027 39	22,638 20	25,548 12	0 016	0.934	238 50
43 000	APPLIED INDL TECHNOLOGIES INC CUSIP NO 03820C105 ACCOUNT 30-05-500-3257946	1,894 12	1,854 90	2,554 20	0 002	1.886	48 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 101

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
99 000	ARMSTRONG WORLD INDS INC NEW COM CUSIP NO. 04247X102 ACCOUNT 30-05-500-3257946	3,764.65	3,764.65	4,138.20	0.003	0.000	0.00
7,548 000	ASSA ABLOY AB UNSPONSORED ADR SWEDEN CUSIP NO. 045387107 ACCOUNT 30-05-500-2747996	76,174.01	76,174.01	70,249.24	0.044	1.273	894.43
90 000	AVERY DENNISON CORP CUSIP NO. 053611109 ACCOUNT 30-05-500-2746980	5,609.78	4,464.41	6,319.80	0.004	2.336	147.60
510 000	BARNES GROUP INC CUSIP NO. 067806109 ACCOUNT 30-05-500-2426237	19,170.18	19,122.38	24,184.20	0.015	1.097	265.20
135 000	BE AEROSPACE INC CUSIP NO. 073302101 ACCOUNT 30-05-500-3257946	6,390.89	6,281.15	8,125.65	0.005	1.396	113.40
101 000	BOEING CO CUSIP NO. 097023105 ACCOUNT 30-05-500-2763324	13,050.97	13,009.79	15,723.68	0.010	3.649	573.68
829 000	BOEING CO CUSIP NO. 097023105 ACCOUNT 30-05-500-3312287	110,840.77	110,840.77	129,058.72	0.081	3.649	4,708.72
816 000	BOISE CASCADE CO DEL CUSIP NO. 09739D100 ACCOUNT 30-05-500-2746998	22,148.14	20,503.34	18,360.00	0.012	0.000	0.00
79 000	BRINKS CO CUSIP NO. 109696104 ACCOUNT 30-05-500-3257946	2,320.27	2,320.27	3,258.75	0.002	0.970	31.60

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 102

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
76 000	CEB INC CUSIP NO 125134106 ACCOUNT 30-05-500-3257946	4,234 65	4,234 65	4,605 60	0 003	2 723	125 40
295 000	CSX CORP CUSIP NO 126408103 ACCOUNT 30-05-500-2763324	8,267 05	8,267 05	10,599 35	0 007	2 004	212 40
436 000	CANADIAN PAC RY LTD CANADA CUSIP NO 13645T100 ACCOUNT 30-05-500-2747996	57,354 34	57,354 34	62,247 72	0 039	1 067	663 92
49 000	CANADIAN PAC RY LTD CANADA CUSIP NO 13645T100 ACCOUNT 30-05-500-2763324	7,539 09	7,539 09	6,995 73	0 004	1 067	74 62
196 000	CATERPILLAR INC CUSIP NO 149123101 ACCOUNT 30-05-500-2763324	16,558 22	16,558 22	18,177 04	0 011	3 321	603 68
295 000	CHICAGO BRDG & IRON CO N V NETHERLANDS CUSIP NO 167250109 ACCOUNT 30-05-500-2746998	11,096 96	11,076 29	9,366 25	0 006	0 882	82 60
383 000	CLARCOR INC CUSIP NO 179895107 ACCOUNT 30-05-500-2426237	24,350 99	24,276 21	31,586 01	0 020	1 213	383 00
126 000	CLEAN HBRS INC CUSIP NO 184496107 ACCOUNT 30-05-500-3257946	6,223 48	6,216 33	7,011 90	0 004	0 000	0 00
544 000	COPART INC CUSIP NO 217204106 ACCOUNT 30-05-500-2746998	24,815 34	24,809 03	30,143 04	0 019	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 103

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
69 000	COPART INC CUSIP NO 217204106 ACCOUNT 30-05-500-3257946	3,079 62	2,960.61	3,823 29	0 002	0 000	0.00
77 000	COSTAR GROUP INC CUSIP NO 22160N109 ACCOUNT 30-05-500-2383875	15,165 86	13,126 66	14,513 73	0 009	0 000	0 00
293 000	CUMMINS INC CUSIP NO 231021106 ACCOUNT 30-05-500-3312287	40,468 90	40,468 90	40,044 31	0 025	3 000	1,201 30
176 000	CURTISS WRIGHT CORP CUSIP NO 231561101 ACCOUNT 30-05-500-2746980	12,728 54	12,728 54	17,311 36	0 011	0 529	91 52
1,813 000	DELTA AIR LINES INC DEL NEW COM CUSIP NO 247361702 ACCOUNT 30-05-500-3312287	77,702 03	77,702 03	89,181 47	0 056	1 647	1,468 53
2,980,000	DEUTSCHE POST AG SPONSORED ADR GERMANY CUSIP NO 25157Y202 ACCOUNT 30-05-500-2383883	88,664 86	88,664 86	98,176 10	0 062	2 823	2,771 40
399 000	DUN & BRADSTREET CORP DEL NEW CUSIP NO 26483E100 ACCOUNT 30-05-500-3312279	47,464 91	46,254 00	48,406 68	0 030	1 591	770 07
147 000	DUN & BRADSTREET CORP DEL NEW CUSIP NO 26483E100 ACCOUNT 30-05-500-3312287	18,027 41	18,027 41	17,834 04	0 011	1 591	283 71
1,688 000	EMERSON ELEC CO CUSIP NO 291011104 ACCOUNT 30-05-500-3312287	91,843 17	91,843 17	94,106 00	0.059	3 444	3,240 96

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 104

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
276 000	ENPRO INDS INC CUSIP NO 29355X107 ACCOUNT 30-05-500-2426237	18,532 43	18,502 63	18,591 36	0 012	1 247	231 84
313 000	ENPRO INDS INC CUSIP NO 29355X107 ACCOUNT 30-05-500-2746998	17,280 14	17,280 14	21,083 68	0 013	1 247	262 92
187 000	EQUIFAX INC CUSIP NO 294429105 ACCOUNT 30-05-500-2383875	22,773 79	22,543 67	22,109 01	0 014	1 116	246 84
684 000	EQUIFAX INC CUSIP NO 294429105 ACCOUNT 30-05-500-2383925	81,826 18	81,826 18	80,869 32	0 051	1 116	902 88
108 000	EQUIFAX INC CUSIP NO 294429105 ACCOUNT 30-05-500-2763324	10,379 02	9,947 93	12,768 84	0 008	1 116	142 56
652 000	ESCO TECHNOLOGIES INC CUSIP NO 296315104 ACCOUNT 30-05-500-2426237	23,827 89	23,822 89	36,935 80	0 023	0 565	208 64
3,524 000	FASTENAL CO CUSIP NO 311900104 ACCOUNT 30-05-500-2383867	168,568 79	168,568 79	165,557 52	0 104	2 554	4,228 80
1,056 000	FEDEX CORP CUSIP NO 31428X106 ACCOUNT 30-05-500-3312279	167,390 53	167,390 53	196,627 20	0 124	0 859	1,689 60
232 000	FLUOR CORP COM NEW CUSIP NO 343412102 ACCOUNT 30-05-500-2746980	13,071 33	12,091 48	12,184 64	0 008	1 599	194 88

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 105

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
795 000	FORTERRA INC CUSIP NO 34960W106 ACCOUNT 30-05-500-2746998	13,186 81	13,186 81	17,219 70	0 011	0 000	0 00
368 000	FRANKLIN ELEC INC CUSIP NO 353514102 ACCOUNT 30-05-500-2426237	13,595 96	13,595 96	14,315 20	0 009	1 028	147 20
1,664 000	GEA GROUP AG SPONSORED ADR GERMANY CUSIP NO 361592108 ACCOUNT 30-05-500-2747996	77,098 31	77,098 31	67,097 47	0 042	2 191	1,470 11
103 000	GENERAL DYNAMICS CORP CUSIP NO 369550108 ACCOUNT 30-05-500-2763324	16,059 78	16,059 78	17,783 98	0 011	1 761	313 12
688 000	GENERAL ELEC CO CUSIP NO 369604103 ACCOUNT 30-05-500-2763324	20,739 30	20,736 98	21,740 80	0 014	3 038	660 48
5,845 000	GENERAL ELEC CO CUSIP NO 369604103 ACCOUNT 30-05-500-3312279	183,343 79	183,118 21	184,702 00	0 116	3 038	5,611 20
2,257 000	GENERAL ELEC CO CUSIP NO 369604103 ACCOUNT 30-05-500-3312287	69,362 29	69,362 29	71,321 20	0 045	3 038	2,166 72
236 000	GENESEE & WYO INC CL A COM CUSIP NO 371559105 ACCOUNT 30-05-500-2746998	17,034 98	14,312 98	16,380 76	0 010	0 000	0 00
387 000	GRANITE CONSTR INC CUSIP NO 387328107 ACCOUNT 30-05-500-2746998	17,731 15	17,731 15	21,285 00	0 013	0 945	201 24

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 106

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
353 000	HD SUPPLY HLDGS INC CUSIP NO 40416MT05 ACCOUNT 30-05-500-2746980	11,101 57	11,101 57	15,006 03	0 009	0 000	0 00
828 000	HARSCO CORP CUSIP NO 415864107 ACCOUNT 30-05-500-2426237	16,557 72	16,469 36	11,260 80	0 007	0 000	0 00
115 000	HARSCO CORP CUSIP NO 415864107 ACCOUNT 30-05-500-3257946	898 12	854 10	1,564 00	0 001	0 000	0 00
2,828 000	HONEYWELL INTL INC CUSIP NO 438516106 ACCOUNT 30-05-500-2383925	293,941 92	289,366 99	327,623 80	0 206	2 296	7,522 48
130 000	HONEYWELL INTL INC CUSIP NO 438516106 ACCOUNT 30-05-500-2763324	12,435 75	12,022 02	15,060 50	0 009	2 296	345 80
1,735 000	HONEYWELL INTL INC CUSIP NO 438516106 ACCOUNT 30-05-500-3312279	194,158 04	194,158 04	200,999 75	0 126	2 296	4,615 10
314 000	HUB GROUP INC CL A CUSIP NO 443320106 ACCOUNT 30-05-500-2746998	12,439 05	12,361 36	13,737 50	0 009	0 000	0 00
111 000	HUBBELL INC CUSIP NO 443510607 ACCOUNT 30-05-500-2746980	12,038 29	12,036 65	12,953 70	0 008	2 399	310 80
152 000	HUNT J B TRANS SVCS INC CUSIP NO 445658107 ACCOUNT 30-05-500-2383875	12,474 93	12,328 54	14,754 64	0 009	0 907	133 76

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
89 000	HUNTINGTON INCALLS INDS INC CUSIP NO. 446413106 ACCOUNT 30-05-500-2746980	11,136 96	9,170 25	16,392 91	0 010	1 303	213 60
278 000	IAC / INTERACTIVECORP PAR \$ 001 COM CUSIP NO. 44919P508 ACCOUNT 30-05-500-2746980	16,609 16	15,585 58	18,011 62	0 011	0 000	0 00
771 000	ITT INC CUSIP NO. 45073V108 ACCOUNT 30-05-500-2426237	27,166 87	27,166 87	29,737 47	0 019	1 286	382 42
154 000	IDEX CORP CUSIP NO. 45167R104 ACCOUNT 30-05-500-2383875	13,597 84	13,597 84	13,869 24	0 009	1 510	209 44
2,223 000	ILLINOIS TOOL WKS INC CUSIP NO. 452308109 ACCOUNT 30-05-500-2383925	215,426 25	207,799 69	272,228 58	0 171	2 123	5,779 80
137 000	ILLINOIS TOOL WKS INC CUSIP NO. 452308109 ACCOUNT 30-05-500-3312287	13,933 67	12,809 91	16,777 02	0 011	2 123	356 20
286 000	KAR AUCTION SVCS INC CUSIP NO. 48238T109 ACCOUNT 30-05-500-2383875	11,250 80	11,250 80	12,189 32	0 008	3 003	366 08
398 000	KAR AUCTION SVCS INC CUSIP NO. 48238T109 ACCOUNT 30-05-500-2746998	15,877 27	15,877 27	16,962 76	0 011	3 003	509 44
216 000	KLX INC CUSIP NO. 482539103 ACCOUNT 30-05-500-3257946	7,340 22	7,115 17	9,743 76	0 006	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 108

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
107 000	KENAMETAL INC CUSIP NO 489170100 ACCOUNT 30-05-500-3257946	2,604 25	2,485 81	3,344 82	0 002	2 559	85 60
795 000	KNOLL INC NEW COM CUSIP NO 498904200 ACCOUNT 30-05-500-2426237	15,269 39	15,238 06	22,204 35	0 014	2 148	477.00
3,894 000	KOMATSU LTD SPON ADR NEW JAPAN CUSIP NO 500458401 ACCOUNT 30-05-500-2383883	89,443 77	89,443 77	88,389 91	0 056	1 828	1,615 64
368 000	KORN FERRY INTL COM NEW CUSIP NO 500643200 ACCOUNT 30-05-500-2426237	11,403 11	11,403 11	10,830 24	0 007	1 359	147 20
1,243 000	KUBOTA LTD SPONSORED ADR JAPAN CUSIP NO 501173207 ACCOUNT 30-05-500-2747996	92,671 28	92,659 06	88,908 06	0 056	1 470	1,307 14
23 000	LOCKHEED MARTIN CORP CUSIP NO 539830109 ACCOUNT 30-05-500-2763324	4,765 53	4,765 53	5,748 62	0 004	2 913	167 44
423 000	LOCKHEED MARTIN CORP CUSIP NO 539830109 ACCOUNT 30-05-500-3312287	97,722 25	97,722 25	105,724 62	0 066	2 913	3,079 44
557 000	LYON WILLIAM HOMES CL A NEW COM CUSIP NO 552074700 ACCOUNT 30-05-500-2746998	8,825 15	8,825.15	10,599.71	0.007	0.000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 109

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
355 000	MANPOWERGROUP INC CUSIP NO 56418H100 ACCOUNT 30-05-500-2746980	27,994 84	27,450 31	31,548 85	0 020	1 935	610 60
175 000	SIEMENS AG NPV(REGD) ISIN DE0007236101 GERMANY CUSIP NO 5727973#3 ACCOUNT 30-05-500-2763324	22,172 91	22,078 87	21,559 09	0 014	0 000	0 00
846 000	MASCO CORP CUSIP NO 574599106 ACCOUNT 30-05-500-2746980	22,505 85	19,522 11	26,750 52	0 017	1 265	338 40
176 000	MASCO CORP CUSIP NO 574599106 ACCOUNT 30-05-500-2763324	6,222 48	6,222 48	5,565 12	0 003	1 265	70 40
87 000	MIDDLEBY CORP CUSIP NO 596278101 ACCOUNT 30-05-500-2383875	8,509 53	7,213 95	11,206 47	0 007	0 000	0 00
206 000	VESTAS WIND SYSTEM DKK1 ISIN DK0010268606 DENMARK CUSIP NO 5964651#1 ACCOUNT 30-05-500-2763324	12,168 32	12,163 43	13,412 77	0 008	0 000	0 00
26 000	MILLER HERMAN INC CUSIP NO 600544100 ACCOUNT 30-05-500-3257946	727 90	727 90	889 20	0 001	1 988	17 68
1,052 000	NCI BLDG SYS INC NEW COM CUSIP NO 628852204 ACCOUNT 30-05-500-2746998	14,170 65	13,122 18	16,463 80	0 010	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 110

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
65 000	NORFOLK SOUTHERN CORP CUSIP NO 655844108 ACCOUNT 30-05-500-2763324	5,648 44	5,648 44	7,024 55	0 004	2 184	153 40
1 890 000	NORTHROP GRUMMAN CORP CUSIP NO 666807102 ACCOUNT 30-05-500-2383925	341,941 55	320,725.55	439,576 20	0 276	1 548	6,804.00
137 000	SECOM CO LTD ISIN JP3421800008 JAPAN CUSIP NO 6791591#0 ACCOUNT 30-05-500-2763324	10,595 51	10,595 51	10,040 52	0 006	0 000	0 00
830 000	SHIMIZU CORP ISIN JP3358800005 JAPAN CUSIP NO 6804400#2 ACCOUNT 30-05-500-2763324	6,977 88	6,976 49	7,607 23	0 005	0 000	0 00
543 000	ON ASSIGNMENT INC CUSIP NO 682159108 ACCOUNT 30-05-500-2746998	20,470 39	19,586 67	23,978 88	0 015	0 000	0 00
1 403 000	TAISEI CORP ISIN JP3443600006 JAPAN CUSIP NO 6870100#6 ACCOUNT 30-05-500-2763324	10,072 02	10,072 02	9,839 70	0 006	0 000	0 00
1 280 000	PGT INC CUSIP NO 69336V101 ACCOUNT 30-05-500-2746998	13,745 71	13,745 71	14,656 00	0 009	0 000	0 00
553 000	RPX CORP CUSIP NO 74972G103 ACCOUNT 30-05-500-2746998	6,075 39	6,075 39	5,972 40	0 004	0 000	0 00
27 000	RAYTHEON CO COM NEW CUSIP NO 755111507 ACCOUNT 30-05-500-2763324	4,043 79	4,043 79	3,834 00	0 002	2 063	79 11

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 111

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
151 000	REPUBLIC SVCS INC CUSIP NO 760759100 ACCOUNT 30-05-500-2763324	7,321 08	7,316.88	8,614 55	0 005	2.244	193 28
733 000	ROBERT HALF INTL INC CUSIP NO 770323103 ACCOUNT 30-05-500-2746980	34,482 06	30,773 82	35,755 74	0 022	1.804	645 04
105 000	ROCKWELL AUTOMATION INC CUSIP NO 773903109 ACCOUNT 30-05-500-2383875	11,890 39	11,017.88	14,112 00	0 009	2 262	319 20
112 000	ROPER TECHNOLOGIES INC CUSIP NO 776696106 ACCOUNT 30-05-500-2383875	18,222 73	17,092 65	20,504 96	0 013	0 765	156 80
598 000	RUSH ENTERPRISES INC CL A COM CUSIP NO 781846209 ACCOUNT 30-05-500-2426237	16,772 96	16,555 72	19,076 20	0 012	0 000	0 00
5,961 000	SMC CORP JAPAN SPONSORED ADR JAPAN CUSIP NO 78445W306 ACCOUNT 30-05-500-2747996	80,980 19	80,980 19	71,311 44	0 045	0 586	417 68
345 000	SPX CORP CUSIP NO 784635104 ACCOUNT 30-05-500-2746998	6,720 73	6,605 23	8,183 40	0 005	0 000	0 00
423 000	SAIA INC CUSIP NO 78709Y105 ACCOUNT 30-05-500-2426237	12,858 21	12,858 21	18,675 45	0 012	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 112

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4,685 000	SECOM LTD ADR JAPAN CUSIP NO 813113206 ACCOUNT 30-05-500-2383883	90,856 88	90,856 88	85,838 57	0 054	1 179	1,012 37
386 000	SMITH A O CUSIP NO 831865209 ACCOUNT 30-05-500-2383875	13,619 57	13,188 43	18,277 10	0 011	1 014	185 28
444 000	SMITH A O CUSIP NO 831865209 ACCOUNT 30-05-500-2746998	17 809 47	17,714 67	21,023 40	0 013	1 014	213.12
345 000	SPIRIT AEROSYSTEMS HLDGS INC CL A COM CUSIP NO 848574109 ACCOUNT 30-05-500-2383875	16,374 05	15,766.84	20,130 75	0 013	0 686	138 00
336 000	STANLEY BLACK & DECKER INC CUSIP NO 854502101 ACCOUNT 30-05-500-2746980	34,376 43	34,375 71	38,535 84	0 024	2 023	779 52
552 000	SWIFT TRANSN CO CL A COM CUSIP NO 87074U101 ACCOUNT 30-05-500-2746998	8,997 54	8,802 56	13,446 72	0 008	0 000	0 00
1,171 000	TRI POINTE HOMES INC CUSIP NO 87265H109 ACCOUNT 30-05-500-2426237	16,331 13	16,258 73	13,443 08	0 008	0 000	0 00
117 000	TRI POINTE HOMES INC CUSIP NO 87265H109 ACCOUNT 30-05-500-3257946	1,311 46	1,311 46	1,343 16	0 001	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 113

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
381 000	TATA MTRS LTD SPONSORED ADR INDIA CUSIP NO 876568502 ACCOUNT 30-05-500-2763324	15,067 87	15,067 87	13,102 59	0 008	0 035	4 56
75 000	TEREX CORP NEW CUSIP NO 880779103 ACCOUNT 30-05-500-3257946	1,537 66	1,455 01	2,364 75	0 001	0 888	21 00
469 000	TEXTRON INC CUSIP NO 883203101 ACCOUNT 30-05-500-2746980	18,671 84	18,595 98	22,774 64	0 014	0 165	37 52
146 000	TEXTRON INC CUSIP NO 883203101 ACCOUNT 30-05-500-2763324	6,531 43	6,528 37	7,089 76	0 004	0 165	11 68
1,693 000	3M CO CUSIP NO 88579Y101 ACCOUNT 30-05-500-2383925	270,949 10	270,364 31	302,319 01	0 190	2 486	7,516 92
693 000	3M CO CUSIP NO 88579Y101 ACCOUNT 30-05-500-3312287	118,376 87	118,376 87	123,749 01	0 078	2 486	3,076 92
406 000	TIMKEN CO CUSIP NO 887389104 ACCOUNT 30-05-500-2746980	15,216 89	15,042 41	16,118 20	0 010	2 620	422 24
923 000	TRUEBLUE INC CUSIP NO 89785X101 ACCOUNT 30-05-500-2426237	20,809 82	20,809 82	22,751 95	0 014	0 000	0 00
3,054 000	UNION PAC CORP CUSIP NO 907818108 ACCOUNT 30-05-500-2383925	261,825 23	261,825 23	316,638 72	0 199	2 334	7,390 68

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 114

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
117 000	UNION PAC CORP CUSIP NO 907818108 ACCOUNT 30-05-500-2763324	10,649 39	10,649 39	12,130 56	0 008	2 334	283 14
1.085 000	UNITED CONTL HLDGS INC CUSIP NO 910047109 ACCOUNT 30-05-500-3312287	51,708 94	48,419 42	79,074 80	0 050	0 000	0 00
778 000	UNITED PARCEL SVC INC CL B CUSIP NO 911312106 ACCOUNT 30-05-500-3312287	79,719 69	79,719 69	89,189 92	0 056	2 722	2,427 36
37 000	UNITED RENTALS INC CUSIP NO: 911363109 ACCOUNT 30-05-500-2383875	3,587 52	3,587 52	3,906 46	0 002	0 000	0 00
92.000	UNITED RENTALS INC CUSIP NO 911363109 ACCOUNT 30-05-500-2763324	7,130 41	7,130 41	9,713 36	0 006	0 000	0 00
3.071 000	UNITED TECHNOLOGIES CORP CUSIP NO 913017109 ACCOUNT 30-05-500-2383925	332,877 95	314,590 71	336,643 02	0 212	2 408	8,107 44
130 000	VERISK ANALYTICS INC CUSIP NO 92345Y106 ACCOUNT 30-05-500-2763324	10,623 89	10,623 89	10,552 10	0 007	0 000	0 00
308 000	WNS HLDGS LTD SPONSORED ADR JERSEY CUSIP NO 92932M101 ACCOUNT 30-05-500-2763324	7,586 43	7,576 48	8,485 40	0 005	0 000	0 00
934 000	WABASH NATL CORP CUSIP NO 929566107 ACCOUNT 30-05-500-2746998	12,415 77	12,236 19	14,775 88	0 009	1 517	224 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 115

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
761 000	WASTE MGMT INC DEL CUSIP NO 94106L109 ACCOUNT 30-05-500-3312287	50,508 05	50,044.65	53,962 51	0 034	2 313	1,248 04
364 000	WESCO INTL INC CUSIP NO 95082P105 ACCOUNT 30-05-500-2746980	23,583 36	22,321 72	24,224 20	0 015	0 000	0 00
TOTAL INDUSTRIALS		7,121,964 45	7,006,774.53	7,696,374 20	4 832	1 910	146,986 67
INFORMATION TECHNOLOGY							
435 000	TENCENT HOLDINGS LTD ISIN KYG875721634 HONG KONG CUSIP NO BMWV2K8#1 ACCOUNT 30-05-500-2763324	9,439 10	6,751 17	10,643 35	0 007	0 000	0 00
730 000	AMDOCS LTD GUERNSEY CUSIP NO G02602103 ACCOUNT 30-05-500-2746980	38,934 00	37,860 87	42,522 50	0 027	1 339	569 40
470 000	ATLASSIAN CORP PLC COM CL A UNITED KINGDOM CUSIP NO G06242104 ACCOUNT 30-05-500-2746998	12,160 28	12,160 28	11,317 60	0 007	0 000	0 00
5,547 000	ACCENTURE PLC CL A COM IRELAND CUSIP NO G1151C101 ACCOUNT 30-05-500-2383925	546,089 01	540,570 12	649,720 11	0 408	2 066	13,423 74
48 000	ACCENTURE PLC CL A COM IRELAND CUSIP NO G1151C101 ACCOUNT 30-05-500-2763324	5,820 82	5,820 82	5,622 24	0 004	2 066	116 16

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 116

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
532 000	MIMECAST LTD UNITED KINGDOM CUSIP NO. G1483109 ACCOUNT 30-05-500-2746998	10,078 82	10,078 82	9,522 80	0 006	0 000	0 00
318 000	TE CONNECTIVITY LTD SWITZERLAND CUSIP NO. H84989104 ACCOUNT 30-05-500-2746980	20,127 80	19,380 57	22,031 04	0 014	2 136	470 64
1,100 000	CHECK POINT SOFTWARE TECH LTD ORD ISRAEL CUSIP NO. M22465104 ACCOUNT 30-05-500-2747996	87,697 20	86,679 69	92,906 00	0 058	0 000	0 00
376 000	CYBER-ARK SOFTWARE LTD ISRAEL CUSIP NO. M2682V108 ACCOUNT 30-05-500-2746998	16,304 48	16,304 48	17,108 00	0 011	0 000	0 00
929 000	TOWER SEMICONDUCTOR LTD ISRAEL CUSIP NO. M87915274 ACCOUNT 30-05-500-2763324	17,490 54	17,490 54	17,678 87	0 011	0 000	0 00
452 000	ASML HOLDINGS NV ADR ISIN USN070592100 NETHERLANDS CUSIP NO. N07059210 ACCOUNT 30-05-500-2747996	48,773 79	48,773 79	50,714 40	0 032	0 915	464 20
92 000	NXP SEMICONDUCTORS NV NETHERLANDS CUSIP NO. N6596X109 ACCOUNT 30-05-500-2763324	6,828 12	6,784 48	9,016 92	0 006	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 117

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
80 000	BROADCOM LTD SINGAPORE CUSIP NO Y09827109 ACCOUNT 30-05-500-2746980	8,725 69	5,384 68	14,141 60	0 009	2 308	326 40
796 000	BROADCOM LTD SINGAPORE CUSIP NO Y09827109 ACCOUNT 30-05-500-3312279	124,274 09	124,258 90	140,708 92	0 088	2 308	3,247 68
1,834 000	FLEXTRONICS SINGAPORE CUSIP NO Y2573F102 ACCOUNT 30-05-500-2746980	21,868 74	21,494 31	26,354 58	0 017	0 000	0 00
342 000	ACI WORLDWIDE INC CUSIP NO 004498101 ACCOUNT 30-05-500-3257946	7,247 81	7,247 81	6,207 30	0 004	0 000	0 00
300 000	ACTIVISION BLIZZARD INC CUSIP NO 00507V109 ACCOUNT 30-05-500-2383875	8,249 15	7,481 43	10,833 00	0 007	0 720	78 00
1,085 000	ACTIVISION BLIZZARD INC CUSIP NO 00507V109 ACCOUNT 30-05-500-2746980	31,353 11	29,351 46	39,179 35	0 025	0 720	282 10
502 000	ACTIVISION BLIZZARD INC CUSIP NO: 00507V109 ACCOUNT 30-05-500-2763324	21,120 49	21,120 45	18,127 22	0 011	0 720	130 52
2,023 000	ACTIVISION BLIZZARD INC CUSIP NO 00507V109 ACCOUNT 30-05-500-3312279	77,057 81	76,195 99	73,050 53	0 046	0 720	525 98
2,244 000	ACTIVISION BLIZZARD INC CUSIP NO 00507V109 ACCOUNT 30-05-500-3312287	91,328 88	91,328 88	81,030 84	0 051	0 720	583 44

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 118

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST. ANNUAL INCOME
1,153 000	ACX10M CORP CUSIP NO 005125109 ACCOUNT 30-05-500-2426237	22,252 65	22,252 65	30,900 40	0 019	0 000	0 00
969 000	ACX10M CORP CUSIP NO 005125109 ACCOUNT 30-05-500-2746998	20,795 13	20,795 13	25,969 20	0 016	0 000	0 00
3,926 000	ADOBE SYS INC CUSIP NO 00724F101 ACCOUNT 30-05-500-2383867	345,089 65	345,089 65	404,181 70	0 254	0 000	0 00
157 000	ADOBE SYS INC CUSIP NO 00724F101 ACCOUNT 30-05-500-2763324	13,815 66	13,815 66	16,163 15	0 010	0 000	0 00
734 000	ADOBE SYS INC CUSIP NO 00724F101 ACCOUNT 30-05-500-3312287	69,820 07	69,529 89	75,565 30	0 047	0 000	0 00
142 000	ADTRAN INC CUSIP NO 00738A106 ACCOUNT 30-05-500-3257946	2,492 72	2,482 77	3,173 70	0 002	1 611	51 12
267 000	AGILENT TECHNOLOGIES INC CUSIP NO 00846U101 ACCOUNT 30-05-500-2383875	12,410 80	12,410 80	12,164 52	0 008	1 159	140 98
187 000	AKAMAI TECHNOLOGIES INC CUSIP NO 00971T101 ACCOUNT 30-05-500-2383875	9,852 49	9,298 40	12,469 16	0 008	0 000	0 00
796 000	AKAMAI TECHNOLOGIES INC CUSIP NO 00971T101 ACCOUNT 30-05-500-3312279	48,180 46	48,180 46	53,077 28	0 033	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 119

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,142 000	ALIBABA GROUP HLDG LTD ADS CAYMAN ISLANDS CUSIP NO 01609W102 ACCOUNT 30-05-500-2747996	91,444 16	91,073 49	100,279 02	0 063	0 000	0 00
68 000	ALLIANCE DATA SYS CORP CUSIP NO 018581108 ACCOUNT 30-05-500-2383875	14,593 68	14,500 88	15,538 00	0 010	0 910	141 44
67 000	ALLIANCE DATA SYS CORP CUSIP NO 018581108 ACCOUNT 30-05-500-2746980	17,199 00	16,304 97	15,309 50	0 010	0 910	139 36
1,041 000	ALPHABET INC CL C COM CUSIP NO 02079K107 ACCOUNT 30-05-500-2383867	553,826 20	553,773 66	803,464 62	0 505	0 000	0 00
43 000	ALPHABET INC CL C COM CUSIP NO 02079K107 ACCOUNT 30-05-500-2763324	27,443 94	25,129 22	33,188 26	0 021	0 000	0 00
373 000	ALPHABET INC CL C COM CUSIP NO: 02079K107 ACCOUNT 30-05-500-3312279	265,390 64	265,390 64	287,888 86	0 181	0 000	0 00
40 000	ALPHABET INC CL A COM CUSIP NO 02079K305 ACCOUNT 30-05-500-2763324	32,134 36	32,134 36	31,698 00	0 020	0 000	0 00
154 000	ALPHABET INC CL A COM CUSIP NO 02079K305 ACCOUNT 30-05-500-3312279	112,027 21	110,924 52	122,037 30	0 077	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 120

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
328 000	ALPHABET INC CL A COM CUSIP NO 02079K305 ACCOUNT 30-05-500-3312287	249,170 51	248,733 54	259,923 60	0 163	0 000	0 00
221 000	AMPHENOL CORP NEW CL A CUSIP NO 032095101 ACCOUNT 30-05-500-2383875	11,897 84	11,897 84	14,851 20	0 009	0 952	141 44
56 000	ANALOG DEVICES INC CUSIP NO 032654105 ACCOUNT 30-05-500-2763324	4,078 35	4,078 35	4,066 72	0 003	2 313	94 08
139 000	ANIXTER INTL INC CUSIP NO 035290105 ACCOUNT 30-05-500-2426237	11,395 16	10,353 01	11,265 95	0 007	0 000	0 00
475 000	APPLE INC CUSIP NO 037833100 ACCOUNT 30-05-500-2763324	44,684 21	41,932 47	55,014 50	0 035	1 969	1,083 00
3,259 000	APPLE INC CUSIP NO 037833100 ACCOUNT 30-05-500-3312279	329,234 60	325,903 94	377,457 38	0 237	1 969	7,430 52
2,804 000	APPLE INC CUSIP NO 037833100 ACCOUNT 30-05-500-3312287	279,378 31	274,816 04	324,759 28	0 204	1 969	6,393 12
1,633 000	APPLIED MICRO CIRCUITS CORP CUSIP NO 03822W406 ACCOUNT 30-05-500-2746998	10,508 82	10,508 82	13,472 25	0 008	0 000	0 00
310 000	APPLIED MATLS INC CUSIP NO 038222105 ACCOUNT 30-05-500-2763324	9,358 93	9,358 93	10,003 70	0 006	1 240	124 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 121

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
615 000	APPLIED MATLS INC CUSIP NO 038222105 ACCOUNT 30-05-500-3312287	18,892 02	18,892 02	19,846 05	0 012	1 240	246 00
493 000	ARROW ELECTRS INC CUSIP NO 042735100 ACCOUNT 30-05-500-2746980	29,504 17	28,768 05	35,150 90	0 022	0 000	0 00
534 000	BENEFITFOCUS INC CUSIP NO 08180D106 ACCOUNT 30-05-500-2746998	18,360 05	18,303 70	15,859 80	0 010	0 000	0 00
40 000	BROADRIDGE FINL SOLUTIONS INC CUSIP NO 11133T103 ACCOUNT 30-05-500-3257946	2,474 60	2,419 93	2,652 00	0 002	1 991	52 80
950 000	CADENCE DESIGN SYSTEM INC CUSIP NO 127387108 ACCOUNT 30-05-500-2746998	22,764 08	22,755 72	23,959 00	0 015	0 000	0 00
841 000	CIENA CORP NEW COM CUSIP NO. 171779309 ACCOUNT 30-05-500-2746998	17,824 30	17,524 29	20,528 81	0 013	0 000	0 00
285 000	CISCO SYS INC CUSIP NO 17275R102 ACCOUNT 30-05-500-2763324	7,813 11	7,584 49	8,612 70	0 005	3 441	296 40
4,924 000	CISCO SYS INC CUSIP NO. 17275R102 ACCOUNT 30-05-500-3312287	139,571 83	139,468 53	148,803 28	0 094	3 441	5,120 96
169 000	CITRIX SYS INC CUSIP NO 177376100 ACCOUNT 30-05-500-2383875	13,343 91	13,343 91	15,093 39	0 009	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 122

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
267 000	COGNIZANT TECHNOLOGY SOLUTIONS CL A CUSIP NO. 192446102 ACCOUNT 30-05-500-2746980	14,757 20	14,757 20	14,960 01	0 009	0 000	0 00
365 000	COMMSCOPE HLDG CO INC CUSIP NO. 20337X109 ACCOUNT 30-05-500-2746980	11,251 27	11,251 27	13,578 00	0 009	0 000	0 00
216 000	COMPUTER SCIENCES CORP CUSIP NO. 205363104 ACCOUNT 30-05-500-2746980	11,133 44	11,133 44	12,834 72	0 008	0 942	120 96
204 000	CONVERGYS CORP CUSIP NO. 212485106 ACCOUNT 30-05-500-3257946	5,221 82	5,213 37	5,010 24	0 003	1 466	73 44
566 000	CORNERSTONE ONDEMAND INC CUSIP NO. 21925Y103 ACCOUNT 30-05-500-2746998	21,933 69	20,643 76	23,947 46	0 015	0 000	0 00
1,732 000	CYPRESS SEMICONDUCTOR CORP CUSIP NO. 232806109 ACCOUNT 30-05-500-2746998	16,137 36	16,137 36	19,814 08	0 012	3 846	762 08
523,000	DIODES INC CUSIP NO. 254543101 ACCOUNT 30-05-500-2426237	13,675 73	13,669 92	13,425 41	0 008	0 000	0 00
85,000	DOLBY LABORATORIES INC CL A COM CUSIP NO. 25659T107 ACCOUNT 30-05-500-3257946	3,667 44	3,516 36	3,841 15	0 002	1 239	47 60
901 000	EBAY INC CUSIP NO. 278642103 ACCOUNT 30-05-500-2746980	22,635 00	22,635 00	26,750 69	0 017	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 123

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
363 000	ELECTRONIC ARTS INC CUSIP NO 285512109 ACCOUNT 30-05-500-2383875	20,526 55	14,319.49	28,589 88	0 018	0 000	0 00
126 000	ELECTRONIC ARTS INC CUSIP NO 285512109 ACCOUNT 30-05-500-2763324	10,006 02	10,006 02	9,923 76	0 006	0 000	0 00
1,157 000	ELECTRONIC ARTS INC CUSIP NO 285512109 ACCOUNT 30-05-500-3312279	85,606 46	85,606 46	91,125 32	0 057	0 000	0 00
5,433 000	FACEBOOK INC CL A COM CUSIP NO 30303M102 ACCOUNT 30-05-500-2383867	426,201 19	422,563 29	625,066 65	0 393	0 000	0 00
247 000	FACEBOOK INC CL A COM CUSIP NO 30303M102 ACCOUNT 30-05-500-2763324	22,610 74	21,872 83	28,417 35	0 018	0 000	0 00
1,896 000	FACEBOOK INC CL A COM CUSIP NO 30303M102 ACCOUNT 30-05-500-3312279	214,211 40	214,211 40	218,134 80	0 137	0 000	0 00
1,722 000	FACEBOOK INC CL A COM CUSIP NO 30303M102 ACCOUNT 30-05-500-3312287	190,644 49	190,644 49	198,116 10	0 124	0 000	0 00
578 000	F5 NETWORKS INC CUSIP NO 315616102 ACCOUNT 30-05-500-3312287	65,661 57	65,633 81	83,648 16	0 053	0 000	0 00
98 000	FINISAR CORP CUSIP NO 31787A507 ACCOUNT 30-05-500-2763324	3,093 88	3,093 88	2,966 46	0 002	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 124

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
164 000	FISERV INC CUSIP NO 337738108 ACCOUNT 30-05-500-2383875	17,230 69	17,148.45	17,429 92	0 011	0 000	0 00
2,045 000	FISERV INC CUSIP NO 337738108 ACCOUNT 30-05-500-2383925	215,513 63	215,513 63	217,342 60	0 137	0 000	0 00
1,757 000	FORMFACTOR INC CUSIP NO 346375108 ACCOUNT 30-05-500-2746998	12,724 72	12,724 39	19,678 40	0 012	0 000	0 00
94 000	GARTNER GROUP INC NEW CL A CUSIP NO 366651107 ACCOUNT 30-05-500-2383875	7,845 22	6,508 61	9,500 58	0 006	0 000	0 00
2,866 000	GEMALTO NV SPONSORED ADR NETHERLANDS CUSIP NO 36863N208 ACCOUNT 30-05-500-2383883	89,056 74	89,056 74	83,010 82	0 052	0 702	582 86
51,000	GLOBAL PMTS INC CUSIP NO 37940X102 ACCOUNT 30-05-500-3257946	3,649.15	3,639 68	3,539.91	0 002	0 058	2 04
324 000	HARMONIC INC CUSIP NO 413160102 ACCOUNT 30-05-500-3257946	1,240 20	1,240 20	1,620 00	0 001	0 000	0 00
495 000	HARRIS CORP DEL CUSIP NO 413875105 ACCOUNT 30-05-500-2746980	39,805 27	39,800 66	50,722 65	0 032	2 069	1,049 40

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 125

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
169 000	CAPGEMINI SA EUR8 COM ISIN FR0000125338 FRANCE CUSIP NO 4163437#2 ACCOUNT 30-05-500-2763324	15,817 80	15,817 80	14,286 96	0 009	0 000	0 00
329 000	HEWLETT PACKARD ENTERPRISE CO CUSIP NO 42824C109 ACCOUNT 30-05-500-2763324	5,786 05	5,786 05	7,613 06	0 005	1 124	85 54
899 000	HORTONWORKS INC CUSIP NO 440894103 ACCOUNT 30-05-500-2746998	10,471 19	10,471 19	7,470 69	0 005	0 000	0 00
432 000	INTEL CORP CUSIP NO 458140100 ACCOUNT 30-05-500-2763324	13,982 44	13,973 79	15,668 64	0 010	2 867	449 28
1,007 000	INTEL CORP CUSIP NO 458140100 ACCOUNT 30-05-500-3312287	32,981 65	31,404 19	36,523 89	0 023	2 867	1,047 28
278 000	INTERSIL CORP CL A CUSIP NO 46069S109 ACCOUNT 30-05-500-3257946	3,810 66	3,771 05	6,199 40	0 004	2 152	133 44
68 000	INTUIT CUSIP NO 461202103 ACCOUNT 30-05-500-2383875	5,783 56	4,237 47	7,793 48	0 005	1 187	92 48
209 000	INTUIT CUSIP NO 461202103 ACCOUNT 30-05-500-3312279	21,435 44	20,696 29	23,953 49	0 015	1 187	284 24
135 000	ITRON INC CUSIP NO 465741106 ACCOUNT 30-05-500-2763324	8,758 17	8,758 17	8,484 75	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 126

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
626 000	JABIL CIRCUIT INC CUSIP NO 466313103 ACCOUNT 30-05-500-2746980	12,593 80	11,931.62	14,817 42	0 009	1 352	200.32
248 000	LAM RESEARCH CORP CUSIP NO 512807108 ACCOUNT 30-05-500-2383875	18,801 58	18,448.96	26,221 04	0 016	1 702	446 40
234 000	LEIDOS HLDGS INC CUSIP NO 525327102 ACCOUNT 30-05-500-2746980	11,353 68	11,353.68	11,966 76	0 008	2 503	299 52
68 000	MKS INSTRUMENT INC CUSIP NO 55306N104 ACCOUNT 30-05-500-2763324	4,017 82	4,017 82	4,039 20	0 003	1 145	46 24
81 000	MTS SYS CORP CUSIP NO 553777103 ACCOUNT 30-05-500-3257946	4,015 35	4,015 35	4,592 70	0 003	2 116	97 20
470 000	MANTECH INTL CORP CL A COM CUSIP NO 564563104 ACCOUNT 30-05-500-2426237	15,265 42	15,265 42	19,857 50	0 012	1 988	394 80
1,326 000	MASTERCARD INC CL A COM CUSIP NO 57636Q104 ACCOUNT 30-05-500-3312279	125,351 69	125,254 32	136,909 50	0 086	0 852	1,166 88
1,270 000	MASTERCARD INC CL A COM CUSIP NO 57636Q104 ACCOUNT 30-05-500-3312287	120,596 21	120,596 21	131,127 50	0 082	0 852	1,117 60
594 000	MAXIM INTEGRATED PRODS INC CUSIP NO 57772K101 ACCOUNT 30-05-500-2383875	23,795 58	23,795 58	22,910 58	0 014	3 422	784 08

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 127

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
252 000	MAXIMUS INC CUSIP NO 577933104 ACCOUNT 30-05-500-2746998	13,768 61	13,473 44	14,059 08	0 009	0 323	45 36
32 000	METTLER TOLEDO INTERNATIONAL CUSIP NO 592888105 ACCOUNT 30-05-500-2383875	12,828 78	12,828 78	13,393 92	0 008	0 000	0 00
526 000	MICROSOFT CORP CUSIP NO 594918104 ACCOUNT 30-05-500-2763324	25,033 84	24,087 47	32,685 64	0 021	2 510	820 56
4,455 000	MICROSOFT CORP CUSIP NO 594918104 ACCOUNT 30-05-500-3312279	230,210 09	230,210 09	276,833 70	0 174	2 510	6,949 80
5,068 000	MICROSOFT CORP CUSIP NO 594918104 ACCOUNT 30-05-500-3312287	272,210 79	272,210 79	314,925 52	0 198	2 510	7,906 08
472 000	MICROSEMI CORP CUSIP NO 595137100 ACCOUNT 30-05-500-2746980	15,095 92	14,203 37	25,473 84	0 016	0 000	0 00
561 000	MICROSEMI CORP CUSIP NO 595137100 ACCOUNT 30-05-500-2746998	19,916 60	19,873 31	30,277 17	0 019	0 000	0 00
701 000	DIALOG SEMICONDUCTOR PLC ISIN GB0059822006 UNITED KINGDOM CUSIP NO 5982200#9 ACCOUNT 30-05-500-2763324	27,845 57	27,845 57	29,697 19	0 019	0 000	0 00
1,955 000	YAHOO JAPAN CORP ISIN JP3933800009 JAPAN CUSIP NO 6084848#1 ACCOUNT 30-05-500-2763324	8,016 13	8,015 28	7,525 99	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 128

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
468 000	CYBERAGENT INC ISIN JP3311400000 JAPAN CUSIP NO 6220501#9 ACCOUNT 30-05-500-2763324	10,888 74	10,868 78	11,451 67	0 007	0 000	0 00
2,922 000	MURATA MFG CO CO LTD ADR CUSIP NO 626425102 ACCOUNT 30-05-500-2383883	87,954 00	87,954 00	98,018 49	0 062	1 144	1,121 64
483 000	NANOMETRICS INC CUSIP NO 630077105 ACCOUNT 30-05-500-2746998	7,937 10	7,391 52	12,103 98	0 008	0 000	0 00
2,113 000	FUJITSU JPY50 ISIN JP3818000006 JAPAN CUSIP NO 6356945#5 ACCOUNT 30-05-500-2763324	9,328 31	9,328 31	11,766 56	0 007	0 000	0 00
549 000	NETAPP INC CUSIP NO 64110D104 ACCOUNT 30-05-500-3312287	18,992 43	18,992 43	19,363 23	0 012	2 155	417 24
102 000	NETEASE INC SPONSORED ADR COM CAYMAN ISLAND CUSIP NO 64110W102 ACCOUNT 30-05-500-2746980	14,445 42	11,982 02	21,964 68	0 014	1 356	297 84
6 000	KEYENCE CORP FIRST SECTION COM ISIN JP3236200006 JAPAN CUSIP NO 6490995#1 ACCOUNT 30-05-500-2763324	4,421 58	4,421 58	4,077 10	0 003	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 129

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
238 000	NICE LTD SPONSORED ADR ISRAEL CUSIP NO 653656108 ACCOUNT 30-05-500-2763324	13,698 61	13,690 27	16,364 88	0 010	0 762	124 71
97 000	NIDEC CORP ISIN JP3734800000 JAPAN CUSIP NO 6640682#9 ACCOUNT 30-05-500-2763324	8,958 45	8,958 45	8,387 23	0 005	0 000	0 00
1,059 000	NUANCE COMMUNICATIONS INC CUSIP NO 67020Y100 ACCOUNT 30-05-500-2746998	15,455 47	15,455 47	15,779 10	0 010	0 000	0 00
360 000	NVIDIA CORP CUSIP NO 67066G104 ACCOUNT 30-05-500-2383875	20,948 40	20,948 40	38,426 40	0 024	0 525	201 60
116 000	NVIDIA CORP CUSIP NO 67066G104 ACCOUNT 30-05-500-2763324	4,122 53	4,122 53	12,381 84	0 008	0 525	64 96
228 000	OSI SYSTEMS INC CUSIP NO 671044105 ACCOUNT 30-05-500-2746998	13,561 40	13,379 28	17,355 36	0 011	0 000	0 00
1,033 000	ON SEMICONDUCTOR CORP CUSIP NO 682189105 ACCOUNT 30-05-500-2746980	10,990 25	10,501 27	13,181 08	0 008	0 000	0 00
304 000	OPEN TEXT CORP CANADA CUSIP NO 683715106 ACCOUNT 30-05-500-2763324	15,313 26	15,311 05	18,790 24	0 012	1 488	279 68
337 000	ORACLE CORP CUSIP NO 68389X105 ACCOUNT 30-05-500-2763324	12,086 17	12,074 83	12,957 65	0 008	1 560	202 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 130

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
611 000	PTC INC CUSIP NO 69370C100 ACCOUNT 30-05-500-2746998	21,185 40	21,185 40	28,270 97	0 018	0 000	0 00
196 000	PALO ALTO NETWORKS INC CUSIP NO 697435105 ACCOUNT 30-05-500-2383875	26,962 25	22,354 24	24,509 80	0 015	0 000	0 00
320 000	PALO ALTO NETWORKS INC CUSIP NO 697435105 ACCOUNT 30-05-500-3312279	43,737 34	43,737 34	40,016 00	0 025	0 000	0 00
305 000	PAYCHEX INC CUSIP NO 704326107 ACCOUNT 30-05-500-2383875	16,880 57	16,880 57	18,568 40	0 012	3 022	561 20
7,197 000	PAYPAL HOLDINGS INC CUSIP NO 70450Y103 ACCOUNT 30-05-500-2383867	281,414 86	281,414 86	284,065 59	0 179	0 000	0 00
544 000	PLEXUS CORP CUSIP NO 729132100 ACCOUNT 30-05-500-2426237	21,995 60	21,978 45	29,397 76	0 018	0 000	0 00
543 000	PROGRESS SOFTWARE CORP CUSIP NO 743312100 ACCOUNT 30-05-500-2426237	13,427 24	13,376 74	17,337 99	0 011	1 566	271 50
218 000	QORVO INC CUSIP NO 74736K101 ACCOUNT 30-05-500-2746980	12,162 55	12,162 55	11,495 14	0 007	0 000	0 00
227 000	QUALCOMM INC CUSIP NO 747525103 ACCOUNT 30-05-500-2763324	11,237 52	11,237 52	14,800 40	0 009	3 252	481 24
999 000	QUALCOMM INC CUSIP NO 747525103 ACCOUNT 30-05-500-3312279	51,148 47	50,439 86	65,134 80	0 041	3 252	2,117 88

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 131

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,887 000	QUALCOMM INC CUSIP NO 747525103 ACCOUNT 30-05-500-3312287	98,828 37	98,717 87	123,032 40	0 077	3 252	4,000 44
282 000	RED HAT INC CUSIP NO 756577102 ACCOUNT 30-05-500-2383875	19,349 79	18,712 65	19,655 40	0 012	0.000	0 00
163 000	ROGERS CORP CUSIP NO 775133101 ACCOUNT 30-05-500-2426237	10,733 94	10,733 94	12,520 03	0 008	0 000	0.00
1,142 000	SS&C TECHNOLOGIES HLDGS INC CUSIP NO 78467J100 ACCOUNT 30-05-500-2746998	34,557 42	34,557 42	32,661 20	0 021	0 874	285 50
7,596 000	SALESFORCE COM INC CUSIP NO 79466L302 ACCOUNT 30-05-500-2383867	441,153 22	408,059 02	520,022 16	0 327	0 000	0 00
102 000	SALESFORCE COM INC CUSIP NO 79466L302 ACCOUNT 30-05-500-2763324	7,682 47	7,682 47	6,982 92	0 004	0.000	0 00
1,360 000	SAP SE SPONSORED ADR GERMANY CUSIP NO 803054204 ACCOUNT 30-05-500-2747996	104,766 83	104,035 65	117,544 80	0 074	1 077	1,266 16
58 000	SAP SE SPONSORED ADR GERMANY CUSIP NO 803054204 ACCOUNT 30-05-500-2763324	4,906 82	4,906 82	5,012 94	0 003	1 077	54 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 132

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
183 000	SECUREWORKS CORP CL A COM CUSIP NO 81374A105 ACCOUNT 30-05-500-2746998	2,498 65	2,426 56	1,937 97	0 001	0.000	0 00
8,739 000	SEIKO EPSON CORP UNSPONSORED ADR JAPAN CUSIP NO 81603X108 ACCOUNT 30-05-500-2383883	77,296 41	77,210 05	92,720 79	0 058	1 837	1,703 02
4,450 000	SERVICENOW INC CUSIP NO 81762P102 ACCOUNT 30-05-500-2383867	309,391 30	299,704 56	330,813 00	0 208	0 000	0 00
180 000	SERVICENOW INC CUSIP NO 81762P102 ACCOUNT 30-05-500-2383875	12,785 40	10,186 52	13,381 20	0 008	0 000	0 00
426 000	SHOPIFY INC CANADA CUSIP NO 82509L107 ACCOUNT 30-05-500-2746998	13,545 36	13,449 36	18,262 62	0 011	0 000	0 00
285 000	SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CAYMAN ISLANDS CUSIP NO 82706C108 ACCOUNT 30-05-500-2746998	12,116 76	11,874 95	12,106 80	0 008	1 860	225 15
373 000	SKYWORKS SOLUTIONS INC CUSIP NO 83088M102 ACCOUNT 30-05-500-2383875	26,198 75	22,513 41	27,848 18	0 018	1.500	417 76
6,128 000	SPLUNK INC CUSIP NO 848637104 ACCOUNT 30-05-500-2383867	346,546 85	334,391 55	313,447 20	0 197	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 133

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
138 000	SPLUNK INC CUSIP NO 848637104 ACCOUNT 30-05-500-2383875	7,688 53	7,570.33	7,058 70	0 004	0 000	0 00
124 000	SYKES ENTERPRISES INC CUSIP NO 871237103 ACCOUNT 30-05-500-3257946	3,552 65	3,552 65	3,578 64	0 002	0 000	0 00
400 000	SYMANTEC CORP CUSIP NO 871503108 ACCOUNT 30-05-500-2763324	9,219 93	9,219.92	9,556 00	0 006	1 256	120 00
284 000	SYNCHRONOSS TECHNOLOGIES INC CUSIP NO 87157B103 ACCOUNT 30-05-500-2746998	9,648 08	9,584 97	10,877 20	0 007	0 000	0 00
210 000	TABLEAU SOFTWARE INC CL A COM CUSIP NO. 87336U105 ACCOUNT 30-05-500-2383875	11,251 68	11,251 68	8,851 50	0 006	0 000	0 00
3.063 000	TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR TAIWAN CUSIP NO 874039100 ACCOUNT 30-05-500-2747996	71,975 66	68,664 06	88,061 25	0.055	2 614	2,302 00
733 000	TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR TAIWAN CUSIP NO 874039100 ACCOUNT 30-05-500-2763324	17,258 68	17,255 42	21,073 75	0 013	2 614	550 89
263 000	TALEND S A AMERN DEPOSITARY SHS ADR FRANCE CUSIP NO 874224207 ACCOUNT 30-05-500-2746998	6,672 70	6,672 70	5,838 60	0 004	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 134

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1.039 000	TERADYNE INC CUSIP NO 880770102 ACCOUNT 30-05-500-2746998	20,996 23	20,974 33	26,390 60	0 017	0 945	249 36
7.483 000	TEXAS INSTRS INC CUSIP NO 882508104 ACCOUNT 30-05-500-2383925	424,222 86	420,732.86	546,034 51	0 343	2 741	14,966 00
213 000	TEXAS INSTRS INC CUSIP NO 882508104 ACCOUNT 30-05-500-2763324	13,633 96	13,633 96	15,542 61	0 010	2 741	426 00
238 000	TOTAL SYS SVCS INC CUSIP NO 891906109 ACCOUNT 30-05-500-2746980	10,284 74	8,120 60	11,669 14	0 007	0 816	95 20
711 000	2U INC CUSIP NO 90214J101 ACCOUNT 30-05-500-2746998	20,159 64	20,129 16	21,436 65	0 013	0 000	0 00
120 000	ULTIMATE SOFTWARE GROUP INC CUSIP NO 90385D107 ACCOUNT 30-05-500-2383875	22,773 76	22,396 63	21,882 00	0 014	0 000	0 00
69 000	ULTIMATE SOFTWARE GROUP INC CUSIP NO 90385D107 ACCOUNT 30-05-500-2746998	13,787 28	13,787 28	12,582 15	0 008	0 000	0 00
230 000	VERIFONE SYS INC CUSIP NO 92342Y109 ACCOUNT 30-05-500-3257946	3,895 27	3,895 27	4,077 90	0 003	0 000	0 00
923 000	VERISIGN INC CUSIP NO 92343E102 ACCOUNT 30-05-500-3312287	78,742 52	78,742 52	70,212 61	0 044	0 000	0 00
92.000	VERINT SYS INC CUSIP NO 92343X100 ACCOUNT 30-05-500-3257946	3,160.69	3,160.69	3,243.00	0.002	0 000	0.00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 135

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
7,753 000	VISA INC CL A COM CUSIP NO 92826C839 ACCOUNT 30-05-500-2383867	445,571 51	445,455 57	604,889 06	0 380	0 846	5,116 98
189 000	VISA INC CL A COM CUSIP NO 92826C839 ACCOUNT 30-05-500-2763324	12,797 84	12,797 84	14,745 78	0 009	0 846	124 74
909 000	VISA INC CL A COM CUSIP NO 92826C839 ACCOUNT 30-05-500-3312287	70,754 40	70,144 34	70,920 18	0 045	0 846	599 94
51 000	VMWARE INC CL A COM CUSIP NO 928563402 ACCOUNT 30-05-500-2763324	3,064 61	3,064 61	4,015 23	0 003	0 000	0 00
422 000	VOCERA COMMUNICATIONS INC CUSIP NO 92857F107 ACCOUNT 30-05-500-2746998	7,452 60	7,452 60	7,802 78	0 005	0 000	0 00
119 000	WESTERN DIGITAL CORP CUSIP NO 958102105 ACCOUNT 30-05-500-2746980	9,153 04	6,266 35	8,086 05	0 005	2 943	238 00
727 000	XILINX INC CUSIP NO 983919101 ACCOUNT 30-05-500-3312287	37,583 43	37,583 43	43,888 99	0 028	2 187	959 64
96 000	ZEBRA TECHNOLOGIES CORP CL A CUSIP NO 989207105 ACCOUNT 30-05-500-3257946	5,175 36	5,175 36	8,232 96	0 005	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 136

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
677 000	ZENDESK INC CUSIP NO 98936J101 ACCOUNT 30-05-500-2746998	15,472 38	15,128 33	14,352 40	0 009	0 000	0 00
TOTAL INFORMATION TECHNOLOGY		10,363,140 93	10,218,859 02	11,999,945 57	7 540	0 888	106,521 43
MATERIALS							
6,117 000	UACJ CORP ISIN JP3826900007 JAPAN CUSIP NO BONGWZ2#7 ACCOUNT 30-05-500-2763324	17,591 79	17,591 27	16,835 02	0 011	0 000	0 00
42,025 000	BBMG CORP COM CL H ISIN CNE100000F20 HONG KONG CUSIP NO B3NFC51#6 ACCOUNT 30-05-500-2763324	16,356 76	16,356 76	14,526 36	0 009	0 000	0 00
6,999 000	NIPPON LIGHT METAL HOLDINGS CO LTD COM ISIN JP3700200003 JAPAN CUSIP NO B51WP26#6 ACCOUNT 30-05-500-2763324	15,173 05	15,173 05	14,821 85	0 009	0 000	0 00
1,953 000	BORREGAARD ASA ISIN NO0010657505 NORWAY CUSIP NO B8BGWX9#7 ACCOUNT 30-05-500-2763324	12,867 25	12,854 05	19,172 19	0 012	0 000	0 00
1,052 000	LYONDELLBASELL INDUSTRIES NV CL A COM NETHERLANDS CUSIP NO N53745100 ACCOUNT 30-05-500-3312287	85,124 21	85,124 21	90,240 56	0 057	3 964	3,576 80
1,150 000	AIR PRODS & CHEMS INC CUSIP NO 009158106 ACCOUNT 30-05-500-2383867	169,246 97	169,246 97	165,393 00	0 104	2 392	3,956 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 137

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
118 000	ALBEMARLE CORP CUSIP NO 012653101 ACCOUNT 30-05-500-2763324	10,315 93	10,315 93	10,157 44	0 006	1 417	143 96
1.014 000	BASF SE SPONSORED ADR GERMANY CUSIP NO 055262505 ACCOUNT 30-05-500-2747996	77,003 63	77,003 63	94,449 03	0 059	2 612	2,466 77
2.808 000	BHP BILLITON PLC SPONSORED ADR UNITED KINGDOM CUSIP NO 05545E209 ACCOUNT 30-05-500-2383883	74,828 05	74,656 51	88,339 68	0 056	1 907	1,684 80
671 000	BAYER A G SPONSORED ADR GERMANY CUSIP NO 072730302 ACCOUNT 30-05-500-2747996	66,013 72	66,013 72	70,158 42	0 044	2 000	1,403 19
313 000	BERRY PLASTICS GROUP INC CUSIP NO 08579W103 ACCOUNT 30-05-500-2383875	14,531 96	14,531 96	15,252 49	0 010	0 000	0 00
573 000	BERRY PLASTICS GROUP INC CUSIP NO 08579W103 ACCOUNT 30-05-500-2746980	21,405 55	21,405 55	27,922 29	0 018	0 000	0 00
2.026 000	BHP BILLITON LTD SPONSORED ADR AUSTRALIA CUSIP NO 088606108 ACCOUNT 30-05-500-2747996	79,444 58	68,361 76	72,490 28	0 046	1 677	1,215 60

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 138

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
4.710 000	BRAMBLES LTD ADR AUSITRALIA CUSIP NO 105105209 ACCOUNT 30-05-500-2747996	84,294 69	84,294 69	84,582 18	0 053	2 242	1,896 64
4.877 000	BRENNITAG AG UNSPONSORED ADR GERMANY CUSIP NO 107180101 ACCOUNT 30-05-500-2747996	53,563 15	53,563 15	54,320 03	0 034	1 307	710 14
69 000	CABOT CORP CUSIP NO 127055101 ACCOUNT 30-05-500-3257946	3,012 44	2,988 56	3,487 26	0 002	2 374	82 80
881 000	CALGON CARBON CORP CUSIP NO 129603106 ACCOUNT 30-05-500-2426237	17,982 21	17,971 01	14,977 00	0 009	1 176	176 20
89 000	CELANESE CORP DEL SER A COM CUSIP NO 150870103 ACCOUNT 30-05-500-3257946	6,062 90	6,035 58	7,007 86	0 004	1 829	128 16
146 000	COMMERCIAL METALS CO CUSIP NO 201723103 ACCOUNT 30-05-500-3257946	2,443 47	2,363 39	3,179 88	0 002	2 204	70 08
419 000	CROWN HLDGS INC CUSIP NO 228368106 ACCOUNT 30-05-500-2746980	21,772 87	20,984 63	22,026 83	0 014	0 000	0 00
171.000	DOW CHEM CO CUSIP NO 260543103 ACCOUNT 30-05-500-2763324	8,723.00	8,701 91	9,784.62	0.006	3 216	314 64

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 139

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,042 000	DU PONT E I DE NEMOURS & CO CUSIP NO 263534109 ACCOUNT 30-05-500-2383925	138,931 55	138,931 55	149,882 80	0 094	2 071	3,103 84
106 000	DU PONT E I DE NEMOURS & CO CUSIP NO 263534109 ACCOUNT 30-05-500-2763324	5,727 69	5,727 69	7,780 40	0 005	2 071	161 12
300 000	EAGLE MATERIALS INC CUSIP NO 26969P108 ACCOUNT 30-05-500-2426237	23,117 11	23,117 11	29,559 00	0 019	0 406	120 00
112 000	EAGLE MATERIALS INC CUSIP NO 26969P108 ACCOUNT 30-05-500-2763324	8,783 00	8,783 00	11,035 36	0 007	0 406	44 80
40 000	EAGLE MATERIALS INC CUSIP NO 26969P108 ACCOUNT 30-05-500-3257946	2,851 56	2,835 42	3,941 20	0 002	0 406	16 00
405 000	WEST FRASER TIMBER CO LTD LSIN CA9528451052 CANADA CUSIP NO 2951098#2 ACCOUNT 30-05-500-2763324	15,762 00	15,762 00	14,499 12	0 009	0 000	0 00
227 000	GLATFELTER CUSIP NO 377316104 ACCOUNT 30-05-500-3257946	4,498 52	4,494 10	5,423 03	0 003	2 093	113 50
2,378 000	GOLDCORP INC NEW COM CANADA CUSIP NO 380956409 ACCOUNT 30-05-500-2747996	42,651 81	42,651 81	32,340 80	0 020	0 588	190 24
2,703 000	GRAPHIC PACKAGING HLDG CO CUSIP NO 388689101 ACCOUNT 30-05-500-2746980	35,361 08	34,056 45	33,733 44	0 021	2 404	810 90

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 140

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
3.035 000	HEIDELBERGCEMENT AG ADR GERMANY CUSIP NO 42281P205 ACCOUNT 30-05-500-2747996	51,035 70	50,716.26	56,745 40	0 036	1 027	582 94
32 000	HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP NO. 449172105 ACCOUNT 30-05-500-3257946	1,845 63	1,845 63	2,040 64	0 001	1 850	37 76
318 000	INNPHOS HLDGS INC CUSIP NO 45774N108 ACCOUNT 30-05-500-2426237	18,669 29	18,637 26	16,618 68	0 010	3 674	610 56
1,641 000	INTERNATIONAL PAPER CO CUSIP NO 460146103 ACCOUNT 30-05-500-3312287	79,202 19	79,202 19	87,071 46	0 055	3 487	3,035 85
88 000	KOPPERS HLDGS INC CUSIP NO 50060PT06 ACCOUNT 30-05-500-3257946	2,313 47	2,214 27	3,546 40	0 002	0 000	0 00
29 000	BAYER AG ORD NPV ISIN DE000BAY0017 GERMANY CUSIP NO 5069211#2 ACCOUNT 30-05-500-2763324	2,967 70	2,967 70	3,032 16	0 002	0 000	0 00
85 000	HEIDELBERGCEMENT AG ISIN DE0006047004 GERMANY CUSIP NO 5120679#8 ACCOUNT 30-05-500-2763324	6,139 12	6,119 95	7,946 01	0 005	0 000	0 00
79 000	MARTIN MARIETTA MATLS INC CUSIP NO 573284106 ACCOUNT 30-05-500-2383875	14,928 33	14,928 33	17,500 87	0 011	0 758	132 72

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 141

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
296 000	MINERALS TECHNOLOGIES INC CUSIP NO 603158106 ACCOUNT 30-05-500-2426237	17,156 86	16,969 19	22,866 00	0 014	0 259	59 20
2.804 000	FORTESCUE METALS GROUP LTD ISIN AU000000FMG4 AUSTRALIA CUSIP NO 6086253#4 ACCOUNT 30-05-500-2763324	14,162 87	14,162 87	11,958 89	0 008	0 000	0 00
103 000	MONSANTO CO NEW COM CUSIP NO 61166W101 ACCOUNT 30-05-500-2763324	10,715 86	10,715 86	10,836 63	0 007	2 053	222 48
532 000	MONSANTO CO NEW COM CUSIP NO 61166W101 ACCOUNT 30-05-500-3312279	56,247 32	56,247 32	55,971 72	0 035	2 053	1,149 12
2.593 000	NEWMONT MNG CORP CUSIP NO 651639106 ACCOUNT 30-05-500-3312287	92,432 07	92,018 42	88,343 51	0 056	0 587	518 60
11,415 000	NORSK HYDRO A S SPONSORED ADR NORWAY CUSIP NO 656531605 ACCOUNT 30-05-500-2747996	45,916 84	45,916 84	54,769 17	0 034	2 063	1,130 09
685 000	NICHIAS CORP ISIN JP3660400007 JAPAN CUSIP NO 6641146#7 ACCOUNT 30-05-500-2763324	6,417 03	6,417 03	6,624 77	0 004	0 000	0 00
1,143 000	RENGO CO LTD ISIN JP3981400009 JAPAN CUSIP NO 6732200#7 ACCOUNT 30-05-500-2763324	5,441 20	5,441 20	6,232 66	0 004	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 142

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
5,106 000	PPG INDS INC CUSIP NO 693506107 ACCOUNT 30-05-500-2383925	554,923 42	554,923 42	483,844 56	0 304	1 688	8,169 60
135 000	PPG INDS INC CUSIP NO 693506107 ACCOUNT 30-05-500-2746980	13,606 63	13,288 60	12,792 60	0 008	1 688	216 00
5,241 000	ROYAL DSM N V SPONSORED ADR CUSIP NO 780249108 ACCOUNT 30-05-500-2383883	81,082 64	80,812 56	78,719 82	0 049	2 478	1,950 70
629 000	SEALED AIR CORP NEW CUSIP NO 81211K100 ACCOUNT 30-05-500-2746980	29,702 24	29,702 24	28,518 86	0 018	1 412	402 56
794 000	STEEL DYNAMICS INC CUSIP NO 858119100 ACCOUNT 30-05-500-2746980	17,661 91	17,661 91	28,250 52	0 018	1 574	444 64
521 000	STEEL DYNAMICS INC CUSIP NO 858119100 ACCOUNT 30-05-500-2746998	12,808 19	12,696 25	18,537 18	0 012	1 574	291 76
1,917 000	VALE S A ADR BRAZIL CUSIP NO 91912E105 ACCOUNT 30-05-500-2763324	14,943 02	14,943 02	14,607 54	0 009	0 537	78 37
42 000	VULCAN MATLS CO CUSIP NO 929160109 ACCOUNT 30-05-500-2763324	5,426 51	5,426 51	5,256 30	0 003	0 639	33 60
369 000	WESTLAKE CHEM CORP CUSIP NO 960413102 ACCOUNT 30-05-500-2383875	17,716 59	16,089 06	20,660 31	0 013	1 362	281 33

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 143

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
160 000	WESTROCK CO CUSIP NO 96145D105 ACCOUNT 30-05-500-2383875	7,666 81	6,357 55	8,123 20	0 005	3 151	256 00
440 000	WESTROCK CO CUSIP NO 96145D105 ACCOUNT 30-05-500-2746980	16,343 73	16,368 93	22,338 80	0 014	3 151	704 00
TOTAL MATERIALS		2,332,915 67	2,314,687 79	2,361,074 08	1 482	1 808	42,694 06
REAL ESTATE							
60 000	ALEXANDER & BALDWIN INC NEW CUSIP NO 014491104 ACCOUNT 30-05-500-3257946	2,170 48	2,170 48	2,692 20	0 002	0 624	16 80
4,744 000	MITSUBISHI ESTATE LTD UNSPONSORED ADR JAPAN CUSIP NO 606783207 ACCOUNT 30-05-500-2383883	90,495 25	90,495 25	94,666 52	0 059	0 614	581 27
848 000	REALPAGE INC CUSIP NO 75606N109 ACCOUNT 30-05-500-2746998	19,361 54	19,141 20	25,440 00	0 016	0 000	0 00
TOTAL REAL ESTATE		112,027 27	111,806 93	122,798 72	0 077	0 487	598 07
TELECOMMUNICATION SERVICES							
62,812 000	TELEKOMUNIKASI INDONESIA PERSERO TBK COM ISIN ID1000129000 INDONESIA CUSIP NO BD4T6W7#7 ACCOUNT 30-05-500-2763324	14,167 49	14,167 49	18,555 29	0 012	0 000	0 00
657 000	AT&T INC CUSIP NO 00206R102 ACCOUNT 30-05-500-2763324	25,436 17	25,428 74	27,942 21	0 018	4 609	1,287 72

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 144

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1.822 000	AT&T INC CUSIP NO 00206R102 ACCOUNT 30-05-500-3312279	77,757.82	77,757.82	77,489.66	0.049	4.609	3,571.12
1.613 000	AT&T INC CUSIP NO 00206R102 ACCOUNT 30-05-500-3312287	62,946.58	62,946.58	68,600.89	0.043	4.609	3,161.48
2.550 000	CENTURYLINK INC CUSIP NO 156700106 ACCOUNT 30-05-500-3312287	68,455.84	68,360.59	60,639.00	0.038	9.083	5,508.00
2.168 000	CHINA MOBILE LTD SPONSORED ADR HONG KONG CUSIP NO 16941M109 ACCOUNT 30-05-500-2383883	126,956.63	126,956.63	113,668.24	0.071	2.970	3,376.10
4.523 000	DEUTSCHE TELEKOM AG SPONSORED ADR GERMANY CUSIP NO 251566105 ACCOUNT 30-05-500-2747996	76,252.35	76,252.35	78,026.27	0.049	3.441	2,684.98
6.698 000	KDDI CORP ADR JAPAN CUSIP NO 48667L106 ACCOUNT 30-05-500-2747996	86,155.80	86,155.80	84,977.53	0.053	1.942	1,649.85
182 000	LEVEL 3 COMMUNICATIONS INC NEW COM CUSIP NO 52729N308 ACCOUNT 30-05-500-2763324	8,926.75	8,926.75	10,257.52	0.006	0.000	0.00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 145

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
326 000	KDDI CORP FIRST SECTION COM ISIN JP3496400007 JAPAN CUSIP NO 6248990#8 ACCOUNT 30-05-500-2763324	10,574 83	10,574 83	8,174 51	0 005	0 000	0 00
171 000	NIPPON TEL&TEL CORP ISIN JP3735400008 JAPAN CUSIP NO 6641373#1 ACCOUNT 30-05-500-2763324	7,524 17	7,524 17	7,201 54	0 005	0 000	0 00
5,403,000	ORANGE S A SPONSORED ADR FRANCE CUSIP NO 684060106 ACCOUNT 30-05-500-2383883	94,052 47	94,052 47	81,801 42	0 051	2 822	2,308 19
30,705 000	ROYAL KPN NV SPONSORED ADR NETHERLANDS CUSIP NO 780641205 ACCOUNT 30-05-500-2383883	111,846 47	111,498 58	91,132 44	0 057	14 921	13,597 92
3,551 000	TELEFONICA BRASIL SA SPONSORED ADR BRAZIL CUSIP NO 87936R106 ACCOUNT 30-05-500-2747996	42,064 66	42,064 66	47,512 38	0 030	3 887	1,847 04
337,000	VERIZON COMMUNICATIONS INC CUSIP NO 92343V104 ACCOUNT 30-05-500-2763324	16,306.15	16,295 93	17,989 06	0 011	4.327	778 47
4,774 000	VERIZON COMMUNICATIONS INC CUSIP NO 92343V104 ACCOUNT 30-05-500-3312279	244,690 10	243,188 32	254,836 12	0 160	4 327	11,027 94

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 146

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
2,711 000	VERIZON COMMUNICATIONS INC CUSIP NO 92343V104 ACCOUNT 30-05-500-3312287	138,692 64	138,439 55	144,713 18	0 091	4 327	6,262.41
647 000	WEST CORP NEW COM CUSIP NO 952355204 ACCOUNT 30-05-500-2746998	14,198 18	14,198 18	16,019 72	0 010	3 635	582 30
TOTAL TELECOMMUNICATION SERVICES		1,227,005 10	1,224,789 44	1,209,536 98	0 759	4 766	57,643 52
UTILITIES							
51 000	UNIPER SE ISIN DE000UNSE018 GERMANY CUSIP NO BZ6CZ43#7 ACCOUNT 30-05-500-2763324	599 76	599 76	705 49	0 000	0 000	0 00
783 000	IBERDROLA S A ISIN ES0144580Y14 SPAIN CUSIP NO B288C92#2 ACCOUNT 30-05-500-2763324	5,436 02	5,436 02	5,148 47	0 003	0 000	0 00
6,065 000	AES CORP CUSIP NO 00130H105 ACCOUNT 30-05-500-3312287	69,160 08	67,226 07	70,475 30	0 044	4 131	2,911 20
474 000	ALLIANT CORP CUSIP NO 018802108 ACCOUNT 30-05-500-2746980	15,887 32	14,921 70	17,959 86	0 011	3 101	556 95
308 000	AMEREN CORP CUSIP NO 023608102 ACCOUNT 30-05-500-2746980	14,107 23	13,831 43	16,157 68	0 010	3 355	542 08
620 000	AMERICAN ELEC PWR INC CUSIP NO 025537101 ACCOUNT 30-05-500-2746980	36,532 58	36,123 75	39,035 20	0 025	3 748	1,463 20

Valley Baptist Legacy Foundation
74-1936869
December 31, 2016
04-004

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 147

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
155 000	AMERICAN WTR WKS CO INC NEW COM CUSIP NO 030420103 ACCOUNT 30-05-500-2763324	10,605 36	10,595 02	11,215 80	0 007	2 073	232 50
372 000	AVISTA CORP CUSIP NO 053798107 ACCOUNT 30-05-500-2426237	11,899 37	11,879 33	14,876 28	0 009	3 426	509 64
266 000	BLACK HILLS CORP CUSIP NO 092113109 ACCOUNT 30-05-500-2426237	13,947 68	13,921 54	16,316 44	0 010	2 739	446 88
3,215 000	CENTERPOINT ENERGY INC CUSIP NO 15189T107 ACCOUNT 30-05-500-3312287	72,102 27	72,102 27	79,217 60	0 050	4 180	3,311 45
1,307 000	COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO-SABESP SPONSORED ADR BRAZIL CUSIP NO 20441A102 ACCOUNT 30-05-500-2763324	5,834 97	5,834 97	11,344 76	0 007	0 000	0 00
701 000	DTE ENERGY CO CUSIP NO 233331107 ACCOUNT 30-05-500-3312279	64,065 30	62,940 97	69,055 51	0 043	3 350	2,313 30
12,223 000	E ON SE SPONSORED ADR GERMANY CUSIP NO 268780103 ACCOUNT 30-05-500-2383883	112,817 20	112,817 20	86,379 94	0 054	5 893	5,089 94
600,000	EDISON INTL CUSIP NO 281020107 ACCOUNT 30-05-500-2746980	38,802 47	38,460 58	43,194 00	0 027	3 014	1,302 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 148

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
1,106 000	EDISON INTL CUSIP NO 281020107 ACCOUNT 30-05-500-3312279	76,352 50	76,352 50	79,620 94	0 050	3 014	2,400 02
405 000	EL PASO ELEC CO COM NEW CUSIP NO 283677854 ACCOUNT 30-05-500-2426237	14,680 32	14,558 76	18,832 50	0 012	2 667	502 20
78 000	EL PASO ELEC CO COM NEW CUSIP NO 283677854 ACCOUNT 30-05-500-3257946	3,377 18	3,232 56	3,627 00	0 002	2 667	96 72
696 000	ENERGEN CORP CUSIP NO 29265N108 ACCOUNT 30-05-500-2746980	38,731 18	37,207 35	40,138 32	0 025	0 000	0 00
7,039 000	ENGIE SPONSORED ADR FRANCE CUSIP NO 29286D105 ACCOUNT 30-05-500-2383883	109,024 71	109,024 71	89,986 58	0 057	7 019	6,316 05
1,031 000	ENTERGY CORP NEW CUSIP NO 29364G103 ACCOUNT 30-05-500-3312287	77,480 46	77,480 46	75,747 57	0 048	4 737	3,587 88
265 000	EXELON CORP CUSIP NO 30161N101 ACCOUNT 30-05-500-2763324	8,883 28	8,883 28	9,404 85	0 006	3 584	337 08
193 000	FIRSTENERGY CORP CUSIP NO 337932107 ACCOUNT 30-05-500-2746980	6,565 31	6,217 34	5,977 21	0 004	4 650	277 92
702 000	GREAT PLAINS ENERGY INC CUSIP NO 391164100 ACCOUNT 30-05-500-2746980	19,585 10	19,544 91	19,199 70	0 012	4 022	772 20

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 149

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
277 000	NRG YIELD INC CL C COM CUSIP NO. 62942X405 ACCOUNT 30-05-500-2763324	4,747.27	4,747.27	4,376.60	0.003	5.981	261.77
148 000	NEXTERA ENERGY INC CUSIP NO. 65339F101 ACCOUNT 30-05-500-2763324	15,008.29	15,008.29	17,680.08	0.011	2.913	515.04
474 000	NORTHWESTERN CORP NEW COM CUSIP NO. 668074305 ACCOUNT 30-05-500-2426237	23,711.66	23,685.20	26,956.38	0.017	3.517	948.00
430 000	ONEOK INC NEW CUSIP NO. 682680103 ACCOUNT 30-05-500-2763324	15,195.58	15,195.34	24,686.30	0.016	4.285	1,057.80
508 000	PG&E CORP CUSIP NO. 69331C108 ACCOUNT 30-05-500-2746980	28,164.14	27,268.90	30,871.16	0.019	3.225	995.68
243 000	PG&E CORP CUSIP NO. 69331C108 ACCOUNT 30-05-500-2763324	12,237.48	12,237.48	14,767.11	0.009	3.225	476.28
965 000	PINNACLE WEST CAP CORP CUSIP NO. 723484101 ACCOUNT 30-05-500-3312287	72,931.21	72,603.52	75,298.95	0.047	3.358	2,528.30
344 000	PORTLAND GEN ELEC CO COM NEW CUSIP NO. 736508847 ACCOUNT 30-05-500-2746980	13,085.11	12,723.25	14,905.52	0.009	2.954	440.32
608 000	PUBLIC SVC ENTERPRISE GROUP CUSIP NO. 744573106 ACCOUNT 30-05-500-3312287	25,900.86	23,538.54	26,679.04	0.017	3.737	997.12

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 150

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
7.867 000	XCEL ENERGY INC CUSIP NO 98389B100 ACCOUNT 30-05-500-2383925	315,418 55	315,418 55	320,186 90	0 201	3.342	10,699.12
391 000	XCEL ENERGY INC CUSIP NO 98389B100 ACCOUNT 30-05-500-2763324	12,274 60	12,269 99	15,913 70	0 010	3.342	531 76
	TOTAL UTILITIES	1,365,152 40	1,353,888.81	1,395,938 74	0 875	3.755	52,420 40
	UNCLASSIFIED COMMON STOCK						
5.620 000	ENERGIA DE PORTUGAL SA EUR 1 0 ISIN PTEDPOAM0009 PORTUGAL CUSIP NO 4103596#5 ACCOUNT 30-05-500-2763324	25,258 42	25,218 77	17,154 71	0 011	0 000	0 00
110 000	MUENCHENER RUECKVER AG ISIN DE0008430026 GERMANY CUSIP NO 5294121#5 ACCOUNT 30-05-500-2763324	22,820 49	22,736 32	20,843 44	0 013	0 000	0 00
1.908 000	NORDEA AB ISIN SE0000427361 SWEDEN CUSIP NO 5380031#3 ACCOUNT 30-05-500-2763324	16,479 08	16,478 75	21,275 59	0 013	0 000	0 00
171 000	CHUGAI PHARM CO JPY50 ISIN JP3519400000 JAPAN CUSIP NO 6196408#5 ACCOUNT 30-05-500-2763324	6,118 94	6,118 94	4,918 81	0 003	0 000	0 00
314 000	TERUMO CORP FIRST SECTION COM ISIN JP3546800008 JAPAN CUSIP NO 6885074#6 ACCOUNT 30-05-500-2763324	12,133 75	12,133 75	11,616 67	0 007	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 151

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
8,125 000	PANASONIC CORP ADR JAPAN CUSIP NO 69832A205 ACCOUNT 30-05-500-2383883	86,745 75	86,745 75	82,866 88	0 052	1 853	1,535 41
	TOTAL UNCLASSIFIED COMMON STOCK	169,556 43	169,432 28	158,676 10	0 099	0 968	1,535 41
	MUTUAL FUNDS-EQUITY						
264,361 135	COLUMBIA EMERGING MARKETS FUND CLASS Z SHARES CUSIP NO 19765Y852 ACCOUNT 30-05-500-2364990	2,638,516 52	2,610 547 36	2,492,925 50	1.567	0 000	0 00
98,578 338	GOLDMAN SACHS ABSOLUTE RETURN TRACKER FUND CL I CUSIP NO 38145N220 ACCOUNT 30-05-500-2364990	920,474 05	920,304 51	909,878 06	0 572	0 236	2,149 01
93,752 836	NATIXIS FDS TR II ASG GLOBAL ALTERNATIVES FUND CL Y CUSIP NO 63872T885 ACCOUNT 30-05-500-2364990	925,760 04	925,760 04	955,341 40	0 600	0.000	0.00
	TOTAL MUTUAL FUNDS-EQUITY	4,484,750 61	4,456,611 91	4,358,144 96	2 739	0 049	2,149 01
	OTHER EQUITIES						
587 000	REPSOL SA RT EXPIRES 01/06/17 ISIN ES0673516995 SPAIN CUSIP NO BYXSF9#4 ACCOUNT 30-05-500-2763324	217 19	217 19	217 94	0 000	0 000	0 00

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
42.000	YAMANA GOLD INC RT EXPIRES 12/21/16 ISIN CA98462Y1759 CANADA CUSIP NO BYZZXB9#7 ACCOUNT 30-05-500-2763324	10.46	10.46	0.00	0.000		0.00
8.896	ISHARES RUSSELL MID-CAP GROWTH ETF CUSIP NO 464287481 ACCOUNT 30-05-500-2364990	845.139	845.139	866.381	0.544	1.163	10,079.93
106.390	ISHARES RUSSELL 1000 VALUE ETF CUSIP NO 464287598 ACCOUNT 30-05-500-2364990	10.836	10.667	11.918	7.490	2.250	268,146.31
120.733	ISHARES RUSSELL 1000 GROWTH ETF CUSIP NO 464287614 ACCOUNT 30-05-500-2364990	11.026	10.959	12.664	7.959	1.432	181,361.01
19.511	ISHARES MSCI EAFE VALUE ETF CUSIP NO 464288877 ACCOUNT 30-05-500-2364990	986.111	986.111	921.894	0.579	3.276	30,197.04
63.797	VANGUARD FTSE DEVELOPED MARKETS ETF CUSIP NO: 921943858 ACCOUNT 30-05-500-2364990	2.447	2.346	2,331,142	1.465	3.049	71,069.86
132.316	VANGUARD FTSE EMERGING MKTS ETF CUSIP NO 922042858 ACCOUNT 30-05-500-2364990	5.032	5.023	4,734,266	2.975	2.515	119,084.40
6.420	VANGUARD S&P 500 ETF CUSIP NO 922908363 ACCOUNT 30-05-500-2364990	1.244	1.193	1,318,090	0.828	2.015	26,565.96

SETTLEMENT DATE

A S S E T D E T A I L

AS OF 12/31/16

PAGE 153

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
37,274 000	VANGUARD REIT ETF CUSIP NO. 922908553 ACCOUNT 30-05-500-2364990	2,887,982 36	2,832,039 19	3,076,223 22	1 933	4 818	148,201 42
41,404 000	VANGUARD MID-CAP ETF CUSIP NO. 922908629 ACCOUNT 30-05-500-2364990	5,096,833 31	5,096,833 31	5,450,008 52	3 425	1 449	78,957 43
30,583 000	VANGUARD SMALL-CAP ETF CUSIP NO. 922908751 ACCOUNT 30-05-500-2364990	3,555,987 05	3,512,263 14	3,943,983 68	2 478	1 497	59,025 19
69,741 000	WISDOMTREE EMERGING MKTS HIGH DIVIDEND FUND CUSIP NO. 97717W315 ACCOUNT 30-05-500-2364990	2,962,786 34	2,889,828 82	2,604,128 94	1 636	3 632	94,593 90
TOTAL OTHER EQUITIES		46,922,509 34	46,352,018 83	49,830,100 95	31 312	2 182	1,087,282 45
TOTAL EQUITIES				120,611,198 84			

FORM 990PF, PART II - CORPORATE BONDS

ATTACHMENT 8

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
UBS - ATTACHMENT 8-1	31,535,252.	31,535,252.
BOA - SEE ATTACHMENT 8-2	15,023,602.	15,023,602.
TOTALS	<u>46,558,854.</u>	<u>46,558,854.</u>

VALLEY BAPTIST LEGACY FOUNDATION
74-1936869
DECEMBER 31, 2016

	Number of Shares	12/31/2016
ISHARES CORE U.S. AGGREGATE BOND ETF	146,114.00	15,789,078.84
METROPOLITAN WEST TOAL RETURN BOND FUND CLASS I	1,495,363.11	15,746,173.49
TOTAL UBS CORPORATE BONDS	1,641,477.11	31,535,252.33

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
CORPORATE BONDS							
85,000 000	NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD DTD 04/10/07 5 450% DUE 04/10/17 CUSIP NO 637432HT5 ACCOUNT 30-05-500-2962512	92,811 50	92,811 50	85,962 20	0 054	5 389	4,632 50
85,000 000	MORGAN STANLEY SR UNSEC GLOBAL MTN SER F DTD 09/23/09 5 625% DUE 09/23/19 CUSIP NO 61747YCJ2 ACCOUNT 30-05-500-2962512	96,333 90	96,333 90	92,136 60	0 058	5 189	4,781 25
85,000 000	COMCAST CORP NEW SR UNSEC NT DTD 03/01/10 5 150% DUE 03/01/20 CUSIP NO 20030NBAB ACCOUNT 30-05-500-2962512	97,440 60	97,440 60	92,783 45	0 058	4 718	4,377 50
95,000 000	GOLDMAN SACHS GROUP INC SR MTN DTD 06/03/10 6 000% DUE 06/15/20 CUSIP NO 38141EA66 ACCOUNT 30-05-500-2962512	107,689 15	107,689 15	105,349 30	0 066	5 411	5,700 00

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
85.000 000	SCHWAB CHARLES CORP SR NT DTD 07/22/10 4 450% DUE 07/22/20 CUSIP NO 808513AD7 ACCOUNT 30-05-500-2962512	95,162 60	95,162 60	90,860 75	0 057	4 163	3,782 50
85.000 000	VERIZON COMMUNICATIONS INC SR UNSEC NT DTD 09/18/13 4 500% DUE 09/15/20 CUSIP NO 92343VBQ6 ACCOUNT 30-05-500-2962512	93,201 65	93,201 65	90,959 35	0 057	4 205	3,825 00
85.000 000	WELLS FARGO & CO NEW MEDIUM TERM SR NT DTD 03/29/11 4 600% DUE 04/01/21 CUSIP NO 94974BEV8 ACCOUNT 30-05-500-2962512	94,261 60	94,261 60	91,335 90	0 057	4 281	3,910 00
85.000 000	CHEVRON CORP NEW SR UNSEC NT CALL 01/03/22 @100 DTD 03/03/15 2 411% DUE 03/03/22 CUSIP NO 166764AT7 ACCOUNT 30-05-500-2962512	84,604 75	84,604 75	84,266 45	0 053	2 432	2,049 35
95.000 000	APPLE INC SR UNSEC NT DTD 05/03/13 2 400% DUE 05/03/23 CUSIP NO 037833AK6 ACCOUNT 30-05-500-2962512	94,052 50	94,052 50	92,503 40	0 058	2 465	2,280 00
95.000 000	CVS CAREMARK CORP SR UNSEC NT CALL 4/20/25 @100 DTD 07/20/15 3 875% DUE 07/20/25 CUSIP NO 126650CL2 ACCOUNT 30-05-500-2962512	98,437 48	98,437 48	98,002 00	0 062	3 756	3,681 25

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
95.000 000	ANHEUSER-BUSCH INBEV FIN INC SR UNSECD NT CALL 11/1/25 @100 DTD 01/25/16 3.650% DUE 02/01/26 CUSIP NO 035242AP1 ACCOUNT 30-05-500-2962512	102,890 70	102,890 70	96,443 05	0 061	3 595	3,467 50
	TOTAL CORPORATE BONDS	1,056,886 43	1,056,886 43	1,020,602 45	0 641	4 163	42,486 85
	MUTUAL FUNDS-FIXED						
437.255 408	ABERDEEN GLOBAL HIGH INCOME FUND CL I CUSIP NO 04315J860 ACCOUNT 30-05-500-2364990	4,147,415 20	4,107,371 21	3,585,494 35	2 253	4 228	151,605 20
90.088 049	GOLDMAN SACHS STRATEGIC INCOME FUND INSTL CUSIP NO 38145C646 ACCOUNT 30-05-500-2364990	908,443.93	908,423 90	868,448 79	0 546	3 906	33,925 11
331.365 669	METRO WEST T/R BD CL I CUSIP NO 592905509 ACCOUNT 30-05-500-2364990	3,606,685 65	3,604,218 30	3,489,280 49	2 193	1 909	66,616 03
143.687 802	PIMCO COMMODITIESPLUS STRATEGY FUND INSTL CL CUSIP NO 72201P175 ACCOUNT 30-05-500-2364990	1,225,480 26	1,213,695 50	925,349 44	0 582	0 543	5,021 89
	TOTAL MUTUAL FUNDS-FIXED	9,888,025 04	9,833,708 91	8,868,573 07	5 574	2 900	257,168 23
	FOREIGN BONDS						
95.000 000	ROYAL BK CDA SECD USD COVERED BD CANADA DTD 10/01/13 2.000% DUE 10/01/18 CUSIP NO 78011DAF1 ACCOUNT 30-05-500-2962512	96,161 85	96,161 85	95,645 05	0 060	1 987	1,900 00

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
95,000 000	BP CAP MKTS PLC UNSECD SR CO GTD NT UNITED KINGDOM DTD 03/11/11 4.742% DUE 03/11/21 CUSIP NO 05565QBR8 ACCOUNT 30-05-500-2962512	105,730 75	105,730.75	103,627 90	0 065	4.347	4,504 90
120,000 000	ONTARIO PROV CDA SR UNSECD BD CANADA DTD 06/29/12 2.450% DUE 06/29/22 CUSIP NO 68323ABK9 ACCOUNT 30-05-500-2962512	122,217 25	122,217 25	119,932 80	0 075	2 451	2,940.00
TOTAL FOREIGN BONDS		324,109 85	324,109 85	319,205 75	0 200	2 928	9,344 90
OTHER FIXED INCOME							
27,539 000	1SHARES 1-3 YR CR BD ETF CUSIP NO 464288646 ACCOUNT 30-05-500-2364990	2,907,068 32	2,906,899 97	2,889,942 66	1 816	1 454	42,028 41
24,257 000	VANGUARD SHORT-TERM CORPORATE BOND ETF CUSIP NO 92206C409 ACCOUNT 30-05-500-2364990	1,942,800 72	1,942,715 33	1,925,278 09	1 210	2 103	40,484 93
TOTAL OTHER FIXED INCOME		4,849,869 04	4,849,615 30	4,815,220 75	3 026	1 714	82,513 34
TOTAL CORPORATE BONDS				15,023,602.02			

ATTACHMENT 9

FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SANTA FE VENTURES INVESTMENT	4,867,692.	4,867,692.
HEALTH ENTERPRISE INVESTMENT	3,633,403.	3,633,403.
UBS - SEE ATTACHMENT 9-1	3,055,514.	3,055,514.
BOA - SEE ATTACHMENT 9-2	3,763,914.	3,763,914.
BOA - SEE ALT INV ATT 9-3	6,375,264.	6,375,264.
TIFF ABSOLUTE RETURN POOL II	4,917,187.	4,917,187.
TOTALS	<u>26,612,974.</u>	<u>26,612,974.</u>

VALLEY BAPTIST LEGACY FOUNDATION
74-1936869
DECEMBER 31, 2016

	Number of Shares	12/31/2016
PIMCO ALL ASSET ALL AUTHORITY FUND CLASS 1	90,530.18	759,548.21
WELLS FARGO ABSOLUTE RETURN FUND CLASS INST	77,076.97	796,975.88
BLACKROCK GLOBAL ALLOCATION FUND INC INSTITUTIONAL	47,476.18	867,864.57
IVY ASSET STRATEGY FUND	30,025.01	631,125.79
TOTAL UBS OTHER INVESTMENT	245,108.35	3,055,514.45

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
ALTERNATIVE INVESTMENTS							
REAL ESTATE							
130 000	AG MTG INVT TR INC REITS CUSIP NO 001228105 ACCOUNT 30-05-500-3257946	1,884 34	1,884 34	2,224 30	0 001	11 105	247 00
311 000	AMERICAN ASSETS TR INC REIT CUSIP NO 024013104 ACCOUNT 30-05-500-2746980	12,347 76	12,066 87	13,397 88	0 008	2 414	323 44
414 000	AMERICAN HOMES 4 RENT CL A REITS CUSIP NO 026651306 ACCOUNT 30-05-500-2746980	6,978 05	6,697 29	8,685 72	0 005	0 953	82 80
1,108 000	AMERICAN TOWER CORP CUSIP NO 03027X100 ACCOUNT 30-05-500-3312279	118,763 59	118,763 59	117,093 44	0 074	2 195	2,570 56
874 000	AMERICAN TOWER CORP CUSIP NO 03027X100 ACCOUNT 30-05-500-3312287	98,236 68	98,236 68	92,364 32	0 058	2 195	2,027 68

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
237 000	APOLLO COML REAL ESTATE FIN INC REITS CUSIP NO 03762U105 ACCOUNT 30-05-500-3257946	3,935 07	3,935 07	3,938 94	0 002	11.071	436 08
314 000	BOSTON PROPERTIES INC CUSIP NO 101121101 ACCOUNT 30-05-500-2746980	39,534 49	38,291 85	39,494 92	0 025	2 385	942 00
194 000	CHATHAM LODGING TR REITS CUSIP NO 16208T102 ACCOUNT 30-05-500-3257946	4,228.17	4,228 17	3,986 70	0 003	6 423	256 08
495 000	COLONY CAPITAL INC REITS CUSIP NO 19624R106 ACCOUNT 30-05-500-3257946	8,802 47	8,802.15	10,023 75	0 006	7 901	792 00
48 000	COLONY STARWOOD HOMES REITS CUSIP NO 19625X102 ACCOUNT 30-05-500-3257946	1,369 37	1,366 71	1,382 88	0 001	3 054	42 24
513 000	DOUGLAS EMMETT INC REITS CUSIP NO 25960P109 ACCOUNT 30-05-500-2746980	16,178 55	15,829 11	18,755 28	0 012	2 516	471 96
400 000	DUPONT FABROS TECHNOLOGY INC REITS CUSIP NO 26613Q106 ACCOUNT 30-05-500-2426237	11,361 76	11,297 72	17,572 00	0 011	4 553	800 00
596 000	EDUCATION RLTY TR INC REITS CUSIP NO 28140H203 ACCOUNT 30-05-500-2426237	20,133 86	19,721 12	25,210 80	0 016	3 593	905 92

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
694 000	EMPIRE ST RLTY TR INC CL A REITS CUSIP NO. 292104106 ACCOUNT 30-05-500-2426237	11,565 35	11,565 35	14,011 86	0 009	2 080	291 48
395 000	EQUITY RESIDENTIAL SH BEN INT CUSIP NO. 29476L107 ACCOUNT 30-05-500-2746980	27,000 97	24,357 38	25,422 20	0 016	3 131	795 93
75 000	ESSEX PPTY TR INC CUSIP NO. 297178105 ACCOUNT 30-05-500-2746980	16,068 74	15,209 07	17,437 50	0 011	2,753	480 00
680 000	FIRST INDUSTRIAL REALTY TRUST CUSIP NO. 32054K103 ACCOUNT 30-05-500-2426237	13,764 55	13,752 54	19,074 00	0 012	2 709	516 80
466 000	FRANKLIN STR PPTYS CORP REITS CUSIP NO. 35471R106 ACCOUNT 30-05-500-3257946	5,488 08	5,488 08	6,039 36	0 004	5 864	354 16
644 000	GENERAL GROWTH PPTYS INC NEW REITS CUSIP NO. 370023103 ACCOUNT 30-05-500-2746980	17,476 00	17,408 83	16,087 12	0 010	3 523	566 72
795 000	HEALTHCARE RLTY TR CUSIP NO. 421946104 ACCOUNT 30-05-500-2426237	21,002 10	20,759 88	24,104 40	0 015	3 958	954 00
1,349 000	HOST HOTELS & RESORTS INC REIT CUSIP NO. 44107P104 ACCOUNT 30-05-500-3312287	21,200 07	21,200 07	25,415 16	0 016	4 246	1,079 20

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
122 000	KILROY RLTY CORP CUSIP NO 49427F108 ACCOUNT 30-05-500-2746980	8,784.26	8,784.26	8,932.84	0.006	2.049	183.00
970 000	KIMCO REALTY CORP CUSIP NO 49446R109 ACCOUNT 30-05-500-2746980	25,412.06	24,686.35	24,405.20	0.015	4.293	1,047.60
620 000	KITE RLTY GROUP TR REITS CUSIP NO 49803T300 ACCOUNT 30-05-500-2426237	16,744.78	16,596.40	14,557.60	0.009	5.153	750.20
223 000	MACERICH CO CUSIP NO 554382101 ACCOUNT 30-05-500-2746980	16,831.20	16,776.01	15,797.32	0.010	4.009	633.32
211 000	PS BUSINESS PKS INC CALIF CUSIP NO 69360J107 ACCOUNT 30-05-500-2426237	17,431.64	17,409.73	24,585.72	0.015	2.575	633.00
117 000	PEBBLEBROOK HOTEL TR CUSIP NO 70509V100 ACCOUNT 30-05-500-3257946	2,921.23	2,921.23	3,480.75	0.002	5.109	177.84
63 000	POTLATCH CORP NEW REIT CUSIP NO 737630103 ACCOUNT 30-05-500-3257946	2,114.85	2,113.97	2,623.95	0.002	3.601	94.50
1,271 000	PROLOGIS INC REITS CUSIP NO 74340W103 ACCOUNT 30-05-500-3312287	64,920.31	64,920.31	67,096.09	0.042	3.182	2,135.28
128,984 913	PRUDENTIAL GLOBAL REAL ESTATE FUND CL Z CUSIP NO 744336504 ACCOUNT 30-05-500-2364990	3,101,780.13	3,101,736.21	2,944,725.56	1.851	2.334	68,715.42

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
454 000	QTS RLTY TR INC REITS CL A CUSIP NO 74736A103 ACCOUNT 30-05-500-2746998	22,870 05	22,788.36	22,541 10	0 014	2 900	653 76
255 000	RAYONIER INC REIT CUSIP NO 754907103 ACCOUNT 30-05-500-3257946	6,383 81	6,382 40	6,783 00	0 004	3 759	255 00
501 000	REGENCY CTRS CORP CUSIP NO 758849103 ACCOUNT 30-05-500-2746980	33,805 01	32,810 52	34,543 95	0 022	2 901	1,002 00
46 000	RYMAN HOSPITALITY PPTYS INC REITS CUSIP NO 783771107 ACCOUNT 30-05-500-3257946	2,369 29	2,369 29	2,898 46	0 002	4 761	138 00
408 000	SL GREEN RLTY CORP CUSIP NO 78440X101 ACCOUNT 30-05-500-2746980	44,330 08	43,944 77	43,880 40	0 028	2 882	1,264 80
109 000	SL GREEN RLTY CORP CUSIP NO 78440X101 ACCOUNT 30-05-500-3312287	12,112 01	12,112 01	11,722 95	0 007	2 882	337 90
175 000	SIMON PPTY GROUP INC NEW CUSIP NO 828806109 ACCOUNT 30-05-500-3312287	35,581 00	34,962 85	31,092 25	0 020	3 658	1,137 50
115 000	STARWOOD PPTY TR INC REITS CUSIP NO 85571B105 ACCOUNT 30-05-500-3257946	2,363 28	2,363 28	2,524 25	0 002	8 747	220 80

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
	TOTAL REAL ESTATE	3,894,075 01	3,884,539 82	3,763,913 92	2 366	2 506	94,315 97
	TOTAL ALTERNATIVE INVESTMENTS			3,763,913 92			

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
BALANCED FUNDS							
MUTUAL FUNDS-BALANCED							
176,184	301 CREDIT SUISSE COMMODITY-RETURN STRATEGY FUND CL I CUSIP NO 22544R305 ACCOUNT 30-05-500-2364990	1,145,364 34	1,123,791 38	893,254 41	0 561	0 000	0 00
248,421	318 PIMCO ALL ASSET FUND INSTL CL CUSIP NO 722005626 ACCOUNT 30-05-500-2364990	2,910,873 48	2,910,873 48	2,769,897 70	1 741	3 599	99,696 44

A S S E T D E T A I L

AS OF 12/31/16

VALLEY BAPTIST LEGACY - COMBINED

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANNUAL INCOME
262,293 204	WELLS FARGO ABSOLUTE RETURN FUND INSTL CL CUSIP NO. 94987W737 ACCOUNT 30-05-500-2364990	2,509,006 23	2,509,006 23	2,712,111 73	1 704	1 179	31,968 30
	TOTAL MUTUAL FUNDS-BALANCED	6,565,244 05	6,543,671 09	6,375,263 84	4 006	2 065	131,664 74
	TOTAL BALANCED FUNDS			6,375,263 84			

FORM 990PF, PART II - OTHER ASSETS

ATTACHMENT 10

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
HIGH GROUND ENDOWMENT FUND	7,379,645.	7,379,645.
RESTRICTED BURIAL PLOT	925.	925.
INTEREST RECEIVABLE	125,375.	125,375.
INSURANCE POLICIES CASH VALUE	924,113.	924,113.
OTHER RECEIVABLE	146,367.	146,367.
TOTALS	<u>8,576,425.</u>	<u>8,576,425.</u>

ATTACHMENT 11FORM 990PF, PART II - OTHER LIABILITIES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>
ANNUITY LIABILITIES	2,625,965.
TOTALS	<u>2,625,965.</u>

ATTACHMENT 12FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCESDESCRIPTIONAMOUNT

UNREALIZED GAIN/LOSS	17,954,339.
TEMP & PERM RESTRICTED NET ASSET CHANGES	88,525.
TOTAL	<u>18,042,864.</u>

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 13

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
QUITA WITTENBACH 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	SECRETARY 1.00	0.	0.	0.
LEONEL VELA, MD 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
MATT GORGES 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	CHAIRMAN 1.00	0.	0.	0.
ARNIE GONZALEZ 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
CHRISTINA GARCIA 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
YOLANDA DE LEON 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	VICE CHAIRMAN 1.00	0.	0.	0.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 13 (CONT'D)

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
KIMBERLY ANDERSON 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	VICE PRESIDENT, CFO 40.00	167,114.	26,621.	0.
JACK ABBOTT 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
BILLY BRADFORD 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
BETH PACE 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
JULIO CAVAZOS 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
JUDY QUISENBERRY 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	GRANTS DIRECTOR 40.00	115,438.	18,393.	0.

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

ATTACHMENT 13 (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
RANDY BAKER 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	EXEC VP, COO 40.00	185,393.	15,759.	0.
BOB DUNCAN 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	DIRECTOR 1.00	0.	0.	0.
GRAND TOTALS		467,945.	60,773.	0.

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

<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>
JAMIE AMAYA 1267 NORTH STUART ROAD HARLINGEN, TX 78552	BOARD SECRETARY 40.00	55,592.	2,704. 0.
JUANITA REYES - ALMANZA 1267 NORTH STUART ROAD HARLINGEN, TX 78552	STAFF ACCOUNTANT 30.00	51,615.	2,622. 0.
TOTAL COMPENSATION		<u>107,207.</u>	<u>5,326. 0.</u>

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALSATTACHMENT 15

<u>NAME AND ADDRESS</u>	<u>TYPE OF SERVICE</u>	<u>COMPENSATION</u>
UBS FINANCIAL SERVICES, INC. 1100 POYDRAS STREET, STE 900 NEW ORLEANS, LA 70163-0900	INVESTMENT BROKER	237,477.
US TRUST, BOA PRIVATE WEALTH MGMT 300 COVENANT STREET, 8TH FLOOR SAN ANTONIO, TX 78205	INVESTMENT BROKER	596,360.
TOTAL COMPENSATION		<u>833,837.</u>

ATTACHMENT 16FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

JUDY QUISENBERRY
1267 N. STUART PLACE RD.
HARLINGEN, TX 78552
956-335-3037

ATTACHMENT 17990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

APPLICATION FORM AVAILABLE ON VALLEY BAPTIST LEGACY FOUNDATION WEBSITE
INCLUDE 501(C)(3) DETERMINATION, PROGRAM BUDGET, 2 PRIOR YEAR
FINANCIAL STATEMENTS, CURRENT YEAR BUDGET, AUDIT, BUDGET NARRATIVE AND
BOARD MEMBER LISTING, IF APPLICABLE

ATTACHMENT 18990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

MUST SERVE 4 COUNTIES- CAMERON, HIDALGO, WILLACY & STARR
SHOULD BE HEALTHCARE RELATED, 501(C) (3) OR GOVERNMENT ENTITY

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
BLUE SUNDAY CHILD ABUSE INITIATIVE P.O. BOX 730 PORT ISABEL, TX 78578	NONE PC		CHARITABLE	31,500.
CHILD ABUSE EDUCATION PROGRAM OF SOUTH TEXAS 321 SOUTH 21ST STREET HARLINGEN, TX 78550	NONE PC		CHARITABLE	20,000.
COMMUNITY HOPE PROJECTS, INC 2332 JORDAN AVENUE MCALLEN, TX 78503	NONE PC		CHARITABLE	232,122
GOOD NEIGHBOR SETTLEMENT HOUSE, INC. 1254 E TYLER STREET BROWNSVILLE, TX 78520	NONE PC		CHARITABLE	50,000.
HARLINGEN WELLNESS COALITION 323 JACKSON STREET HARLINGEN, TX 78550	NONE PC		CHARITABLE	350,000
HEROES ON THE WATER 101 N GREENVILLE AVE #55 ALLEN, TX 75002	NONE PC		CHARITABLE	18,615.

FORM 990PF - PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
IT'S TIME TEXAS 911 W ANDERSON LANE SUITE 202 AUSTIN, TX 78757	NONE PC	CHARITABLE	250,000.
LA POSADA PROVIDENCIA 30094 MARYDALE ROAD SAN BENITO, TX 78586	NONE PC	CHARITABLE	7,500.
LA UNION DEL PUEBLO ENTERO P O. BOX 188 SAN JUAN, TX 78589	NONE PC	CHARITABLE	50,000
NUESTRA CLINICA DEL VALLE, INC P.O. BOX 1689 PHARR, TX 78577	NONE PC	CHARITABLE	79,194.
PROYECTO JUAN DIEGO, INC 2216 EDUARDO AVE BROWNSVILLE, TX 78526	NONE PC	CHARITABLE	140,000
RIO GRANDE COUNCIL BOY SCOUTS P O BOX 2424 HARLINGEN, TX 78551	NONE PC	CHARITABLE	6,500

FORM 990PF - PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
SAN ANTONIO CLUBHOUSE, INC 6851 CITIZENS PARKWAY, FIRST FLOOR SAN ANTONIO, TX 78229	NONE PC		CHARITABLE	50,000.
SERVING CHILDREN & ADULTS IN NEED, INC 1605 SALDANA AVE LAREDO, TX 78041	NONE PC		CHARITABLE	50,000.
SOUTH TEXAS JUVENILE DIABETES P.O. BOX 720727 MCALLEN, TX 78504	NONE PC		CHARITABLE	19,200.
SU CASA DE ESPERANZA 8000 CISNE ST PHARR, TX 78577	NONE PC		CHARITABLE	72,929
TEAM MARIO 2315 W WISCONSIN RD EDINBURG, TX 78539	NONE PC		CHARITABLE	41,920.
CITY OF SAN BENITO 401 N. SAM HOUSTON SAN BENITO, TX 7586	NONE GOV		CHARITABLE	494,755.

FORM 990PF, PART XV -- GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CITY OF HARLINGEN 118 EAST TYLER HARLINGEN, TX 78550	NONE GOV		CHARITABLE	425,000.
CITY OF LOS FRESNOS 200 N BRAZIL LOS FRESNOS, TX 78566	NONE GOV		CHARITABLE	333,333.
THE ENRIQUE SAN PEDRO OZANAM CENTER 656 N MINNESOTA AVE BROWNSVILLE, TX 78521	NONE PC		CHARITABLE	74,750.
TROPICAL TEXAS BEHAVIORAL HEALTH CLINIC 103 N LOOP 499 HARLINGEN, TX 78550	NONE PC		CHARITABLE	500,000.
THE SALVATION ARMY - HARLINGEN 119 E. MONROE HARLINGEN, TX 78550	NONE PC		CHARITABLE	20,000.
UTHSC AT HOUSTON 7000 FANNIN, SUITE 1200 HOUSTON, TX 77030	NONE PC		CHARITABLE	806,605.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D.)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
FOOD BANK OF THE RIO GRANDE VALLEY, INC. 2601 ZINNIA P O. BOX 6251 MCALLEN, TX 78502	NONE PC		CHARITABLE	973,769.
ACCESS ESPERANZA CLINICS, INC. 916 E HACKBERRY AVE. MCALLEN, TX 78501	NONE PC		CHARITABLE	100,000
AURORA HOUSE FOUNDATION 2646 W 18TH STREET WESLACO, TX 78596	NONE PC		CHARITABLE	50,000
AUSTIN COMMUNITY FOUNDATION 4315 GUADALUPE STREET SUITE 300 AUSTIN, TX 78751	NONE PC		CHARITABLE	25,000
BUCKNER CHILDREN & FAMILY SERVICES 600 N PEARL ST SUITE 2000 DALLAS, TX 75201	NONE PC		CHARITABLE	25,000.
CAMERON COUNTY MENTAL HEALTH TASK FORCE 1102 S COMMERCE ST HARLINGEN, TX 78550	NONE PC		CHARITABLE	47,222

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CENTER FOR BRAINHEALTH 2200 WEST MOCKINGBIRD LANE DALLAS, TX 75235	NONE PC	CHARITABLE	45,000
CHILDREN'S BEREAVEMENT CENTER OF SOUTH TEXAS 205 W. OLMO DRIVE SAN ANTONIO, TX 78212	NONE PC	CHARITABLE	215,000
COMFORT HOUSE SERVICES INC 617 DALLAS AVE MCALLEN, TX 78501	NONE PC	CHARITABLE	125,000.
DENTISTS WHO CARE 3501 MORELAND DRIVE SUITE G WESLACO, TX 78596	NONE PC	CHARITABLE	350,000.
GIRLS ON THE RUN 801 E MOREHEAD ST SUITE 201 CHARLOTTE, NC 28207	NONE PC	CHARITABLE	42,773
GOOD SAMARITAN COMMUNITY SERVICES 1600 SALTILLO SAN ANTONIO, TX 78207	NONE PC	CHARITABLE	50,000.

FORM 990PF, PART XV -- GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
MEADOWS MENTAL HEALTH POLICY INSTITUTE FOR TEXAS 2800 SWISS AVE DALLAS, TX 75204	NONE PC		CHARITABLE	300,000.
MEND FOUNDATION 72-11 AUSTIN STREET, #390 FOREST HILLS, NY 11375	NONE PC		CHARITABLE	130,757
MHP SALUD 2111 GOLFSIDE SUITE 2B YPSILANTI, MI 48197	NONE PC		CHARITABLE	499,858.
MIRACLE KIDS OF SOUTH TEXAS P O. BOX 5281 MCALLEN, TX 78502	NONE PC		CHARITABLE	50,000
THE UNIVERSITY OF TEXAS SYSTEM 6431 FANNIN STREET HOUSTON, TX 77030	NONE PC		CHARITABLE	3,000,000
THE VANNIE COOK CHILDRENS CANCER CENTER - TCH 101 WEST EXPRESSWAY 83 MCALLEN, TX 78503	NONE PC		CHARITABLE	100,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
	FOUNDATION STATUS OF RECIPIENT			
UT RIO GRANDE VALLEY 1201 W. UNIVERSITY DRIVE EDINBURG, TX 78539	NONE PC		CHARITABLE	3,605,554.
VALLEY HAVEN, INC. 5501 WEST BUSINESS 83 HARLINGEN, TX 78552	NONE PC		CHARITABLE	500,000
VALLEY NATURE CENTER P.O. BOX 8125 WESLACO, TX 78599	NONE PC		CHARITABLE	18,400.
VALLEY ZOOLOGICAL SOCIETY 500 RINGGOLD ST BROWNSVILLE, TX 78520	NONE PC		CHARITABLE	9,708
WILLACY COUNTY EMS, INC 347 E. HIDALGO RAYMONDVILLE, TX 78580	NONE PC		CHARITABLE	245,000.
TEXAS STATE TECHNICAL COLLEGE 3801 CAMPUS DRIVE WACO, TX 76705	NONE PC		HEALTHCARE SCHOLAPSHIPS	10,000

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

ATTACHMENT 19 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
VALLEY INITIATIVE FOR DEVELOPMENT AND ASSISTANCE 417 S OHIO AVE MERCEDDES, TX 78570	NONE PC		HEALTHCARE SCHOLARSHIPS FOR VETERANS	15,000.
74 NURSING SCHOLARSHIPS RANGING FROM \$250-\$1000 C/O 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	NONE I		NURSING SCHOLARSHIP	29,920
169 VOUCHERS FOR MAMMOGRAMS OR BREAST PROSTHETICS C/O 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	NONE I		PROVIDE MAMMOGRAMS OR BREAST PROSTHETICS	13,467.
TOTAL CONTRIBUTIONS PAID				14,700.351.

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

ATTACHMENT 20

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
MEND FOUNDATION 72-11 AUSTIN STREET, #390 FOREST HILLS, NY 11375	NONE PC	CHARITABLE	261,514.
IT'S TIME TEXAS 911 W ANDERSON LANE SUITE 202 AUSTIN, TX 78757	NONE PC	CHARITABLE	250,000.
CITY OF PORT ISABEL 305 E MAXAN ST PORT ISABEL, TX 78578	NONE GOV	CHARITABLE	500,000
HARVEY DRIVE CHURCH OF CHRIST 508 W HARVEY ST MCALLEN, TX 78501	NONE PC	CHARITABLE	27,000
GOOD NEIGHBOR SETTLEMENT HOUSE 1254 E TYLER ST BROWNSVILLE, TX 78520	NONE PC	CHARITABLE	30,000
UTRGV ONE WEST UNIVERSITY BLVD BROWNSVILLE, TX 78520	NONE PC	CHARITABLE	2,661,815.

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENTATTACHMENT 20 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
TX MENTAL HEALTH FUNDERS 1267 NORTH STUART PLACE ROAD HARLINGEN, TX 78552	NONE PC		CHARITABLE	100,000
TROPICAL TEXAS BEHAVIORAL HEALTH 1501 S 24TH AVE EDINBURG, TX 78539	NONE PC		CHARITABLE	2,700,000
UT HEALTH SCIENCE CENTER AT HOUSTON 7000 FANNIN, SUITE 1200 HOUSTON, TX 77030	NONE PC		CHARITABLE	3,300,000.
UT RIO GRANDE VALLEY ONE WEST UNIVERSITY BLVD BROWNSVILLE, TX 78520	NONE PC		CHARITABLE	1,680,000.
NUESTRA CLINICA DEL VALLEY P.O BOX 1689 PHARR, TX 78577	NONE PC		CHARITABLE	2,040,000.
COMMUNITY HOPE PROJECTS, INC 2332 JORDAN AVENUE MCALLEN, TX 78503	NONE PC		CHARITABLE	750,000
TOTAL CONTRIBUTIONS APPROVED				<u>14,300,329</u>

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
SALES					
PROCEEDS FROM SALES					
01-04-2016	APARTMENT INVT & MGMT CO	12/29 SALE 209.00 SHS @ 40.2691	8,416.09	129.26	S
01-04-2016	AVERY DENNISON CORP	12/29 SALE 49.00 SHS @ 63.7520	3,123.79	(6.33)	S
01-04-2016	BLACKROCK INC	12/29 SALE 24.00 SHS @ 345.0402	8,280.81	122.63	S
01-04-2016	CARDINAL HEALTH INC	12/29 SALE 40.00 SHS @ 91.0498	3,641.92	19.94	S
01-04-2016	CHEVRON CORP	12/29 SALE 71.00 SHS @ 91.3729	6,487.36	75.49	S
01-04-2016	CROWN CASTLE INTL CORP	12/29 SALE 150.00 SHS @ 87.7435	13,161.28	135.30	S
01-04-2016	DISNEY WALT CO	12/29 SALE 33.00 SHS @ 107.0319	3,531.99	2.93	S
01-04-2016	DOVER CORP	12/29 SALE 112.00 SHS @ 62.4586	6,995.23	32.71	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
01-04-2016	NVIDIA CORP	12/29 SALE 65.00 SHS @ 33.4012		2,171.04 39.17	S
01-04-2016	ORACLE CORP	12/29 SALE 661.00 SHS @ 37.1231		24,537.92 300.51	S
01-04-2016	PARAGON GROUP COMPANIES PLC	12/30 SALE 226.00 SHR @ 5.30050090		1,196.11 (349.35)	S
01-04-2016	PARAGON GROUP COMPANIES PLC	12/30 SALE 452.00 SHR @ 5.27973837		2,382.86 (708.06)	S
01-04-2016	SYKES ENTERPRISES INC	12/29 SALE 2.00 SHS @ 31.3332		62.67 8.23	S
01-04-2016	VALERO ENERGY CORP NEW	12/29 SALE 34.00 SHS @ 71.1330		2,418.48 26.24	S
01-05-2016	ACTIVISION BLIZZARD INC	12/30 SALE 68.00 SHS @ 39.5601		2,690.04 1,114.73	S
01-05-2016	CENTENE CORP	12/30 SALE 107.00 SHS @ 66.0301		7,065.09 1,030.51	S
01-05-2016	CONTINENTAL RES INC	12/30 SALE 170.00 SHS @ 22.2701		3,785.85 (839.69)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
01-05-2016	DELTA AIR LINES INC DEL	12/30 SALE 46.00 SHS @ 51.2475		2,357.34	540.17 S
01-05-2016	DOMINOS PIZZA INC	12/30 SALE 18.00 SHS @ 112.3508		2,022.28	88.49 S
01-05-2016	ENDO INTERNATIONAL PLC	12/30 SALE 31.00 SHS @ 62.7247		1,944.43	296.26 S
01-05-2016	FMC TECHNOLOGIES INC	12/30 SALE 278.00 SHS @ 29.3531		8,160.01	(1,164.12) S
01-05-2016	JARDEN CORP	12/30 SALE 137.00 SHS @ 56.9678		7,804.44	1,265.45 S
01-05-2016	LENNAR CORP	12/30 SALE 146.00 SHS @ 49.6301		7,245.86	387.53 S
01-05-2016	LULULEMON ATHLETICA INC	12/30 SALE 91.00 SHS @ 51.9404		4,726.49	(2.85) S
01-05-2016	MCGRAW HILL FINL INC	12/30 SALE 31.00 SHS @ 100.5623		3,117.37	287.94 S
01-05-2016	NETEASE INC	12/30 SALE 10.00 SHS @ 181.6765		1,816.73	780.32 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-05-2016	PARAGON GROUP COMPANIES PLC	12/31 SALE 88.00 SHR @ 5.24635453		460.98	(140.79)	S
01-05-2016	SBA COMMUNICATIONS CORP	12/30 SALE 59.00 SHS @ 105.6117		6,230.98	47.08	S
01-05-2016	SPROUTS FMRS MKT INC	12/30 SALE 407.00 SHS @ 26.4326		10,757.87	212.59	S
01-05-2016	ST JUDE MED INC	12/30 SALE 183.00 SHS @ 62.2704		11,395.27	(709.18)	L
01-05-2016	TRANSDIGM GROUP INC	12/30 SALE 41.00 SHS @ 227.3314		9,320.42	1,737.50	L
01-05-2016	ULTRAGENYX PHARMACEUTICAL INC	12/30 SALE 22.00 SHS @ 114.7615		2,524.71	244.72	S
01-05-2016	ZIMMER BIOMET HLDGS INC	12/30 SALE 39.00 SHS @ 102.6528		4,003.39	(161.56)	L
01-06-2016	ACADIA PHARMACEUTICALS INC	12/31 SALE 29.00 SHS @ 36.1701		1,048.91	121.97	S
01-06-2016	PARAGON GROUP COMPANIES PLC	01/04 SALE 797.00 SHR @ 5.11875648		4,073.52	(1,376.61)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-07-2016	PARAGON GROUP COMPANIES PLC	01/05 SALE 367.00 SHR @ 5.10605634	1,871.11	(638.55)	S
01-07-2016	PARAGON GROUP COMPANIES PLC	01/05 SALE 1,087.00 SHR @ 5.08582672	5,519.99	(1,913.25)	S
01-07-2016	RPC GROUP PLC	01/06 SALE 247.00 SHR @ 4.58750562	1,131.41	1,131.41	S
01-08-2016	FIRST NIAGARA FINL GROUP INC	01/05 SALE 19.00 SHS @ 10.6878	203.06	3.59	S
01-08-2016	PARAGON GROUP COMPANIES PLC	01/06 SALE 34.00 SHR @ 5.09644700	173.01	(59.49)	S
01-08-2016	PARAGON GROUP COMPANIES PLC	01/06 SALE 1,319.00 SHR @ 5.07541868	6,684.43	(2,335.30)	S
01-08-2016	PARAGON GROUP COMPANIES PLC	01/06 SALE 301.00 SHR @ 5.08491063	1,528.26	(530.07)	S
01-11-2016	DISNEY WALT CO	01/06 SALE 154.00 SHS @ 100.3409	15,447.59	1,877.17	L
01-11-2016	KOSMOS ENERGY LLC	01/06 SALE 433.00 SHS @ 4.7166	2,042.25	(2,247.35)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-11-2016	MONSANTO CO	01/06 SALE 599.00 SHS @ 94.7397		56,748.04	(5,509.46) S
01-11-2016	TELENOR ASA	01/07 SALE 392.00 SHR @ 15.6364358		6,120.29	(696.43) S
01-11-2016	TYCO INTL PLC	01/06 SALE 1,278.00 SHS @ 30.9399		39,540.46	(14,201.63) S
01-11-2016	VIPSHOP HLDGS LTD	01/06 SALE 667.00 SHS @ 14.5908		9,711.87	(2,694.34) S
01-12-2016	ALLY FINL INC	01/07 SALE 840.00 SHS @ 17.4154		14,603.47	(2,204.34) S
01-12-2016	AMERICAN FINL GROUP INC OHIO	01/07 SALE 382.00 SHS @ 68.7131		26,236.46	3,034.72 S
01-12-2016	MEAD JOHNSON NUTRITION CO	01/07 SALE 596.00 SHS @ 77.1601		45,986.57	(9,014.93) S
01-12-2016	RPC GROUP PLC	CASH IN LIEU OF .600 FRACTIONAL SHARE		2.61	2.61 S
01-12-2016	TELENOR ASA	01/08 SALE 473.00 SHR @ 16.2504595		7,674.94	(550.33) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-12-2016	TENCENT HOLDINGS LTD	01/08 SALE 600.00 SHR @ 18.1363706		10,848.34	(105.22)	S
01-12-2016	VOYA FINL INC	01/07 SALE 79.00 SHS @ 33.3833		2,634.86	(436.30)	S
01-13-2016	ALPS ELECTRIC CO LTD	01/07 SALE 201.00 SHR @ 25.3367888		5,085.06	(909 05)	S
01-13-2016	AMERICAN FINL GROUP INC OHIO	01/08 SALE 151.00 SHS @ 68.2934		10,307.58	1,136.21	S
01-13-2016	HEWLETT PACKARD ENTERPRISE CO	01/08 SALE 555.00 SHS @ 13.6592		7,580.72	(56.08)	S
01-13-2016	WELLCARE GROUP INC	01/08 SALE 58.00 SHS @ 72.3871		4,198.37	(257 67)	S
01-14-2016	ACTIVISION BLIZZARD INC	01/11 SALE 278.00 SHS @ 36.1525		10,050.21	(695.24)	S
01-14-2016	AMERICAN EXPRESS CO	01/11 SALE 200.00 SHS @ 63.9269		12,785.14	(1,135 80)	S
01-14-2016	APPLE INC	01/11 SALE 132.00 SHS @ 97.7611		12,904.23	(1,223.72)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-14-2016	BERKSHIRE HATHAWAY INC DEL	01/11 SALE 14.00 SHS @ 127.7427		1,788.36	(71.12) S
01-14-2016	BG GROUP PLC	01/11 SALE 1,678.00 SHS @ 13.4200		22,518.35	(4,824.52) L
01-14-2016	DIAGEO PLC	01/11 SALE 20.00 SHS @ 104.5706		2,091.37	(95.71) S
01-14-2016	GENERAL ELEC CO	01/11 SALE 111.00 SHS @ 28.2915		3,140.30	(290.94) S
01-14-2016	HP INC	01/11 SALE 941.00 SHS @ 10.5538		9,930.94	(1,019.66) S
01-14-2016	IHS INC	01/11 SALE 101.00 SHS @ 108.5591		10,964.27	(1,033.53) S
01-14-2016	INLAND REAL ESTATE CORP	01/11 SALE 7.00 SHS @ 10.6910		74.84	14.01 S
01-14-2016	RANGE RES CORP	01/11 SALE 134.00 SHS @ 24.8439		3,329.02	109.01 S
01-14-2016	SHIRE LTD	01/12 SALE 156.00 SHR @ 58.6162424		9,130.42	(4,702.19) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-14-2016	ST JUDE MED INC	01/11 SALE 266.00 SHS @ 56.5796		15,049.90	(1,274.49)	S
01-14-2016	UNITED TECHNOLOGIES CORP	01/11 SALE 205.00 SHS @ 90.1732		18,485.17	(1,182.49)	S
01-15-2016	AES CORP	01/12 SALE 722.00 SHS @ 8.7236		6,298.32	(3,027.73)	L
01-15-2016	AIRCASTLE LTD	01/12 SALE 327.00 SHS @ 19.9486		6,513.26	(568.14)	L
01-15-2016	ALLIANT CORP	01/12 SALE 75.00 SHS @ 61.3639		4,602.21	121.19	S
01-15-2016	AMERICAN ELEC PWR INC	01/12 SALE 52.00 SHS @ 57.8497		3,008.13	234.69	S
01-15-2016	ARM HLDGS PLC	01/12 SALE 330.00 SHS @ 42.4796		14,018.01	(1,575.28)	L
01-15-2016	BANC CALIF INC	01/12 SALE 423.00 SHS @ 14.2286		6,008.01	340.19	S
01-15-2016	BANCO BILBAO VIZCAYA ARGENTARIA	01/12 SALE 621.00 SHS @ 6.7951		4,219.68	(1,599.01)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-15-2016	BOSTON PROPERTIES INC	01/12 SALE 28.00 SHS @ 120.8096		3,382.61	(171.68)	S
01-15-2016	DAIKIN INDS LTD	01/12 SALE 219.00 SHS @ 132.9482		29,115.12	21.47	L
01-15-2016	DBS GROUP HLDGS LTD	01/12 SALE 620.00 SHS @ 42.6556		26,445.99	(7,003.84)	L
01-15-2016	ESSILOR INTL	01/12 SALE 257.00 SHS @ 60.3540		15,510.69	1,936.67	L
01-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 01/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22		914.43	(97.16)	S
01-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 01/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24		1,203.44	(103.80)	S
01-15-2016	GREAT PLAINS ENERGY INC	01/12 SALE 66.00 SHS @ 26.5572		1,752.74	11.67	L
01-15-2016	INLAND REAL ESTATE CORP	01/12 SALE 14.00 SHS @ 10.6198		148.67	27.01	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-15-2016	KILROY RLTY CORP	01/12 SALE 28.00 SHS @ 58.5461		1,639.26	(487.78)	S
01-15-2016	LIONBRIDGE TECHNOLOGIES INC	01/12 SALE 669.00 SHS @ 4.1448		2,752.75	(1,165.87)	S
01-15-2016	RECKITT BENCKISER PLC	01/12 SALE 689.00 SHS @ 17.6641		12,170.34	278.55	S
01-15-2016	ROYAL DUTCH SHELL PLC	01/12 SALE 79.00 SHS @ 40.3860		3,190.44	(1,647.32)	L
01-15-2016	TEEKAY TANKERS LTD	01/12 SALE 610.00 SHS @ 4.4104		2,671.99	(2,015.80)	S
01-15-2016	WESTAR ENERGY INC	01/12 SALE 60.00 SHS @ 41.4230		2,485.33	238.23	S
01-15-2016	WPP PLC	01/12 SALE 83.00 SHS @ 106.9586		8,877.40	(41.59)	L
01-19-2016	AIRCASTLE LTD	01/13 SALE 55.00 SHS @ 19.4820		1,070.12	(120.94)	L
01-19-2016	AIRCASTLE LTD	01/13 SALE 245.00 SHS @ 19.5899		4,792.09	(513.54)	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
01-19-2016	BANC CALIF INC	01/13 SALE 165.00 SHS @ 14.1548		2,331.37 120.52	S
01-19-2016	CHINA COMMUNICATIONS CONST CO	01/15 SALE 6,201.00 SHR @ 0.82695075		5,112.14 (1,412.51)	S
01-19-2016	CHURCH & DWIGHT INC	01/13 SALE 259.00 SHS @ 78.8967		20,426.10 (1,404.93)	S
01-19-2016	DEXCOM INC COM	01/13 SALE 23.00 SHS @ 71.5587		1,645.82 317.92	L
01-19-2016	FOSTER ELECTRIC CO LTD	01/14 SALE 457.00 SHR @ 19.6713649		8,976.33 (1,935.92)	S
01-19-2016	FOSTER ELECTRIC CO LTD	01/13 SALE 197.00 SHR @ 20.2608786		3,985.41 (718.56)	S
01-19-2016	INLAND REAL ESTATE CORP	01/13 SALE 1.00 SHS @ 10.6015		10.60 1.91	S
01-19-2016	INLAND REAL ESTATE CORP	01/13 SALE 6.00 SHS @ 10.6274		63.76 11.62	S
01-19-2016	LIONBRIDGE TECHNOLOGIES INC	01/13 SALE 239.00 SHS @ 4.1410		982.51 (417.41)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-19-2016	LIONBRIDGE TECHNOLOGIES INC	01/13 SALE 335.00 SHS @ 4.1510		1,382.18	(580.06)	S
01-19-2016	MURATA MFG CO	01/13 SALE 69.00 SHR @ 127.219227		8,764.96	1,797.89	L
01-19-2016	PRA GROUP INC	01/13 SALE 128.00 SHS @ 28.6293		3,660.64	(4,394.01)	S
01-19-2016	QEP RES INC	01/13 SALE 507.00 SHS @ 11.0937		5,624.40	(5,881.30)	L
01-19-2016	TIME WARNER INC	01/13 SALE 600.00 SHS @ 71.6908		43,013.69	(3,934.49)	S
01-19-2016	TRAVELERS COS INC	01/13 SALE 383.00 SHS @ 107.0797		41,010.77	4,008.40	S
01-19-2016	WESTERN DIGITAL CORP	01/13 SALE 126.00 SHS @ 50.9783		6,423.15	(5,432.52)	S
01-20-2016	ALIBABA GROUP HLDG LTD	01/14 SALE 57.00 SHS @ 70.7750		4,032.39	(851.32)	S
01-20-2016	BANC CALIF INC	01/14 SALE 48.00 SHS @ 13.7950		660.95	17.79	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-20-2016	BYD CO LDT	01/18 SALE 2,894.00 SHR @ 4.53412286		13,081.38	(4,873.21) S
01-20-2016	CIVITAS SOLUTIONS INC	01/14 SALE 161.00 SHS @ 25.6567		4,130.65	609.68 S
01-20-2016	FOSTER ELECTRIC CO LTD	01/15 SALE 472.00 SHR @ 19.7527852		9,309.33	(1,961.09) S
01-20-2016	HEALTH NET INC	01/14 SALE 6.00 SHS @ 66.0444		396.26	25.35 S
01-20-2016	INLAND REAL ESTATE CORP	01/14 SALE 18.00 SHS @ 10.5919		190.65	34.23 S
01-20-2016	KAPSTONE PAPER & PACKAGING CORP	01/14 SALE 460.00 SHS @ 17.5419		8,055.33	(845.46) S
01-20-2016	LIONBRIDGE TECHNOLOGIES INC	01/14 SALE 239.00 SHS @ 4.2053		997.88	(402.04) S
01-20-2016	LIONBRIDGE TECHNOLOGIES INC	01/14 SALE 191.00 SHS @ 4.1933		796.13	(322.64) S
01-20-2016	PIEDMONT NAT GAS INC	01/14 SALE 4.00 SHS @ 57.9447		231.77	60.57 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-20-2016	WELLCARE GROUP INC	01/14 SALE 41.00 SHS @ 72.4663		2,971.06	(178.90)	S
01-21-2016	BANC CALIF INC	01/15 SALE 133.00 SHS @ 13.4566		1,786.37	4.29	S
01-21-2016	CIVITAS SOLUTIONS INC	01/15 SALE 72.00 SHS @ 25.1747		1,812.55	237.96	S
01-21-2016	EASTMAN CHEM CO	01/15 SALE 121.00 SHS @ 61.6552		7,456.51	(1,616.28)	S
01-21-2016	INLAND REAL ESTATE CORP	01/15 SALE 18.00 SHS @ 10.5715		190.28	33.86	S
01-21-2016	LIONBRIDGE TECHNOLOGIES INC	01/15 SALE 49.00 SHS @ 4.0675		198.08	(88.93)	S
01-21-2016	LIONBRIDGE TECHNOLOGIES INC	01/15 SALE 232.00 SHS @ 3.9929		919.38	(439.55)	S
01-21-2016	MARSH & MCLENNAN COS INC	01/15 SALE 44.00 SHS @ 52.0295		2,289.26	(74.93)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
01-21-2016	MCKESSON CORP	01/15 SALE 114.00 SHS @ 164.4105	18,739.03	(2,867.93)	L
01-21-2016	MEAD JOHNSON NUTRITION CO	01/15 SALE 1,617.00 SHS @ 68.3460	110,513.45	(38,710.41)	L
01-21-2016	RAYMOND JAMES FINL INC	01/15 SALE 50.00 SHS @ 47.9642	2,398.17	(409.17)	S
01-21-2016	TD AMERITRADE HLDG CORP	01/15 SALE 56.00 SHS @ 28.9468	1,620.99	(338.29)	S
01-21-2016	WILLIS TOWERS	01/15 SALE 51.00 SHS @ 112.3003	5,727.21	5,727.21	S
01-22-2016	AFLAC INC	01/19 SALE 50.00 SHS @ 56.5731	2,828.60	(176.22)	S
01-22-2016	AKAMAI TECHNOLOGIES INC	01/19 SALE 72.00 SHS @ 45.0822	3,245.86	(881.38)	S
01-22-2016	ALPHABET INC	01/19 SALE 11.00 SHS @ 702.5685	7,728.11	(581.99)	S
01-22-2016	BAXALTA INC	01/19 SALE 172.00 SHS @ 40.7494	7,008.77	330.28	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
01-22-2016	BEST BUY INC	01/19 SALE 297.00 SHS @ 25.8501		7,677.34 (2,447.36)	L
01-22-2016	BLACKROCK INC	01/19 SALE 10.00 SHS @ 296.7132		2,967.08 (432.16)	S
01-22-2016	BLUEBIRD BIO INC	01/19 SALE 124.00 SHS @ 41.4327		5,137.56 (6,972.48)	S
01-22-2016	BORG WARNER INC	01/19 SALE 228.00 SHS @ 30.2142		6,888.71 (3,136.22)	S
01-22-2016	CABOT OIL & GAS CORP	01/19 SALE 231.00 SHS @ 16.3219		3,770.29 (1,415.41)	L
01-22-2016	CBRE GROUP INC	01/19 SALE 195.00 SHS @ 28.4842		5,554.32 (1,711.36)	S
01-22-2016	CHIPOTLE MEXICAN GRILL INC	01/19 SALE 3.00 SHS @ 469.5501		1,408.62 (44.37)	S
01-22-2016	CONCHO RES INC	01/19 SALE 101.00 SHS @ 75.2021		7,595.27 (2,335.21)	L
01-22-2016	CONTINENTAL RES INC	01/19 SALE 169.00 SHS @ 16.7719		2,834.40 (1,763.94)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-22-2016	COSTAR GROUP INC	01/19 SALE 12.00 SHS @ 177.0650		2,124.74	(71.54) S
01-22-2016	DEXCOM INC COM	01/19 SALE 53.00 SHS @ 72.3066		3,832.18	(264.99) S
01-22-2016	DISNEY WALT CO	01/19 SALE 51.00 SHS @ 94.1830		4,803.24	(650.76) S
01-22-2016	DR PEPPER SNAPPLE INC	01/19 SALE 57.00 SHS @ 90.3165		5,147.95	(205.47) S
01-22-2016	EASTMAN CHEM CO	01/19 SALE 37.00 SHS @ 60.7631		2,248.19	(614.47) S
01-22-2016	ENDO INTERNATIONAL PLC	01/19 SALE 159.00 SHS @ 51.8378		8,242.06	(211.44) S
01-22-2016	EXELON CORP	01/19 SALE 749.00 SHS @ 27.6175		20,685.13	(127.48) S
01-22-2016	FIREEYE INC	01/19 SALE 438.00 SHS @ 15.0609		6,596.55	(2,662.55) S
01-22-2016	FLEETCOR TECHNOLOGIES INC	01/19 SALE 18.00 SHS @ 114.9301		2,068.70	(472.05) S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-22-2016	FLowsERVE CORP	01/19 SALE 164.00 SHS @ 35.1964		5,772.10	(3,522.62)	S
01-22-2016	FORTUNE BRANDS HOME & SEC INC	01/19 SALE 58.00 SHS @ 47.4698		2,753.20	181.94	S
01-22-2016	HARMAN INTL INDS INC	01/19 SALE 33.00 SHS @ 75.4460		2,489.67	(1,312.74)	S
01-22-2016	HILTON WORLDWIDE HLDGS INC	01/19 SALE 153.00 SHS @ 17.1228		2,619.74	(1,596.46)	S
01-22-2016	INCYTE CORP	01/19 SALE 23.00 SHS @ 72.3801		1,664.71	(228.09)	S
01-22-2016	INLAND REAL ESTATE CORP	01/19 SALE 10.00 SHS @ 10.6346		106.34	19.44	S
01-22-2016	INTERNATIONAL PAPER CO	01/19 SALE 579.00 SHS @ 35.8032		20,729.67	(1,363.35)	S
01-22-2016	MALLINCKRODT PLC	01/19 SALE 65.00 SHS @ 63.1398		4,104.01	(185.74)	S
01-22-2016	MCGRAW HILL FINL INC	01/19 SALE 63.00 SHS @ 83.0946		5,234.86	(515.27)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-22-2016	MEDIOLANUM SPA	PROCEEDS FROM SALE DUE TO CASH MERGER @		19,115.45	(2,755.51)	L
01-22-2016	MOBILEYE NV	01/19 SALE 119.00 SHS @ 27.2727		3,245.39	(2,274.84)	S
01-22-2016	MOODY'S CORP	01/19 SALE 72.00 SHS @ 86.1036		6,199.34	(253.62)	S
01-22-2016	NVIDIA CORP	01/19 SALE 284.00 SHS @ 27.9419		7,935.35	(1,379.28)	S
01-22-2016	PRICE T ROWE GROUP INC	01/19 SALE 159.00 SHS @ 65.5675		10,425.04	(1,121.52)	S
01-22-2016	REGENERON PHARMACEUTICALS	01/19 SALE 17.00 SHS @ 460.5577		7,829.34	(1,332.64)	S
01-22-2016	SBA COMMUNICATIONS CORP	01/19 SALE 109.00 SHS @ 90.8401		9,901.39	(1,523.10)	L
01-22-2016	SKECHERS U S A INC	01/19 SALE 169.00 SHS @ 27.0630		4,573.56	(1,975.63)	S
01-22-2016	TENET HEALTHCARE CORP	01/19 SALE 99.00 SHS @ 24.0369		2,379.61	(760.66)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-22-2016	TRACTOR SUPPLY CO	01/19 SALE 36.00 SHS @ 82.9731	2,986.98	26.14		S
01-22-2016	UNITED PARCEL SVC INC	01/19 SALE 34.00 SHS @ 90.5728	3,079.42	(200.56)		S
01-22-2016	VALSPAR CORP	01/19 SALE 48.00 SHS @ 74.7950	3,590.09	(329.92)		S
01-25-2016	BANK OF THE OZARKS INC	01/20 SALE 67.00 SHS @ 44.7200	2,996.18	445.80		S
01-25-2016	BNP PARIBAS	01/20 SALE 1,148.00 SHS @ 23.1827	26,613.25	(7,217.83)		L
01-25-2016	CYRUSONE INC	01/20 SALE 130.00 SHS @ 33.3035	4,329.38	764.39		S
01-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 01/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21	2,916.48	(160.41)		S
01-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 01/25/16	2,239.51	(165.16)		S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-25-2016	FEDERAL NATL MTG ASSN	POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		3,360.40	(195.34) S
01-25-2016	INLAND REAL ESTATE CORP	01/20 SALE 10.00 SHS @ 10.6401		106.40	19.50 S
01-25-2016	RICE ENERGY INC	01/20 SALE 313.00 SHS @ 8.6743		2,715.01	(4,450.53) L
01-25-2016	SYNAPTICS INC	01/20 SALE 54.00 SHS @ 58.1813		3,141.73	(1,665.29) S
01-25-2016	TIME WARNER INC	01/20 SALE 507.00 SHS @ 67.6360		34,290.82	(5,380.39) L
01-25-2016	XPO LOGISTICS INC	01/20 SALE 217.00 SHS @ 18.6484		4,046.63	(4,079.55) L
01-26-2016	INLAND REAL ESTATE CORP	01/21 SALE 4.00 SHS @ 10.6275		42.51	7.75 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-26-2016	INLAND REAL ESTATE CORP	01/21 SALE 26.00 SHS @ 10.6274		276.31	50.37	S
01-26-2016	MARATHON PETE CORP	01/21 SALE 308.00 SHS @ 39.6451		12,201.23	(1,436.31)	L
01-26-2016	PIEDMONT NAT GAS INC	01/21 SALE 9.00 SHS @ 57.9870		521.87	136.67	S
01-27-2016	ARCHER DANIELS MIDLAND CO	01/22 SALE 468.00 SHS @ 33.0781		15,480.27	(516.39)	S
01-27-2016	EAST WEST BANCORP INC	01/22 SALE 161.00 SHS @ 34.3603		5,531.91	(782.95)	S
01-27-2016	GMO INTERNET INC	01/22 SALE 418.00 SHR @ 10.8685549		4,536.24	(292.59)	S
01-27-2016	MEAD JOHNSON NUTRITION CO	01/22 SALE 820.00 SHS @ 69.9901		57,390.82	(18,282.38)	L
01-27-2016	PRICELINE GROUP INC	01/22 SALE 14.00 SHS @ 1,113.0611		15,582.15	(1,346.61)	S
01-27-2016	RAYMOND JAMES FINL INC	01/22 SALE 43.00 SHS @ 45.3293		1,949.12	(465.19)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
01-27-2016	TD AMERITRADE HLDG CORP	01/22 SALE 51.00 SHS @ 28.8207		1,469.83	(314.51) S
01-27-2016	TIFFANY & CO NEW	01/22 SALE 847.00 SHS @ 61.6511		52,217.52	(21,140.75) L
01-27-2016	WESTERN DIGITAL CORP	01/22 SALE 74.00 SHS @ 44.6156		3,301.49	(3,661.36) L
01-27-2016	WHIRLPOOL CORP	01/22 SALE 20.00 SHS @ 132.9501		2,658.95	(11.55) S
01-28-2016	GRAPHIC PACKAGING HLDG CO	01/25 SALE 395.00 SHS @ 11.3057		4,465.67	(655.68) S
01-28-2016	INTERNATIONAL PAPER CO	01/25 SALE 219.00 SHS @ 33.7704		7,395.58	(3,810.65) L
01-29-2016	CORNERSTONE ONDEMAND INC	01/26 SALE 30.00 SHS @ 31.9867		959.58	(156.49) S
01-29-2016	HUDSONS BAY CO NEW	01/26 SALE 196.00 SHR @ 11.9386686		2,335.82	(842.26) S
01-29-2016	MARKETO INC	01/26 SALE 124.00 SHS @ 20.9147		2,593.37	(1,212.48) L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
01-29-2016	MCGRAW HILL FINL INC	01/26 SALE 107.00 SHS @ 84.0698		8,995.30	(848.59)	L
01-29-2016	PG&E CORP	01/26 SALE 131.00 SHS @ 51.9995		6,807.88	210.72	L
01-29-2016	QLIK TECHNOLOGIES INC	01/26 SALE 91.00 SHS @ 25.5428		2,324.35	(582.23)	S
01-29-2016	ZENDESK INC	01/26 SALE 186.00 SHS @ 22.1348		4,117.00	(64.25)	S
02-01-2016	EXPEDIA INC DEL	01/27 SALE 30.00 SHS @ 99.7891		2,993.62	520.05	S
02-01-2016	SYMETRA FINL CORP	PROCEEDS FROM SALE DUE TO CASH MERGER @		7,616.00	2,266.45	L
02-01-2016	TEREX CORP NEW	01/27 SALE 7.00 SHS @ 22.4958		157.47	26.45	S
02-02-2016	GILEAD SCIENCES INC	01/28 SALE 93.00 SHS @ 89.2402		8,296.40	(2,230.00)	S
02-02-2016	TEREX CORP NEW	01/28 SALE 8.00 SHS @ 21.7432		173.94	24.20	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-02-2016	UNITED RENTALS INC	01/28 SALE 160.00 SHS @ 44.9323		7,184.24	(4,805.95)	S
02-03-2016	ADTRAN INC	01/29 SALE 12.00 SHS @ 18.1249		217.49	37.93	S
02-03-2016	ALLIANCE DATA SYS CORP	01/29 SALE 9.00 SHS @ 209.0989		1,881.86	(649.40)	S
02-03-2016	ALLY FINL INC	01/29 SALE 227.00 SHS @ 15.4942		3,517.12	(1,259.43)	S
02-03-2016	ANACOR PHARMACEUTICALS INC	01/29 SALE 32.00 SHS @ 73.2450		2,343.80	(1,452.56)	S
02-03-2016	ASHTHEAD GROUP PLC	01/29 SALE 146.00 SHS @ 51.0641		7,455.22	(2,205.26)	S
02-03-2016	DISCOVER FINL SVCS	01/29 SALE 95.00 SHS @ 45.7113		4,342.49	(1,184.81)	L
02-03-2016	ESSEX PPTY TR INC	01/29 SALE 22.00 SHS @ 207.3667		4,561.98	(68.27)	S
02-03-2016	KILROY RLTY CORP	01/29 SALE 117.00 SHS @ 54.9687		6,431.22	(2,456.79)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-03-2016	NEUROCRINE BIOSCIENCES INC	01/29 SALE 44.00 SHS @ 41.2673		1,815.73	(204.95)	S
02-03-2016	RAYMOND JAMES FINL INC	01/29 SALE 92.00 SHS @ 43.0691		3,962.28	(1,203.23)	S
02-03-2016	TD AMERITRADE HLDG CORP	01/29 SALE 68.00 SHS @ 27.1413		1,845.57	(533.55)	S
02-04-2016	DAI-ICHI LIFE HOLDINGS INC	02/01 SALE 1,054.00 SHR @ 11.7062028		12,319.83	(4,305.61)	L
02-04-2016	EURONET WORLDWIDE INC	02/01 SALE 20.00 SHS @ 76.7925		1,535.82	472.34	S
02-05-2016	BP P L C	02/02 SALE 396.00 SHS @ 29.0189		11,479.39	(3,814.81)	L
02-05-2016	DIPLOMAT PHARMACY INC	02/02 SALE 157.00 SHS @ 27.3750		4,293.87	(185.78)	S
02-05-2016	ICON PLC	02/02 SALE 119.00 SHS @ 66.0799		7,859.79	926.86	L
02-05-2016	LUXOTTICA GROUP S P A	02/03 SALE 86.00 SHR @ 59.5850986		5,116.63	513.00	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-05-2016	MERCK KGAA	02/03 SALE 155.00 SHR @ 86.3929986		13,370.83	(1,122.51)	L
02-05-2016	NOKIA CORP	02/02 SALE 1,341.00 SHS @ 6.2300		8,314.05	(897.68)	S
02-05-2016	PAREXEL INTL CORP	02/02 SALE 50.00 SHS @ 62.6575		3,131.32	(350.26)	S
02-05-2016	TEREX CORP NEW	02/02 SALE 5.00 SHS @ 21.4311		107.15	13.57	S
02-08-2016	ACCENTURE PLC	02/03 SALE 318.00 SHS @ 101.2210		32,187.69	5,140.25	S
02-08-2016	EL PASO ELEC CO	02/03 SALE 1.00 SHS @ 42.6610		42.66	3.97	S
02-09-2016	ACTIVISION BLIZZARD INC	02/04 SALE 697.00 SHS @ 32.0026		22,305.40	6,158.48	L
02-09-2016	AFFILIATED MANAGERS GROUP	02/04 SALE 91.00 SHS @ 128.6201		11,704.21	(5,375.07)	L
02-09-2016	ALIGN TECHNOLOGY INC	02/04 SALE 64.00 SHS @ 67.6173		4,327.43	753.45	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-09-2016	ALKERMES PLC	02/04 SALE 159.00 SHS @ 33.3455	5,301.84	(5,538.76)	S
02-09-2016	ALLIANCE DATA SYS CORP	02/04 SALE 28.00 SHS @ 198.1982	5,549.45	(2,015.00)	S
02-09-2016	BARD C R INC	02/04 SALE 9.00 SHS @ 185.8935	1,673.01	107.44	S
02-09-2016	CABOT OIL & GAS CORP	02/04 SALE 281.00 SHS @ 20.7911	5,842.19	(465.96)	L
02-09-2016	CARTER HLDGS INC	02/04 SALE 21.00 SHS @ 94.9392	1,993.69	31.67	S
02-09-2016	CERNER CORP	02/04 SALE 94.00 SHS @ 58.6686	5,514.75	(155.72)	S
02-09-2016	CHIPOTLE MEXICAN GRILL INC	02/04 SALE 20.00 SHS @ 472.3343	9,446.51	(240.09)	S
02-09-2016	CONCHO RES INC	02/04 SALE 107.00 SHS @ 90.2132	9,652.63	(867.77)	L
02-09-2016	DIAMONDBACK ENERGY INC	02/04 SALE 61.00 SHS @ 73.2154	4,466.06	350.40	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
02-09-2016	DOLLAR GEN CORP	02/04 SALE 45.00 SHS @ 73.6546		3,314.40	181.07 S
02-09-2016	DOMINOS PIZZA INC	02/04 SALE 101.00 SHS @ 113.9886		11,512.64	716.21 S
02-09-2016	EDUCATION RLTY TR INC	02/04 SALE 32.00 SHS @ 38.9156		1,245.28	218.78 S
02-09-2016	EL PASO ELEC CO	02/04 SALE 45.00 SHS @ 42.3623		1,906.27	275.12 S
02-09-2016	EL PASO ELEC CO	02/04 SALE 1.00 SHS @ 42.1278		42.13	3.44 S
02-09-2016	EXPEDIA INC DEL	02/04 SALE 38.00 SHS @ 98.8967		3,758.00	9.71 S
02-09-2016	FLEETCOR TECHNOLOGIES INC	02/04 SALE 46.00 SHS @ 124.2972		5,717.57	(775.45) S
02-09-2016	FOOT LOCKER INC	02/04 SALE 68.00 SHS @ 68.4420		4,653.97	961.35 S
02-09-2016	HILTON WORLDWIDE HLDGS INC	02/04 SALE 128.00 SHS @ 17.6824		2,263.30	(1,263.98) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-09-2016	IDEXX LABS INC	02/04 SALE 42.00 SHS @ 71.8191		3,016.35	85.47	L
02-09-2016	INTERNATIONAL FLAVORS&FRAGRANCES	02/04 SALE 21.00 SHS @ 121.9246		2,560.37	265.26	S
02-09-2016	LENNAR CORP	02/04 SALE 299.00 SHS @ 40.9101		12,231.89	(1,447.63)	L
02-09-2016	LINKEDIN CORP	02/04 SALE 13.00 SHS @ 193.9414		2,521.19	(518.46)	S
02-09-2016	MICHAELS COS INC	02/04 SALE 152.00 SHS @ 22.0591		3,352.92	(153.03)	S
02-09-2016	MIDDLEBY CORP	02/04 SALE 27.00 SHS @ 87.8287		2,371.33	(269.56)	S
02-09-2016	MOBILEYE NV	02/04 SALE 85.00 SHS @ 27.6097		2,346.78	(1,596.24)	S
02-09-2016	NORWEGIAN CRUISE LINE HLDGS LTD	02/04 SALE 66.00 SHS @ 42.1895		2,784.46	(1,053.28)	S
02-09-2016	NXP SEMICONDUCTORS NV	02/04 SALE 41.00 SHS @ 75.4594		3,093.78	(303.91)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-09-2016	PALO ALTO NETWORKS INC	02/04 SALE 30.00 SHS @ 145.6901		4,370.62	594.15	S
02-09-2016	PILGRIMS PRIDE CORP	02/04 SALE 73.00 SHS @ 22.2801		1,626.42	121.31	S
02-09-2016	PVH CORP	02/04 SALE 30.00 SHS @ 77.2323		2,316.93	(843.60)	L
02-09-2016	ROCKWELL COLLINS	02/04 SALE 135.00 SHS @ 80.5276		10,871.03	(1,455.52)	S
02-09-2016	SALLY BEAUTY HLDGS INC	02/04 SALE 12.00 SHS @ 29.5319		354.38	63.63	S
02-09-2016	SALLY BEAUTY HLDGS INC	02/04 SALE 6.00 SHS @ 30.0247		180.14	34.77	S
02-09-2016	SALLY BEAUTY HLDGS INC	02/04 SALE 13.00 SHS @ 28.8747		375.36	60.39	S
02-09-2016	SBA COMMUNICATIONS CORP	02/04 SALE 100.00 SHS @ 96.5746		9,657.28	(823.91)	L
02-09-2016	SERVICENOW INC	02/04 SALE 40.00 SHS @ 59.3948		2,375.75	(411.32)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-09-2016	SHERWIN WILLIAMS CO	02/04 SALE 10.00 SHS @ 260.4444	2,604.40	162.14	S
02-09-2016	SKECHERS U S A INC	02/04 SALE 69.00 SHS @ 28.8574	1,991.12	(682.81)	S
02-09-2016	SOUTHWEST AIRLS CO	02/04 SALE 95.00 SHS @ 37.6092	3,572.81	85.72	L
02-09-2016	SPLUNK INC	02/04 SALE 135.00 SHS @ 47.3401	6,390.80	(1,538.73)	L
02-09-2016	SYNCHRONOSS TECHNOLOGIES INC	02/04 SALE 256.00 SHS @ 22.2695	5,700.89	(5,058.47)	L
02-09-2016	TRACTOR SUPPLY CO	02/04 SALE 18.00 SHS @ 82.9201	1,492.53	12.11	S
02-09-2016	TRI POINTE HOMES INC	02/04 SALE 142.00 SHS @ 10.1074	1,435.22	(545.16)	S
02-09-2016	ULTRAGENYX PHARMACEUTICAL INC	02/04 SALE 51.00 SHS @ 55.3091	2,820.71	(2,464.73)	S
02-09-2016	UNITED RENTALS INC	02/04 SALE 149.00 SHS @ 48.9177	7,288.60	(4,550.11)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-09-2016	WEX INC	02/04 SALE 78.00 SHS @ 71.3339	5,563.94	(2,161.01)	S
02-09-2016	WORKDAY INC	02/04 SALE 30.00 SHS @ 64.9188	1,947.53	(337.13)	S
02-10-2016	COMFORTDELGRO CORP LTD	02/03 SALE 4,284.00 SHR @ 1.95800686	8,364.40	(1,581.35)	S
02-10-2016	CROWN HLDGS INC	02/05 SALE 218.00 SHS @ 45.8751	10,000.59	(544.82)	S
02-10-2016	IVY ASSET STRATEGY FUND	PROCEEDS REDEMPTION 108,534.293 UNITS	2,245,574.52	(675,479.39)	L
02-10-2016	PIEDMONT NAT GAS INC	02/05 SALE 5.00 SHS @ 59.1173	295.58	81.58	S
02-10-2016	RAYTHEON CO	02/05 SALE 27.00 SHS @ 126.0564	3,403.46	586.35	S
02-10-2016	SALLY BEAUTY HLDGS INC	02/05 SALE 3.00 SHS @ 30.0028	90.01	17.32	S
02-10-2016	WILLIS TOWERS	02/05 SALE 39.00 SHS @ 114.0454	4,447.69	4,447.69	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-11-2016	ALTRI SGPS SA	02/09 SALE 2,489.00 SHR @ 3.45502755		8,586.66	(4,221.30)	S
02-11-2016	ASSA ABLOY AB	02/09 SALE 1,263.00 SHR @ 17.9116066		22,588.43	(174.73)	L
02-11-2016	AZIMUT HOLDING SPA	02/09 SALE 486.00 SHR @ 18.1621622		8,813.57	(3,427.36)	S
02-11-2016	BANCA MEDIOLANUM SPA	02/09 SALE 2,372.00 SHR @ 6.02223570		14,263.32	(3,052.00)	S
02-11-2016	BELLWAY PLC	02/09 SALE 453.00 SHR @ 35.4515256		16,035.44	(663.59)	S
02-11-2016	BRAAS MONIER BUILDING GROUP	02/09 SALE 164.00 SHR @ 21.6431401		3,544.15	(814.84)	S
02-11-2016	CORNERSTONE ONDEMAND INC	02/08 SALE 78.00 SHS @ 24.1964		1,887.28	(1,014.50)	S
02-11-2016	DCC PLC	02/09 SALE 111.00 SHR @ 68.277411		7,567.42	1,270.24	L
02-11-2016	GEMALTO NV	02/09 SALE 50.00 SHR @ 59.0809948		2,949.62	(205.85)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-11-2016	GLANBIA PLC	02/09 SALE 162.00 SHR @ 18.2094468		2,945.50	(133.03)	S
02-11-2016	JULIUS BAER GROUP LTD	02/09 SALE 267.00 SHR @ 38.3194770		10,215.95	(2,168.70)	S
02-11-2016	MARKETO INC	02/08 SALE 347.00 SHS @ 16.1455		5,602.39	(5,047.84)	L
02-11-2016	PAYCOM SOFTWARE INC	02/08 SALE 133.00 SHS @ 23.2044		3,086.13	(1,597.67)	S
02-11-2016	PIEDMONT NAT GAS INC	02/08 SALE 2.00 SHS @ 59.1425		118.28	32.68	S
02-11-2016	REDROW PLC	02/09 SALE 1,343.00 SHR @ 5.79616858		7,772.57	(1,336.34)	S
02-11-2016	RPC GROUP PLC	02/09 SALE 1,238.00 SHR @ 9.45792592		11,691.34	(1,435.52)	S
02-11-2016	RYANAIR HLDGS PLC	02/08 SALE 124.00 SHS @ 74.4014		9,221.88	1,102.52	S
02-11-2016	STROEER SE	02/09 SALE 239.00 SHR @ 50.3675852		12,019.80	(2,608.62)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-11-2016	TAYLOR WIMPEY PLC	02/09 SALE 2,159.00 SHR @ 2.45290352	5,287.87	(1,190.42)	S
02-11-2016	VIVENDI SA	02/08 SALE 466.00 SHS @ 18.9080	8,810.97	(3,636.35)	S
02-11-2016	WABCO HLDGS INC	02/08 SALE 52.00 SHS @ 88.2719	4,588.49	(536.10)	L
02-12-2016	ABBOTT LABS	02/09 SALE 257.00 SHS @ 37.0860	9,530.93	(2,043.58)	S
02-12-2016	ALLIANT CORP	02/09 SALE 32.00 SHS @ 68.4879	2,191.57	279.67	L
02-12-2016	ALTRIA GROUP INC	02/09 SALE 61.00 SHS @ 60.9877	3,720.18	160.23	S
02-12-2016	AMERICAN ELEC PWR INC	02/09 SALE 19.00 SHS @ 62.3342	1,184.33	170.96	S
02-12-2016	AVERY DENNISON CORP	02/09 SALE 37.00 SHS @ 61.8576	2,288.69	274.23	S
02-12-2016	BLACKROCK INC	02/09 SALE 28.00 SHS @ 290.1162	8,123.10	(1,394.77)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-12-2016	BOSTON SCIENTIFIC CORP	02/09 SALE 165.00 SHS @ 16.7611		2,765.53	276.96	S
02-12-2016	CENTURYLINK INC	02/09 SALE 76.00 SHS @ 24.8183		1,886.16	(64.11)	S
02-12-2016	CLEAN HBRS INC	02/09 SALE 3.00 SHS @ 42.8159		128.45	(9.50)	S
02-12-2016	CONSTELLATION BRANDS INC	02/09 SALE 26.00 SHS @ 136.2756		3,543.10	847.43	L
02-12-2016	CVS HEALTH CORP	02/09 SALE 16.00 SHS @ 91.0725		1,457.13	(117.07)	S
02-12-2016	DOVER CORP	02/09 SALE 126.00 SHS @ 58.2060		7,333.82	(499.02)	S
02-12-2016	EATON CORP PLC	02/09 SALE 78.00 SHS @ 55.0146		4,291.06	167.90	S
02-12-2016	EDISON INTL	02/09 SALE 43.00 SHS @ 63.2220		2,718.50	199.54	S
02-12-2016	ENTERGY CORP NEW	02/09 SALE 21.00 SHS @ 70.1897		1,473.96	28.32	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-12-2016	EQUIFAX INC	02/09 SALE 18.00 SHS @ 93.6080		1,684.91	138.69 S
02-12-2016	ESSEX PPTY TR INC	02/09 SALE 7.00 SHS @ 193.3699		1,353.56	(119.70) S
02-12-2016	GRIFOLS SA	02/09 SALE 158.00 SHR @ 20.6475997		3,257.43	62.49 L
02-12-2016	INFINERA CORP	02/09 SALE 590.00 SHS @ 13.3899		7,899.90	(5,610.34) S
02-12-2016	KLA-TENCOR CORP	02/09 SALE 224.00 SHS @ 63.9191		14,317.61	(1,118.19) S
02-12-2016	LABORATORY CORP AMER HLDGS	02/09 SALE 16.00 SHS @ 101.7368		1,627.76	(162.52) S
02-12-2016	LINKEDIN CORP	02/09 SALE 781.00 SHS @ 103.4032		80,756.41	(90,021.22) L
02-12-2016	MCKESSON CORP	02/09 SALE 159.00 SHS @ 148.8633		23,668.83	(8,196.17) S
02-12-2016	NAVIENT CORP	02/09 SALE 305.00 SHS @ 8.5796		2,616.73	(863.29) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-12-2016	NEWELL RUBBERMAID INC	02/09 SALE 95.00 SHS @ 33.7831		3,209.34	(297.26)	S
02-12-2016	RAYTHEON CO	02/09 SALE 234.00 SHS @ 126.2052		29,531.47	124.97	S
02-12-2016	STARWOOD HOTELS & RESORTS	02/09 SALE 147.00 SHS @ 60.4068		8,879.64	(1,355.29)	S
02-12-2016	SUNTRUST BKS INC	02/09 SALE 137.00 SHS @ 32.8558		4,501.16	(1,374.24)	S
02-12-2016	TECNICAS REUNIDAS SA	02/09 SALE 272.00 SHR @ 31.2349242		8,483.16	(5,433.07)	S
02-12-2016	TYSON FOODS INC	02/09 SALE 57.00 SHS @ 60.7496		3,462.66	415.60	S
02-16-2016	CLEAN HBRS INC	02/10 SALE 5.00 SHS @ 42.9749		214.87	(15.06)	S
02-16-2016	EL PASO ELEC CO	02/10 SALE 4.00 SHS @ 40.8048		163.22	8.48	S
02-16-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 02/15/16		1,369.41	(118.11)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
		POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24			
02-16-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 02/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	786.20	(83.53)	S
02-16-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 02/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	516.06	(39.35)	S
02-16-2016	PARKER HANNIFIN CORP	02/10 SALE 10.00 SHS @ 96.6471	966.45	(251.18)	L
02-16-2016	PENTAIR PLC	02/10 SALE 606.00 SHS @ 43.2704	26,221.29	(13,170.47)	S
02-16-2016	PIEDMONT NAT GAS INC	02/10 SALE 5.00 SHS @ 59.1692	295.84	81.84	S
02-16-2016	SNYDERS-LANCE INC	02/10 SALE 335.00 SHS @ 28.8912	9,678.34	60.98	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-16-2016	SWEDBANK A B	02/10 SALE 477.00 SHS @ 18.7992		8,967.02	(3,066.02)	L
02-16-2016	SYKES ENTERPRISES INC	02/10 SALE 149.00 SHS @ 28.4127		4,233.40	897.49	L
02-16-2016	WILLIS TOWERS	02/10 SALE 49.00 SHS @ 108.3818		5,310.59	5,310.59	S
02-17-2016	ACADIA HEALTHCARE CO INC	02/11 SALE 117.00 SHS @ 53.2109		6,225.54	(799.80)	S
02-17-2016	ALPHABET INC	02/11 SALE 38.00 SHS @ 673.0040		25,572.45	2,156.68	S
02-17-2016	ENCANA CORP	02/11 SALE 2,619.00 SHS @ 3.3738		8,835.79	(24,543.42)	S
02-17-2016	LINKEDIN CORP	02/11 SALE 956.00 SHS @ 100.2355		95,823.05	(113,221.02)	L
02-17-2016	MYLAN INC	02/11 SALE 256.00 SHS @ 41.1905		10,536.86	(2,447.18)	S
02-17-2016	PENTAIR PLC	02/11 SALE 215.00 SHS @ 42.4709		9,131.04	(4,844.58)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-17-2016	SYKES ENTERPRISES INC	02/11 SALE 151.00 SHS @ 28.7081		4,334.83	954.14	L
02-17-2016	UBS GROUP AG	02/11 SALE 647.00 SHS @ 14.2114		9,178.40	(3,355.03)	S
02-18-2016	BRISTOW GROUP INC	02/12 SALE 116.00 SHS @ 12.6993		1,473.09	(6,487.66)	L
02-18-2016	CORNERSTONE ONDEMAND INC	02/12 SALE 115.00 SHS @ 25.3000		2,909.44	(1,368.83)	S
02-18-2016	PAYLOCITY HLDG CORP	02/12 SALE 147.00 SHS @ 25.2132		3,706.26	(1,051.91)	S
02-18-2016	TIFFANY & CO NEW	02/12 SALE 1,739.00 SHS @ 61.3501		106,685.50	(43,928.48)	L
02-19-2016	ADTRAN INC	02/16 SALE 3.00 SHS @ 18.1450		54.43	9.54	S
02-19-2016	CONVERGYS CORP	02/16 SALE 3.00 SHS @ 24.8606		74.58	0.07	S
02-19-2016	DOLBY LABORATORIES INC	02/16 SALE 3.00 SHS @ 37.8331		113.50	10.68	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-19-2016	EL PASO ELEC CO	02/16 SALE 2.00 SHS @ 40.3596	80.72	3.35	S
02-19-2016	PIEDMONT NAT GAS INC	02/16 SALE 4.00 SHS @ 59.2892	237.15	65.95	S
02-22-2016	ACADIA HEALTHCARE CO INC	02/17 SALE 90.00 SHS @ 57.8729	5,208.45	(195.66)	L
02-22-2016	ADTRAN INC	02/17 SALE 3.00 SHS @ 18.4146	55.24	10.35	S
02-22-2016	CONVERGYS CORP	02/17 SALE 2.00 SHS @ 25.0684	50.14	0.46	S
02-22-2016	HATTERAS ALPHA HEDGED STRATEGIES	PROCEEDS REDEMPTION 79,690.053 UNITS	823,198.25	(112,388.88)	L
02-22-2016	ISHARES S&P EUROPE 350 INDEX	02/17 SALE 595.00 SHS @ 37.2700	22,160.29	734.52	S
02-22-2016	PAYLOCITY HLDG CORP	02/17 SALE 143.00 SHS @ 26.8243	3,835.79	(792.91)	S
02-22-2016	PIEDMONT NAT GAS INC	02/17 SALE 1.00 SHS @ 59.1945	59.19	16.39	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
02-22-2016	TEREX CORP NEW	02/17 SALE 6.00 SHS @ 21.8056	130.83	18.53	S
02-22-2016	TEREX CORP NEW	02/17 SALE 5.00 SHS @ 21.1499	105.75	12.16	S
02-23-2016	AIN HLDGS INC	02/18 SALE 124.00 SHR @ 42.6248821	5,277.56	(906.19)	S
02-23-2016	AUTOGRILL SPA	02/19 SALE 180.00 SHR @ 7.86096216	1,412.85	(280.17)	S
02-23-2016	BIOMARIN PHARMACEUTICAL INC	02/18 SALE 25.00 SHS @ 75.0286	1,875.67	(568.56)	S
02-23-2016	CERNER CORP	02/18 SALE 32.00 SHS @ 52.1900	1,670.04	(260.33)	S
02-23-2016	CONTINENTAL RES INC	02/18 SALE 396.00 SHS @ 18.4064	7,288.77	(884.51)	S
02-23-2016	COOPER COS INC	02/18 SALE 34.00 SHS @ 139.5363	4,744.13	104.15	S
02-23-2016	COSTAR GROUP INC	02/18 SALE 9.00 SHS @ 167.9751	1,511.29	(135.92)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-23-2016	DOLBY LABORATORIES INC	02/18 SALE 2.00 SHS @ 38.7541		77.51	8.96	S
02-23-2016	EDWARDS LIFSCIENCES CORP	02/18 SALE 28.00 SHS @ 86.4347		2,420.12	335.20	S
02-23-2016	EL PASO ELEC CO	02/18 SALE 5.00 SHS @ 40.5991		202.99	9.56	S
02-23-2016	FOSTER ELECTRIC CO LTD	02/18 SALE 261.00 SHR @ 19.9422219		5,197.11	(1,035.05)	S
02-23-2016	GUIDEWIRE SOFTWARE INC	02/18 SALE 169.00 SHS @ 46.0440		7,781.27	(1,516.34)	S
02-23-2016	INVESCO LTD	02/18 SALE 164.00 SHS @ 27.1750		4,456.60	(199.62)	S
02-23-2016	IRISO ELECTRONICS CO LTD	02/18 SALE 14.00 SHR @ 42.4107557		592.86	(104.17)	S
02-23-2016	JAPAN TOBACCO INC	02/18 SALE 300.00 SHR @ 39.5053910		11,833.84	881.29	S
02-23-2016	K'S HLDGS CORP	02/18 SALE 105.00 SHR @ 31.4966309		3,302.19	(405.11)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-23-2016	KDDI CORP	02/18 SALE 825.00 SHR @ 26.6335409		21,939.71	5,911.72	L
02-23-2016	LINKEDIN CORP	02/18 SALE 27.00 SHS @ 114.5744		3,093.44	(3,219.67)	L
02-23-2016	NXP SEMICONDUCTORS NV	02/18 SALE 61.00 SHS @ 68.1900		4,159.50	(895.59)	L
02-23-2016	ORIENTAL LAND CO	02/18 SALE 111.00 SHR @ 70.7659410		7,843.24	1,409.01	S
02-23-2016	PACIFIC INDUSTRIES CO LTD	02/18 SALE 69.00 SHR @ 8.86631037		610.86	(106.99)	S
02-23-2016	PENTA-OCEAN CONSTRUCTION CO LTD	02/18 SALE 783.00 SHR @ 4.25494197		3,326.62	38.87	S
02-23-2016	PILGRIMS PRIDE CORP	02/18 SALE 85.00 SHS @ 22.9247		1,948.56	196.04	S
02-23-2016	RADIAN GROUP INC	02/18 SALE 142.00 SHS @ 11.0028		1,562.36	(462.80)	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-23-2016	REPLY SPA	02/19 SALE 19.00 SHR @ 126.368028	2,397.39	435.52	S
02-23-2016	RWE AG	02/19 SALE 279.00 SHR @ 11.5196266	3,209.15	(625.22)	S
02-23-2016	SANTEN PHARMACEUTICAL CO LTD	02/18 SALE 867.00 SHR @ 14.8541260	12,859.21	1,012.45	S
02-23-2016	SENKO CO LTD	02/18 SALE 283.00 SHR @ 6.27933125	1,774.39	(75.14)	S
02-23-2016	SEPTENI HLDGS CO LTD	02/18 SALE 297.00 SHR @ 16.8403447	4,994.08	(108.56)	S
02-23-2016	SERVICENOW INC	02/18 SALE 68.00 SHS @ 54.4083	3,699.68	(1,038.34)	L
02-23-2016	SHERWIN WILLIAMS CO	02/18 SALE 12.00 SHS @ 255.4901	3,065.81	135.10	S
02-23-2016	SVB FINL GROUP	02/18 SALE 22.00 SHS @ 86.3834	1,900.39	(528.80)	L
02-23-2016	SYKES ENTERPRISES INC	02/18 SALE 3.00 SHS @ 29.4271	88.28	6.62	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-23-2016	TABLEAU SOFTWARE INC	02/18 SALE 75.00 SHS @ 41.1102		3,083.20	(3,646.05)	L
02-23-2016	TEAM HEALTH HOLDINGS INC	02/18 SALE 141.00 SHS @ 34.8084		4,907.88	(2,986.16)	L
02-23-2016	TOPRE CORP	02/18 SALE 122.00 SHR @ 18.4417875		2,246.52	(362.11)	S
02-23-2016	TRACTOR SUPPLY CO	02/18 SALE 26.00 SHS @ 84.7916		2,204.53	66.14	L
02-23-2016	ULTIMATE SOFTWARE GROUP INC	02/18 SALE 12.00 SHS @ 160.0340		1,920.37	(213.46)	S
02-23-2016	VISTEON CORP	02/18 SALE 91.00 SHS @ 67.3881		6,132.18	(3,741.38)	S
02-23-2016	WHITEWAVE FOODS CO	02/18 SALE 63.00 SHS @ 37.8001		2,381.35	54.26	S
02-23-2016	WILLIS TOWERS	REV OF MERRILL LYNCH,PIERCE,FENNER & SM		(5,727.21)	(5,727.21)	S
02-23-2016	WILLIS TOWERS	REV OF MERRILL LYNCH,PIERCE,FENNER		(4,447.69)	(4,447.69)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-23-2016	WILLIS TOWERS	REV OF MERRILL LYNCH,PIERCE,FENNER & SM	(5,310.59)	(5,310.59)	S
02-23-2016	WORKDAY INC	02/18 SALE 128.00 SHS @ 53.9100	6,900.33	(2,847.54)	S
02-24-2016	AIN HLDGS INC	02/19 SALE 41.00 SHR @ 42.8485014	1,754.15	(290.48)	S
02-24-2016	AUTOGRILL SPA	02/22 SALE 1,106.00 SHR @ 7.94213700	8,770.83	(1,631.81)	S
02-24-2016	DOLBY LABORATORIES INC	02/19 SALE 1.00 SHS @ 38.6652	38.66	4.39	S
02-24-2016	EL PASO ELEC CO	02/19 SALE 2.00 SHS @ 40.7080	81.41	4.04	S
02-24-2016	EMERA INC	02/19 SALE 454.00 SHR @ 33.5792151	15,235.09	534.01	S
02-24-2016	EQUIFAX INC	02/19 SALE 150.00 SHS @ 100.6831	15,098.39	683.08	S
02-24-2016	EQUIFAX INC	02/19 SALE 44.00 SHS @ 100.4305	4,417.53	189.04	S

50 of 347

Attachment D-1

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-24-2016	FOSTER ELECTRIC CO LTD	02/19 SALE 164.00 SHR @ 19.0602001		3,121.18 (794.81)	S
02-24-2016	HURON CONSULTING GROUP INC	02/19 SALE 71.00 SHS @ 52.5268		3,729.32 (1,403.04)	L
02-24-2016	IRISO ELECTRONICS CO LTD	02/19 SALE 21.00 SHR @ 41.2208988		864.34 (181.21)	S
02-24-2016	K'S HLDGS CORP	02/19 SALE 128.00 SHR @ 30.9599717		3,956.93 (562.44)	S
02-24-2016	PACIFIC INDUSTRIES CO LTD	02/19 SALE 81.00 SHR @ 8.69473632		703.22 (139.48)	S
02-24-2016	PREFERRED BK LOS ANGELES CALIF	02/19 SALE 90.00 SHS @ 27.4199		2,465.49 (327.76)	S
02-24-2016	PREFERRED BK LOS ANGELES CALIF	02/19 SALE 56.00 SHS @ 27.4133		1,533.43 (204.59)	S
02-24-2016	REPLY SPA	02/22 SALE 17.00 SHR @ 126.251449		2,143.06 387.70	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-24-2016	SENKO CO LTD	02/19 SALE 149.00 SHR @ 6.17311796	918.41	(55.37)	S
02-24-2016	SPDR GOLD TR	02/19 SALE 118.00 SHS @ 117.2955	13,837.62	(261.61)	S
02-24-2016	TOPRE CORP	02/19 SALE 79.00 SHR @ 18.1210874	1,429.42	(259.78)	S
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	9,140.93	138.76	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	6,761.78	102.64	S
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	876.53	13.31	S
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	2,629.58	194.70	S
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	1,878.27	139.07	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	1,126.96	83.44	S
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	6,386.13	472.83	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	2,379.15	176.16	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	1,753.06	26.61	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	1,753.06	26.62	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	2,128.71	32.31	L
02-24-2016	TOWERS WATSON & CO	SALES DUE TO TAXABLE EXCHANGE	2,504.36	38.01	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-24-2016	ZENDESK INC	02/19 SALE 461.00 SHS @ 16.9900	7,832.22	(2,530.97)	S
02-25-2016	AUTOGRILL SPA	02/23 SALE 137.00 SHR @ 8.00666880	1,095.27	(193.30)	S
02-25-2016	BAXALTA INC	02/22 SALE 729.00 SHS @ 39.5374	28,822.14	516.23	S
02-25-2016	CITIGROUP INC	02/22 SALE 548.00 SHS @ 39.4981	21,644.49	(6,993.93)	S
02-25-2016	COMCAST CORP	02/22 SALE 30.00 SHS @ 57.9635	1,738.87	29.17	S
02-25-2016	CONVERGYS CORP	02/22 SALE 2.00 SHS @ 24.9205	49.84	0.17	S
02-25-2016	DOLBY LABORATORIES INC	02/22 SALE 3.00 SHS @ 39.1163	117.35	14.53	S
02-25-2016	EATON CORP PLC	02/22 SALE 59.00 SHS @ 57.4551	3,389.78	390.83	S
02-25-2016	EMC CORP	02/22 SALE 357.00 SHS @ 25.1399	8,974.75	(272.66)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 02/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21		3,255.82	(189.26)	S
02-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 02/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21		3,183.99	(175.12)	S
02-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 02/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		2,034.30	(150.03)	S
02-25-2016	FOSTER ELECTRIC CO LTD	02/22 SALE 136.00 SHR @ 18.8929055		2,565.58	(681.83)	S
02-25-2016	GOLDMAN SACHS GROUP INC	02/22 SALE 64.00 SHS @ 149.0512		9,539.07	(2,019.67)	S
02-25-2016	HEWLETT PACKARD ENTERPRISE CO	02/22 SALE 207.00 SHS @ 13.6838		2,832.48	(303.90)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-25-2016	IRISO ELECTRONICS CO LTD	02/22 SALE 32.00 SHR @ 39.553957	1,263.87	(329.35)	S
02-25-2016	K'S HLDGS CORP	02/22 SALE 192.00 SHR @ 30.7214398	5,889.67	(889.39)	S
02-25-2016	MCDONALDS CORP	02/22 SALE 50.00 SHS @ 117.8925	5,894.50	(42.30)	S
02-25-2016	PACIFIC INDUSTRIES CO LTD	02/22 SALE 69.00 SHR @ 8.84505704	609.39	(108.46)	S
02-25-2016	PAYCOM SOFTWARE INC	02/22 SALE 271.00 SHS @ 28.8241	7,811.16	(1,732.52)	S
02-25-2016	PREFERRED BK LOS ANGELES CALIF	02/22 SALE 28.00 SHS @ 27.6119	772.28	(96.73)	S
02-25-2016	SENKO CO LTD	02/22 SALE 177.00 SHR @ 6.26221083	1,106.75	(50.02)	S
02-25-2016	UNITED TECHNOLOGIES CORP	02/22 SALE 62.00 SHS @ 89.6118	5,555.81	(392.46)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-25-2016	WHIRLPOOL CORP	02/22 SALE 42.00 SHS @ 147.5796		6,198.21	590.15	S
02-25-2016	WILLIS TOWERS	02/05 SALE 39.00 SHS @ 114.0454		4,447.69	(435.82)	S
02-25-2016	WILLIS TOWERS	02/10 SALE 49.00 SHS @ 108.3818		5,310.59	(825.10)	S
02-25-2016	WILLIS TOWERS	01/15 SALE 51.00 SHS @ 112.3003		5,727.21	(658.92)	S
02-26-2016	AUTOGRILL SPA	02/24 SALE 90.00 SHR @ 7.98696767		717.75	(128.76)	S
02-26-2016	FOSTER ELECTRIC CO LTD	02/23 SALE 36.00 SHR @ 19.5339595		702.17	(157.44)	S
02-26-2016	IRISO ELECTRONICS CO LTD	02/23 SALE 26.00 SHR @ 39.9037868		1,035.94	(258.56)	S
02-26-2016	PREFERRED BK LOS ANGELES CALIF	02/23 SALE 12.00 SHS @ 27.3568		327.91	(44.52)	S
02-26-2016	REPLY SPA	02/24 SALE 1.00 SHR @ 123.673720		123.49	20.23	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
02-26-2016	SALESFORCE COM INC	02/23 SALE 870.00 SHS @ 63.4110	55,166.37	7,167.93	L	
02-26-2016	SALLY BEAUTY HLDGS INC	02/23 SALE 3.00 SHS @ 31.3802	94.14	21.45	S	
02-26-2016	SENKO CO LTD	02/23 SALE 75.00 SHR @ 6.26115350	468.88	(21.28)	S	
02-29-2016	ADTRAN INC	02/24 SALE 6.00 SHS @ 18.7641	112.58	22.80	S	
02-29-2016	AUTOGRILL SPA	02/25 SALE 176.00 SHR @ 7.98950000	1,404.04	(251.35)	S	
02-29-2016	BEVERLY HILLS CALIF PUB FING A	02/24 SALE 80,000.00 PAR @ 106.3320 LEASE REV BDS-TAXBLDTD 08/12/10 04.398 DUE 06/01/18	85,065.60	(844.80)	S	
02-29-2016	BRISTOW GROUP INC	02/24 SALE 121.00 SHS @ 13.3483	1,615.11	(6,688.78)	L	
02-29-2016	CONVERGYS CORP	02/24 SALE 4.00 SHS @ 25.7146	102.86	3.51	S	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
02-29-2016	DIAMOND RESORTS INTL INC	02/24 SALE 236.00 SHS @ 19.2515		4,543.25	(2,284.46)	S
02-29-2016	HEWLETT PACKARD ENTERPRISE CO	02/24 SALE 268.00 SHS @ 12.9488		3,470.20	(590.43)	S
02-29-2016	HURON CONSULTING GROUP INC	02/24 SALE 135.00 SHS @ 51.7253		6,982.76	(2,775.94)	L
02-29-2016	PACIFIC INDUSTRIES CO LTD	02/24 SALE 131.00 SHR @ 8.76757958		1,146.83	(216.05)	S
02-29-2016	PREFERRED BK LOS ANGELES CALIF	02/24 SALE 37.00 SHS @ 26.4326		976.87	(171.47)	S
02-29-2016	REPLY SPA	02/25 SALE 9.00 SHR @ 122.962503		1,105.00	175.69	S
02-29-2016	SALLY BEAUTY HLDGS INC	02/24 SALE 1.00 SHS @ 31.3064		31.31	7.08	S
02-29-2016	SENKO CO LTD	02/24 SALE 201.00 SHR @ 6.21797241		1,247.94	(65.69)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
02-29-2016	VERIZON COMMUNICATIONS INC	02/24 SALE 672.00 SHS @ 50.3921		33,862.75 1,067.46	L
03-01-2016	PACIFIC INDUSTRIES CO LTD	02/25 SALE 154.00 SHR @ 8.93729428		1,374.28 (227.88)	S
03-01-2016	REPLY SPA	02/26 SALE 63.00 SHR @ 121.917480		7,669.28 1,164.15	S
03-02-2016	AMERICAN EAGLE OUTFITTERS NEW	02/26 SALE 16.00 SHS @ 15.0720		241.15 (9.05)	S
03-02-2016	DOLBY LABORATORIES INC	02/26 SALE 3.00 SHS @ 39.6408		118.92 16.10	S
03-02-2016	NOKIA CORP	02/26 SALE 5,047.00 SHS @ 6.0942		30,756.76 (9,434.17)	L
03-02-2016	PACIFIC INDUSTRIES CO LTD	02/26 SALE 66.00 SHR @ 8.92847635		588.40 (98.24)	S
03-02-2016	REPLY SPA	02/29 SALE 2.00 SHR @ 122.385491		244.40 37.89	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-02-2016	SENKO CO LTD	02/26 SALE 143.00 SHR @ 6.22553805		888.92	(45.65)	S
03-03-2016	ASTELLAS PHARMA INC	02/29 SALE 2,349.00 SHS @ 14.3971		33,818.05	1,041.13	L
03-03-2016	DOLBY LABORATORIES INC	02/29 SALE 3.00 SHS @ 39.5812		118.74	15.92	S
03-03-2016	EQUITY RESIDENTIAL	02/29 SALE 31.00 SHS @ 75.2302		2,332.09	138.04	L
03-03-2016	IMPERVA INC	02/29 SALE 71.00 SHS @ 43.8636		3,114.25	(282.30)	S
03-03-2016	KIMCO REALTY CORP	02/29 SALE 117.00 SHS @ 26.7659		3,131.54	226.48	L
03-03-2016	PACIFIC INDUSTRIES CO LTD	02/29 SALE 103.00 SHR @ 8.98128745		923.68	(147.90)	S
03-03-2016	PROOFPOINT INC	02/29 SALE 52.00 SHS @ 46.4934		2,417.60	(197.39)	S
03-03-2016	REGENCY CTRS CORP	02/29 SALE 50.00 SHS @ 71.2110		3,560.47	508.01	S

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-03-2016	REPLY SPA	03/01 SALE 43.00 SHR @ 122.462587	5,257.99	817.97	S
03-03-2016	SENKO CO LTD	02/29 SALE 210.00 SHR @ 6.08757513	1,276.47	(95.97)	S
03-04-2016	ABBOTT LABS	03/01 SALE 441.00 SHS @ 39.0954	17,240.70	(2,620.62)	S
03-04-2016	ALPHABET INC	03/01 SALE 9.00 SHS @ 712.8055	6,415.11	(384.07)	S
03-04-2016	APARTMENT INVT & MGMT CO	03/01 SALE 163.00 SHS @ 37.3189	6,082.85	(380.08)	S
03-04-2016	AVERY DENNISON CORP	03/01 SALE 26.00 SHS @ 66.8714	1,738.62	323.05	S
03-04-2016	CAPITA PLC	03/01 SALE 62.00 SHS @ 56.0500	3,475.02	(896.09)	L
03-04-2016	COLUMBIA SPORTSWEAR CO	03/01 SALE 2.00 SHS @ 59.9458	119.89	12.68	S
03-04-2016	CROWN HLDGS INC	03/01 SALE 47.00 SHS @ 47.1635	2,216.64	(56.91)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-04-2016	EATON CORP PLC	03/01 SALE 147.00 SHS @ 58.2048	8,555.92	785.34	S
03-04-2016	EOG RES INC	03/01 SALE 218.00 SHS @ 63.4131	13,823.75	(1,574.25)	S
03-04-2016	EQUIFAX INC	03/01 SALE 187.00 SHS @ 106.2331	19,865.16	(1,188.44)	S
03-04-2016	HSBC HLDGS PLC	03/01 SALE 249.00 SHS @ 32.1083	7,994.79	(4,190.33)	L
03-04-2016	INTERCONTINENTAL EXCHANGE INC	03/01 SALE 101.00 SHS @ 230.3440	23,264.24	(2,579.62)	S
03-04-2016	LINCOLN NATL CORP IND	03/01 SALE 115.00 SHS @ 37.9168	4,360.34	(1,268.99)	S
03-04-2016	METLIFE INC	03/01 SALE 237.00 SHS @ 40.9887	9,714.11	(1,677.79)	S
03-04-2016	NAVIENT CORP	03/01 SALE 1,078.00 SHS @ 10.8700	11,717.60	(582.27)	S
03-04-2016	NVIDIA CORP	03/01 SALE 429.00 SHS @ 32.2671	13,842.28	136.13	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-04-2016	PACIFIC INDUSTRIES CO LTD	03/01 SALE 124.00 SHR @ 8.80733247	1,090.47	(199.59)	S
03-04-2016	PEPSICO INC	03/01 SALE 33.00 SHS @ 98.7232	3,257.79	(57.06)	S
03-04-2016	UNITED CONTL HLDGS INC	03/01 SALE 44.00 SHS @ 58.5600	2,576.58	62.83	S
03-04-2016	WELLS FARGO & CO	03/01 SALE 38.00 SHS @ 48.2403	1,833.09	(237.71)	S
03-07-2016	ALLIANT CORP	03/02 SALE 23.00 SHS @ 67.9672	1,563.21	189.03	L
03-07-2016	AMERICAN INTL GROUP INC	03/02 SALE 249.00 SHS @ 51.4246	12,796.98	(1,813.57)	S
03-07-2016	BANC CALIF INC	03/02 SALE 93.00 SHS @ 15.8845	1,474.44	228.33	S
03-07-2016	CME GROUP INC	03/02 SALE 68.00 SHS @ 93.0393	6,324.49	360.63	S
03-07-2016	COLUMBIA SPORTSWEAR CO	03/02 SALE 1.00 SHS @ 59.5900	59.59	5.98	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-07-2016	EDISON INTL	03/02 SALE 17.00 SHS @ 66.7789	1,135.22	139.35	L
03-07-2016	EL PASO ELEC CO	03/02 SALE 2.00 SHS @ 40.7270	81.45	4.08	S
03-07-2016	EMC CORP	03/02 SALE 295.00 SHS @ 26.2632	7,738.63	429.09	S
03-07-2016	FACEBOOK INC	03/02 SALE 133.00 SHS @ 109.1999	14,519.28	4,468.12	L
03-07-2016	HARRIS CORP DEL	03/02 SALE 104.00 SHS @ 80.1029	8,327.40	(357.97)	S
03-07-2016	HEARTLAND PMT SYS INC	03/02 SALE 92.00 SHS @ 94.1334	8,657.32	3,684.64	S
03-07-2016	MASTERCARD INC	03/02 SALE 285 00 SHS @ 89.2539	25,428.26	(139.98)	S
03-07-2016	NASDAQ INC	03/02 SALE 583.00 SHS @ 64.0499	37,340.28	11,162.78	L
03-07-2016	PACIFIC INDUSTRIES CO LTD	03/02 SALE 127.00 SHR @ 9.02569173	1,144.54	(176.72)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-07-2016	PORTLAND GEN ELEC CO	03/02 SALE 33.00 SHS @ 37.3950		1,234.01	40.22	S
03-07-2016	SILICON MOTION TECHNOLOGY CORP	03/02 SALE 40.00 SHS @ 33.4591		1,337.13	217.45	S
03-07-2016	US BANCORP DEL	03/02 SALE 216.00 SHS @ 40.3350		8,705.69	(265.88)	S
03-07-2016	US BANCORP DEL	03/02 SALE 188.00 SHS @ 40.3449		7,579.98	(228.61)	S
03-07-2016	WESTAR ENERGY INC	03/02 SALE 22.00 SHS @ 42.5360		935.77	111.83	S
03-08-2016	ATRICURE INC	03/03 SALE 184.00 SHS @ 15.7426		2,896.58	(655.65)	L
03-08-2016	BANC CALIF INC	03/03 SALE 725.00 SHS @ 14.6659		10,610.80	896.46	S
03-08-2016	BIOMARIN PHARMACEUTICAL INC	03/03 SALE 49.00 SHS @ 89.4525		4,383.08	(407.62)	S
03-08-2016	BLUE BUFFALO PET PRODS INC	03/03 SALE 119.00 SHS @ 19.3048		2,297.22	241.95	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-08-2016	BROWN FORMAN CORP	03/03 SALE 57.00 SHS @ 96.7236	5,513.12	(131.77)	S
03-08-2016	BRUKER CORP	03/03 SALE 49.00 SHS @ 28.0220	1,373.05	406.82	L
03-08-2016	BURLINGTON STORES INC	03/03 SALE 38.00 SHS @ 54.2843	2,062.76	119.62	S
03-08-2016	ELECTRONIC ARTS INC	03/03 SALE 52.00 SHS @ 64.6838	3,363.48	722.16	S
03-08-2016	FASTENAL CO	03/03 SALE 52.00 SHS @ 46.8819	2,437.81	312.42	L
03-08-2016	FIRST REP BK SAN FRANCISCO	03/03 SALE 32.00 SHS @ 67.0753	2,146.36	125.56	S
03-08-2016	HILTON WORLDWIDE HLDGS INC	03/03 SALE 481.00 SHS @ 21.5021	10,342.28	(2,912.57)	L
03-08-2016	INCYTE CORP	03/03 SALE 40.00 SHS @ 72.4224	2,896.83	(173.43)	L
03-08-2016	INTERCONTINENTAL EXCHANGE INC	03/03 SALE 10.00 SHS @ 234.7116	2,347.06	(112.56)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-08-2016	INVESCO LTD	03/03 SALE 55.00 SHS @ 28.5415		1,569.75	8.21	S
03-08-2016	ISHARES S&P EUROPE 350 INDEX	03/03 SALE 499.00 SHS @ 37.9400		18,919.17	950.33	S
03-08-2016	KATE SPADE & CO	03/03 SALE 186.00 SHS @ 23.1230		4,300.78	522.51	S
03-08-2016	MEDIVATION INC	03/03 SALE 79.00 SHS @ 38.0148		3,003.10	(729.09)	L
03-08-2016	MIDDLEBY CORP	03/03 SALE 21.00 SHS @ 97.8001		2,053.76	(0.27)	L
03-08-2016	PACIFIC INDUSTRIES CO LTD	03/03 SALE 168.00 SHR @ 9.15885309		1,536.38	(211.44)	S
03-08-2016	PALO ALTO NETWORKS INC	03/03 SALE 24.00 SHS @ 150.9695		3,623.19	602.02	S
03-08-2016	POLARIS INDS INC	03/03 SALE 23.00 SHS @ 92.5984		2,129.72	(237.56)	S
03-08-2016	RADIAN GROUP INC	03/03 SALE 207.00 SHS @ 11.8101		2,444.64	(507.52)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-08-2016	ROSS STORES INC	03/03 SALE 45.00 SHS @ 57.5419	2,589.33	325.13	S
03-08-2016	SHERWIN WILLIAMS CO	03/03 SALE 15.00 SHS @ 270.8024	4,061.95	398.56	S
03-08-2016	SIGNATURE BK NEW YORK N Y	03/03 SALE 21.00 SHS @ 140.4685	2,949.77	380.24	S
03-08-2016	SILICON MOTION TECHNOLOGY CORP	03/03 SALE 84.00 SHS @ 33.0319	2,772.10	420.79	S
03-08-2016	UNDER ARMOUR INC	03/03 SALE 123.00 SHS @ 83.2707	10,242.07	1,171.20	S
03-08-2016	VERISK ANALYTICS INC	03/03 SALE 148.00 SHS @ 75.7314	11,208.00	1,421.68	L
03-08-2016	WILLIAMS SONOMA INC	03/03 SALE 67.00 SHS @ 55.8501	3,741.87	299.33	S
03-09-2016	COMMERCIAL METALS CO	03/04 SALE 18.00 SHS @ 15.8314	284.96	(0.96)	S
03-09-2016	COPART INC	03/04 SALE 6.00 SHS @ 39.6149	237.68	25.70	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-09-2016	PACIFIC INDUSTRIES CO LTD	03/04 SALE 52.00 SHR @ 9.25150077	480.36	(60.63)	S
03-09-2016	QLIK TECHNOLOGIES INC	03/04 SALE 257.00 SHS @ 26.4753	6,804.00	(1,404.69)	L
03-09-2016	SILICON MOTION TECHNOLOGY CORP	03/04 SALE 84.00 SHS @ 33.3847	2,801.73	450.41	S
03-10-2016	DIAMOND RESORTS INTL INC	03/07 SALE 149.00 SHS @ 21.6255	3,222.13	(1,088.59)	S
03-10-2016	GLOBAL PMTS INC	03/07 SALE 65.00 SHS @ 62.0190	4,031.15	1,334.70	L
03-11-2016	CLEAN HBRS INC	03/08 SALE 2.00 SHS @ 45.2626	90.52	(1.45)	S
03-11-2016	CNO FINL GROUP INC	03/08 SALE 4.00 SHS @ 17.6796	70.72	(5.89)	S
03-11-2016	COLUMBIA SPORTSWEAR CO	03/08 SALE 2.00 SHS @ 59.5266	119.05	11.84	S
	CONVERGYS	03/08 SALE 5.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-11-2016	COPART INC	03/08 SALE 3.00 SHS @ 39.6094	118.83	12.84	S
03-15-2016	ALEXION PHARMACEUTICALS INC	03/10 SALE 25.00 SHS @ 139.9600	3,498.17	(389.84)	L
03-15-2016	ALLSTATE CORP	03/10 SALE 84.00 SHS @ 64.8488	5,445.08	531.95	S
03-15-2016	ALTRIA GROUP INC	03/10 SALE 624.00 SHS @ 62.8788	39,216.80	8,710.25	L
03-15-2016	AMETEK INC NEW	03/10 SALE 15.00 SHS @ 47.4652	711.59	26.29	S
03-15-2016	AMETEK INC NEW	03/10 SALE 143.00 SHS @ 47.3750	6,770.90	237.72	S
03-15-2016	ANADARKO PETE CORP	03/10 SALE 249.00 SHS @ 40.8573	10,165.78	1,267.14	S
03-15-2016	AT&T INC	03/10 SALE 174.00 SHS @ 38.0540	6,616.03	947.20	S
03-15-2016	BERKSHIRE HATHAWAY INC	03/10 SALE 84.00	11 695 91	696 56	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-15-2016	CERNER CORP	03/10 SALE 542.00 SHS @ 53.0826		28,770.14	(3,950.90)	L
03-15-2016	CVS HEALTH CORP	03/10 SALE 140.00 SHS @ 99.6217		13,942.53	3,107.51	L
03-15-2016	EXXON MOBIL CORP	03/10 SALE 168.00 SHS @ 81.9685		13,765.37	(32.98)	L
03-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 03/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25		551.20	(42.03)	S
03-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 03/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22		566.24	(60.16)	S
03-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 03/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24		1,149.13	(99.11)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-15-2016	FRANKLIN RES INC	03/10 SALE 1,205.00 SHS @ 36.4731		43,949.13 (20,558.38)	L
03-15-2016	G-III APPAREL GROUP LTD	03/10 SALE 74.00 SHS @ 51.7361		3,828.39 113.50	L
03-15-2016	GENERAL ELEC CO	03/10 SALE 187.00 SHS @ 30.0645		5,616.33 145.16	S
03-15-2016	GOODYEAR TIRE & RUBR CO	03/10 SALE 357.00 SHS @ 32.2070		11,486.94 1,187.49	S
03-15-2016	HALLIBURTON CO	03/10 SALE 157.00 SHS @ 34.4173		5,398.69 (4,622.90)	L
03-15-2016	INVESTORS BANCORP INC NEW	03/10 SALE 24.00 SHS @ 11.4180		274.03 (28.40)	S
03-15-2016	JABIL INC	03/10 SALE 254.00 SHS @ 21.1465		5,371.09 215.59	L
03-15-2016	JACK IN THE BOX INC	03/10 SALE 64.00 SHS @ 65.3321		4,181.16 (700.50)	S
03-15-2016	MARSH & MCLENNAN COS INC	03/10 SALE 90.00 SHS @ 57.6121		5,184.98 335.86	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-15-2016	MASTERCARD INC	03/10 SALE 110.00 SHS @ 87.9382	9,669.69	(198.75)	S
03-15-2016	MASTERCARD INC	03/10 SALE 110.00 SHS @ 87.6071	9,633.82	(234.62)	S
03-15-2016	MICROSOFT CORP	03/10 SALE 202.00 SHS @ 52.7398	10,647.15	1,854.96	S
03-15-2016	PHILIP MORRIS INTL INC	03/10 SALE 51.00 SHS @ 95.9185	4,890.21	344.82	S
03-15-2016	RAYTHEON CO	03/10 SALE 65.00 SHS @ 121.9390	7,925.86	1,143.94	S
03-15-2016	STANLEY BLACK & DECKER INC	03/10 SALE 124.00 SHS @ 99.1862	12,295.10	(650.50)	S
03-15-2016	UNITEDHEALTH GROUP INC	03/10 SALE 63.00 SHS @ 122.5884	7,721.33	795.90	S
03-15-2016	UNITEDHEALTH GROUP INC	03/10 SALE 61.00 SHS @ 121.9481	7,436.84	731.26	S
03-15-2016	WAL-MART STORES INC	03/10 SALE 243.00 SHS @ 67.6195	16,423.89	978.74	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-15-2016	WESTAR ENERGY INC	03/10 SALE 49.00 SHS @ 47.1797	2,311.75	476.62	L
03-16-2016	COLUMBIA SPORTSWEAR CO	03/11 SALE 2.00 SHS @ 61.6790	123.36	16.15	S
03-16-2016	CONSTELLATION BRANDS INC	03/11 SALE 16.00 SHS @ 141.8007	2,268.76	609.88	L
03-16-2016	EQUIFAX INC	03/11 SALE 41.00 SHS @ 107.5255	4,408.45	886.50	S
03-16-2016	INVESTORS BANCORP INC NEW	03/11 SALE 13.00 SHS @ 11.5622	150.31	(13.51)	S
03-16-2016	MOODY'S CORP	03/11 SALE 27.00 SHS @ 94.5723	2,553.40	85.27	L
03-16-2016	MRC GLOBAL INC	03/11 SALE 7.00 SHS @ 14.9084	104.36	20.62	S
03-16-2016	NEWELL RUBBERMAID INC	03/11 SALE 81.00 SHS @ 40.6963	3,296.33	306.49	L
03-16-2016	PATTERSON-UTI ENERGY INC	03/11 SALE 5.00 SHS @ 17.9550	89.77	17.73	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-16-2016	TOTAL SYS SVCS INC	03/11 SALE 30.00 SHS @ 44.5636		1,336.88 225.49	S
03-17-2016	AVIVA PLC	03/15 SALE 2,819.00 SHR @ 6.74406864		18,983.01 (4,023.82)	S
03-17-2016	BP PLC	03/14 SALE 158.00 SHS @ 29.9922		4,733.92 (1,368.31)	L
03-17-2016	CABOT CORP	03/14 SALE 3.00 SHS @ 47.1580		141.47 28.87	S
03-17-2016	CHESAPEAKE LODGING TR	03/14 SALE 261.00 SHS @ 26.4288		6,897.77 (1,434.45)	L
03-17-2016	CNO FINL GROUP INC	03/14 SALE 6.00 SHS @ 18.1441		108.86 (6.05)	S
03-17-2016	DELPHI AUTOMOTIVE PLC	03/14 SALE 61.00 SHS @ 70.0543		4,271.39 (618.37)	S
03-17-2016	GREATBATCH INC	03/14 SALE 152.00 SHS @ 34.9364		5,310.22 (2,032.74)	L
03-17-2016	ISHARES S&P EUROPE 350 INDEX	03/14 SALE 1,223.00 SHS @ 39.1321		47,826.94 3,787.08	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-17-2016	MEDTRONIC PLC	03/14 SALE 115.00 SHS @ 77.5378		8,913.20	30.52	L
03-17-2016	MRC GLOBAL INC	03/14 SALE 4.00 SHS @ 14.3089		57.23	9.38	S
03-17-2016	PATTERSON-UTI ENERGY INC	03/14 SALE 1.00 SHS @ 17.3556		17.36	2.95	S
03-17-2016	RECKITT BENCKISER GROUP PLC	03/15 SALE 103.00 SHR @ 93.6764560		9,634.19	1,106.30	L
03-17-2016	ROYAL DUTCH SHELL PLC	03/14 SALE 174.00 SHS @ 48.1457		8,371.95	(2,007.43)	L
03-17-2016	TOTAL SA	03/15 SALE 95.00 SHR @ 46.2134380		4,383.69	(1,800.85)	L
03-17-2016	VEOLIA ENVIRONNEMENT	03/15 SALE 191.00 SHR @ 22.9076353		4,368.80	(140.86)	S
03-18-2016	AIR METHODS CORP COM	03/15 SALE 152.00 SHS @ 36.9632		5,613.72	(336.84)	S
03-18-2016	BRUKER CORP	03/15 SALE 117.00 SHS @ 27.3170		3,196.02	888.89	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-18-2016	CNO FINL GROUP INC	03/15 SALE 1.00 SHS @ 18.0137	18.01	(1.14)	S
03-18-2016	FEDEX CORP	03/15 SALE 55.00 SHS @ 142.0792	7,812.54	(245.02)	L
03-18-2016	KORN FERRY INTL	03/15 SALE 4.00 SHS @ 26.2065	104.72	(34.20)	S
03-18-2016	KORN FERRY INTL	03/15 SALE 89.00 SHS @ 26.2607	2,334.93	(755.98)	S
03-18-2016	MOBILEYE NV	03/15 SALE 1,193.00 SHS @ 33.8011	40,323.83	(2,314.12)	S
03-18-2016	RED ELECTRICA DE ESPANA	03/15 SALE 55.00 SHR @ 83.7881432	4,601.44	(8.44)	L
03-18-2016	SURGICAL CARE AFFILIATES INC	03/15 SALE 104.00 SHS @ 41.1939	4,281.47	(117.67)	S
03-18-2016	TEREX CORP NEW	03/15 SALE 8.00 SHS @ 23.3976	187.18	37.44	S
03-18-2016	VALEANT PHARMACEUTICALS INTL INC	03/15 SALE 61.00 SHS @ 37.2357	2,269.80	(3,271.32)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-21-2016	CHESAPEAKE LODGING TR	03/16 SALE 105.00 SHS @ 25.6245	2,690.51	(661.54)	L
03-21-2016	CHILDRENS PLACE INC	03/16 SALE 90.00 SHS @ 77.5596	6,980.21	1,685.32	L
03-21-2016	GENWORTH FINL INC	03/16 SALE 49.00 SHS @ 2.7573	135.10	(106.27)	S
03-22-2016	BANK OF THE OZARKS INC	03/17 SALE 114.00 SHS @ 42.4036	4,833.90	241.39	S
03-22-2016	CINEMARK HLDGS INC	03/17 SALE 84.00 SHS @ 35.4690	2,979.33	(217.48)	L
03-22-2016	CONCHO RES INC	03/17 SALE 46.00 SHS @ 105.4750	4,851.74	345.70	S
03-22-2016	DELPHI AUTOMOTIVE PLC	03/17 SALE 32.00 SHS @ 72.8280	2,330.44	127.12	L
03-22-2016	DIAMONDBACK ENERGY INC	03/17 SALE 82.00 SHS @ 77.1376	6,325.15	261.12	L
03-22-2016	DOLLAR GEN CORP	03/17 SALE 32.00 SHS @ 84.1249	2,691.94	463.79	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-22-2016	ELECTRONIC ARTS INC	03/17 SALE 51.00 SHS @ 63.7830		3,252.86	662.33	S
03-22-2016	ENDO INTERNATIONAL PLC	03/17 SALE 91.00 SHS @ 29.5320		2,687.35	(1,822.74)	S
03-22-2016	FIRST REP BK SAN FRANCISCO	03/17 SALE 83.00 SHS @ 65.2349		5,414.38	172.94	S
03-22-2016	FOGO DE CHAO INC	03/17 SALE 202.00 SHS @ 15.9931		3,230.54	(948.70)	S
03-22-2016	GLOBAL PMTS INC	03/17 SALE 87.00 SHS @ 59.6198		5,186.81	164.39	S
03-22-2016	INVESCO LTD	03/17 SALE 79.00 SHS @ 30.9933		2,448.42	205.49	S
03-22-2016	MALLINCKRODT PLC	03/17 SALE 45.00 SHS @ 53.0301		2,386.30	(583.53)	S
03-22-2016	NXP SEMICONDUCTORS NV	03/17 SALE 62.00 SHS @ 80.4320		4,986.67	(151.29)	L
03-22-2016	POLARIS INDS INC	03/17 SALE 95.00 SHS @ 98.7300		9,379.14	(398.77)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-22-2016	SOUTHWEST AIRLS CO	03/17 SALE 159.00 SHS @ 43.7201	6,951.34	1,067.86		S
03-22-2016	SVB FINL GROUP	03/17 SALE 23.00 SHS @ 96.4925	2,219.28	(320.33)		L
03-22-2016	TEREX CORP NEW	03/17 SALE 4.00 SHS @ 24.6300	98.52	23.65		S
03-22-2016	UNITED RENTALS INC	03/17 SALE 200.00 SHS @ 63.4248	12,684.68	1,432.76		S
03-23-2016	AKORN INC	03/18 SALE 103.00 SHS @ 18.4949	1,904.93	(2,473.49)		L
03-23-2016	FOGO DE CHAO INC	03/18 SALE 108.00 SHS @ 16.1355	1,742.60	(491.84)		S
03-23-2016	NUVECTRA CORP	03/18 SALE 128.00 SHS @ 4.1096	526.02	526.02		L
03-23-2016	SHUTTERFLY INC	03/18 SALE 90.00 SHS @ 45.9087	4,131.69	329.50		L
03-23-2016	SUNPOWER CORP	03/18 SALE 78.00 SHS @ 24.2178	1,888.95	(578.80)		S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-24-2016	CHESAPEAKE LODGING TR	03/21 SALE 112.00 SHS @ 25.8706	2,897.44	(678.07)	L
03-24-2016	COMMERCIAL METALS CO	03/21 SALE 6.00 SHS @ 16.4483	98.69	3.39	S
03-24-2016	COPART INC	03/21 SALE 6.00 SHS @ 41 0335	246.20	34.22	S
03-24-2016	G & K SVCS INC	03/21 SALE 84.00 SHS @ 71.2204	5,982.38	450.34	L
03-24-2016	HARSCO CORP	03/21 SALE 8.00 SHS @ 5.6801	45.44	(33.25)	S
03-24-2016	VALSPAR CORP	03/21 SALE 92.00 SHS @ 104.3345	9,598.56	2,090.97	L
03-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 03/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	3,100.66	(180.24)	S
03-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 03/25/16 POOL #889849DTD 08/01/08 5.500%	2,998.09	(164.90)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 03/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		2,379.63	(175.50)	S
03-28-2016	AES CORP	03/22 SALE 141.00 SHS @ 11.5446		1,627.75	289.93	S
03-28-2016	AKORN INC	03/22 SALE 85.00 SHS @ 25.8683		2,198.76	(1,414.50)	L
03-28-2016	AMEREN CORP	03/22 SALE 393.00 SHS @ 48.9471		19,235.79	2,128.18	S
03-28-2016	BIOGEN IDEC INC	03/22 SALE 28.00 SHS @ 260.3018		7,287.45	(2,748.52)	L
03-28-2016	BLACKROCK INC	03/22 SALE 11.00 SHS @ 340.3006		3,743.22	4.06	S
03-28-2016	DUN & BRADSTREET CORP DEL NEW	03/22 SALE 61.00 SHS @ 101.7611		6,207.29	834.10	S
03-28-2016	EBAY INC	03/22 SALE 141.00 SHS @ 24.2549		3,419.87	(456.18)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-28-2016	EMC CORP	03/22 SALE 360.00 SHS @ 26.4231		9,512.11	186.99	S
03-28-2016	EXPEDIA INC DEL	03/22 SALE 31.00 SHS @ 108.7854		3,372.27	816.25	L
03-28-2016	EXTRA SPACE STORAGE INC	03/22 SALE 49.00 SHS @ 89.0744		4,364.55	464.31	S
03-28-2016	G & K SVCS INC	03/22 SALE 21.00 SHS @ 70.9770		1,490.48	107.47	L
03-28-2016	HARSCO CORP	03/22 SALE 11.00 SHS @ 5.5681		61.25	(46.95)	S
03-28-2016	MARATHON PETE CORP	03/22 SALE 58.00 SHS @ 38.6484		2,241.56	(729.34)	S
03-28-2016	MOODYS CORP	03/22 SALE 253.00 SHS @ 95.0142		24,038.07	(1,284.40)	S
03-28-2016	MOSAIC CO	03/22 SALE 243.00 SHS @ 29.5361		7,177.12	115.13	S
03-28-2016	OMEGA PROTEIN CORP	03/22 SALE 127.00 SHS @ 18.3582		2,328.27	110.39	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
03-28-2016	PEPSICO INC	03/22 SALE 153.00 SHS @ 100.6721		15,402.50	33.65 S
03-28-2016	PHILLIPS 66	03/22 SALE 51.00 SHS @ 90.1693		4,598.53	349.67 S
03-28-2016	REYNOLDS AMERN INC	03/22 SALE 86.00 SHS @ 50.1843		4,313.18	1,156.53 L
03-28-2016	SANOFI	03/22 SALE 822.00 SHS @ 39.2576		32,269.04	(9,457.94) L
03-28-2016	TIFFANY & CO NEW	03/22 SALE 114.00 SHS @ 72.6157		8,274.59	1,033.65 S
03-28-2016	TRAVELERS COS INC	03/22 SALE 160.00 SHS @ 116.3881		18,621.69	544.91 S
03-28-2016	TYSON FOODS INC	03/22 SALE 247.00 SHS @ 66.7492		16,479.28	18.71 S
03-28-2016	VIACOM INC	03/22 SALE 59.00 SHS @ 40.6116		2,396.03	(82.31) S
03-29-2016	OMEGA PROTEIN CORP	03/23 SALE 39.00 SHS @ 18.0283		702.11	21.03 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-29-2016	TRAVELERS COS INC	03/23 SALE 294.00 SHS @ 115.8547		34,060.54	5,656.63	L
03-29-2016	WELLS FARGO & CO	03/23 SALE 958.00 SHS @ 49.9923		47,891.58	(1,564.98)	L
03-30-2016	CLARCOR INC	03/24 SALE 74.00 SHS @ 57.0518		4,221.74	(57.78)	S
03-30-2016	GENESEE & WYO INC	03/24 SALE 77.00 SHS @ 61.9015		4,766.31	(1,511.04)	L
03-30-2016	OMEGA PROTEIN CORP	03/24 SALE 5.00 SHS @ 16.7648		83.70	(3.62)	S
03-30-2016	OMEGA PROTEIN CORP	03/24 SALE 71.00 SHS @ 16.7819		1,189.71	(50.21)	S
03-30-2016	OMEGA PROTEIN CORP	03/24 SALE 112.00 SHS @ 16.5536		1,850.60	(105.33)	S
03-30-2016	OMEGA PROTEIN CORP	03/24 SALE 224.00 SHS @ 16.4621		3,680.71	(231.15)	S
03-31-2016	ACADIA PHARMACEUTICALS INC	03/28 SALE 220.00 SHS @ 24.6973		5,433.29	(1,598.68)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
03-31-2016	GATX CORP	03/28 SALE 71.00 SHS @ 46.1364		3,275.61	(1,160.27)	L
03-31-2016	MOTORCAR PTS AMER INC	03/28 SALE 93.00 SHS @ 37.2190		3,461.29	981.38	L
03-31-2016	OMEGA PROTEIN CORP	03/28 SALE 136.00 SHS @ 16.8522		2,287.77	(87.29)	S
03-31-2016	SMART & FINAL STORES INC	03/28 SALE 267.00 SHS @ 15.7479		4,204.60	(280.97)	S
04-01-2016	APPLE INC	03/29 SALE 39.00 SHS @ 105.0000		4,094.91	(79.26)	S
04-01-2016	BANK NEW YORK MELLON CORP	03/29 SALE 271.00 SHS @ 36.8492		9,985.92	(1,026.26)	S
04-01-2016	CIGNA CORP	03/29 SALE 31.00 SHS @ 137.6996		4,268.59	(278.75)	S
04-01-2016	CITIGROUP INC	03/29 SALE 64.00 SHS @ 41.7200		2,670.02	(674.61)	S
04-01-2016	COACH INC	03/29 SALE 80.00 SHS @ 38.8969		3,111.68	499.10	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-01-2016	CTRIPO COM INTL LTD	03/29 SALE 132.00 SHS @ 44.5000		5,869.91	365.35	S
04-01-2016	DYCOM INDS INC	03/29 SALE 18.00 SHS @ 65.2441		1,173.83	(169.49)	S
04-01-2016	DYCOM INDS INC	03/29 SALE 27.00 SHS @ 65.2500		1,760.90	(254.07)	S
04-01-2016	EMC CORP	03/29 SALE 553.00 SHS @ 26.5132		14,661.48	337.07	S
04-01-2016	ENDO INTERNATIONAL PLC	03/29 SALE 256.00 SHS @ 28.1444		7,204.81	(8,543.13)	S
04-01-2016	GROUPE CGI INC	03/29 SALE 135.00 SHS @ 47.2538		6,375.07	748.48	L
04-01-2016	MARRIOTT INTL INC NEW	03/29 SALE 86.00 SHS @ 70.9502		6,101.58	428.34	S
04-01-2016	MCDONALDS CORP	03/29 SALE 128.00 SHS @ 123.4219		15,797.66	599.45	S
04-01-2016	MEDTRONIC PLC	03/29 SALE 103.00 SHS @ 73.6860		7,589.49	(364.69)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-01-2016	PACIRA PHARMACEUTICALS INC	03/29 SALE 109.00 SHS @ 50.0400		5,450.97	(1,691.26)	S
04-01-2016	PAYPAL HOLDINGS INC	03/29 SALE 350.00 SHS @ 38.6091		13,512.89	1,007.36	S
04-01-2016	TYCO INTL PLC	03/29 SALE 641.00 SHS @ 35.9766		23,060.50	2,447.74	S
04-04-2016	ACCOR SA	03/30 SALE 624.00 SHS @ 8.4290		5,259.58	(1,579.48)	S
04-04-2016	BG GROUP	SALE DUE TO TAXABLE MERGER		4,854.84	448.63	L
04-04-2016	CALERES INC	03/30 SALE 124.00 SHS @ 28.0748		3,481.20	(381.94)	L
04-04-2016	CARNIVAL PLC	03/30 SALE 113.00 SHS @ 53.3110		6,024.01	1,161.91	S
04-04-2016	CENTENE CORP	03/30 SALE 3.00 SHS @ 61.7528		185.25	185.25	S
04-04-2016	DYCOM INDS INC	03/30 SALE 58.00 SHS @ 65.1052		3,774.28	(554.18)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-04-2016	GENERAL ELEC CAP CORP	03/30 SALE 85,000.00 PAR @ 109.5060 MTNDDTD 04/21/08 5.625% DUE 05/01/18		93,080.10	(2,510.90)	L
04-04-2016	GROUPE CGI INC	03/30 SALE 389.00 SHS @ 47.4304		18,438.35	2,225.43	L
04-04-2016	HSBC HLDGS PLC	03/30 SALE 343.00 SHS @ 31.5869		10,834.07	(5,951.05)	L
04-04-2016	NUVECTRA CORP	03/30 SALE 93.00 SHS @ 4.5728		425.26	425.26	L
04-04-2016	SAFRAN S A	03/30 SALE 361.00 SHS @ 17.5215		6,325.12	197.15	L
04-04-2016	STATE STR CORP	03/30 SALE 1,320.00 SHS @ 58.5542		77,289.86	(17,177.37)	L
04-05-2016	BB&T CORP	03/31 SALE 267.00 SHS @ 33.3645		8,908.13	(1,461.82)	L
04-05-2016	BROADCOM CORP	REDEMPTION OF 67.14% OF HOLDINGS		29,494.20	(1,600.53)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-05-2016	CINEMARK HLDGS INC	03/31 SALE 81.00 SHS @ 35.8400		2,902.98	(179.65)	L
04-05-2016	FASTENAL CO	03/31 SALE 132.00 SHS @ 48.9684		6,463.69	1,068.48	L
04-05-2016	GREATBATCH INC	REV OF MERRILL LYNCH,PIERCE,FENNER & SM		(5,310.22)	2,032.74	L
04-05-2016	INTERNATIONAL FLAVORS&FRAGRANCES	03/31 SALE 75.00 SHS @ 114.1304		8,559.59	362.77	L
04-05-2016	KATE SPADE & CO	03/31 SALE 407.00 SHS @ 25.6270		10,429.96	2,162.46	S
04-05-2016	LINKEDIN CORP	03/31 SALE 25.00 SHS @ 116.2759		2,906.83	(1,166.44)	L
04-05-2016	MALLINCKRODT PLC	03/31 SALE 54.00 SHS @ 61.8026		3,337.27	(226.53)	S
04-05-2016	NUVECTRA CORP	REV OF MERRILL LYNCH,PIERCE,FENNER & SM		(425.26)	(425.26)	L
04-05-2016	NUVECTRA CORP	REV OF MERRILL LYNCH,PIERCE,FENNER		(526.02)	(526.02)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-05-2016	PILGRIMS PRIDE CORP	03/31 SALE 219.00 SHS @ 25.2068	5,520.17	1,004.84	S
04-05-2016	POLYONE CORP	03/31 SALE 85.00 SHS @ 30.4401	2,587.35	(477.72)	S
04-05-2016	SHERWIN WILLIAMS CO	03/31 SALE 7.00 SHS @ 283.7501	1,986.21	276.63	S
04-05-2016	STARWOOD HOTELS & RESORTS	03/31 SALE 40.00 SHS @ 83.5171	3,340.61	108.42	S
04-05-2016	STATE STR CORP	03/31 SALE 148.00 SHS @ 58.5212	8,660.95	(1,930.83)	L
04-05-2016	SVB FINL GROUP	03/31 SALE 34.00 SHS @ 101.5696	3,453.29	(300.92)	L
04-05-2016	ULTIMATE SOFTWARE GROUP INC	03/31 SALE 11.00 SHS @ 193.8801	2,132.63	176.62	S
04-06-2016	CALIFORNIA RESOURCES CORP	04/01 SALE 227.00 SHS @ .9696	220.09	220.09	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-06-2016	COMPAGNIE FINANCIERE RICHEMONT	04/01 SALE 1,175.00 SHS @ 6.3963	7,515.49	(3,132.22)	L
04-06-2016	ICON PLC	04/01 SALE 77.00 SHS @ 75.5368	5,816.21	1,250.92	S
04-06-2016	LEAR CORP	04/01 SALE 29.00 SHS @ 106.8485	3,098.54	282.87	L
04-06-2016	TENNECO INC	04/01 SALE 47.00 SHS @ 49.1491	2,309.96	(45.61)	L
04-07-2016	CNO FINL GROUP INC	04/04 SALE 8.00 SHS @ 17.9212	143.37	(9.84)	S
04-07-2016	COMMERCIAL METALS CO	04/04 SALE 11.00 SHS @ 16.7619	184.38	9.65	S
04-07-2016	GREATBATCH INC	03/14 SALE 152.00 SHS @ 34.9364	5,310.22	(1,426.58)	L
04-07-2016	NUVECTRA CORP	03/18 SALE 128.00 SHS @ 4.1096	526.02	(1,060.40)	L
04-07-2016	NUVECTRA CORP	03/30 SALE 93.00 SHS @ 4.5728	425.26	(687.36)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-08-2016	AON PLC	04/05 SALE 60.00 SHS @ 102.2661		6,135.83	266.66 L
04-08-2016	BOISE CASCADE CO DEL	04/05 SALE 161.00 SHS @ 20.5825		3,313.71	(1,920.99) L
04-08-2016	BROADCOM CORP	TAXABLE MERGER OF 32.86% OF HOLDINGS		14,436.07	
04-08-2016	CALERES INC	04/05 SALE 171.00 SHS @ 26.5031		4,531.93	(795.47) L
04-08-2016	CNO FINL GROUP INC	04/05 SALE 1.00 SHS @ 17.5395		17.54	(1 61) S
04-08-2016	COMMERCIAL METALS CO	04/05 SALE 6.00 SHS @ 16.6413		99.85	4.55 S
04-08-2016	EQUIFAX INC	04/05 SALE 42.00 SHS @ 114.6729		4,816.16	1,208.30 L
04-08-2016	ICON PLC	04/05 SALE 96.00 SHS @ 74.7445		7,175.32	1,483.53 L
04-08-2016	MOODYS CORP	04/05 SALE 18.00 SHS @ 94.1137		1,694.01	48.59 L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-08-2016	NUVECTRA CORP	04/05 SALE 1.00 SHS @ 6.9700	6.97	(5.42)	L
04-11-2016	GENERAL MLS INC	04/06 SALE 796.00 SHS @ 63.9411	50,896.01	9,793.41	L
04-11-2016	TRAVELERS COS INC	04/06 SALE 417.00 SHS @ 115.5862	48,198.39	7,911.21	L
04-12-2016	CHUBB LTD	04/07 SALE 128.00 SHS @ 117.7801	15,075.52	1,908.01	L
04-13-2016	AMEREN CORP	04/08 SALE 95.00 SHS @ 48.9767	4,652.69	590.00	L
04-13-2016	AVERY DENNISON CORP	04/08 SALE 16.00 SHS @ 71.7518	1,148.00	276.88	S
04-13-2016	CALIFORNIA RESOURCES CORP	REVERSE ENTRY OF 04/06/16	(220.09)	(220.09)	L
04-13-2016	COMCAST CORP	04/08 SALE 491.00 SHS @ 61.4947	30,178.51	2,772.64	L
04-13-2016	INVESTMENT TECHNOLOGY GRP NEW	04/08 SALE 252.00 SHS @ 19.6803	4,951.77	(231.07)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-13-2016	PARKER HANNIFIN CORP	04/08 SALE 9.00 SHS @ 110.1412		991.25	(104.62)	L
04-13-2016	POLYONE CORP	04/08 SALE 132.00 SHS @ 30.0880		3,971.53	(788.34)	S
04-13-2016	REXAM PLC	04/08 SALE 197.00 SHS @ 43.5852		8,586.10	(119.77)	L
04-14-2016	CLECO CORP NEW	PROCEEDS FROM SALE DUE TO CASH MERGER @		24,030.58	1,628.98	L
04-14-2016	FAST RETAILING CO LTD	04/11 SALE 44.00 SHR @ 246.463687		10,828.14	(1,766.24)	S
04-14-2016	HATTERAS FINL CORP	04/11 SALE 11.00 SHS @ 15.8062		173.86	3.00	S
04-14-2016	INVESTMENT TECHNOLOGY GRP NEW	04/11 SALE 61.00 SHS @ 19.6883		1,199.13	(55.45)	S
04-14-2016	INVESTMENT TECHNOLOGY GRP NEW	04/11 SALE 410.00 SHS @ 19.5614		8,009.75	(422.65)	S
		04/11 SALE 18.00				

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-14-2016	REXAM PLC	04/11 SALE 103.00 SHS @ 43.7274		4,503.82 (47.98)	L
04-14-2016	SUMITOMO MITSUI TR HLDGS INC	04/11 SALE 4,178.00 SHS @ 2.6724		11,165.04 (8,206.12)	L
04-15-2016	BEST BUY INC	04/12 SALE 294.00 SHS @ 29.8602		8,778.71 (200.02)	S
04-15-2016	CALIFORNIA RESOURCES CORP	04/01 SALE 227.00 SHS @ .9696		220.09 (111.29)	L
04-15-2016	CARDINAL HEALTH INC	04/12 SALE 139.00 SHS @ 82.1662		11,420.85 887.69	S
04-15-2016	CVS HEALTH CORP	04/12 SALE 378.00 SHS @ 100.6732		38,053.64 863.17	S
04-15-2016	DUN & BRADSTREET CORP DEL NEW	04/12 SALE 27.00 SHS @ 101.1818		2,731.85 353.55	S
04-15-2016	EBAY INC	04/12 SALE 837.00 SHS @ 24.2207		20,272.28 (2,736.60)	S
		04/12 SALE 104.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 04/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	580.96	(61.73)	S
04-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 04/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24	1,324.94	(114.28)	L
04-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 04/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	532.60	(40.61)	S
04-15-2016	INVESTMENT TECHNOLOGY GRP NEW	04/12 SALE 116.00 SHS @ 19.4662	2,254.55	(131.20)	S
04-15-2016	MALLINCKRODT PLC	04/12 SALE 58.00 SHS @ 57.5027	3,335.08	(402.16)	S
04-15-2016	MARATHON PETE CORP	04/12 SALE 131.00 SHS @ 38.2093	5,005.31	(1,704.84)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss) Term
04-15-2016	MARSH & MCLENNAN COS INC	04/12 SALE 46.00 SHS @ 60.7637	2,795.07	251.09 S
04-15-2016	NVIDIA CORP	04/12 SALE 200.00 SHS @ 35.1910	7,038.05	648.24 S
04-15-2016	PEPSICO INC	04/12 SALE 24.00 SHS @ 104.6534	2,511.63	100.83 S
04-15-2016	ROBERT HALF INTL INC	04/12 SALE 77.00 SHS @ 44.0157	3,389.13	256.56 S
04-15-2016	ROYAL DUTCH SHELL PLC	CASH IN LIEU OF .637 FRACTIONAL SHARE	16.04	1.82 S
04-15-2016	SALESFORCE COM INC	04/12 SALE 37.00 SHS @ 73.5730	2,722.14	(155.43) S
04-15-2016	SIMON PPTY GROUP INC NEW	04/12 SALE 127.00 SHS @ 206.9719	26,284.86	1,731.51 S
04-15-2016	SOUTHWESTERN ENERGY CO	04/12 SALE 296.00 SHS @ 9.8842	2,925.66	263.35 S
		04/12 SALE 50.00		

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
04-18-2016	CIGNA CORP	04/13 SALE 148.00 SHS @ 138.2549		20,461.28	(1,248.62) S
04-18-2016	FIDELITY NATL INFORMATION SVCS	04/13 SALE 925.00 SHS @ 64.2478		59,427.92	2,129.19 L
04-18-2016	FIRST DATA CORP	04/13 SALE 226.00 SHS @ 12.4869		2,821.98	9.23 S
04-18-2016	HATTERAS FINL CORP	04/13 SALE 9.00 SHS @ 15.8375		142.53	2.73 S
04-18-2016	JOHNSON & JOHNSON	04/13 SALE 33.00 SHS @ 109.8254		3,624.16	221.92 S
04-18-2016	KENNAMETAL INC	04/13 SALE 7.00 SHS @ 23.1898		162.33	(5.29) S
04-18-2016	PERRIGO CO	04/13 SALE 93.00 SHS @ 127.7904		11,884.25	(2,065.30) S
04-18-2016	SEAGATE TECH	04/13 SALE 146.00 SHS @ 34.0400		4,969.73	(3,003.04) L
04-18-2016	WELLS FARGO & CO	04/13 SALE 66.00 SHS @ 48.7324		3,216.27	(380.38) S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-19-2016	ALASKA AIR GROUP INC	04/14 SALE 68.00 SHS @ 82.2701		5,594.24	1,393.84	S
04-19-2016	ANALOG DEVICES INC	04/14 SALE 95.00 SHS @ 59.4693		5,649.46	166.25	S
04-19-2016	BIOMARIN PHARMACEUTICAL INC	04/14 SALE 26.00 SHS @ 88.5606		2,302.52	(157.21)	S
04-19-2016	BROWN FORMAN CORP	04/14 SALE 69.00 SHS @ 95.6301		6,598.33	(234.96)	S
04-19-2016	CARDINAL HEALTH INC	04/14 SALE 113.00 SHS @ 83.9823		9,489.79	722.56	L
04-19-2016	CINEMARK HLDGS INC	04/14 SALE 255.00 SHS @ 35.0661		8,941.66	(762.93)	L
04-19-2016	CONSTELLATION BRANDS INC	04/14 SALE 20.00 SHS @ 157.0034		3,140.00	1,146.62	S
04-19-2016	DEXCOM INC COM	04/14 SALE 39.00 SHS @ 66.6580		2,599.61	(415.28)	S
04-19-2016	DOLLAR GEN CORP	04/14 SALE 41.00 SHS @ 82.7170		3,391.32	536.51	S

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-19-2016	GLOBAL PMTS INC	04/14 SALE 1.00 SHS @ 75.4906		75.49	9.71	S
04-19-2016	HATTERAS FINL CORP	04/14 SALE 6.00 SHS @ 15.8104		94.86	1.66	S
04-19-2016	HUNT J B TRANS SVCS INC	04/14 SALE 25.00 SHS @ 85.7992		2,144.93	89.67	L
04-19-2016	INCYTE CORP	04/14 SALE 114.00 SHS @ 78.2123		8,916.01	406.60	L
04-19-2016	KATE SPADE & CO	04/14 SALE 216.00 SHS @ 24.3920		5,268.56	880.89	S
04-19-2016	KENNAME TAL INC	04/14 SALE 2.00 SHS @ 23.3927		46.78	(1 11)	S
04-19-2016	MEDIVATION INC	04/14 SALE 36.00 SHS @ 48.8548		1,758.73	121.38	L
04-19-2016	PILGRIMS PRIDE CORP	04/14 SALE 147.00 SHS @ 25.3056		3,719.84	689.00	S
04-19-2016	SHERWIN WILLIAMS CO	04/14 SALE 12.00 SHS @ 294.2929		3,531.44	600.73	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-19-2016	STARWOOD HOTELS & RESORTS	04/14 SALE 37.00 SHS @ 80.6439		2,983.76	(6.01)	S
04-19-2016	WESTERN DIGITAL CORP	04/14 SALE 123.00 SHS @ 41.3451		5,085.34	(5,663.28)	L
04-20-2016	BROADCOM LTD	CASH IN LIEU OF .443 FRACTIONAL SHARE		68.58	5.77	S
04-20-2016	CALIFORNIA RESOURCES CORP	CASH IN LIEU OF .398 FRACTIONAL SHARE		0.74	0.16	S
04-20-2016	GENWORTH FINL INC	04/15 SALE 39.00 SHS @ 2.6900		104.91	(87.20)	S
04-20-2016	KENNAMETAL INC	04/15 SALE 2.00 SHS @ 23.6259		47.25	(0.64)	S
04-20-2016	PRIMORIS SVCS CORP	04/15 SALE 249.00 SHS @ 22.8977		5,701.40	504.96	L
04-20-2016	SUNPOWER CORP	04/15 SALE 306.00 SHS @ 20.9654		6,415.27	(3,265.89)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
04-21-2016	ACADIA PHARMACEUTICALS INC	04/18 SALE 87.00 SHS @ 33.2701	2,894.44	126.91	L	
04-21-2016	ATRICURE INC	04/18 SALE 107.00 SHS @ 16.4634	1,761.55	(295.99)	L	
04-21-2016	CERNER CORP	04/18 SALE 801.00 SHS @ 57.4604	46,024.77	(2,332.34)	L	
04-21-2016	CORNERSTONE ONDEMAND INC	04/18 SALE 236.00 SHS @ 34.0951	8,046.27	(649.29)	S	
04-21-2016	EVERCORE PARTNERS INC	04/18 SALE 299.00 SHS @ 50.4827	15,094.00	(745.24)	L	
04-21-2016	FABRINET	04/18 SALE 88.00 SHS @ 31.5714	2,778.22	1,181.96	L	
04-21-2016	HARSCO CORP	04/18 SALE 13.00 SHS @ 6.4971	84.46	(43.41)	S	
04-21-2016	HSBC HLDGS PLC	04/18 SALE 809.00 SHS @ 31.8782	25,788.90	(13,800.49)	L	
04-21-2016	NESTLE S A	04/18 SALE 118.00 SHS @ 74.8539	8,832.57	(49.28)	L	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-21-2016	PRIMORIS SVCS CORP	04/18 SALE 38.00 SHS @ 22.7725		865.34	72.31	L
04-21-2016	QLIK TECHNOLOGIES INC	04/18 SALE 174.00 SHS @ 28.5113		4,960.86	(594.48)	L
04-21-2016	TUPPERWARE BRANDS CORP	04/18 SALE 3.00 SHS @ 61.5680		184.70	8.83	S
04-22-2016	HARSCO CORP	04/19 SALE 7.00 SHS @ 6.7823		47.48	(21.37)	S
04-22-2016	TUPPERWARE BRANDS CORP	04/19 SALE 2.00 SHS @ 61.7029		123.40	6.15	S
04-25-2016	ACADIA HEALTHCARE CO INC	04/20 SALE 395.00 SHS @ 58.8496		23,245.08	(338.91)	L
04-25-2016	ACADIA PHARMACEUTICALS INC	04/20 SALE 342.00 SHS @ 33.5001		11,456.78	577.52	L
04-25-2016	ADURO BIOTECH	04/20 SALE 136.00 SHS @ 13.5301		1,840.04	(2,165.94)	S
		04/20 SALE 67.00				

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-25-2016	ANACOR PHARMACEUTICALS INC	04/20 SALE 121.00 SHS @ 61.2201		7,407.46	(5,530.06)	S
04-25-2016	APOGEE ENTERPRISES INC	04/20 SALE 84.00 SHS @ 43.8901		3,686.68	(584.48)	S
04-25-2016	BANK OF THE OZARKS INC	04/20 SALE 305.00 SHS @ 45.0789		13,748.76	2,017.21	L
04-25-2016	BERRY GLOBAL GROUP INC	04/20 SALE 578.00 SHS @ 36.2969		20,979.15	3,095.59	L
04-25-2016	BRIGHT HORIZONS FAMILY SOLUTIONS	04/20 SALE 213.00 SHS @ 63.9202		13,614.70	2,579.23	L
04-25-2016	BURLINGTON STORES INC	04/20 SALE 72.00 SHS @ 57.9501		4,172.31	490.58	S
04-25-2016	CALERES INC	04/20 SALE 401.00 SHS @ 26.3953		10,584.28	(1,908.62)	L
04-25-2016	CARRIZO OIL & CO INC	04/20 SALE 277.00 SHS @ 33.7801		9,356.88	(2,255.79)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	CASEYS GEN STORES INC	04/20 SALE 50.00 SHS @ 111.3201	5,565.89	(23.02)	S
04-25-2016	CEMPRA INC	04/20 SALE 68.00 SHS @ 18.1600	1,234.85	(1,118.67)	S
04-25-2016	CHILDRENS PLACE INC	04/20 SALE 202.00 SHS @ 82.8008	16,725.39	4,841.29	L
04-25-2016	CIENA CORP	04/20 SALE 156.00 SHS @ 17.1100	2,669.10	(1,030.64)	S
04-25-2016	CIVITAS SOLUTIONS INC	04/20 SALE 416.00 SHS @ 18.5401	7,712.51	(1,262.24)	S
04-25-2016	CLARCOR INC	04/20 SALE 136.00 SHS @ 58.8439	8,002.59	137.53	S
04-25-2016	COLUMBIA SPORTSWEAR CO	04/20 SALE 143.00 SHS @ 61.4601	8,788.59	1,056.97	S
04-25-2016	COMMERCIAL METALS CO	04/20 SALE 8.00 SHS @ 18.1141	144.91	17.84	S
04-25-2016	CORNERSTONE ONDEMAND INC	04/20 SALE 395.00 SHS @ 33.4847	13,226.17	(1,327.84)	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-25-2016	CUBESMART INC	04/20 SALE 561.00 SHS @ 30.7425		17,246.16	2,300.02	S
04-25-2016	CUMMINS INC	04/20 SALE 485.00 SHS @ 116.8975		56,694.05	14,194.18	S
04-25-2016	CYRUSONE INC	04/20 SALE 412.00 SHS @ 43.8049		18,047.22	6,214.09	L
04-25-2016	DERMIRA INC	04/20 SALE 496.00 SHS @ 26.0608		12,925.87	454.47	S
04-25-2016	DIAMOND RESORTS INTL INC	04/20 SALE 609.00 SHS @ 21.4850		13,084.08	(4,534.89)	S
04-25-2016	DYCOM INDS INC	04/20 SALE 161.00 SHS @ 67.5901		10,881.77	(2,294.73)	S
04-25-2016	EBIX INC	04/20 SALE 578.00 SHS @ 48.0412		27,767.20	8,554.73	S
04-25-2016	ENDOLOGIX INC	04/20 SALE 1,216.00 SHS @ 10.6923		13,001.55	(2,540.45)	L
04-25-2016	EURONET WORLDWIDE INC	04/20 SALE 189.00 SHS @ 74.9406		14,163.46	3,558.13	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	FCB FINL HLDGS INC	04/20 SALE 705.00 SHS @ 33.8049	23,831.93	2,667.05	L
04-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 04/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	3,052.54	(177.44)	L
04-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 04/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21	2,946.43	(162.05)	L
04-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 04/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22	2,241.10	(165.28)	L
04-25-2016	FINISH LINE INC	04/20 SALE 409.00 SHS @ 19.8400	8,114.38	(89.26)	S
04-25-2016	FOGO DE CHAO INC	04/20 SALE 335.00 SHS @ 17.6517	5,913.19	(957.62)	S
04-25-2016	G-III APPAREL GROUP LTD	04/20 SALE 336.00 SHS @ 46.1678	15,512.04	(1,355.56)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-25-2016	GENESEE & WYO INC	04/20 SALE 106.00 SHS @ 63.6060		6,742.09	(1,899.46)	L
04-25-2016	GLOBANT SA	04/20 SALE 375.00 SHS @ 33.1101		12,416.01	756.45	S
04-25-2016	GREATBATCH INC	04/20 SALE 431.00 SHS @ 35.6622		15,370.07	(3,910.41)	L
04-25-2016	GUIDEWIRE SOFTWARE INC	04/20 SALE 282.00 SHS @ 56.0607		15,808.77	797.03	S
04-25-2016	HEADWATERS INC	04/20 SALE 482.00 SHS @ 20.5711		9,915.05	1,031.43	S
04-25-2016	HEICO CORP NEW	04/20 SALE 187.00 SHS @ 60.4401		11,302.05	968.50	S
04-25-2016	HMS HLDGS CORP	04/20 SALE 1,094.00 SHS @ 14.5141		15,878.08	(2,009.00)	L
04-25-2016	IMPERVA INC	04/20 SALE 459.00 SHS @ 46.5733		21,376.67	(581.29)	L
04-25-2016	INC RESEARCH HLDGS INC CL A	04/20 SALE 226.00 SHS @ 48.6011		10,983.61	753.86	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	INPHI CORP	04/20 SALE 304.00 SHS @ 32.4398	9,861.48	1,547.12	S
04-25-2016	INTEGRATED DEVICE TECHNOLOGY	04/20 SALE 1,108.00 SHS @ 20.0531	22,218.34	(1,675.92)	S
04-25-2016	INTERSECT ENT INC	04/20 SALE 461.00 SHS @ 18.5701	8,560.63	(4,100.85)	S
04-25-2016	JACK IN THE BOX INC	04/20 SALE 155.00 SHS @ 68.0300	10,544.42	(1,278.36)	L
04-25-2016	KITE PHARMA INC	04/20 SALE 23.00 SHS @ 47.6001	1,094.77	31.19	S
04-25-2016	KNOLL INC	04/20 SALE 550.00 SHS @ 22.8531	12,568.93	57.91	S
04-25-2016	LIGAND PHARMACEUTICALS INC	04/20 SALE 29.00 SHS @ 127.9201	3,709.59	294.16	S
04-25-2016	MACOM TECHNOLOGY SOLUTIONS HLDGS	04/20 SALE 370.00 SHS @ 39.2919	14,537.68	577.44	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	MADDEN STEVEN LTD	04/20 SALE 332.00 SHS @ 37.0789	12,309.92	1,853.63	S
04-25-2016	MANHATTAN ASSOCS INC	04/20 SALE 99.00 SHS @ 67.9901	6,730.87	1,055.19	S
04-25-2016	MOTORCAR PTS AMER INC	04/20 SALE 279.00 SHS @ 36.3736	10,148.00	2,708.27	L
04-25-2016	NATIONAL CINEMEDIA INC	04/20 SALE 709.00 SHS @ 14.1031	9,998.88	(1,257.96)	S
04-25-2016	NCI BLDG SYS INC	04/20 SALE 921.00 SHS @ 15.0654	13,874.92	3,224.46	S
04-25-2016	NEUROCRINE BIOSCIENCES INC	04/20 SALE 258.00 SHS @ 46.3201	11,950.32	198.01	S
04-25-2016	NICE LTD	04/20 SALE 123.00 SHS @ 64.9343	7,986.74	380.72	S
04-25-2016	ON ASSIGNMENT INC	04/20 SALE 314.00 SHS @ 37.7748	11,861.03	220.89	L
04-25-2016	POLYONE CORP	04/20 SALE 354.00 SHS @ 33.1500	11,734.84	(773.46)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-25-2016	PRIMORIS SVCS CORP	04/20 SALE 344.00 SHS @ 23.6169		8,124.03	945.01	L
04-25-2016	PROOFPOINT INC	04/20 SALE 430.00 SHS @ 53.4027		22,962.66	1,338.75	L
04-25-2016	QLIK TECHNOLOGIES INC	04/20 SALE 491.00 SHS @ 28.1300		13,811.52	(1,864.75)	L
04-25-2016	RBC BEARINGS INC	04/20 SALE 125.00 SHS @ 74.8102		9,351.07	1,555.95	S
04-25-2016	RED ROBIN GOURMET BURGERS INC	04/20 SALE 299.00 SHS @ 63.8480		19,090.13	(2,205.04)	L
04-25-2016	REPLIGEN CORP	04/20 SALE 108.00 SHS @ 27.3632		2,955.16	298.41	S
04-25-2016	SAGE THERAPEUTICS INC	04/20 SALE 74.00 SHS @ 37.5901		2,781.60	(572.05)	L
04-25-2016	SCIENCE APPLICATIONS INTL CORP	04/20 SALE 178.00 SHS @ 53.1056		9,452.59	1,748.11	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	SHUTTERFLY INC	04/20 SALE 287.00 SHS @ 47.3791	13,597.50	1,472.73	L
04-25-2016	SMART & FINAL STORES INC	04/20 SALE 498.00 SHS @ 15.2670	7,602.80	(763.55)	S
04-25-2016	SPIRIT AIRLS INC	04/20 SALE 160.00 SHS @ 51.4650	8,234.22	376.74	S
04-25-2016	STERIS PLC	04/20 SALE 75.00 SHS @ 72.5401	5,440.39	95.58	S
04-25-2016	SUMMIT MATLS INC	04/20 SALE 273.00 SHS @ 20.9975	5,732.19	248.82	S
04-25-2016	SWIFT TRANSN CO	04/20 SALE 173.00 SHS @ 18.3400	3,172.75	270.25	S
04-25-2016	SYNAPTICS INC	04/20 SALE 138.00 SHS @ 86.4752	11,933.31	(212.26)	S
04-25-2016	TEAM HEALTH HOLDINGS INC	04/20 SALE 267.00 SHS @ 43.0696	11,499.32	(3,448.97)	L
04-25-2016	TENNECO INC	04/20 SALE 38.00 SHS @ 49.5769	1,883.88	(2 79)	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-25-2016	U S CONCRETE INC	04/20 SALE 114.00 SHS @ 66.3200		7,560.31 2,325.19	S
04-25-2016	U S SILICA HLDGS INC	04/20 SALE 187.00 SHS @ 25.3965		4,749.04 573.28	S
04-25-2016	ULTRAGENYX PHARMACEUTICAL INC	04/20 SALE 50.00 SHS @ 69.5925		3,479.55 401.99	L
04-25-2016	UNIFIRST CORP MASS	04/20 SALE 50.00 SHS @ 111.6601		5,582.88 (22.68)	S
04-25-2016	VERIFONE SYS INC	04/20 SALE 695.00 SHS @ 29.3425		20,392.59 438.60	S
04-25-2016	WAGEWORKS INC	04/20 SALE 486.00 SHS @ 52.9307		25,723.75 725.89	L
04-25-2016	WELLCARE GROUP INC	04/20 SALE 115.00 SHS @ 93.3934		10,740.00 1,764.39	L
04-25-2016	WESTERN ALLIANCE BANCORP	04/20 SALE 341.00 SHS @ 36.0311		12,286.34 1,698.19	L
04-26-2016	ANADARKO PETE CORP	04/21 SALE 66.00 SHS @ 50.2560		3,315.17 956.49	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-26-2016	BROADCOM LTD	REVERSE ENTRY OF 04/20/16	(68.58)	(5.77)	S
04-26-2016	BROADCOM LTD	CASH IN LIEU OF .443 FRACTIONAL SHARE	67.19	4.38	S
04-26-2016	BRUKER CORP	04/21 SALE 65.00 SHS @ 28.7766	1,870.44	588.70	L
04-26-2016	CUMMINS INC	04/21 SALE 194.00 SHS @ 115.2827	22,364.36	5,364.41	S
04-26-2016	EAGLE MATERIALS INC	04/21 SALE 1.00 SHS @ 75.4410	75.44	17.96	S
04-26-2016	ENERGIZER HLDGS INC	04/21 SALE 2.00 SHS @ 43.8468	87.69	21.20	S
04-26-2016	EVERCORE PARTNERS INC	04/21 SALE 90.00 SHS @ 50.7989	4,569.55	133.83	S
04-26-2016	FISERV INC	04/21 SALE 83.00 SHS @ 98.5412	8,176.25	2,258.59	L
04-26-2016	HAEMONETICS CORP	04/21 SALE 3.00 SHS @ 33.4321	100.29	5.26	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-26-2016	HOLLYFRONTIER CORP	04/21 SALE 62.00 SHS @ 35.3596	2,190.70	(895.75)	S
04-26-2016	HOME DEPOT INC	04/21 SALE 149.00 SHS @ 134.6586	20,059.97	5,698.08	L
04-26-2016	LEAR CORP	04/21 SALE 179.00 SHS @ 114.1149	20,421.65	3,257.15	L
04-26-2016	PAR PACIFIC HOLDINGS INC	04/21 SALE 43.00 SHS @ 19.5713	840.26	(143.93)	S
04-26-2016	PATTERSON-UTI ENERGY INC	04/21 SALE 8.00 SHS @ 18.7499	150.00	34.74	S
04-26-2016	PIONEER NAT RES CO	04/21 SALE 42.00 SHS @ 153.5874	6,449.48	1,659.63	S
04-26-2016	ROYAL CARIBBEAN CRUISES LTD	04/21 SALE 41.00 SHS @ 77.0647	3,158.56	(425.01)	S
04-26-2016	SANMINA CORP	04/21 SALE 673.00 SHS @ 21.9125	14,726.60	445.08	S
04-26-2016	TESORO CORP	04/21 SALE 77.00 SHS @ 82.4356	6,345.48	(1,312.90)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-26-2016	TRUEBLUE INC	04/21 SALE 84.00 SHS @ 20.5215		1,723.77	(545.51)	S
04-26-2016	TUPPERWARE BRANDS CORP	04/21 SALE 3.00 SHS @ 58.8610		176.58	0.71	S
04-26-2016	UNITEDHEALTH GROUP INC	04/21 SALE 144.00 SHS @ 133.4958		19,219.38	3,389.82	L
04-26-2016	VALERO ENERGY CORP NEW	04/21 SALE 193.00 SHS @ 59.8250		11,540.18	(179.51)	L
04-26-2016	WABASH NATL CORP	04/21 SALE 52.00 SHS @ 12.5544		652.81	(22.67)	S
04-26-2016	WELLS FARGO & CO	04/21 SALE 352.00 SHS @ 50.0564		17,608.91	(262.93)	L
04-27-2016	FERRPTEC CORP	04/22 SALE 390.00 SHR @ 10.5208220		4,096.97	(139.18)	S
04-27-2016	HARSCO CORP	04/22 SALE 3.00 SHS @ 7.4132		22.24	(7.27)	S
04-27-2016	NITTO DENKO CORP	04/22 SALE 203.00 SHR @ 55.7939509		11,309.18	(2,857.31)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-27-2016	PAR PACIFIC HOLDINGS INC	04/22 SALE 56.00 SHS @ 19.6070		1,096.29	(185.44)	S
04-27-2016	PATTERSON-UTI ENERGY INC	04/22 SALE 6.00 SHS @ 19.2812		115.68	29.24	S
04-27-2016	SANMINA CORP	04/22 SALE 79.00 SHS @ 21.9082		1,728.34	51.91	S
04-27-2016	TAKEUCHI MFG CO LTD	04/22 SALE 195.00 SHR @ 15.7302623		3,062.80	(241.11)	S
04-27-2016	TIDEWATER INC	04/22 SALE 9.00 SHS @ 8.6168		77.55	(38.76)	S
04-27-2016	TOKIO MARINE HLDGS INC	04/22 SALE 421.00 SHR @ 34.2568189		14,400.49	322.87	S
04-28-2016	ARM HLDGS PLC	04/25 SALE 1,160.00 SHS @ 40.4543		46,925.96	(6,083.06)	L
04-28-2016	CADENCE DESIGN SYSTEM INC	04/25 SALE 76.00 SHS @ 23.7631		1,805.95	19.97	S
04-28-2016	HARSCO CORP	04/25 SALE 6.00 SHS @ 7.0919		42.55	(16.46)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
04-28-2016	MOBILE MINI INC	04/25 SALE 78.00 SHS @ 34.0301		2,654.29 (71.81)	S
04-28-2016	PAR PACIFIC HOLDINGS INC	04/25 SALE 32.00 SHS @ 19.5673		625.34 (107.08)	S
04-28-2016	PAR PACIFIC HOLDINGS INC	04/25 SALE 57.00 SHS @ 19.5957		1,115.22 (189.40)	S
04-28-2016	SPECTRANETICS CORP	04/25 SALE 46.00 SHS @ 17.8745		822.21 39.29	S
04-28-2016	TIDEWATER INC	04/25 SALE 2.00 SHS @ 8.4873		16.97 (8.88)	S
04-28-2016	TRUEBLUE INC	04/25 SALE 54.00 SHS @ 20.9940		1,133.65 (325.17)	S
04-28-2016	TRUEBLUE INC	04/25 SALE 43.00 SHS @ 21.1100		907.71 (253.94)	S
04-29-2016	BENEFITFOCUS INC	04/26 SALE 30.00 SHS @ 37.8803		1,136.38 56.98	S
04-29-2016	BRINKER INTL INC	04/26 SALE 59.00 SHS @ 45.2262		2,668.29 37.48	S

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
04-29-2016	PAR PACIFIC HOLDINGS INC	04/26 SALE 13.00 SHS @ 19.7633		256.59	(40.96)	S
04-29-2016	SILICON MOTION TECHNOLOGY CORP	04/26 SALE 32.00 SHS @ 41.5301		1,328.93	44.92	S
04-29-2016	TIDEWATER INC	04/26 SALE 1.00 SHS @ 8.4010		8.40	(4.52)	S
04-29-2016	TRUEBLUE INC	04/26 SALE 26.00 SHS @ 21.1401		549.63	(152.77)	S
05-02-2016	AMPLIFY SNACK BRANDS INC	04/27 SALE 118.00 SHS @ 15.2101		1,794.75	49.54	S
05-02-2016	ASTRONICS CORP COM	04/27 SALE 46.00 SHS @ 37.0428		1,703.93	12.92	S
05-02-2016	PATTERSON-UTI ENERGY INC	04/27 SALE 10.00 SHS @ 18.8329		188.32	44.25	S
05-02-2016	VANTIV INC	04/27 SALE 12.00 SHS @ 56.9205		683.03	19.20	S
05-02-2016	WELLS FARGO & CO	04/27 SALE 904.00 SHS @ 50.7909		45,913.97	(754.85)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-03-2016	ALASKA AIR GROUP INC	04/28 SALE 48.00 SHS @ 72.5856		3,484.03	519.04	S
05-03-2016	ALLIANCE DATA SYS CORP	04/28 SALE 10.00 SHS @ 200.7124		2,007.08	(694.51)	L
05-03-2016	BAYER A G	04/28 SALE 94.00 SHS @ 115 7199		10,877.43	(1,377 39)	L
05-03-2016	BROWN FORMAN CORP	04/28 SALE 59.00 SHS @ 95.6510		5,643.29	(199.66)	S
05-03-2016	CENTENE CORP	REVERSE ENTRY OF 04/04/16		(185 25)	(185.25)	S
05-03-2016	CHIPOTLE MEXICAN GRILL INC	04/28 SALE 5.00 SHS @ 424.3587		2,121.75	(148 80)	S
05-03-2016	COCA-COLA ENTERPRISES INC	04/28 SALE 83.00 SHS @ 53.9860		4,480 74	626.52	S
05-03-2016	DEXCOM INC COM	04/28 SALE 94.00 SHS @ 67.4237		6,337.69	(928 98)	S
05-03-2016	EQUIFAX INC	04/28 SALE 32.00 SHS @ 119.8834		3,836.19	1,087.35	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
05-03-2016	FANUC CORP	04/28 SALE 1,007.00 SHS @ 25.5344		25,712.58	(3,228.18)	L
05-03-2016	FIRSTENERGY CORP	04/28 SALE 130.00 SHS @ 32.3358		4,203.56	(267.87)	L
05-03-2016	HUNT J B TRANS SVCS INC	04/28 SALE 36.00 SHS @ 85.5021		3,078.01	118.43	L
05-03-2016	INGERSOLL-RAND CO LTD	04/28 SALE 68.00 SHS @ 66.1135		4,495.62	466.02	L
05-03-2016	MAXIMUS INC	04/28 SALE 49.00 SHS @ 53.9700		2,644.47	199.28	S
05-03-2016	OSI SYSTEMS INC	04/28 SALE 28.00 SHS @ 50.9201		1,425.73	(361.39)	S
05-03-2016	SEALED AIR CORP NEW	04/28 SALE 43.00 SHS @ 49.0980		2,111.17	57.49	S
05-03-2016	SERVICENOW INC	04/28 SALE 37.00 SHS @ 72.1465		2,669.36	279.84	S
05-03-2016	SKECHERS U S A INC	04/28 SALE 60.00 SHS @ 33.9131		2,034.74	(145.10)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
05-03-2016	TYSON FOODS INC	04/28 SALE 44.00 SHS @ 65.6600		2,888.98	1,087.44 S
05-03-2016	ULTA SALON COSMETICS & FRAGRANCE	04/28 SALE 13.00 SHS @ 208.1701		2,706.15	724.05 L
05-03-2016	VERISK ANALYTICS INC	04/28 SALE 24.00 SHS @ 79.1501		1,899.56	312.59 L
05-03-2016	WABTEC CORP	04/28 SALE 32.00 SHS @ 85.3113		2,729.90	(181.52) S
05-03-2016	WESTLAKE CHEM CORP	04/28 SALE 55.00 SHS @ 51.0901		2,809.89	(39.50) L
05-03-2016	WHITING PETE CORP	04/28 SALE 232.00 SHS @ 12.6167		2,927.01	913.88 S
05-03-2016	XL GROUP PLC	04/28 SALE 92.00 SHS @ 32.9910		3,035.11	(203.31) L
05-03-2016	ZENDESK INC	04/28 SALE 35.00 SHS @ 23.4339		820.17	39.68 S
05-03-2016	ZOETIS INC	04/28 SALE 77.00 SHS @ 47.5301		3,659.74	136.06 S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-04-2016	ALLERGAN PLC	04/29 SALE 26.00 SHS @ 214.2787	5,571.12	(2,465.78)	S
05-04-2016	CARDINAL HEALTH INC	04/29 SALE 213.00 SHS @ 79.5102	16,935.30	(2,351.72)	S
05-04-2016	COMMERCIAL METALS CO	04/29 SALE 12.00 SHS @ 17.8234	213.88	23.27	S
05-04-2016	MASTERCARD INC	04/29 SALE 71.00 SHS @ 96.1556	6,826.90	(49.62)	S
05-04-2016	MCDONALDS CORP	04/29 SALE 26.00 SHS @ 126.6035	3,291.62	204.48	S
05-04-2016	MICROSOFT CORP	04/29 SALE 191.00 SHS @ 49.8535	9,521.81	(1,055.10)	S
05-05-2016	AKORN INC	05/02 SALE 153.00 SHS @ 24.9748	3,821.06	(2,431.47)	L
05-05-2016	HEALTH NET INC	SALE DUE TO TAXABLE MERGER	407.04	36.14	S
05-05-2016	JARDEN CORP	TAXABLE MERGER INTO NEWELL BRANDS	9,870.49	1,455.22	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-05-2016	JARDEN CORP	TAXABLE MERGER INTO NEWELL BRANDS INC.	3,782.70	557.68	S
05-06-2016	AETNA INC	05/03 SALE 60.00 SHS @ 113.9452	6,835.06	791.54	S
05-06-2016	AIR METHODS CORP COM	05/03 SALE 128.00 SHS @ 36.3488	4,648.70	(362.29)	S
05-06-2016	AMEREN CORP	05/03 SALE 101.00 SHS @ 48.4835	4,896.73	500.12	S
05-06-2016	AMERISOURCEBERN CORP	05/03 SALE 102.00 SHS @ 84.5580	8,624.73	(2,021.00)	S
05-06-2016	BEST BUY INC	05/03 SALE 481.00 SHS @ 31.3682	15,087.78	398.09	S
05-06-2016	CAPITAL ONE FINL CORP	05/03 SALE 38.00 SHS @ 71.6210	2,721.54	(1.89)	S
05-06-2016	CARDINAL HEALTH INC	05/03 SALE 134.00 SHS @ 78.6592	10,536.08	470.27	L
		05/03 SALE 23.00			

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-06-2016	DIAMONDBACK ENERGY INC	05/03 SALE 22.00 SHS @ 85.8839		1,889.41	187.68	S
05-06-2016	DOUGLAS EMMETT INC	05/03 SALE 109.00 SHS @ 32.3153		3,522.29	275.61	S
05-06-2016	ECOLAB INC	05/03 SALE 75.00 SHS @ 113.8670		8,537.59	213.61	L
05-06-2016	EXXON MOBIL CORP	05/03 SALE 283.00 SHS @ 87.5447		24,766.12	1,522.48	S
05-06-2016	FLIR SYS INC	05/03 SALE 228.00 SHS @ 30.2300		6,886.59	(789.05)	S
05-06-2016	F5 NETWORKS INC	05/03 SALE 33.00 SHS @ 101.3704		3,345.15	164.30	S
05-06-2016	GOLDMAN SACHS GROUP INC	05/03 SALE 29.00 SHS @ 162.0185		4,697.71	199.34	S
05-06-2016	HONEYWELL INTL INC	05/03 SALE 188.00 SHS @ 114.1775		21,464.90	1,868.64	S
05-06-2016	HOUGHTON MIFFLIN HARCOURT CO	05/03 SALE 72.00 SHS @ 20.4401		1,471.65	(27.17)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-06-2016	INTEL CORP	05/03 SALE 910.00 SHS @ 30.2218	27,501.24	(3,085.13)	S
05-06-2016	KAR AUCTION SVCS INC	05/03 SALE 64.00 SHS @ 35.8501	2,294.35	(163.25)	S
05-06-2016	MICROSOFT CORP	05/03 SALE 115.00 SHS @ 49.9261	5,738.50	265.32	S
05-06-2016	MOSAIC CO	05/03 SALE 88.00 SHS @ 27.9222	2,457.10	26.86	S
05-06-2016	ORACLE CORP	05/03 SALE 46.00 SHS @ 39.7126	1,826.74	(82.86)	S
05-06-2016	OWENS CORNING INC	05/03 SALE 79.00 SHS @ 46.4102	3,664.35	540.69	L
05-06-2016	PALO ALTO NETWORKS INC	05/03 SALE 30.00 SHS @ 148.3996	4,451.14	1,410.22	L
05-06-2016	PHILLIPS 66	05/03 SALE 87.00 SHS @ 79.9770	6,957.85	(325.86)	S
05-06-2016	PNC FINL SVCS GROUP INC	05/03 SALE 151.00 SHS @ 86.2463	13,018.38	(326.91)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
05-06-2016	ROCKWELL AUTOMATION INC	05/03 SALE 241.00 SHS @ 111.8890		26,964.66	2,298.16 S
05-06-2016	STARBUCKS CORP	05/03 SALE 91.00 SHS @ 56.3503		5,125.04	1,372.88 L
05-06-2016	STEEL DYNAMICS INC	05/03 SALE 82.00 SHS @ 24.7524		2,029.65	34.73 S
05-06-2016	SUPER MICRO COMPUTER INC	05/03 SALE 484.00 SHS @ 26.7414		12,930.46	(3,166.42) S
05-09-2016	AVNET INC	05/04 SALE 165.00 SHS @ 39.9555		6,592.51	(537.22) L
05-09-2016	CARDINAL HEALTH INC	05/04 SALE 68.00 SHS @ 77.4873		5,269.02	(181.69) L
05-09-2016	CENTENE CORP	03/30 SALE 3.00 SHS @ 61.7528		185.25	(5.70) S
05-09-2016	CORE LABORATORIES N V	05/04 SALE 135.00 SHS @ 124.2392		16,767.88	1,052.65 S
05-09-2016	CORNERSTONE ONDEMAND INC	05/04 SALE 39.00 SHS @ 33.0704		1,289.72	(147.26) L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-09-2016	DANAHER CORP DEL	05/04 SALE 456.00 SHS @ 95.6878		43,632.69	5,708.47	S
05-09-2016	RELYP SA INC	05/04 SALE 118.00 SHS @ 14.5048		1,711.53	(339.31)	S
05-09-2016	ROBERT HALF INTL INC	05/04 SALE 137.00 SHS @ 38.7319		5,306.15	(1,747.54)	L
05-10-2016	MAXIMUS INC	05/05 SALE 25.00 SHS @ 52.6240		1,315.57	17.07	S
05-11-2016	ACCOR SA	05/06 SALE 2,096.00 SHS @ 8.5928		18,010.12	(4,962.09)	L
05-11-2016	AMN HEALTHCARE SVCS INC	05/06 SALE 36.00 SHS @ 37.6501		1,355.37	89.78	S
05-11-2016	CALGON CARBON CORP	05/06 SALE 276.00 SHS @ 14.9441		4,124.48	(288.73)	S
05-11-2016	EXPEDIA INC DEL	05/06 SALE 35.00 SHS @ 112.0711		3,922.40	1,036.57	L
05-11-2016	SAFRAN S A	05/06 SALE 1,094.00 SHS @ 16.5055		18,056.62	(514.01)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-11-2016	SEVEN & 1 HLDGS CO LTD	05/06 SALE 1,040.00 SHS @ 20.7201		21,548.43	(703.80)	S
05-12-2016	ALIBABA GROUP HLDG LTD	05/09 SALE 52.00 SHS @ 79.4791		4,132.82	(136.90)	S
05-12-2016	ALLERGAN PLC	05/09 SALE 14.00 SHS @ 212.7449		2,978.36	(1,349.20)	S
05-12-2016	ASTRONICS CORP COM	05/09 SALE 114.00 SHS @ 34.6313		3,947.88	(242.90)	S
05-12-2016	BRISTOW GROUP INC	05/09 SALE 180.00 SHS @ 18.2418		3,283.45	(2,537.94)	S
05-12-2016	CARDINAL HEALTH INC	05/09 SALE 154.00 SHS @ 78.2935		12,056.94	(1,887.67)	S
05-12-2016	EMC CORP	05/09 SALE 561.00 SHS @ 26.9063		15,094.11	562.47	S
05-12-2016	FLUOR CORP	05/09 SALE 71.00 SHS @ 51.4739		3,654.57	(645.35)	L
05-12-2016	GENERAL ELEC CO	05/09 SALE 289.00 SHS @ 29.7340		8,592.94	(340.66)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-12-2016	HEWLETT PACKARD ENTERPRISE CO	05/09 SALE 853.00 SHS @ 15.8811	13,546.28	621.97	S
05-12-2016	KRISPY KREME DOUGHNUTS INC	05/09 SALE 59.00 SHS @ 20.9301	1,234.85	226.55	S
05-12-2016	VERTEX PHARMACEUTICALS INC	05/09 SALE 92.00 SHS @ 88.4059	8,133.17	(2,437.42)	S
05-13-2016	MARKETO INC	05/10 SALE 40.00 SHS @ 25.0301	1,001.18	140.44	S
05-16-2016	AIR NEW ZEALAND LTD	05/12 SALE 2,956.00 SHR @ 1.56778794	4,625.11	(888.08)	S
05-16-2016	ALLSCRIPTS- MISYS HEALTHCARE	05/11 SALE 23.00 SHS @ 13.2340	304.38	(12.13)	S
05-16-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 05/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	493.12	(37.60)	S
05-16-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 05/15/16	537.06	(57.06)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-16-2016	FEDERAL HOME LN MTG CORP	POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	1,436.18	(123.87)	L
05-16-2016	FIDELITY NATL INFORMATION SVCS	05/11 SALE 716.00 SHS @ 73.4573	52,594.28	8,241.96	S
05-16-2016	FRANKLIN RES INC	05/11 SALE 1,421.00 SHS @ 35.9222	51,044.33	(25,026.35)	L
05-16-2016	GASLOG LTD	05/11 SALE 45.00 SHS @ 13.3401	600.29	60.74	S
05-16-2016	JD.COM INC	05/11 SALE 374.00 SHS @ 23.3856	8,734.80	(1,736.19)	S
05-16-2016	STAPLES INC	05/11 SALE 744.00 SHS @ 8.6227	6,392.83	(1,265.31)	S
05-17-2016	ACTIVISION BLIZZARD INC	05/12 SALE 130.00 SHS @ 37.2531	4,842.80	1,688.82	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
05-17-2016	ADVANCED AUTO PTS INC	05/12 SALE 59.00 SHS @ 148.4772	8,759.96	(176.81)	S	
05-17-2016	AIR NEW ZEALAND LTD	05/13 SALE 2,396.00 SHR @ 1.52262176	3,640.91	(827.83)	S	
05-17-2016	ALLSCRIPTS-MISYS HEALTHCARE	05/12 SALE 3.00 SHS @ 13.2176	39.65	(1.63)	S	
05-17-2016	BOTTOMLINE TECH DEL INC	05/12 SALE 240.00 SHS @ 24.6089	5,906.01	(1,414.40)	S	
05-17-2016	BURLINGTON STORES INC	05/12 SALE 64.00 SHS @ 52.9714	3,390.09	182.55	S	
05-17-2016	CENTRAL JAPAN RAILWAY CO	05/12 SALE 54.00 SHR @ 173.929423	9,378.10	(555.70)	S	
05-17-2016	ENDO INTERNATIONAL PLC	05/12 SALE 232.00 SHS @ 13.1467	3,049.97	(8,448.29)	S	
05-17-2016	EURONET WORLDWIDE INC	05/12 SALE 45.00 SHS @ 74.4813	3,351.59	240.32	S	
05-17-2016	EUTELSAT COMMUNICATIONS	05/13 SALE 300.00 SHR @ 22.0695480	6,610.93	(2,588.88)	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-17-2016	FASTENAL CO	05/12 SALE 224.00 SHS @ 45.6907	10,234.49	1,078.98	L
05-17-2016	IDEXX LABS INC	05/12 SALE 25.00 SHS @ 86.6960	2,167.35	422.78	S
05-17-2016	ILLUMINA INC	05/12 SALE 65.00 SHS @ 136 7965	8,891.58	(126 13)	S
05-17-2016	IMS HEALTH HLDGS INC	05/12 SALE 319.00 SHS @ 24.6714	7,870.00	(1,236.82)	S
05-17-2016	INTERNATIONAL PAPER CO	05/12 SALE 47.00 SHS @ 42.5040	1,997.64	(263.02)	L
05-17-2016	L BRANDS INC	05/12 SALE 121.00 SHS @ 67.1301	8,122.57	(2,328 78)	S
05-17-2016	MACYS INC	05/12 SALE 208.00 SHS @ 30.6368	6,372.32	(1,701.84)	S
05-17-2016	MOODY'S CORP	05/12 SALE 33.00 SHS @ 94.2156	3,109.05	151.44	L
05-17-2016	MURATA MFG CO	05/12 SALE 73.00 SHR @ 116.016584	8,456.51	1,085.55	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-17-2016	PERRIGO CO	05/12 SALE 55.00 SHS @ 90.7350		4,990.32	(327.08)	S
05-17-2016	RADIAN GROUP INC	05/12 SALE 265.00 SHS @ 11.9601		3,169.36	(609.98)	L
05-17-2016	RUCKUS WIRELESS INC	05/12 SALE 778.00 SHS @ 12.3899		9,639.13	(848.15)	S
05-17-2016	SALESFORCE COM INC	05/12 SALE 564.00 SHS @ 75.7327		42,712.31	11,596.08	L
05-17-2016	SEALED AIR CORP NEW	05/12 SALE 41.00 SHS @ 47.7950		1,959.55	1.39	S
05-17-2016	SOMPO HLDGS INC	05/12 SALE 552.00 SHR @ 25.5519317		14,083.51	(4,057.20)	L
05-17-2016	WEX INC	05/12 SALE 27.00 SHS @ 89.6970		2,421.77	46.70	S
05-18-2016	AIR NEW ZEALAND LTD	05/16 SALE 1,086.00 SHR @ 1.55405314		1,684.33	(341.15)	S
05-18-2016	CIGNA CORP	05/13 SALE 31.00 SHS @ 127.7572		3,960.39	(586.96)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-18-2016	FEDERAL HOME LN BKS	PROCEEDS FROM SALE DUE TO ENTIRE CALL CONS BD CALL 1/8/16 @100DTD 10/08/15 1.750% DUE 10/08/20	95,000.00		
05-18-2016	HUNTINGTON INGALLS INDS INC	05/13 SALE 35.00 SHS @ 153.1223	5,358.29	753.93	S
05-18-2016	MONSANTO CO	05/13 SALE 150.00 SHS @ 99.8604	14,978.73	180.61	S
05-18-2016	POST HLDGS INC	05/13 SALE 9.00 SHS @ 75.2265	676.80	45.15	S
05-18-2016	POST HLDGS INC	05/13 SALE 123.00 SHS @ 74.5305	9,163.36	530.81	S
05-18-2016	PULTEGROUP INC	05/13 SALE 430.00 SHS @ 18.3500	7,877.43	11.40	S
05-18-2016	SALESFORCE COM INC	05/13 SALE 259.00 SHS @ 76.5401	19,823.45	5,534.26	L
05-18-2016	SURGICAL CARE AFFILIATES INC	05/13 SALE 241.00 SHS @ 42.6395	10,268.67	74.50	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-18-2016	URBAN OUTFITTERS INC	05/13 SALE 162.00 SHS @ 26.4428		4,278.78	(498.57)	S
05-18-2016	VCA INC	05/13 SALE 77.00 SHS @ 63.7818		4,909.17	720.99	L
05-18-2016	2U INC	05/13 SALE 56.00 SHS @ 27.1188		1,516.94	283.89	S
05-19-2016	AIR NEW ZEALAND LTD	05/17 SALE 2,230.00 SHR @ 1.55285760		3,455.95	(703.19)	S
05-19-2016	MEMORIAL RES DEV CORP	05/16 SALE 94.00 SHS @ 14.5831		1,370.78	113.35	S
05-20-2016	ABBVIE INC	05/17 SALE 434.00 SHS @ 59.7895		25,935.06	1,144.31	S
05-20-2016	BOTTOMLINE TECH DEL INC	05/17 SALE 102.00 SHS @ 24.5150		2,500.48	(610.69)	S
05-20-2016	CENTENE CORP	CASH IN LIEU OF .732 FRACTIONAL SHARE		41.85	(4.74)	S
05-23-2016	BRISTOW GROUP INC	05/18 SALE 160.00 SHS @ 15.0216		2,403.40	(8,576.95)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-23-2016	CERNER CORP	05/18 SALE 116.00 SHS @ 53.3982		6,194.05 (808.98)	L
05-23-2016	CROWN HLDGS INC	05/18 SALE 79.00 SHS @ 52.8719		4,176.79 355.29	L
05-23-2016	FIRST NIAGARA FINL GROUP INC	05/18 SALE 79.00 SHS @ 10.6026		837.59 8.23	S
05-23-2016	SALESFORCE COM INC	05/18 SALE 249.00 SHS @ 77.7002		19,346.93 5,609.44	L
05-24-2016	BAYER A G	05/19 SALE 171.00 SHS @ 98.8493		16,902.86 (5,390.49)	L
05-24-2016	CIMAREX ENERGY CO	05/19 SALE 26.00 SHS @ 113.9712		2,963.19 462.06	S
05-24-2016	COPART INC	05/19 SALE 12.00 SHS @ 42.4954		509.93 85.97	S
05-24-2016	ENERGEN CORP	05/19 SALE 68.00 SHS @ 42.9602		2,921.23 (1,188.63)	L
05-24-2016	FIRST NIAGARA FINL GROUP INC	05/19 SALE 13.00 SHS @ 10.5925		137.70 1.22	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-24-2016	MONRO,INC	05/19 SALE 28.00 SHS @ 61.0318		1,708.85	(214.12)	S
05-25-2016	ACTIVISION BLIZZARD INC	05/20 SALE 200.00 SHS @ 37.5432		7,508.48	2,721.77	L
05-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 05/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21		3,089.52	(179.59)	L
05-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 05/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		2,611.21	(192.58)	L
05-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 05/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21		2,836.98	(156.03)	L
05-25-2016	FIRST NIAGARA FINL GROUP INC	05/20 SALE 13.00 SHS @ 10.7049		139.16	2.68	S
05-25-2016	HATTERAS FINL CORP	05/20 SALE 11.00 SHS @ 16.3723		180.09	9.23	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
05-26-2016	ACTIVISION BLIZZARD INC	05/23 SALE 185.00 SHS @ 37.8212	6,996.77	(65.01)	S
05-26-2016	AMERICAN EXPRESS CO	05/23 SALE 79.00 SHS @ 63.8404	5,043.28	(455.49)	S
05-26-2016	ANTA SPORTS PRODUCTS LTD	05/24 SALE 2,810.00 SHR @ 2.15487899	6,036.58	207.13	L
05-26-2016	COPART INC	05/23 SALE 3.00 SHS @ 43.6024	130.80	24.81	S
05-26-2016	CVS HEALTH CORP	05/23 SALE 144.00 SHS @ 98.3921	14,168.15	0.35	S
05-26-2016	INGEVITY CORP	05/23 SALE 32.00 SHS @ 25.4752	815.19	815.19	S
05-26-2016	INVESCO LTD	05/23 SALE 118.00 SHS @ 29.8741	3,525.07	343.64	S
05-26-2016	MONSANTO CO	05/23 SALE 104.00 SHS @ 106.7858	11,105.48	845.45	S
05-27-2016	AMERICAN TOWER CORP	05/24 SALE 86.00 SHS @ 104.3216	8,971.46	936.10	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
05-27-2016	ARCHER DANIELS MIDLAND CO	05/24 SALE 87.00 SHS @ 41.3755		3,599.59	443.15	S
05-27-2016	BAXTER INTL INC	05/24 SALE 162.00 SHS @ 43.3740		7,026.43	859.09	S
05-27-2016	CADENCE DESIGN SYSTEM INC	05/24 SALE 45.00 SHS @ 25.2131		1,134.56	76.43	S
05-27-2016	CALGON CARBON CORP	05/24 SALE 102.00 SHS @ 14.6024		1,489.41	(141.56)	S
05-27-2016	CAPITAL ONE FINL CORP	05/24 SALE 97.00 SHS @ 71.6510		6,950.00	(1.92)	S
05-27-2016	CME GROUP INC	05/24 SALE 190.00 SHS @ 97.5120		18,526.88	327.64	S
05-27-2016	COPART INC	05/24 SALE 2.00 SHS @ 43.8458		87.69	17.03	S
05-27-2016	CYPRESS SEMICONDUCTOR CORP	05/24 SALE 60.00 SHS @ 10.0225		601.33	96.27	S
05-27-2016	DECKERS OUTDOOR CORP	05/24 SALE 87.00 SHS @ 48.8798		4,252.45	(2,065.42)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-27-2016	EXXON MOBIL CORP	05/24 SALE 28.00 SHS @ 90.0408		2,521.09	297.54 S
05-27-2016	GAMESTOP CORP	05/24 SALE 553.00 SHS @ 28.5038		15,762.26	16.62 S
05-27-2016	GENERAL ELEC CO	05/24 SALE 53.00 SHS @ 29.8150		1,580.16	(58.18) S
05-27-2016	HONEYWELL INTL INC	05/24 SALE 85.00 SHS @ 113.9729		9,687.49	827.48 S
05-27-2016	LINCOLN NATL CORP IND	05/24 SALE 423.00 SHS @ 45.0505		19,055.95	(847.07) S
05-27-2016	MARATHON PETE CORP	05/24 SALE 166.00 SHS @ 35.9341		5,964.93	(1,704.44) S
05-27-2016	MEMORIAL RES DEV CORP	05/24 SALE 139.00 SHS @ 15.2110		2,114.28	254.88 S
05-27-2016	NEWELL RUBBERMAID INC	CASH IN LIEU OF .122 FRACTIONAL SHARE		5.98	0.59 S
05-27-2016	ORACLE CORP	05/24 SALE 172.00 SHS @ 39.7848		6,842.84	(297.41) S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
05-27-2016	QUANTA SVCS INC	05/24 SALE 149.00 SHS @ 22.4806	3,349.54	243.56	S
05-31-2016	BAYER A G	05/25 SALE 225.00 SHS @ 96.8969	21,801.33	(7,532.02)	L
05-31-2016	CVS CAREMARK CORP	PROCEEDS FROM SALE FOR TENDER OFFER @ SR UNSECD NT CALL 4/20/25 @100DTD 07/20/15 3.875% DUE 07/20/25	9,799.29	580.59	S
05-31-2016	DECKERS OUTDOOR CORP	05/25 SALE 99.00 SHS @ 48.8571	4,836.75	(2,352.54)	S
05-31-2016	DEUTSCHE BK AG	05/25 SALE 736.00 SHS @ 17.9544	13,214.15	(10,490.13)	S
05-31-2016	FLEXION THERAPEUTICS INC	05/25 SALE 50.00 SHS @ 12.0016	600.06	16.90	S
05-31-2016	HATTERAS FINL CORP	05/25 SALE 7.00 SHS @ 16.1448	113.01	4.28	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
05-31-2016	MONSANTO CO	05/25 SALE 586.00 SHS @ 111.2742		65,205.26	7,149.48 S
06-01-2016	AMERISOURCEB CORP	05/26 SALE 71.00 SHS @ 73.4470		5,214.62	(1,430.47) S
06-01-2016	BURLINGTON STORES INC	05/26 SALE 35.00 SHS @ 59.8435		2,094.48	340.35 S
06-01-2016	COPART INC	05/26 SALE 35.00 SHS @ 48.1349		1,684.68	191.56 S
06-01-2016	DR PEPPER SNAPPLE INC	05/26 SALE 26.00 SHS @ 91.9872		2,391.61	11.62 S
06-01-2016	FIRST NIAGARA FINL GROUP INC	05/26 SALE 29.00 SHS @ 10.9227		316.75	12.30 S
06-01-2016	FORTUNE BRANDS HOME & SEC INC	05/26 SALE 138.00 SHS @ 58.4693		8,068.59	1,950.78 L
06-01-2016	HATTERAS FINL CORP	05/26 SALE 2.00 SHS @ 16.1961		32.39	1.32 S
06-01-2016	HENRY JACK & ASSOC INC	05/26 SALE 106.00 SHS @ 83.1693		8,815.75	311.17 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-01-2016	IDEXX LABS INC	05/26 SALE 23.00 SHS @ 89.7144		2,063.39	458.38	L
06-01-2016	INGEVITY CORP	05/26 SALE 41.00 SHS @ 26.7948		1,098.56	1,098.56	L
06-01-2016	INTERVAL LEISURE GROUP INC	05/26 SALE 49.00 SHS @ 13.8638		679.31	679.31	S
06-01-2016	INTUITIVE SURGICAL INC	05/26 SALE 12.00 SHS @ 637.8950		7,654.57	1,803.99	S
06-01-2016	L BRANDS INC	05/26 SALE 84.00 SHS @ 66.5405		5,589.28	(1,666.20)	S
06-01-2016	LINEAR TECHNOLOGY CORP	05/26 SALE 199.00 SHS @ 46.9220		9,337.27	997.58	S
06-01-2016	MOODYS CORP	05/26 SALE 78.00 SHS @ 97.4640		7,602.03	611.32	L
06-01-2016	PALO ALTO NETWORKS INC	05/26 SALE 9.00 SHS @ 145.2800		1,307.49	112.69	S
06-01-2016	RADIAN GROUP INC	05/26 SALE 435.00 SHS @ 12.4220		5,403.45	(800.37)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-01-2016	SUNPOWER CORP	05/26 SALE 372.00 SHS @ 16.9847		6,318.17	(1,905.15)	S
06-01-2016	TABLEAU SOFTWARE INC	05/26 SALE 165.00 SHS @ 49.1503		8,109.62	(4,948.23)	L
06-01-2016	ZOETIS INC	05/26 SALE 236.00 SHS @ 47.1127		11,118.35	318.50	S
06-02-2016	BB&T CORP	05/27 SALE 81.00 SHS @ 36.2050		2,930.11	77.23	S
06-02-2016	BB&T CORP	05/27 SALE 295.00 SHS @ 36.2502		10,686.20	296.06	S
06-02-2016	CF INDS HLDGS INC	05/27 SALE 99.00 SHS @ 27.8487		2,756.96	(867.90)	S
06-02-2016	COPART INC	05/27 SALE 3.00 SHS @ 48.6059		145.81	39.82	S
06-02-2016	FABRINET	05/27 SALE 105.00 SHS @ 34.7751		3,651.31	1,746.69	L
06-02-2016	MARKS & SPENCER GROUP PLC	05/31 SALE 3,327.00 SHR @ 5.63082336		18,705.64	(574.02)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-03-2016	ACTELION LTD	05/31 SALE 1,336.00 SHS @ 40.8200		54,534.33	13,649.43	L
06-03-2016	ANHEUSER BUSCH INBEV SA/NV	05/31 SALE 818.00 SHS @ 126.2512		103,271.22	12,327.12	L
06-03-2016	AON PLC	05/31 SALE 439.00 SHS @ 108.8006		47,762.41	4,261.94	L
06-03-2016	ASHTREAD GROUP PLC	05/31 SALE 308.00 SHS @ 56.9200		17,530.97	(2,848.66)	L
06-03-2016	ASSA ABLOY AB	05/31 SALE 5,895.00 SHS @ 10.3100		60,776.12	9,367.16	L
06-03-2016	ASSOCIATED BRIT FOODS LTD	05/31 SALE 578.00 SHS @ 42.5800		24,610.70	2,424.31	L
06-03-2016	BANCA MEDIOLANUM S P A	05/31 SALE 1,417.00 SHS @ 16.7100		23,677.55	328.57	S
06-03-2016	BHP BILLITON LTD	05/31 SALE 1,388.00 SHS @ 27.3231		37,923.63	(23,288.39)	L
06-03-2016	BRITISH AMERN TOB PLC	05/31 SALE 619.00 SHS @ 121.8101		75,398.80	7,352.87	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-03-2016	CAP GEMINI S A	05/31 SALE 520.00 SHS @ 47.5100		24,704.66	3,763.75	S
06-03-2016	CHECK POINT SOFTWARE TECH LTD	05/31 SALE 472.00 SHS @ 84.2400		39,760.41	550.11	S
06-03-2016	COMPAGNIE FINANCIERE RICHEMONT	05/31 SALE 3,058.00 SHS @ 5.8316		17,832.64	(9,878.58)	L
06-03-2016	COMPASS GROUP PLC	05/31 SALE 2,493.00 SHS @ 18.8400		46,967.09	4,236.04	S
06-03-2016	CONSTELLATION BRANDS INC	05/31 SALE 26.00 SHS @ 154.1781		4,008.54	1,312.87	L
06-03-2016	CONTINENTAL AG	05/31 SALE 493.00 SHS @ 42.8700		21,134.44	(1,787.60)	L
06-03-2016	CREDIT SUISSE GROUP	05/31 SALE 934.00 SHS @ 13.6901		12,786.27	(10,565.88)	S
06-03-2016	DAIWA HOUSE IND LTD	05/31 SALE 2,567.00 SHS @ 28.7300		73,748.30	24,147.88	L
06-03-2016	FABRINET	05/31 SALE 70.00 SHS @ 34.8306		2,438.09	1,168.34	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-03-2016	FANUC CORP	05/31 SALE 1,012.00 SHS @ 25.2040	25,505.89	(877.15)	S
06-03-2016	FRESENIUS SE & CO KGAA	05/31 SALE 2,144.00 SHS @ 18.8400	40,392.07	12,086.05	L
06-03-2016	GEA GROUP AG	05/31 SALE 388.00 SHS @ 46.2960	17,962.45	1,831.98	S
06-03-2016	HATTERAS FINL CORP	05/31 SALE 10.00 SHS @ 16.1012	161.01	5.68	S
06-03-2016	INFORMA PLC	05/31 SALE 1,971.00 SHS @ 20.0000	39,419.14	5,887.04	L
06-03-2016	JAPAN TOB INC	05/31 SALE 3,005.00 SHS @ 19.6500	59,046.96	9,412.72	L
06-03-2016	KBC GROUP NV	05/31 SALE 778.00 SHS @ 29.5000	22,950.49	(654.59)	L
06-03-2016	KDDI CORP	05/31 SALE 3,457.00 SHS @ 14.4329	49,893.45	13,426.32	L
06-03-2016	KOMATSU LTD	05/31 SALE 1,338.00 SHS @ 17.0800	22,852.54	(7,599.60)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-03-2016	LLOYDS BANKING GROUP PLC	05/31 SALE 12,547.00 SHS @ 4.2371		53,161.73	(7,392.19)	L
06-03-2016	MAKITA CORP	05/31 SALE 711.00 SHS @ 64.2860		45,706.35	7,649.82	L
06-03-2016	NOVARTIS A G	05/31 SALE 608.00 SHS @ 79.2900		48,207.26	(5,878.87)	L
06-03-2016	NOVO-NORDISK A S	05/31 SALE 845.00 SHS @ 56.0359		47,349.30	13,876.49	L
06-03-2016	PRUDENTIAL PLC	05/31 SALE 1,758.00 SHS @ 39.9723		70,269.76	(6,832.54)	L
06-03-2016	RED ELECTRICA CORPORACION SA	05/31 SALE 2,047.00 SHS @ 17.7500		36,333.45	6,291.19	L
06-03-2016	RELX PLC	05/31 SALE 2,154.00 SHS @ 18.4363		39,710.92	2,446.05	S
06-03-2016	REXAM PLC	05/31 SALE 510.00 SHS @ 45.5000		23,204.49	666.46	L
06-03-2016	RYANAIR HLDGS PLC	05/31 SALE 280.00 SHS @ 86.4409		24,202.92	8,210.80	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
06-03-2016	RYOHIN KEIKAKU CO LTD	05/31 SALE 631.00 SHS @ 45.6400	28,798.21	13,810.53	L	
06-03-2016	SAMPO OYJ	05/31 SALE 1,777.00 SHS @ 22.2700	39,572.92	(1,541.46)	L	
06-03-2016	SEVEN & 1 HLDGS CO LTD	05/31 SALE 1,784.00 SHS @ 21.2300	37,873.49	4,713.94	L	
06-03-2016	SHIRE PLC	05/31 SALE 281.00 SHS @ 185.9696	52,256.32	(6,101.38)	L	
06-03-2016	SIGNET JEWELERS LTD	05/31 SALE 246.00 SHS @ 98.7601	24,294.45	676.92	L	
06-03-2016	SOFTBANK GROUP	05/31 SALE 1,736.00 SHS @ 27.7800	48,225.02	(10,006.32)	L	
06-03-2016	SONY CORP	05/31 SALE 1,103.00 SHS @ 27.8801	30,751.07	1,242.12	L	
06-03-2016	SUMITOMO MITSUI FINL GROUP INC	05/31 SALE 7,327.00 SHS @ 6.3800	46,745.24	(18,642.75)	L	
06-03-2016	SWEDBANK A B	05/31 SALE 1,616.00 SHS @ 22.0000	35,551.22	(5,214.82)	L	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-03-2016	TELENOR ASA	05/31 SALE 1,587.00 SHS @ 16.6500		26,422.97	(9,765.14)	L
06-03-2016	TEVA PHARMACEUTICAL INDS LTD	05/31 SALE 920.00 SHS @ 51.6401		47,507.85	(2,797.19)	L
06-03-2016	UNILEVER PLC	05/31 SALE 1,079.00 SHS @ 45.6228		49,225.92	4,023.07	L
06-03-2016	VALEO	05/31 SALE 517.00 SHS @ 75.4200		38,991.28	8,233.42	L
06-03-2016	VINCI S A	05/31 SALE 2,018.00 SHS @ 18.7325		37,801.36	8,030.40	L
06-03-2016	WOLSELEY PLC JERSEY	05/31 SALE 8,138.00 SHS @ 5.9148		48,133.59	1,932.43	L
06-03-2016	WOLTERS KLUWER N V	05/31 SALE 1,065.00 SHS @ 39.8840		42,475.53	10,244.86	L
06-03-2016	WORLDPAY GROUP PLC	05/31 SALE 1,335.00 SHS @ 12.3600		16,500.24	568.05	S
06-06-2016	FRANKLIN RES INC	06/01 SALE 1,660.00 SHS @ 36.8632		61,191.58	(27,673.53)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
06-06-2016	INTERNATIONAL BUSINESS MACHS	06/01 SALE 259.00 SHS @ 152.2537	39,432.85	(5,365.00)	L
06-06-2016	ISHARES RUSSELL MID-CAP VALUE	06/01 SALE 10,150.00 SHS @ 73.4656	745,659.58	5,964.25	S
06-06-2016	ISHARES RUSSELL 1000 VALUE ETF	06/01 SALE 68,340.00 SHS @ 102.2800	6,989,662.82	26,370.98	L
06-06-2016	MEMORIAL RES DEV CORP	06/01 SALE 87.00 SHS @ 15.9984	1,391.83	228.03	S
06-06-2016	NEVRO CORP	06/01 SALE 17.00 SHS @ 73.1301	1,243.19	82.97	S
06-06-2016	VANGUARD FTSE DEVELOPED MARKETS	06/01 SALE 62,000.00 SHS @ 36.4806	2,261,747.89	(122,604.04)	L
06-06-2016	VANGUARD SMALL-CAP ETF	06/01 SALE 5,950.00 SHS @ 115.8659	689,387.08	(2,334.65)	L
06-07-2016	ANALOGIC CORP	06/02 SALE 8.00 SHS @ 82.4962	659.95	15.07	S
	UNDER ARMOUR	06/02 SALE 1.085 00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-07-2016	WESTAR ENERGY INC	06/02 SALE 127.00 SHS @ 56.3250	7,153.12	1,750.22	L
06-08-2016	INGEVITY CORP	REVERSE ENTRY OF 05/26/16	(815.19)	(815.19)	S
06-08-2016	INGEVITY CORP	REVERSE ENTRY OF 06/01/16	(1,098.56)	(1,098.56)	L
06-08-2016	LEAR CORP	06/03 SALE 47.00 SHS @ 116.0853	5,455.89	622.83	S
06-08-2016	TENNECO INC	06/03 SALE 57.00 SHS @ 51.6394	2,943.38	70.11	L
06-08-2016	TOTETSU KOGYO CO LTD	06/03 SALE 78.00 SHR @ 25.9076251	2,017.76	54.64	S
06-09-2016	CALGON CARBON CORP	06/06 SALE 287.00 SHS @ 15.6220	4,483.42	(10.85)	S
06-09-2016	TOTETSU KOGYO CO LTD	06/06 SALE 142.00 SHR @ 26.1726688	3,710.94	137.06	S
06-10-2016	COLUMBIA CONTRARIAN CORE FUND	PROCEEDS REDEMPTION 161,158,918 UNITS	3,514,876.00	138,244.35	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-10-2016	COLUMBIA EMERGING MARKETS FUND	PROCEEDS REDEMPTION 72,542.735 UNITS	679,000.00	(45,024.05)	L
06-10-2016	COLUMBIA LARGE CAP ENHANCED CORE	PROCEEDS REDEMPTION 418,369.667 UNITS	8,940,559.78	(37,051.00)	L
06-10-2016	CREDIT SUISSE COMMODITY- RETURN	PROCEEDS REDEMPTION 15,667.311 UNITS	81,000.00	(20,698.72)	L
06-10-2016	HEALTH EQUITY INC	06/07 SALE 89.00 SHS @ 26.9201	2,395.84	118.61	S
06-10-2016	INGEVITY CORP	05/26 SALE 41.00 SHS @ 26.7948	1,098.56	(232.94)	L
06-10-2016	INGEVITY CORP	05/23 SALE 32.00 SHS @ 25.4752	815.19	105.32	S
06-10-2016	LDR HLDG CORP	06/07 SALE 133.00 SHS @ 37.0300	4,924.88	1,611.63	S
06-10-2016	PIMCO COMMODITIES PLUS STRATEGY	PROCEEDS REDEMPTION 4,807.692 UNITS	30,000.00	(11,003.70)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-10-2016	TOTETSU KOGYO CO LTD	06/07 SALE 159.00 SHR @ 25.8533165		4,104.51	102.77	S
06-10-2016	VANGUARD FTSE DEVELOPED MARKETS	06/07 SALE 58,500.00 SHS @ 37.4700		2,191,947.21	(57,804.22)	L
06-13-2016	INTERNATIONAL BUSINESS MACHS	06/08 SALE 312.00 SHS @ 153.4578		47,877.79	(6,087.18)	L
06-13-2016	TOTETSU KOGYO CO LTD	06/08 SALE 169.00 SHR @ 25.6214778		4,323.53	70.11	S
06-13-2016	WELLS FARGO & CO	06/08 SALE 2,098.00 SHS @ 50.0136		104,926.25	(2,684.29)	L
06-14-2016	ALIMENTATION COUCHE TARD INC	06/09 SALE 105.00 SHR @ 43.8212498		4,598.76	572.08	L
06-14-2016	BEST BUY INC	06/09 SALE 536.00 SHS @ 30.1110		16,123.06	(1,777.68)	S
06-14-2016	GENERAL MTRS CO	06/09 SALE 217.00 SHS @ 29.3029		6,352.08	(1,759.31)	L
06-14-2016	INOGEN INC	06/09 SALE 42.00 SHS @ 50.1511		2,106.30	55.12	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-14-2016	ISHARES RUSSELL MID-CAP VALUE	06/09 SALE 9,862.00 SHS @ 74.9301	738,697.99	19,991.05	S
06-14-2016	MEDIDATA SOLUTIONS INC	06/09 SALE 29.00 SHS @ 47.7493	1,384.70	130.84	S
06-14-2016	VANGUARD SMALL-CAP ETF	06/09 SALE 1,590.00 SHS @ 118.2135	187,923.57	3,076.92	L
06-14-2016	WABASH NATL CORP	06/09 SALE 90.00 SHS @ 14.6557	1,318.98	117.49	S
06-14-2016	WISDOMTREE EMERGING MKTS	06/09 SALE 13,117.00 SHS @ 35.2802	462,432.36	(94,813.28)	L
06-15-2016	ALIMENTATION COUCHE TARD INC	06/10 SALE 274.00 SHR @ 42.8407422	11,731.93	1,224.20	L
06-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 06/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	677.54	(71.99)	S
06-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 06/15/16	1,386.16	(119.56)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
		POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24			
06-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 06/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	535.97	(40 87)	S
06-16-2016	CAPITAL ONE FINL CORP	06/13 SALE 284.00 SHS @ 69.6315	19,774.91	(579 16)	S
06-16-2016	CARNIVAL CORP	06/13 SALE 102.00 SHS @ 46.7998	4,773.48	(564.38)	S
06-16-2016	DENTSPLY SIRONA INC	06/13 SALE 100.00 SHS @ 65.2447	6,524.33	409.33	S
06-16-2016	F5 NETWORKS INC	06/13 SALE 26.00 SHS @ 119.1796	3,098.60	592.47	S
06-16-2016	LINCOLN NATL CORP IND	06/13 SALE 154.00 SHS @ 43.1356	6,642.74	(603.27)	S
06-16-2016	MALLINCKRODT PLC	06/13 SALE 80.00 SHS @ 59.5391	4,763.02	(391 80)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-16-2016	MARATHON PETE CORP	06/13 SALE 137.00 SHS @ 34.9758		4,791.58	(1,537.96)	S
06-16-2016	MARSH & MCLENNAN COS INC	06/13 SALE 51.00 SHS @ 66.1959		3,375.92	555.42	S
06-16-2016	MOSAIC CO	06/13 SALE 791.00 SHS @ 27.4194		21,688.27	(156.23)	S
06-16-2016	REALTY INCOME CORP	06/13 SALE 388.00 SHS @ 64.2816		24,940.72	322.12	S
06-16-2016	ROBERT HALF INTL INC	06/13 SALE 282.00 SHS @ 39.5389		11,149.73	(88.64)	S
06-16-2016	TARGET CORP	06/13 SALE 60.00 SHS @ 67.3281		4,039.60	(313.83)	S
06-16-2016	UNUM GROUP	06/13 SALE 51.00 SHS @ 34.8547		1,777.55	147.89	S
06-16-2016	VERIZON COMMUNICATIONS INC	06/13 SALE 159.00 SHS @ 52.6647		8,373.50	946.12	S
06-17-2016	ACADIA HEALTHCARE CO	06/14 SALE 218.00 SHS @ 52.6647		12,871.86	375.66	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-17-2016	AIR TRANS HLDGS INC	06/14 SALE 540.00 SHS @ 13.4150	7,230.44	(302.18)	S
06-17-2016	ALLIANCE DATA SYS CORP	06/14 SALE 8.00 SHS @ 208.0700	1,664.52	(496.75)	L
06-17-2016	ALLIANT CORP	06/14 SALE 98.00 SHS @ 39.0631	3,828.10	636.06	S
06-17-2016	ALLY FINL INC	06/14 SALE 191.00 SHS @ 16.1776	3,089.85	(778.44)	S
06-17-2016	AMDOCS LTD	06/14 SALE 114.00 SHS @ 56.6428	6,453.72	(142.50)	S
06-17-2016	AMTRUST FINL SVCS INC	06/14 SALE 104.00 SHS @ 24.9919	2,595.98	(502.45)	L
06-17-2016	ARMSTRONG FLOORING INC	CASH IN LIEU OF .500 FRACTIONAL SHARE	8.94	3.57	S
06-17-2016	BIOMARIN PHARMACEUTICAL INC	06/14 SALE 38.00 SHS @ 80.2663	3,050.05	(544.94)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-17-2016	BLUE BUFFALO PET PRODS INC	06/14 SALE 92.00 SHS @ 23.5431		2,165.92	576.97 S
06-17-2016	CARTER HLDGS INC	06/14 SALE 72.00 SHS @ 100.8028		7,255.84	526.05 S
06-17-2016	CITRIX SYS INC	06/14 SALE 28.00 SHS @ 85.1525		2,384.22	324.21 S
06-17-2016	COVANTA HLDG CORP	06/14 SALE 361.00 SHS @ 16.0834		5,795.15	(109.24) S
06-17-2016	DONNELLEY R R & SONS CO	06/14 SALE 642.00 SHS @ 15.7373		10,087.08	(701.10) S
06-17-2016	DONNELLEY R R & SONS CO	06/14 SALE 236.00 SHS @ 15.8034		3,722.44	(243.31) S
06-17-2016	ELECTRONIC ARTS INC	06/14 SALE 46.00 SHS @ 74.4450		3,424.40	951.89 S
06-17-2016	HANESBRANDS INC	06/14 SALE 109.00 SHS @ 25.4264		2,768.15	(743.94) L
06-17-2016	HARMAN INTL INDS INC	06/14 SALE 42.00 SHS @ 74.2904		3,120.13	(1,037.76) L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-17-2016	INTERCEPT PHARMACEUTICALS INC	06/14 SALE 32.00 SHS @ 139.9401		4,477.98	(490.02)	S
06-17-2016	INTERCONTINENTAL EXCHANGE INC	06/14 SALE 49.00 SHS @ 258.2942		12,656.14	715.28	S
06-17-2016	INTERNATIONAL PAPER CO	06/14 SALE 134.00 SHS @ 41.3937		5,546.63	(898.64)	L
06-17-2016	INVESCO LTD	06/14 SALE 99.00 SHS @ 27.5500		2,724.42	(233.13)	S
06-17-2016	JABIL INC	06/14 SALE 545.00 SHS @ 18.4737		10,067.95	(660.79)	L
06-17-2016	JAZZ PHARMACEUTICALS PLC	06/14 SALE 14.00 SHS @ 147.6338		2,066.83	(57.33)	L
06-17-2016	NATIONAL OILWELL VARCO INC	06/14 SALE 119.00 SHS @ 33.7837		4,020.17	109.00	S
06-17-2016	SERVICEMASTER GLOBAL HLDGS INC	06/14 SALE 95.00 SHS @ 39.2201		3,725.83	121.11	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-17-2016	SLM CORP	06/14 SALE 1,942.00 SHS @ 6.4736	12,522.91	663.02	S
06-17-2016	SVB FINL GROUP	06/14 SALE 55.00 SHS @ 98.9323	5,441.16	(631.82)	S
06-17-2016	TESORO CORP	06/14 SALE 38.00 SHS @ 72.0117	2,735.43	(1,044.03)	S
06-17-2016	TYLER TECHNOLOGIES INC	06/14 SALE 24.00 SHS @ 155.2198	3,725.19	504.00	S
06-17-2016	TYSON FOODS INC	06/14 SALE 87.00 SHS @ 60.6244	5,274.21	1,712.06	L
06-17-2016	UNITED CONTL HLDGS INC	06/14 SALE 133.00 SHS @ 42.5032	5,652.80	(1,602.19)	S
06-17-2016	WHITEWAVE FOODS CO	06/14 SALE 157.00 SHS @ 44.2611	6,948.84	1,149.57	S
06-17-2016	WHITING PETE CORP	06/14 SALE 618.00 SHS @ 11.2404	6,946.42	792.22	S
06-17-2016	WYNDHAM WORLDWIDE CORP	06/14 SALE 345.00 SHS @ 66.6004	22,966.29	(4,019.89)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-20-2016	CHECK POINT SOFTWARE TECH LTD	06/15 SALE 226.00 SHS @ 84.5125	19,099.41	1,081.62	S
06-20-2016	COVANTA HLDG CORP	06/15 SALE 211.00 SHS @ 16.1408	3,399.30	(51.75)	S
06-20-2016	HDFC BK LTD	06/15 SALE 192.00 SHS @ 64.6129	12,405.41	621.98	S
06-20-2016	HEIDELBERGCEMENT AG	06/15 SALE 787.00 SHS @ 15.9906	12,584.33	(649.64)	L
06-20-2016	KRISPY KREME DOUGHNUTS INC	06/15 SALE 436.00 SHS @ 20.9940	9,153.18	1,022.04	S
06-20-2016	SLM CORP	06/15 SALE 477.00 SHS @ 6.3102	2,997.97	84.91	S
06-20-2016	SWISSCOM AG	06/15 SALE 1,225.00 SHS @ 46.8346	57,371.13	(5,091.93)	S
06-20-2016	TAIWAN SEMICONDUCTOR MFG LTD	06/15 SALE 544.00 SHS @ 25.7161	13,989.25	1,206.11	S
06-20-2016	XL GROUP PLC	06/15 SALE 79.00 SHS @ 32.4941	2,566.98	(192.71)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-21-2016	DYCOM INDS INC	06/16 SALE 1.00 SHS @ 84.4278	84.43	7.48	S
06-21-2016	LDR HLDG CORP	06/16 SALE 253.00 SHS @ 36.9900	9,358.27	3,055.61	S
06-22-2016	INGEVITY CORP	CASH IN LIEU OF .833 FRACTIONAL SHARE	28.56	10.08	S
06-22-2016	INGEVITY CORP	CASH IN LIEU OF .501 FRACTIONAL SHARE	17.18	0.91	S
06-22-2016	KRISPY KREME DOUGHNUTS INC	06/17 SALE 416.00 SHS @ 20.9605	8,719.38	961.22	S
06-22-2016	VANGUARD S&P 500 ETF	06/17 SALE 30,325.00 SHS @ 190.5500	5,778,302.78	(101,105.43)	S
06-22-2016	VANGUARD S&P 500 ETF	06/17 SALE 30,540.00 SHS @ 190.5500	5,819,270.13	(101,822.27)	S
06-22-2016	VANGUARD	06/17 SALE 2,132.00	243,811.27	(4,035.99)	I

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-23-2016	ALPHABET INC	06/20 SALE 24.00 SHS @ 696.6866	16,719.39	1,401.85	S
06-23-2016	AMERICAN EXPRESS CO	06/20 SALE 543.00 SHS @ 62.7941	34,096.45	(890.90)	S
06-23-2016	APPLE INC	06/20 SALE 396.00 SHS @ 96.0931	38,052.04	(1,307.65)	S
06-23-2016	BIOGEN IDEC INC	06/20 SALE 59.00 SHS @ 240.4087	14,183.80	(1,179.24)	S
06-23-2016	CARDINAL HEALTH INC	06/20 SALE 225.00 SHS @ 76.5728	17,228.50	(937.74)	S
06-23-2016	CBS CORP	06/20 SALE 552.00 SHS @ 54.6130	30,145.72	1,699.02	S
06-23-2016	COMCAST CORP	06/20 SALE 216.00 SHS @ 62.6346	13,522.30	1,465.95	L
06-23-2016	CVS HEALTH CORP	06/20 SALE 300.00 SHS @ 94.5087	28,351.99	(459.26)	S
06-23-2016	EL PASO ELEC CO	06/20 SALE 5.00 SHS @ 45.7820	228.90	12.72	S

Multiple Accounts							From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term		
06-23-2016	HEALTH EQUITY INC	06/20 SALE 52.00 SHS @ 29.3401		1,525.65	195.13	S		
06-23-2016	INVESCO LTD	06/20 SALE 951.00 SHS @ 28.6586		27,253.73	1,184.00	S		
06-23-2016	LOWES COS INC	06/20 SALE 206.00 SHS @ 78.9847		16,270.49	259.85	S		
06-23-2016	MASIMO CORP	06/20 SALE 2.00 SHS @ 51.5318		103.06	8.44	S		
06-23-2016	PRUDENTIAL FINL INC	06/20 SALE 62.00 SHS @ 73.5408		4,557.88	190.89	S		
06-23-2016	SMITH A O	06/20 SALE 24.00 SHS @ 85.7201		2,057.24	131.89	S		
06-24-2016	AMPLIFY SNACK BRANDS INC	06/21 SALE 104.00 SHS @ 14.3598		1,493.39	51.34	S		
06-24-2016	DEXCOM INC COM	06/21 SALE 13.00 SHS @ 76.8901		999.54	201.35	S		
06-24-2016	DIP CORP	06/21 SALE 239.00 SHR @ 24.1870289		5,772.03	(534.92)	S		

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-24-2016	EVERI HOLDINGS INC	06/21 SALE 2.00 SHS @ 1.6021	3.20	(5.70)	S
06-24-2016	MASIMO CORP	06/21 SALE 7.00 SHS @ 51.6582	361.60	30.43	S
06-24-2016	SITEONE LANDSCAPE SUPPLY INC	06/21 SALE 234.00 SHS @ 30.7295	7,190.54	986.83	S
06-27-2016	ALLIANCE DATA SYS CORP	06/22 SALE 46.00 SHS @ 199.7901	9,190.14	(3,237.18)	L
06-27-2016	BORG WARNER INC	06/22 SALE 291.00 SHS @ 33.2312	9,670.07	1,080.62	S
06-27-2016	CARTER HLDGS INC	06/22 SALE 24.00 SHS @ 104.9466	2,518.66	276.35	S
06-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 06/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	2,569.95	(149.39)	L
06-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 06/25/16	2,984.64	(164.16)	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
		POOL #889849DTD 08/01/08 5.500% DUE 09/01/21			
06-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 06/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22	2,202.90	(162.46)	L
06-27-2016	GARTNER GROUP INC NEW	06/22 SALE 23.00 SHS @ 98.6349	2,268.55	569.74	L
06-27-2016	HAIN CELESTIAL GROUP INC	06/22 SALE 59.00 SHS @ 51.0402	3,011.31	228.55	L
06-27-2016	MASIMO CORP	06/22 SALE 2.00 SHS @ 51.6515	103.30	8.68	S
06-27-2016	MONSANTO CO	06/22 SALE 1,189.00 SHS @ 107.4346	127,736.95	4,181.95	S
06-27-2016	NATIONAL OILWELL VARCO INC	06/22 SALE 55.00 SHS @ 35.6235	1,959.25	151.56	S
06-28-2016	DOLBY LABORATORIES INC	06/23 SALE 16.00 SHS @ 49.2594	788.13	97.79	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-28-2016	EL PASO ELEC CO	06/23 SALE 6.00 SHS @ 45.7191	274.31	14.89	S
06-28-2016	EVERI HOLDINGS INC	06/23 SALE 61.00 SHS @ 1.6032	97.79	(173.68)	S
06-29-2016	ALPHABET INC	06/24 SALE 24.00 SHS @ 689 2399	16,541.40	(917 39)	S
06-29-2016	AVERY DENNISON CORP	06/24 SALE 39.00 SHS @ 74.2829	2,896.97	554.56	S
06-29-2016	BERKSHIRE HATHAWAY INC DEL	06/24 SALE 132.00 SHS @ 141.1313	18,628.93	398.91	S
06-29-2016	CROWN HLDGS INC	06/24 SALE 67.00 SHS @ 50.6029	3,390.32	69.33	L
06-29-2016	DELTA AIR LINES INC DEL	06/24 SALE 153.00 SHS @ 36.0286	5,512.26	(699.73)	L
06-29-2016	EL PASO ELEC CO	06/24 SALE 6.00 SHS @ 45.9415	275.64	16.22	S
06-29-2016	EXXON MOBIL CORP	06/24 SALE 387.00 SHS @ 89 9601	34,813.80	1,206.63	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-29-2016	LEAR CORP	06/24 SALE 49.00 SHS @ 105.4682	5,167.83	129.11	L
06-29-2016	MANPOWERGROUP INC	06/24 SALE 90.00 SHS @ 65.7321	5,915.76	(1,190.78)	L
06-29-2016	MCDONALDS CORP	06/24 SALE 129.00 SHS @ 119.7938	15,453.06	(165.33)	S
06-29-2016	PARKER HANNIFIN CORP	06/24 SALE 80.00 SHS @ 107.0863	8,566.72	(1,021.11)	L
06-29-2016	SKYWORKS SOLUTIONS INC	06/24 SALE 270.00 SHS @ 61.9194	16,717.87	(1,639.91)	S
06-29-2016	WEYERHAEUSER CO	06/24 SALE 534.00 SHS @ 27.8883	14,892.03	96.94	S
06-30-2016	ARM HLDGS PLC	06/27 SALE 53.00 SHS @ 40.9600	2,170.83	(251.13)	L
06-30-2016	BARCLAYS PLC	06/28 SALE 6,914.00 SHR @ 1.79433720	12,387.43	(4,088.75)	S
06-30-2016	CREST NICHOLSON HOLDINGS	06/28 SALE 2,127.00 SHR @ 4.65986880	9,896.67	(6,792.58)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
06-30-2016	DEBENHAMS PLC	06/28 SALE 7,993.00 SHR @ 0.72016220	5,747.62	(3,139.34)	S
06-30-2016	EL PASO ELEC CO	06/27 SALE 5.00 SHS @ 46.2094	231.04	14.86	S
06-30-2016	EVERI HOLDINGS INC	06/27 SALE 1.00 SHS @ 1.3502	1.35	(3 10)	S
06-30-2016	EXPERIAN GROUP LTD	06/28 SALE 553.00 SHR @ 17.5366306	9,683.20	436.84	S
06-30-2016	HAYS PLC	06/28 SALE 9,602.00 SHR @ 1.28716200	12,340.78	(4,715.91)	S
06-30-2016	LEAR CORP	06/27 SALE 34.00 SHS @ 98.0458	3,333.48	(162 78)	L
06-30-2016	LLOYDS TSB GROUP	06/28 SALE 12,371.00 SHR @ 0.71016296	8,772.24	(2,332.28)	S
06-30-2016	MANPOWERGROUP INC	06/27 SALE 74.00 SHS @ 60.1277	4,447.13	(1,104 83)	L
06-30-2016	PRAIRIESKY ROYALTY LTD	CASH IN LIEU OF .680 FRACTIONAL	12.13	(0.95)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
06-30-2016	RECKITT BENCKISER GROUP PLC	06/28 SALE 64.00 SHR @ 94.7007215		6,051.75	752.87	L
06-30-2016	SONAE SGPS SA	06/28 SALE 8,591.00 SHR @ 0.79092270		6,784.62	(3,194.87)	S
06-30-2016	VALMET CORP	06/28 SALE 593.00 SHR @ 12.6574838		7,494.63	1,090.49	S
07-01-2016	AKZO NOBEL NV	06/28 SALE 3,179.00 SHS @ 19.9021		63,267.40	(14,222.38)	L
07-01-2016	AON PLC	06/28 SALE 89.00 SHS @ 102.4852		9,120.98	629.00	L
07-01-2016	CF INDS HLDGS INC	06/28 SALE 110.00 SHS @ 23.7901		2,616.85	(1,000.45)	S
07-01-2016	CIMAREX ENERGY CO	06/28 SALE 49.00 SHS @ 114.8262		5,626.36	653.03	S
07-01-2016	EL PASO ELEC CO	06/28 SALE 5.00 SHS @ 46.2985		231.49	15.31	S
07-01-2016	ENERGIZER HLDGS INC	06/28 SALE 1.00 SHS @ 50.6455		50.64	5.48	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-01-2016	EURONET WORLDWIDE INC	06/28 SALE 74.00 SHS @ 68.1301	5,041.52	(409.27)	S
07-01-2016	EVERI HOLDINGS INC	06/28 SALE 1.00 SHS @ 1.3504	1.35	(3.10)	S
07-01-2016	HARMAN INTL INDS INC	06/28 SALE 51.00 SHS @ 67.8601	3,460.79	(1,588.07)	L
07-01-2016	INVESCO LTD	06/28 SALE 123.00 SHS @ 23.6288	2,906.28	(585.88)	S
07-01-2016	L BRANDS INC	06/28 SALE 106.00 SHS @ 65.2801	6,919.54	(2,236.19)	S
07-01-2016	MONSTER BEVERAGE CORP	06/28 SALE 17.00 SHS @ 154.0001	2,617.94	441.67	S
07-01-2016	NCI BLDG SYS INC	06/28 SALE 145.00 SHS @ 15.2350	2,209.02	255.84	S
07-01-2016	PVH CORP	06/28 SALE 68.00 SHS @ 88.3059	6,004.67	(828.17)	L
07-01-2016	QTS RLTY TR INC	06/28 SALE 53.00 SHS @ 53.8700	2,855.04	176.85	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-01-2016	RECKITT BENCKISER PLC	06/28 SALE 550.00 SHS @ 18.9448		10,419.41	97.96	S
07-01-2016	S&P GLOBAL INC	06/28 SALE 33.00 SHS @ 100.5276		3,317.34	481.57	S
07-01-2016	UNITED CONTL HLDGS INC	06/28 SALE 252.00 SHS @ 38.4924		9,699.87	(4,046.44)	S
07-01-2016	WHITING PETE CORP	06/28 SALE 409.00 SHS @ 9.0201		3,689.14	(383.78)	S
07-05-2016	CENTRAL GARDEN & PET CO	06/29 SALE 91.00 SHS @ 21.5757		1,963.35	255.76	S
07-05-2016	EL PASO ELEC CO	06/29 SALE 6.00 SHS @ 46.3335		277.99	18.57	S
07-05-2016	ENERGIZER HLDGS INC	06/29 SALE 6.00 SHS @ 50.9714		305.82	34.85	S
07-05-2016	EVERI HOLDINGS INC	06/29 SALE 23.00 SHS @ 1.2158		27.96	(74.40)	S
07-05-2016	FEDERAL FARM CR BKS	PROCEEDS FROM SALE DUE TO ENTIRE CALL CONS RD CALL		70,000.00		

Multiple Accounts		From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)
07-05-2016	JPMORGAN CHASE & CO	09/30/15 1.530% DUE 09/30/19	85,000.00	(2,333.25)
07-05-2016	TESARO INC	06/29 SALE 18.00 SHS @ 74.4120	1,339.38	510.10
07-06-2016	EL PASO ELEC CO	06/30 SALE 6.00 SHS @ 46.7812	280.68	21.26
07-06-2016	ENERGIZER HLDGS INC	06/30 SALE 6.00 SHS @ 51.4733	308.83	37.86
07-06-2016	INTERVAL LEISURE GROUP INC	REVERSE ENTRY OF 06/01/16	(679.31)	(679.31)
07-06-2016	STARZ	06/30 SALE 393.00 SHS @ 30.8527	12,124.85	2,075.80
07-07-2016	EL PASO ELEC CO	07/01 SALE 11.00 SHS @ 47.1708	518.87	43.26

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-07-2016	ENERGIZER HLDGS INC	07/01 SALE 1.00 SHS @ 51.4890	51.49	6.33	S
07-08-2016	AES CORP	07/05 SALE 1,821.00 SHS @ 12.0700	21,978.99	2,327.91	S
07-08-2016	AETNA INC	07/05 SALE 229.00 SHS @ 119.3179	27,323.20	479.94	S
07-08-2016	CARNIVAL CORP	07/05 SALE 1,322.00 SHS @ 43.7266	57,805.30	(7,365.33)	S
07-08-2016	DENTSPLY SIRONA INC	07/05 SALE 486.00 SHS @ 61.5653	29,920.08	(381.02)	S
07-08-2016	EL PASO ELEC CO	07/05 SALE 2.00 SHS @ 47.6316	95.26	8.79	S
07-08-2016	INTERVAL LEISURE GROUP INC	05/26 SALE 49.00 SHS @ 13.8638	679.31	(15.28)	S
07-08-2016	MARATHON PETE CORP	07/05 SALE 784.00 SHS @ 37.9449	29,748.15	203.36	S
07-08-2016	METLIFE INC	07/05 SALE 177.00 SHS @ 37.7194	6,676.19	(837.36)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-08-2016	MOBILEYE NV	07/05 SALE 686.00 SHS @ 44.4901		30,519.54	6,001.83	S
07-08-2016	NASDAQ INC	07/05 SALE 376.00 SHS @ 64.4593		24,236.17	34.96	S
07-08-2016	RED HAT INC	07/05 SALE 1,050.00 SHS @ 71.4207		74,990.10	(7,045.50)	S
07-08-2016	TARGET CORP	07/05 SALE 427.00 SHS @ 69.4233		29,643.10	53.66	S
07-08-2016	TESARO INC	07/05 SALE 15.00 SHS @ 84.0300		1,260.42	569.36	S
07-08-2016	UNDER ARMOUR INC	07/05 SALE 771.00 SHS @ 35.6726		27,502.97	(684.85)	L
07-08-2016	UNITED CONTL HLDGS INC	07/05 SALE 279.00 SHS @ 39.7988		11,103.62	(2,192.97)	S
07-08-2016	VERIZON COMMUNICATIONS INC	07/05 SALE 110.00 SHS @ 56.7561		6,243.03	615.52	S
07-08-2016	WELLS FARGO & CO	07/05 SALE 114.00 SHS @ 46.0410		5,248.56	(369.41)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-11-2016	ACADIA HEALTHCARE CO INC	07/06 SALE 145.00 SHS @ 52.9001	7,666.00	(645.69)	S
07-11-2016	ADIDAS AG	07/06 SALE 1,327.00 SHS @ 69.6750	92,456.71	5,185.12	S
07-11-2016	AMERICAN ASSETS TR INC	07/06 SALE 48.00 SHS @ 42.9671	2,062.38	168.21	L
07-11-2016	AMERICAN HOMES 4 RENT	07/06 SALE 103.00 SHS @ 20.7514	2,137.35	401.27	S
07-11-2016	BOSTON PROPERTIES INC	07/06 SALE 19 00 SHS @ 131.5695	2,499.77	117.88	L
07-11-2016	DOUGLAS EMMETT INC	07/06 SALE 45.00 SHS @ 35.7154	1,607.16	219.59	S
07-11-2016	KIMCO REALTY CORP	07/06 SALE 55.00 SHS @ 31.4902	1,731.92	301.76	S
07-11-2016	REGENCY CTRS CORP	07/06 SALE 8.00 SHS @ 84.5423	676.32	143.65	S
07-11-2016	UNDER ARMOUR INC	CASH IN LIEU OF .712 FRACTIONAL	25.70	(0.33)	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-11-2016	UNITED TECHNOLOGIES CORP	07/06 SALE 900.00 SHS @ 99.7196	89,745.68	(7,808.92)	L
07-12-2016	AMERICAN ASSETS TR INC	07/07 SALE 20.00 SHS @ 42.6069	852.12	62.88	L
07-12-2016	BROADCOM LTD	07/07 SALE 39.00 SHS @ 150.5992	5,873.24	1,619.47	S
07-12-2016	BURLINGTON STORES INC	07/07 SALE 11.00 SHS @ 67.1000	738.08	132.73	S
07-12-2016	CERNER CORP	07/07 SALE 376.00 SHS @ 58.9844	22,177.65	(521.82)	L
07-12-2016	COLUMBIA MID CAP GROWTH FUND	PROCEEDS REDEMPTION 437.095 UNITS	11,438.78	(851.59)	L
07-12-2016	INVESCO INTL GROWTH FUND	PROCEEDS REDEMPTION 532.829 UNITS	16,517.70	187.30	L
07-12-2016	JPMORGAN INTL VALUE FUND	PROCEEDS REDEMPTION 1,382.026 UNITS	16,183.52	(3,373.12)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-12-2016	LDR HLDG CORP	07/07 SALE 246.00 SHS @ 36.9972	9,101.11	2,972.84	S	
07-12-2016	MASIMO CORP	07/07 SALE 5.00 SHS @ 51.9727	259.86	23.31	S	
07-12-2016	MFS VALUE FUND	PROCEEDS REDEMPTION 1,783.012 UNITS	63,189.95	4,271.12	L	
07-12-2016	RADIUS HEALTH INC	07/07 SALE 2.00 SHS @ 40.6225	81.24	7.90	S	
07-12-2016	RIDGEWORTH MID CAP VALUE EQUITY	PROCEEDS REDEMPTION 887.675 UNITS	11,300.10	(815.26)	L	
07-12-2016	SILICON MOTION TECHNOLOGY CORP	07/07 SALE 53.00 SHS @ 50.4072	2,671.52	440.61	S	
07-12-2016	TCW SELECT EQUITIES FUND	PROCEEDS REDEMPTION 2,327.532 UNITS	61,237.37	3,328.39	L	
07-12-2016	TRUEBLUE INC	07/07 SALE 38.00 SHS @ 19.0201	722.75	(205.51)	S	

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-12-2016	WHITEWAVE FOODS CO	07/07 SALE 35.00 SHS @ 56.3834		1,973.38 497.95	S
07-13-2016	AMERICAN EXPRESS CO	07/08 SALE 627.00 SHS @ 61.4209		38,510.06 (1,889.69)	S
07-13-2016	AMPLIFY SNACK BRANDS INC	07/08 SALE 196.00 SHS @ 15.0085		2,941.60 223.89	S
07-13-2016	DIAGEO PLC	07/08 SALE 352.00 SHS @ 112.5954		39,632.72 2,471.91	S
07-13-2016	FLEXION THERAPEUTICS INC	07/08 SALE 78.00 SHS @ 15.8684		1,237.71 160.73	S
07-13-2016	JOHNSON CTLS INC	07/08 SALE 1,489.00 SHS @ 43.4849		64,747.60 2,927.09	S
07-13-2016	LIBERTY LILAC GROUP	07/08 SALE 248.00 SHS @ 35.1999		8,729.38 8,729.38	S
07-13-2016	MARRIOTT INTL INC NEW	07/08 SALE 343.00 SHS @ 69.6966		23,905.41 1,036.22	S
07-13-2016	TRUEBLUE INC	07/08 SALE 28.00 SHS @ 20.0989		562.75 (121.23)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-13-2016	WEYERHAEUSER CO	07/08 SALE 620.00 SHS @ 30.6882	19,026.27	1,848.45	S
07-14-2016	ACADIA HEALTHCARE CO INC	07/11 SALE 112.00 SHS @ 54.4648	6,097.12	(322.94)	S
07-14-2016	APACHE CORP	07/11 SALE 226.00 SHS @ 55.6347	12,566.39	18.71	S
07-14-2016	AVNET INC	07/11 SALE 115.00 SHS @ 38.9532	4,479.52	(425.70)	L
07-14-2016	BANK OF CHINA LTD - H	07/12 SALE 17,137.00 SHR @ 0.39964427	6,827.63	(2,994.45)	L
07-14-2016	CITIGROUP INC	07/11 SALE 463.00 SHS @ 42.4522	19,641.05	(2,731.03)	L
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO	637.38	81.46	L
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO	3,664.94	468.39	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO		2,124.60	271.52	L
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO		2,018.37	257.95	S
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO		3,293.13	420.87	L
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO		9,666.93	1,215.51	S
07-14-2016	COCA-COLA ENTERPRISES INC	SALE DUE TO TAXABLE MERGER INTO		5,205.27	654.50	S
07-14-2016	CORELOGIC INC	07/11 SALE 383.00 SHS @ 40.3006		15,423.30	2,429.60	S
07-14-2016	CORELOGIC INC	07/11 SALE 51.00 SHS @ 40.4300		2,060.36	330.13	S
07-14-2016	FEDEX CORP	07/11 SALE 117.00 SHS @ 156.7514		18,336.00	(910.23)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-14-2016	INTERNATIONAL BUSINESS MACHS	07/11 SALE 152.00 SHS @ 155.4676		23,626.00	935.12	S
07-14-2016	ISHARES RUSSELL MID-CAP ETF	07/11 SALE 67.00 SHS @ 171.0100		11,456.08	1,969.51	L
07-14-2016	ISHARES RUSSELL 2000 GROWTH ETF	07/11 SALE 82.00 SHS @ 142.0400		11,645.38	3,920.35	L
07-14-2016	ISHARES RUSSELL 2000 VALUE ETF	07/11 SALE 117.00 SHS @ 99.5900		11,649.43	868.43	L
07-14-2016	MOBILEYE NV	07/11 SALE 1,142.00 SHS @ 48.3965		55,267.60	14,452.40	L
07-14-2016	OLLIES BARGAIN OUTLET HLDGS INC	07/11 SALE 75.00 SHS @ 25.0881		1,879.32	(107.73)	S
07-14-2016	OLLIES BARGAIN OUTLET HLDGS INC	07/11 SALE 51.00 SHS @ 25.1350		1,280.33	(70.86)	S
07-14-2016	ORBITAL ATK INC	07/11 SALE 92.00 SHS @ 85.2906		7,843.80	(279.85)	S
07-14-2016	PHILLIPS 66	07/11 SALE 94.00 SHS @ 74.8554		7,033.43	(316.54)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-14-2016	PIONEER NAT RES CO	07/11 SALE 21.00 SHS @ 153.8264	3,229.65	834.73	S
07-14-2016	PRICELINE GROUP INC	07/11 SALE 50.00 SHS @ 1,352.3101	67,614.03	14,774.94	L
07-14-2016	SPROUTS FMRS MKT INC	07/11 SALE 283.00 SHS @ 23.8420	6,738.65	(575.40)	S
07-14-2016	TRI POINTE HOMES INC	07/11 SALE 541.00 SHS @ 12.8382	6,929.08	339.98	S
07-14-2016	2U INC	07/11 SALE 47.00 SHS @ 32.3478	1,520.31	237.49	S
07-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 07/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24	1,134.65	(97.86)	L
07-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 07/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	483.54	(36.87)	S
07-15-2016	FEDERAL HOME	PRINCIPAL	2,337.34	(223.04)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
		POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23			
07-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 07/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	800.16	(85.02)	L
07-15-2016	OTSUKA HLDGS CO LTD	07/12 SALE 685.00 SHS @ 23.9264	16,389.23	2,006.58	S
07-15-2016	TRUEBLUE INC	07/12 SALE 53.00 SHS @ 20.8601	1,105.56	(189.13)	S
07-18-2016	ARGO GROUP INTL HLDGS LTD	CASH IN LIEU OF .900 FRACTIONAL SHARE	47.68	10.77	L
07-18-2016	ARGO GROUP INTL HLDGS LTD	CASH IN LIEU OF .500 FRACTIONAL SHARE	26.49	0.61	S
07-18-2016	BIOMARIN PHARMACEUTICAL INC	07/13 SALE 42.00 SHS @ 87.6528	3,681.34	(203.11)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-18-2016	CARDTONICS PLC	07/13 SALE 111.00 SHS @ 41.6566	458.21	42.84	S
07-18-2016	CERNER CORP	07/13 SALE 174.00 SHS @ 60.6098	10,545.87	41.33	L
07-18-2016	CONSTELLATION BRANDS INC	07/13 SALE 16.00 SHS @ 163.3056	2,612.83	1,018.12	L
07-18-2016	EVOLANT HEALTH INC	07/13 SALE 214.00 SHS @ 22.4101	4,795.65	2,039.02	S
07-18-2016	FORTIVE CORP	07/13 SALE 2,296.00 SHS @ 50.1718	115,191.94	18,009.87	L
07-18-2016	HARMAN INTL INDS INC	07/13 SALE 47.00 SHS @ 77.7814	3,655.65	(997.22)	L
07-18-2016	LINKEDIN CORP	07/13 SALE 19.00 SHS @ 189.8737	3,607.52	476.48	L
07-18-2016	MEDIVATION INC	07/13 SALE 41.00 SHS @ 61.6250	2,526.57	594.04	L
07-18-2016	NATIONAL OILWELL VARCO INC	07/13 SALE 51.00 SHS @ 33.3235	1,699.46	32.78	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
07-18-2016	PALO ALTO NETWORKS INC	07/13 SALE 54.00 SHS @ 127.5935	6,889.90	(259.05)	L	
07-18-2016	RED HAT INC	07/13 SALE 66.00 SHS @ 73.8172	4,871.83	625.24	L	
07-18-2016	ROSS STORES INC	07/13 SALE 88.00 SHS @ 57.9831	5,102.40	674.64	L	
07-18-2016	SKYWORKS SOLUTIONS INC	07/13 SALE 27.00 SHS @ 65.3400	1,764.14	(96.63)	L	
07-18-2016	TRACTOR SUPPLY CO	07/13 SALE 26.00 SHS @ 93.3900	2,428.09	289.70	L	
07-18-2016	UNDER ARMOUR INC	07/13 SALE 128.00 SHS @ 41.4550	5,306.12	564.83	S	
07-19-2016	INTERVAL LEISURE GROUP INC	CASH IN LIEU OF .559 FRACTIONAL SHARE	9.97	2.05	S	
07-20-2016	CERNER CORP	07/15 SALE 157.00 SHS @ 60.8172	9,548.09	69.86	L	
07-20-2016	HUB GROUP INC	07/15 SALE 119.00 SHS @ 40.8809	4,864.72	150.56	S	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-21-2016	ACTELION LTD	07/19 SALE 80.00 SHR @ 173.019055		13,820.76	4,521.61	L
07-21-2016	BARRETT DEVELOPMENTS PLC	07/19 SALE 885.00 SHR @ 5.46722657		4,831.23	(4,075.46)	S
07-21-2016	DOLBY LABORATORIES INC	07/18 SALE 7.00 SHS @ 49.4119		345.88	43.86	S
07-21-2016	DYCOM INDS INC	07/18 SALE 3.00 SHS @ 95.2075		285.62	32.85	S
07-21-2016	LLOYDS TSB GROUP	07/19 SALE 11.557.00 SHR @ 0.72992524		8,423.09	(1,950.77)	S
07-21-2016	NOVARTIS AG	07/19 SALE 230.00 SHR @ 81.5001012		18,716.91	1,615.33	S
07-21-2016	RECKITT BENCKISER GROUP PLC	07/19 SALE 175.00 SHR @ 97.1222840		16,970.90	2,481.76	L
07-21-2016	ROCHE HLDGS AG-GENUSSCHEIN	07/19 SALE 23 00 SHR @ 253.569329		5,823.35	(124.58)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-21-2016	SAP AG	07/19 SALE 153.00 SHR @ 78.8100500	12,039.85	273.06	S
07-21-2016	SKY PLC	07/18 SALE 1,624.00 SHS @ 46.5336	75,568.92	(14,938.48)	S
07-21-2016	VEOLIA ENVIRONNEMENT	07/19 SALE 244.00 SHR @ 21.2330800	5,173.10	(587.92)	S
07-22-2016	ACCENTURE PLC	07/19 SALE 138.00 SHS @ 113.3581	15,638.94	4,712.58	L
07-22-2016	AON PLC	07/19 SALE 79.00 SHS @ 109.2967	8,634.25	1,096.43	L
07-22-2016	BROADRIDGE FINL SOLUTIONS INC	07/19 SALE 5.00 SHS @ 66.9251	334.62	25.30	S
07-22-2016	CHUBB LTD	07/19 SALE 184.00 SHS @ 128.3066	23,602.38	2,992.63	S
07-22-2016	EURONET WORLDWIDE INC	07/19 SALE 67.00 SHS @ 71.8910	4,816.59	(118.59)	S
07-22-2016	INTUIT	07/19 SALE 33.00 SHS @ 114.7810	3,787.69	980.96	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
07-22-2016	SHERWIN WILLIAMS CO	07/19 SALE 13.00 SHS @ 308.0110	4,004.06	829.12	S	
07-22-2016	SPDR GOLD TR	07/19 SALE 268.00 SHS @ 126.9001	34,001.79	1,419.39	S	
07-22-2016	SPDR S&P BIOTECH	07/19 SALE 177.00 SHS @ 56.3016	9,965.17	(17.91)	S	
07-22-2016	TENCENT HOLDINGS LTD	07/20 SALE 518.00 SHR @ 23.7524949	12,265.93	2,809.36	L	
07-22-2016	TYLER TECHNOLOGIES INC	07/19 SALE 16.00 SHS @ 164.4426	2,631.02	483.56	S	
07-22-2016	VEOLIA ENVIRONNEMENT	07/20 SALE 366.00 SHR @ 21.2386324	7,761.68	(879.86)	S	
07-22-2016	WILLIS TOWERS	07/19 SALE 52.00 SHS @ 123.8403	6,438.25	(73.10)	S	
07-25-2016	CBS CORP	07/20 SALE 205.00 SHS @ 54.3557	11,142.68	(916.99)	L	
07-25-2016	DEXCOM INC COM	07/20 SALE 5.00 SHS @ 83.6800	418.39	111.39	S	

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-25-2016	DOLBY LABORATORIES INC	07/20 SALE 7.00 SHS @ 49.6051	347.23	45.21	S
07-25-2016	DOLBY LABORATORIES INC	07/20 SALE 3.00 SHS @ 49.4082	148.22	18.78	S
07-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 07/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	2,592.21	(150.69)	L
07-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 07/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22	2,583.25	(190.51)	L
07-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 07/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21	2,800.33	(154.02)	L
07-25-2016	FUJITSU GENERAL LTD	07/20 SALE 676.00 SHR @ 21.9012559	14,783.04	2,631.09	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-25-2016	IAC / INTERACTIVECORPSHS	07/20 SALE 77.00 @ 59.7915	4,603.85	100.51	L
07-25-2016	JAPAN TOBACCO INC	07/20 SALE 160.00 SHR @ 39.3595551	6,288.08	(310.98)	S
07-25-2016	LIBERTY LILAC GROUP	REVERSE ENTRY OF 07/13/16	(8,729.38)	(8,729.38)	S
07-25-2016	MALIBU BOATS INC	07/20 SALE 384.00 SHS @ 13.4379	5,160.04	(782.82)	S
07-25-2016	MARATHON PETE CORP	07/20 SALE 203.00 SHS @ 37.7923	7,671.67	(1,183.69)	L
07-25-2016	NEVRO CORP	07/20 SALE 5.00 SHS @ 80.8110	404.04	50.74	S
07-25-2016	NIPPON TEL&TEL CORP	07/20 SALE 194.00 SHR @ 47.2498044	9,152.71	616.52	S
07-25-2016	NTT DOCOMO	07/20 SALE 129.00 SHR @ 26.8772770	3,461.97	419.97	S
07-25-2016	OMNICOM GROUP INC	07/20 SALE 109.00 SHS @ 83.7462	9,128.14	747.90	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-25-2016	PRUDENTIAL FINL INC	07/20 SALE 843.00 SHS @ 75.3931		63,555.00	(4,763.23)	L
07-25-2016	SUNTRUST BKS INC	07/20 SALE 88.00 SHS @ 43.2223		3,803.48	177.48	S
07-25-2016	WESTERN REFNG INC	07/20 SALE 255.00 SHS @ 20.5873		5,249.65	(4,350.60)	L
07-25-2016	YAHOO JAPAN CORP	07/20 SALE 1,387.00 SHR @ 4.21017952		5,830.76	319.64	S
07-26-2016	DEL TACO RESTAURANTS INC	07/21 SALE 65.00 SHS @ 11.2000		727.98	123.81	S
07-26-2016	FIFTH THIRD BANCORP	07/21 SALE 134.00 SHS @ 18.4221		2,468.51	(155.55)	L
07-26-2016	GLOBAL PMTS INC	07/21 SALE 4.00 SHS @ 77.1519		308.60	22.39	S
07-26-2016	GRAPHIC PACKAGING HLDG CO	07/21 SALE 118.00 SHS @ 13.2005		1,557.63	13.93	L
07-26-2016	UNIVERSAL ROBINA CORP	07/20 SALE 1,459.00 SHR @ 4.22972974		6,119.34	657.61	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
07-26-2016	WILLIAM HILL PLC	07/21 SALE 3,532.00 SHS @ 15.9862		56,462.03	(7,780.83)	S
07-27-2016	ARM HLDGS PLC	07/22 SALE 4,998.00 SHS @ 65.7490		328,606.33	100,210.57	L
07-27-2016	EL PASO ELEC CO	07/22 SALE 13.00 SHS @ 48.0159		624.19	62.11	S
07-27-2016	ENERGIZER HLDGS INC	07/22 SALE 7.00 SHS @ 49.6165		347.31	31.17	S
07-27-2016	IBERDROLA S A	SALE OF RIGHTS		118.71	4.05	S
07-27-2016	LIBERTY GLOBAL PLC	07/22 SALE 1,990.00 SHS @ 30.7116		61,114.75	669.61	S
07-27-2016	LIBERTY LILAC GROUP	07/08 SALE 248.00 SHS @ 35.1999		8,729.38	(212.39)	S
07-27-2016	MARKETO INC	07/22 SALE 172.00 SHS @ 35.1103		6,038.84	1,402.48	S
07-27-2016	MASIMO CORP	07/22 SALE 7.00 SHS @ 51.6529		361.56	30.39	S
07-27-2016	MAXIMUS INC	07/22 SALE 37.00 SHS @ 59.4351		2,188.91	190.79	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
07-27-2016	QLIK TECHNOLOGIES INC	07/22 SALE 143.00 SHS @ 30.0431		4,296.07	(101.28) L
07-27-2016	SWIFT TRANSN CO	07/22 SALE 96.00 SHS @ 18.6106		1,786.57	221.78 S
07-27-2016	TRUEBLUE INC	07/22 SALE 346.00 SHS @ 23.0242		7,966.20	(485 90) S
07-27-2016	TUPPERWARE BRANDS CORP	07/22 SALE 6.00 SHS @ 62.4289		374.57	31.60 S
07-27-2016	WILLIAM HILL PLC	07/22 SALE 191.00 SHS @ 15.9492		3,046.23	(427.83) S
07-28-2016	CIMAREX ENERGY CO	07/25 SALE 35.00 SHS @ 113.2153		3,962.45	410.07 S
07-28-2016	GENERAL GROWTH PPTYS INC	07/25 SALE 73.00 SHS @ 31.5606		2,303.87	279.50 S
07-28-2016	KIMCO REALTY CORP	07/25 SALE 126.00 SHS @ 31.2124		3,932.68	656.32 S
		07/25 SALE 26.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-28-2016	NANOMETRICS INC	07/25 SALE 163.00 SHS @ 22.2294		3,623.31 944.74	S
07-28-2016	REGENCY CTRS CORP	07/25 SALE 32.00 SHS @ 82.4309		2,637.73 507.04	S
07-28-2016	SMITH A O	07/25 SALE 23.00 SHS @ 89.2701		2,053.17 208.04	S
07-29-2016	AMAZON COM INC	07/26 SALE 59.00 SHS @ 736.2456		43,437.54 2,626.86	S
07-29-2016	CAMPBELL SOUP CO	07/26 SALE 1,032.00 SHS @ 63.0537		65,070.00 2,061.67	S
07-29-2016	CISCO SYS INC	07/26 SALE 190.00 SHS @ 30.8906		5,869.09 483.50	S
07-29-2016	DENTSPLY SIRONA INC	07/26 SALE 490.00 SHS @ 62.3325		30,542.26 (8.24)	S
07-29-2016	DIGITAL RLTY TR INC	07/26 SALE 185.00 SHS @ 104.8893		19,404.10 872.31	S
07-29-2016	DISNEY WALT CO	07/26 SALE 79.00 SHS @ 96.5029		7,623.56 (511.18)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-29-2016	DOW CHEM CO	07/26 SALE 805.00 SHS @ 53.5854	43,135.31	2,833.84	S
07-29-2016	ESSEX PPTY TR INC	07/26 SALE 21.00 SHS @ 222.6426	4,675.39	179.36	L
07-29-2016	EXPRESS SCRIPTS HLDG CO	07/26 SALE 79.00 SHS @ 77.4912	6,121.67	(62.92)	S
07-29-2016	FIRSTENERGY CORP	07/26 SALE 90.00 SHS @ 35.7490	3,217.34	155.79	S
07-29-2016	MCDONALDS CORP	07/26 SALE 95.00 SHS @ 122.0148	11,591.15	(183.05)	S
07-29-2016	ORACLE CORP	07/26 SALE 418.00 SHS @ 40.8900	17,091.65	213.62	S
07-29-2016	PINNACLE WEST CAP CORP	07/26 SALE 204.00 SHS @ 79.5409	16,225.99	782.44	S
07-29-2016	RAYTHEON CO	07/26 SALE 197.00 SHS @ 135.7890	26,749.85	740.84	S
07-29-2016	ROBERT HALF INTL INC	07/26 SALE 940.00 SHS @ 41.1654	38,694.63	2,078.83	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
07-29-2016	SILICON MOTION TECHNOLOGY CORP	07/26 SALE 23.00 SHS @ 51.8483	1,192.48	224.35	S
07-29-2016	TEGNA INC	07/26 SALE 142.00 SHS @ 22.9676	3,261.33	(79.83)	S
07-29-2016	TRANSOCEAN LTD	07/26 SALE 3,219.00 SHS @ 11.0278	35,497.71	(714.43)	S
07-29-2016	UNUM GROUP	07/26 SALE 188.00 SHS @ 32.3462	6,080.95	(137.96)	S
07-29-2016	VISA INC	07/26 SALE 890.00 SHS @ 78.1326	69,536.50	541.03	S
07-29-2016	WALGREENS BOOTS ALLIANCE INC	07/26 SALE 95.00 SHS @ 81.5890	7,750.79	(54.84)	S
08-01-2016	EQUITY RESIDENTIAL	07/27 SALE 142.00 SHS @ 65.7994	9,343.31	(504.16)	L
08-01-2016	PRUDENTIAL FINL INC	07/27 SALE 1,200.00 SHS @ 75.2280	90,271.63	(6,978.51)	L
08-01-2016	ROCHE HILDG LTD	07/27 SALE 706.00 SHS @ 31.3280	22,117.09	(2,080.16)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-01-2016	WPP PLC	07/27 SALE 402.00 SHS @ 110.8083		44,543.97	(225.89)	L
08-02-2016	AIA GROUP LTD	07/28 SALE 436.00 SHS @ 24.9409		10,874.00	1,091.66	L
08-02-2016	BROADRIDGE FINL SOLUTIONS INC	07/28 SALE 7.00 SHS @ 67.6086		473.25	40.20	S
08-02-2016	CABOT CORP	07/28 SALE 5.00 SHS @ 50.5326		252.66	34.37	S
08-02-2016	DOLBY LABORATORIES INC	07/28 SALE 6.00 SHS @ 49.2392		295.43	36.55	S
08-02-2016	DYCOM INDS INC	07/28 SALE 3.00 SHS @ 95.9028		287.70	34.93	S
08-02-2016	GLAXOSMITHKLINE PLC	07/28 SALE 248.00 SHS @ 45.0060		11,161.24	1,034.98	S
08-02-2016	INFINERA CORP	07/28 SALE 182.00 SHS @ 8.3881		1,526.60	(1,014.83)	S
08-02-2016	INFINERA CORP	07/28 SALE 439.00 SHS @ 8.2720		3,631.33	(2,498.82)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-02-2016	KENNAMETAL INC	07/28 SALE 15.00 SHS @ 24.8006		372.00	6.92	S
08-02-2016	WHITEWAVE FOODS CO	07/28 SALE 90.00 SHS @ 55.3828		4,984.34	1,190.39	S
08-03-2016	AMPLIFY SNACK BRANDS INC	07/29 SALE 183.00 SHS @ 14.5604		2,664.49	127.04	S
08-03-2016	INFINERA CORP	07/29 SALE 441.00 SHS @ 8.4775		3,738.50	(2,419.57)	S
08-03-2016	LIFEPOINT HEALTH INC	07/29 SALE 30.00 SHS @ 56.5680		1,697.00	(387.96)	S
08-03-2016	MASCO CORP	07/29 SALE 155.00 SHS @ 36.6051		5,673.67	1,550.26	S
08-04-2016	CARDINAL HEALTH INC	08/01 SALE 119.00 SHS @ 83.0263		9,879.91	349.68	L
08-04-2016	CERUS CORP	08/01 SALE 367.00 SHS @ 7.4738		2,742.82	469.10	S
08-04-2016	CNO FINL GROUP INC	08/01 SALE 758.00 SHS @ 16.5415		12,538.18	(1,261.90)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-04-2016	RADIUS HEALTH INC	08/01 SALE 13.00 SHS @ 47.5688		618.38	141.68	S
08-04-2016	ZENDESK INC	08/01 SALE 40.00 SHS @ 29.9000		1,195.97	255.60	S
08-05-2016	CERNER CORP	08/02 SALE 208.00 SHS @ 61.7636		12,846.55	289.40	L
08-05-2016	EL PASO ELEC CO	08/02 SALE 4.00 SHS @ 47.1048		188.42	15.47	S
08-05-2016	ENERGIZER HLDGS INC	08/02 SALE 7.00 SHS @ 51.0507		357.35	41.22	S
08-05-2016	LEAR CORP	08/02 SALE 26.00 SHS @ 108.7101		2,826.40	152.79	L
08-05-2016	TENNECO INC	08/02 SALE 85.00 SHS @ 54.2932		4,614.82	330.12	L
08-08-2016	CEMPRA INC	08/03 SALE 16.00 SHS @ 21.4067		342.49	(85.07)	L
08-08-2016	EQUITY RESIDENTIAL	08/03 SALE 63.00 SHS @ 65.8761		4,150.10	(218.85)	L

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term	
08-08-2016	FABRINET	08/03 SALE 159.00 SHS @ 36.2613		5,765.42	2,881.27	L	
08-08-2016	GENERAL MLS INC	08/03 SALE 1,120.00 SHS @ 69.5979		77,947.95	15,159.47	S	
08-08-2016	PARTY CITY HOLDCO INC	08/03 SALE 138.00 SHS @ 16.0710		2,217.75	257.06	S	
08-08-2016	SEAWORLD ENTMT INC	08/03 SALE 113.00 SHS @ 14.7750		1,669.54	(492.20)	S	
08-09-2016	AIR METHODS CORP COM	08/04 SALE 100.00 SHS @ 31.2510		3,122.03	(792.81)	S	
08-09-2016	BARCLAYS PLC	08/05 SALE 1,427.00 SHR @ 1.93886400		2,762.60	(637.96)	S	
08-09-2016	BARRETT DEVELOPMENTS PLC	08/05 SALE 752.00 SHR @ 5.57952178		4,189.50	(3,378.67)	L	
08-09-2016	BENEFITFOCUS INC	08/04 SALE 60.00 SHS @ 44.5000		2,669.94	509.79	S	
08-09-2016	BROADRIDGE FINL SOLUTIONS INC	08/04 SALE 5.00 SHS @ 68.3515		341.75	32.43	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-09-2016	CRITEO S A	08/04 SALE 117.00 SHS @ 42.2199		4,936.70	412.89 S
08-09-2016	EL PASO ELEC CO	08/04 SALE 4.00 SHS @ 47.4241		189.69	16.74 S
08-09-2016	FORD MTR CO DEL	08/04 SALE 761.00 SHS @ 12.0900		9,177.46	(1,286.97) S
08-09-2016	NATIONAL GRID PLC	08/04 SALE 229.00 SHS @ 71.8601		16,455.60	(220.16) S
08-09-2016	PRUDENTIAL PLC	08/05 SALE 208.00 SHR @ 17.6217720		3,659.82	144.38 S
08-09-2016	SEAWORLD ENTMT INC	08/04 SALE 338.00 SHS @ 12.8469		4,342.16	(2,123.91) S
08-09-2016	SPECTRANETICS CORP	08/04 SALE 118.00 SHS @ 23.6058		2,785.42	637.25 S
08-09-2016	VIRGIN MONEY HLDGS UK PLC	08/05 SALE 534.00 SHR @ 3.49523486		1,863.65	(574.30) S
08-09-2016	WELLS FARGO & CO	08/04 SALE 111.00 SHS @ 47.9450		5,318.45	(317.27) L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-10-2016	ACTIVISION BLIZZARD INC	08/05 SALE 1,756.00 SHS @ 40.4404		71,011.79	4,124.24	S
08-10-2016	ACTIVISION BLIZZARD INC	08/05 SALE 163.00 SHS @ 40.4222		6,588.68	2,634.08	L
08-10-2016	ALIGN TECHNOLOGY INC	08/05 SALE 41.00 SHS @ 91.7404		3,761.27	1,471.69	L
08-10-2016	ALNYLAM PHARMACEUTICALS INC	08/05 SALE 31.00 SHS @ 76.9610		2,385.74	313.18	S
08-10-2016	CBS CORP	08/05 SALE 503.00 SHS @ 52.0902		26,200.80	279.26	S
08-10-2016	CENTENE CORP	08/05 SALE 81.00 SHS @ 70.9713		5,748.55	1,184.48	S
08-10-2016	CERNER CORP	08/05 SALE 39.00 SHS @ 66.7623		2,603.67	313.78	S
08-10-2016	CF INDS HLDGS INC	08/05 SALE 526.00 SHS @ 21.9351		11,537.61	(5,759.65)	S
08-10-2016	CHIPOTLE MEXICAN GRILL INC	08/05 SALE 5.00 SHS @ 399.6701		1,998.31	(155.34)	S

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term	
08-10-2016	DELPHI AUTOMOTIVE PLC	08/05 SALE 84.00 SHS @ 66.3310		5,571.68	(220.59)	L	
08-10-2016	DENTSPLY SIRONA INC	08/05 SALE 128.00 SHS @ 62.2652		7,969.77	369.31	S	
08-10-2016	DISH NETWORK CORP	08/05 SALE 207.00 SHS @ 51.6120		10,683.45	1,484.54	S	
08-10-2016	DTE ENERGY CO	08/05 SALE 242.00 SHS @ 95.0152		22,993.18	1,388.19	S	
08-10-2016	EVERCORE PARTNERS INC	08/05 SALE 49.00 SHS @ 51.7366		2,535.04	10.50	L	
08-10-2016	FABRINET	08/05 SALE 136 00 SHS @ 36.8300		5,008.77	2,541.83	L	
08-10-2016	FOOT LOCKER INC	08/05 SALE 185.00 SHS @ 58.8050		10,878.69	647.78	L	
08-10-2016	FORMFACTOR INC	08/05 SALE 107.00 SHS @ 10.5450		1,128.29	353.36	S	
08-10-2016	GENERAL ELEC CO	08/05 SALE 1,896.00 SHS @ 31.2311		59,212.87	946.51	S	

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-10-2016	ICON PLC	08/05 SALE 44.00 SHS @ 76.2710		3,355.85	405.37	S
08-10-2016	INTERNATIONAL PAPER CO	08/05 SALE 313.00 SHS @ 45.9526		14,382.85	(672.15)	L
08-10-2016	INTUIT	08/05 SALE 288.00 SHS @ 111.3589		32,070.66	2,532.83	S
08-10-2016	INTUIT	08/05 SALE 30.00 SHS @ 111.4108		3,342.25	790.68	L
08-10-2016	INVESCO LTD	08/05 SALE 178.00 SHS @ 29.6010		5,268.86	273.59	S
08-10-2016	JAZZ PHARMACEUTICALS PLC	08/05 SALE 31.00 SHS @ 151.1920		4,686.85	(16.66)	L
08-10-2016	MALLINCKRODT PLC	08/05 SALE 45.00 SHS @ 80.2205		3,609.84	1,036.62	S
08-10-2016	MEDIVATION INC	08/05 SALE 105.00 SHS @ 63.2524		6,641.36	1,692.21	L
08-10-2016	MONSTER BEVERAGE CORP	08/05 SALE 58.00 SHS @ 162.6748		9,434.93	2,010.02	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-10-2016	NATIONAL GRID PLC	08/05 SALE 280.00 SHS @ 70.7529		19,810.38	(579.19)	S
08-10-2016	NATIONAL OILWELL VARCO INC	08/05 SALE 224.00 SHS @ 33.4636		7,495.68	175.36	S
08-10-2016	NIELSEN HLDGS PLC	08/05 SALE 41.00 SHS @ 52.8150		2,165.37	259.75	S
08-10-2016	NORWEGIAN CRUISE LINE HLDGS LTD	08/05 SALE 131.00 SHS @ 42.9501		5,626.34	(1,134.91)	S
08-10-2016	ONO PHARMACEUTICAL CO LTD	08/05 SALE 210.00 SHR @ 35.4829091		7,440.23	252.54	S
08-10-2016	SEALED AIR CORP NEW	08/05 SALE 59.00 SHS @ 46.7000		2,755.24	(62.61)	S
08-10-2016	SERVICEMASTER GLOBAL HLDGS INC	08/05 SALE 284.00 SHS @ 37.6451		10,690.98	(85.25)	S
08-10-2016	SOFTBANK GROUP CORP	08/05 SALE 316.00 SHR @ 56.8467457		17,936.63	2,201.75	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-10-2016	SOUTHWEST AIRLS CO	08/05 SALE 216.00 SHS @ 37.7127	8,145.77	(23.61)	L
08-10-2016	SYNCHRONOSS TECHNOLOGIES INC	08/05 SALE 31.00 SHS @ 40.6900	1,261.36	208.23	S
08-10-2016	TYLER TECHNOLOGIES INC	08/05 SALE 21.00 SHS @ 161.4337	3,390.03	571.48	S
08-10-2016	ULTRAGENYX PHARMACEUTICAL INC	08/05 SALE 132.00 SHS @ 65.4091	8,633.81	329.92	S
08-10-2016	VIRGIN MONEY HLDGS UK PLC	08/08 SALE 492.00 SHR @ 3.65843310	1,797.24	(448.97)	S
08-10-2016	WABTEC CORP	08/05 SALE 178.00 SHS @ 72.1336	12,839.50	(3,355.28)	L
08-10-2016	WESTLAKE CHEM CORP	08/05 SALE 73.00 SHS @ 46.2910	3,379.17	(95.30)	S
08-10-2016	WHITEWAVE FOODS CO	08/05 SALE 112.00 SHS @ 55.5395	6,220.29	2,083.23	S
	WILLIAMS	08/05 SALE 77.00			

Multiple Accounts							From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term		
08-10-2016	WILLIS TOWERS	08/05 SALE 104.00 SHS @ 120.8033		12,563.27	(492.40)	S		
08-11-2016	CEMPRA INC	08/08 SALE 38.00 SHS @ 24.7986		942.32	(73.13)	S		
08-11-2016	LIBERTY LILAC GROUP	CASH IN LIEU OF 291 FRACTIONAL SHARE		8.65	(1.84)	S		
08-11-2016	NATIONAL GRID PLC	08/08 SALE 154.00 SHS @ 70.3896		10,839.76	(374.50)	S		
08-12-2016	AMERICAN HOMES 4 RENT	08/09 SALE 142.00 SHS @ 22.6051		3,209.85	816.41	L		
08-12-2016	CF INDS HLDGS INC	08/09 SALE 238.00 SHS @ 22.1173		5,263.80	(2,853.50)	S		
08-12-2016	EVOLENT HEALTH INC	08/09 SALE 45.00 SHS @ 26.4048		1,188.19	608.53	S		
08-12-2016	MACERICH CO	08/09 SALE 40.00 SHS @ 86.7442		3,469.69	383.12	S		
		08/09 SALE 297.00						

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-12-2016	NEVRO CORP	08/09 SALE 23.00 SHS @ 92.8281	2,135.00	509.82	S
08-12-2016	PG&E CORP	08/09 SALE 62.00 SHS @ 63.5045	3,937.19	521.15	S
08-15-2016	COTIVITI HLDGS INC	08/10 SALE 50.00 SHS @ 27.3782	1,368.88	446.57	S
08-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 08/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24	1,107.49	(95.52)	L
08-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 08/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	1,087.78	(115.58)	L
08-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 08/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	520.34	(39.68)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 08/15/16 POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23		1,730.36	(165.47)	S
08-15-2016	ILLINOIS TOOL WKS INC	08/10 SALE 679.00 SHS @ 117.6059		79,852.67	14,052.21	S
08-16-2016	AVERY DENNISON CORP	08/11 SALE 75.00 SHS @ 78.0500		5,853.62	1,178.80	S
08-16-2016	DIAMONDBACK ENERGY INC	08/11 SALE 16.00 SHS @ 94.6800		1,514.85	187.41	S
08-16-2016	ILLINOIS TOOL WKS INC	08/11 SALE 159.00 SHS @ 118.3320		18,814.38	3,406.02	S
08-16-2016	TIDEWATER INC	08/11 SALE 56.00 SHS @ 3.2366		181.25	(241.12)	S
08-17-2016	COTIVITI HLDGS INC	08/12 SALE 36.00 SHS @ 30.3124		1,091.22	427.16	S
08-17-2016	DENA CO LTD	08/12 SALE 325.00 SHR @ 27.5898272		8,953.24	2,092.56	S
	GMO PAYMENT	08/12 SALE 80.00				

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-17-2016	JAPAN AIRLINES CO LTD	08/12 SALE 255.00 SHR @ 30.8974255	7,867.03	849.78	L
08-17-2016	NTT DOCOMO	08/12 SALE 114.00 SHR @ 26.8130317	3,052.10	363.83	S
08-17-2016	SCREEN HLDGS CO LTD	08/12 SALE 1,070.00 SHR @ 11.5426624	12,332.12	4,987.25	S
08-17-2016	SEPTENI HLDGS CO LTD	08/12 SALE 280.00 SHR @ 26.1707800	7,316.83	(70.06)	S
08-17-2016	TAISEI CORP	08/12 SALE 3,296.00 SHR @ 7.94598665	26,150.69	6,441.06	L
08-17-2016	TEMP HOLDINGS CO LTD	08/12 SALE 640.00 SHR @ 16.7829113	10,724.95	1,160.56	S
08-17-2016	TIDEWATER INC	08/12 SALE 64.00 SHS @ 3.3198	212.46	(270.26)	S
08-17-2016	YAMADA DENKI CO LTD	08/12 SALE 2,171.00 SHR @ 5.09312601	11,040.59	1,175.42	S
08-17-2016	ZOJIRUSHI CORP	08/12 SALE 558.00 SHR @ 15.7257418	8,761.80	(325.03)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
08-18-2016	ASTRAZENECA PLC	08/15 SALE 1,837.00 SHS @ 33.6381		61,791.84	6,985.86 S
08-18-2016	CARNIVAL PLC	08/15 SALE 311.00 SHS @ 47.3646		14,730.07	309.46 L
08-18-2016	CIMAREX ENERGY CO	08/15 SALE 33.00 SHS @ 131.0100		4,323.24	973.86 S
08-18-2016	MARKETO INC	PROCEEDS FROM SALE DUE TO CASH MERGER @		18,929.25	4,454.11 S
08-18-2016	TAIWAN SEMICONDUCTOR MFG LTD	08/15 SALE 620.00 SHS @ 29.3658		18,206.40	3,637.38 S
08-18-2016	TIDEWATER INC	08/15 SALE 22.00 SHS @ 3.2346		71.16	(94.77) S
08-18-2016	ZOJIRUSHI CORP	08/15 SALE 215.00 SHR @ 16.0677297		3,449.38	(51.82) S
08-19-2016	AES CORP	08/16 SALE 428.00 SHS @ 12.0590		5,161.14	542.44 S
08-19-2016	ARCHER DANIELS MIDLAND CO	08/16 SALE 181.00 SHS @ 43.5649		7,885.07	(68.52) S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
08-19-2016	BARD C R INC	08/16 SALE 356.00 SHS @ 219.9369		78,295.83	2,838.27 S
08-19-2016	CARNIVAL PLC	08/16 SALE 510.00 SHS @ 47.5115		24,230.34	582.38 L
08-19-2016	CHEVRON CORP	08/16 SALE 317.00 SHS @ 102.7444		32,569.26	721.65 S
08-19-2016	CIGNA CORP	08/16 SALE 581.00 SHS @ 131.5336		76,419.36	1,792.71 S
08-19-2016	EXXON MOBIL CORP	08/16 SALE 57.00 SHS @ 87.7300		5,000.50	46.89 S
08-19-2016	GLOBAL PMTS INC	08/16 SALE 983.00 SHS @ 73.8668		72,609.48	1,968.45 S
08-19-2016	HONEYWELL INTL INC	08/16 SALE 697.00 SHS @ 116.5783		81,253.30	1,757.36 S
08-19-2016	METLIFE INC	08/16 SALE 75.00 SHS @ 40.1643		3,012.26	(171.45) S
08-19-2016	NETEASE INC	08/16 SALE 11.00 SHS @ 213.5180		2,348.65	929.49 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-19-2016	NEWMONT MNG CORP	08/16 SALE 129.00 SHS @ 44.0113		5,677.33	392.59	S
08-19-2016	ROYAL CARIBBEAN CRUISES LTD	08/16 SALE 108.00 SHS @ 71.3038		7,700.64	(173.91)	S
08-19-2016	TRANSOCEAN LTD	08/16 SALE 3,757.00 SHS @ 10.1204		38,021.51	(4,242.87)	S
08-19-2016	WALGREENS BOOTS ALLIANCE INC	08/16 SALE 405.00 SHS @ 83.0899		33,650.68	374.07	S
08-19-2016	3M CO	08/16 SALE 55.00 SHS @ 179.7069		9,883.66	708.55	S
08-22-2016	AETNA INC	08/17 SALE 47.00 SHS @ 120.0372		5,640.45	906.36	L
08-22-2016	ALLIANCE DATA SYS CORP	08/17 SALE 21.00 SHS @ 204.0767		4,285.52	(1,105.21)	L
08-22-2016	AMERICAN WTR WKS CO INC	08/17 SALE 72.00 SHS @ 76.4156		5,499.64	573.28	S
08-22-2016	AMGEN INC	08/17 SALE 34.00 SHS @ 173.9028		5,911.72	1,067.90	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-22-2016	BLACKROCK INC	08/17 SALE 14.00 SHS @ 368.2034	5,154.39	557.06	L
08-22-2016	CARNIVAL CORP	08/17 SALE 73.00 SHS @ 46.7982	3,414.00	(149.48)	S
08-22-2016	CARNIVAL PLC	08/17 SALE 88.00 SHS @ 47.4837	4,178.47	98.04	L
08-22-2016	CISCO SYS INC	08/17 SALE 452.00 SHS @ 30.6485	13,841.52	1,450.20	L
08-22-2016	CONSTELLATION BRANDS INC	08/17 SALE 72.00 SHS @ 165.1234	11,886.47	3,339.82	L
08-22-2016	DELTA AIR LINES INC DEL	08/17 SALE 332.00 SHS @ 37.2785	12,366.23	(3,294.79)	S
08-22-2016	DICKS SPORTING GOODS INC	08/17 SALE 47.00 SHS @ 57.8133	2,717.16	576.36	S
08-22-2016	DISCOVER FINL SVCS	08/17 SALE 140.00 SHS @ 57.7995	8,087.55	357.13	S
08-22-2016	GENERAL MLS INC	08/17 SALE 1,415.00 SHS @ 70.4160	99,636.47	20,309.95	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-22-2016	INFOSYS TECHNOLOGIES LTD	08/17 SALE 404.00 SHS @ 15.9144	6,419.18	(1,450.54)	S
08-22-2016	INFOSYS TECHNOLOGIES LTD	08/17 SALE 404.00 SHS @ 15.9064	6,413.93	(1,455.79)	S
08-22-2016	INTREXON CORP	08/17 SALE 3.00 SHS @ 29.2800	87.84	(9.03)	S
08-22-2016	J P MORGAN CHASE & CO	08/17 SALE 41.00 SHS @ 65.8129	2,697.04	28.56	L
08-22-2016	MERCK & CO INC	08/17 SALE 1,638.00 SHS @ 62.7587	102,796.51	8,328.95	L
08-22-2016	MONDELEZ INTL INC	08/17 SALE 265.00 SHS @ 42.8779	11,354.45	(859.69)	S
08-22-2016	NEXTERA ENERGY INC	08/17 SALE 47.00 SHS @ 124.8251	5,865.48	1,099.33	S
08-22-2016	NORTHSTAR ASSET MANAGEMENT CORP	08/17 SALE 374.00 SHS @ 12.0824	4,507.50	(32.23)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-22-2016	NOVO NORDISK A/ S-B	08/18 SALE 235.00 SHR @ 47.1617740		11,066.39	(2,266.30)	L
08-22-2016	PG&E CORP	08/17 SALE 145.00 SHS @ 63.5145		9,205.05	1,902.85	L
08-22-2016	QBE INS GROUP	08/18 SALE 343.00 SHR @ 7.78920300		2,666.35	(491.77)	S
08-22-2016	SMUCKER J M CO	08/17 SALE 38.00 SHS @ 152.7961		5,804.99	946.73	S
08-22-2016	SOUTHWEST AIRLS CO	08/17 SALE 87.00 SHS @ 36.7720		3,196.48	(904.85)	S
08-22-2016	ZOJIRUSHI CORP	08/17 SALE 83.00 SHR @ 16.3651537		1,356.27	4.64	S
08-22-2016	2U INC	08/17 SALE 99.00 SHS @ 34.7050		3,433.24	1,253.38	S
08-22-2016	2U INC	08/17 SALE 44.00 SHS @ 34.7001		1,525.45	556.62	S
08-23-2016	ATOS ORIGIN SA	08/18 SALE 407.00 SHS @ 19.8459		8,077.11	573.53	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-23-2016	CARDTONICS PLC	REVERSE ENTRY OF 07/18/16	(458.21)	(42.84)	S
08-23-2016	MASSMART HOLDINGS LTD	08/18 SALE 322.00 SHR @ 10.5919344	3,403.77	63.90	S
08-23-2016	QLIK TECHNOLOGIES INC	PROCEEDS FROM SALE DUE TO CASH MERGER @	19,733.50	(162.23)	L
08-23-2016	ROYAL DSM N V	08/18 SALE 380.00 SHS @ 17.3962	6,610.41	738.17	S
08-23-2016	2U INC	08/18 SALE 96.00 SHS @ 34.6941	3,327.68	1,213.88	S
08-24-2016	ALEXION PHARMACEUTICALS INC	08/19 SALE 148.00 SHS @ 132.3344	19,585.06	(36.15)	S
08-24-2016	CARDTONICS PLC	07/13 SALE 11.00 SHS @ 41.6566	458.21	20.30	S
08-24-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO	756.39	38.93	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-24-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		79.62	4.10	S
08-24-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		2,149.74	110.62	S
08-24-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		39.81	2.05	S
08-24-2016	CBS CORP	08/19 SALE 1,187.00 SHS @ 51 5402		61,176.88	6.17	S
08-24-2016	CELGENE CORP	08/19 SALE 244.00 SHS @ 111.7060		27,255.67	1,556.34	S
08-24-2016	CENTENE CORP	08/19 SALE 141.00 SHS @ 69.2636		9,765.95	1,821.08	L
08-24-2016	HAIN CELESTIAL GROUP INC	08/19 SALE 190.00 SHS @ 38.4101		7,297.76	(1,663.66)	L
08-24-2016	HARMAN INTL INDS INC	08/19 SALE 138.00 SHS @ 86.0801		11,878.80	(1,782.82)	L
08-24-2016	MASSMART	08/19 SALE 504.00				

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-24-2016	MEDTRONIC PLC	08/19 SALE 301.00 SHS @ 86.6736		26,088.18	1,492.86	S
08-24-2016	VANTIV INC	08/19 SALE 53.00 SHS @ 53.4431		2,832.42	353.27	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		4,458.72	178.02	
08-25-2016	CARDTRONICS INC	REVERSE ENTRY OF 08/24/16		(756.39)	(38.93)	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		5,254.92	209.81	
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		1,353.54	54.04	L
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO		10,788.51	430.75	L
08-25-2016	CARDTRONICS INC	REVERSE ENTRY OF 08/24/16		(39.81)	(2.05)	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-25-2016	CARDTRONICS INC	REVERSE ENTRY OF 08/24/16	(79.62)	(4 10)	S
08-25-2016	CARDTRONICS INC	REVERSE ENTRY OF 08/24/16	(2,149 74)	(110.62)	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO	756.39	38.93	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO	39.81	2.05	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO	79.62	4.10	S
08-25-2016	CARDTRONICS INC	SALE DUE TO TAXABLE MERGER INTO	2,149.74	110.62	S
08-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 08/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	2,403.00	(139.69)	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 08/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21	2,584.52	(142.15)	L
08-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 08/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22	2,294.06	(169.19)	L
08-25-2016	MASSMART HOLDINGS LTD	08/22 SALE 691.00 SHR @ 10.2503936	7,068.84	(98.39)	S
08-26-2016	DANAHER CORP DEL	08/23 SALE 835.00 SHS @ 80.9343	67,578.67	10,779.88	S
08-26-2016	MASSMART HOLDINGS LTD	08/23 SALE 158.00 SHR @ 9.98863443	1,575.04	(63.78)	S
08-26-2016	SHOPIFY INC	08/23 SALE 128.00 SHS @ 42.1606	5,396.43	1,326.46	S
08-26-2016	SMUCKER J M CO	08/23 SALE 88.00 SHS @ 143.8105	12,652.41	1,401.70	S
08-26-2016	TFX AS INSTRS INC	08/23 SALE 801.00	56,227.77	10,817.84	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
08-29-2016	CIMAREX ENERGY CO	08/24 SALE 12.00 SHS @ 132.9066	1,594.84	376.88	S
08-29-2016	DIAMONDBACK ENERGY INC	08/24 SALE 25.00 SHS @ 96.7701	2,419.20	520.85	S
08-29-2016	EQUIFAX INC	08/24 SALE 26.00 SHS @ 130.2100	3,385.39	809.20	S
08-29-2016	LOWES COS INC	08/24 SALE 115.00 SHS @ 76.9253	8,842.77	2,194.60	L
08-29-2016	MAN WAH HOLDINGS LTD	08/25 SALE 4,049.00 SHR @ 0.66772004	2,695.28	(315.67)	S
08-29-2016	MASSMART HOLDINGS LTD	08/24 SALE 79.00 SHR @ 9.54671728	752.68	(66 73)	S
08-29-2016	PACKAGING CORP AMER	08/24 SALE 55.00 SHS @ 76.6377	4,214.98	489.54	L
08-29-2016	VIPSHOP HLDGS LTD	08/24 SALE 505.00 SHS @ 14.7608	7,438.89	(1,954.11)	L
08-30-2016	MASSMART HOLDINGS LTD	08/25 SALE 79.00 SHR @ 9.34302429	736.62	(82 79)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
08-31-2016	MASSMART HOLDINGS LTD	08/26 SALE 371.00 SHR @ 9.17680533		3,397.78	(450.32)	S
09-01-2016	BROADRIDGE FINL SOLUTIONS INC	08/29 SALE 5.00 SHS @ 69.2257		346.12	36.80	S
09-01-2016	KENAMETAL INC	08/29 SALE 10.00 SHS @ 28.4619		284.61	41.22	S
09-01-2016	MASIMO CORP	08/29 SALE 6.00 SHS @ 58.7984		352.78	68.92	S
09-01-2016	SOTHEBYS HLDGS INC	08/29 SALE 12.00 SHS @ 40.5487		486.57	169.31	S
09-01-2016	TEREX CORP NEW	08/29 SALE 18.00 SHS @ 24.2934		437.27	68.23	S
09-01-2016	TUPPERWARE BRANDS CORP	08/29 SALE 5.00 SHS @ 65.9891		329.94	44.13	S
09-02-2016	FEDERAL HOME LN BKS	PROCEEDS FROM SALE DUE TO ENTIRE CALL CONS BD CALL 09/02/16 @100DTD 03/02/16 1.700%		70,000.00	17.50	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-02-2016	WPP PLC	08/30 SALE 772.00 SHS @ 117.0943		90,394.83	839.61	S
09-06-2016	AMPLIFY SNACK BRANDS INC	08/31 SALE 21.00 SHS @ 16.7072		350.84	59.66	S
09-06-2016	BROADRIDGE FINL SOLUTIONS INC	08/31 SALE 4.00 SHS @ 69.0358		276.14	28.68	S
09-06-2016	GENERAL MLS INC	08/31 SALE 1,026.00 SHS @ 70.7168		72,553.85	15,035.12	L
09-06-2016	INTERSIL CORP	08/31 SALE 23.00 SHS @ 19.8146		455.73	140.46	S
09-06-2016	MASSMART HOLDINGS LTD	09/01 SALE 971.00 SHR @ 8.55965100		8,294.78	(1,776.67)	S
09-06-2016	PFIZER INC	08/31 SALE 1,533.00 SHS @ 34.6594		53,131.70	1,795.88	S
09-07-2016	BROADCOM LTD	09/01 SALE 25.00 SHS @ 175.5849		4,389.53	1,662.75	L
09-07-2016	CONSTELLATION BRANDS INC	09/01 SALE 36.00 SHS @ 164.3658		5,917.04	1,691.52	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-07-2016	EQUIFAX INC	09/01 SALE 24.00 SHS @ 131.9227		3,166.08	788.06	S
09-07-2016	FOOT LOCKER INC	09/01 SALE 82.00 SHS @ 65.6150		5,380.31	845.53	L
09-07-2016	GOLDCORP INC	09/01 SALE 646.00 SHS @ 15.3182		9,875.96	(321.67)	S
09-07-2016	INFINEON TECHNOLOGIES AG	09/01 SALE 5,868.00 SHS @ 16.7002		97,994.64	9,012.09	S
09-07-2016	INTERSIL CORP	09/01 SALE 33.00 SHS @ 19.7268		650.97	198.63	S
09-07-2016	INTUIT	09/01 SALE 32.00 SHS @ 112.0380		3,585.14	863.46	L
09-07-2016	MEDIVATION INC	09/01 SALE 123.00 SHS @ 80.8231		9,941.02	4,143.45	S
09-07-2016	MEDNAX INC	09/01 SALE 63.00 SHS @ 64.3024		4,049.07	(441.29)	L
09-07-2016	MICROSEMI CORP	09/01 SALE 91.00 SHS @ 39.7219		3,614.61	704.17	S

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term		
09-07-2016	MOBILE MINI INC	09/01 SALE 415.00 SHS @ 29.7489	12,345.52	(1,915.18)	S		
09-07-2016	MOBILE TELESYSTEMS PJSC	09/01 SALE 600.00 SHS @ 7.9063	4,728.68	1,138.21	S		
09-07-2016	MOBILE TELESYSTEMS PJSC	09/01 SALE 295.00 SHS @ 7.9536	2,337.41	572.10	S		
09-07-2016	MOBILE TELESYSTEMS PJSC	09/01 SALE 314.00 SHS @ 7.9791	2,497.53	618.52	S		
09-07-2016	MOSAIC CO	09/01 SALE 181.00 SHS @ 29.2709	5,297.92	(280.50)	S		
09-07-2016	NEWELL RUBBERMAID INC	09/01 SALE 77.00 SHS @ 52.9163	4,074.47	880.51	S		
09-07-2016	PG&E CORP	09/01 SALE 74.00 SHS @ 61.9076	4,581.06	503.85	S		
09-07-2016	PORTLAND GEN ELEC CO	09/01 SALE 55.00 SHS @ 41.9831	2,309.02	216.92	S		

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term	
09-07-2016	SCHWAB CHARLES CORP NEW	09/01 SALE 135.00 SHS @ 30.8271		4,161.57	248.53	L	
09-07-2016	SEI INVESTMENTS CO	09/01 SALE 124.00 SHS @ 45.8125		5,680.63	279.27	S	
09-08-2016	ABBOTT LABS	09/02 SALE 1,581.00 SHS @ 42.0282		66,445.14	2,463.05	S	
09-08-2016	AON PLC	09/02 SALE 174.00 SHS @ 111.9462		19,478.21	1,916.69	S	
09-08-2016	BDO UNIBANK INC	09/02 SALE 2,618.00 SHR @ 2.39457676		6,216.34	(229.55)	L	
09-08-2016	BURLINGTON STORES INC	09/02 SALE 14.00 SHS @ 83.9100		1,174.71	404.26	S	
09-08-2016	DEXCOM INC COM	09/02 SALE 15.00 SHS @ 91.8640		1,377.93	456.94	S	
09-08-2016	DISNEY WALT CO	09/02 SALE 378.00 SHS @ 94.2877		35,639.97	(781.16)	S	
09-08-2016	DUN & BRADSTREET CORP DEL NEW	09/02 SALE 172.00 SHS @ 137.6360		23,672.88	3,211.81	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-08-2016	GENERAL ELEC CO	09/02 SALE 614.00 SHS @ 31.2835	19,207.65	338.69	S
09-08-2016	GILEAD SCIENCES INC	09/02 SALE 128.00 SHS @ 76.9985	9,851.75	(4,636.21)	L
09-08-2016	J P MORGAN CHASE & CO	09/02 SALE 268.00 SHS @ 67.4666	18,080.65	1,068.31	S
09-08-2016	JOHNSON & JOHNSON	09/02 SALE 352.00 SHS @ 119.0270	41,896.59	2,226.76	S
09-08-2016	MARRIOTT INTL INC NEW	09/02 SALE 304.00 SHS @ 70.6299	21,471.02	1,202.11	S
09-08-2016	UNITED STATES TREAS BILL	PROCEEDS MATURITY 3,000,000.000	2,998,180.26		
09-09-2016	AES CORP	09/06 SALE 530.00 SHS @ 12.6411	6,699.64	980.22	S
09-09-2016	APPLE INC	09/06 SALE 314.00 SHS @ 107.8934	33,877.79	2,592.20	S
09-09-2016	BEST BUY INC	09/06 SALE 45.00 SHS @ 38.3846	1,727.27	374.10	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-09-2016	CHEVRON CORP	09/06 SALE 111.00 SHS @ 101.5378		11,270.45	118.77	S
09-09-2016	COTIVITI HLDGS INC	09/06 SALE 43.00 SHS @ 33.6400		1,446.49	653.30	S
09-09-2016	ELECTRONIC ARTS INC	09/06 SALE 743.00 SHS @ 83.5802		62,098.73	9,428.45	S
09-09-2016	EOG RES INC	09/06 SALE 200.00 SHS @ 93.1858		18,636.75	2,881.77	S
09-09-2016	EXPRESS SCRIPTS HLDG CO	09/06 SALE 549.00 SHS @ 72.4236		39,759.69	(3,219.27)	S
09-09-2016	INTERPUBLIC GROUP COS INC	09/06 SALE 2,507.00 SHS @ 22.6726		56,838.97	(1,133.81)	S
09-09-2016	LOWES COS INC	09/06 SALE 339.00 SHS @ 75.8940		25,727.50	(601.30)	S
09-09-2016	MICHAEL KORS HLDGS LTD	09/06 SALE 251.00 SHS @ 48.5364		12,182.37	394.81	S
09-09-2016	NEWMONT MNG CORP	09/06 SALE 122.00 SHS @ 41.4008		5,050.79	52.82	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-09-2016	PUBLIC SVC ENTERPRISE GROUP	09/06 SALE 521.00 SHS @ 43.1505		22,480.92	286.27	S
09-09-2016	SCHWAB CHARLES CORP NEW	09/06 SALE 535.00 SHS @ 30.6001		16,370.69	2,617.95	L
09-09-2016	SIMON PPTY GROUP INC NEW	09/06 SALE 58.00 SHS @ 216.6222		12,563.81	771.25	S
09-09-2016	TARGET CORP	09/06 SALE 563.00 SHS @ 69.8273		39,311.91	298.19	S
09-09-2016	TYSON FOODS INC	09/06 SALE 40.00 SHS @ 75.4068		3,016.21	675.65	S
09-09-2016	WALGREENS BOOTS ALLIANCE INC	09/06 SALE 284.00 SHS @ 81.3771		23,110.59	(224.12)	S
09-09-2016	3M CO	09/06 SALE 147.00 SHS @ 180.0970		26,473.68	1,951.10	S
09-12-2016	CENTENE CORP	09/07 SALE 101.00 SHS @ 66.2045		6,683.48	516.88	L
09-12-2016	CONVERGYS	09/07 SALE 16.00				

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-12-2016	CUMMINS INC	09/07 SALE 79.00 SHS @ 118.4005		9,351.07	(639.74)	S
09-12-2016	SKYWORKS SOLUTIONS INC	09/07 SALE 62.00 SHS @ 72.8170		4,512.70	245.89	S
09-12-2016	VERIZON COMMUNICATIONS INC	09/07 SALE 1,674.00 SHS @ 53.5349		89,615.47	6,933.09	S
09-13-2016	ACTUANT CORP	09/08 SALE 12.00 SHS @ 23.4370		281.24	(16.01)	S
09-13-2016	BEST BUY INC	09/08 SALE 41.00 SHS @ 37.8837		1,553.15	179.24	S
09-13-2016	EQUIFAX INC	09/08 SALE 12.00 SHS @ 134.7605		1,617.09	428.08	S
09-13-2016	ESSENDANT INC	09/08 SALE 210.00 SHS @ 19.5020		4,095.33	(4,656.87)	L
09-13-2016	INTEGER HLDGS CORP	09/08 SALE 127.00 SHS @ 25.0661		3,183.33	(2,445.44)	L
09-13-2016	OMNICOM GROUP INC	09/08 SALE 33.00 SHS @ 86.1993		2,844.51	307.37	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-14-2016	ACTUANT CORP	09/09 SALE 19.00 SHS @ 22.3836		425.28	(45.37)	S
09-15-2016	CEPHEID	09/12 SALE 107.00 SHS @ 52.4194		5,608.75	2,194.75	S
09-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 09/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24		969.29	(83.60)	L
09-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 09/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22		614.44	(65.28)	L
09-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 09/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25		607.53	(46.32)	S
09-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 09/15/16 POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23		1,233.67	(117.98)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-15-2016	MEMORIAL RES DEV CORP	09/12 SALE 242.00 SHS @ 16.0818		3,891.71	654.49	S
09-15-2016	WHITEWAVE FOODS CO	09/12 SALE 127.00 SHS @ 55.4350		7,040.09	1,686.40	S
09-16-2016	BHP BILLITON LTD	09/13 SALE 559.00 SHS @ 29.5034		16,492.04	(5,496.12)	L
09-16-2016	FIRST NIAGARA FINL GROUP INC	TAXABLE MERGER INTO KEYCORP (NEW)		1,199.95	17.01	
09-16-2016	FIRST NIAGARA FINL GROUP INC	TAXABLE MERGER INTO KEYCORP (NEW)		2,738.35	38.82	S
09-16-2016	MASCO CORP	09/13 SALE 115.00 SHS @ 33.1069		3,807.21	747.90	S
09-16-2016	PRUDENTIAL PLC	09/13 SALE 2,105.00 SHS @ 35.3962		74,507.38	(14,699.84)	L
09-19-2016	AMDOCS LTD	09/14 SALE 44.00 SHS @ 59.9135		2,636.14	289.43	S
09-19-2016	ARROW ELECTR INC	09/14 SALE 68.00 SHS @ 61.4851		4,180.90	109.33	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-19-2016	AVNET INC	09/14 SALE 205.00 SHS @ 39.2881	8,053.88	(690.21)	L
09-19-2016	ILLUMINA INC	09/14 SALE 214.00 SHS @ 171.7250	36,748.35	(365.56)	L
09-20-2016	ABBOTT LABS	09/15 SALE 8.00 SHS @ 41.1250	328.79	25.29	S
09-20-2016	ACTELION LTD	09/16 SALE 1.00 SHR @ 169.389422	169.14	52.90	L
09-20-2016	ACTIVISION BLIZZARD INC	09/15 SALE 2.00 SHS @ 44.6500	89.25	5.10	S
09-20-2016	ADOBE SYS INC	09/15 SALE 8.00 SHS @ 99.6900	797.30	93.32	S
09-20-2016	AETNA INC	09/15 SALE 1.00 SHS @ 114.3800	114.35	13.62	L
09-20-2016	AKBANK TURK ANONIM SIRKETI	09/15 SALE 17.00 SHS @ 5.3700	90.86	2.31	S
09-20-2016	ALASKA AIR GROUP INC	09/15 SALE 1.00 SHS @ 66.8800	66.84	(0.12)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-20-2016	ALIBABA GROUP HLDG LTD	09/15 SALE 3.00 SHS @ 104.4300		313.21	68.30	S
09-20-2016	ALLERGAN PLC	09/15 SALE 5.00 SHS @ 246.7800		1,233.75	(104.02)	S
09-20-2016	ALLIANZ SE	09/16 SALE 4.00 SHR @ 147.939055		590.87	(115.64)	S
09-20-2016	ALLSTATE CORP	09/15 SALE 7.00 SHS @ 67.9000		475.11	65.68	S
09-20-2016	ALPHABET INC	09/15 SALE 1.00 SHS @ 772.6000		772.56	134.33	L
09-20-2016	AMAZON COM INC	09/15 SALE 2.00 SHS @ 769.4200		1,538.75	302.33	S
09-20-2016	AMERICAN FINL GROUP INC OHIO	09/15 SALE 5.00 SHS @ 74.8300		374.01	70.32	L
09-20-2016	AMERICAN WTR WKS CO INC	09/15 SALE 1.00 SHS @ 73.7200		73.68	5.26	S
09-20-2016	AMERIPRISE FINL INC	09/15 SALE 5.00 SHS @ 101.0500		505.11	(0.91)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-20-2016	AMGEN INC	09/15 SALE 1.00 SHS @ 172.8200		172.78	30.31	S
09-20-2016	ANADARKO PETE CORP	09/15 SALE 2.00 SHS @ 56.8400		113.63	42.16	S
09-20-2016	ANHEUSER- BUSCH INBEV NV	09/16 SALE 4.00 SHR @ 124.096575		495.64	(21 91)	L
09-20-2016	APPLE INC	09/15 SALE 30.00 SHS @ 115.6200		3,467.77	645.61	S
09-20-2016	APPLIED MATLS INC	09/15 SALE 1.00 SHS @ 30.1100		30.07	(0.12)	S
09-20-2016	AT&T INC	09/15 SALE 2.00 SHS @ 40.4300		80.80	3.37	S
09-20-2016	ATWOOD OCEANICS INC	09/15 SALE 44.00 SHS @ 6.9500		304.69	(88.15)	S
09-20-2016	AUTOMOTIVE HLDGS GROUP LTD	09/16 SALE 4.00 SHR @ 3.23719573		12.92	(0.10)	S
09-20-2016	AXFOOD AB	09/16 SALE 10.00 SHR @ 17.5733193		175.47	1.24	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	AXIS CAP HLDGS LTD	09/15 SALE 8.00 SHS @ 54.8600		438.67 58.56	L
09-20-2016	BANK OF MONTREAL	09/15 SALE 10.00 SHR @ 64.812482		647.89 110.91	S
09-20-2016	BANK OF NOVA SCOTIA	09/15 SALE 5.00 SHR @ 53.0163640		264.97 (53.58)	L
09-20-2016	BERKSHIRE HATHAWAY INC DEL	09/15 SALE 6.00 SHS @ 146.7000		880.03 94.36	L
09-20-2016	BLACKROCK INC	09/15 SALE 1.00 SHS @ 365.4700		365.43 37.05	L
09-20-2016	BNP PARIBAS SA	09/16 SALE 2.00 SHR @ 50.7598000		101.37 (13.84)	L
09-20-2016	BOEING CO	09/15 SALE 6.00 SHS @ 127.6900		765.97 (9.33)	L
09-20-2016	BORREGAARD ASA	09/16 SALE 89.00 SHR @ 8.10734578		720.47 134.10	S
09-20-2016	BP PLC	09/15 SALE 19.00 SHS @ 33.6250		638.38 10.19	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	BROADCOM LTD	09/15 SALE 4.00 SHS @ 172.5800	690.20	221.84	S
09-20-2016	CAPGEMINI SA	09/16 SALE 7.00 SHR @ 95.0007700	664.01	8.83	S
09-20-2016	CARDINAL HEALTH INC	09/15 SALE 4.00 SHS @ 76.6200	306.37	5.90	L
09-20-2016	CATERPILLAR INC	09/15 SALE 1.00 SHS @ 82.0700	82.04	(2.44)	S
09-20-2016	CBS CORP	09/15 SALE 3.00 SHS @ 52.3100	156.85	(15.84)	S
09-20-2016	CCL INDUSTRIES INC	09/15 SALE 9.00 SHR @ 182.905320	1,645.94	362.62	S
09-20-2016	CHARTER COMMUNICATIONS INC NEW	09/15 SALE 2.00 SHS @ 266.0700	532.08	88.12	S
09-20-2016	CHEVRON CORP	09/15 SALE 4.00 SHS @ 99.5100	397.93	36.33	S
09-20-2016	CISCO SYS INC	09/15 SALE 4.00 SHS @ 31.3600	125.33	15.67	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	CK HUTCHISON HLDGS LTD	09/15 SALE 6.00 SHS @ 12.9000	77.25	(11.61)	L
09-20-2016	COMPANHIA DE SANEAMENTO BASICO	09/15 SALE 47.00 SHS @ 8.9600	419.93	210.10	S
09-20-2016	CORE LABORATORIES N V	09/15 SALE 5.00 SHS @ 109.1300	545.51	(36.54)	S
09-20-2016	COSAN LTD	09/15 SALE 63.00 SHS @ 6.8000	426.81	44.47	S
09-20-2016	CVS HEALTH CORP	09/15 SALE 8.00 SHS @ 90.0800	720.42	101.28	L
09-20-2016	DENTSPLY SIRONA INC	09/15 SALE 1.00 SHS @ 60.0500	60.02	(1.06)	S
09-20-2016	DEUTSCHE TELEKOM	09/16 SALE 32.00 SHR @ 16.0646400	513.30	(24.97)	S
09-20-2016	DISNEY WALT CO	09/15 SALE 7.00 SHS @ 92.5800	647.87	31.03	L
09-20-2016	DOLLAR GEN CORP	09/15 SALE 168.00 SHS @ 72.5050	12,176.37	(45.46)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
09-20-2016	DOW CHEM CO	09/15 SALE 9.00 SHS @ 52.8900		475.77	16.66	L
09-20-2016	DU PONT E I DE NEMOURS & CO	09/15 SALE 5.00 SHS @ 67.6200		337.96	67.79	S
09-20-2016	E.ON SE NPV	09/16 SALE 23.00 SHR @ 7.31833600		168.08	(68.65)	S
09-20-2016	EAGLE MATERIALS INC	09/15 SALE 6.00 SHS @ 75.4800		452.72	(17.80)	S
09-20-2016	EDWARDS LIFESCIENCES CORP	09/15 SALE 1.00 SHS @ 116.9300		116.90	13.28	S
09-20-2016	ELECTRONIC ARTS INC	09/15 SALE 1.00 SHS @ 83.5300		83.50	4.09	S
09-20-2016	ENERGIA DE PORTUGAL SA	09/16 SALE 313.00 SHR @ 3.23412440		1,010.76	(395.98)	L
09-20-2016	ENI SPA	09/16 SALE 21.00 SHR @ 14.6878400		307.99	(20.08)	S
09-20-2016	EQUIFAX INC	09/15 SALE 5.00 SHS @ 134.5500		672.61	192.10	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	ESSENDANT INC	09/15 SALE 233.00 SHS @ 19.0334		4,434.69	(5,276.08) L
09-20-2016	EXELON CORP	09/15 SALE 12.00 SHS @ 33.6300		403.25	0.99 S
09-20-2016	EXPERIAN GROUP LTD	09/16 SALE 32.00 SHR @ 20.2015820		645.48	110.43 S
09-20-2016	EXXON MOBIL CORP	09/15 SALE 8.00 SHS @ 85.0050		679.82	(25.58) S
09-20-2016	FACEBOOK INC	09/15 SALE 2.00 SHS @ 128.2900		256.52	73.44 S
09-20-2016	FEDERATED INVS INC PA	09/15 SALE 21.00 SHS @ 32.1500		674.60	13.64 S
09-20-2016	FRESENIUS SE & CO KGAA	09/16 SALE 7.00 SHR @ 78.1143120		545.98	158.00 L
09-20-2016	GENERAL DYNAMICS CORP	09/15 SALE 3.00 SHS @ 151.9200		455.67	2.37 L
09-20-2016	GENERAL ELEC CO	09/15 SALE 2.00 SHS @ 29.7900		59.53	(0 76) S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	GLAXOSMITHKLINE PLC	09/16 SALE 33.00 SHR @ 21.2940000	701.65	41.01	S
09-20-2016	GOLDMAN SACHS GROUP INC	09/15 SALE 1.00 SHS @ 168.3500	168.32	13.20	S
09-20-2016	GRIEG SEAFOOD ASA	09/16 SALE 2.00 SHR @ 6.54631897	13.07	(0.56)	S
09-20-2016	GROUPE CGI INC	09/15 SALE 8.00 SHS @ 46.8200	374.35	40.92	L
09-20-2016	HEIDELBERGCEMENT AG	09/16 SALE 5.00 SHR @ 90.1697190	450.17	89.04	L
09-20-2016	HERSHEY CO	09/15 SALE 5.00 SHS @ 95.9700	479.71	20.37	S
09-20-2016	HEWLETT PACKARD ENTERPRISE CO	09/15 SALE 14.00 SHS @ 22.0900	308.90	62.68	S
09-20-2016	HILTON WORLDWIDE HLDGS INC	09/15 SALE 12.00 SHS @ 23.1100	277.01	(0.76)	S
09-20-2016	HOME DEPOT INC	09/15 SALE 5.00 SHS @ 127.0250	634.98	153.04	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-20-2016	HONEYWELL INTL INC	09/15 SALE 7.00 SHS @ 115.3500		807.25	134.07	L
09-20-2016	HP INC	09/15 SALE 19.00 SHS @ 14.4950		274.92	66.35	S
09-20-2016	HSBC HLDGS PLC	09/15 SALE 17.00 SHS @ 37.8650		643.26	145.34	S
09-20-2016	HUNTINGTON INGALLS INDS INC	09/15 SALE 4.00 SHS @ 159.8700		639.37	113.16	S
09-20-2016	ICA GRUPPEN AB	09/16 SALE 9.00 SHR @ 33.4111059		300.25	9.04	S
09-20-2016	INTEL CORP	09/15 SALE 20.00 SHS @ 36.5900		731.28	83.95	L
09-20-2016	INTERCONTINENTAL EXCHANGE INC	09/15 SALE 2.00 SHS @ 281.8500		563.63	56.09	S
09-20-2016	INTESA SANPAOLO SPA	09/16 SALE 266.00 SHR @ 2.29813600		610.39	(298.51)	S
09-20-2016	J P MORGAN CHASE & CO	09/15 SALE 2.00 SHS @ 66.7200		133.38	3.21	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	KINDER MORGAN INC DEL	09/15 SALE 36.00 SHS @ 21.5500	774.88	125.84	S
09-20-2016	KONINKLIJKE AHOLD DELHAIZE NV	09/16 SALE 19.00 SHR @ 23.3997100	443.93	95.24	L
09-20-2016	KONINKLIJKE PHILIPS NV	09/16 SALE 11.00 SHR @ 28.7297025	315.55	0.29	L
09-20-2016	KOREA ELECTRIC PWR	09/15 SALE 27.00 SHS @ 25.5600	689.42	134.88	L
09-20-2016	LENZING AG	09/16 SALE 2.00 SHR @ 117.274500	234.20	75.71	S
09-20-2016	LILLY ELI & CO	09/15 SALE 3.00 SHS @ 78.7900	236.29	(16 08)	S
09-20-2016	LVMH MOET HENNESSY	09/16 SALE 4.00 SHR @ 164.160540	655 65	(28.22)	S
09-20-2016	MALLINCKRODT PLC	09/15 SALE 1.00 SHS @ 76.3700	76.34	13.04	S
09-20-2016	MEDTRONIC PLC	09/15 SALE 3.00 SHS @ 85.7400	257.14	25.42	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
09-20-2016	MERCK & CO INC	09/15 SALE 2.00 SHS @ 62.4100		124.77	16.53 S
09-20-2016	METLIFE INC	09/15 SALE 14.00 SHS @ 44.5300		623.05	(26.89) S
09-20-2016	MICROSOFT CORP	09/15 SALE 23.00 SHS @ 57.2400		1,315.91	221.27 S
09-20-2016	MONDELEZ INTL INC	09/15 SALE 1.00 SHS @ 43.0600		43.02	(3.07) S
09-20-2016	MUENCHENER RUECKVER AG	09/16 SALE 6.00 SHR @ 182.177480		1,091.43	(153.32) L
09-20-2016	NESTLE SA	09/16 SALE 8.00 SHR @ 79.1220010		632.03	55.37 S
09-20-2016	NEW FLYER INDS INC	09/15 SALE 15.00 SHR @ 32.2017475		482.69	43.84 S
09-20-2016	NEWELL RUBBERMAID INC	09/15 SALE 1.00 SHS @ 50.7850		50.76	2.68 S
09-20-2016	NEWMONT MNG CORP	09/15 SALE 13.00 SHS @ 39.2100		509.39	66.44 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-20-2016	NEWTEK BUSINESS SERVICES CORP	09/15 SALE 16.00 SHS @ 14.3000		228.39	20.39	S
09-20-2016	NICE LTD	09/15 SALE 14.00 SHS @ 66.5200		930.91	125.11	S
09-20-2016	NIKE INC	09/15 SALE 10.00 SHS @ 55.5000		554.74	3.05	S
09-20-2016	NORDEA AB	09/16 SALE 9.00 SHR @ 9.77601493		87.85	10.12	S
09-20-2016	NORFOLK SOUTHERN CORP	09/15 SALE 4.00 SHS @ 91.5400		366.05	18.45	S
09-20-2016	NVIDIA CORP	09/15 SALE 9.00 SHS @ 62.6300		563.43	243.58	S
09-20-2016	NXP SEMICONDUCTORS NV	09/15 SALE 5.00 SHS @ 85.5800		427.76	56.67	L
09-20-2016	OCEAN YIELD ASA	09/16 SALE 5.00 SHR @ 7.56716198		37.78	(2.87)	S
09-20-2016	ONEOK INC NEW	09/15 SALE 18.00 SHS @ 46.8100		842.11	206.02	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	OPEN TEXT CORP	09/15 SALE 15.00 SHS @ 65.4130	980.80	225.21	S
09-20-2016	ORACLE CORP	09/15 SALE 15.00 SHS @ 40.8650	612.58	74.62	S
09-20-2016	PEMBINA PIPELINE CORP	09/15 SALE 9.00 SHS @ 29.4400	264.72	4.00	S
09-20-2016	PEPSICO INC	09/15 SALE 10.00 SHS @ 105.5200	1,054.92	40.54	S
09-20-2016	PFIZER INC	09/15 SALE 27.00 SHS @ 34.1600	921.62	27.43	L
09-20-2016	PHILIP MORRIS INTL INC	09/15 SALE 5.00 SHS @ 99.8100	498.91	53.28	S
09-20-2016	PROCTER & GAMBLE CO	09/15 SALE 12.00 SHS @ 88.1000	1,056.87	62.25	S
09-20-2016	QUALCOMM INC	09/15 SALE 10.00 SHS @ 62.6300	626.03	130.98	S
09-20-2016	REGENERON PHARMACEUTICALS	09/15 SALE 1.00 SHS @ 403 0300	402.99	10.54	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	REPUBLIC SVCS INC	09/15 SALE 1.00 SHS @ 50.2500	50.22	1.74	S
09-20-2016	ROYAL DUTCH SHELL PLC	09/15 SALE 17.00 SHS @ 47.9800	815.22	(143.11)	S
09-20-2016	ROYAL DUTCH SHELL PLC	09/16 SALE 6.00 SHR @ 24.8098618	148.63	14.65	S
09-20-2016	SAIPEM S P A	09/16 SALE 111.00 SHR @ 0.41455085	45.95	(6.86)	S
09-20-2016	SANOFI	09/15 SALE 18.00 SHS @ 38.9200	700.09	(63.03)	S
09-20-2016	SHINHAN FINL GROUP CO LTD	09/15 SALE 6.00 SHS @ 35.6700	213.86	26.93	S
09-20-2016	SIEMENS AG	09/16 SALE 10.00 SHR @ 118.275175	1,180.98	(86.04)	L
09-20-2016	SUNTRUST BKS INC	09/15 SALE 15.00 SHS @ 44.1100	661.26	45.77	S
09-20-2016	SYMANTEC CORP	09/15 SALE 1.00 SHS @ 24.7800	24.74	1.69	S

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term		
09-20-2016	SYNCHRONY FINL	09/15 SALE 13.00 SHS @ 27.0500	351.32	(52.04)	S		
09-20-2016	TAIWAN SEMICONDUCTOR MFG LTD	09/15 SALE 26.00 SHS @ 29.2100	758.79	146.61	L		
09-20-2016	TAL ED GROUP	09/15 SALE 8.00 SHS @ 70.1900	561.30	226.62	S		
09-20-2016	TARGET CORP	09/15 SALE 1.00 SHS @ 69.2400	69.21	(2.21)	S		
09-20-2016	TEVA PHARMACEUTICAL INDS LTD	09/15 SALE 5.00 SHS @ 51.9100	259.42	(59.83)	S		
09-20-2016	TEXTRON INC	09/15 SALE 8.00 SHS @ 39.3600	314.67	(43.22)	L		
09-20-2016	THERMO FISHER SCIENTIFIC CORP	09/15 SALE 4.00 SHS @ 150.1400	600.44	84.08	S		
09-20-2016	TIME WARNER INC	09/15 SALE 8.00 SHS @ 75.6950	605.35	(56.93)	L		
09-20-2016	TJX COS INC NEW	09/15 SALE 3.00 SHS @ 75.0600	225.10	15.19	S		

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-20-2016	TORCHMARK CORP	09/15 SALE 68.00 SHS @ 64.5374		4,388.45	534.53	S
09-20-2016	TWENTY-FIRST CENTY FOX INC	09/15 SALE 7.00 SHS @ 23.8400		166.70	(5 13)	S
09-20-2016	ULTA SALON COSMETICS & FRAGRANCE	09/15 SALE 1.00 SHS @ 233.2400		233.21	27.02	S
09-20-2016	UNITED RENTALS INC	09/15 SALE 1 00 SHS @ 79.4600		79.42	1.92	S
09-20-2016	UNITEDHEALTH GROUP INC	09/15 SALE 4.00 SHS @ 135.7200		542.76	103.05	L
09-20-2016	US BANCORP DEL	09/15 SALE 19.00 SHS @ 43.0200		816.88	27.71	S
09-20-2016	VALMET CORP	09/16 SALE 31.00 SHR @ 14.8106470		458.44	123.65	S
09-20-2016	VCA INC	09/15 SALE 3.00 SHS @ 69.0500		207.07	43.89	L
09-20-2016	VERISK ANALYTICS INC	09/15 SALE 2.00 SHS @ 81.6100		163.16	(0 28)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	VERIZON COMMUNICATIONS INC	09/15 SALE 10.00 SHS @ 51.9700	519.43	35.57	L
09-20-2016	VESTAS WIND SYSTEM	09/16 SALE 8.00 SHR @ 82.5868702	659.70	187.14	S
09-20-2016	VISA INC	09/15 SALE 3.00 SHS @ 82.0650	246.11	42.97	L
09-20-2016	WAL-MART STORES INC	09/15 SALE 1.00 SHS @ 72.5000	72.47	(0.12)	S
09-20-2016	WALGREENS BOOTS ALLIANCE INC	09/15 SALE 9.00 SHS @ 81.3700	732.09	(40.91)	L
09-20-2016	WESFARMERS LTD	09/16 SALE 7.00 SHR @ 32.2844000	225.54	28.33	S
09-20-2016	WNS HLDGS LTD	09/15 SALE 13.00 SHS @ 29.8400	387.59	67.38	L
09-20-2016	WOORI BANK	09/15 SALE 5.00 SHS @ 29.8000	148.87	14.64	S
09-20-2016	XCEL ENERGY INC	09/15 SALE 26.00 SHS @ 40.8200	1,060.65	244.44	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-20-2016	XL GROUP LTD	09/15 SALE 17.00 SHS @ 33.8550	575.09	(35.08)	S
09-20-2016	ZUMTOBEL GROUP AG	09/16 SALE 41.00 SHR @ 17.6258666	721.58	105.18	S
09-20-2016	ZUMTOBEL GROUP AG	09/16 SALE 82.00 SHR @ 17.5211673	1,434.58	201.79	S
09-21-2016	BANK NEGARA INDONESIA PERSERO	09/16 SALE 22.00 SHR @ 0.42371271	9.27	(0.57)	S
09-21-2016	BYD CO LDT	09/19 SALE 5.00 SHR @ 6.93145670	34.53	3.82	S
09-21-2016	CSPC PHARMACEUTICAL GROUP LT	09/19 SALE 181.00 SHR @ 0.97650349	176.20	(6.48)	L
09-21-2016	DISNEY WALT CO	09/16 SALE 385.00 SHS @ 92.6104	35,654.23	(1,441.37)	S
09-21-2016	GRUPO BIMBO SAB DE CV	09/15 SALE 25.00 SHR @ 2.65892721	66.31	(7.97)	L
09-21-2016	GUDANG GARAM TBK PT	09/16 SALE 83.00 SHR @ 4.75204256	392.43	(64.68)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-21-2016	IBERDROLA S A	09/16 SALE 36.00 SHR @ 6.55306972		235.56	(14.37)	S
09-21-2016	INDUSTRIA DE DISENO TEXTIL	09/16 SALE 18.00 SHR @ 35.6448258		640.65	36.19	S
09-21-2016	INDUSTRIAL & COMMERCIAL BK OF	09/19 SALE 195.00 SHR @ 0.62780656		122.00	0.76	S
09-21-2016	MONDI LTD	09/16 SALE 556.00 SHR @ 20.5350895		11,394.67	1,607.57	L
09-21-2016	PING AN INSURANCE GROUP CO H	09/19 SALE 50.00 SHR @ 5.39065027		268.67	2.19	L
09-21-2016	POU SHENG INTL HLDGS LTD	09/19 SALE 123.00 SHR @ 0.33003377		40.46	4.14	S
09-21-2016	PT BANK RAKYAT INDONESIA	09/16 SALE 20.00 SHR @ 0.91202736		18.15	0.30	S
09-21-2016	REPSOL SA	09/16 SALE 26.00 SHR @ 13.3082053		345.50	8.28	S
09-21-2016	SHENZHOU INTL GROUP	09/19 SALE 108.00 SHR @ 6.75554868		727.34	175.45	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-21-2016	SKYWORKS SOLUTIONS INC	09/16 SALE 262.00 SHS @ 75.8765	19,879.21	2,065.37	S
09-21-2016	TELEKOMUNIKASI INDONESIA PERSERO	09/16 SALE 2,739.00 SHR @ 0.31464943	857.48	239.69	L
09-21-2016	TENCENT HOLDINGS LTD	09/19 SALE 1.00 SHR @ 27.3108937	27.19	5.49	S
09-21-2016	WH GROUP LTD	09/19 SALE 505.00 SHR @ 0.82184930	413.72	16.75	S
09-21-2016	WILMAR INTL LTD	09/16 SALE 206.00 SHR @ 2.27855687	468.02	(45.99)	L
09-21-2016	ZUMTOBEL GROUP AG	09/19 SALE 82.00 SHR @ 17.9718558	1,471.48	238.69	S
09-22-2016	GT CAPITAL HLDGS INC	09/16 SALE 13.00 SHR @ 30.1953455	389.24	45.53	S
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO	15,149.79	826.03	S
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO	7,596.85	(413.08)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		3,469.08	(188.63)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		18,355.40	(998.08)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		11,680.71	(635.14)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		36,535.14	(1,986.61)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		24,898.35	(1,353.85)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		1,888.23	(102.68)	L
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		68,283.83	(3,712.95)	S
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		88,000.52	(4,785.05)	S
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		3,249.52	177.18	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		9,748.56	S 531.54
09-22-2016	JOHNSON CTLS INC	TAXABLE MERGER INTO		21,034.06	S 1,146.87
09-22-2016	UNIVERSAL ROBINA CORP	09/16 SALE 5.00 SHR @ 3.88565546		19.26	L 0.54
09-22-2016	ZUMTOBEL GROUP AG	09/20 SALE 36.00 SHR @ 18.2252306		655.12	S 113.90
09-23-2016	AIR WATER INC	09/16 SALE 1.00 SHR @ 18.2381406		18.21	S 3.43
09-23-2016	CHUGAI PHARM CO	09/16 SALE 1.00 SHR @ 34.3117254		34.26	S (1 52)
09-23-2016	CYBERAGENT INC	09/16 SALE 2.00 SHR @ 54.9084765		109.65	S 16.58
09-23-2016	DENA CO LTD	09/16 SALE 2.00 SHR @ 34.4062948		68.71	S 26.49
09-23-2016	FAST RETAILING CO LTD	09/16 SALE 1.00 SHR @ 336.781092		336.28	S (36 16)

Multiple Accounts		From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss) Term
09-23-2016	FUJITSU	09/16 SALE 6.00 SHR @ 5.17206209	30.99	4.50 S
09-23-2016	GMO PAYMENT GATEWAY INC	09/16 SALE 1.00 SHR @ 47.0006670	46.93	(6.36) S
09-23-2016	JAPAN AIRLINES CO LTD	09/16 SALE 2.00 SHR @ 29.9727672	59.86	4.82 L
09-23-2016	JGC CORPORATION	09/16 SALE 2.00 SHR @ 16.1607360	32.27	1.34 S
09-23-2016	KDDI CORP	09/16 SALE 1.00 SHR @ 29.8527692	29.81	(2.63) S
09-23-2016	MEIJI HLDGS CO LTD	09/16 SALE 8.00 SHR @ 94.1513059	752.09	105.15 S
09-23-2016	NIPPON TEL&TEL CORP	09/16 SALE 1.00 SHR @ 44.4509794	44.39	0.39 S
09-23-2016	NISSAN MOTOR CO	09/16 SALE 44.00 SHR @ 9.78326590	429.82	39.17 L
09-23-2016	RAKUTEN INC TOKYO	09/16 SALE 3.00 SHR @ 12.8365783	38.46	(0 10) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-23-2016	RENGO CO LTD	09/16 SALE 53.00 SHR @ 6.06957478		321.21	68.91	S
09-23-2016	SHIMIZU CORP	09/16 SALE 1.00 SHR @ 8.84018704		8.83	0.42	S
09-23-2016	SHINSEI BK LTD	09/16 SALE 21.00 SHR @ 1.50678046		31.60	(0.99)	S
09-23-2016	SOMPO HLDGS INC	09/16 SALE 1.00 SHR @ 30.5699345		30.53	(1.68)	S
09-23-2016	TOYOTA MOTOR CORP	09/16 SALE 1.00 SHR @ 58.2391298		58.15	(0.68)	S
09-23-2016	UACJ CORP	09/16 SALE 15.00 SHR @ 2.88024792		43.14		
09-23-2016	YAHOO JAPAN CORP	09/16 SALE 4.00 SHR @ 4.00083744		15.98	(0.42)	S
09-23-2016	YAMADA DENKI CO LTD	09/16 SALE 6.00 SHR @ 4.85291910		29.07	1.81	S
09-23-2016	ZUMTOBEL GROUP AG	09/21 SALE 25.00 SHR @ 18.4132312		459.64	83.79	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-26-2016	ALNYLAM PHARMACEUTICALS INC	09/21 SALE 18.00 SHS @ 75.7401	1,363.29	154.61	S
09-26-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 09/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21	2,476.37	(136.20)	L
09-26-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 09/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22	1,976.05	(145.73)	L
09-26-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 09/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21	2,307.79	(134.15)	L
09-26-2016	HEALTH EQUITY INC	09/21 SALE 53.00 SHS @ 36.1801	1,917.50	561.40	S
09-26-2016	ICON PLC	09/21 SALE 49.00 SHS @ 75.0085	3,675.34	534.09	S
	JP MORGAN	09/21 SALE 908.00			

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-26-2016	PRAIRIESKY ROYALTY LTD	09/21 SALE 24.00 SHR @ 20.0595872	480.89	19.34	S	
09-26-2016	ZUMTOBEL GROUP AG	09/22 SALE 82.00 SHR @ 18.6778623	1,529.29	296.50	S	
09-27-2016	AVERY DENNISON CORP	09/22 SALE 52.00 SHS @ 78.4332	4,078.44	837.24	L	
09-27-2016	BANK OF THE OZARKS INC	09/22 SALE 208.00 SHS @ 38.4905	8,005.85	397.42	S	
09-27-2016	BIOMARIN PHARMACEUTICAL INC	09/22 SALE 74.00 SHS @ 96.8350	7,165.63	237.51	S	
09-27-2016	CBOE HLDGS INC	09/22 SALE 173.00 SHS @ 69.3478	11,996.91	1,682.35	L	
09-27-2016	CHIPOTLE MEXICAN GRILL INC	09/22 SALE 11.00 SHS @ 406.1701	4,467.77	(270.25)	S	
09-27-2016	COCA COLA EUROPEAN PARTNERS PLC	09/22 SALE 330.00 SHS @ 40.4001	13,331.74	638.22	S	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
09-27-2016	CONSTELLATION BRANDS INC	09/22 SALE 103.00 SHS @ 165.8105	17,078.11	6,812.18	L	
09-27-2016	DENTSPLY SIRONA INC	09/22 SALE 122.00 SHS @ 59.6927	7,282.35	38.17	S	
09-27-2016	ILLUMINA INC	09/22 SALE 50.00 SHS @ 179.3512	8,967.36	639.00	S	
09-27-2016	INCYTE CORP	09/22 SALE 78.00 SHS @ 87.9212	6,857.70	919.97	S	
09-27-2016	INTUITIVE SURGICAL INC	09/22 SALE 25.00 SHS @ 714.2401	17,855.61	547.36	S	
09-27-2016	INVESCO LTD	09/22 SALE 199.00 SHS @ 30.9839	6,165.66	581.05	S	
09-27-2016	LINKEDIN CORP	09/22 SALE 11.00 SHS @ 192.4725	2,117.15	304.44	S	
09-27-2016	MAXIMUS INC	09/22 SALE 189.00 SHS @ 57.7617	10,916.72	1,196.06	S	
09-27-2016	MICROCHIP TECHNOLOGY INC	09/22 SALE 38.00 SHS @ 61.1436	2,323.41	586.82	S	

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-27-2016	NEWELL RUBBERMAID INC	09/22 SALE 71.00 SHS @ 52.4100		3,721.03	403.94	S
09-27-2016	NORWEGIAN CRUISE LINE HLDGS LTD	09/22 SALE 170.00 SHS @ 36.9201		6,276.28	(2,200.89)	S
09-27-2016	RICE ENERGY INC	09/22 SALE 141.00 SHS @ 28.3440		3,996.42	473.86	S
09-27-2016	RITE AID CORP	09/22 SALE 906.00 SHS @ 8.1001		7,338.53	435.99	S
09-27-2016	ROPER TECHNOLOGIES INC	09/22 SALE 19.00 SHS @ 180.8401		3,435.89	387.62	S
09-27-2016	SIGNATURE BK NEW YORK N Y	09/22 SALE 19.00 SHS @ 115.8432		2,200.97	(123.85)	L
09-27-2016	STERICYCLE INC	09/22 SALE 97.00 SHS @ 78.9292		7,655.96	(2,536.69)	S
09-27-2016	TOLL BROTHERS INC	09/22 SALE 115.00 SHS @ 29.1931		3,357.13	212.71	S
09-27-2016	TRACTOR SUPPLY CO	09/22 SALE 146.00 SHS @ 68.0901		9,940.94	(2,219.67)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-27-2016	TYLER TECHNOLOGIES INC	09/22 SALE 22.00 SHS @ 174.5426		3,839.85	887.09	S
09-27-2016	VULCAN MATLS CO	09/22 SALE 92.00 SHS @ 111.6475		10,271.34	(646.18)	S
09-27-2016	WESTROCK CO	09/22 SALE 47.00 SHS @ 48.2111		2,265.87	13.75	L
09-27-2016	ZOETIS INC	09/22 SALE 227.00 SHS @ 51.6295		11,719.64	121.23	S
09-27-2016	ZUMTOBEL GROUP AG	09/23 SALE 8.00 SHR @ 18.6872479		149.27	29.00	S
09-28-2016	EQUIFAX INC	09/23 SALE 51.00 SHS @ 132.2871		6,746.49	1,693.20	L
09-28-2016	ZUMTOBEL GROUP AG	09/26 SALE 13.00 SHR @ 18.6199064		241.70	46.26	S
09-29-2016	ILLUMINA INC	09/26 SALE 151.00 SHS @ 179.0121		27,030.24	842.38	L
09-29-2016	ZUMTOBEL GROUP AG	09/27 SALE 140.00 SHR @ 18.5102085		2,587.54	482.78	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
09-30-2016	APPLE INC	09/27 SALE 157.00 SHS @ 112.9581	17,734.03	2,091.24	S
09-30-2016	ELECTRONIC ARTS INC	09/27 SALE 109.00 SHS @ 84.8437	9,247.76	1,520.90	S
09-30-2016	G & K SVCS INC	09/27 SALE 123.00 SHS @ 96.3608	11,852.12	3,751.63	L
09-30-2016	ILLINOIS TOOL WKS INC	09/27 SALE 103.00 SHS @ 118.9187	12,248.36	1,772.68	S
09-30-2016	J P MORGAN CHASE & CO	09/27 SALE 833.00 SHS @ 66.2269	55,165.80	2,279.23	S
09-30-2016	KEYCORP NEW	CASH IN LIEU OF .120 FRACTIONAL SHARE	1.45	0.03	
09-30-2016	MID-AMER APT CMNTYS INC	09/27 SALE 187.00 SHS @ 96.0111	17,953.68	4,717.46	L
09-30-2016	NASDAQ INC	09/27 SALE 621.00 SHS @ 68.7791	42,710.89	1,215.03	S
09-30-2016	PUBLIC STORAGE INC	09/27 SALE 129.00 SHS @ 224.6386	28,977.75	(2,723.01)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
09-30-2016	PUBLIC SVC ENTERPRISE GROUP	09/27 SALE 348.00 SHS @ 43.2002		15,033.34	208.50	S
09-30-2016	S&P GLOBAL INC	09/27 SALE 42.00 SHS @ 127.0957		5,337.90	1,059.18	S
09-30-2016	SIMON PPTY GROUP INC NEW	09/27 SALE 255.00 SHS @ 214.3768		54,664.89	2,818.30	S
09-30-2016	SUNTRUST BKS INC	09/27 SALE 395.00 SHS @ 43.1662		17,050.28	717.04	S
09-30-2016	TESORO CORP	09/27 SALE 475.00 SHS @ 82.5344		39,202.99	3,430.60	S
09-30-2016	WALGREENS BOOTS ALLIANCE INC	09/27 SALE 110.00 SHS @ 81.3888		8,952.57	(85.52)	S
09-30-2016	WELLS FARGO & CO	09/27 SALE 146.00 SHS @ 45.0557		6,577.99	(616.96)	S
09-30-2016	WYNDHAM WORLDWIDE CORP	09/27 SALE 145.00 SHS @ 67.3985		9,772.57	(377.81)	S
-----	ZUMTOBEL	09/28 SALE 165.00		-----	-----	-----

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-03-2016	BROADRIDGE FINL SOLUTIONS INC	09/28 SALE 6.00 SHS @ 68.9782	413.86	42.67	S
10-03-2016	NORTHROP GRUMMAN CORP	09/28 SALE 326.00 SHS @ 217.2745	70,829.94	11,849.55	S
10-03-2016	RIO TINTO FIN USA PLC SR UNSECD	09/28 SALE 85,000.00 PAR @ 105.0650 GTD NT CALL 05/21/22 @100 GBDTD 08/21/12 2.875% DUE 08/21/22	89,305.25	4,521.15	L
10-03-2016	UNITED TECHNOLOGIES CORP	09/28 SALE 670.00 SHS @ 102.3663	68,583.93	(4,040.05)	L
10-03-2016	ZUMTOBEL GROUP AG	09/29 SALE 83.00 SHR @ 19.2049326	1,591.62	343.80	S
10-04-2016	COPART INC	09/29 SALE 14.00 SHS @ 53.1789	744.49	119.64	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-04-2016	FLEXION THERAPEUTICS INC	09/29 SALE 41.00 SHS @ 19.2066	787.45	221.34	S
10-04-2016	GLAXOSMITHKLINE PLC	09/29 SALE 654.00 SHS @ 43.5862	28,504.75	1,800.81	S
10-04-2016	JD.COM INC	09/29 SALE 2,384.00 SHS @ 26.2852	62,662.55	1,222.46	S
10-04-2016	OCEAN YIELD ASA	09/30 SALE 503.00 SHR @ 8.11181521	4,074.12	(15.48)	S
10-04-2016	PIEDMONT NAT GAS INC	PROCEEDS FROM SALE DUE TO CASH MERGER @	360.00	103.20	S
10-04-2016	SHENZHOU INTL GROUP	09/30 SALE 1,588.00 SHR @ 6.83953482	10,827.76	2,712.91	L
10-04-2016	TAIWAN SEMICONDUCTOR MFG LTD	09/29 SALE 743.00 SHS @ 30.3648	22,560.55	5,101.23	S
10-04-2016	VODAFONE GROUP PLC NEW	09/29 SALE 3,105.00 SHS @ 29.4118	91,321.65	(15,864.58)	L
	ZUMTOREI	09/30 SALE 86.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-05-2016	AKBANK TURK ANONIM SIRKETI	09/30 SALE 3,701.00 SHS @ 5.2911	19,470.90	193.88	S
10-05-2016	ALEXION PHARMACEUTICALS INC	09/30 SALE 386.00 SHS @ 122.2940	47,204.45	(3,969.77)	S
10-05-2016	ATOS ORIGIN SA	09/30 SALE 366.00 SHS @ 21.2719	7,785.35	1,037.66	S
10-05-2016	BARD C R INC	09/30 SALE 13.00 SHS @ 224.3302	2,916.23	654.85	L
10-05-2016	BLACKROCK INC	09/30 SALE 220.00 SHS @ 360.9411	79,405.31	4,417.02	S
10-05-2016	CBRE GROUP INC	09/30 SALE 127.00 SHS @ 28.1635	3,576.69	91.36	S
10-05-2016	CBS CORP	09/30 SALE 43.00 SHS @ 54.5000	2,343.45	191.73	S
10-05-2016	EDWARDS LIFESCIENCES CORP	09/30 SALE 32.00 SHS @ 120.7117	3,862.69	979.60	S
		09/30 SALE 53.00			

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-05-2016	KITE PHARMA INC	09/30 SALE 104.00 SHS @ 55.9817		5,821.97	121.44	S
10-05-2016	MICROCHIP TECHNOLOGY INC	09/30 SALE 65.00 SHS @ 62.3729		4,054.15	1,083.67	S
10-05-2016	NEWELL RUBBERMAID INC	09/30 SALE 200.00 SHS @ 52.9535		10,590.47	1,246.54	S
10-05-2016	NIELSEN HLDGS PLC	09/30 SALE 449.00 SHS @ 53.5520		24,044.32	1,043.30	S
10-05-2016	NORWEGIAN CRUISE LINE HLDGS LTD	09/30 SALE 273.00 SHS @ 37.7320		10,300.61	(3,312.73)	S
10-05-2016	OCEAN YIELD ASA	10/03 SALE 202.00 SHR @ 8.33921431		1,681.99	39.64	S
10-05-2016	OCEAN YIELD ASA	10/03 SALE 243.00 SHR @ 8.44142160		2,048.19	72.50	S
10-05-2016	RITE AID CORP	09/30 SALE 853.00 SHS @ 7.7001		6,568.04	69.29	S
10-05-2016	ROPER TECHNOLOGIES	09/30 SALE 21.00		3,837.46	468.32	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
10-05-2016	SEALED AIR CORP NEW	09/30 SALE 268.00 SHS @ 45.9711		12,319.99	(479.72) S
10-05-2016	SKYWOKS SOLUTIONS INC	09/30 SALE 326.00 SHS @ 75.9907		24,772.43	2,607.11 S
10-05-2016	SPIRIT AEROSYSTEMS HLDGS INC	09/30 SALE 51.00 SHS @ 44.6437		2,276.78	(150.12) L
10-05-2016	VODAFONE GROUP PLC NEW	09/30 SALE 1,200.00 SHS @ 29.2281		35,072.96	(5,509.49) S
10-05-2016	ZUMTOBEL GROUP AG	10/03 SALE 17.00 SHR @ 19.2726000		327.14	71.56 S
10-06-2016	CONVERGYS CORP	10/03 SALE 9.00 SHS @ 30.0878		270.78	39.91 S
10-06-2016	GENWORTH FINL INC	10/03 SALE 94.00 SHS @ 4.9556		465.82	121.61 S
10-06-2016	OCEAN YIELD ASA	10/04 SALE 168.00 SHR @ 8.38025060		1,405.77	39.86 S
10-06-2016	ZUMTOBEL GROUP AG	10/04 SALE 7.00 SHR @ 19.0407847		133.09	27.85 S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-07-2016	GENWORTH FINL INC	10/04 SALE 5.00 SHS @ 4.9869	24.93	6.62	S
10-07-2016	KENNAMETAL INC	10/04 SALE 11.00 SHS @ 28.6577	315.23	47.50	S
10-07-2016	TOTAL SYS SVCS INC	10/04 SALE 123.00 SHS @ 47.3353	5,822.11	506.89	S
10-07-2016	ZUMTOBEL GROUP AG	10/05 SALE 47.00 SHR @ 18.9791356	890.68	184.08	S
10-11-2016	ACTUANT CORP	10/05 SALE 14.00 SHS @ 23.4856	328.79	(18.01)	S
10-11-2016	EVOLENT HEALTH INC	10/05 SALE 79.00 SHS @ 25.3401	2,001.82	818.81	S
10-11-2016	KENNAMETAL INC	10/05 SALE 1.00 SHS @ 28.8891	28.89	4.55	S
10-11-2016	NETEASE INC	10/05 SALE 8.00 SHS @ 247.5617	1,980.45	948.34	S
10-11-2016	ZUMTOBEL GROUP AG	10/07 SALE 30.00 SHR @ 17.8474906	534.62	83.60	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-11-2016	ZUMTOBEL GROUP AG	10/06 SALE 34.00 SHR @ 18.4612153		626.74	115.58	S
10-12-2016	ACTUANT CORP	10/06 SALE 19.00 SHS @ 23.5021		446.53	(24.12)	S
10-12-2016	ZUMTOBEL GROUP AG	10/10 SALE 54.00 SHR @ 17.4931202		943.21	131.37	S
10-13-2016	CEPHEID	10/07 SALE 368.00 SHS @ 52.7509		19,411.91	7,670.29	S
10-13-2016	HARLEY DAVIDSON INC	10/07 SALE 77.00 SHS @ 49.8557		3,838.81	(500.65)	L
10-13-2016	MASCO CORP	10/07 SALE 256.00 SHS @ 33.8486		8,665.05	1,854.77	S
10-13-2016	PPG INDS INC	10/07 SALE 35.00 SHS @ 93.0348		3,256.15	(271.50)	S
10-13-2016	SALESFORCE COM INC	10/07 SALE 897.00 SHS @ 70.6600		63,380.63	12,253.76	L
10-13-2016	TEGNA INC	10/07 SALE 298.00 SHS @ 21.1492		6,302.32	(709.41)	S

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-13-2016	UNITED STATES TREAS BILL	PROCEEDS MATURITY 3,000,000.000	2,996,797.50		
10-13-2016	VALSPAR CORP	10/07 SALE 50.00 SHS @ 105.2717	5,263.47	809.93	S
10-13-2016	WESTERN DIGITAL CORP	10/07 SALE 71.00 SHS @ 58.6592	4,164.71	(1,296.34)	L
10-13-2016	WHITEWAVE FOODS CO	10/07 SALE 147.00 SHS @ 54.1430	7,958.85	1,762.05	S
10-14-2016	ADVANSIX INC	10/11 SALE 113.00 SHS @ 15.5860	1,761.18	198.45	L
10-14-2016	BECTON DICKINSON & CO	10/11 SALE 36.00 SHS @ 173.5231	6,246.70	653.08	S
10-14-2016	ICON PLC	10/11 SALE 42.00 SHS @ 77.5159	3,255.60	563.10	S
10-14-2016	SPDR GOLD TR	10/11 SALE 479.00 SHS @ 119.7122	57,328.92	(1,367.26)	S
10-14-2016	STATOIL ASA	CASH IN LIEU OF .532 FRACTIONAL	8.99	(0.85)	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-14-2016	UNIBAIL- RODAMCO SE	10/11 SALE 3,286.00 SHS @ 24.4330		80,285.09	(9,358.61)	S
10-14-2016	VODAFONE GROUP PLC NEW	10/11 SALE 1,766.00 SHS @ 27.8377		49,160.31	(10,563.54)	S
10-14-2016	ZIMMER BIOMET HLDGS INC	10/11 SALE 53.00 SHS @ 126.7793		6,719.16	677.72	S
10-17-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 10/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24		1,053.93	(90.90)	L
10-17-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 10/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25		557.80	(42.53)	S
10-17-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 10/15/16 POOL #G12644DTD 04/01/07 6 000% DUE 04/01/22		790.71	(84.01)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
10-17-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 10/15/16 POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23		2,000.95	(191.35) S
10-17-2016	GENERAL MLS INC	10/12 SALE 1,177.00 SHS @ 62.0577		73,040.32	7,056.35 L
10-17-2016	MOSAIC CO	10/12 SALE 238.00 SHS @ 23.9004		5,688.17	(1,646.99) S
10-17-2016	TARGET CORP	10/12 SALE 1,201.00 SHS @ 68.1739		81,875.07	(448.92) L
10-17-2016	VODAFONE GROUP PLC NEW	10/12 SALE 1,251.00 SHS @ 27.7874		34,761.28	(7,545.93) S
10-18-2016	ACTIVISION BLIZZARD INC	10/13 SALE 73.00 SHS @ 43.3928		3,167.60	1,396.52 L
10-18-2016	AKAMAI TECHNOLOGIES INC	10/13 SALE 58.00 SHS @ 54.5131		3,161.69	105.84 S
10-18-2016	ALASKA AIR GROUP INC	10/13 SALE 53.00 SHS @ 72.9294		3,865.17	585.30 L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-18-2016	ALIBABA GROUP HLDG LTD	10/13 SALE 147.00 SHS @ 101.2131		14,873.59 2,872.79	S
10-18-2016	BARD C R INC	10/13 SALE 18.00 SHS @ 219.6494		3,953.60 822.46	L
10-18-2016	CONSTELLATION BRANDS INC	10/13 SALE 13.00 SHS @ 169.4673		2,203.03 907.33	L
10-18-2016	ELECTRONIC ARTS INC	10/13 SALE 41.00 SHS @ 82.2536		3,372.32 1,053.89	S
10-18-2016	EQUIFAX INC	10/13 SALE 24.00 SHS @ 129.2756		3,102.55 120.71	S
10-18-2016	ISHARES MSCI EMERGING MARKETS	10/13 SALE 204.00 SHS @ 36.7400		7,489.70 (123.85)	S
10-18-2016	JOHNSON CONTROLS INTL PLC	CASH IN LIEU OF .984 FRACTIONAL SHARE		42.48 (2.48)	S
10-18-2016	JOHNSON CONTROLS INTL PLC	CASH IN LIEU OF .551 FRACTIONAL SHARE		23.79 (1.25)	S

Multiple Accounts			From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-18-2016	NATIONAL GRID PLC	10/13 SALE 337.00 SHS @ 65.1559		21,957.06	(2,569.84)	S
10-18-2016	PALO ALTO NETWORKS INC	10/13 SALE 39.00 SHS @ 151.2672		5,899.29	534.35	S
10-18-2016	RITE AID CORP	10/13 SALE 722.00 SHS @ 7.2247		5,216.12	(284.58)	S
10-18-2016	ROSS STORES INC	10/13 SALE 59.00 SHS @ 64.7232		3,818.59	785.24	L
10-18-2016	S&P GLOBAL INC	10/13 SALE 26.00 SHS @ 123.1748		3,202.47	968.22	L
10-18-2016	SERVICENOW INC	10/13 SALE 163.00 SHS @ 75.5324		12,311.51	978.29	S
10-18-2016	SKYWORKS SOLUTIONS INC	10/13 SALE 39.00 SHS @ 77.6217		3,027.18	303.69	L
10-18-2016	SPLUNK INC	10/13 SALE 52.00 SHS @ 56.3008		2,927.58	30.45	S
10-18-2016	TYSON FOODS INC	10/13 SALE 122.00 SHS @ 72.4435		8,837.91	2,527.99	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-18-2016	WORKDAY INC	10/13 SALE 80.00 SHS @ 87.2406		6,979.10	326.38	S
10-19-2016	CVS HEALTH CORP	10/14 SALE 260.00 SHS @ 88.5569		23,024.29	(1,945.46)	S
10-19-2016	DELPHI AUTOMOTIVE PLC	10/14 SALE 265.00 SHS @ 65.9683		17,481.22	(2,031.52)	S
10-19-2016	ERICSSON	10/14 SALE 12,144.00 SHS @ 5.4451		66,123.85	(27,474.36)	S
10-19-2016	GLAXOSMITHKLINE PLC	10/14 SALE 1,053.00 SHS @ 41.9616		44,184.60	1,188.81	S
10-19-2016	NATIONAL GRID PLC	10/14 SALE 779.00 SHS @ 65.3243		50,886.52	(5,809.20)	S
10-19-2016	NETEASE INC	10/14 SALE 8.00 SHS @ 266.7629		2,134.06	1,101.95	S
10-19-2016	SERVICENOW INC	10/14 SALE 69.00 SHS @ 75.5202		5,210.78	452.77	L
10-19-2016	SPLUNK INC	10/14 SALE 558.00 SHS @ 57.2572		31,948.82	190.25	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-20-2016	NATIONAL GRID PLC	10/17 SALE 118.00 SHS @ 64.9407		7,662.84	(925.21)	S
10-21-2016	ALPHABET INC	10/18 SALE 8.00 SHS @ 828.3346		6,626.53	556.27	S
10-21-2016	AMN HEALTHCARE SVCS INC	10/18 SALE 51.00 SHS @ 34.3859		1,753.64	(101.91)	S
10-21-2016	APPLE INC	10/18 SALE 146.00 SHS @ 117.8985		17,212.81	2,666.01	S
10-21-2016	BECTON DICKINSON & CO	10/18 SALE 36.00 SHS @ 172.9766		6,227.02	23.15	S
10-21-2016	BEST BUY INC	10/18 SALE 127.00 SHS @ 39.4726		5,012.91	1,193.95	S
10-21-2016	DOW CHEM CO	10/18 SALE 984.00 SHS @ 53.7153		52,854.70	3,309.57	S
10-21-2016	IRON MOUNTAIN INC	10/18 SALE 146.00 SHS @ 34.2179		4,995.70	(669.71)	S
10-21-2016	KROGER CO	10/18 SALE 379.00 SHS @ 30.5498		11,578.12	(2,419.01)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-21-2016	LOWES COS INC	10/18 SALE 104.00 SHS @ 70.1098		7,291.26	S
10-21-2016	MICHAEL KORS HLDGS LTD	10/18 SALE 301.00 SHS @ 47.3548		14,253.48	S
10-21-2016	NAVIENT CORP	10/18 SALE 1,487.00 SHS @ 13.5250		20,111.24	S
10-21-2016	NOBLE ENERGY INC	10/18 SALE 1,924.00 SHS @ 35.0449		67,424.92	S
10-21-2016	PUBLIC STORAGE INC	10/18 SALE 199.00 SHS @ 216.0316		42,989.35	S
10-21-2016	PUBLIC SVC ENTERPRISE GROUP	10/18 SALE 443.00 SHS @ 41.7914		18,513.19	S
10-21-2016	TESORO CORP	10/18 SALE 368.00 SHS @ 81.4662		29,978.91	S
10-21-2016	UNIPER SE	CASH IN LIEU OF .100 FRACTIONAL SHARE		1.34	S
		10/18 SALE 180.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-21-2016	WALGREENS BOOTS ALLIANCE INC	10/18 SALE 334.00 SHS @ 78.0496	26,068.00	(1,374.94)	S
10-21-2016	WASTE MGMT INC DEL	10/18 SALE 146.00 SHS @ 62.5972	9,138.99	(551.12)	S
10-24-2016	EQUIFAX INC	10/19 SALE 20.00 SHS @ 130.0933	2,601.81	620.13	L
10-24-2016	GENERAL MLS INC	10/19 SALE 1,028.00 SHS @ 61.4287	63,147.33	5,516.47	L
10-24-2016	MARSH & MCLENNAN COS INC	10/19 SALE 41.00 SHS @ 65.4336	2,682.72	271.45	S
10-24-2016	MASCO CORP	10/19 SALE 57.00 SHS @ 32.9810	1,879.88	363.53	S
10-24-2016	MOODY'S CORP	10/19 SALE 29.00 SHS @ 108.4991	3,146.41	324.95	S
10-24-2016	NEWELL RUBBERMAID INC	10/19 SALE 29.00 SHS @ 52.6741	1,527.52	324.60	S
	SI. GREEN RITY	10/19 SALE 18.00			

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-24-2016	TD AMERITRADE HLDG CORP	10/19 SALE 57.00 SHS @ 36.5929		2,085.75	177.15	L
10-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 10/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21		2,030.27	(118.02)	L
10-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 10/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		1,940.39	(143.10)	L
10-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 10/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21		2,807.95	(154.44)	L
10-25-2016	PATTERSON-UTI ENERGY INC	10/20 SALE 12.00 SHS @ 24.0328		288.39	64.56	S
10-25-2016	SERVICENOW INC	10/20 SALE 145.00 SHS @ 78.8451		11,432.29	1,433.58	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
10-26-2016	ICON PLC	10/21 SALE 42.00 SHS @ 83.6932		3,515.04	822.55	L
10-26-2016	SERVICENOW INC	10/21 SALE 233.00 SHS @ 79.3151		18,480.01	2,413.12	L
10-26-2016	SUNTRUST BKS INC	10/21 SALE 95.00 SHS @ 45.6629		4,337.88	406.29	S
10-27-2016	ATRICURE INC	10/24 SALE 73.00 SHS @ 17.7685		1,297.07	76.00	L
10-27-2016	CEMPRA INC	10/24 SALE 27.00 SHS @ 23.8983		645.24	(64.64)	L
10-27-2016	CHICAGO BRDG & IRON CON V	10/24 SALE 28.00 SHS @ 27.1639		760.57	(292.70)	S
10-27-2016	VANTIV INC	10/24 SALE 40.00 SHS @ 57.8962		2,315.80	125.18	S
10-28-2016	ADVANSIX INC	CASH IN LIEU OF .120 FRACTIONAL SHARE		1.99	0.33	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-28-2016	ADVANSIX INC	CASH IN LIEU OF .240 FRACTIONAL SHARE	3.99	0.44	S
10-28-2016	ADVANSIX INC	CASH IN LIEU OF .200 FRACTIONAL SHARE	3.32	0.77	L
10-28-2016	ANHEUSER- BUSCH INBEV SA/ NV	10/26 SALE 115.00 SHR @ 123.847881	14,221.14	(658.42)	L
10-28-2016	COPART INC	10/25 SALE 8.00 SHS @ 53.1229	424.97	67.91	S
10-28-2016	DEUTSCHE TELEKOM	10/26 SALE 686.00 SHR @ 16.4694777	11,281.11	(258.13)	S
10-28-2016	DYCOM INDS INC	10/25 SALE 9.00 SHS @ 84.6422	761.76	3.43	L
10-28-2016	GENWORTH FINL INC	10/25 SALE 296.00 SHS @ 4.7166	1,396.08	312.19	L
10-28-2016	HP INC	10/25 SALE 382.00 SHS @ 13.9102	5,302.12	1,108.71	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-28-2016	INTERSIL CORP	10/25 SALE 28.00 SHS @ 22.0881	618.45	234.64	S
10-28-2016	MASIMO CORP	10/25 SALE 6.00 SHS @ 58.7060	352.23	68.38	S
10-28-2016	TIME WARNER INC	10/25 SALE 81.00 SHS @ 87.3469	7,072.92	367.37	L
10-31-2016	CARDTONICS PLC	10/26 SALE 8.00 SHS @ 47.6643	381.31	62.83	L
10-31-2016	CHIPOTLE MEXICAN GRILL INC	10/26 SALE 25.00 SHS @ 374.6704	9,366.55	(5,675.45)	L
10-31-2016	DYCOM INDS INC	10/26 SALE 5.00 SHS @ 73.0947	365.47	(55.82)	L
10-31-2016	INTERSIL CORP	10/26 SALE 12.00 SHS @ 22.0921	265.10	100.61	S
10-31-2016	JAPAN TOBACCO INC	10/26 SALE 153.00 SHR @ 37.1164983	5,670.31	(640.04)	S
10-31-2016	SERVICENOW INC	10/26 SALE 115.00 SHS @ 79.7400	9,169.90	1,239.89	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
10-31-2016	TAKEDA PHARMACEUTICAL CO LTD	10/26 SALE 160.00 SHR @ 45.3975133	7,252.71	(344.50)	S
11-01-2016	HUB GROUP INC	10/27 SALE 145.00 SHS @ 35.4513	5,140.32	(603.83)	S
11-01-2016	ILLUMINA INC	10/27 SALE 131.00 SHS @ 141.4760	18,532.95	(4,186.32)	L
11-01-2016	SILICON GRAPHICS INTL CORP	PROCEEDS FROM SALE DUE TO CASH MERGER @	12,330.25	(4,294.79)	L
11-02-2016	AMGEN INC	10/28 SALE 130.00 SHS @ 143.7710	18,685.92	165.45	S
11-02-2016	CARDINAL HEALTH INC	10/28 SALE 124.00 SHS @ 65.9816	8,177.82	(1,136.82)	L
11-02-2016	CARDINAL HEALTH INC	10/28 SALE 68.00 SHS @ 66.6465	4,531.86	(906.42)	L
11-02-2016	CVS HEALTH CORP	10/28 SALE 173.00 SHS @ 83.3168	14,408.30	1,019.30	L
11-02-2016	DELPHI AUTOMOTIVE PLC	10/28 SALE 407.00 SHS @ 65.1531	26,516.73	(3,451.90)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
11-02-2016	MCKESSON CORP	10/28 SALE 16.00 SHS @ 121.9753	1,951.16	(1,137.54)	S	
11-02-2016	MEDTRONIC PLC	10/28 SALE 296.00 SHS @ 81.9808	24,265.79	79.03	S	
11-02-2016	MORGAN STANLEY	10/28 SALE 511.00 SHS @ 33.7027	17,221.70	3,681.96	S	
11-02-2016	ST JUDE MED INC	10/28 SALE 191.00 SHS @ 78.0796	14,912.88	1,519.97	L	
11-02-2016	TERADYNE INC	10/28 SALE 65.00 SHS @ 23.1832	1,506.87	193.34	S	
11-02-2016	VALSPAR CORP	10/28 SALE 132.00 SHS @ 98.2665	12,970.90	1,213.54	L	
11-03-2016	AKAMAI TECHNOLOGIES INC	10/31 SALE 102.00 SHS @ 69.9675	7,136.53	1,762.44	S	
11-03-2016	ALASKA AIR GROUP INC	10/31 SALE 48.00 SHS @ 72.0110	3,456.45	486.00	S	
11-03-2016	AMC NETWORKS INC	10/31 SALE 67.00 SHS @ 48.9948	3,282.58	(1,149.27)	S	

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-03-2016	AMETEK INC NEW	10/31 SALE 107.00 SHS @ 44.3438		4,744.68	L
11-03-2016	BIOMARIN PHARMACEUTICAL INC	10/31 SALE 73.00 SHS @ 80.8011		5,898.35	S
11-03-2016	CABOT OIL & GAS CORP	10/31 SALE 229.00 SHS @ 20.6901		4,737.93	S
11-03-2016	CARTER HLDGS INC	10/31 SALE 40.00 SHS @ 86.0600		3,442.32	L
11-03-2016	CBRE GROUP INC	10/31 SALE 132.00 SHS @ 25.8732		3,415.19	S
11-03-2016	CONCHO RES INC	10/31 SALE 16.00 SHS @ 127.2300		2,035.63	S
11-03-2016	EASTMAN CHEM CO	10/31 SALE 52.00 SHS @ 72.0238		3,745.16	L
11-03-2016	EDWARDS LIFSCIENCES CORP	10/31 SALE 24.00 SHS @ 94.6089		2,270.56	S
11-03-2016	ELECTRONIC ARTS INC	10/31 SALE 90.00 SHS @ 77.9687		7,017.03	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-03-2016	EXPEDIA INC DEL	10/31 SALE 23.00 SHS @ 129.5872	2,980.44	620.61	S
11-03-2016	FISERV INC	10/31 SALE 52.00 SHS @ 98.2772	5,110.30	(353.09)	S
11-03-2016	ICON PLC	10/31 SALE 39.00 SHS @ 80.5355	3,140.82	476.87	S
11-03-2016	INCYTE CORP	10/31 SALE 72.00 SHS @ 86.9097	6,257.36	439.27	S
11-03-2016	INGERSOLL-RAND CO LTD	10/31 SALE 40.00 SHS @ 67.5438	2,701.69	258.38	S
11-03-2016	MICROCHIP TECHNOLOGY INC	10/31 SALE 154.00 SHS @ 60.9919	9,392.55	2,354.81	S
11-03-2016	NEWFIELD EXPL CO	10/31 SALE 70.00 SHS @ 40.5660	2,839.56	(201.43)	S
11-03-2016	NOVARTIS A G	10/31 SALE 1,101.00 SHS @ 71.2803	78,477.90	(15,625.23)	L
11-03-2016	PVH CORP	10/31 SALE 36.00 SHS @ 106.7234	3,841.96	173.71	L

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-03-2016	S&P GLOBAL INC	10/31 SALE 27.00 SHS @ 122.5149	3,307.83	987.65	L
11-03-2016	SCHEIN HENRY INC	10/31 SALE 24.00 SHS @ 149.7251	3,593.32	(22.11)	S
11-03-2016	SIGNATURE BK NEW YORK NY	10/31 SALE 38.00 SHS @ 119.5577	4,543.09	(106.54)	L
11-03-2016	SPIRIT AEROSYSTEMS HLDGS INC	10/31 SALE 74.00 SHS @ 50.1231	3,709.03	196.91	L
11-03-2016	WESTLAKE CHEM CORP	10/31 SALE 98.00 SHS @ 51.8731	5,083.45	378.23	L
11-03-2016	WHITING PETE CORP	10/31 SALE 334.00 SHS @ 8.2417	2,752.67	223.54	S
11-04-2016	COTIVITI HLDGS INC	11/01 SALE 153.00 SHS @ 31.9967	4,895.39	2,073.13	S
11-04-2016	ICON PLC	11/01 SALE 17.00 SHS @ 76.8829	1,306.98	82.84	S
11-04-2016	SHIRE PLC	11/01 SALE 148.00 SHS @ 163.5434	24,199.46	(4,199.50)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-04-2016	SHIRE PLC	11/01 SALE 48.00 SHS @ 166.2399	7,978.14	(1,232.34)	S
11-04-2016	STARWOOD HOTELS & RESORTS	SALE DUE TO TAXABLE MERGER INTO	1,766.40	48.40	S
11-04-2016	STARWOOD HOTELS & RESORTS	SALE DUE TO TAXABLE MERGER INTO	7,065.60	193.58	L
11-04-2016	ZIMMER BIOMET HLDGS INC	11/01 SALE 87.00 SHS @ 103.5285	9,006.78	(910.29)	L
11-07-2016	ADEPTUS HEALTH INC	11/02 SALE 299.00 SHS @ 9.7741	2,922.39	(16,003.52)	S
11-07-2016	CEMPRA INC	11/02 SALE 345.00 SHS @ 7.3000	2,518.44	(6,552.27)	L
11-07-2016	EVERCORE PARTNERS INC	11/02 SALE 54.00 SHS @ 53.3671	2,881.76	99.62	S
11-07-2016	TARGET CORP	11/02 SALE 866.00 SHS @ 68.0534	58,932.96	(428.06)	S
11-07-2016	ZOES KITCHEN INC	11/02 SALE 74.00 SHS @ 22.0123	1,628.87	(816.39)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-08-2016	COTIVITI HLDGS INC	11/03 SALE 98.00 SHS @ 31.6086	3,097.57	1,289.84	S
11-08-2016	HOUGHTON MIFFLIN HARCOURT CO	11/03 SALE 198.00 SHS @ 9.6500	1,910.66	(1,892.18)	S
11-08-2016	HUNTINGTON INGALLS INDS INC	11/03 SALE 171.00 SHS @ 149.3001	25,529.76	4,131.77	L
11-08-2016	MICROSEMI CORP	11/03 SALE 30.00 SHS @ 46.5600	1,396.77	331.71	S
11-09-2016	CAPITAL SR LIVING CORP	11/04 SALE 348.00 SHS @ 12.8600	4,475.18	(2,277.29)	S
11-09-2016	INOGEN INC	11/04 SALE 22.00 SHS @ 57.6414	1,268.08	193.65	S
11-09-2016	REALPAGE INC	11/04 SALE 92.00 SHS @ 28.3123	2,604.67	504.13	S
11-10-2016	ADIANT PLC	11/07 SALE 938.00 SHS @ 43.5699740	40,867.74	40,867.74	S
11-10-2016	AMERICAN EXPRESS CR CORP	11/07 SALE 85,000.00 PAR @ 101 2680	86,077.80	543.15	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
		SR UNSECD				
		MTNDTD 03/18/14				
		2.125% DUE				
		03/18/19				
11-10-2016	CERNER CORP	11/07 SALE 735.00 SHS @ 52.0093		38,226.00	(6,146.63)	L
11-10-2016	LIONS GATE ENTMT CORP	11/07 SALE 49.00 SHS @ 22.4540		1,100.22	82.89	S
11-14-2016	ADOBE SYS INC	11/08 SALE 194.00 SHS @ 108.457895		21,040.37	2,586.56	S
11-14-2016	AMERISOURCEBERG CORP	11/08 SALE 294.00 SHS @ 68.8505740		20,241.63	(3,917.53)	S
11-14-2016	CAPITAL SR LIVING CORP	11/08 SALE 445.00 SHS @ 13.2476570		5,895.08	(2,739.55)	S
11-14-2016	DOW CHEM CO	11/08 SALE 104.00 SHS @ 53.5033460		5,564.23	327.75	S
11-14-2016	EATON CORP PLC	11/08 SALE 1,262.00 SHS @ 62.6452900		79,056.63	672.27	S
11-14-2016	ELECTRONIC ARTS INC	11/08 SALE 353.00 SHS @ 81.0392290		28,606.22	3,582.52	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-14-2016	EXXON MOBIL CORP	11/08 SALE 67.00 SHS @ 84.9282900		5,690.07	(128.82)	S
11-14-2016	GENUINE PARTS CO	11/08 SALE 512.00 SHS @ 88.3425430		45,230.40	(3,753.24)	S
11-14-2016	INTEL CORP	11/08 SALE 935.00 SHS @ 34.6014320		32,351.63	1,728.16	S
11-14-2016	NEWMONT MNG CORP	11/08 SALE 232.00 SHS @ 36.4303340		8,451.65	(639.05)	S
11-14-2016	NEWS CORP NEW	11/08 SALE 930.00 SHS @ 11.6508970		10,835.10	(216.77)	S
11-14-2016	ORACLE CORP	11/08 SALE 914.00 SHS @ 39.0404130		35,682.16	(91.00)	S
11-14-2016	QUALCOMM INC	11/08 SALE 112.00 SHS @ 68.3030080		7,649.77	1,783.96	S
11-14-2016	RAYTHEON CO	11/08 SALE 621.00 SHS @ 136.858532		84,987.30	1,355.07	S
11-14-2016	ZIMMER BIOMET HLDGS INC	11/08 SALE 73.00 SHS @ 100.281556		7,320.39	(2,010.40)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-15-2016	COMMERCIAL METALS CO	11/09 SALE 45.00 SHS @ 19.9232500	896.53		143.41	S
11-15-2016	CONSTELLATION BRANDS INC	11/09 SALE 15.00 SHS @ 151.8631	2,277.90		517.26	L
11-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 11/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24	1,077.45		(92.93)	L
11-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 11/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22	1,056.00		(112.20)	L
11-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 11/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25	571.59		(43.58)	S
11-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 11/15/16 POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23	2,715.94		(259.73)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-15-2016	GRUPO FINANCIERO BANORTE	11/10 SALE 3,780.00 SHR @ 4.83401267	18,226.89	(2,687.93)	L
11-15-2016	LEAR CORP	11/09 SALE 63.00 SHS @ 114.461523	7,210.92	732.57	L
11-15-2016	STEEL DYNAMICS INC	11/09 SALE 149.00 SHS @ 31.1101	4,635.30	972.30	S
11-15-2016	SYNCHRONOSS TECHNOLOGIES INC	11/09 SALE 20.00 SHS @ 47.4141	948.26	268.82	S
11-15-2016	VESTAS WIND SYSTEM	11/11 SALE 89.00 SHR @ 61.8414315	5,495.63	238.44	L
11-16-2016	ADIANT PLC	11/11 SALE 93.00 SHS @ 46.4826640	4,322.79	4,322.79	S
11-16-2016	ADVANSIX INC	11/11 SALE 62.00 SHS @ 16.4724	1,021.27	103.02	S
11-16-2016	AKAMAI TECHNOLOGIES INC	11/10 SALE 54.00 SHS @ 66.2127	3,575.41	730.30	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-16-2016	ALEXION PHARMACEUTICALS INC	11/10 SALE 68.00 SHS @ 127.7428	8,684.28	(497.42)	S
11-16-2016	ALEXION PHARMACEUTICALS INC	11/10 SALE 1.00 SHS @ 126.8089	126.78	(8.25)	S
11-16-2016	AMC NETWORKS INC	11/10 SALE 109.00 SHS @ 52.1764	5,687.10	(1,522.93)	S
11-16-2016	ANTHEM INC	11/11 SALE 233.00 SHS @ 133.406284	31,082.99	253.28	S
11-16-2016	ATRICURE INC	11/11 SALE 65.00 SHS @ 20.0325	1,302.08	214.82	L
11-16-2016	CBRE GROUP INC	11/10 SALE 264.00 SHS @ 27.8030	7,339.83	94.74	S
11-16-2016	CBRE GROUP INC	11/11 SALE 719.00 SHS @ 27.5656010	19,819.23	(775.08)	S
11-16-2016	CELANESE CORP DEL	11/10 SALE 8.00 SHS @ 76.3153310	610.51	65.53	S
11-16-2016	CERNER CORP	11/10 SALE 299.00 SHS @ 50.0140	14,953.86	(2,670.68)	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-16-2016	CHICOS FAS INC	11/10 SALE 84.00 SHS @ 13.0845		1,099.07	90.40	S
11-16-2016	CHIPOTLE MEXICAN GRILL INC	11/10 SALE 32.00 SHS @ 394.8530		12,635.02	(1,148.32)	S
11-16-2016	COMMERCIAL METALS CO	11/10 SALE 39.00 SHS @ 20.3872190		795.08	142.37	S
11-16-2016	CONSTELLATION BRANDS INC	11/10 SALE 24.00 SHS @ 152.3802		3,657.04	1,264.98	L
11-16-2016	EAGLE MATERIALS INC	11/10 SALE 2.00 SHS @ 94.2440950		188.48	45.90	S
11-16-2016	EQUIFAX INC	11/11 SALE 86.00 SHS @ 113.221532		9,736.84	1,215.61	L
11-16-2016	FIFTH THIRD BANCORP	11/10 SALE 219.00 SHS @ 23.1361480		5,066.71	770.79	L
11-16-2016	GENESEE & WYO INC	11/10 SALE 30.00 SHS @ 73.6476		2,209.38	43.92	L
11-16-2016	HEALTH EQUITY INC	11/11 SALE 60.00 SHS @ 39.7030		2,382.13	846.92	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-16-2016	ICON PLC	11/10 SALE 56.00 SHS @ 82.7534	4,634.09	808.94	S
11-16-2016	ILLUMINA INC	11/11 SALE 309.00 SHS @ 138.2659	42,723.23	(10,866.49)	L
11-16-2016	KENNAMETAL INC	11/10 SALE 11.00 SHS @ 33.8745250	372.61	104.88	S
11-16-2016	LOWES COS INC	11/11 SALE 566.00 SHS @ 69.6834740	39,439.99	(4,550.41)	S
11-16-2016	MAXIMUS INC	11/10 SALE 51.00 SHS @ 50.1889	2,559.58	(226.92)	S
11-16-2016	NIELSEN HLDGS PLC	11/10 SALE 119.00 SHS @ 45.1835	5,376.72	(266 18)	L
11-16-2016	OSI SYSTEMS INC	11/11 SALE 19.00 SHS @ 74.4539	1,414.59	284.47	S
11-16-2016	PULTEGROUP INC	11/11 SALE 195.00 SHS @ 18.4869050	3,604.87	108.32	S
11-16-2016	S&P GLOBAL INC	11/11 SALE 151.00 SHS @ 124.901541	18,859.72	3,134.66	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-16-2016	SCHWAB CHARLES CORP NEW	11/10 SALE 65.00 SHS @ 34.3499600		2,232.70	348.64	L
11-16-2016	SEI INVESTMENTS CO	11/10 SALE 56.00 SHS @ 44.8150010		2,509.59	70.27	S
11-16-2016	SEI INVESTMENTS CO	11/11 SALE 27.00 SHS @ 44.9154370		1,212.69	36.59	S
11-16-2016	SERVISFIRST BANCSHARES INC	11/10 SALE 36.00 SHS @ 58.8151		2,117.30	287.21	S
11-16-2016	SIGNATURE BK NEW YORK N Y	11/10 SALE 9.00 SHS @ 138.4900		1,246.38	8.46	S
11-16-2016	SKECHERS U S A INC	11/10 SALE 443.00 SHS @ 21.4918		9,520.66	(3,884.48)	L
11-16-2016	SOUTHWEST AIRLS CO	11/10 SALE 242.00 SHS @ 43.5891		10,548.33	1,395.60	L
11-16-2016	SPIRIT AEROSYSTEMS HLDGS INC	11/10 SALE 43.00 SHS @ 54.4250		2,340.22	299.40	L
11-16-2016	TD AMERITRADE HLDG CORP	11/10 SALE 76.00 SHS @ 35.9231430		2,730.10	185.31	L

Multiple Accounts			From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-16-2016	UNUM GROUP	11/10 SALE 111.00 SHS @ 40.1387060	4,455.30	587.92	L
11-16-2016	WELLS FARGO & CO	11/11 SALE 842.00 SHS @ 51.6221760	43,464.92	1,812.92	S
11-16-2016	WESTROCK CO	11/10 SALE 42.00 SHS @ 48.5600	2,039.48	26.94	L
11-16-2016	WEX INC	11/10 SALE 101.00 SHS @ 105.0440	10,609.21	1,724.67	L
11-16-2016	WHITING PETE CORP	11/10 SALE 1,187.00 SHS @ 8.80245200	10,448.28	1,460.04	S
11-16-2016	WILLIS TOWERS	11/10 SALE 63.00 SHS @ 121.7086	7,665.58	(223.16)	S
11-17-2016	APPLIED INDL TECHNOLOGIES INC	11/14 SALE 3.00 SHS @ 55.9285280	167.78	35.63	S
11-17-2016	COMMERCIAL METALS CO	11/14 SALE 19.00 SHS @ 21.6111130	410.60	92.61	S
11-17-2016	FLEXION THERAPEUTICS INC	11/14 SALE 32.00 SHS @ 21.2136	678.82	236.98	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-17-2016	INVESTORS BANCORP INC NEW	11/14 SALE 19.00 SHS @ 13.7121170		260.52	38.25	L
11-17-2016	KENNAMETAL INC	11/14 SALE 10.00 SHS @ 34.5158530		345.15	101.76	S
11-17-2016	PBF ENERGY INC	11/14 SALE 23.00 SHS @ 25.9724570		597.35	23.80	L
11-18-2016	ACTUANT CORP	11/15 SALE 19.00 SHS @ 26.3781960		501.17	30.52	S
11-18-2016	APPLIED INDL TECHNOLOGIES INC	11/15 SALE 4.00 SHS @ 55.9921020		223.96	47.76	S
11-18-2016	COMMERCIAL METALS CO	11/15 SALE 3.00 SHS @ 21.0418550		63.12	12.91	S
11-18-2016	KLX INC	11/15 SALE 16.00 SHS @ 38.8569770		621.70	77.98	L
11-18-2016	TEREX CORP NEW	11/15 SALE 16.00 SHS @ 28.3593390		453.74	125.71	S
11-21-2016	ACTUANT CORP	11/16 SALE 3.00 SHS @ 26.3519310		79.05	4.74	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-21-2016	AMPLIFY SNACK BRANDS INC	11/16 SALE 556.00 SHS @ 10.3218		5,738.80	(1,970.62)	S
11-21-2016	EVERCORE PARTNERS INC	11/16 SALE 30.00 SHS @ 64.4555		1,933.62	387.99	S
11-21-2016	INTREXON CORP	11/16 SALE 50.00 SHS @ 32.5748		1,628.70	46.81	S
11-21-2016	J P MORGAN CHASE & CO	11/16 SALE 899.00 SHS @ 77.4401490		69,617.18	14,330.84	S
11-21-2016	KLX INC	11/16 SALE 9.00 SHS @ 38.3280300		344.94	39.10	L
11-21-2016	MATSON INC	11/16 SALE 10.00 SHS @ 38.7277880		387.27	27.08	L
11-21-2016	TARGET CORP	11/16 SALE 1,706.00 SHS @ 76.6609430		130,780.72	13,840.89	L
11-22-2016	BIOGEN IDEC INC	11/17 SALE 38.00 SHS @ 318.5895		12,106.14	2,184.02	S
11-22-2016	CARDTONICS PLC	11/17 SALE 2.00 SHS @ 51.5418180		103.08	23.46	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-22-2016	CELGENE CORP	11/17 SALE 83.00 SHS @ 121.2470	10,063.28	1,262.55	S
11-22-2016	CERNER CORP	11/17 SALE 1,943.00 SHS @ 48.9367	95,081.93	(22,218.77)	L
11-22-2016	COPART INC	11/17 SALE 7.00 SHS @ 56.5351760	395.74	83.31	S
11-22-2016	MALLINCKRODT PLC	11/17 SALE 83.00 SHS @ 55.0685	4,568.10	(686.19)	S
11-22-2016	MASIMO CORP	11/17 SALE 5.00 SHS @ 61.6926530	308.46	71.91	S
11-22-2016	POU SHENG INTL HLDGS LTD	11/18 SALE 6,209.00 SHR @ 0.29946234	1,853.64	20.14	S
11-22-2016	SPX CORP	11/17 SALE 60.00 SHS @ 22.8166	1,368.96	200.14	S
11-22-2016	TEVA PHARMACEUTICAL INDS LTD	11/17 SALE 182.00 SHS @ 38.9579	7,084.72	(4,535.98)	L
11-23-2016	ATHENAHEALTH INC	11/18 SALE 1,091.00 SHS @ 103.6804	113,112.85	(26,003.11)	L

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-23-2016	BEST BUY INC	11/18 SALE 111.00 SHS @ 44.7455870	4,966.65	1,247.05	L
11-23-2016	CARDTONICS PLC	11/18 SALE 5.00 SHS @ 51.2496770	256.24	57.19	S
11-23-2016	CERUS CORP	11/18 SALE 256.00 SHS @ 5.7994	1,484.61	(81.22)	S
11-23-2016	ESSENT GROUP LTD	11/18 SALE 87.00 SHS @ 28.7272	2,499.21	652.47	S
11-23-2016	FIRST HORIZON NATL CORP	11/18 SALE 16.00 SHS @ 18.4696340	295.51	74.70	S
11-23-2016	ISHARES MSCI EMERGING MARKETS	11/18 SALE 1,309.00 SHS @ 34.6100	45,270.78	(3,582.80)	S
11-23-2016	POU SHENG INTL HLDGS LTD	11/21 SALE 1,674.00 SHR @ 0.29335859	489.57	(4.76)	S
11-25-2016	ADVANSIX INC	11/21 SALE 5.00 SHS @ 18.0650	90.20	26.58	L
11-25-2016	APPLIED INDL TECHNOLOGIES INC	11/21 SALE 6.00 SHS @ 58.3173880	349.90	85.60	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016		
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
11-25-2016	DIAMONDBACK ENERGY INC	11/21 SALE 15.00 SHS @ 100.1076		1,501.58	257.11	S
11-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 11/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21		1,942.33	(112.91)	L
11-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 11/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21		2,297.51	(126.36)	L
11-25-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 11/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		2,305.86	(170.06)	L
11-25-2016	JGC CORPORATION	11/18 SALE 396.00 SHR @ 17.6328795		6,972.15	847.24	S
11-25-2016	PDC ENERGY INC	11/21 SALE 32.00 SHS @ 67.4360		2,157.90	53.04	S
11-25-2016	POU SHENG INTL HDGS LTD	11/22 SALE 5,977.00 SHS @ 0.38580085		1,702.97	(62.02)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-25-2016	POU SHENG INTL HLDGS LTD	11/23 SALE 10,345.00 SHR @ 0.28900348	2,980.54	(74.30)	S
11-25-2016	QEP RES INC	11/21 SALE 214.00 SHS @ 17.9302	3,836.98	(34.67)	S
11-28-2016	AMERICAN HOMES 4 RENT	11/22 SALE 141.00 SHS @ 21.0230550	2,964.19	587.61	L
11-28-2016	CHICOS FAS INC	11/22 SALE 101.00 SHS @ 15.4431	1,559.72	346.91	S
11-28-2016	EVOLENT HEALTH INC	11/22 SALE 90.00 SHS @ 20.6644	1,859.75	457.25	S
11-28-2016	FIRST HORIZON NATL CORP	11/22 SALE 16.00 SHS @ 18.4940480	295.90	75.09	S
11-28-2016	HAEMONETICS CORP	11/22 SALE 7.00 SHS @ 38.7477120	271.23	57.00	S
11-28-2016	MICROSEMI CORP	11/22 SALE 91.00 SHS @ 55.1706820	5,020.42	2,109.98	L
11-28-2016	PORTLAND GEN FITC CO	11/22 SALE 56.00 SHS @ 47.1171410	2,358.51	228.37	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-28-2016	POU SHENG INTL HLDGS LTD	11/24 SALE 2,970.00 SHR @ 0.29195548	864.44	(12.59)	S
11-28-2016	SVB FINL GROUP	11/22 SALE 33.00 SHS @ 153.7764	5,074.51	1,420.50	S
11-29-2016	ALIGN TECHNOLOGY INC	11/23 SALE 33.00 SHS @ 94.8988	3,131.59	1,100.08	L
11-29-2016	BURLINGTON STORES INC	11/23 SALE 56.00 SHS @ 90.5722	5,071.93	1,659.49	S
11-29-2016	CENTENE CORP	11/23 SALE 102.00 SHS @ 56.0140	5,713.30	23.48	S
11-29-2016	CONSTELLATION BRANDS INC	11/23 SALE 32.00 SHS @ 154.3928	4,940.46	1,751.04	L
11-29-2016	CROWN HLDGS INC	11/23 SALE 267.00 SHS @ 55.0660	14,702.30	(382.25)	S
11-29-2016	DEXCOM INC COM	11/23 SALE 184.00 SHS @ 70.0477	12,888.49	1,352.48	S
11-29-2016	DOLLAR GEN CORP	11/23 SALE 23.00 SHS @ 79.3496	1,825.00	170.00	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-29-2016	EASTMAN CHEM CO	11/23 SALE 111.00 SHS @ 76.5776	8,499.93	733.21	L
11-29-2016	HAEMONETICS CORP	11/23 SALE 3.00 SHS @ 39.1798850	117.54	25.73	S
11-29-2016	HERBALIFE LTD	11/23 SALE 65.00 SHS @ 50.8493	3,305.13	(678.42)	S
11-29-2016	ICON PLC	11/23 SALE 89.00 SHS @ 75.7158	6,738.56	659.30	S
11-29-2016	INCYTE CORP	11/23 SALE 27.00 SHS @ 105.1337	2,838.55	478.01	S
11-29-2016	LINKEDIN CORP	11/23 SALE 28.00 SHS @ 195.0047	5,460.01	845.85	S
11-29-2016	MARRIOTT INTL INC NEW	11/23 SALE 49.00 SHS @ 77.3835	3,791.71	429.65	L
11-29-2016	MIDDLEBY CORP	11/23 SALE 27.00 SHS @ 135.9913	3,671.68	1,030.79	L
11-29-2016	NORTHROP GRUMMAN CORP	11/23 SALE 327.00 SHS @ 247.081596	80,793.92	21,632.60	S

Multiple Accounts				From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
11-29-2016	RAYMOND JAMES FINL INC	11/23 SALE 104.00 SHS @ 72.6305330	7,553.41	1,779.97	L
11-29-2016	SPX CORP	11/23 SALE 89.00 SHS @ 25.5888	2,277.35	543.59	S
11-29-2016	TOLL BROTHERS INC	11/23 SALE 360.00 SHS @ 29.9315	10,775.10	931.68	S
11-29-2016	VERISK ANALYTICS INC	11/23 SALE 138.00 SHS @ 83.5772	11,533.40	274.55	S
11-29-2016	WILLIAMS SONOMA INC	11/23 SALE 44.00 SHS @ 54.9774	2,418.95	117.80	S
11-29-2016	WILLIS TOWERS	11/23 SALE 53.00 SHS @ 124.3552	6,590.68	128.70	S
11-30-2016	CERNER CORP	11/25 SALE 493.00 SHS @ 50.6500	24,969.90	(4,792.96)	L
12-01-2016	ACTIVISION BLIZZARD INC	11/28 SALE 1,201.00 SHS @ 37.6108	45,169.59	(577.53)	S
12-01-2016	ADIDAS AG	11/28 SALE 651.00 SHS @ 72.7250	47,342.94	5,025.66	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-01-2016	ALLERGAN PLC	11/28 SALE 164.00 SHS @ 191.712877		31,440.23	(11,224.82) S
12-01-2016	AON PLC	11/28 SALE 39.00 SHS @ 112.782818		4,398.43	402.75 S
12-01-2016	ARTISAN PARTNERS ASSET MGMT INC	11/28 SALE 11.00 SHS @ 29.4228480		323.64	4.18 S
12-01-2016	CBRE GROUP INC	11/28 SALE 340.00 SHS @ 29.3880160		9,991.71	253.09 S
12-01-2016	CELGENE CORP	11/28 SALE 130.00 SHS @ 119.947613		15,592.85	1,900.59 S
12-01-2016	CUYAHOGA CNTY OHIO ECONOMIC DE	PROCEEDS MATURITY 75,000.000 TAXABLE REV BDS-TAXBLDTD 12/16/10 04.120 DUE 12/01/16		75,000.00	(3,852.00) L
12-01-2016	DIAGEO PLC	11/28 SALE 275.00 SHS @ 101.1301		27,810.17	(1,221.72) S
12-01-2016	EATON CORP PLC	11/28 SALE 258.00		17,125.69	2,178.06 S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-01-2016	MARSH & MCLENNAN COS INC	11/28 SALE 48.00 SHS @ 68.9109410		3,307.65	484.71	S
12-01-2016	MCDONALDS CORP	11/28 SALE 142.00 SHS @ 120.875421		17,163.94	520.12	S
12-01-2016	MEDTRONIC PLC	11/28 SALE 439.00 SHS @ 75.0140170		32,930.44	(2,941.14)	S
12-01-2016	PFIZER INC	11/28 SALE 622.00 SHS @ 31.7309060		19,736.19	(1,007.59)	S
12-01-2016	PRIVATEBANCORP INC	11/28 SALE 20.00 SHS @ 46.8748960		937.48	170.43	L
12-01-2016	ROYAL DUTCH SHELL PLC	11/28 SALE 214.00 SHS @ 49.2669		10,542.89	(1,188.35)	L
12-01-2016	S&P GLOBAL INC	11/28 SALE 311.00 SHS @ 119.029527		37,017.38	4,630.01	S
12-01-2016	SAP SE	11/28 SALE 186.00 SHS @ 84.8940		15,789.94	1,461.53	S
12-01-2016	SPX CORP	11/28 SALE 66.00 SHS @ 24.4844		1,615.93	330.22	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-01-2016	TEVA PHARMACEUTICAL INDS LTD	11/28 SALE 1,456.00 SHS @ 38.1758		55,582.75	(26,734.85)	L
12-01-2016	VERIZON COMMUNICATIONS INC	11/28 SALE 664.00 SHS @ 50.7503980		33,697.53	(335.61)	S
12-02-2016	ALLSTATE CORP	11/29 SALE 86.00 SHS @ 69.8405750		6,006.16	477.15	S
12-02-2016	AMERISOURCEBERN CORP	11/29 SALE 617.00 SHS @ 78.8454970		48,646.61	(2,054.75)	S
12-02-2016	BEST BUY INC	11/29 SALE 163.00 SHS @ 45.7309		7,453.97	2,552.48	S
12-02-2016	CENTRAL GARDEN & PET CO	11/29 SALE 124.00 SHS @ 28.3960		3,521.03	1,291.43	S
12-02-2016	COMMERCIAL METALS CO	11/29 SALE 14.00 SHS @ 22.0631890		308.88	74.58	S
12-02-2016	DIGITAL RLTY TR INC	11/29 SALE 773.00 SHS @ 93.5680300		72,326.51	(4,371.05)	S
12-02-2016	EXXON MOBIL CORP	11/29 SALE 114.00 SHS @ 85.2506160		9,718.36	(182.43)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-02-2016	FIFTH THIRD BANCORP	11/29 SALE 376.00 SHS @ 25.6409400		9,640.78	S 3,058.61
12-02-2016	FORD MTR CO DEL	11/29 SALE 621.00 SHS @ 11.9450080		7,417.69	S (934.90)
12-02-2016	GENUINE PARTS CO	11/29 SALE 233.00 SHS @ 96.6784170		22,525.58	S 234.19
12-02-2016	IHS MARKIT LTD	11/29 SALE 1,491.00 SHS @ 35.6885180		53,210.42	S 2,489.89
12-02-2016	ILLINOIS TOOL WKS INC	11/29 SALE 223.00 SHS @ 125.289661		27,938.99	S 5,258.64
12-02-2016	KROGER CO	11/29 SALE 905.00 SHS @ 33.2426070		30,083.90	S (3,339.32)
12-02-2016	LOWES COS INC	11/29 SALE 332.00 SHS @ 71.0400730		23,584.79	S (2,200.34)
12-02-2016	NATIONAL OILWELL VARCO INC	11/29 SALE 162.00 SHS @ 34.3877240		5,570.69	S 112.85
12-02-2016	NAVIENT CORP	11/29 SALE 1,109.00 SHS @ 17.4571520		19,359.56	S 5,975.98

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-02-2016	NESTLE SA	11/30 SALE 117.00 SHR @ 66.8759073		7,812.74	(620.92)	S
12-02-2016	NORDSTROM INC	11/29 SALE 1,398.00 SHS @ 56.4058920		78,853.72	5,380.76	S
12-02-2016	NUCOR CORP	11/29 SALE 1,500.00 SHS @ 61.3850730		92,075.60	17,043.95	S
12-02-2016	NVIDIA CORP	11/29 SALE 68.00 SHS @ 94.0294		6,391.82	3,975.17	S
12-02-2016	PRUDENTIAL FINL INC	11/29 SALE 88.00 SHS @ 99.6807950		8,771.72	2,219.02	S
12-02-2016	WASTE MGMT INC DEL	11/29 SALE 261.00 SHS @ 70.1193780		18,300.76	978.03	S
12-05-2016	APPLIED INDL TECHNOLOGIES INC	11/30 SALE 8.00 SHS @ 59.8812		479.04	126.65	S
12-05-2016	OASIS PETE INC NEW	11/30 SALE 79.00 SHS @ 14.6732		1,159.16	103.07	S
12-05-2016	PDC ENERGY INC	11/30 SALE 15.00 SHS @ 73.5000		1,102.47	115.81	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-05-2016	SPIRIT AEROSYSTEMS HLDGS INC	11/30 SALE 90.00 SHS @ 58.3198	5,245.93	1,381.09	S	
12-05-2016	SPIRIT AEROSYSTEMS HLDGS INC	11/30 SALE 59.00 SHS @ 58.4450	3,446.47	912.86	S	
12-05-2016	XL GROUP LTD	11/30 SALE 134.00 SHS @ 36.2713	4,856.23	46.62	S	
12-06-2016	HARLEY DAVIDSON INC	12/01 SALE 26.00 SHS @ 61.7599810	1,605.72	140.45	L	
12-06-2016	PRIVATEBANCORP INC	12/01 SALE 9.00 SHS @ 48.5048300	436.53	91.36	S	
12-06-2016	PRIVATEBANCORP INC	12/01 SALE 9.00 SHS @ 48.3233090	434.90	89.73	L	
12-06-2016	ST JUDE MED INC	12/01 SALE 140.00 SHS @ 78.6061390	11,004.62	1,187.82	L	
12-06-2016	STEEL DYNAMICS INC	12/01 SALE 60.00 SHS @ 35.7119	2,142.67	667.64	S	
12-06-2016	WABASH NATL CORP	12/01 SALE 153.00 SHS @ 13.8106	2,112.98	79.13	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
12-06-2016	XL GROUP LTD	12/01 SALE 242.00 SHS @ 36.1288		8,735.72	49.70 S
12-07-2016	ASTRAZENECA PLC	12/02 SALE 1,884.00 SHS @ 25.9057		48,805.27	(7,402.94) S
12-07-2016	EVERCORE PARTNERS INC	12/02 SALE 40.00 SHS @ 69.4477		2,777.85	717.00 S
12-07-2016	FIFTH THIRD BANCORP	12/02 SALE 151.00 SHS @ 25.9003870		3,910.87	948.84 L
12-07-2016	HUNTINGTON BANCSHARES INC	12/02 SALE 401.00 SHS @ 12.8494640		5,152.52	1,047.58 L
12-07-2016	KLX INC	12/02 SALE 14.00 SHS @ 41.1302990		575.81	100.05 L
12-07-2016	KONINKLIJKE PHILIPS NV	12/02 SALE 271.00 SHS @ 28.2222		7,648.05	328.70 S
12-07-2016	SERVISFIRST BANCSHARES INC	12/02 SALE 46.00 SHS @ 73.9409		3,401.21	1,062.76 S
12-08-2016	ASTRAZENECA PLC	12/05 SALE 784.00 SHS @ 25.9665		20,357.29	(3,032.96) S

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term	
12-08-2016	CHICAGO BRDG & IRON CO N V	12/05 SALE 57.00 SHS @ 32.4500		1,849.61	(294.55)	S	
12-08-2016	LINKEDIN CORP	PROCEEDS FROM SALE DUE TO CASH MERGER @		9,408.00	1,498.02	S	
12-08-2016	SEIKO EPSON CORP	12/05 SALE 1,570.00 SHS @ 9.7175		15,256.14	1,369.50	S	
12-08-2016	SMART SAND INC	12/05 SALE 63.00 SHS @ 13.7403		865.62	177.85	S	
12-08-2016	SOCIETE GENERALE FRANCE	12/05 SALE 1,985.00 SHS @ 8.6338		17,137.72	934.15	S	
12-09-2016	CERNER CORP	12/06 SALE 1,827.00 SHS @ 47.6520		87,058.30	(23,239.38)	L	
12-09-2016	FIRST HORIZON NATL CORP	12/06 SALE 23.00 SHS @ 19.9985570		459.96	142.55	L	
12-12-2016	ADECCO GROUP S A	12/07 SALE 1,647.00 SHS @ 31.9352		52,596.13	8,394.11	S	
12-12-2016	APPLIED INDL TECHNOLOGIES	12/07 SALE 7.00		428.80	120.46	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-12-2016	KLX INC	12/07 SALE 7.00 SHS @ 43.0023460	301.01	63.13	L
12-12-2016	NCI BLDG SYS INC	12/07 SALE 72.00 SHS @ 17.1155	1,232.29	262.44	S
12-12-2016	PACKAGING CORP AMER	12/07 SALE 286.00 SHS @ 87.5625210	25,042.33	5,131.45	L
12-12-2016	VERIZON COMMUNICATIONS INC	12/07 SALE 1,950.00 SHS @ 51.1552700	99,750.60	3,436.00	L
12-13-2016	ACTUANT CORP	12/08 SALE 14.00 SHS @ 28.5790590	400.10	53.30	S
12-13-2016	CHIPOTLE MEXICAN GRILL INC	12/08 SALE 235.00 SHS @ 368.0655	86,493.51	(54,901.25)	L
12-13-2016	IHS MARKIT LTD	12/08 SALE 575.00 SHS @ 35.7628960	20,563.22	1,002.99	S
12-13-2016	ILLUMINA INC	12/08 SALE 323.00 SHS @ 120.4454	38,903.01	(17,114.72)	L
		12/08 SALE 93.00			

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-13-2016	KOPPERS HLDGS INC	12/08 SALE 8.00 SHS @ 42.2199540	337.75	127.43	S
12-14-2016	ACTUANT CORP	12/09 SALE 3.00 SHS @ 28.6831830	86.05	11.74	S
12-14-2016	ALLY FINL INC	12/09 SALE 401.00 SHS @ 20.4159890	8,186.63	65.24	L
12-14-2016	AMN HEALTHCARE SVCS INC	12/09 SALE 87.00 SHS @ 37.7310	3,282.52	182.15	S
12-14-2016	ATHENAHEALTH INC	12/09 SALE 444.00 SHS @ 95.1305	42,237.02	(14,378.46)	L
12-14-2016	BE AEROSPACE INC	12/09 SALE 16.00 SHS @ 59.9861570	959.76	202.32	S
12-14-2016	CANADIAN NAT RES LTD	12/09 SALE 742.00 SHS @ 33.0888780	24,551.41	4,409.97	S
12-14-2016	CAPITA PLC	12/09 SALE 1,187.00 SHS @ 23.9804	28,464.11	(49,899.21)	L
12-14-2016	CBS CORP	12/09 SALE 53.00 SHS @ 62.1750	3,295.20	643.09	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-14-2016	COCA COLA CO	12/09 SALE 593.00 SHS @ 42.1177380	24,975.27	85.99	S
12-14-2016	COMMERCIAL METALS CO	12/09 SALE 20.00 SHS @ 23.9575990	479.14	144.42	S
12-14-2016	COOPER COS INC	12/09 SALE 115.00 SHS @ 169.646968	19,508.98	1,531.31	S
12-14-2016	COTY INC	12/09 SALE 2,180.00 SHS @ 19.0582370	41,546.05	(8,692.10)	S
12-14-2016	CVS HEALTH CORP	12/09 SALE 417.00 SHS @ 79.2159	33,032.31	(7,397.18)	L
12-14-2016	DELPHI AUTOMOTIVE PLC	12/09 SALE 142.00 SHS @ 71.2554	10,118.05	316.01	L
12-14-2016	DELPHI AUTOMOTIVE PLC	12/09 SALE 550.00 SHS @ 71.2703770	39,197.85	(1,300.29)	S
12-14-2016	DIAGEO PLC	12/09 SALE 231.00 SHS @ 103.8412	23,986.79	(399.99)	S
12-14-2016	DOLLAR GEN CORP	12/09 SALE 64.00 SHS @ 77.3077	4,947.58	342.37	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term	
12-14-2016	FORTINET INC	12/09 SALE 380.00 SHS @ 30.6020		11,628.51	(1,374.99)	S
12-14-2016	IHS MARKIT LTD	12/09 SALE 620.00 SHS @ 35.7161400		22,143.52	1,052.49	S
12-14-2016	INTERPUBLIC GROUP COS INC	12/09 SALE 127.00 SHS @ 23.9038		3,035.71	437.18	S
12-14-2016	JOHNSON & JOHNSON	12/09 SALE 296.00 SHS @ 112.005003		33,152.76	(205.96)	S
12-14-2016	KOPPERS HLDGS INC	12/09 SALE 5.00 SHS @ 41.8110070		209.05	77.60	S
12-14-2016	LULULEMON ATHLETICA INC	12/09 SALE 58.00 SHS @ 69.2500		4,016.41	707.95	S
12-14-2016	NIELSEN HLDGS PLC	12/09 SALE 913.00 SHS @ 42.5761060		38,871.14	(7,899.32)	S
12-14-2016	PEPSICO INC	12/09 SALE 392.00 SHS @ 103.854347		40,710.02	536.06	S
12-14-2016	PFIZER INC	12/09 SALE 866.00 SHS @ 31.7268910		27,474.89	(1,406.32)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-14-2016	SHERWIN WILLIAMS CO	12/09 SALE 39.00 SHS @ 271.1529	10,574.73	410.17	L
12-14-2016	SKECHERS U S A INC	12/09 SALE 158.00 SHS @ 27.2525	4,305.80	(475.27)	L
12-14-2016	SMITH A O	12/09 SALE 70.00 SHS @ 50.8662	3,560.56	1,090.69	S
12-14-2016	SWIFT TRANSN CO	12/09 SALE 155.00 SHS @ 23.9400	3,710.62	1,184.14	L
12-14-2016	WATERS CORP	12/09 SALE 46.00 SHS @ 139.5356	6,418.50	(426.41)	S
12-14-2016	YAMANA GOLD INC	CASH IN LIEU OF .188 FRACTIONAL SHARE	0.03	(0.02)	S
12-15-2016	ABBOTT LABS	12/12 SALE 156.00 SHS @ 39.2007	6,111.28	66.69	S
12-15-2016	BALL CORP	12/12 SALE 10.00 SHS @ 76.3178	762.91	(36.89)	S
12-15-2016	BALL CORP	12/12 SALE 47.00 SHS @ 76.3273	3,586.13	(172.92)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-15-2016	BNP PARIBAS SA	12/13 SALE 295.00 SHR @ 62.0840871		18,287.33	1,293.66	L
12-15-2016	BOSTON SCIENTIFIC CORP	12/12 SALE 246.00 SHS @ 21.0939		5,182.84	(162.30)	S
12-15-2016	BROADCOM LTD	12/12 SALE 58.00 SHS @ 178.1725		10,332.33	3,541.10	L
12-15-2016	BYD CO LDT	12/13 SALE 1,073.00 SHR @ 5.45915224		5,839.65	(751.26)	S
12-15-2016	CBS CORP	12/12 SALE 186.00 SHS @ 62.1140		11,547.37	840.88	S
12-15-2016	CCL INDUSTRIES INC	12/12 SALE 53.00 SHR @ 167.082740		8,854.18	1,296.85	L
12-15-2016	DIAGEO PLC	12/12 SALE 49.00 SHS @ 104.3793		5,113.00	(440.32)	S
12-15-2016	EDWARDS LIFESCIENCES CORP	12/12 SALE 19.00 SHS @ 88.9974		1,690.44	(278.41)	S
12-15-2016	ENI SPA	12/13 SALE 470.00 SHR @ 15.6415361		7,340.49	(213)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-15-2016	EXPERIAN GROUP LTD	12/13 SALE 709 00 SHR @ 18.8012855		13,310.11	1,455.38	S
12-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 12/15/16 POOL #G14776DTD 06/01/13 5.500% DUE 12/01/24		986.46	(85.08)	L
12-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 12/15/16 POOL #G13324DTD 10/01/08 5.500% DUE 11/01/23		1,718.35	(164.33)	S
12-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 12/15/16 POOL #G14273DTD 10/01/11 5.000% DUE 07/01/25		474.67	(36.19)	S
12-15-2016	FEDERAL HOME LN MTG CORP	PRINCIPAL PAYDOWN 12/15/16 POOL #G12644DTD 04/01/07 6.000% DUE 04/01/22		546.23	(58.04)	L
12-15-2016	LILLY ELI & CO	12/12 SALE 54.00 SHS @ 67.5799		3,647.88	(894.72)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-15-2016	MONDELEZ INTL INC	12/12 SALE 315.00 SHS @ 42.6481		13,424.41 (1,094.29)	S
12-15-2016	MYLAN INC	12/12 SALE 73.00 SHS @ 37.1243		2,708.19 (76.90)	S
12-15-2016	NEWMONT MNG CORP	12/12 SALE 292.00 SHS @ 32.5476		9,496.39 (453.05)	S
12-15-2016	OPHTHOTECH CORP	12/12 SALE 194.00 SHS @ 6.0912		1,181.67 (5,597.42)	S
12-15-2016	ROCHE HLDGS AG-GENUSSCHEIN	12/13 SALE 22.00 SHR @ 221.114948		4,857.23 (832.10)	S
12-15-2016	SHENZHOU INTL GROUP	12/13 SALE 794.00 SHR @ 6.09408065		4,823.81 766.39	S
12-15-2016	TENCENT HOLDINGS LTD	12/13 SALE 328.00 SHR @ 24.0999445		7,880.46 763.17	S
12-15-2016	VERTEX PHARMACEUTICALS INC	12/12 SALE 23.00 SHS @ 76.0437		1,748.39 (495.15)	S
12-15-2016	WESFARMERS LTD	12/13 SALE 119.00 SHR @ 30.5830121		3,632.10 279.47	L

Multiple Accounts						From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term	
12-15-2016	YAMANA GOLD INC	12/12 SALE 675.00 SHR @ 2.97902040		1,995.45	(1,049.81)	S	
12-16-2016	ABBOTT LABS	12/13 SALE 146.00 SHS @ 39.3681		5,743.97	86.85	S	
12-16-2016	AIR WATER INC	12/13 SALE 301.00 SHR @ 17.7383464		5,331.23	882.78	S	
12-16-2016	ARTISAN PARTNERS ASSET MGMT INC	12/13 SALE 16.00 SHS @ 31.5183880		504.28	39.62	S	
12-16-2016	BALL CORP	12/13 SALE 58.00 SHS @ 76.7355		4,449.11	(189.72)	S	
12-16-2016	BOSTON SCIENTIFIC CORP	12/13 SALE 99.00 SHS @ 21.1522		2,091.55	(59.54)	S	
12-16-2016	CCL INDUSTRIES INC	12/13 SALE 109.00 SHR @ 166.860876		18,185.35	2,642.92	L	
12-16-2016	DIAGEO PLC	12/13 SALE 86.00 SHS @ 104.7715		9,007.57	(739.08)	S	
12-16-2016	EDWARDS LIFESCIENCES CORP	12/13 SALE 17.00 SHS @ 88.2691		1,500.12	(261.48)	S	

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
12-16-2016	GMO PAYMENT GATEWAY INC	12/13 SALE 90.00 SHR @ 36.2592250		3,258.44	(1,537.62) S
12-16-2016	KOPPERS HLDGS INC	12/13 SALE 10.00 SHS @ 41.4129940		414.12	151.22 S
12-16-2016	KOSE CORP	12/13 SALE 38.00 SHR @ 79.5867498		3,019.76	(139.07) S
12-16-2016	LILLY ELI & CO	12/13 SALE 20.00 SHS @ 68.1949		1,363.37	(319.08) S
12-16-2016	MEIJI HLDGS CO LTD	12/13 SALE 130.00 SHR @ 76.3388831		9,909.17	(603.58) L
12-16-2016	MYLAN INC	12/13 SALE 132.00 SHS @ 37.8335		4,990.61	(45.44) S
12-16-2016	NISSAN MOTOR CO	12/13 SALE 859.00 SHR @ 9.82328582		8,425.55	799.04 L
12-16-2016	RAKUTEN INC TOKYO	12/13 SALE 596.00 SHR @ 10.2404245		6,094.14	(1,565.85) S
12-16-2016	TECHNOPRO HOLDINGS INC	12/13 SALE 264.00 SHR @ 30.9294730		8,153.13	(1,005.62) S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-16-2016	TOYOTA MOTOR CORP	12/13 SALE 286.00 SHR @ 60.7178726		17,339.26	515.29	S
12-16-2016	VERTEX PHARMACEUTICALS INC	12/13 SALE 10.00 SHS @ 76.2856		762.59	(212.86)	S
12-16-2016	WOORI BANK	12/13 SALE 402.00 SHS @ 33.3718		13,403.11	2,610.90	S
12-16-2016	ZENDESK INC	12/13 SALE 85.00 SHS @ 23.1273		1,965.78	23.16	S
12-16-2016	ZENKOKU HOSHO CO LTD	12/13 SALE 425.00 SHR @ 32.9209288		13,970.41	(1,000.90)	S
12-19-2016	ACTELION LTD	12/15 SALE 72.00 SHR @ 179.648392		12,915.28	4,546.05	L
12-19-2016	ADIENT PLC	REVERSE ENTRY OF 11/16/16		(4,322.79)	(4,322.79)	S
12-19-2016	ADIENT PLC	REVERSE ENTRY OF 11/10/16		(40,867.74)	(40,867.74)	S
12-19-2016	BE AEROSPACE INC	12/14 SALE 18.00 SHS @ 59.5560540		1,071.99	219.87	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-19-2016	COGNIZANT TECHNOLOGY SOLUTIONS	12/14 SALE 1,613.00 SHS @ 56.4552130		91,060.27	(2,984.73)	S
12-19-2016	GT CAPITAL HLDGS INC	12/13 SALE 252.00 SHR @ 24.8160100		6,201.10	(461.61)	S
12-19-2016	KOPPERS HLDGS INC	12/14 SALE 2.00 SHS @ 41.3235070		82.65	30.07	S
12-19-2016	VERIZON COMMUNICATIONS INC	12/14 SALE 1,161.00 SHS @ 52.0632450		60,444.11	3,099.88	L
12-20-2016	ACTUANT CORP	12/15 SALE 16.00 SHS @ 28.4725040		455.55	59.21	S
12-20-2016	BE AEROSPACE INC	12/15 SALE 22.00 SHS @ 60.1167830		1,322.54	281.06	S
12-20-2016	COGNIZANT TECHNOLOGY SOLUTIONS	12/15 SALE 91.00 SHS @ 56.2582860		5,119.39	(186.31)	S
12-20-2016	ESSENT GROUP LTD	12/15 SALE 164.00 SHS @ 31.6603940		5,192.19	1,710.97	S
	KOPPERS HLDGS	12/15 SALE 3.00				

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-20-2016	PACIFIC BIOSCIENCES CALIF INC	12/15 SALE 517.00 SHS @ 3.97773300		2,056.44	(3,019.45)	S
12-20-2016	PARTY CITY HOLDCO INC	12/15 SALE 108.00 SHS @ 15.7093730		1,696.57	162.12	S
12-20-2016	SIGNATURE BK NEW YORK NY	12/15 SALE 17.00 SHS @ 148.5913		2,526.00	187.70	S
12-21-2016	ADIENT PLC	11/11 SALE 93.00 SHS @ 46 4826640		4,322.79	(9.62)	S
12-21-2016	ADIENT PLC	11/07 SALE 938.00 SHS @ 43.5699740		40,867.74	(2,828.99)	S
12-21-2016	ANIXTER INTL INC	12/16 SALE 49.00 SHS @ 80.5833750		3,948.50	(68 50)	L
12-21-2016	LANCASTER COLONY CORP	12/16 SALE 48.00 SHS @ 136.977239		6,574.76	1,546.82	L
12-21-2016	METLIFE INC	12/16 SALE 322.00 SHS @ 54.5036		17,540.12	2,591.53	S
12-21-2016	PACIFIC BIOSCIENCES	12/16 SALE 232.00		930 30	(1,347 47)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
12-22-2016	ALIBABA GROUP HLDG LTD	12/19 SALE 135.00 SHS @ 88.9306		12,001.99	980.85 S
12-22-2016	ALLIANCE DATA SYS CORP	12/19 SALE 51.00 SHS @ 230.5790		11,758.00	1,398.21 S
12-22-2016	ANIXTER INTL INC	12/19 SALE 45.00 SHS @ 79.7301950		3,587.78	(101.30) L
12-22-2016	ATOS ORIGIN SA	12/19 SALE 1,409.00 SHS @ 20.3207		28,631.24	2,654.46 S
12-22-2016	CSPC PHARMACEUTICAL GROUP LT	12/20 SALE 4,671.00 SHR @ 1.06201320		4,945.40	231.08 L
12-22-2016	CVS HEALTH CORP	12/19 SALE 444.00 SHS @ 79.6356		35,357.43	(7,689.80) L
12-22-2016	DENA CO LTD	12/19 SALE 407.00 SHR @ 22.9669500		9,333.53	741.85 S
12-22-2016	GATX CORP	12/19 SALE 132.00 SHS @ 61.5704250		8,127.12	(119.87) L
12-22-2016	GOLD FIELDS LTD	12/19 SALE 1,871.00 SHS @ 2.7385		5,067.49	(2,995.96) S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-22-2016	GOLD FIELDS LTD	12/19 SALE 1.00 SHS @ 2.7500	2.72	(1.59)	S
12-22-2016	INDUSTRIAL & COMMERCIAL BK OF	12/20 SALE 7,181.00 SHR @ 0.58385365	4,179.75	(285.09)	L
12-22-2016	LANCASTER COLONY CORP	12/19 SALE 53.00 SHS @ 136.811338	7,250.84	1,699.16	L
12-22-2016	NANOMETRICS INC	12/19 SALE 52.00 SHS @ 25.5937	1,330.84	476.33	S
12-22-2016	TAL ED GROUP	12/19 SALE 128.00 SHS @ 67.2296	8,601.36	3,246.51	S
12-23-2016	ATOS ORIGIN SA	12/20 SALE 1,413.00 SHS @ 20.2210	28,571.65	2,521.12	S
12-23-2016	ATOS ORIGIN SA	12/21 SALE 1,300.00 SHS @ 20.4607	26,598.33	2,631.11	S
12-23-2016	CENTURYLINK INC	12/20 SALE 155.00 SHS @ 24.2990420	3,766.27	(394.77)	S
12-23-2016	CITIGROUP INC	12/20 SALE 168.00 SHS @ 60.4305450	10,152.11	2,597.53	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-23-2016	COCA COLA CO	12/20 SALE 114.00 SHS @ 41.5198950		4,733.16	(313.62)	S
12-23-2016	EXXON MOBIL CORP	12/20 SALE 101.00 SHS @ 90.5757600		9,147.95	376.19	S
12-23-2016	FIFTH THIRD BANCORP	12/20 SALE 225.00 SHS @ 27.7168470		6,236.15	2,297.35	S
12-23-2016	FORD MTR CO DEL	12/20 SALE 562.00 SHS @ 12.7323290		7,155.41	(403.61)	S
12-23-2016	HARLEY DAVIDSON INC	12/20 SALE 142.00 SHS @ 59.7407230		8,483.00	480.36	L
12-23-2016	HOST HOTELS & RESORTS INC	12/20 SALE 218.00 SHS @ 19.1519340		4,175.03	749.07	S
12-23-2016	ILLINOIS TOOL WKS INC	12/20 SALE 397.00 SHS @ 126.117671		50,067.62	9,690.48	S
12-23-2016	IRON MOUNTAIN INC	12/20 SALE 215.00 SHS @ 31.8037880		6,837.67	(1,505.24)	S
12-23-2016	KROGER CO	12/20 SALE 1,333.00 SHS @ 35.6652040		47,540.68	(1,689.32)	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-23-2016	NATIONAL OILWELL VARCO INC	12/20 SALE 567.00 SHS @ 38.8135340		22,006.79	2,904.36	S
12-23-2016	NAVIENT CORP	12/20 SALE 2,906.00 SHS @ 16.6026950		48,246.38	13,176.34	S
12-23-2016	NUCOR CORP	12/20 SALE 96.00 SHS @ 62.0478560		5,956.46	1,154.43	S
12-23-2016	PRICE T ROWE GROUP INC	12/20 SALE 581.00 SHS @ 77.0438160		44,761.48	3,289.03	S
12-23-2016	PRUDENTIAL FINL INC	12/20 SALE 46.00 SHS @ 107 8773		4,962.25	1,536.97	S
12-23-2016	ROBERT HALF INTL INC	12/20 SALE 122.00 SHS @ 49.2236850		6,005.16	265.99	L
12-23-2016	TEGNA INC	12/20 SALE 767.00 SHS @ 22.1167870		16,963.21	2,725.67	S
12-23-2016	WABASH NATL CORP	12/20 SALE 63.00 SHS @ 15.7901		994.75	157.28	S
12-23-2016	WESCO INTL INC	12/20 SALE 61.00 SHS @ 69.9837530		4,268.92	316.76	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-27-2016	ACCURAY INC	12/21 SALE 256.00 SHS @ 4.5610		1,167.59	(322.23)	S
12-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 12/25/16 POOL #745832DTD 08/01/06 6.000% DUE 04/01/21		1,867.34	(108.55)	L
12-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 12/25/16 POOL #889738DTD 06/01/08 5.000% DUE 09/01/22		1,803.32	(133.00)	L
12-27-2016	FEDERAL NATL MTG ASSN	PRINCIPAL PAYDOWN 12/25/16 POOL #889849DTD 08/01/08 5.500% DUE 09/01/21		2,496.38	(137.30)	L
12-27-2016	INGERSOLL-RAND CO LTD	12/21 SALE 51.00 SHS @ 76.9639560		3,925.08	583.76	S
12-27-2016	ROBERT HALF INTL INC	12/21 SALE 26.00 SHS @ 49.1565800		1,278.04	54.94	L
12-27-2016	TOTAL SYS SVCS INC	12/21 SALE 113.00 SHS @ 50.3606140		5,690.63	807.54	L

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-28-2016	ACCURAY INC	12/22 SALE 450.00 SHS @ 4.75094900		2,137.88	(480.95)	S
12-28-2016	ADECCO GROUP S A	12/22 SALE 746.00 SHS @ 32.4657		24,218.88	6,711.60	S
12-28-2016	ALIBABA GROUP HLDG LTD	12/22 SALE 132.00 SHS @ 86.7818		11,451.65	675.42	S
12-28-2016	BHP BILLITON PLC	12/22 SALE 526.00 SHS @ 31.4670		16,551.28	2,534.34	S
12-28-2016	CISCO SYS INC	12/22 SALE 516.00 SHS @ 30.3980		15,669.55	1,523.70	S
12-28-2016	CISCO SYS INC	12/22 SALE 40.00 SHS @ 30.4299		1,216.17	119.59	S
12-28-2016	DANAHER CORP DEL	12/22 SALE 156.00 SHS @ 78.3328		12,214.97	201.41	S
12-28-2016	GROUPE CGI INC	12/22 SALE 175.00 SHS @ 46.7253		8,171.50	877.77	L
12-28-2016	HUNTINGTON INGALLS INDS INC	12/22 SALE 74.00 SHS @ 187.9849		13,908.36	4,173.42	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-28-2016	KOREA ELECTRIC PWR	12/22 SALE 286.00 SHS @ 19.0514		5,440.00	(434.02)	L
12-28-2016	MAMMOTH ENERGY SVCS INC	12/22 SALE 321.00 SHS @ 15.5752320		4,999.54	649.99	S
12-28-2016	PFIZER INC	12/22 SALE 260.00 SHS @ 32.3017		8,391.76	(218.92)	L
12-28-2016	PFIZER INC	12/22 SALE 44.00 SHS @ 32.2902		1,419.64	(37.55)	S
12-28-2016	PRUDENTIAL FINL INC	12/22 SALE 197.00 SHS @ 105.4461		20,766.52	1,922.15	S
12-28-2016	SMART SAND INC	12/22 SALE 378.00 SHS @ 15.4403650		5,836.33	1,709.70	S
12-28-2016	WELLS FARGO & CO	12/22 SALE 121.00 SHS @ 55.7648		6,743.76	364.48	S
12-29-2016	ABBOTT LABS	12/23 SALE 796.00 SHS @ 38.3884480		30,556.54	(1,657.09)	S
12-29-2016	ALASKA AIR GROUP INC	12/23 SALE 34.00 SHS @ 89.3800		3,038.85	934.78	S

Multiple Accounts					From: 01-01-2016 to 12-31-2016	
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss)	Term
12-29-2016	ALLIANCE DATA SYS CORP	12/23 SALE 27.00 SHS @ 232.0000		6,263.86	469.31	S
12-29-2016	AON PLC	12/23 SALE 255.00 SHS @ 112.987210		28,811.11	3,074.39	S
12-29-2016	ATHENAHEALTH INC	12/23 SALE 1,212.00 SHS @ 105.8960		128,343.15	(26,201.80)	L
12-29-2016	CANADIAN NAT RES LTD	12/23 SALE 1,067.00 SHS @ 32.1283520		34,280.20	5,316.69	S
12-29-2016	COSTAR GROUP INC	12/23 SALE 24.00 SHS @ 189.3400		4,544.06	(182.96)	S
12-29-2016	DANAHER CORP DEL	12/23 SALE 11.00 SHS @ 78.4640		862.81	15.70	S
12-29-2016	DELPHI AUTOMOTIVE PLC	12/23 SALE 282.00 SHS @ 67.6632320		19,080.61	(1,683.89)	S
12-29-2016	EXPEDIA INC DEL	12/23 SALE 193.00 SHS @ 113.735384		21,949.61	1,334.19	S
12-29-2016	GARTNER GROUP INC NEW	12/23 SALE 79.00 SHS @ 103.2500		8,156.57	1,563.24	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount	Realized Gain/(Loss) Term
12-29-2016	GLATFELTER	12/23 SALE 2.00 SHS @ 24.5063950	49.01	9.38	S
12-29-2016	GROUPE CGI INC	12/23 SALE 12.00 SHS @ 47.0419	564.19	64.05	L
12-29-2016	INTUIT	12/23 SALE 67.00 SHS @ 116.9900	7,838.16	2,139.65	L
12-29-2016	KOPPERS HLDGS INC	12/23 SALE 1.00 SHS @ 41.0900010	41.09	14.80	S
12-29-2016	KOREA ELECTRIC PWR	12/23 SALE 459.00 SHS @ 19.0947	8,750.51	(676.68)	L
12-29-2016	MEDTRONIC PLC	12/23 SALE 741.00 SHS @ 71.9214840	53,292.66	(7,255.96)	S
12-29-2016	MICHAEL KORS HLDGS LTD	12/23 SALE 66.00 SHS @ 42.8100	2,825.40	(289.64)	S
12-29-2016	QUALCOMM INC	12/23 SALE 290.00 SHS @ 66.6623890	19,331.67	4,483.77	S
12-29-2016	RITE AID CORP	12/23 SALE 1,613.00 SHS @ 8.39915400	13,547.54	2,365.02	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-29-2016	SECUREWORKS CORP	12/23 SALE 227.00 SHS @ 10.9082910	2,476.13	(623.29)	S
12-29-2016	SHERWIN WILLIAMS CO	12/23 SALE 15.00 SHS @ 270.7200	4,060.71	151.26	L
12-29-2016	SKECHERS U S A INC	12/23 SALE 395.00 SHS @ 24.5000	9,677.29	(2,275.37)	S
12-29-2016	UNITED RENTALS INC	12/23 SALE 21.00 SHS @ 107.7000	2,261.65	225.49	S
12-29-2016	UNITED STATES TREAS BILL	PROCEEDS MATURITY 3,000,000.000	2,998,064.17		
12-29-2016	VERIZON COMMUNICATIONS INC	12/23 SALE 2,573.00 SHS @ 53.5763580	137,848.96	10,763.09	L
12-29-2016	WALGREENS BOOTS ALLIANCE INC	12/23 SALE 368.00 SHS @ 84.1189980	30,955.12	522.95	S
12-29-2016	ZIMMER BIOMET HLDGS INC	12/23 SALE 204.00 SHS @ 102.164190	20,841.04	(1,363.35)	S

Multiple Accounts		From: 01-01-2016 to 12-31-2016			
Posting Date	Asset Description	Transaction Description	Income Amount	Principal Amount Realized Gain/(Loss)	Term
12-30-2016	ADIENT PLC	CASH IN LIEU OF .400 FRACTIONAL SHARE	23.09	4.46	S
12-30-2016	ADIENT PLC	CASH IN LIEU OF .500 FRACTIONAL SHARE	28.87	5.58	S
12-30-2016	CENTRAL GARDEN & PET CO	12/27 SALE 84.00 SHS @ 31.1323600	2,615.06	1,104.68	S
12-30-2016	GLATFELTER	12/27 SALE 7.00 SHS @ 25.1055750	175.74	37.02	S
12-30-2016	KOPPERS HLDGS INC	12/27 SALE 3.00 SHS @ 41.4267430	124.28	45.41	S
12-30-2016	SVB FINL GROUP	12/27 SALE 13.00 SHS @ 175.0688	2,275.84	836.38	S
Total PROCEEDS FROM SALES			0.00	81,124,942.21	(1,766,749.50)

Sale Date	Units	Security	Proceeds	Basis	Gain/Loss
8/25/2016	1,657.90	Aberdee Global High Income Fund	13,860.06	16,644.00	(2,783.94)
6/7/2016	391.57	Aberdeen Global High Income Fund	3,160.00	3,931.06	(771.06)
8/25/2016	1,316.00	Columbia Emerging Markets Fund	13,265.31	13,160.03	105.28
8/25/2016	512.91	Columbia Mid Cap Growth Fund	13,648.46	14,416.83	(768.37)
6/7/2016	47.43	Credit Suisse Commodity Return	240.00	355.24	(115.24)
8/25/2016	1,998.08	Credit Suisse Commodity Return	9,810.58	14,964.88	(5,154.30)
8/25/2016	594.20	Goldman Sachs Absolute Return	5,442.87	5,448.81	(5.94)
2/22/2016	469.80	Hatteras Alpha Hedged Strategies	4,853.02	5,504.42	(651.40)
8/25/2016	625.21	Invesco Intl Grown Fund	20,156.61	18,816.01	1,340.60
6/9/2016	43.00	Ishares	4,538.12	4,396.48	141.64
8/29/2016	252.00	Ishares	26,691.65	25,765.41	926.24
6/9/2016	28.00	Ishares Russell 1000 Growth ETF	2,841.93	2,266.56	575.37
8/29/2016	743.00	Ishares Russell 1000 Growth ETF	78,009.65	60,144.79	17,864.86
8/29/2016	715.00	Ishares Russell 1000 Value ETF	75,971.52	68,939.94	7,031.58
8/29/2016	96.00	Ishares Russell 2000 Growth ETF	14,202.89	9,136.65	5,066.24
8/29/2016	137.00	Ishares Russell 2000 Value ETF	14,262.38	12,638.54	1,623.84
8/29/2016	79.00	Ishares Russell Mid-Cap ETF	13,846.02	11,187.80	2,658.22
2/10/2016	419.53	Ivy Asset Strategy Fund	8,680.06	12,349.18	(3,669.12)
8/25/2016	1,621.69	JPMorgan Intl Value Fund	20,384.66	22,947.51	(2,562.85)
6/7/2016	1,097.98	Metro West TR BD CL I	11,957.00	11,895.05	61.95
8/25/2016	3,668.70	Metro West TR BD CL I	40,465.76	39,745.16	720.60
6/7/2016	14.23	MFS Value Fund	501.90	471.18	30.72
8/25/2016	2,092.20	MFS Value Fund	75,444.62	69,148.58	6,296.04
8/25/2016	826.55	Natixis Fds TR II	8,083.68	8,111.93	(28.25)
8/25/2016	919.69	Pimco All Asset	10,484.44	10,923.61	(439.17)
8/25/2016	478.71	Prudential Global Real Estate	12,058.76	10,866.16	1,192.60
6/7/2016	145.38	Ridgeworth Mid Cap Value Equity	1,871.00	2,006.20	(135.20)
8/25/2016	1,044.03	Ridgeworth Mid Cap Value Equity	13,937.81	14,407.63	(469.82)
8/25/2016	2,732.02	TCW Select Equities Fund	74,338.39	67,972.79	6,365.60
8/29/2016	542.00	Vanguard FTSE Developed Markets	20,315.88	21,832.79	(1,516.91)
6/9/2016	93.00	Vanguard FTSE Emerging Mkts ETF	3,242.37	3,705.72	(463.35)
8/29/2016	403.00	Vanguard FTSE Emerging Mkts ETF	15,225.00	16,058.12	(833.12)
8/29/2016	138.00	Vanguard REIT	12,198.93	9,756.09	2,442.84
8/29/2016	664.00	Vanguard Short Term Corporate	53,606.87	53,133.25	473.62
8/25/2016	974.37	Wells Fargo Absolute Return Fund	10,269.81	9,291.23	978.58
8/29/2016	402.00	WisdomTree Emerging Markets	15,398.27	19,003.17	(3,604.90)
			723,266.28	691,342.80	31,923.48