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Form **990-PF**

Return of Private Foundation

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

OMB No 1545-0052

2016Department of the Treasury
Internal Revenue Service

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

Open to Public Inspection

For calendar year 2016 or tax year beginning 03/01/16, and ending 02/28/17

Name of foundation PALMER HOME INC		A Employer identification number 51-0066737
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 1751	Room/suite	B Telephone number (see instructions) 302-697-2831
City or town, state or province, country, and ZIP or foreign postal code DOVER DE 19903		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 5,007,305	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify)	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)
1	Contributions, gifts, grants, etc., received (attach schedule)	34,597			
2	Check ☒ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	37,873	37,873		
4	Dividends and interest from securities	68,017	68,017		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	320,986			
b	Gross sales price for all assets on line 6a	2,825,916			
7	Capital gain net income (from Part IV, line 2)		320,986		
8	Net short-term capital gain			1,409	
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule) STMT 1	1,485			
12	Total. Add lines 1 through 11	462,958	426,876	1,409	
13	Compensation of officers, directors, trustees, etc	0			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule) STMT 2	9,690	7,267		2,423
c	Other professional fees (attach schedule) STMT 3	41,969	41,969		
17	Interest				
18	Taxes (attach schedule) (see instructions) STMT 4	3,920	145		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (att sch) STMT 5	192	11		181
24	Total operating and administrative expenses. Add lines 13 through 23	55,771	49,392	0	2,604
25	Contributions, gifts, grants paid	305,000			305,000
26	Total expenses and disbursements. Add lines 24 and 25	360,771	49,392	0	307,604
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	102,187			
b	Net investment income (if negative, enter -0-)		377,484		
c	Adjusted net income (if negative, enter -0-)			1,409	

For Paperwork Reduction Act Notice, see instructions.

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Form 990-PF (2016)

9-48 10

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				
	2	Savings and temporary cash investments		163,883	244,189	244,189
	3	Accounts receivable ▶ Less allowance for doubtful accounts ▶				
	4	Pledges receivable ▶ Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (att schedule) ▶ Less allowance for doubtful accounts ▶	0			
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges		1,481	6	6
	10a	Investments – U S and state government obligations (attach schedule) STMT 6		705,710	689,470	684,819
	b	Investments – corporate stock (attach schedule) SEE STMT 7		3,117,258	3,131,051	3,564,133
	c	Investments – corporate bonds (attach schedule) SEE STMT 8		482,202	508,005	514,158
	11	Investments – land, buildings, and equipment basis ▶ Less accumulated depreciation (attach sch) ▶				
	12	Investments – mortgage loans				
	13	Investments – other (attach schedule)				
	14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach sch) ▶				
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers – see the instructions Also, see page 1, item I)		4,470,534	4,572,721	5,007,305	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☒					
	24	Unrestricted		4,470,534	4,572,721	
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☐					
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	Total net assets or fund balances (see instructions)		4,470,534	4,572,721	
	31	Total liabilities and net assets/fund balances (see instructions)		4,470,534	4,572,721	

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	4,470,534
2	Enter amount from Part I, line 27a	2	102,187
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	4,572,721
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	4,572,721

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P – Purchase D – Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED STATEMENT		P	VARIOUS	VARIOUS
b SEE ATTACHED STATEMENT		P	VARIOUS	VARIOUS
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 1,947,438		1,627,861	319,577
b 878,478		877,069	1,409
c			
d			
e			

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

(i) FMV 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			319,577
b			1,409
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**320,986****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**1,409****Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2015	309,045	4,932,100	0.062660
2014	298,777	5,104,916	0.058527
2013	282,620	4,926,359	0.057369
2012	276,270	4,653,088	0.059373
2011	270,372	4,695,089	0.057586

2 Total of line 1, column (d)**2****0.295515****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****0.059103****4** Enter the net value of noncharitable-use assets for 2016 from Part X, line 5**4****4,749,647****5** Multiply line 4 by line 3**5****280,718****6** Enter 1% of net investment income (1% of Part I, line 27b)**6****3,775****7** Add lines 5 and 6**7****284,493****8** Enter qualifying distributions from Part XII, line 4**8****307,604**

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the
Part VI instructions

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

1a	Exempt operating foundations described in section 4940(d)(2). check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	3,775
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	3,775
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	3,775
6	Credits/Payments		
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	3,781
b	Exempt foreign organizations – tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	1,000
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	4,781
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	1,006
11	Enter the amount of line 10 to be Credited to 2017 estimated tax 1,006 Refunded	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ (2) On foundation managers \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
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?		
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) NONE		
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		
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

Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)		X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	X	
14 The books are in care of ▶ JEAN DELEO Telephone no ▶ 302-697-2831 18 CHADWICK DRIVE		
Located at ▶ DOVER DE ZIP+4 ▶ 19901		
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 ▶		X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	
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?	N/A	
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 ▶ 20 , 20 , 20 , 20	☐ 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.)	N/A	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20 , 20 , 20 , 20		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2016 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016.)	N/A	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		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?		X

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

5a	During the year did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes	☒ No	
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes	☒ No	
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes	☒ No	
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)	☐ Yes	☒ No	
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No	
b	If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?	N/A		5b
	Organizations relying on a current notice regarding disaster assistance check here	☐		
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	N/A ☐ Yes ☐ No		
	If "Yes," attach the statement required by Regulations section 53.4945–5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes	☒ No	
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?			6b
	If "Yes" to 6b, file Form 8870			X
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No	
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A		7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (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
SEE STATEMENT 9				

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services**0****Part IX-A Summary of Direct Charitable Activities**

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

	Expenses
1 N/A	
2	
3	
4	

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

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

	Amount
1 N/A	
2	
All other program-related investments. See instructions. 3	

Total. Add lines 1 through 3

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	4,617,941
b	Average of monthly cash balances	1b	204,036
c	Fair market value of all other assets (see instructions)	1c	0
d	Total (add lines 1a, b, and c)	1d	4,821,977
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0
2	Acquisition indebtedness applicable to line 1 assets	2	0
3	Subtract line 2 from line 1d	3	4,821,977
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see instructions)	4	72,330
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,749,647
6	Minimum investment return. Enter 5% of line 5	6	237,482

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

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	307,604
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	307,604
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	3,775
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	303,829

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only				
b Total for prior years 20____, 20____, 20____				
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				
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ \$ 307,604				
a Applied to 2015, but not more than line 2a				
b Applied to undistributed income of prior years (Election required – see instructions)				
c Treated as distributions out of corpus (Election required – see instructions)				
d Applied to 2016 distributable amount				
e Remaining amount distributed out of corpus	307,604			
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:	307,604			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	307,604			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount – see instructions				
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount – see instructions				
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a				
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)

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 **N/A**

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	1,409				1,409
b 85% of line 2a	1,198				1,198
c Qualifying distributions from Part XII, line 4 for each year listed	307,604	312,369	303,472	282,620	1,206,065
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	307,604	312,369	303,472	282,620	1,206,065
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	158,321	164,403	170,164	164,212	657,100
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
**JEAN DELEO
PALMER HOME, INC., P.O. BOX 1751, DOVER DE 19903**

b The form in which applications should be submitted and information and materials they should include
LETTER FORM-BENEFIT TO ELDERLY

c Any submission deadlines
SEPTEMBER 1

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors
501(C)(3) ORGANIZATION & BENEFIT ELDERLY

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	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
Name and address (home or business)				
a Paid during the year SEE STATEMENT 10				305,000
Total			▶ 3a	305,000
b Approved for future payment N/A				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Part VII-A Analysis of Income-Producing Activities					
Enter gross amounts unless otherwise indicated					
	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					37,873
4 Dividends and interest from securities					68,017
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					320,986
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____					
b LEGAL REFUND			1	1,485	
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		0		1,485	426,876
13 Total. Add line 12, columns (b), (d), and (e)				13	428,361

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

- 1** Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
- a** Transfers from the reporting foundation to a noncharitable exempt organization of
- (1) Cash
- (2) Other assets
- b** Other transactions
- (1) Sales of assets to a noncharitable exempt organization
- (2) Purchases of assets from a noncharitable exempt organization
- (3) Rental of facilities, equipment, or other assets
- (4) Reimbursement arrangements
- (5) Loans or loan guarantees
- (6) Performance of services or membership or fundraising solicitations
- c** Sharing of facilities, equipment, mailing lists, other assets, or paid employees
- d** If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

☐ Yes ☒ No

- b** If "Yes," complete the following schedule

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

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

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

**Sign
Here**

F. Jean Thomas De Leo
Signature of officer or trustee

8/8/17
Date

PRESIDENT

Title

Paid
Preparer
Use Only

Print/Type preparer's name

RAYMOND F. BOOK, III

Preparer's signature

Preparer's signature 

Date _____

07/11/17

Check ☐ if self-employed

Firm's name ▶ **RAYMOND F. BOOK & ASSOCIATES, P.A.**

PTIN P00109363

Firm's address ▶ 220 BEISER BLVD.
DOVER, DE 19904-7790

Firm's EIN ▶ 51-0345018

Phone no **302-734-5826**

Federal Statements**Statement 1 - Form 990-PF, Part I, Line 11 - Other Income**

Description	Revenue per Books	Net Investment Income	Adjusted Net Income
LEGAL REFUND	\$ 1,485	\$	\$
TOTAL	\$ 1,485	\$ 0	\$ 0

Statement 2 - Form 990-PF, Part I, Line 16b - Accounting Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
RAYMOND F BOOK, JR. & CO., PA, C	\$ 9,690	\$ 7,267	\$	\$ 2,423
TOTAL	\$ 9,690	\$ 7,267	\$ 0	\$ 2,423

Statement 3 - Form 990-PF, Part I, Line 16c - Other Professional Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
CONSULTANT FEE	\$ 41,969	\$ 41,969	\$	\$
TOTAL	\$ 41,969	\$ 41,969	\$ 0	\$ 0

Statement 4 - Form 990-PF, Part I, Line 18 - Taxes

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
FOREIGN INVESTMENT TAX	\$ 145	\$ 145	\$	\$
FEDERAL EXCISE TAX	3,775			
TOTAL	\$ 3,920	\$ 145	\$ 0	\$ 0

Federal Statements**Statement 5 - Form 990-PF, Part I, Line 23 - Other Expenses**

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
EXPENSES			\$	
OFFICE	192	11		181
TOTAL	<u>192</u>	<u>11</u>	<u>\$ 0</u>	<u>\$ 181</u>

Statement 6 - Form 990-PF, Part II, Line 10a - US and State Government Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 705,710	\$ 689,470	COST	\$ 684,819
TOTAL	<u>\$ 705,710</u>	<u>\$ 689,470</u>		<u>\$ 684,819</u>

Statement 7 - Form 990-PF, Part II, Line 10b - Corporate Stock Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 3,117,258	\$ 3,131,051	COST	\$ 3,564,133
TOTAL	<u>\$ 3,117,258</u>	<u>\$ 3,131,051</u>		<u>\$ 3,564,133</u>

Statement 8 - Form 990-PF, Part II, Line 10c - Corporate Bond Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 482,202	\$ 508,005	COST	\$ 514,158
TOTAL	<u>\$ 482,202</u>	<u>\$ 508,005</u>		<u>\$ 514,158</u>

PH6737 PALMER HOME INC

51-0066737

FYE: 2/28/2017

Federal Statements

Statement 9 - Form 990-PF, Part VIII, Line 1 - List of Officers, Directors, Trustees, Etc.

Name and Address	Title	Average Hours	Compensation	Benefits	Expenses
JEAN DELEO 18 CHADWICK DRIVE DOVER DE 19901	PRESIDENT	2.00	0	0	0
CAROL BRAVERMAN 78 N RED HAVEN LANE DOVER DE 19901	V PRESIDENT	1.00	0	0	0
ELLEN HARBESON 4 BALTRAY DRIVE DOVER DE 19904	SECRETARY	1.00	0	0	0
SUSAN ROSELLO 626 N STATE STREET DOVER DE 19901	FINANCE	1.00	0	0	0
JEAN HITCHENS 630 N STATE STREET DOVER DE 19904	FINANCE	1.00	0	0	0

RH6737 PALMER HOME INC

51-0066737

FYE: 2/28/2017

Federal Statements

Form 990-PF, Part XV, Line 2b - Application Format and Required Contents

Description

LETTER FORM-BENEFIT TO ELDERLY

Form 990-PF, Part XV, Line 2c - Submission Deadlines

Description

SEPTEMBER 1

Form 990-PF, Part XV, Line 2d - Award Restrictions or Limitations

Description

501(C)(3) ORGANIZATION & BENEFIT ELDERLY

PH6737 PALMER HOME INC
51-0066737
FYE: 2/28/2017

Federal Statements

Statement 10 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the Year

Name		Address		Relationship	Status	Purpose	Amount
Address							
CANCER CARE CONNECTION NEWARK DE 19711		1 INNOVATION WAY STE 400				BENEFIT ELDERLY	3,000
CANCER SUPPORT COMMUNITY DOVER DE 19904		812 S BRADFORD STREET				BENEFIT ELDERLY	3,000
DELAWARE HOSPICE DOVER DE 19901		911 S SUPONT HWY				BENEFIT ELDERLY	20,000
FOOD BANK OF DE MILFORD DE 19963		1040 MATTLIND WAY				BENEFIT ELDERLY	40,000
FREDERICA SENIOR CENTER FREDERICA DE 19946		P.O. BOX 165				BENEFIT ELDERLY	10,000
GENERATIONS HOME CARE DOVER DE 19904		753 A WALKER ROAD				BENEFIT ELDERLY	30,000
HARRINGTON SENIOR CENTER HARRINGTON DE 19952		102 FLEMMING STREET				BENEFIT ELDERLY	15,000
HARVEST YEARS SENIOR CENT CAMDEN DE 19934		30 SOUTH STREET				BENEFIT ELDERLY	25,000
MILFORD HOUSING DEVELOPMENT MILFORD DE 19963		977 E MASTEN CIRCLE				BENEFIT ELDERLY	25,000
MILFORD SENIOR CENTER MILFORD DE 19963		111 PARK AVENUE				BENEFIT ELDERLY	25,000
MODERN MATURITY SENIOR CE DOVER DE 19904		1121 FORREST AVENUE				BENEFIT ELDERLY	35,000
NEMOURS SENIOR CARE WILMINGTON DE 19803		1801 ROCKLAND ROAD				BENEFIT ELDERLY	20,000
SALVATION ARMY DOVER DE 19903		P.O. BOX 123				BENEFIT ELDERLY	20,000
THE ARC OF DELAWARE DOVER DE 19903		P.O. BOX 562				BENEFIT ELDERLY	6,000
YMCA CENTRAL DELAWARE DOVER DE 19901		1137 S STATE STREET				BENEFIT ELDERLY	20,000
BAYHEALTH FOUNDATION DOVER DE 19901		640 S STATE STREET				BENEFIT ELDERLY	3,000
FIRST STATE ANIMAL CENTER WYOMING DE 19934		32 SHELTER CIRCLE				BENEFIT ELDERLY	5,000

PH6737 PALMER HOME INC
51-0066737
FYE: 2/28/2017

Federal Statements

Statement 10 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the
Year (continued)

Name	Address	Relationship	Status	Purpose	Amount
TOTAL					305,000

PALMER HOME, INC.
51-0066737

2016 - FORM 990PF
3/1/16-2/28/17

PAGE 2 - PART II
LINE 2

<u>SAVINGS & TEMPORARY INVESTMENTS</u>	BOOK VALUE <u>2/28/2017</u>	MARKET VALUE <u>2/28/2017</u>
MERRILL LYNCH - CMA	<u>244,189</u>	<u>244,189</u>
	<u>244,189</u>	<u>244,189</u>

PALMER HOME, INC.
51-0066737

2016 - FORM 990PF
3/1/16-2/28/17

PAGE 2 - PART II
LINE 10 (A)

<u>U.S. AND STATE GOVERNMENT OBLIGATIONS</u>	<u>BOOK VALUE</u> <u>2/28/2017</u>	<u>MARKET VALUE</u> <u>2/28/2017</u>
US TREASURY NOTE 1 625% NOV 15 2022	30,863	33,252
US TREASURY NOTE 0 625% APR 30 2018	8,649	8,961
US TREASURY NOTE 3 125% MAY 15 2019	18,850	18,712
US TREASURY NOTE acquired 7/30/13	7,229	7,277
FEDERAL HOME LN MTG CORP 00 875% MAR 07 2018	15,930	15,985
FHLMC A8 04%2039	18,357	18,231
FHLMC Q0 1443 04 50%2041	13,447	13,573
FNMA PAB5511 03 50%2042	9,994	9,668
FNMA PAJ1415 04 50%2041	8,848	8,849
FNMA PAO7562 03%2042	8,889	8,588
FHLMC G0 8558 04%2043	13,689	13,710
FNMA PAT5675 03 50%2043	2,971	3,007
FEDERAL HOME LN MTG CORP 98 2370/4,911.85	4,912	4,995
US TREASURY BOND 3.000% MAY 15 2042	5,429	5,039
US TREASURY NOTE 2 500% AUG 15 2023	24,080	24,535
US TREASURY NOTE 1 250% OCT 31 2018	15,979	16,028
US TREASURY BOND 3 625% FEB 15 2044	7,470	7,867
US TREASURY BOND acquired 7/31/14	5,279	5,620
US TREASURY BOND acquired 9/10/14	12,796	13,487
US TRSY INFLATION BOND 2 0% JAN 15 2026	25,908	26,429
US TRSY INFLATION BOND INFL ADJ PRIN 7,101 9/10/14	8,197	8,346
US TREASURY NOTE 2.375% AUG 15 2024	13,654	13,123
US TREASURY NOTE acquire 2/23/15	12,255	12,114
US TREASURY NOTE 1.500% OCT 31 2019	10,979	11,027
FNMA PAS1131 04 50%2043	4,936	4,953
FNMA P890607 05%2043	12,835	12,885
FHLMC Q2 4619 04 50% 2044	5,892	5,879
FNMA PAS3154 04% 2044	17,010	16,691
FHLMC G0 8610 04% 2044	10,082	10,098
FNMA PAD0787 05% 2026	7,243	7,197
FNMA PAL5426 03% 2044	2,890	2,933
FNMA PAS2244 04 50% 2044	4,173	4,165
FNMA PAL2069 05% 2041	8,084	8,001
FNMA PAR2263 03 50% 2043	14,038	13,803
US TRSY BOND acquired 1/16/15	1,072	1,008
US TRSY NOTE 1 125% APR 30 2020	9,784	9,875
US TRSY NOTE acquired 1/28/16	2,978	2,962
US TRSY NOTE 1.625% NOV 30 2020	1,999	1,995
US TRSY INFLATION NTE 0.375% JUL 15 2025	8,015	8,219
US TRSY NOTE acquired 4/29/15	8,198	8,076
US TRSY NOTE acquired 5/1/15	11,021	11,027

US TRSY NOTE 2.000% AUG 15 2025	19,613	19,495
US TRSY NOTE acquired 2/26/16	11,203	10,722
US TRSY NOTE 1.875% AUG 31 2022	9,182	8,940
FHLMC GO 7942 04 50%	643	636
FNMA PAX2179 04 50%	1,045	1,035
FNMA PAY4096 03%2045	686	673
FHLMC Q2 8962 04% 2044	2,651	2,620
FNMA PAY9608 03 50% 2045	1,569	1,544
FNMA PAW9230 04%2044	574	565
FNMA PMA2405 04% 2045	17,972	17,666
NEW FOR 3/1/16-2/28/17		
US TRSY BOND acquired 4/8/16	6,594	6,046
US TRSY BOND acquired 7/12/16	10,494	9,069
US TRSY NOTE 1.625% FEB 15 2026	13,665	13,171
US TRSY NOTE acquired 4/29/16	8,828	8,467
US TRSY NOTE acquired 3/7/16	10,041	10,017
US TRSY NOTE acquired 8/29/16	1,007	1,002
US TRSY NOTE acquired 1 625% MAY 15 2026	10,102	9,388
US TRSY NOTE acquired 8/5/16	10,035	9,388
US TRSY NOTE acquired 8/29/16	6,025	5,633
US TRSY NOTE acquired 9/29/16	1,005	939
US TRSY NOTE acquired 10/26/16	23,674	22,532
US TRSY NOTE 750% JUL 15 2019	10,969	10,852
US TRSY NOTE 1 500% AUG 15 2026	14,655	14,821
US TRSY NOTE acquired 1/31/17	1,838	1,853
US TRSY BOND 4.500% FEB 15 2036	20,692	20,448
US TRSY NOTE acquired 3/30/16	10,147	9,747
FHLMC GO 8669 04% 2045	4,595	4,511
FHLMC GO 8677 04% 2045	3,339	3,280
FHLMC GO 8732 03% 2046	21,726	21,571
	<u>689,470</u>	<u>684,819</u>

PALMER HOME, INC.
51-0066737

2016 - FORM 990PF
3/1/16-2/28/17

PAGE 2 - PART II
LINE 10(B)

		BOOK VALUE	MARKET VALUE
<u>CORPORATE STOCK</u>	<u>#SHARES</u>	<u>2/28/2017</u>	<u>2/28/2017</u>
ISHARES IBOXX\$ HIGH YIELD CORPORATE BOND	620	56,598	54,740
DEUTSCHE X-TRACKERS MSCI	2670	82,654	76,949
NEUBERGER BERMAN STRATEG	11867	132,639	130,537
FRACTIONAL SHARE	-	1	1
COHEN & STEERS PREFERRED	39	520	538
FRACTIONAL SHARE	-	3	3
OPPENHEIMER DEVELOPING MARKETS FD CL Y	2,276	72,507	77,680
FRACTIONAL SHARE	1	24	26
FRACTIONAL SHARE	-	-	-
LORD ABBETT SHORT DURATION INCOME FC CL F	36,480	165,420	157,229
FRACTIONAL SHARE	-	1	1
FRACTIONAL SHARE	-	-	-
BLACKROCK GLOBAL ALLOCATION FD INC INSTL	7,445	145,006	141,008
FRACTIONAL SHARE	-	18	19
ACCENTURE PLC SHS	262	27,376	32,095
ADOBE SYS DEL PV\$ 001	319	30,294	37,750
AETNA	243	28,594	31,289
ALIBABA GROUP HOLDING LT	497	43,200	51,141
ALPHABET INC SHS CL A	50	33,538	42,247
AMAZON COM INC	73	38,599	61,688
AMERICAN INTERNATIONAL GRP	438	25,661	27,997
AMGEN INC COM PV \$0 0001	190	28,763	33,541
ANTHEM INC	185	23,648	30,492
APPLE INC	189	25,065	25,891
ASTRAZENECA PLC SPND	964	31,696	28,207
BECTON DICKINSON CO	72	13,015	13,180
BERKSHIRE HATHAWAY INC	241	34,470	41,312
BOSTON SCIENTIFIC CORP	738	17,963	18,118
CELGENE CORP COM	148	18,254	18,279
CHEVRON CORP	266	24,985	29,925
CITIGROUP INC COM NEW	987	40,297	59,032
CME GROUP INC	105	11,403	12,753
CMS ENERGY CORP	345	15,065	15,359
COCA COLA COM	469	20,126	19,679
COMCAST CRP NEW CL A	890	20,684	33,304
CONSTELLATION BRANDS INC	163	25,031	25,886
CROWN CASTLE REIT INC	265	22,944	24,785
DIAGEO PLC SPSP ADR	171	19,790	19,547
DISNEY WALT CO COM	176	18,167	19,376
DOLLAR GENERAL CORP	310	22,275	22,636
DOMINION RES INC	328	25,190	25,466
DOW CHEMICAL CO	707	38,928	44,018

DU PONT E I DE NEMOURS	171	11,456	13,430
EXELON CORP	372	13,026	13,656
EXXON MOBIL CORP	425	35,609	34,561
FACEBOOK INC CLASS A COMMON STOCK	494	43,091	66,957
FIRST REP BK SAN FRN	242	18,577	22,707
FLEETCOR TECHNOLOGIS INC	158	20,657	26,860
GAP INC DELAWARE	445	9,977	11,045
GENERAL ELECTRIC	1,509	35,506	44,983
GOLDMAN SACHS GROUP INC	84	14,137	20,837
HCA HOLDINGS INC	255	17,285	22,246
HESS CORP	355	17,196	18,261
HOME DEPOT INC	224	26,945	32,460
HOME DEPOT INC	163	10,923	23,620
HONEYWELL INTL INC	222	25,791	27,639
INTEL CORP	602	17,793	21,792
INTEL PAPER CO	193	9,259	10,171
INTERCONTINENTAL EXCHANGE INC	341	18,753	19,481
INVESCO LTD	408	12,652	13,134
JOHNSON AND JOHNSON	155	17,097	18,943
JPMORGAN CHASE & CO	966	45,376	87,539
KEYCORP	1,024	12,442	19,220
KRAFT THE HEINZ CO	296	22,539	27,087
KROGER CO	829	25,555	26,362
LABORATORY CP AMER HLDGS	181	23,746	25,749
LOCKHEED MARTIN CORP	126	30,634	33,589
LOCKHEED MARTIN CORP	86	21,188	22,926
MARATHON OIL CORP	301	4,442	4,816
MARATHON PETROLEUM	391	16,836	19,394
MARSH & MCLENNAN	190	12,955	13,961
MERCK AND CO INC SHS	287	17,791	18,905
MERCK AND CO INC SHS	588	32,680	38,732
METLIFE INC	439	20,272	23,021
MGM GROWTH PPTYS LLC	535	11,754	13,600
MICROSOFT CORP	635	27,655	40,627
MONDELEZ INTERNATIONAL	259	11,186	11,375
MONSANTO CO NEW DEL	80	8,572	9,106
MORGAN STANLEY	1,093	35,108	49,917
MOTOROLA SOLUTIONS	170	12,957	13,425
NEXTERA ENERGY INC	226	28,968	29,606
NORTHROP GRUMMAN CORP	116	25,090	28,662
NORWEGIAN CRUISE LINE	567	26,769	28,747
OCCIDENTAL PETE CORP	498	35,761	32,644
ORACLE CORP \$ 01	1,146	45,518	48,808
O'REILLY AUTOMOTIVE	64	16,575	17,389
PAYPAL HOLDING INC	832	36,229	34,944
PFIZER INC	1,771	48,336	60,427
PHILIP MORRIS INTL INC	127	12,927	13,887
PRAXAIR INC	67	7,929	7,954
PROCTER & GAMBLE CO	226	19,931	20,582
PRUDENTIAL FINANCIAL INC	271	21,747	29,956
PUB SVC ENTERPRISE GRP	273	11,880	12,553
QUALCOMM INC	188	11,933	10,618

QUEST DIAGNOSTICS INC	223	19,081	21,729
RAYTHEON CO DELAWARE NEW	132	18,231	20,348
RAYTHEON CO DELAWARE NEW	185	25,861	28,518
SALESFORCE COM INC	455	33,877	37,014
SCHLUMBERGER LTD	156	12,034	12,536
SHERWIN WILLIAMS	88	20,011	27,152
SUNCOR ENERGY INC	891	25,105	27,915
SUN TRUST BKS INC	740	32,675	44,023
TAIWAN S MANUFCTRING ADR	456	13,478	14,350
TEXAS INSTRUMENTS	243	18,983	18,619
THE PRICELINE GROUP INC	23	31,132	39,655
TOTAL S A SP	615	29,646	30,732
TRAVELERS COS	157	12,079	19,192
TJX COS INC	299	22,505	23,457
UNILEVER NV NY	368	17,105	17,417
UNION PACIFIC CORP	139	13,294	15,004
UNITEDHEALTH GROUP INC	230	27,500	38,037
UNITEDHEALTH GROUP INC	162	22,848	26,792
UNITED PARCEL SVS	153	16,901	16,181
US BANCORP	609	26,325	33,495
VERIZON COMMUNICATIONS COM	502	26,320	24,914
VISA INC CL A SHRS	593	34,991	52,148
VULCAN MATERIALS CO	167	18,706	20,142
WELLS FARGO & CO	463	23,944	26,798
WELLS FARGO & CO	1,018	46,464	58,922
WEYERHAEUSER CO	335	10,687	11,296
ZOETIS INC	372	17,030	19,831
3M COMPANY	82	14,815	15,281
TOTAL		<u>3,131,051</u>	<u>3,564,133</u>

PALMER HOME, INC.
51-0066737

2016 - FORM 990PF
3/1/16-2/28/17

PAGE 2 - PART II
LINE 10(C)

<u>CORPORATE BONDS</u>	BOOK VALUE <u>2/28/2017</u>	MARKET VALUE <u>2/28/2017</u>
AMERICAN EXPRESS CREDIT SER	11,033	10,923
ANHEUSER-BUSCH INBEV FIN	11,049	12,075
APPLE INC GLB	22,088	22,244
ASTRAZENECA PLC GLB	10,221	10,238
ASTRAZENECA PLC ORG	4,095	4,095
AT&T INC 5% 2021	9,802	9,726
BELL ATLANTIC PENN	50,831	51,897
BERKSHIRE HATHAWAY FIN GLB	8,008	8,012
BERKSHIRE HATHAWAY FIN ORG	2,002	2,003
CISCO SYSTEMS INC GLB	7,398	7,452
CISCO SYSTEMS INC ORG	2,109	2,129
CITIGROUP INC	10,785	10,816
COMCAST CORP GLB	7,193	7,248
COMCAST CORP ORG	2,067	2,071
CVS HEALTH CORP GLB	13,043	13,220
ENTERPRISE PRODUCTS OPER GLB	7,494	7,649
ENTERPRISE PRODUCTS OPER ORG	2,159	2,185
FORD MOTOR COMP GLB	10,926	11,312
GENERAL ELEC CAP CORP	8,282	8,974
GENERAL ELEC CAP CORP ORG	3,538	3,846
GENERAL ELEC CAP CORP ORG	3,592	3,846
GOLDMAN SACHS GROUP INC	16,361	16,171
HOME DEPOT INC GLB	11,062	10,970
HSBC FINANCE CORP	75,000	76,196
JOHN DEERE CAPITAL CORP GLB	10,089	10,115
JOHN DEERE CAPITAL CORP ORG	3,016	3,034
JPMORGAN CHASE GLB	8,113	8,361
JPMORGAN CHASE ORG	13,516	13,586
LOCKHEED MARTIN CORP GLB	10,999	11,111
MICROSOFT CORP	15,914	15,327
MORGAN STANLEY GLB	1,995	2,004
MORGAN STANLEY ORG	8,015	8,016
MORGAN STANLEY SER GMTN GLB	11,020	11,236
ORACLE CORP GLB	10,588	10,891
SHIRE ACQ INV IRELAND DA COMP	11,024	10,782
SOUTHERN CO GLB	11,010	10,693
TOYOTA MOTOR CREDIT CORP GLB	8,004	8,007
TOYOTA MOTOR CREDIT CORP ORG	2,986	3,002
USD SHELL INTL GLB	8,006	8,051
USD SHELL INTL ORG	2,006	2,013
VERIZON COMMUNICATIONS GLB	18,705	18,686
VISA INC GLB	11,068	11,804
WACHOVIA CORP GLB	7,071	7,092
WACHOVIA CORP ORG	2,025	2,026
WALT DISNEY COMPANY/THE GLB	8,000	7,960
WALT DISNEY COMPANY/THE ORG	2,888	2,985
WELLS FARGO COMPANY	11,809	12,078
	<u>508,005</u>	<u>514,158</u>

PALMER HOME, INC.

FORM 990

FYE 2/28/17

INVESTMENT

	PURCHASE DATE	SALE DATE	SALE PROCEEDS	COST	GAIN (LOSS)
CAPITAL GAINS					
2 SH ADT CORP SHS	03/23/12	03/10/16 LT	82	67	15
7 SH ADT CORP SHS	05/31/12	03/10/16 LT	287	235	52
29 SH AMERIPRISE FINL INC	05/04/10	03/10/16 LT	2,598	1,340	1,259
1 SH AMERIPRISE FINL INC	05/04/10	03/17/16 LT	94	46	48
14 SH AMERIPRISE FINL INC	05/26/10	03/17/16 LT	1,314	555	758
14 SH GENERAL ELECTRIC	11/18/10	03/14/16 LT	427	225	203
75 SH GENERAL ELECTRIC	03/26/10	03/04/16 LT	2,290	1,377	913
14 SH HOME DEPOT INC	11/04/10	02/25/16 LT	1,757	446	1,311
11 SH HOME DEPOT INC	11/04/10	03/10/16 LT	1,396	350	1,046
4 SH JOHNSON AND JOHNSON CM	03/15/11	03/10/16 LT	425	233	192
4 SH JOHNSON AND JOHNSON CM	03/21/11	03/10/16 LT	425	235	190
20 SH PEPSICO INC	05/18/12	03/10/16 LT	2,016	1,367	649
37 SH STATE STREET CORP	10/20/10	03/10/16 LT	2,123	1,498	625
6 SH STATE STREET CORP	10/20/10	03/11/16 LT	348	243	105
17 SH STATE STREET CORP	11/04/10	03/11/16 LT	985	736	250
14 SH TRAVELERS COS INC	04/20/07	03/11/16 LT	1,590	754	836
28 SH SHERWIN WILLIAMS	08/09/12	03/21/16 LT	7,690	3,953	3,737
12000 SH FEDERAL NATL MTG .50%	02/15/13	03/30/16 LT	12,000	11,996	4
4000 SH FEDERAL NATL MTG .50%	09/10/14	03/30/16 LT	4,000	4,000	-
25 SH ADT CORP SHS	09/11/13	03/30/16 LT	1,028	998	30
78 SH ADT CORP SHS	03/31/14	03/30/16 LT	3,207	2,318	889
74 SH ADT CORP SHS	05/15/14	03/30/16 LT	3,042	2,349	694
6 SH ADT CORP SHS	05/15/14	04/01/16 LT	248	190	57
60 SH ADT CORP SHS	6/9/2014	4/1/2016 LT	2,478	2,021	457
31 SH ADT CORP SHS	06/20/14	04/01/16 LT	1,280	1,062	219
44 SH ADT CORP SHS	06/30/14	04/01/16 LT	1,817	1,544	273
9 SH AMN ELEC POWER CO	04/18/07	04/21/16 LT	564	445	119
18 SH AMN ELEC POWER CO	06/05/08	04/21/16 LT	1,129	776	352
10 SH CIGNA CORP	09/10/12	04/11/16 LT	1,314	461	853
29 SH GAP INC DELAWARE	11/19/08	04/08/16 LT	688	299	389
23 SH GAP INC DELAWARE	07/09/09	04/08/16 LT	546	344	202
7 SH JPMORGAN CHASE & CO	09/12/06	04/26/16 LT	446	280	166
8 SH JOHNSON AND JOHNSON COM	03/21/11	04/06/16 LT	871	471	400
11 SH JOHNSON AND JOHNSON COM	03/21/11	04/19/16 LT	1,238	647	591
7 SH JOHNSON AND JOHNSON COM	05/09/11	04/19/16 LT	788	460	328
16 SH MICROSOFT CORP	09/17/13	04/12/16 LT	873	528	344
22 SH SYSCO CORPORATION	06/02/14	04/21/16 LT	1,013	825	188
2 SH SYSCO CORPORATION	06/05/14	04/21/16 LT	92	75	17
7 SH TRAVELERS COS INC	04/20/07	04/21/16 LT	783	377	406
11 SH TRAVELERS COS INC	06/24/09	04/21/16 LT	1,231	455	776
69 SH FACEBOOK INC	08/27/14	04/12/16 LT	7,589	5,164	2,426
71 SH FACEBOOK INC	10/03/14	04/12/16 LT	7,809	5,524	2,286
248 SH SALESFORCE COM INC	10/01/14	04/12/16 LT	18,397	14,076	4,321
7000 VERIZON COMMUN 6.55% 2043	09/13/13	04/04/16 LT	8,692	7,533	1,159
1000 US TSY 1.000% SEP 30 2016	09/10/14	04/12/16 LT	1,003	1,002	1
8000 US TSY 1.000% SEP 30 2016	09/10/14	04/25/16 LT	8,021	8,013	8
16 SH AMERIPRISE FINL INC	05/26/10	05/17/16 LT	1,538	635	903
6 SH AT&T INC	08/18/06	05/02/16 LT	234	182	52
10 SH AMN ELEC POWER CO	06/05/08	05/02/16 LT	643	431	212
37 SH AMN ELEC POWER CO	06/05/08	05/17/16 LT	2,397	1,596	801

37 SH AMN ELEC POWER CO	11/18/09	05/17/16 LT	2,397	1,173	1,225
55 SH APPLIED MATERIAL INC	08/16/12	05/20/16 LT	1,239	650	589
34 SH COMCAST CORP NEW CL A	01/02/08	04/29/16 LT	2,057	622	1,435
48 SH COMCAST CORP NEW CL A	01/02/08	05/17/16 LT	2,945	879	2,067
45 SH CISCO SYSTEMS INC COM	10/06/11	05/17/16 LT	1,203	729	474
7 SH GAP INC DELAWARE	07/09/09	05/10/16 LT	135	105	30
38 SH GAP INC DELAWARE	08/09/10	05/10/16 LT	731	706	25
75 SH GAP INC DELAWARE	01/09/12	05/10/16 LT	1,442	1,344	98
64 SH GAP INC DELAWARE	01/20/12	05/10/16 LT	1,230	1,196	34
19 SH GENERAL ELECTRIC	3/26/2010	5/17/2016 LT	568	349	219
70 SH GENERAL ELECTRIC	4/14/2010	5/17/2016 LT	2,093	1,354	739
4 SH HOME DEPOT INC	11/04/10	05/17/16 LT	532	127	405
20 SH HOME DEPOT INC	05/09/11	05/17/16 LT	2,662	739	1,923
26 SH INTEL CORP	11/04/10	05/17/16 LT	787	545	241
21 SH INTEL CORP	11/05/10	05/17/16 LT	635	441	195
8 SH INTERCONTINENTAL	01/30/15	05/18/16 LT	2,087	1,659	429
20 SH JPMORGAN CHASE & CO	09/12/06	05/17/16 LT	1,240	801	440
6 SH JPMORGAN CHASE & CO	01/29/07	05/17/16 LT	372	296	76
6 SH JOHNSON AND JOHNSON COM	05/09/11	05/03/16 LT	675	394	281
17 SH JOHNSON AND JOHNSON COM	08/08/11	05/17/16 LT	1,934	1,051	882
5 SH MERCK AND CO INC SHS	10/15/13	05/17/16 LT	271	234	37
25 SH MERCK AND CO INC SHS	11/08/13	05/17/16 LT	1,356	1,161	195
1 SH PEPSICO INC	05/18/12	05/17/16 LT	103	68	34
5 SH PEPSICO INC	05/31/12	05/17/16 LT	513	339	174
10 SH PEPSICO INC	06/01/12	05/17/16 LT	1,026	671	355
14 SH PEPSICO INC	06/25/12	05/17/16 LT	1,436	957	479
56 SH PFIZER INC	07/18/07	05/17/16 LT	1,853	1,410	444
44 SH PFIZER INC	01/02/08	05/17/16 LT	1,456	1,004	452
15 SH STATE STREET CORP	11/04/10	05/17/16 LT	902	649	253
23 SH STATE STREET CORP	02/16/11	05/17/16 LT	1,383	1,055	327
20 SH SEALED AIR CORP (NEW)	12/20/12	04/27/16 LT	1,052	344	708
2 SH SEALED AIR CORP (NEW)	12/24/12	04/27/16 LT	105	35	70
39 SH ANTHEM INC	06/24/13	05/05/16 LT	5,381	3,119	2,262
25 SH SYSCO CORPORATION	06/05/14	05/17/16 LT	1,241	935	305
36 SH TRAVELERS COS INC	11/18/09	05/17/16 LT	4,003	1,909	2,094
20 SH TEREX CORP DEL NEW COM	08/02/10	05/17/16 LT	504	412	92
19 SH TEREX CORP DEL NEW COM	08/19/10	05/17/16 LT	479	366	113
5 SH FACEBOOK INC	10/03/14	04/28/16 LT	586	389	197
176 SH FACEBOOK INC	04/24/15	04/28/16 LT	20,631	14,495	6,136
102 SH NIKE INC CL B	04/24/15	04/28/16 LT	6,019	5,154	865
92 SH ROYAL CARIBBEAN CRUISES	04/24/15	04/28/16 LT	7,084	6,686	398
54 SH SALESFORCE COM INC	10/01/14	04/28/16 LT	4,080	3,065	1,015
4 SH SALESFORCE COM INC	04/24/15	04/28/16 LT	302	273	29
62 SH STARBUCKS CORP	12/06/12	04/28/16 LT	3,514	1,657	1,857
8000 GOLDMAN SACHS GRO 5.37% 20	05/31/12	05/18/16 LT	8,856	8,096	759
1000 GOLDMAN SACHS GRO 5.37% 20	09/10/14	05/18/16 LT	1,107	1,086	21
8000 NOVARTIS CAP CORP 3.4% 24	02/20/14	05/18/16 LT	8,544	7,952	592
2000 NOVARTIS CAP CORP 3.4% 24	09/10/14	05/18/16 LT	2,136	2,025	111
7000 UNITED PARCEL SVC 5.5% 18	05/31/12	05/17/16 LT	7,501	7,447	54
2000 UNITED PARCEL SVC 5.5% 18	09/10/14	05/17/16 LT	2,143	2,127	17
12000 WAL-MART STORES 1.12% 2018	04/29/13	05/17/16 LT	12,034	12,027	7
4000 WAL-MART STORES 1.12% 2018	09/10/14	05/17/16 LT	4,011	3,976	35
1000 US TSY 0.875% APR 30 2017	07/17/12	04/29/16 LT	1,003	1,003	-
8000 US TSY 0.875% APR 30 2017	07/17/12	05/03/16 LT	8,023	8,022	1
7000 US TSY 1% SEP 30 2016	09/10/14	04/29/16 LT	7,018	7,011	7

7 SH CIGNA CORP	09/10/12	06/02/16 LT	905	323	582
2 SH CIGNA CORP	04/18/13	06/02/16 LT	259	128	131
24 SH MICROSOFT CORP	09/17/13	06/13/16 LT	1,206	792	413
26 SH PFIZER INC	01/02/08	06/01/16 LT	907	593	314
7 SH TRAVELERS COS INC	11/18/09	05/27/16 LT	798	371	427
6000 SH CATERPILLAR FINANCIAL SE	05/31/12	06/06/16 LT	6,876	6,785	91
3000 SH CATERPILLAR FINANCIAL SE	09/10/14	06/06/16 LT	3,438	3,393	45
19 SH AMERIPRISE FINL INC	05/26/10	06/28/16 LT	1,635	754	882
5 SH AMERIPRISE FINL INC	06/30/10	06/28/16 LT	430	184	247
11 SH AMERIPRISE FINL INC	06/30/10	07/01/16 LT	1,003	404	598
37 SH AMERIPRISE FINL INC	11/04/10	07/01/16 LT	3,373	1,972	1,400
46 SH AMERIPRISE FINL INC	02/03/11	07/01/16 LT	4,193	2,678	1,515
35 SH AMERIPRISE FINL INC	05/09/11	07/01/16 LT	3,190	2,162	1,029
92 SH AMERIPRISE FINL INC	08/31/11	07/01/16 LT	8,386	4,235	4,152
12 SH AMERIPRISE FINL INC	05/31/12	07/01/16 LT	1,094	569	525
44 SH AMERIPRISE FINL INC	08/13/12	07/01/16 LT	4,011	2,388	1,623
23 SH AMERIPRISE FINL INC	09/11/13	07/01/16 LT	2,097	2,086	11
25 SH AT&T INC	08/18/06	07/14/16 LT	1,069	758	311
16 SH AMN ELEC POWER CO	11/18/09	07/07/16 LT	1,124	507	617
17 SH AMN ELEC POWER CO	05/04/10	07/07/16 LT	1,194	578	616
37 SH AMN ELEC POWER CO	05/04/10	07/20/16 LT	2,563	1,257	1,306
21 SH JOHNSON AND JOHNSON COM	08/08/11	07/13/16 LT	2,586	1,299	1,288
35 SH JOHNSON AND JOHNSON COM	08/08/11	07/20/16 LT	4,385	2,164	2,221
21 SH JOHNSON AND JOHNSON COM	09/30/11	07/20/16 LT	2,631	1,346	1,285
8 SH JOHNSON AND JOHNSON COM	12/20/11	07/20/16 LT	1,002	514	488
2 SH PEPSICO INC	06/25/12	07/20/16 LT	218	137	81
19 SH PEPSICO INC	07/23/12	07/20/16 LT	2,070	1,312	759
2 SH PEPSICO INC	09/11/12	07/20/16 LT	218	144	74
18 SH STATE STREET CORP	02/16/11	06/28/16 LT	913	826	87
15 SH STATE STREET CORP	02/16/11	07/20/16 LT	866	688	177
23 SH SYSCO CORPORATION	06/05/14	07/13/16 LT	1,187	861	327
10 SH TRAVELERS COS INC	11/18/09	07/22/16 LT	1,174	530	644
18 SH TRAVELERS COS INC	05/04/10	07/22/16 LT	2,113	906	1,208
9000 SH US TSY 1.500% OCT 31 2019	10/31/14	07/12/16 LT	9,180	8,951	229
19000 SH US TSY 1.500% OCT 31 2019	11/26/14	07/12/16 LT	19,380	18,964	416
8 SH AMN ELEC POWER CO	05/04/10	07/27/16 LT	551	272	279
18 SH AMN ELEC POWER CO	11/04/10	07/27/16 LT	1,240	674	567
53 SH AMN ELEC POWER CO	11/04/10	07/29/16 LT	3,670	1,984	1,687
52 SH AMN ELEC POWER CO	05/09/11	07/29/16 LT	3,601	1,896	1,705
12 SH AMN ELEC POWER CO	05/31/12	07/29/16 LT	831	461	370
53 SH AMN ELEC POWER CO	09/11/13	07/29/16 LT	3,670	2,239	1,431
4 SH AMN ELEC POWER CO	07/28/15	07/29/16 LT	277	223	54
27 SH COMCAST CORP NEW CL A	01/02/08	08/12/16 LT	1,826	494	1,332
14 SH INTEL CORP	11/05/10	08/03/16 LT	478	294	184
16 SH MICROSOFT CORP	09/17/13	08/10/16 LT	928	528	400
13 SH MICROSOFT CORP	09/20/13	08/10/16 LT	754	428	326
19 SH MICROSOFT CORP	09/20/13	08/16/16 LT	1,091	626	465
7 SH MICROSOFT CORP	09/20/13	08/18/16 LT	401	231	170
57 SH PFIZER INC	01/02/08	08/03/16 LT	2,010	1,301	709
8 SH PFIZER INC	01/02/08	08/15/16 LT	280	183	98
18 SH PFIZER INC	07/01/09	08/15/16 LT	630	266	364
21 SH PFIZER INC	11/18/09	08/15/16 LT	735	382	354
52 SH PFIZER INC	11/18/09	08/16/16 LT	1,815	945	870
18 SH PFIZER INC	11/18/09	08/18/16 LT	634	327	307
44 SH SEALED AIR CORP (NEW)	12/24/12	08/09/16 LT	2,043	764	1,279

1 SH CORPORATION	06/05/14	08/12/16 LT	52	37	15
32 SH CORPORATION	06/16/14	08/12/16 LT	1,667	1,179	488
4 SH CORPORATION	06/16/14	08/12/16 LT	208	147	61
22 SH CORPORATION	06/16/14	08/15/16 LT	1,144	810	334
1 SH CORPORATION	06/16/14	08/18/16 LT	52	37	16
9 SH CORPORATION	06/16/14	08/18/16 LT	472	331	141
29 SH CORPORATION	06/16/14	08/22/16 LT	1,527	1,068	459
7 SH CORPORATION	06/16/14	08/26/16 LT	365	258	107
27 SH CORPORATION	06/20/14	08/26/16 LT	1,408	1,007	401
11 SH TRAVELERS COS INC	05/04/10	08/01/16 LT	1,281	553	728
43 SH UNITEDHEALTH GROUP INC	04/24/15	08/03/16 LT	6,139	5,106	1,032
5000 SH DIRECTV HLDG/FIN 5.00% 21 CXL	03/08/11	03/21/16 LT	5,549	4,986	563
2000 SH DIRECTV HLDG/FIN 5.00% 21 CXL	09/15/11	03/21/16 LT	2,220	2,084	136
2002 SH DIRECTV HLDG/FIN 5.00% 21 CXL	09/10/11	03/21/16 LT	2,220	2,177	42
U.S. TREASURY BILL	01/01/15	08/04/16 LT	5,000	5,000	-
U.S. TREASURY BILL	01/01/15	08/25/16 LT	3,000	3,000	-
76 SH DOLLAR TREE INC	04/24/15	08/31/16 LT	6,291	6,155	136
121 SH DOLLAR TREE INC	04/24/15	09/06/16 LT	10,054	9,799	255
104 SH ELECTRONIC ARTS INC DEL	04/24/15	08/31/16 LT	8,454	6,210	2,244
35 SH FACEBOOK INC	04/24/15	08/30/16 LT	4,390	2,883	1,508
67 SH STARBUCKS CORP	12/06/15	08/30/16 LT	3,778	1,790	1,987
243 SH STARBUCKS CORP	12/06/15	08/31/16 LT	13,620	6,494	7,126
97 ALLEGHENY TECH INC	08/25/15	09/22/16 LT	1,724	1,705	19
52 SH AES CORP	07/19/11	09/12/16 LT	647	609	38
59 SH AES CORP	07/22/11	09/12/16 LT	734	703	31
53 SH AES CORP	07/22/11	09/12/16 LT	660	621	38
42 SH AES CORP	07/22/11	09/12/16 LT	549	492	57
76 SH AES CORP	07/28/16	09/22/16 LT	993	895	98
76 SH AES CORP	08/01/11	09/22/16 LT	993	865	129
156 SH AES CORP	08/03/11	09/22/16 LT	2,039	1,671	368
173 SH AES CORP	11/23/11	09/22/16 LT	2,261	1,781	480
111 SH AES CORP	02/28/12	09/22/16 LT	1,451	1,424	27
132 SH AES CORP	05/24/12	09/22/16 LT	1,725	1,518	207
21 SH AES CORP	05/31/12	09/22/16 LT	274	238	36
164 SH AES CORP	11/14/12	09/22/16 LT	2,144	1,441	703
73 SH AES CORP	11/15/2012	9/22/2016 LT	954	650	304
70 SH AES CORP	7/29/2013	9/22/2016 LT	915	824	91
104 SH AES CORP	9/11/2013	9/22/2016 LT	1,359	1,329	31
125 SH AES CORP	12/15/2014	9/22/2016 LT	1,634	1,582	52
65 SH AES CORP	12/22/2014	9/22/2016 LT	850	849	1
107 SH AES CORP	1/6/2015	9/22/2016 LT	1,399	1,376	22
262 SH AES CORP	3/20/2015	9/22/2016 LT	3,425	3,239	186
23 SH AES CORP	03/31/15	09/22/16 LT	301	287	14
81 SH AES CORP	07/28/15	09/22/16 LT	1,059	1,018	41
27 SH AT&T INC	08/18/06	09/12/16 LT	1,090	819	271
15 SH AT&T INC	11/15/06	09/12/16 LT	605	486	120
65 SH AT&T INC	11/15/06	09/22/16 LT	2,666	2,105	561
92 SH AT&T INC	04/18/07	09/22/16 LT	3,774	3,593	181
19 SH AT&T INC	08/28/07	09/22/16 LT	779	756	24
81 SH AT&T INC	11/18/09	09/22/16 LT	3,322	2,124	1,199
87 SH AT&T INC	05/04/10	09/22/16 LT	3,568	2,250	1,319
98 SH AT&T INC	11/04/10	09/22/16 LT	4,020	2,879	1,141
75 SH AT&T INC	05/09/11	09/22/16 LT	3,076	2,340	736
38 SH AT&T INC	04/25/12	09/22/16 LT	1,559	1,207	352
8 SH AT&T INC	05/31/12	09/22/16 LT	328	273	55

14 SH AT&T INC	09/11/13	09/22/16 LT	574	477	98
32 SH AT&T INC	07/28/15	09/22/16 LT	1,313	1,103	210
7 SH APPLIED MATERIAL INC	08/16/12	09/12/16 LT	206	83	123
99 SH APPLIED MATERIAL INC	09/10/12	09/12/16 LT	2,911	1,161	1,750
28 SH APPLIED MATERIAL INC	09/10/12	09/22/16 LT	849	328	521
108 SH APPLIED MATERIAL INC	09/24/12	09/22/16 LT	3,274	1,233	2,042
128 SH APPLIED MATERIAL INC	10/04/12	09/22/16 LT	3,881	1,421	2,460
62 SH APPLIED MATERIAL INC	10/10/12	09/22/16 LT	1,880	675	1,205
231 SH APPLIED MATERIAL INC	07/17/13	09/22/16 LT	7,004	3,851	3,153
68 SH APPLIED MATERIAL INC	08/16/13	09/22/16 LT	2,062	1,060	1,002
53 SH APPLIED MATERIAL INC	09/11/13	09/22/16 LT	1,607	842	765
149 SH APPLIED MATERIAL INC	01/23/14	09/22/16 LT	4,518	2,602	1,916
211 SH APPLIED MATERIAL INC	07/02/14	09/22/16 LT	6,397	4,813	1,585
26 SH APPLIED MATERIAL INC	09/24/14	09/22/16 LT	788	567	222
53 SH APPLIED MATERIAL INC	04/27/15	09/22/16 LT	1,607	1,048	559
25 SH APPLIED MATERIAL INC	07/16/15	09/22/16 LT	758	447	311
54 SH APPLIED MATERIAL INC	07/20/15	09/22/16 LT	1,637	967	671
18 SH APPLIED MATERIAL INC	07/28/15	09/22/16 LT	546	319	226
95 SH APPLIED MATERIAL INC	08/14/15	09/22/16 LT	2,880	1,563	1,317
27 SH BAKER HUGHES INC	03/22/12	09/12/16 LT	1,325	1,169	155
11 SH BAKER HUGHES INC	05/31/12	09/12/16 LT	540	451	89
10 SH BAKER HUGHES INC	06/25/12	09/12/16 LT	491	381	110
75 SH BAKER HUGHES INC	06/25/12	09/22/16 LT	3,776	2,856	920
57 SH BAKER HUGHES INC	06/29/12	09/22/16 LT	2,870	2,336	534
34 SH BAKER HUGHES INC	08/13/12	09/22/16 LT	1,712	1,625	87
15 SH BAKER HUGHES INC	09/25/12	09/22/16 LT	755	697	58
19 SH BAKER HUGHES INC	10/04/12	09/22/16 LT	957	832	124
41 SH BAKER HUGHES INC	07/18/13	09/22/16 LT	2,064	2,024	40
34 SH BAKER HUGHES INC	09/11/13	09/22/16 LT	1,712	1,694	17
27 SH BAKER HUGHES INC	08/25/15	09/22/16 LT	1,359	1,314	45
12 SH COMCAST CORP NEW CLA	01/02/08	09/12/16 LT	785	220	565
52 SH COMCAST CORP NEW CLA	09/24/08	09/12/16 LT	3,402	1,005	2,397
90 SH COMCAST CORP NEW CLA	09/24/08	09/22/16 LT	6,047	1,739	4,308
20 SH COMCAST CORP NEW CLA	02/24/09	09/22/16 LT	1,344	267	1,077
31 SH COMCAST CORP NEW CLA	08/06/09	09/22/16 LT	2,083	470	1,613
93 SH COMCAST CORP NEW CLA	11/18/09	09/22/16 LT	6,249	1,406	4,843
21 SH COMCAST CORP NEW CLA	12/22/09	09/22/16 LT	1,411	366	1,045
101 SH COMCAST CORP NEW CLA	05/04/10	09/22/16 LT	6,786	2,009	4,777
125 SH COMCAST CORP NEW CLA	11/04/10	09/22/16 LT	8,399	2,639	5,759
70 SH COMCAST CORP NEW CLA	05/09/11	09/22/16 LT	4,703	1,778	2,925
20 SH CHEVRON CORP	09/26/06	09/12/16 LT	2,023	1,271	752
2 SH CHEVRON CORP	11/06/06	09/12/16 LT	202	138	64
26 SH CHEVRON CORP	11/06/06	09/22/16 LT	2,606	1,799	807
8 SH CHEVRON CORP	11/15/06	09/22/16 LT	802	557	245
21 SH CHEVRON CORP	01/29/07	09/22/16 LT	2,105	1,513	591
24 SH CHEVRON CORP	04/18/07	09/22/16 LT	2,405	1,862	543
30 SH CHEVRON CORP	11/18/09	09/22/16 LT	3,007	2,360	647
22 SH CHEVRON CORP	04/13/10	09/22/16 LT	2,205	1,762	443
52 SH CHEVRON CORP	04/14/10	09/22/16 LT	5,212	4,181	1,030
22 SH CHEVRON CORP	05/04/10	09/22/16 LT	2,205	1,771	434
17 SH CITIGROUP INC COM NEW	01/17/12	09/12/16 LT	799	483	316
42 SH CITIGROUP INC COM NEW	01/17/12	09/12/16 LT	1,974	1,246	728
1 SH CITIGROUP INC COM NEW	01/23/12	09/12/16 LT	47	30	17
41 SH CITIGROUP INC COM NEW	01/23/12	09/22/16 LT	1,921	1,218	703
59 SH CITIGROUP INC COM NEW	03/09/12	09/22/16 LT	2,765	2,037	728

9 SH CITIGROUP INC COM NEW	03/15/12	09/22/16 LT	422	322	99
11 SH CIGNA CORP	04/18/13	08/31/16 LT	1,404	704	700
5 SH CIGNA CORP	08/08/13	08/31/16 LT	638	395	243
24 SH CIGNA CORP	08/08/13	09/06/16 LT	3,059	1,895	1,165
6 SH CIGNA CORP	08/08/13	09/12/16 LT	772	474	299
6 SH CIGNA CORP	09/11/13	09/12/16 LT	772	493	279
2 SH CIGNA CORP	09/11/13	09/13/16 LT	255	164	91
29 SH CIGNA CORP	02/07/14	09/13/16 LT	3,698	2,261	1,437
9 SH CIGNA CORP	02/07/14	09/22/16 LT	1,184	702	482
54 SH CIGNA CORP	04/02/14	09/22/16 LT	7,104	4,449	2,655
34 SH CIGNA CORP	04/07/14	09/22/16 LT	4,473	2,792	1,681
29 SH CIGNA CORP	04/17/14	09/22/16 LT	3,815	2,199	1,616
7 SH CIGNA CORP	07/01/14	09/22/16 LT	921	652	269
19 SH CIGNA CORP	07/31/14	09/22/16 LT	2,500	1,720	779
10 SH CISCO SYSTEMS INC COM	10/06/11	09/12/16 LT	311	162	149
57 SH CISCO SYSTEMS INC COM	11/23/11	09/12/16 LT	1,774	996	778
29 SH CISCO SYSTEMS INC COM	12/15/11	09/12/16 LT	903	526	376
67 SH CISCO SYSTEMS INC COM	12/15/11	09/22/16 LT	2,128	1,215	912
99 SH CISCO SYSTEMS INC COM	12/21/11	09/22/16 LT	3,144	1,775	1,369
83 SH CISCO SYSTEMS INC COM	03/27/12	09/22/16 LT	2,636	1,742	894
36 SH CISCO SYSTEMS INC COM	04/04/12	09/22/16 LT	1,143	733	410
101 SH CISCO SYSTEMS INC COM	05/18/12	09/22/16 LT	3,207	1,670	1,537
55 SH CISCO SYSTEMS INC COM	05/31/12	09/22/16 LT	1,746	900	847
87 SH CISCO SYSTEMS INC COM	06/08/12	09/22/16 LT	2,763	1,456	1,306
81 SH CISCO SYSTEMS INC COM	12/20/12	09/22/16 LT	2,572	1,639	933
38 SH CISCO SYSTEMS INC COM	01/16/13	09/22/16 LT	1,207	799	408
54 SH CISCO SYSTEMS INC COM	03/25/13	09/22/16 LT	1,715	1,121	594
44 SH CISCO SYSTEMS INC COM	04/05/13	09/22/16 LT	1,397	904	493
165 SH CISCO SYSTEMS INC COM	08/15/13	09/22/16 LT	5,239	4,071	1,169
50 SH CISCO SYSTEMS INC COM	09/11/13	09/22/16 LT	1,588	1,216	371
2 SH CISCO SYSTEMS INC COM	02/14/14	09/22/16 LT	64	45	18
113 SH CISCO SYSTEMS INC COM	03/31/14	09/22/16 LT	3,588	2,537	1,052
157 SH CISCO SYSTEMS INC COM	04/02/14	09/22/16 LT	4,985	3,583	1,403
181 SH CISCO SYSTEMS INC COM	07/02/14	09/22/16 LT	5,748	4,545	1,203
54 SH CISCO SYSTEMS INC COM	12/15/14	09/22/16 LT	1,715	1,445	270
58 SH CISCO SYSTEMS INC COM	05/22/15	09/22/16 LT	1,842	1,703	139
47 SH CISCO SYSTEMS INC COM	07/28/15	09/22/16 LT	1,492	1,325	168
51 SH CORNING INC	03/25/13	09/12/16 LT	1,137	663	474
33 SH CORNING INC	03/26/16	09/12/16 LT	736	435	301
200 SH CORNING INC	03/26/13	09/22/16 LT	4,629	2,634	1,995
112 SH CORNING INC	07/01/13	09/22/16 LT	2,592	1,483	1,109
257 SH CORNING INC	07/17/13	09/22/16 LT	5,948	3,810	2,138
90 SH CORNING INC	07/30/13	09/22/16 LT	2,083	1,358	725
51 SH CORNING INC	09/11/13	09/22/16 LT	1,180	760	421
150 SH CORNING INC	07/02/14	09/22/16 LT	3,471	3,307	165
124 SH CORNING INC	07/30/14	09/22/16 LT	2,870	2,442	427
39 SH CORNING INC	12/29/14	09/22/16 LT	903	902	1
67 SH CORNING INC	03/31/15	09/22/16 LT	1,551	1,535	16
69 SH CORNING INC	06/17/15	09/22/16 LT	1,597	1,439	157
51 SH CORNING INC	07/28/16	09/22/16 LT	1,180	942	238
88 SH CORNING INC	09/18/15	09/22/16 LT	2,037	1,548	489
126 SH CYPRESS SEMICNDTR PV 1CTS	09/21/15	09/22/16 LT	1,498	1,141	357
48 SH DANA INC	08/03/11	09/22/16 LT	743	730	13
129 SH DANA INC	04/26/12	09/22/16 LT	1,996	1,906	90
69 SH DANA INC	05/31/12	09/22/16 LT	1,067	893	175

52 SH DANA INC	06/08/12	09/22/16 LT	804	675	130
81 SH DANA INC	06/25/12	09/22/16 LT	1,253	990	263
52 SH DANA INC	07/23/12	09/22/16 LT	804	607	197
92 SH DANA INC	08/13/12	09/22/16 LT	1,423	1,262	161
78 SH DANA INC	12/05/12	09/22/16 LT	1,207	1,122	85
146 SH DANA INC	12/20/12	09/22/16 LT	2,259	2,234	25
19 SH GENERAL ELECTRIC	04/14/10	09/22/16 LT	573	367	206
86 SH GENERAL ELECTRIC	05/04/10	09/22/16 LT	2,594	1,604	990
30 SH GENERAL ELECTRIC	5/4/2010	09/22/16 LT	899	559	339
118 SH GENERAL ELECTRIC	11/04/10	09/22/16 LT	3,536	1,947	1,589
68 SH GENERAL ELECTRIC	03/15/11	09/22/16 LT	2,038	1,302	735
79 SH GENERAL ELECTRIC	03/24/11	09/22/16 LT	2,367	1,559	808
109 SH GENERAL ELECTRIC	05/09/11	09/22/16 LT	3,266	2,183	1,083
4 SH GENERAL ELECTRIC	06/08/11	09/22/16 LT	120	75	45
29 SH HARTFORD FINL SVCS GROUP	01/16/13	09/12/16 LT	1,202	699	502
34 SH HARTFORD FINL SVCS GROUP	02/05/13	09/12/16 LT	1,409	836	573
30 SH HARTFORD FINL SVCS GROUP	02/05/13	09/22/16 LT	1,289	738	551
50 SH HARTFORD FINL SVCS GROUP	03/01/13	09/22/16 LT	2,148	1,182	966
65 SH HARTFORD FINL SVCS GROUP	03/20/13	09/22/16 LT	2,792	1,688	1,104
35 SH HARTFORD FINL SVCS GROUP	03/26/13	09/22/16 LT	1,504	907	596
63 SH HARTFORD FINL SVCS GROUP	04/11/13	09/22/16 LT	2,706	1,725	981
58 SH HARTFORD FINL SVCS GROUP	05/08/13	09/22/16 LT	2,492	1,699	792
58 SH HARTFORD FINL SVCS GROUP	05/17/13	09/22/16 LT	2,492	1,810	681
81 SH HARTFORD FINL SVCS GROUP	08/08/13	09/22/16 LT	3,480	2,531	949
25 SH HARTFORD FINL SVCS GROUP	09/11/13	09/22/16 LT	1,074	796	278
43 SH HARTFORD FINL SVCS GROUP	01/27/14	09/22/16 LT	1,847	1,407	440
65 SH HARTFORD FINL SVCS GROUP	07/02/14	09/22/16 LT	2,792	2,348	445
50 SH HARTFORD FINL SVCS GROUP	08/01/14	09/22/16 LT	2,148	1,701	447
48 SH HARTFORD FINL SVCS GROUP	10/14/14	09/22/16 LT	2,062	1,728	334
37 SH HARTFORD FINL SVCS GROUP	11/24/14	09/22/16 LT	1,589	1,535	55
46 SH HARTFORD FINL SVCS GROUP	12/22/14	09/22/16 LT	1,976	1,917	59
11 SH HARTFORD FINL SVCS GROUP	03/31/15	09/22/16 LT	473	462	10
48 SH HARTFORD FINL SVCS GROUP	04/06/15	09/22/16 LT	2,062	2,043	19
14 SH HOME DEPOT INC	05/09/11	09/12/16 LT	1,789	517	1,272
23 SH HOME DEPOT INC	05/09/11	09/22/16 LT	2,970	850	2,120
6 SH HOME DEPOT INC	05/09/11	09/26/16 LT	754	222	532
26 SH HOME DEPOT INC	09/29/11	09/26/16 LT	3,268	883	2,385
33 SH INTEL CORP	11/05/10	09/12/16 LT	1,176	692	484
17 SH INTEL CORP	05/09/11	09/12/16 LT	606	389	217
82 SH INTEL CORP	05/09/11	09/22/16 LT	3,074	1,874	1,200
96 SH INTEL CORP	12/12/11	09/22/16 LT	3,598	2,288	1,311
53 SH INTEL CORP	12/15/11	09/22/16 LT	1,987	1,248	739
25 SH INTEL CORP	05/31/12	09/22/16 LT	937	646	291
42 SH INTEL CORP	03/04/13	09/22/16 LT	1,574	886	689
6 SH INTERCONTINENTAL	01/30/15	09/12/16 LT	1,691	1,244	447
21 SH INTERCONTINENTAL	01/30/15	09/22/16 LT	5,887	4,354	1,533
5 SH INTERCONTINENTAL	02/27/15	09/22/16 LT	1,402	1,188	213
6 SH INTERCONTINENTAL	03/11/15	09/22/16 LT	1,682	1,376	306
9 SH INTERCONTINENTAL	03/25/15	09/22/16 LT	2,523	2,099	424
6 SH INTERCONTINENTAL	03/31/15	09/22/16 LT	1,682	1,401	281
6 SH INTERCONTINENTAL	04/15/15	09/22/16 LT	1,682	1,381	301
3 SH INTERCONTINENTAL	05/07/15	09/22/16 LT	841	700	141
9 SH INTERCONTINENTAL	06/16/15	09/22/16 LT	2,523	2,114	409
10 SH INTERCONTINENTAL	06/24/15	09/22/16 LT	2,803	2,281	522
4 SH INTERCONTINENTAL	07/28/15	09/22/16 LT	1,121	907	214

8 SH INTERCONTINENTAL	08/25/15	09/22/16 LT	2,243	1,831	412
13 SH JPMORGAN CHASE	01/29/07	09/12/16 LT	863	642	221
33 SH JPMORGAN CHASE	02/12/07	09/12/16 LT	2,190	1,663	526
6 SH JOHNSON AND JOHNSON COM	12/20/11	09/12/16 LT	708	386	323
55 SH LENNAR CORP CL A	06/29/10	09/12/16 LT	2,497	780	1,717
51 SH LENNAR CORP CL A	06/29/10	09/22/16 LT	2,227	724	1,504
45 SH LENNAR CORP CL A	08/24/10	09/22/16 LT	1,965	584	1,381
145 SH LENNAR CORP CL A	11/04/10	09/22/16 LT	6,332	2,298	4,034
92 SH LENNAR CORP CL A	05/09/11	09/22/16 LT	4,018	1,694	2,324
71 SH LENNAR CORP CL A	08/03/11	09/22/16 LT	3,101	1,203	1,898
46 SH LENNAR CORP CL A	05/31/12	09/22/16 LT	2,009	1,208	801
39 SH LENNAR CORP CL A	08/08/13	09/22/16 LT	1,703	1,264	440
17 SH LENNAR CORP CL A	08/16/13	09/22/16 LT	742	574	169
3 SH LENNAR CORP CL A	09/11/13	09/22/16 LT	131	104	27
16 SH LENNAR CORP CL A	11/26/13	09/22/16 LT	699	573	126
57 SH LENNAR CORP CL A	03/31/14	09/22/16 LT	2,489	2,255	234
83 SH LENNAR CORP CL A	04/02/14	09/22/16 LT	3,625	3,360	264
32 SH LENNAR CORP CL A	07/01/14	09/22/16 LT	1,397	1,360	38
12 SH LENNAR CORP CL A	08/04/14	09/22/16 LT	524	433	91
82 SH LENNAR CORP CL A	12/19/14	09/22/16 LT	3,581	3,560	21
25 SH MERCK AND CO INC SHS	11/08/13	09/12/16 LT	1,565	1,161	404
10 SH MERCK AND CO INC SHS	11/19/13	09/12/16 LT	626	478	148
19 SH MERCK AND CO INC SHS	11/19/13	09/22/16 LT	1,201	908	293
17 SH MICROSOFT CORP	09/20/13	09/12/16 LT	962	560	402
38 SH MICROSOFT CORP	09/23/13	09/12/16 LT	2,150	1,246	904
11 SH MICROSOFT CORP	09/23/13	09/22/16 LT	637	361	276
37 SH MICROSOFT CORP	11/25/13	09/22/16 LT	2,141	1,391	750
45 SH MICROSOFT CORP	12/17/13	09/22/16 LT	2,604	1,664	941
73 SH MICROSOFT CORP	12/18/13	09/22/16 LT	4,225	2,656	1,569
20 SH MICROSOFT CORP	12/27/13	09/22/16 LT	1,157	745	413
22 SH MICROSOFT CORP	01/23/14	09/22/16 LT	1,273	790	483
116 SH NABORS INDUSTRIES LTD	08/25/15	09/22/16 LT	1,210	1,098	112
15 SH PENTAIR PLC SHS	11/04/10	08/31/16 LT	956	436	520
11 SH PENTAIR PLC SHS	05/09/11	08/31/16 LT	701	405	296
11 SH PENTAIR PLC SHS	03/23/12	09/12/16 LT	659	429	230
3 SH PENTAIR PLC SHS	05/31/12	09/12/16 LT	180	117	62
9 SH PENTAIR PLC SHS	12/20/12	09/12/16 LT	539	439	101
93 SH PENTAIR PLC SHS	12/20/12	09/22/16 LT	5,781	4,535	1,247
30 SH PENTAIR PLC SHS	04/24/13	09/22/16 LT	1,865	1,605	260
40 SH PENTAIR PLC SHS	07/02/13	09/22/16 LT	2,487	2,315	172
19 SH PENTAIR PLC SHS	04/21/15	09/22/16 LT	1,181	1,172	9
7 SH PENTAIR PLC SHS	07/28/15	09/22/16 LT	435	416	20
36 SH PENTAIR PLC SHS	08/25/15	09/22/16 LT	2,238	1,971	267
351 SH JCPENNEY CO COM	10/01/14	09/22/16 LT	3,430	3,393	37
178 SH JCPENNEY CO COM	10/07/14	09/22/16 LT	1,739	1,662	77
331 SH JCPENNEY CO COM	10/08/14	09/22/16 LT	3,234	2,731	503
15 SH JCPENNEY CO COM	11/13/14	09/22/16 LT	147	107	39
123 SH JCPENNEY CO COM	11/24/14	09/22/16 LT	1,202	954	248
198 SH JCPENNEY CO COM	12/02/14	09/22/16 LT	1,935	1,474	461
325 SH JCPENNEY CO COM	12/22/14	09/22/16 LT	3,176	2,094	1,082
193 SH JCPENNEY CO COM	02/02/15	09/22/16 LT	1,886	1,398	488
157 SH JCPENNEY CO COM	02/27/15	09/22/16 LT	1,534	1,343	191
197 SH JCPENNEY CO COM	05/28/15	09/22/16 LT	1,925	1,689	236
96 SH JCPENNEY CO COM	07/16/15	09/22/16 LT	938	859	79
99SH JCPENNEY CO COM	07/28/15	09/22/16 LT	967	815	152

124 SH JCPENNEY CO COM	08/13/15	09/22/16 LT	1,212	1,024	187
278 SH JCPENNEY CO COM	08/25/15	09/22/16 LT	2,717	2,220	497
24 SH PEPSICO INC	09/11/12	09/12/16 LT	2,525	1,724	801
16 SH PEPSICO INC	09/11/12	09/22/16 LT	1,721	1,150	571
25 SH PEPSICO INC	12/04/12	09/22/16 LT	2,689	1,745	943
58 SH PEPSICO INC	12/28/12	09/22/16 LT	6,238	3,971	2,267
16 SH PEPSICO INC	09/11/13	09/22/16 LT	1,721	1,275	445
107 SH PEPSICO INC	11/04/13	09/22/16 LT	11,508	9,012	2,496
16 SH PEPSICO INC	11/29/13	09/22/16 LT	1,721	1,354	367
18 SH PEPSICO INC	01/31/14	09/22/16 LT	1,936	1,447	489
89 SH PEPSICO INC	04/02/14	09/22/16 LT	9,572	7,370	2,202
17 SH PEPSICO INC	07/01/15	09/22/16 LT	1,828	1,600	228
14 SH PEPSICO INC	07/28/15	09/22/16 LT	1,506	1,346	159
41 SH PFIZER INC	11/18/09	09/09/16 LT	1,408	745	663
17 SH PHIZER INC	05/04/10	09/09/16 LT	584	293	291
62 SH PHIZER INC	05/04/10	09/12/16 LT	2,122	1,069	1,053
29 SH STATE STREET CORP	02/16/11	09/12/16 LT	2,021	1,331	690
27 SH STATE STREET CORP	02/16/11	09/22/16 LT	1,913	1,239	674
35 SH STATE STREET CORP	05/09/11	09/22/16 LT	2,479	1,629	850
40 SH STATE STREET CORP	05/16/11	09/22/16 LT	2,834	1,846	988
53 SH STATE STREET CORP	06/27/11	09/22/16 LT	3,755	2,341	1,414
18 SH STATE STREET CORP	09/30/11	09/22/16 LT	1,275	581	694
37 SH STATE STREET CORP	02/23/12	09/22/16 LT	2,621	1,510	1,111
24 SH STATE STREET CORP	05/31/12	09/22/16 LT	1,700	985	715
58 SH STATE STREET CORP	09/11/12	09/22/16 LT	4,109	2,499	1,610
48 SH STATE STREET CORP	11/06/12	09/22/16 LT	3,400	2,227	1,174
71 SH STATE STREET CORP	12/14/12	09/22/16 LT	5,030	3,227	1,803
22 SH STATE STREET CORP	01/16/13	09/22/16 LT	1,558	1,102	456
45 SH STATE STREET CORP	09/11/13	09/22/16 LT	3,188	3,062	126
25 SH STATE STREET CORP	04/25/14	09/22/16 LT	1,771	1,594	177
52 SH SEALED AIR CORP (NEW)	12/24/12	09/22/16 LT	2,367	903	1,464
15 SH SEALED AIR CORP (NEW)	12/24/12	09/22/16 LT	694	261	433
116 SH SEALED AIR CORP (NEW)	12/27/12	09/22/16 LT	5,367	1,991	3,376
78 SH SEALED AIR CORP (NEW)	12/28/12	09/22/16 LT	3,609	1,348	2,261
76 SH SEALED AIR CORP (NEW)	12/31/12	09/22/16 LT	3,516	1,320	2,196
88 SH SEALED AIR CORP (NEW)	01/28/13	09/22/16 LT	4,071	1,645	2,426
60 SH SEALED AIR CORP (NEW)	04/03/13	09/22/16 LT	2,776	1,326	1,450
47 SH SEALED AIR CORP (NEW)	05/02/13	09/22/16 LT	2,174	1,039	1,136
117 SH SEALED AIR CORP (NEW)	06/21/13	09/22/16 LT	5,413	2,738	2,674
41 SH SEALED AIR CORP (NEW)	09/03/13	09/22/16 LT	1,897	1,163	734
51 SH SEALED AIR CORP (NEW)	09/11/13	09/22/16 LT	2,359	1,535	824
78 SH SEALED AIR CORP (NEW)	09/27/13	09/22/16 LT	3,609	2,144	1,465
36 SH SEALED AIR CORP (NEW)	04/02/14	09/22/16 LT	1,665	1,196	469
39 SH SEALED AIR CORP (NEW)	08/04/14	09/22/16 LT	1,804	1,271	533
17 SH SYNCHRONY FINL COM	01/14/09	09/12/16 LT	458	236	222
18 SH SYNCHRONY FINL COM	02/24/09	09/12/16 LT	485	149	335
37 SH SYNCHRONY FINL COM	02/24/09	09/22/16 LT	1,002	307	695
52 SH SYNCHRONY FINL COM	03/12/09	09/22/16 LT	1,408	422	986
6 SH SYNCHRONY FINL COM	03/31/15	09/22/16 LT	162	142	20
13 SH SYNCHRONY FINL COM	04/06/15	09/22/16 LT	352	313	39
21 SH SYNCHRONY FINL COM	04/06/15	09/22/16 LT	569	506	63
56 SH SYNCHRONY FINL COM	04/06/15	09/22/16 LT	1,516	1,349	167
19 SH ANTHEM INC	06/24/13	09/12/16 LT	2,412	1,519	892
2 SH ANTHEM INC	06/24/13	09/22/16 LT	256	160	96
18 SH ANTHEM INC	07/17/13	09/22/16 LT	2,308	1,541	767

4 SH ANTHEM INC	09/11/13	09/22/16 LT	513	356	157
28 SH ANTHEM INC	01/23/14	09/22/16 LT	3,590	2,393	1,196
17 SH ANTHEM INC	01/29/14	09/22/16 LT	2,180	1,464	715
21 SH ANTHEM INC	02/03/14	09/22/16 LT	2,692	1,796	896
17 SH ANTHEM INC	02/21/14	09/22/16 LT	2,180	1,510	670
37 SH ANTHEM INC	04/17/14	09/22/16 LT	4,744	3,420	1,323
7 SH ANTHEM INC	06/16/14	09/22/16 LT	897	743	155
2 SH SYSCO CORPORATION	06/20/14	09/08/16 LT	106	75	31
28 SH SYSCO CORPORATION	06/25/14	09/08/16 LT	1,477	1,051	427
33 SH SYSCO CORPORATION	06/25/14	09/12/16 LT	1,652	1,238	413
1 SH SYSCO CORPORATION	06/30/14	09/12/16 LT	50	38	12
18 SH SYSCO CORPORATION	06/30/14	09/22/16 LT	901	676	224
31 SH SYSCO CORPORATION	07/10/14	09/22/16 LT	1,551	1,149	402
32 SH SYSCO CORPORATION	08/04/14	09/22/16 LT	1,601	1,147	454
16 SH SYSCO CORPORATION	08/11/14	09/22/16 LT	800	598	202
50 SH SYSCO CORPORATION	08/20/14	09/22/16 LT	2,501	1,885	616
58 SH SYSCO CORPORATION	09/24/14	09/22/16 LT	2,902	2,192	710
61 SH SYSCO CORPORATION	12/19/14	09/22/16 LT	3,052	2,510	541
53 SH SYSCO CORPORATION	02/03/15	09/22/16 LT	2,652	2,091	560
40 SH SYSCO CORPORATION	03/03/15	09/22/16 LT	2,001	1,552	449
32 SH SYSCO CORPORATION	03/04/15	09/22/16 LT	1,601	1,239	362
42 SH SYSCO CORPORATION	03/11/15	09/22/16 LT	2,101	1,615	486
29 SH SYSCO CORPORATION	05/28/15	09/22/16 LT	1,451	1,082	369
34 SH SYSCO CORPORATION	06/24/15	09/22/16 LT	1,701	1,316	385
15 SH SYSCO CORPORATION	07/28/15	09/22/16 LT	750	540	210
53 SH SYSCO CORPORATION	08/25/15	09/22/16 LT	2,652	2,112	539
46 SH TEXTRON INC	06/16/10	09/12/16 LT	1,831	919	912
15 SH TEXTRON INC	06/24/10	09/12/16 LT	597	283	314
42 SH TEXTRON INC	06/24/10	09/22/16 LT	1,670	792	878
65 SH TEXTRON INC	06/30/10	09/22/16 LT	2,585	1,117	1,468
42 SH TEXTRON INC	07/15/10	09/22/16 LT	1,670	753	918
56 SH TEXTRON INC	08/19/10	09/22/16 LT	2,227	1,015	1,211
42 SH TEXTRON INC	10/28/10	09/22/16 LT	1,670	871	800
98 SH TEXTRON INC	11/04/10	09/22/16 LT	3,897	2,175	1,722
74 SH TEXTRON INC	12/23/10	09/22/16 LT	2,943	1,746	1,196
45 SH TEXTRON INC	01/26/11	09/22/16 LT	1,789	1,173	617
140 SH TEXTRON INC	05/03/11	09/22/16 LT	5,567	3,581	1,987
102 SH TEXTRON INC	05/09/11	09/22/16 LT	4,056	2,564	1,492
99 SH TEXTRON INC	12/30/11	09/22/16 LT	3,937	1,841	2,096
69 SH TEXTRON INC	04/26/12	09/22/16 LT	2,744	1,840	904
45 SH TEXTRON INC	05/31/12	09/22/16 LT	1,789	1,053	736
76SH TEXTRON INC	12/28/12	09/22/16 LT	3,022	1,838	1,185
72 SH TEXTRON INC	01/16/16	09/22/16 LT	1,670	1,102	568
106 SH TEXTRON INC	04/17/13	09/22/16 LT	4,215	2,733	1,483
51 SH TEXTRON INC	09/11/13	09/22/16 LT	2,028	1,500	528
13 SH TRAVELERS COS INC	05/04/10	09/12/16 LT	1,492	654	838
25 SH TRAVELERS COS INC	05/04/10	09/22/16 LT	2,922	1,258	1,664
46 SH TRAVELERS COS INC	11/04/10	09/22/16 LT	5,376	2,625	2,751
25 SH JOHNSON CONTROLS INTER	05/04/10	09/22/16 LT	1,129	503	626
11 SH JOHNSON CONTROLS INTER	11/04/10	09/22/16 LT	497	225	272
57 SH JOHNSON CONTROLS INTER	11/04/10	09/22/16 LT	2,565	1,167	1,398
44 SH JOHNSON CONTROLS INTER	05/09/11	09/22/16 LT	1,980	1,135	845
47 SH JOHNSON CONTROLS INTER	03/23/12	09/22/16 LT	2,115	1,287	828
12 SH JOHNSON CONTROLS INTER	05/31/12	09/22/16 LT	540	330	210
38 SH JOHNSON CONTROLS INTER	11/14/12	09/22/16 LT	1,710	1,083	627

34 SH JOHNSON CONTROLS INTER	12/20/12	09/22/16 LT	1,530	1,046	484
71 SH JOHNSON CONTROLS INTER	03/27/13	09/22/16 LT	3,195	2,317	877
115 SH JOHNSON CONTROLS INTER	06/19/13	09/22/16 LT	5,174	4,053	1,121
52 SH JOHNSON CONTROLS INTER	06/27/13	09/22/16 LT	2,340	1,791	549
56 SH JOHNSON CONTROLS INTER	07/15/13	09/22/16 LT	2,520	2,077	443
32 SH JOHNSON CONTROLS INTER	09/11/13	09/22/16 LT	1,440	1,143	296
63 SH JOHNSON CONTROLS INTER	04/25/14	09/22/16 LT	2,835	2,717	118
18 SH JOHNSON CONTROLS INTER	07/28/15	09/22/16 LT	810	688	122
17 SH TEREX CORP DEL NEW COM	08/19/10	09/22/16 LT	413	328	86
8 SH TEREX CORP DEL NEW COM	10/21/10	09/22/16 LT	194	183	12
66 SH TEREX CORP DEL NEW COM	10/21/10	09/22/16 LT	1,611	1,506	105
6 SH TEREX CORP DEL NEW COM	08/15/11	09/22/16 LT	146	104	42
46 SH TEREX CORP DEL NEW COM	12/27/11	09/22/16 LT	1,123	620	503
95 SH TEREX CORP DEL NEW COM	05/10/12	09/22/16 LT	2,319	2,036	283
72 SH TEREX CORP DEL NEW COM	05/31/12	09/22/16 LT	1,758	1,201	557
30 SH TEREX CORP DEL NEW COM	06/17/15	09/22/16 LT	732	700	33
17 SH TEREX CORP DEL NEW COM	07/28/15	09/22/16 LT	415	362	53
50 SH TEREX CORP DEL NEW COM	07/30/15	09/22/16 LT	1,221	1,106	115
61 SH TEREX CORP DEL NEW COM	09/21/15	09/22/16 LT	1,489	1,159	330
7 SH WSTN DIGITAL CORP DEL	06/27/12	09/22/16 LT	361	208	153
30 SH WSTN DIGITAL CORP DEL	06/29/12	09/22/16 LT	1,546	888	659
21 SH WSTN DIGITAL CORP DEL	06/29/12	09/22/16 LT	1,175	621	554
72 SH WSTN DIGITAL CORP DEL	08/13/12	09/22/16 LT	4,030	3,180	850
45 SH WSTN DIGITAL CORP DEL	08/28/12	09/22/16 LT	2,519	1,933	586
38 SH WSTN DIGITAL CORP DEL	09/17/12	09/22/16 LT	2,127	1,506	621
22 SH WSTN DIGITAL CORP DEL	09/24/12	09/22/16 LT	1,231	883	349
30 SH WSTN DIGITAL CORP DEL	10/23/12	09/22/16 LT	1,679	1,047	633
29 SH WSTN DIGITAL CORP DEL	11/14/12	09/22/16 LT	1,623	988	635
66 SH WSTN DIGITAL CORP DEL	03/25/13	09/22/16 LT	3,694	3,112	582
33 SH ZIONS BANCORP COM	07/08/15	09/22/16 LT	992	985	7
51 SH ZIONS BANCORP COM	08/25/15	09/22/16 LT	1,533	1,399	134
8 SH AMAZON COM INC COM	08/25/15	10/13/16 LT	6,636	3,821	2,815
238 SH NIKE INC CL B	04/24/15	10/24/16 LT	12,353	12,027	326
6 SH JOHNSON AND JOHNSON COM	12/20/11	11/11/16 LT	710	386	325
31 SH JOHNSON AND JOHNSON COM	08/20/12	11/11/16 LT	3,671	2,099	1,571
25 SH JOHNSON AND JOHNSON COM	08/20/12	11/16/16 LT	2,910	1,693	1,217
16 SH JOHNSON AND JOHNSON COM	01/16/13	11/16/16 LT	1,863	1,159	703
51 SH ELECTRONIC ARTS INC DEL	04/24/15	10/28/16 LT	4,061	3,045	1,016
145 SH ELECTRONIC ARTS INC DEL	05/19/15	10/28/16 LT	11,547	9,105	2,442
48 SH ELECTRONIC ARTS INC DEL	06/22/15	10/28/16 LT	3,823	3,194	628
37 SH ELECTRONIC ARTS INC DEL	06/22/15	11/01/16 LT	2,882	2,462	420
440 SH NIKE INC CL B	04/24/15	11/10/16 LT	22,346	22,234	111
10 SH STARBUCKS CORP	12/06/12	11/01/16 LT	527	267	260
14 SH STARBUCKS CORP	09/11/13	11/01/16 LT	738	526	212
86 SH STARBUCKS CORP	03/11/14	11/01/16 LT	4,533	3,235	1,297
20 SH STARBUCKS CORP	03/11/14	11/10/16 LT	1,074	752	321
114 SH STARBUCKS CORP	04/24/15	11/10/16 LT	6,121	5,889	232
91 SH STARBUCKS CORP	06/30/15	11/10/16 LT	4,886	4,860	26
1000 SH US TSY 0.625% AUG 31 2017	11/01/12	11/29/16 LT	999	997	2
9000 SH US TSY 0.625% AUG 31 2017	01/31/14	11/29/16 LT	8,992	8,978	14
2000 SH US TSY 0.625% AUG 31 2017	01/31/14	12/29/16 LT	1,998	1,996	3
7000 SH US TSY 0.625% AUG 31 2017	02/07/14	12/29/16 LT	6,993	6,986	8
11000 SH US TSY 0.625% AUG 31 2017	03/06/15	12/29/16 LT	10,990	10,974	16
36 SH MICROSOFT CORP	01/23/14	01/05/17 LT	2,244	1,292	951
41 SH MICROSOFT CORP	02/21/14	01/05/17 LT	2,555	1,560	995

5 SH MICROSOFT CORP	03/26/14	01/05/17 LT	312	199	112
17 SH HOME DEPOT INC	01/12/16	01/25/17 LT	2,348	2,161	187
12 SH SHERWIN WILLIAMS	08/09/12	01/25/17 LT	3,379	1,694	1,685
16 SH SHERWIN WILLIAMS	07/12/13	01/25/17 LT	4,506	2,991	1,514
36 SH VISA INC CL A SHRS	08/27/14	01/25/17 LT	3,016	1,954	1,062
35 SH GENERAL ELECTRIC	06/08/11	02/17/17 LT	1,058	652	406
98 SH GENERAL ELECTRIC	12/07/11	02/17/17 LT	2,962	1,627	1,334
25 SH GENERAL ELECTRIC	12/27/11	02/17/17 LT	756	455	301
5 SH HOME DEPOT INC	09/02/11	02/17/17 LT	709	170	540
32 SH HOME DEPOT INC	12/27/11	02/17/17 LT	4,540	1,353	3,188
1000 SH US TSY 1.125% APR 30 2020	07/24/15	02/03/17 LT	987	985	1
4000 SH US TSY 0.625% APR 30 2018	08/14/13	02/16/17 LT	3,983	3,962	20
11000 SH US TSY 0.625% APR 30 2018	08/30/13	02/16/17 LT	10,953	10,890	63
7 SH AMAZON COM INC	08/25/15	02/02/17 LT	5,874	3,343	2,531
4 SH ALPHABET INC SHS CL A	07/20/15	02/02/17 LT	3,277	2,739	538
15 SH AMGEN INC COM PV	10/08/15	02/02/17 LT	2,389	2,213	175
14 SH FLEETCOR TECHNOLOGIS INC	05/02/14	02/02/17 LT	2,065	1,690	376
36 SH FACEBOOK INC	04/24/15	02/02/17 LT	4,735	2,965	1,770
18 SH HOME DEPOT INC	01/12/16	02/02/17 LT	2,470	2,288	182
46 SH SALESFORCE COM INC	06/13/15	02/02/17 LT	3,682	3,367	315
7 SH SHERWIN WILLIAMS	07/12/13	02/02/17 LT	2,139	1,309	830
94 SH UNITEDHEALTH GROUP INC	04/24/15	02/02/17 LT	15,092	11,163	3,929
46 SH VISA INC CL A SHRS	08/27/14	02/02/17 LT	3,780	2,496	1,284
29 SH ZOETIS INC	06/22/15	02/02/17 LT	1,607	1,457	150

SUBTOTAL LT GAIN

			1,522,710	1,086,731	435,979
9 SH AMAZON COM INC COM	08/25/15	02/25/16 ST	4,986	4,299	688
31 SH ADT CORP SHS	07/01/15	04/01/16 ST	1,280	1,035	245
43 SH ADT CORP SHS	07/22/15	04/01/16 ST	1,776	1,391	385
19 SH ADT CORP SHS	07/28/15	04/01/16 ST	785	624	161
23 SH ADT CORP SHS	07/30/15	04/01/16 ST	950	785	165
11 SH ADT CORP SHS	02/03/16	04/01/16 ST	454	297	158
22 SH ADT CORP SHS	02/03/16	04/04/16 ST	909	594	315
33 SH ALPHABET INC SHS CL A	07/20/15	04/12/16 ST	24,974	22,600	2,374
77 SH ELECTRONIC ARTS INC DEL	04/24/15	04/07/16 ST	4,950	4,598	353
43 SH HOME DEPOT INC	01/07/16	04/28/16 ST	5,750	5,401	349
32 SH SALESFORCE COM INC	06/16/15	04/28/16 ST	2,418	2,342	75
4000 US TSY 1.625% NOV 30 2020	12/07/15	05/23/16 ST	4,052	3,991	62
4000 US TSY 1.625% NOV 30 2020	12/09/15	05/23/16 ST	4,052	3,998	54
22 SH ALPHABET INC SHS CL A	07/20/15	06/22/16 ST	15,585	15,067	518
19 SH CONAGRA FOODS INC	12/22/15	07/20/16 ST	903	787	115
37 SH CONAGRA FOODS INC	12/22/15	07/29/16 ST	1,729	1,533	195
60 SH ROYAL CARIBBEAN CRUISES	02/04/16	07/29/16 ST	4,355	4,340	15
11000 SH AETNA INC 1.90% JUN07 19	06/09/16	08/22/16 ST	11,130	11,090	40
60 SH ADOBE SYS DEL PV\$.001	06/23/16	08/30/16 ST	6,103	5,754	349
21 SH AES CORP	09/29/15	09/22/16 ST	274	198	76
119 SH AES CORP	06/22/16	09/22/16 ST	1,555	1,429	127
79 SH APPLIED MATERIAL INC	09/30/15	09/22/16 ST	2,395	1,158	1,237
20 SH APPLIED MATERIAL INC	05/12/16	09/22/16 ST	606	391	215
80 SH APPLIED MATERIAL INC	06/28/16	09/22/16 ST	2,426	1,808	618
25 SH BAKER HUGHES INC	01/14/16	09/22/16 ST	1,259	998	261
58 SH BAKER HUGHES INC	01/21/16	09/22/16 ST	2,920	2,254	666
25 SH BAKER HUGHES INC	04/06/16	09/22/16 ST	1,259	1,049	210
10 SH BAKER HUGHES INC	05/02/16	09/22/16 ST	503	473	31
30 SH BAKER HUGHES INC	05/17/16	09/22/16 ST	1,510	1,411	100

31 SH BAKER HUGHES INC	06/16/16	09/22/16 ST	1,561	1,415	145
45 SH BAKER HUGHES INC	07/01/16	09/22/16 ST	2,266	2,044	222
51 SH BAKER HUGHES INC	07/22/16	09/22/16 ST	2,568	2,264	304
63 SH BAKER HUGHES INC	07/29/16	09/22/16 ST	3,172	3,008	164
17 SH BAXTER INTERNTL INC	12/28/15	09/22/16 ST	767	648	119
37 SH BAXTER INTERNTL INC	12/28/15	09/22/16 ST	1,745	1,411	334
40 SH BAXTER INTERNTL INC	12/28/15	09/22/16 ST	1,906	1,525	380
13 SH BAXTER INTERNTL INC	12/28/15	09/22/16 ST	625	496	130
47 SH BAXTER INTERNTL INC	01/04/16	09/22/16 ST	2,261	1,751	510
40 SH BAXTER INTERNTL INC	01/07/16	09/22/16 ST	1,925	1,450	474
42 SH BAXTER INTERNTL INC	02/03/16	09/22/16 ST	2,021	1,588	432
45 SH BAXTER INTERNTL INC	03/30/16	09/22/16 ST	2,165	1,861	304
41 SH BAXTER INTERNTL INC	05/17/16	09/22/16 ST	1,973	1,861	111
21 SH CARDINAL HEALTH INC OHIO	05/12/16	09/22/16 ST	1,632	1,620	13
37 SH COACH INC	02/09/16	09/22/16 ST	1,364	1,252	112
69 SH COACH INC	02/09/16	09/22/16 ST	2,496	2,334	162
51 SH COACH INC	09/21/16	09/22/16 ST	1,845	1,834	11
60 SH CISCO SYSTEMS INC COM	11/13/15	09/22/16 ST	1,905	1,563	342
11 SH CISCO SYSTEMS INC COM	09/13/16	09/22/16 ST	349	341	9
25 SH CONAGRA FOODS INC	12/22/15	09/22/16 ST	1,102	1,036	66
17 SH CONAGRA FOODS INC	12/22/15	09/22/16 ST	737	705	32
56 SH CONAGRA FOODS INC	12/28/15	09/22/16 ST	2,428	2,367	60
23 SH CONAGRA FOODS INC	12/31/15	09/22/16 ST	997	974	23
20 SH CONAGRA FOODS INC	01/14/16	09/22/16 ST	867	794	73
33 SH CONAGRA FOODS INC	02/16/16	09/22/16 ST	1,431	1,367	63
40 SH CONAGRA FOODS INC	03/09/16	09/22/16 ST	1,734	1,726	8
31 SH CONAGRA FOODS INC	03/22/16	09/22/16 ST	1,344	1,334	10
76 SH CORNING INC	02/04/16	09/22/16 ST	1,759	1,431	328
133 SH CORNING INC	05/17/16	09/22/16 ST	3,078	2,572	506
21 SH CORNING INC	05/24/16	09/22/16 ST	486	421	65
130 SH CYPRESS SEMICNDTR PV1CTS	09/21/15	09/22/16 ST	1,523	1,177	346
196 SH CYPRESS SEMICNDTR PV1CTS	09/25/15	09/22/16 ST	2,330	1,684	646
503 SH CYPRESS SEMICNDTR PV1CTS	09/30/15	09/22/16 ST	5,979	4,104	1,876
162 SH CYPRESS SEMICNDTR PV1CTS	11/03/15	09/22/16 ST	1,926	1,701	225
102 SH CYPRESS SEMICNDTR PV1CTS	11/13/15	09/22/16 ST	1,212	1,004	208
84 SH CYPRESS SEMICNDTR PV1CTS	11/18/15	09/22/16 ST	998	826	173
90 SH CYPRESS SEMICNDTR PV1CTS	11/25/15	09/22/16 ST	1,070	928	142
186 SH CYPRESS SEMICNDTR PV1CTS	12/31/15	09/22/16 ST	2,211	1,828	383
475 SH CYPRESS SEMICNDTR PV1CTS	01/14/16	09/22/16 ST	5,646	3,850	1,796
359 SH CYPRESS SEMICNDTR PV1CTS	05/17/16	09/22/16 ST	4,267	3,356	912
100 SH CYPRESS SEMICNDTR PV1CTS	08/01/16	09/22/16 ST	1,189	1,167	22
20 SH DOW CHEMICAL CO	02/03/16	09/22/16 ST	1,049	927	122
69 SH DOW CHEMICAL CO	02/09/16	09/22/16 ST	3,638	3,198	439
32 SH DOW CHEMICAL CO	02/26/16	09/22/16 ST	1,687	1,488	199
38 SH DOW CHEMICAL CO	03/07/16	09/22/16 ST	2,003	1,853	150
6 SH DOW CHEMICAL CO	03/07/16	09/22/16 ST	316	300	16
21 SH GILEAD SCIENCES INC COM	08/03/16	09/22/16 ST	1,707	1,675	32
29 SH HARTFORD FINL SVCS GROUP	08/16/16	09/22/16 ST	1,246	1,168	78
4 SH INTERCONTINRNTAL	09/24/15	09/22/16 ST	1,121	909	213
2 SH INTERCONTINRNTAL	09/29/15	09/22/16 ST	561	449	111
8 SH INTERCONTINRNTAL	10/27/15	09/22/16 ST	2,243	2,033	210
14 SH INTERCONTINRNTAL	02/04/16	09/22/16 ST	3,925	3,437	488
4 SH INTERCONTINRNTAL	07/01/16	09/22/16 ST	1,121	1,030	92
8 SH INTERCONTINRNTAL	08/04/16	09/22/16 ST	2,243	2,230	12
10 SH JONES LANG LASALLE INC	06/30/16	09/22/16 ST	1,126	982	144

31 SH JONES LANG LASALLE INC	06/30/16	09/22/16 ST	3,605	3,045	560
17 SH JONES LANG LASALLE INC	07/01/16	09/22/16 ST	1,977	1,638	339
14 SH JONES LANG LASALLE INC	07/05/16	09/22/16 ST	1,628	1,288	340
11 SH JONES LANG LASALLE INC	07/13/16	09/22/16 ST	1,279	1,132	147
14 SH JONES LANG LASALLE INC	07/27/16	09/22/16 ST	1,628	1,530	98
32 SH JONES LANG LASALLE INC	09/13/16	09/22/16 ST	3,721	3,590	131
27 SH JONES LANG LASALLE INC	09/21/16	09/22/16 ST	3,140	3,078	61
74 SH MYLAN N.V	05/17/16	09/22/16 ST	3,179	3,061	118
66 SH MICRON TECHNOLOGY INC	04/01/16	09/22/16 ST	1,120	727	393
161 SH MICRON TECHNOLOGY INC	04/01/16	09/22/16 ST	2,805	1,772	1,032
145 SH MICRON TECHNOLOGY INC	04/04/16	09/22/16 ST	2,526	1,603	923
190 SH MICRON TECHNOLOGY INC	04/19/16	09/22/16 ST	3,310	2,043	1,267
217 SH MICRON TECHNOLOGY INC	05/20/16	09/22/16 ST	3,780	2,312	1,469
21 SH MICRON TECHNOLOGY INC	05/27/16	09/22/16 ST	366	258	108
100 SH MICRON TECHNOLOGY INC	06/28/16	09/22/16 ST	1,742	1,272	471
68 SH MICRON TECHNOLOGY INC	06/30/16	09/22/16 ST	1,185	932	252
93 SH MICRON TECHNOLOGY INC	07/01/45	09/22/16 ST	1,620	1,120	500
23 SH MICRON TECHNOLOGY INC	02/29/16	09/22/16 ST	1,011	621	391
64 SH NEWFIELD EXPL CO COM	02/29/16	09/22/16 ST	2,763	1,727	1,036
44 SH NEWFIELD EXPL CO COM	03/04/16	09/22/16 ST	1,899	1,332	568
59 SH NEWFIELD EXPL CO COM	03/10/16	09/22/16 ST	2,547	1,790	757
64 SH NEWFIELD EXPL CO COM	03/30/16	09/22/16 ST	2,763	2,096	667
52 SH NEWFIELD EXPL CO COM	04/06/16	09/22/16 ST	2,245	1,706	539
69 SH NEWFIELD EXPL CO COM	05/05/16	09/22/16 ST	2,979	2,504	475
60 SH NEWFIELD EXPL CO COM	05/12/16	09/22/16 ST	2,590	2,305	285
21 SH NEWFIELD EXPL CO COM	05/17/16	09/22/16 ST	907	832	74
84 SH NABORS INDUSTRIES LTD	09/29/15	09/22/16 ST	876	826	50
32 SH PENTAIR PLC SHS	10/27/15	09/22/16 ST	1,989	1,888	102
142 SH J C PENNY CO COM	11/03/15	09/22/16 ST	1,388	1,291	97
310 SH J C PENNY CO COM	11/13/15	09/22/16 ST	3,029	2,781	249
147 SH J C PENNY CO COM	02/23/16	09/22/16 ST	1,436	1,358	79
197 SH J C PENNY CO COM	04/19/16	09/22/16 ST	1,925	1,449	476
147 SH J C PENNY CO COM	05/09/16	09/22/16 ST	1,436	1,123	313
187 SH J C PENNY CO COM	05/13/16	09/22/16 ST	1,827	1,818	10
134 SH J C PENNY CO COM	5/9/2016	09/22/16 ST	1,309	1,124	185
117 SH J C PENNY CO COM	5/13/2016	09/22/16 ST	1,143	890	253
235 SH J C PENNY CO COM	5/17/2016	09/22/16 ST	2,296	1,728	568
115 SH J C PENNY CO COM	6/28/2016	09/22/16 ST	1,124	990	134
30 SH SEALED AIR CORP (NEW)	9/29/2015	09/22/16 ST	1,388	1,382	6
55 SH SYNCHRONY FINL COM	2/19/2016	09/22/16 ST	1,489	1,470	20
53 SH SYNCHRONY FINL COM	6/14/2016	09/22/16 ST	1,435	1,378	57
33 SH SYNCHRONY FINL COM	7/1/2016	09/22/16 ST	894	834	60
16 SH WESTROCK CO SHS	7/20/2016	09/22/16 ST	748	697	52
136 SH WESTROCK CO SHS	7/20/2016	09/22/16 ST	6,553	5,922	632
18 SH WESTROCK CO SHS	7/27/2016	09/22/16 ST	867	776	92
25 SH WESTROCK CO SHS	7/29/2016	09/22/16 ST	1,205	1,068	137
42 SH WESTROCK CO SHS	8/19/2016	09/22/16 ST	2,024	1,919	105
41 SH WESTROCK CO SHS	9/13/2016	09/22/16 ST	1,976	1,901	74
18 SH TEXTRON INC	9/29/2015	09/22/16 ST	716	675	41
76 SH JOHNSON CONTROLS INTER	5/17/2016	09/22/16 ST	3,419	3,213	207
68 SH TEREX CORP DEL NEW COM	9/29/2015	09/22/16 ST	1,660	1,193	467
38 SH TEREX CORP DEL NEW COM	5/27/2016	09/22/16 ST	928	769	159
19 SH TEREX CORP DEL NEW COM	6/22/2016	09/22/16 ST	464	420	44
65 SH TEREX CORP DEL NEW COM	8/3/2016	09/22/16 ST	1,587	1,533	54
18 SH WSTN DIGITAL CORP DEL	3/1/2016	09/22/16 ST	1,007	828	179

22 SH WSTN DIGITAL CORP DEL	5/2/2016	09/22/16 ST	1,231	895	337
25 SH WSTN DIGITAL CORP DEL	6/30/2016	09/22/16 ST	1,399	1,164	235
25 SH WSTN DIGITAL CORP DEL	7/29/2016	09/22/16 ST	1,399	1,185	214
35 SH WSTN DIGITAL CORP DEL	9/7/2016	09/22/16 ST	1,959	1,864	95
20 SH ZIONS BANCORP COM	9/29/2015	09/22/16 ST	601	548	53
121 SH ZIONS BANCORP COM	10/27/2015	09/22/16 ST	3,637	3,424	213
75 SH ZIONS BANCORP COM	2/9/2016	09/22/16 ST	2,254	1,548	706
35 SH ZIONS BANCORP COM	4/27/2016	09/22/16 ST	1,052	963	90
67 SH ZIONS BANCORP COM	5/17/2016	09/22/16 ST	2,014	1,778	236
71 SH ZIONS BANCORP COM	7/25/2016	09/22/16 ST	2,134	1,864	270
80 SH ZIONS BANCORP COM	7/29/2016	09/22/16 ST	2,405	2,235	170
48 SH EXXON MOBIL CORP COM	09/22/16	10/17/16 ST	4,156	4,022	134
32 SH HOME DEPOT INC	01/07/16	10/24/16 ST	4,088	4,019	69
50 SH HOME DEPOT INC	01/08/16	10/24/16 ST	6,388	6,193	195
39 SH HOME DEPOT INC	01/12/16	10/24/16 ST	4,983	4,956	26
40 SH CME GROUP INC	09/22/16	11/16/16 ST	4,572	4,344	228
83 DUPONT E I DE NEMOURS	09/22/16	11/16/16 ST	5,724	5,561	163
32 SH RAYTHEON CO DELAWARE NEW	09/22/16	11/16/16 ST	4,653	4,473	180
206 SH ELECTRONIC ARTS INC DEL	02/04/16	11/01/16 ST	16,047	11,961	4,086
9000 SH US TSY 0.875% MAY 15 2017	01/22/16	11/16/16 ST	9,010	9,005	5
5000 SH US TSY 0.875% MAY 15 2017	01/22/16	11/16/16 ST	5,006	5,003	4
59 DUPONT E I DE NEMOURS	09/22/16	12/09/16 ST	4,403	3,953	451
96 SH DOLLAR GENERAL CORP	09/22/16	01/19/17 ST	6,900	6,898	2
58 SH DU PONT E I DE NEMOURS	09/22/16	01/19/17 ST	4,281	3,886	396
76 QUALCOMM INC	09/22/16	01/19/17 ST	4,981	4,824	158
109 QUALCOMM INC	09/22/16	01/19/17 ST	7,059	6,918	141
89 SH SUNTRUST BKS INC COM	09/22/16	01/19/17 ST	4,928	3,930	998
48 SH ACCENTURE PLC SHS	02/10/16	01/18/17 ST	5,562	4,527	1,034
192 SH CONOCOPHILLIPS	09/22/16	02/17/17 ST	9,071	7,867	1,204
60 SH DU PONT E I DE NEMOURS	09/22/16	02/17/17 ST	4,641	4,020	622
175 SH REYNOLDS AMERICAN INC	09/22/16	01/31/17 ST	10,512	8,555	1,957
26 SH ADOBE SYS DEL PV	06/23/16	02/02/17 ST	2,948	2,493	455
21 SH ACCENTURE PLC SHS	02/10/16	02/02/17 ST	2,387	1,981	406
18 SH BERKSHINE HATHAWAYINC	04/12/16	02/02/17 ST	2,933	2,554	380
66 SH BOSTON SCIENTIFIC CORP	01/31/17	02/02/17 ST	1,662	1,575	87
25 SH CROWN CASTLE REIT INC	04/28/16	02/02/17 ST	2,193	2,174	19
13 SH DISNEY (WALT)CO COM	12/08/16	02/02/17 ST	1,445	1,342	103
18 SH FIRST REP BK SAN FRANCISC	09/01/16	02/02/17 ST	1,681	1,379	302
20 SH HCA HOLDINGS INC SHS	11/09/16	02/02/17 ST	1,657	1,356	301
29 INTERCONTINENTAL	09/16/16	02/02/17 ST	1,697	1,631	66
26 KRAFT THE HEINZ CO SHS	02/29/16	02/02/17 ST	2,312	1,967	345
10 LOCKHEED MARTIN CORP	08/31/16	02/02/17 ST	2,510	2,431	79
15 SH LABORATORY CP AMER HLDGS	06/23/16	02/02/17 ST	2,038	1,968	70
6 SH MONSANTO CO NEW DEL COM	01/06/17	02/02/17 ST	654	643	11
33 SH MERCK AND CO INC SHS	01/13/17	02/02/17 ST	2,109	2,058	52
48 SH MGM GROWTH PPTYS LLC	04/20/16	02/02/17 ST	1,243	1,056	187
44 SH NORWEGIAN CRUISE LINE	01/10/17	02/02/17 ST	2,101	1,991	110
2 SH THE PRICE LINE GROUP	03/16/16	02/02/17 ST	3,147	2,707	440
12 SH RAYTHEON CO DELAWARE NEW	09/28/16	02/02/17 ST	1,750	1,670	80
164 SH TREE HOUSE FOODS INC COM	11/07/16	02/02/17 ST	12,384	11,413	971
14 SH VULCAN MATERIALS CO	09/27/16	02/02/17 ST	1,794	1,597	197
36 SH WELLS FARGO CO NEW DEL	11/10/16	02/02/17 ST	2,010	1,862	149
SUBTOTAL ST GAIN			520,860	458,777	62,083
SUBTOTAL CAPITAL GAIN			2,043,571	1,545,509	498,062
<u>CAPITAL LOSSES</u>					

31 SH ADT CORP SHS	12/03/12	03/10/16 LT	1,270	1,369	(99)
8 SH ADT CORP SHS	12/20/12	03/10/16 LT	328	357	(29)
8000 SH APACHE CORP 2.62%	1/16/2013	2/26/2016 LT	6492	7973	(1,481)
3000 SH APACHE CORP 2.62%	9/10/2014	2/26/2016 LT	2435	2852	(417)
6000 SH CONOCO PHILLIPS	05/31/12	03/07/16 LT	6,325	6,625	(300)
3000 SH CONOCO PHILLIPS	09/10/14	03/07/16 LT	3,162	3,304	(142)
23 SH ADT CORP SHS	12/20/12	03/30/16 LT	946	1,026	(81)
104 SH ADT CORP SHS	12/28/12	03/30/16 LT	4,276	4,680	(405)
13 SH ADT CORP SHS	11/26/13	03/30/16 LT	534	537	(3)
32 SH ADT CORP SHS	03/31/15	04/01/16 LT	1,322	1,329	(8)
1000 VERIZON COMMUN 6.55% 2043	09/10/14	04/04/16 LT	1,242	1,248	(7)
33 SH ALLEGHENY TECH INC	01/10/14	05/20/16 LT	367	1,147	(780)
42 SH ALLEGHENY TECH INC	01/13/14	05/20/16 LT	467	1,464	(998)
3 SH ALLEGHENY TECH INC	01/23/14	05/20/16 LT	33	99	(66)
85 SH GAP INC DELAWARE	11/18/09	05/10/16 LT	1,634	1,890	(255)
32 SH GAP INC DELAWARE	11/04/10	05/10/16 LT	615	655	(39)
66 SH GAP INC DELAWARE	05/09/11	05/10/16 LT	1,269	1,488	(219)
22 SH GAP INC DELAWARE	05/31/12	05/10/16 LT	423	575	(152)
36 SH GAP INC DELAWARE	04/22/13	05/10/16 LT	692	1,316	(624)
14 SH GAP INC DELAWARE	04/22/13	05/11/16 LT	263	512	(248)
51 SH GAP INC DELAWARE	05/08/13	05/11/16 LT	960	1,982	(1,022)
37 SH GAP INC DELAWARE	09/11/13	05/17/16 LT	649	1,532	(883)
79 SH GAP INC DELAWARE	03/31/14	05/17/16 LT	1,385	3,160	(1,775)
17 SH GAP INC DELAWARE	03/31/14	05/20/16 LT	306	680	(374)
36 SH GAP INC DELAWARE	04/14/14	05/20/16 LT	648	1,359	(712)
123 SH GAP INC DELAWARE	07/02/14	05/20/16 LT	2,213	5,139	(2,926)
87 SH GAP INC DELAWARE	09/05/14	05/20/16 LT	1,565	3,851	(2,286)
51 SH GAP INC DELAWARE	04/10/15	05/20/16 LT	917	2,102	(1,184)
25 SH GAP INC DELAWARE	05/12/15	05/20/16 LT	450	962	(512)
20 SH ALIBABA GROUP HOLDING LT	11/11/14	04/28/16 LT	1,541	2,363	(821)
193 SH DELTA AIR LINES INC	04/24/15	04/28/16 LT	8,311	9,112	(800)
10 SH GAP INC DELAWARE	05/12/15	06/01/16 LT	179	385	(206)
23 SH NABORS INDUSTRIES LTD	03/31/11	06/01/16 LT	209	664	(455)
134 SH CELGENE CORP COM	04/24/15	06/22/16 LT	13,101	15,911	(2,810)
367 SH DELTA AIR LINES INC	04/24/15	06/20/16 LT	13,988	17,326	(3,338)
19 SH AMERIPRISE FINL INC	06/30/14	07/01/16 LT	1,732	2,277	(545)
14 SH AMERIPRISE FINL INC	06/22/15	07/01/16 LT	1,276	1,812	(536)
2 SH AMERIPRISE FINL INC	06/24/15	07/01/16 LT	182	257	(75)
448 SH SCHWAB CHARLES CORP NEW	04/24/15	06/28/16 LT	10,973	13,555	(2,582)
168 SH SCHWAB CHARLES CORP NEW	06/19/15	06/28/16 LT	4,115	5,488	(1,373)
79 SH ROYAL CARIBBEAN CRUISES	04/24/15	07/29/16 LT	5,734	5,741	(7)
34 SH ALLEGHENY TECH INC	01/23/14	08/26/16 LT	568	1,120	(552)
23 SH ALLEGHENY TECH INC	02/24/14	08/26/16 LT	384	731	(346)
2900 DEUTSCHE-X-TRACKERS MSCI	04/21/15	09/12/16 LT	75,345	89,774	(14,429)
32 SH ALLEGHENY TECH INC	01/23/14	08/31/16 LT	551	1,094	(543)
2 SH ALLEGHENY TECH INC	01/23/14	09/02/16 LT	34	68	(34)
46 SH ALLEGHENY TECH INC	02/24/14	09/02/16 LT	782	1,461	(679)
8 SH ALLEGHENY TECH INC	02/24/14	09/12/16 LT	130	254	(124)
23 SH ALLEGHENY TECH INC	02/24/14	09/12/16 LT	374	759	(385)
27 SH ALLEGHENY TECH INC	03/19/14	09/12/16 LT	439	973	(535)
26 SH ALLEGHENY TECH INC	03/19/14	09/22/16 LT	462	937	(475)
51 SH ALLEGHENY TECH INC	03/24/14	09/22/16 LT	906	1,895	(988)
26 SH ALLEGHENY TECH INC	03/31/14	09/22/16 LT	462	978	(516)
39 SH ALLEGHENY TECH INC	04/02/14	09/22/16 LT	693	1,484	(791)
38 SH ALLEGHENY TECH INC	04/22/14	09/22/16 LT	675	1,519	(844)

29 SH ALLEGHENY TECH INC	06/16/14	09/22/16 LT	515	1,187	(672)
44 SH ALLEGHENY TECH INC	06/20/14	09/22/16 LT	782	1,870	(1,088)
118 SH ALLEGHENY TECH INC	07/02/14	09/22/16 LT	2,097	5,421	(3,324)
42 SH ALLEGHENY TECH INC	07/22/14	09/22/16 LT	746	1,848	(1,102)
54 SH ALLEGHENY TECH INC	09/29/14	09/22/16 LT	960	2,073	(1,114)
69 SH ALLEGHENY TECH INC	01/21/15	09/22/16 LT	1,226	1,975	(749)
63 SH ALLEGHENY TECH INC	06/22/15	09/22/16 LT	1,119	1,987	(868)
16 SH ALLEGHENY TECH INC	06/24/15	09/22/16 LT	284	513	(229)
35 SH ALLEGHENY TECH INC	07/16/15	09/22/16 LT	622	931	(309)
46 SH ALLEGHENY TECH INC	07/22/15	09/22/16 LT	817	977	(160)
204 SH AES CORP	04/02/14	09/22/16 LT	2,666	2,808	(141)
95 SH AES CORP	07/02/14	09/22/16 LT	1,242	1,416	(174)
153 SH AES CORP	12/08/14	09/22/16 LT	2,000	2,029	(29)
68 SH AES CORP	12/29/14	09/22/16 LT	889	949	(60)
93 SH AES CORP	05/04/15	09/22/16 LT	1,216	1,240	(24)
24 SH AES CORP	05/13/15	09/22/16 LT	314	318	(4)
29 SH BAKER HUGHES INC	03/31/14	09/22/16 LT	1,460	1,892	(432)
11 SH BAKER HUGHES INC	7/2/2014	09/22/16 LT	554	828	(275)
23 SH BAKER HUGHES INC	10/13/2014	9/22/2016 LT	1,158	1,254	(96)
83 SH BAKER HUGHES INC	10/16/2014	9/22/2016 LT	4,179	4,199	(20)
20 SH BAKER HUGHES INC	7/28/2015	9/22/2016 LT	1,007	1,172	(165)
1 SH CIGNA CORP	7/28/2015	9/22/2016 LT	132	146	(14)
73 SH CORNING INC	12/31/14	09/22/16 LT	1,689	1,701	(12)
51 SH DANA INC	07/19/11	09/12/16 LT	757	956	(199)
70 SH DANA INC	07/27/11	09/12/16 LT	1,039	1,215	(176)
63 SH DANA INC	08/03/11	09/12/16 LT	936	958	(22)
108 SH DANA INC	04/18/13	09/22/16 LT	1,671	1,702	(31)
106 SH DANA INC	09/11/13	09/22/16 LT	1,640	2,352	(712)
41 SH DANA INC	02/14/14	09/22/16 LT	634	822	(187)
101 SH DANA INC	02/19/14	09/22/16 LT	1,562	2,048	(486)
67 SH DANA INC	07/02/14	09/22/16 LT	1,036	1,632	(595)
46 SH DANA INC	10/20/14	09/22/16 LT	712	811	(100)
33 SH DANA INC	10/22/14	09/22/16 LT	511	590	(80)
79 SH DANA INC	02/19/15	09/22/16 LT	1,222	1,752	(530)
152 SH DANA INC	05/27/15	09/22/16 LT	2,351	3,342	(990)
34 SH DANA INC	07/16/15	09/22/16 LT	526	674	(148)
61 SH DANA INC	07/28/15	09/22/16 LT	944	1,130	(187)
20 SH GILEAD SCIENCES INC COM	04/10/15	09/12/16 LT	1,564	2,042	(479)
8 SH GILEAD SCIENCES INC COM	04/10/15	09/12/16 LT	625	817	(191)
20 SH GILEAD SCIENCES INC COM	04/10/15	09/22/16 LT	1,626	2,100	(475)
5 SH GILEAD SCIENCES INC COM	04/10/15	09/22/16 LT	406	526	(120)
20 SH GILEAD SCIENCES INC COM	04/10/15	09/22/16 LT	1,626	2,072	(446)
16 SH GILEAD SCIENCES INC COM	04/15/15	09/22/16 LT	1,301	1,663	(362)
46 SH GILEAD SCIENCES INC COM	04/17/15	09/22/16 LT	3,739	4,654	(915)
7 SH GILEAD SCIENCES INC COM	04/21/15	09/22/16 LT	569	734	(166)
13 SH GILEAD SCIENCES INC COM	04/22/15	09/22/16 LT	1,057	1,356	(299)
7 SH GILEAD SCIENCES INC COM	04/27/15	09/22/16 LT	569	719	(150)
19 SH GILEAD SCIENCES INC COM	04/29/15	09/22/16 LT	1,544	1,954	(410)
22 SH GILEAD SCIENCES INC COM	05/13/15	09/22/16 LT	1,788	2,341	(553)
8 SH GILEAD SCIENCES INC COM	06/17/15	09/22/16 LT	650	947	(297)
27 SH GILEAD SCIENCES INC COM	07/24/15	09/22/16 LT	2,195	3,067	(872)
4 SH GILEAD SCIENCES INC COM	07/28/15	09/22/16 LT	325	452	(127)
9 SH GILEAD SCIENCES INC COM	08/25/15	09/22/16 LT	732	968	(236)
36 SH HARTFORD FINL SVCS GROUP	07/28/15	09/22/16 LT	1,547	1,692	(146)
25 SH LENNAR CORP CL A	05/08/15	09/22/16 LT	1,092	1,186	(95)

18 SH LENNAR CORP CL A	07/28/15	09/22/16 LT	786	923	(137)
54 SH NABORS INDUSTRIES LTD	03/31/11	09/12/16 LT	544	1,559	(1,015)
37 SH NABORS INDUSTRIES LTD	04/13/11	09/12/16 LT	373	1,087	(714)
17 SH NABORS INDUSTRIES LTD	04/13/11	09/22/16 LT	177	500	(322)
91 SH NABORS INDUSTRIES LTD	04/15/11	09/22/16 LT	949	2,908	(1,958)
63 SH NABORS INDUSTRIES LTD	05/02/11	09/22/16 LT	657	1,907	(1,250)
49 SH NABORS INDUSTRIES LTD	05/09/11	09/22/16 LT	511	1,370	(859)
76 SH NABORS INDUSTRIES LTD	06/21/11	09/22/16 LT	793	1,805	(1,012)
81 SH NABORS INDUSTRIES LTD	08/04/11	09/22/16 LT	845	1,846	(1,001)
58 SH NABORS INDUSTRIES LTD	05/31/12	09/22/16 LT	605	765	(160)
53 SH NABORS INDUSTRIES LTD	03/11/13	09/22/16 LT	553	873	(321)
108 SH NABORS INDUSTRIES LTD	04/08/13	09/22/16 LT	1,127	1,689	(562)
57 SH NABORS INDUSTRIES LTD	09/11/13	09/22/16 LT	595	928	(334)
117 SH NABORS INDUSTRIES LTD	10/24/13	09/22/16 LT	1,221	1,952	(731)
54 SH NABORS INDUSTRIES LTD	10/15/14	09/22/16 LT	563	909	(345)
89 SH NABORS INDUSTRIES LTD	11/24/14	09/22/16 LT	929	1,468	(540)
110 SH NABORS INDUSTRIES LTD	12/22/14	09/22/16 LT	1,148	1,414	(266)
122 SH NABORS INDUSTRIES LTD	02/10/15	09/22/16 LT	1,273	1,468	(195)
100 SH NABORS INDUSTRIES LTD	03/20/15	09/22/16 LT	1,043	1,309	(266)
35 SH NABORS INDUSTRIES LTD	07/28/15	09/22/16 LT	365	413	(48)
77 SH NABORS INDUSTRIES LTD	08/06/15	09/22/16 LT	803	949	(145)
11 SH PENTAIR PLC SHS	09/11/13	09/22/16 LT	684	707	(23)
63 SH PENTAIR PLC SHS	04/24/14	09/22/16 LT	3,916	4,724	(808)
52 SH PENTAIR PLC SHS	04/10/15	09/22/16 LT	3,233	3,261	(29)
91 SH JCPENNEY CO COM	09/05/14	09/12/16 LT	895	969	(74)
91 SH JCPENNEY CO COM	09/05/14	09/12/16 LT	895	1,005	(110)
50 SH JCPENNEY CO COM	09/16/14	09/12/16 LT	492	551	(59)
11 SH JCPENNEY CO COM	09/22/14	09/12/16 LT	108	112	(3)
240 SH JCPENNEY CO COM	09/22/14	09/12/16 LT	2,345	2,436	(91)
81 SH JCPENNEY CO COM	10/03/14	09/22/16 LT	792	823	(31)
18 SH STATE STREET CORP	07/28/15	09/22/16 LT	1,275	1,367	(92)
31 SH SEALED AIR CORP (NEW)	07/28/15	09/22/16 LT	1,434	1,550	(116)
31 SH TEXTRON INC	07/23/15	09/22/16 LT	1,233	1,298	(65)
22 SH TEXTRON INC	07/28/15	09/22/16 LT	875	941	(66)
42 SH TEREX CORP DEL NEW COM	10/20/10	09/22/16 LT	1,021	1,041	(20)
59 SH TEREX CORP DEL NEW COM	11/04/10	09/22/16 LT	1,440	1,460	(20)
41 SH TEREX CORP DEL NEW COM	01/13/11	09/22/16 LT	1,001	1,287	(286)
75 SH TEREX CORP DEL NEW COM	03/11/11	09/22/16 LT	1,831	2,461	(630)
41 SH TEREX CORP DEL NEW COM	04/11/11	09/22/16 LT	1,001	1,402	(401)
72 SH TEREX CORP DEL NEW COM	05/09/11	09/22/16 LT	1,758	2,331	(573)
60 SH TEREX CORP DEL NEW COM	05/17/11	09/22/16 LT	1,465	1,746	(282)
55 SH TEREX CORP DEL NEW COM	09/11/13	09/22/16 LT	1,343	1,714	(371)
70 SH TEREX CORP DEL NEW COM	01/06/15	09/22/16 LT	1,709	1,804	(95)
20 SH WSTN DIGITAL CORP DEL	09/11/13	09/22/16 LT	1,119	1,314	(194)
23 SH WSTN DIGITAL CORP DEL	03/31/15	09/22/16 LT	1,287	2,103	(816)
20 SH WSTN DIGITAL CORP DEL	04/29/15	09/22/16 LT	1,119	1,925	(806)
25 SH WSTN DIGITAL CORP DEL	07/28/15	09/22/16 LT	1,399	1,954	(555)
SH ZIONS BANCORP COM	07/01/15	09/22/16 LT	1,735	1,824	(89)
SH ZIONS BANCORP COM	07/01/15	09/22/16 LT	6,523	6,945	(422)
SH ZIONS BANCORP COM	07/08/15	09/22/16 LT	1,112	1,131	(18)
SH ZIONS BANCORP COM	07/17/15	09/22/16 LT	1,713	1,786	(72)
SH ZIONS BANCORP COM	07/24/15	09/22/16 LT	210	218	(7)
SH ZIONS BANCORP COM	07/28/15	09/22/16 LT	932	952	(20)
SH ZIONS BANCORP COM	08/19/15	09/22/16 LT	1,473	1,481	(8)
147 SH DOLLAR TREE INC	04/24/15	11/16/16 LT	11,795	11,905	(110)

52 SH NIKE INC CL B	07/30/15	11/10/16 LT	2,641	2,991	(350)
18 SH NIKE INC CL B	07/30/15	11/10/16 LT	914	1,041	(127)
40 SH STARBUCKS CORP	07/30/15	11/10/16 LT	2,148	2,323	(175)
96 SH STARBUCKS CORP	07/31/15	11/10/16 LT	5,155	5,578	(423)
137 SH ZOETIS INC	06/16/15	10/31/16 LT	6,564	6,750	(186)
66 SH ZOETIS INC	06/17/15	10/31/16 LT	3,162	3,311	(148)
70 SH ZOETIS INC	06/18/15	10/31/16 LT	3,354	3,532	(178)
2 SH ZOETIS INC	06/19/15	10/31/16 LT	96	101	(5)
65 SH ZOETIS INC	06/19/15	11/01/16 LT	3,083	3,282	(200)
67 SH ZOETIS INC	06/22/15	11/01/16 LT	3,177	3,366	(188)
4000 SH US TSY 0.875% APR 30 2017	07/17/12	11/16/16 LT	4,004	4,005	(1)
1000 SH US TSY 0.625% AUG 31 2017	09/28/12	11/29/16 LT	999	1,000	(1)
19 SH CHIPOTLE MEXICAN GRILL	04/24/15	12/02/16 LT	7,604	12,120	(4,516)
10 SH CHIPOTLE MEXICAN GRILL	07/10/15	12/02/16 LT	4,002	6,367	(2,365)
9 SH CHIPOTLE MEXICAN GRILL	07/13/15	12/02/16 LT	3,602	5,910	(2,308)
5 SH CHIPOTLE MEXICAN GRILL	07/14/15	12/02/16 LT	2,001	3,278	(1,277)
7 SH CHIPOTLE MEXICAN GRILL	09/30/15	12/02/16 LT	2,801	5,030	(2,229)
2 SH CHIPOTLE MEXICAN GRILL	10/01/15	12/02/16 LT	800	1,435	(634)
15 SH CHIPOTLE MEXICAN GRILL	10/08/15	12/05/16 LT	6,023	10,987	(4,964)
149 SH DOLLAR TREE INC	04/24/15	01/06/17 LT	11,556	12,067	(511)
65 SH DOLLAR TREE INC	01/07/16	01/09/17 LT	5,001	5,119	(118)
37 SH ALIBABA GROUP HOLDING LT	11/01/14	02/02/17 LT	3,741	4,371	(630)
10 SH CELGENE CORP COM	04/24/15	02/02/17 LT	1,155	1,187	(33)
25 SH TREEHOUSE FOODS INC COM	04/24/15	02/02/17 LT	1,878	2,000	(122)
92 SH TREEHOUSE FOODS INC COM	08/27/14	02/02/17 LT	6,947	7,360	(413)
37 SH TREEHOUSE FOODS INC COM	06/22/15	02/02/17 LT	2,794	2,887	(93)
SUBTOTAL LT LOSS			424,728	541,130	(116,402)
35 SH REGENERON PHARMACTCLS	11/02/15	03/10/16 ST	13,162	20,287	(7,126)
13 SH REGENERON PHARMACTCLS	12/15/15	03/10/16 ST	4,889	7,217	(2,329)
124 SH BOEING COMPANY	04/24/15	03/30/16 ST	15,934	18,448	(2,513)
24 SH BOEING COMPANY	06/30/15	03/30/16 ST	3,084	3,333	(249)
583 SH SCHWAB CHARLES CORP NEW	04/24/15	04/12/16 ST	15,982	17,640	(1,658)
30 SH GAP INC DELAWARE	06/05/15	06/01/16 ST	536	1,152	(616)
26 SH GAP INC DELAWARE	06/17/15	06/01/16 ST	465	997	(532)
20 SH GAP INC DELAWARE	07/13/15	06/01/16 ST	357	751	(393)
31 SH GAP INC DELAWARE	07/16/15	06/01/16 ST	554	1,181	(627)
35 SH GAP INC DELAWARE	07/28/15	06/01/16 ST	625	1,258	(632)
42 SH GAP INC DELAWARE	08/13/15	06/01/16 ST	751	1,449	(698)
33 SH GAP INC DELAWARE	08/25/15	06/01/16 ST	590	1,071	(481)
51 SH GAP INC DELAWARE	11/10/15	06/01/16 ST	911	1,365	(453)
58 SH GAP INC DELAWARE	12/09/15	06/01/16 ST	1,037	1,567	(531)
66 SH KROGER CO	12/22/15	06/13/16 ST	2,391	2,766	(376)
7 SH AMERIPRISE FINL INC	07/28/15	07/01/16 ST	638	876	(238)
74 SH SCHWAB CHARLES CORP NEW	08/25/15	06/28/16 ST	1,813	2,213	(400)
107 SH KROGER CO	12/22/15	08/02/16 ST	3,546	4,485	(939)
57 SH KROGER CO	01/04/16	08/02/16 ST	1,889	2,329	(441)
10 SH KROGER CO	01/07/16	08/02/16 ST	331	410	(79)
3 SH KROGER CO	01/11/16	08/02/16 ST	99	123	(23)
65 SH ROYAL CARIBBEAN CRUISES	01/07/16	07/29/16 ST	4,718	6,023	(1,305)
110 SH ELI LILLY & CO	09/17/15	08/30/16 ST	8,556	10,007	(1,450)
113 SH ELI LILLY & CO	09/18/15	08/30/16 ST	8,790	10,049	(1,259)
75 SH ELI LILLY & CO	10/12/15	08/30/16 ST	5,834	5,980	(146)
29 SH ALLEGHENY TECH INC	07/27/16	09/22/16 ST	515	520	(5)
40 SH BAKER HUGHES INC	09/29/15	09/22/16 ST	2,014	2,028	(14)
21 SH BAKER HUGHES INC	10/27/15	09/22/16 ST	1,057	1,105	(48)

17 SH BAKER HUGHES INC	08/18/16	09/22/16 ST	856	868	(12)
10 SH CARDINAL HEALTH INC OHIO	04/21/16	09/22/16 ST	793	875	(82)
19 SH CARDINAL HEALTH INC OHIO	04/21/16	09/22/16 ST	1,440	1,662	(222)
1 SH CARDINAL HEALTH INC OHIO	04/28/16	09/22/16 ST	76	81	(5)
12 SH CARDINAL HEALTH INC OHIO	04/28/16	09/22/16 ST	933	967	(34)
33 SH CARDINAL HEALTH INC OHIO	06/30/16	09/22/16 ST	2,565	2,570	(5)
44 SH CARDINAL HEALTH INC OHIO	07/20/16	09/22/16 ST	3,420	3,662	(242)
19 SH CARDINAL HEALTH INC OHIO	08/03/16	09/22/16 ST	1,477	1,603	(127)
60 SH COACH INC	03/04/16	09/22/16 ST	2,170	2,315	(144)
40 SH COACH INC	03/14/16	09/22/16 ST	1,447	1,583	(137)
41 SH COACH INC	03/30/16	09/22/16 ST	1,483	1,661	(178)
48 SH COACH INC	04/27/16	09/22/16 ST	1,736	2,001	(265)
36 SH COACH INC	05/12/16	09/22/16 ST	1,302	1,374	(71)
49 SH COACH INC	05/17/16	09/22/16 ST	1,773	1,866	(93)
19 SH COACH INC	07/22/16	09/22/16 ST	687	814	(127)
55 SH COACH INC	08/03/16	09/22/16 ST	1,990	2,289	(299)
32 SH COACH INC	08/09/16	09/22/16 ST	1,158	1,297	(139)
41 SH COACH INC	08/12/16	09/22/16 ST	1,483	1,620	(137)
34 SH COACH INC	09/02/16	09/22/16 ST	1,230	1,298	(68)
29 SH CONAGRA FOODS INC	03/15/16	09/22/16 ST	1,257	1,279	(22)
86 SH CONAGRA FOODS INC	05/17/16	09/22/16 ST	3,728	3,859	(131)
39 SH CONAGRA FOODS INC	09/08/16	09/22/16 ST	1,691	1,774	(83)
14 SH GILEAD SCIENCES INC COM	09/30/15	09/22/16 ST	1,138	1,364	(226)
14 SH GILEAD SCIENCES INC COM	10/06/15	09/22/16 ST	1,138	1,370	(232)
10 SH GILEAD SCIENCES INC COM	01/15/16	09/22/16 ST	813	995	(182)
20 SH GILEAD SCIENCES INC COM	02/03/16	09/22/16 ST	1,626	1,709	(83)
14 SH GILEAD SCIENCES INC COM	03/28/16	09/22/16 ST	1,138	1,305	(167)
14 SH GILEAD SCIENCES INC COM	03/30/16	09/22/16 ST	1,138	1,290	(152)
16 SH GILEAD SCIENCES INC COM	05/02/16	09/22/16 ST	1,301	1,403	(103)
47 SH GILEAD SCIENCES INC COM	05/17/16	09/22/16 ST	3,820	3,929	(108)
1 SH GILEAD SCIENCES INC COM	05/24/16	09/22/16 ST	81	86	(5)
36 SH GILEAD SCIENCES INC COM	07/22/16	09/22/16 ST	2,926	3,145	(219)
10 SH GILEAD SCIENCES INC COM	07/27/16	09/22/16 ST	813	813	(1)
23 SH HARTFORD FINL SVCS GROUP	10/27/16	09/22/16 ST	988	1,047	(59)
30 SH HARTFORD FINL SVCS GROUP	10/27/16	09/22/16 ST	1,289	1,360	(71)
15 SH HARTFORD FINL SVCS GROUP	06/14/16	09/22/16 ST	644	660	(15)
14 SH JONES LANG LASALLE INC	08/12/16	09/22/16 ST	1,628	1,632	(4)
10 SH JONES LANG LASALLE INC	08/30/16	09/22/16 ST	1,163	1,181	(19)
20 SH JONES LANG LASALLE INC	09/02/16	09/22/16 ST	2,326	2,382	(57)
13 SH JONES LANG LASALLE INC	09/07/16	09/22/16 ST	1,512	1,552	(40)
41 SH LENNAR CORP CL A	05/17/16	09/22/16 ST	1,790	1,816	(25)
35 SH LENNAR CORP CL A	06/28/16	09/22/16 ST	1,528	1,558	(30)
45 SH MYLAN N.V	03/10/16	09/22/16 ST	1,799	2,191	(391)
33 SH MYLAN N.V	03/10/16	09/22/16 ST	1,320	1,606	(287)
7 SH MYLAN N.V	03/10/16	09/22/16 ST	280	341	(61)
19 SH MYLAN N.V	03/10/16	09/22/16 ST	777	1,094	(317)
26 SH MYLAN N.V	03/10/16	09/22/16 ST	1,085	1,497	(412)
31 SH MYLAN N.V	03/10/16	09/22/16 ST	1,293	1,605	(312)
2 SH MYLAN N.V	03/10/16	09/22/16 ST	86	104	(18)
1 SH MYLAN N.V	03/10/16	09/22/16 ST	40	47	(7)
21 SH MYLAN N.V	03/16/16	09/22/16 ST	902	983	(81)
19 SH MYLAN N.V	03/30/16	09/22/16 ST	816	883	(67)
23 SH MYLAN N.V	04/26/16	09/22/16 ST	988	1,012	(24)
24 SH MYLAN N.V	07/01/16	09/22/16 ST	1,031	1,032	(1)
18 SH PENTAIR PLC SHS	07/20/16	09/22/16 ST	1,119	1,122	(3)

86 REYNOLDS AMERICAN INC	09/22/16	09/22/16 ST	4,113	4,204	(91)
80 SH SYNCHRONY FINL COM	11/17/15	09/22/16 ST	2,166	2,439	(273)
76 SH SYNCHRONY FINL COM	01/07/16	09/22/16 ST	2,058	2,236	(178)
59 SH SYNCHRONY FINL COM	04/22/16	09/22/16 ST	1,598	1,819	(222)
44 SH SYNCHRONY FINL COM	05/17/16	09/22/16 ST	1,191	1,296	(105)
33 SH JOHNSON CONTROLS INTER	07/20/16	09/22/16 ST	1,485	1,487	(3)
13 SH WSTN DIGITAL CORP DEL	10/15/15	09/22/16 ST	728	1,057	(330)
8 SH ADVANSIX INC	09/22/16	10/12/16 ST	123	125	(2)
68 SH AMER EXPRESS COMPANY	09/22/16	10/18/16 ST	4,079	4,401	(323)
135 SH KROGER CO	01/11/16	10/21/16 ST	4,159	5,530	(1,371)
381 SH KROGER CO	01/13/16	10/21/16 ST	11,737	15,385	(3,648)
312 SH KROGER CO	01/15/16	10/21/16 ST	9,611	12,011	(2,400)
229 SH KROGER CO	01/20/16	10/21/16 ST	7,054	8,689	(1,635)
53 SH ALLERGAN PLC	04/06/16	10/31/16 ST	11,098	12,943	(1,845)
31 SH ALLERGAN PLC	04/12/16	10/31/16 ST	6,491	6,907	(416)
1000 SH US TSY 0.625% DEC 31 2017	09/29/16	11/16/16 ST	1,000	1,000	(0)
32 SH CHIPOTLE MEXICAN GRILL	01/13/16	12/05/16 ST	12,850	13,656	(806)
38 SH DOLLAR TREE INC	02/10/16	01/18/17 ST	2,947	2,993	(45)
218 SH NEWELL BRANDS INC	01/07/16	01/10/17 ST	10,101	11,661	(1,560)
176 SH NIELSEN HOLDINGS PLC SHS	08/03/16	01/10/17 ST	7,473	9,101	(1,628)
115 SH NIELSEN HOLDINGS PLC SHS	04/28/16	01/10/17 ST	4,883	5,983	(1,100)
198 SH NIELSEN HOLDINGS PLC SHS	04/29/16	01/10/17 ST	8,287	10,302	(2,014)
265 SH NIELSEN HOLDINGS PLC SHS	09/06/16	01/10/17 ST	11,091	14,034	(2,943)
14000 SH VERIZON COMMUN 5.15%2023	04/12/16	02/03/17 ST	15,664	15,867	(204)
7000 SH US TSY 1.500% MAY 31 2020	01/31/17	02/03/17 ST	6,977	6,979	(2)
112 SH EDWARDS LIFESCIENCES CRP	09/20/16	02/07/17 ST	10,145	13,160	(3,014)
113 SH EDWARDS LIFESCIENCES CRP	10/13/16	02/07/17 ST	2,355	3,087	(732)
22 SH NEWELL BRANDS INC	08/03/16	02/07/17 ST	1,054	1,177	(123)
8 SH NEWELL BRANDS INC	08/03/16	02/07/17 ST	376	428	(52)
67 SH NEWELL BRANDS INC	10/13/2016	02/07/17 ST	3,152	3,494	(341)
56 SH NEWELL BRANDS INC	10/24/2016	02/07/17 ST	2,635	2,940	(306)
134 SH NEWELL BRANDS INC	10/24/2016	02/07/17 ST	6,320	7,036	(715)
6 SH OREILLY AUTOMOTIVE INC	2/23/2016	02/07/17 ST	1,546	1,559	(14)
74 SH PAYPAL HOLDINGS SHS	10/21/2016	02/07/17 ST	2,944	3,213	(269)
27 SH TJX COS INC NEW	2/29/2016	02/07/17 ST	2,026	2,032	(6)
SUBTOTAL ST LOSS			357,618	418,292	(60,674)
SUBTOTAL CAPITAL LOSS			782,346	959,421	(177,076)
NET CAPITAL GAIN			2,825,916	2,504,930	320,986