

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 ServiceDo not enter social security numbers on this form as it may be made public.
Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

Open to Public Inspection

For calendar year 2016 or tax year beginning **NOV 1, 2016**, and ending **OCT 31, 2017**

Name of foundation

FOREST FOUNDATION

A Employer identification number

91-6020514

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

P. O. BOX 1278

Room/suite

B Telephone number

2532728336

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

TACOMA, WA 98401-1278C 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 changeD 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 foundationE 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)

\$ 30,451,910.

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, column (d) must be on cash basis)

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))(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

28,000.**N/A**2 Check ☒ if the foundation is not required to attach Sch. B
Interest on savings and temporary
cash investments**5,065.****5,065.****STATEMENT 2**

4 Dividends and interest from securities

202,529.**202,529.****STATEMENT 3**

5a Gross rents

b Net rental income or (loss)

6a Net gain or (loss) from sale of assets not on line 10

b Gross sales price for all
assets on line 6a **2,772,364.****310,062.****STATEMENT 1**

7 Capital gain-net income (from Part IV, line 2)

743,670.

8 Net short-term capital gain

9 Income modifications

10a Gross sales less returns
and allowances

b Less: Cost of goods sold

c Gross profit or (loss)

11 Other income

21,213.**22,611.****STATEMENT 4**

12 Total. Add lines 1 through 11

566,869.**973,875.**

13 Compensation of officers, directors, trustees, etc.

25,000.**12,500.****12,500.**

14 Other employee salaries and wages

15 Pension plans, employee benefits

16a Legal fees

390.**0.****390.**

b Accounting fees

107,832.**18,027.****88,305.**

Other professional fees

309,679.**78,265.****231,414.**

17 Interest

18 Taxes

39,142.**2,929.****0.**

19 Depreciation and depletion

20 Occupancy

21 Travel, conferences, and meetings

22 Printing and publications

23 Other expenses

15,616.**4,416.****11,200.**

24 Total operating and administrative

expenses. Add lines 13 through 23

497,659.**116,137.****343,809.**

25 Contributions, gifts, grants paid

1,412,667.**1,412,667.**

26 Total expenses and disbursements

Add lines 24 and 25

1,910,326.**116,137.****1,756,476.**

27 Subtract line 26 from line 12.

a Excess of revenue over expenses and disbursements

-1,343,457.

b Net investment income (if negative, enter -0-)

857,738.

c Adjusted net income (if negative, enter -0-)

N/A

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only			
		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1 Cash - non-interest-bearing				
	2 Savings and temporary cash investments	212,225.	218,428.	218,428.	
	3 Accounts receivable ▶				
	Less: allowance for doubtful accounts ▶				
	4 Pledges receivable ▶				
	Less: allowance for doubtful accounts ▶				
	5 Grants receivable				
	6 Receivables due from officers, directors, trustees, and other disqualified persons				
	7 Other notes and loans receivable ▶				
	Less: allowance for doubtful accounts ▶				
	8 Inventories for sale or use				
	9 Prepaid expenses and deferred charges				
	10a Investments - U.S. and state government obligations				
	b Investments - corporate stock STMT 10	8,413,006.	8,347,308.	10,970,538.	
	c Investments - corporate bonds STMT 11	2,223,501.	2,583,325.	2,899,786.	
		11 Investments - land, buildings, and equipment basis ▶			
Less: accumulated depreciation ▶					
12 Investments - mortgage loans					
13 Investments - other STMT 12		13,557,457.	12,321,303.	16,363,158.	
14 Land, buildings, and equipment: basis ▶					
Less: accumulated depreciation ▶					
15 Other assets (describe ▶)					
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		24,406,189.	23,470,364.	30,451,910.	
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				
	22 Other liabilities (describe ▶)				
	23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐				
	and complete lines 24 through 26 and lines 30 and 31.				
	24 Unrestricted				
	25 Temporarily restricted				
	26 Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ ☒				
	and complete lines 27 through 31.				
	27 Capital stock, trust principal, or current funds	24,406,189.	23,470,364.		
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
	29 Retained earnings, accumulated income, endowment, or other funds	0.	0.		
30 Total net assets or fund balances	24,406,189.	23,470,364.			
31 Total liabilities and net assets/fund balances	24,406,189.	23,470,364.			

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	24,406,189.
2 Enter amount from Part I, line 27a	2	-1,343,457.
3 Other increases not included in line 2 (itemize) ▶ BOOK BASIS ADJUSTMENT	3	435,632.
4 Add lines 1, 2, and 3	4	23,498,364.
5 Decreases not included in line 2 (itemize) ▶ CONTRIBUTION OF ASSET WITH ZERO BASIS	5	28,000.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	23,470,364.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a BNY MELLON - STCG SECURITIES (ATTACHED)			
b BNY MELLON - LTCG SECURITIES (ATTACHED)			
c ST GAINS FROM PARTNERSHIPS (ATTACHED)	P		
d LT GAINS FROM PARTNERSHIPS (ATTACHED)	P		
e LITIGATION INCOME-PUBLICLY TRADED SECURITIES			

(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 519,542.		498,736.	20,806.
b 1,781,599.		1,529,958.	251,641.
c 10,091.			10,091.
d 461,049.			461,049.
e 83.			83.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			20,806.
b			251,641.
c			10,091.
d			461,049.
e			83.

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	743,670.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8 }	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2015	2,553,217.	28,524,744.	.089509
2014	1,911,617.	31,707,202.	.060290
2013	1,597,762.	31,937,210.	.050028
2012	1,517,833.	31,141,968.	.048739
2011	1,762,941.	29,535,794.	.059688

2 Total of line 1, column (d)	2	.308254
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	.061651
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	29,244,740.
5 Multiply line 4 by line 3	5	1,802,967.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	8,577.
7 Add lines 5 and 6	7	1,811,544.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	1,756,476.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	17,155.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		2	0.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		3	17,155.
3 Add lines 1 and 2		4	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		5	17,155.
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a	25,156.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	25,156.	
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	8,001.	
11 Enter the amount of line 10 to be: Credited to 2017 estimated tax ☐ 8,001. Refunded ☐ 0.	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. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ WA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)		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?	X	
Website address FORESTFOUND.ORG		
14 The books are in care of FIDUCIARY COUNSELLING, INC. Telephone no. 253-272-8336		
Located at 1145 BROADWAY, #1500, TACOMA, WA ZIP+4 98402		
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		N/A
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?		X
See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country		

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

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

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

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

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

6b

X

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

If "Yes" to 6b, file Form 8870

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

7b

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

N/A

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 13		25,000.	0.	0.

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
GRANTMAKER CONSULTANTS INC. - 1250 PACIFIC AVENUE SUITE 870, TACOMA, WA 98402	GRANTMAKING	231,414.
FIDUCIARY COUNSELLING, INC. P. O. BOX 1278, TACOMA, WA 98401	ACCTG, TAX, & INVEST	107,727.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

Describe the five largest program-related investments made by the foundation during the tax year on lines 1 and 2.		Amount
1	N/A	
2		
	All other program-related investments. See instructions.	
3		
Total. Add lines 1 through 3		0.

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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	13,692,537.
b	Average of monthly cash balances	1b	951,942.
c	Fair market value of all other assets	1c	15,045,612.
d	Total (add lines 1a, b, and c)	1d	29,690,091.
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	29,690,091.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	445,351.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	29,244,740.
6	Minimum investment return. Enter 5% of line 5	6	1,462,237.

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	1,462,237.
2a	Tax on investment income for 2016 from Part VI, line 5	2a	17,155.
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	17,155.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,445,082.
4	Recoveries of amounts treated as qualifying distributions	4	116,667.
5	Add lines 3 and 4	5	1,561,749.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,561,749.

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	1,756,476.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,756,476.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,756,476.

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.

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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				1,561,749.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2016:				
a From 2011	324,742.			
b From 2012	4,025.			
c From 2013	33,318.			
d From 2014	350,117.			
e From 2015	1,139,250.			
f Total of lines 3a through e	1,851,452.			
4 Qualifying distributions for 2016 from Part XII, line 4: ► \$ 1,756,476.				
a Applied to 2015, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2016 distributable amount				1,561,749.
e Remaining amount distributed out of corpus	194,727.			
5 Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,046,179.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2015. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2011 not applied on line 5 or line 7	324,742.			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	1,721,437.			
10 Analysis of line 9:				
a Excess from 2012	4,025.			
b Excess from 2013	33,318.			
c Excess from 2014	350,117.			
d Excess from 2015	1,139,250.			
e Excess from 2016	194,727.			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
SEE ATTACHED FOREST FOUNDATION FYE 10/2017 CHARITABLE CONTRIBUTION SCHEDULE PO BOX 1278 TACOMA, WA 98401	NONE	PUBLIC CHARITY	GENERAL SUPPORT	1,412,667.
Total			3a	1,412,667.
b Approved for future payment				
SEE ATTACHED FOREST FOUNDATION GRANTS APPROVED FOR FUTURE PAYMENT SCHEDULE PO BOX 1278 TACOMA 98401	NONE	PUBLIC CHARITY	GENERAL SUPPORT	369,500.
Total			3b	369,500.

Form 990-PF (2016)

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

- | 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes |
|---|--------------|-----|
| a Transfers from the reporting foundation to a noncharitable exempt organization of: | | |
| (1) Cash | 1a(1) | |
| (2) Other assets | 1a(2) | |
| b Other transactions: | | |
| (1) Sales of assets to a noncharitable exempt organization | 1b(1) | |
| (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | |
| (3) Rental of facilities, equipment, or other assets | 1b(3) | |
| (4) Reimbursement arrangements | 1b(4) | |
| (5) Loans or loan guarantees | 1b(5) | |
| (6) Performance of services or membership or fundraising solicitations | 1b(6) | |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | |
| 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		

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.				May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No	
	 Signature of officer or trustee		3/6/18 Date		PRESIDENT Title	
Paid Preparer Use Only	Print/Type preparer's name STACEY L. ARNDT		Preparer's signature 		Date 3-1-18	
	Check ☐ if self-employed				PTIN P01073927	
	Firm's name ▶ FIDUCIARY COUNSELLING, INC				Firm's EIN ▶ 41-0445819	
	Firm's address ▶ P.O. BOX 1278 TACOMA, WA 98401-1278				Phone no. 253-272-8336	

FORM 990-PF GAIN OR (LOSS) FROM SALE OF ASSETS STATEMENT 1

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	MANNER ACQUIRED (E) DEPREC.	DATE ACQUIRED (F) GAIN OR LOSS	DATE SOLD
BNY MELLON - STCG SECURITIES (ATTACHED)	519,542.	475,159.	0.	0.	44,383.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	MANNER ACQUIRED (E) DEPREC.	DATE ACQUIRED (F) GAIN OR LOSS	DATE SOLD
BNY MELLON - LTCG SECURITIES (ATTACHED)	1,781,599.	1,516,003.	0.	0.	265,596.	

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	MANNER ACQUIRED (E) DEPREC.	DATE ACQUIRED (F) GAIN OR LOSS	DATE SOLD
ST GAINS FROM PARTNERSHIPS (ATTACHED)	10,091.	10,091.	0.	PURCHASED 0.	0.	0.

Forest Payments, FYE 10/31/17

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
Symphony Tacoma 901 Broadway, Suite 600 Tacoma, WA 98402	FYE 6/2017 1/3 Conductor's Chair Sponsorship (Annual)	Operating	\$10,000	12/7/2016	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	2016 - 2019 Capacity Building (1 of 3)	Operating	\$116,667	12/30/2016	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 Executive Director Support	Operating	\$84,000	1/9/2017	PC
Lazy F Camp and Retreat Center 16170 Manastash Rd Ellensburg, WA 98926-7994	New Dining Hall in Honor and Memory of Linda Toyce (2 of 2)	Capital	\$5,000	1/12/2017	PC
Tacoma Community House 1314 South L Street Tacoma, WA 98405	CY 2017 REACH General Operating Support	Operating	\$10,000	1/12/2017	PC
Muscular Dystrophy Association 6400 E Grant Rd Ste 170 Tucson, AZ 85715-3800	2017 Summer Camp	Operating	\$5,000	1/30/2017	PC
American Leadership Forum Tacoma/Pierce County 1119 Pacific Avenue, Suite 801 P O Box 1914 Tacoma, WA 98402	FYE 6/2016 & 6/2017 General Operating Support	Operating	\$10,000	2/9/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 Executive Director Support	Operating	\$42,000	2/9/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 General Operating Support (1 of 2)	Operating	\$70,000	2/9/2017	PC
TeamChild 1225 S Weller St Ste 420 Seattle, WA 98144-1906	FYE 6/2017 General Operating Support	Operating	\$20,000	2/9/2017	PC
YWCA Pierce County 405 Broadway Tacoma, WA 98402-3904	FYE 6/2017 General Operating Support	Operating	\$20,000	2/9/2017	PC
Citizens for a Healthy Bay 535 Dock St Ste 213 Tacoma, WA 98402-4630	CY 2017 General Operating Support	Operating	\$7,500	2/22/2017	PC
Foss Waterway Seaport 705 Dock St Tacoma, WA 98402-4625	CY 2017 Science On the Sea Program	Operating	\$10,000	2/22/2017	PC

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
Franke Tobey Jones Home 5340 N Bristol St Tacoma, WA 98407-2204 HopeSparks	CY 2017 Pt Defiance/Ruston Senior Center	Operating	\$2,500	2/22/2017	PC
6424 N 9th St Tacoma, Washington 98406 Mercy Housing Northwest 1999 Broadway Ste 1000 Denver, CO 80202-5704	Kids Can't Wait - Healing Hearts Expansion CY 2017 Service- Enriched Housing Program	Operating	\$5,000	2/22/2017	PC
New Phoebe House Association PO Box 5245 Tacoma, WA 98415-0245 Nisqually Land Trust	CY 2017 General Operating Support	Operating	\$10,000	2/23/2017	PC
1420 Marvin Rd Ne Ste C Pmb 243 Lacey, WA 98516-3878	Nisqually Land Trust Communications Plan Implementation	Operating	\$5,000	2/23/2017	PC
Rebuilding Together South Sound 4019 S Orchard St Tacoma, WA 98466-6651 St Francis House	FYE 8/2017 General Operating Support CY 2017 General Operating Support	Operating	\$5,000	2/23/2017	PC
322 7Th St Se Puyallup, WA 98372-3318 Tacoma Pierce County Chaplaincy	CY 2017 General Operating Support	Operating	\$10,000	2/23/2017	PC
6312 19Th St W Ste C Fircrest, WA 98466-6226 The Mockingbird Society	CY 2017 Pierce County Mockingbird Youth Network	Operating	\$5,000	2/23/2017	PC
2100 24Th Avenue South Seattle, WA 98144-4637	CY 2017 Education Programs	Operating	\$5,000	2/23/2017	PC
Trinity Presbyterian Church 1615 6th Ave Tacoma, WA 98405 Reach dba REACH Ministries	2017 REACH Camp	Operating	\$2,500	3/8/2017	PC
309 South G Street, Suite 3 Tacoma, Washington 98405 Boys and Girls Clubs of South Puget Sound	CY 2017 General Operating Support	Operating	\$50,000	4/17/2017	PC
3875 S 66th Street Tacoma, WA 98409 Diabetes Association of Pierce County	2017 Panther Day Camp	Operating	\$5,000	4/17/2017	PC
P O Box 110427 Tacoma, Washington 98411 Museum of Glass	2017 Fuel Their Fire	Operating	\$10,000	4/17/2017	PC
1801 Dock Street Tacoma, WA 98402					

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
The Coffee Oasis 837 4th Street Bremerton, Washington 98337	Equipment	Capital	\$5,000	4/17/2017	PC
Hilltop Artists PO Box 6829 Tacoma, WA 98417-0381	A Color Beyond Imagination	Operating	\$5,000	4/24/2017	PC
Childrens Advocacy Center Of Grays Harbor 514 E Broadway Ave Montesano, WA 98563	Vehicle Replacement Project	Capital	\$15,000	5/8/2017	PC
InterVarsity Christian Fellowship-USA 635 Science Drive Madison, WI 53711-1099	CY 2017 Tacoma Urban Program	Operating	\$10,000	5/8/2017	PC
Pierce County Parks and Recreation 9112 Lakewood Dr SW Lakewood, Washington 98499	2017 Summer Day Camp	Operating	\$4,000	5/8/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 Executive Director Support	Operating	\$42,000	5/18/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 General Operating Support (2 of 2)	Operating	\$75,000	6/1/2017	PC
Bethel Community Services 18020 B St E Spanaway, Washington 98387-8316	FYE 6/2018 General Operating Support	Operating	\$5,000	6/19/2017	PC
Parents and Students In Action Po Box 1021 Eatonville, Washington 98328-1021	FYE 6/2018 General Operating support	Operating	\$10,000	6/19/2017	PC
Greater Metro Parks Foundation 4702 S 19Th St Tacoma, WA 98405-1175	Imagine Eastside Campaign	Capital	\$25,000	6/29/2017	PC
Building Youth Through Music PO BOX 1722 TACOMA, Washington 98401	Go Green Games	Operating	\$2,500	7/17/2017	PC
Catholic Community Services of Western Washington 1323 South Yakima Avenue Tacoma, WA 98405	FYE 6/2018 General Operating Support	Operating	\$30,000	7/17/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/30/2018 Executive Director Support	Operating	\$21,000	7/17/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/2017 General Operating Support (2 of 2)	Operating	\$25,000	7/17/2017	PC

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
Palmer Scholars Po Box 7119 Tacoma, WA 98417-0119 Seattle Repertory Theatre	FYE 6/2018 General Operating Support	Operating	\$20,000	7/17/2017	PC
155 Mercer St PO Box 900923 Seattle, Washington 98109-9723	August Wilson Monologue Competition. Pierce County Programming	Operating	\$5,000	7/17/2017	PC
Sound Outreach 1106 Martin Luther King Jr Way Tacoma, WA 98405 Tacoma Community House	FYE 4/2018 General Operating Support	Operating	\$10,000	7/17/2017	PC
1314 South L Street Tacoma, WA 98405	Embracing the American Promise Service to Immigrants and Refugees Seeking Better Lives	Operating	\$20,000	7/17/2017	PC
YMCA of Pierce and Kitsap Counties 4717 S 19th St , Ste 201 Tacoma, WA 98405	FYE 6/2018 YMCA Community Schools	Operating	\$25,000	7/17/2017	PC
Eatonville Area Council Po Box 1764 Eatonville, Washington 98328-1764 Habitat for Humanity Tacoma Pierce County	Thinking of Tomorrow (TOT) Program FYE 6/2018	Operating	\$5,000	8/14/2017	PC
4824 South Tacoma Way Tacoma, WA 98409 Harmony Hill	General Operating Support	Operating	\$10,000	8/14/2017	PC
7362 East State Route 106 Union, Washington 98592 Tacoma College Ministry	Gift in Memory of Bickley Barich FYE 6/2018	Operating	\$5,000	8/14/2017	PC
902 Market Street Tacoma, Washington 98402 Boys and Girls Clubs of the Olympic Peninsula P.O Box 4167 400 W Fir Sequim, Washington 98382 Museum of Glass	General Operating Support HVAC Safety & Comfort Project FYE 6/2018	Capital	\$10,000	8/30/2017	PC
1801 Dock Street Tacoma, WA 98402 Tacoma Youth Chorus	General Operating Support FYE 6/2018	Operating	\$70,000	8/31/2017	PC
4009 Bridgeport Way W - Suite F Or PO Box 64734 - Tacoma 98464 University Place, Washington 98466-4326 Communities In Schools Of Tacoma	General Operating Support High School Student Success	Operating	\$10,000	9/11/2017	PC
708 S. G Street Tacoma, Washington 98405		Operating	\$10,000	9/12/2017	PC

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
Children's Museum of Tacoma 1501 Pacific Ave, Ste 202 Tacoma, WA 98402	FYE 5/2018 General Operating Support	Operating	\$15,000	9/22/2017	PC
Foundation For Tacoma Students 919 South J St Tacoma, WA 98405	CY 2017 General Operating Support	Operating	\$25,000	9/22/2017	PC
Hilltop Artists PO Box 6829 Tacoma, WA 98417-0381	FYE 6/2018 General Operating Support	Operating	\$12,000	9/22/2017	PC
Northwest Sinfonietta PO Box 1154 Tacoma, WA 98401	FYE 6/2018 General Operating Support	Operating	\$30,000	9/22/2017	PC
Peace Community Center 2106 South Cushman Avenue Tacoma, WA 98405	FYE 6/2018 General Operating Support	Operating	\$10,000	9/22/2017	PC
Point Defiance Zoological Society 5400 North Pearl Street Tacoma, WA 98407	Pacific Seas Aquarium Capital Campaign	Capital	\$25,000	9/22/2017	PC
Symphony Tacoma 901 Broadway, Suite 600 Tacoma, WA 98402	FYE 6/2018 General Operating Support	Operating	\$30,000	9/22/2017	PC
Tacoma Opera Association 47 St Helens Avenue, Suite 201 Tacoma, WA 98402	FYE 5/2018 General Operating Support	Operating	\$20,000	9/22/2017	PC
Tacoma Youth Symphony 901 Broadway, Suite 500 Tacoma, WA 98402	FYE 5/2018 General Operating Support	Operating	\$20,000	9/22/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	2017 Red Hot	Operating	\$10,000	9/25/2017	PC
Broadway Center for the Performing Arts 901 Broadway, Suite 700 Tacoma, WA 98402-4415	FYE 6/2018 General Operating Support	Operating	\$35,000	10/11/2017	PC
Cal Ripken Sr Foundation Inc 1427 Clarkview Road, Suite 100 Baltimore, Maryland 21209	South Bend Youth Development Park	Capital	\$10,000	10/11/2017	PC
Hearing, Speech & Deaf Center 1625 19th Ave Seattle, Washington 98122	FYE 6/2018 Pierce County Parent-Infant Program	Operating	\$5,000	10/11/2017	PC
Museum of Glass 1801 Dock Street Tacoma, WA 98402	FYE 6/30/2018 Executive Director Support	Operating	\$21,000	10/11/2017	PC

Grantee	Request Project Title	Purpose	Paid	Payment Date	Charity Status of Grantees
Tacoma Art Museum 1701 Pacific Avenue Tacoma, WA 98402	FYE 6/2018 General Operating Support	Operating	\$70,000	10/11/2017	PC
Virginia Mason Foundation PO Box 1930, MS D1-MF Seattle, WA 98111-1930	Benaroya Research Institute Research Fellowship	Operating	\$50,000	10/11/2017	PC
Pierce County AIDS Foundation 3009 South 40th Street Tacoma, Washington 98409	PCAF Capital Campaign - Olympia Office Relocation and Community Engagement	Capital	\$5,000	10/17/2017	PC
Grand Totals			\$1,412,667		

Forest Unpaid Grants

As of October 31, 2017

Charity Status of Grantee	Organization	Request Project Title	Program Area	Schedule Date	Amount
PC	University of Washington Foundation	FYE 8/2017, 8/2018 and 8/2019 Pediatric Adolescent Transition Clinic at UW Medicine	Children and Youth Development	11/1/2017	\$62,500
PC	Tacoma Area Youth For Christ	FYE 6/2018 City Life	Children and Youth Development	11/2/2017	\$10,000
PC	Tacoma Community Boat Builders Inc	FYE 6/2018 General Operating Support	Children and Youth Development	11/2/2017	\$7,500
PC	Metropolitan Development Council	FYE 7/2017 to 7/2019 Young Adult Assisted Housing	Development Self-Sufficiency	11/2/2017	\$10,000
PC	Seattle Opera	Der Ring des Nibelungen Support in Honor and Memory of Annette B. Weyerhaeuser	Culture and the Arts	12/1/2017	\$100,000
PC	L'Arche Tahoma Hope Community	L'Arche Tahoma Hope Welcome Center	Self-Sufficiency	12/1/2017	\$30,000
PC	Jumping Mouse Children's Center	2018 Improving Safety and Accessibility Project	Children and Youth Development	1/1/2018	\$5,000
PC	Museum of Glass	FYE 6/30/2018 Executive Director Support	Culture and the Arts	1/1/2018	\$21,000
PC	The Edge Foundation	CY 2018 Edge Coaching Program for Low Income, At-Risk Tacoma Public Schools Students	Education	1/1/2018	\$10,000
PC	FISH Food Banks of Pierce County	2018 Box Delivery Truck Purchase	Self-Sufficiency	1/1/2018	\$10,000
PC	Third Sector New England Inc	CY 2018 AWHWA General Operating Support	Self-Sufficiency	1/2/2018	\$10,000
PC	Museum of Glass	FYE 6/30/2018 Executive Director Support	Culture and the Arts	4/1/2018	\$21,000
PC	Boys & Girls Clubs Of Thurston County	2018 Lacey Boys & Girls Club Teen Center Remodel	Children and Youth Development	6/1/2018	\$10,000
PC	University of Washington Foundation	FYE 8/2017, 8/2018 and 8/2019 Pediatric Adolescent Transition Clinic at UW Medicine	Children and Youth Development	11/1/2018	\$62,500
Grand Totals					\$369,500

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
LT GAINS FROM PARTNERSHIPS (ATTACHED)				PURCHASED		
	461,049.	461,049.	0.		0.	0.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.	(F) GAIN OR LOSS
LITIGATION INCOME-PUBLICLY TRADED SECURITIES					
	83.	0.	0.	0.	83.

CAPITAL GAINS DIVIDENDS FROM PART IV 0.

TOTAL TO FORM 990-PF, PART I, LINE 6A 310,062.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
BNY MELLON	5,047.	5,047.	
COLUMBIA BANK	18.	18.	
TOTAL TO PART I, LINE 3	5,065.	5,065.	

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	3
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
BNY MELLON	202,529.	0.	202,529.	202,529.	
TO PART I, LINE 4	202,529.	0.	202,529.	202,529.	

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
INVESTMENT PARTNERSHIPS - SEE ATTACHED	0.	-39,074.	
LESS: NET UBTI ACTIVITY REPORTED ON 990-T	0.	61,685.	
FEDERAL EXCISE TAX	10,156.	0.	
FEDERAL UBTI TAX	11,057.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	21,213.	22,611.	

FORM 990-PF	LEGAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DAVIS WRIGHT TREMAINE LLP	390.	0.		390.
TO FM 990-PF, PG 1, LN 16A	390.	0.		390.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FIDUCIARY COUNSELLING INC	107,727.	18,027.		88,200.
ERNST & YOUNG	105.	0.		105.
TO FORM 990-PF, PG 1, LN 16B	107,832.	18,027.		88,305.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
GRANTMAKER CONSULTANTS, INC.	231,414.	0.		231,414.
CTC CONSULTING	43,750.	43,750.		0.
BNY FEES	33,448.	33,448.		0.
CBIZ TOFIAS	1,067.	1,067.		0.
TO FORM 990-PF, PG 1, LN 16C	309,679.	78,265.		231,414.

FORM 990-PF	TAXES	STATEMENT	8
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAX	25,156.	0.		0.
FEDERAL UBTI TAX	11,057.	0.		0.
FOREIGN TAXES	2,929.	2,929.		0.
TO FORM 990-PF, PG 1, LN 18	39,142.	2,929.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	9
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MEMBERSHIP FEE-PHILANTHROPY NW	4,650.	0.		4,650.
PROXY FEES	3,224.	3,224.		0.
INSURANCE PREMIUMS	6,012.	0.		6,012.
STATE FILING FEE	81.	26.		55.
CONSULTING FEES	1,164.	1,164.		0.
OFFICE EXPENSE	483.	0.		483.
LITIGATION FEE	2.	2.		0.
TO FORM 990-PF, PG 1, LN 23	15,616.	4,416.		11,200.

FORM 990-PF	CORPORATE STOCK	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
BNY MELLON - SECURITIES	8,336,434.	10,952,662.
BNY MELLON - PREFERRED SECURITIES	10,874.	17,876.
TOTAL TO FORM 990-PF, PART II, LINE 10B	8,347,308.	10,970,538.

FORM 990-PF	CORPORATE BONDS	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
BNY MELLON - FIXED INCOME SECURITIES	2,583,325.	2,899,786.
TOTAL TO FORM 990-PF, PART II, LINE 10C	2,583,325.	2,899,786.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	12
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
CTCAI FDN	COST	1,190,671.	1,173,582.
BNY MELLON - OTHER PARTNERSHIPS	COST	4,680,379.	5,693,501.
BNY MELLON - AIP AND GAP PARTNERSHIPS	COST	5,493,157.	8,501,641.
BNY MELLON - CASH EQUIVALENTS	COST	723,763.	723,772.
LOAN TO MUSEUM OF GLASS	COST	233,333.	233,333.
ALTERNATIVE INVESTMENTS	COST	0.	9,329.
ARTWORK	COST	0.	28,000.
TOTAL TO FORM 990-PF, PART II, LINE 13		12,321,303.	16,363,158.

FORM 990-PF	PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS	STATEMENT	13
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NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
GAIL T WEYERHAEUSER PO BOX 1278 TACOMA, WA 98401	PRESIDENT, TREASURER 3.00	25,000.	0.	0.
NICHOLAS C SPIKA PO BOX 1278 TACOMA, WA 98401	SECRETARY 1.00	0.	0.	0.
BRIAN F BOYD PO BOX 1278 TACOMA, WA 98401	EXECUTIVE DIRECTOR, PROGRA 20.00	0.	0.	0.
WILLIAM T WEYERHAEUSER PO BOX 1278 TACOMA, WA 98401	MEMBER 1.00	0.	0.	0.
W DREW WEYERHAEUSER PO BOX 1278 TACOMA, WA 98401	MEMBER 1.00	0.	0.	0.
BENJAMIN D WEYERHAEUSER PO BOX 1278 TACOMA, WA 98401	VICE PRESIDENT 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		25,000.	0.	0.

FORM 990-PF	GRANT APPLICATION SUBMISSION INFORMATION	STATEMENT	14
	PART XV, LINES 2A THROUGH 2D		

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

APPLICATIONS SHOULD BE SUBMITTED ONLINE AT WWW.FORESTFOUND.ORG

FORM AND CONTENT OF APPLICATIONS

GO TO WWW.FORESTFOUND.ORG WEBSITE, CLICK "BEGIN APPLICATION", CLICK "APPLY", AND SUBMIT A "LETTER OF INQUIRY" (SEE ATTACHMENT)

ANY SUBMISSION DEADLINES

GO TO WEBSITE, CLICK "GUIDELINES" LINK, THEN CLICK "APPLICATION TIMELINE" LINK (SEE ATTACHMENT)

RESTRICTIONS AND LIMITATIONS ON AWARDS

SEE ATTACHED "FOREST FOUNDATION MISSION & OTHER FOUNDATION DETAILS"

Forest Foundation
Gain/Loss Report
November 1, 2016 to October 31, 2017

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
MAIN	AEOLUS PROPERTY CATASTROPHE KEYSTONE PF FUND LP-MAY		8/31/2017	5/16/2017	-11 512 000	\$ 11 512 00	\$ (18 419 18)	\$ (6,907 18)	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		1/20/2017	1/31/2016	-1 948 500	\$ 1 948 50	\$ -	\$ 1 948 50	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		1/20/2017	5/31/2016	-3 035 610	\$ 3 035 61	\$ -	\$ 3 035 61	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		1/20/2017	9/30/2016	-5 103 560	\$ 5 103 56	\$ -	\$ 5 103 56	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		1/20/2017	12/21/2016	-7 497 850	\$ 7 497 85	\$ -	\$ 7 497 85	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		2/28/2017	1/31/2017	-2 579 010	\$ 2 579 01	\$ -	\$ 2 579 01	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		2/28/2017	1/22/2016	-8 839 380	\$ 8 839 38	\$ -	\$ 8 839 38	
MAIN	PIMCO TOTAL RETURN FUND-INST 1170690118896	693390700	3/10/2017	7/29/2016	-266 800	\$ 2 673 34	\$ (2 772 05)	\$ (98 71)	
MAIN	BLACKROCK TOTAL RETURN-K 1170690118836	09252M743	3/10/2017	7/29/2016	-184 788	\$ 2 130 35	\$ (2 219 04)	\$ (88 69)	
MAIN	BLACKROCK TOTAL RETURN-K 1170690118836	09252M743	3/10/2017	8/31/2016	-193 428	\$ 2 230 22	\$ (2 315 33)	\$ (85 11)	
MAIN	BLACKROCK TOTAL RETURN-K 1170690118836	09252M743	3/10/2017	6/30/2016	-205 944	\$ 2 374 53	\$ (2 458 97)	\$ (84 44)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1170690118896	693390700	3/10/2017	6/30/2016	-286 242	\$ 2 868 14	\$ (2 951 16)	\$ (83 02)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1170690118896	693390700	3/10/2017	9/31/2016	236 479	\$ 2 369 52	\$ (2 445 18)	\$ (75 67)	
MAIN	BLACKROCK TOTAL RETURN-K 1170690118836	09252M743	3/10/2017	8/30/2016	-172 465	\$ 1 988 52	\$ (2 080 96)	\$ (72 44)	
MAIN	BLACKROCK TOTAL RETURN-K 1170690118836	09252M743	3/10/2017	10/31/2016	-196 715	\$ 2 245 06	\$ (2 307 37)	\$ (62 31)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1170690118896	693390700	3/10/2017	9/30/2016	-180 612	\$ 1 606 33	\$ (1 663 94)	\$ (54 61)	
MAIN	BLACKROCK TOTAL RETURN-K 1172750073079	09252M743	10/22/2017	10/15/2016	-194 710	\$ 2 291 74	\$ (2 328 78)	\$ (37 04)	
MAIN	BLACKROCK TOTAL RETURN-K 1172750073079	09252M743	10/22/2017	8/31/2017	-321 048	\$ 3 778 71	\$ (3 801 18)	\$ (22 47)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/22/2017	6/31/2017	-260 870	\$ 2 692 18	\$ (2 705 22)	\$ (13 04)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/22/2017	7/31/2017	-244 546	\$ 2 523 71	\$ (2 511 49)	\$ 12 22	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/22/2017	5/31/2017	-295 851	\$ 3 053 18	\$ (3 029 51)	\$ 23 67	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/22/2017	6/30/2017	290 038	\$ 2 993 19	\$ (2 987 09)	\$ 26 10	
PARA GLBL	KAKAHU COM INC	J29258100	12/16/2016	12/18/2016	-100 000	\$ 1 555 36	\$ 1 977 70	\$ (422 34)	
PARA GLBL	RWE AG	D6629K108	12/16/2016	6/17/2016	-165 000	\$ 1 942 46	\$ (2 308 17)	\$ (365 71)	
PARA GLBL	ARGENTY PROPERTY LTD	Q35262102	12/16/2016	12/18/2015	-2 725 000	\$ 1 870 76	\$ (2 078 75)	\$ (206 00)	
PARA GLBL	NHK SPRING CO LTD	J49162126	12/16/2016	12/18/2015	-200 000	\$ 1 847 52	\$ (1 976 05)	\$ (128 53)	
PARA GLBL	PROPERTY FOR INDUSTRY LTD	Q7773B107	12/16/2016	12/18/2015	-1 767 000	\$ 1 850 25	\$ (1 918 68)	\$ (68 43)	
PARA GLBL	RHEINMETALL AG	D65111102	12/16/2016	12/18/2015	30 000	\$ 1 957 05	\$ (2 016 13)	\$ (59 08)	
PARA GLBL	PARKWAY LIFE REAL ESTATE INVE	Y67202104	12/16/2016	12/18/2015	-1 200 000	\$ 1 970 67	\$ (1 927 78)	\$ 42 89	
PARA GLBL	DIALOG SEMICONDUCTOR PLC		12/16/2016	9/16/2016	-50 000	\$ 2 039 76	\$ (1 875 20)	\$ 164 56	
PARA GLBL	KONINKLIJKE VOPAK NV	N5075T159	12/16/2016	12/18/2015	-62 000	\$ 2 818 94	\$ (2 520 93)	\$ 298 01	
PARA GLBL	GLENCORE PLC	G39420107	12/16/2016	3/18/2016	-593 000	\$ 1 977 85	\$ (1 384 43)	\$ 593 42	
PARA GLBL	NDEC CORP	J52968104	12/16/2016	6/17/2016	-100 000	\$ 8 424 44	\$ (7 215 58)	\$ 1 208 86	
PARA GLBL	REPSOL SA SALE OF RIGHTS	E84918243	12/16/2016	12/19/2016	-113 000	\$ 41 48	\$ (41 75)	\$ (0 27)	
PARA GLBL	ROLLS-ROYCE HOLDINGS PLC ROLLS ROYCE OPTION 2	G76312183	1/6/2017	10/20/2016	-17 250 000	\$ 21 25	\$ (21 12)	\$ 0 13	
PARA GLBL	ACS ACTIVIDADES DE CONSTRUCCO SALE OF RIGHTS		1/31/2017	1/20/2017	21 000	\$ 9 65	\$ (9 66)	\$ (0 01)	
PARA GLBL	LLOYDS BANKING GROUP PLC	G5533V248	3/17/2017	6/17/2016	-1 744 000	\$ 1 495 38	\$ (1 630 85)	\$ (135 27)	
PARA GLBL	BANCO POPULAR ESPANOL SA	E2R98T283	3/17/2017	12/16/2016	-2 033 000	\$ 2 040 79	\$ (2 138 49)	\$ (97 70)	
PARA GLBL	MEDIASET SPA	T6688Q107	3/17/2017	3/18/2016	-647 000	\$ 2 738 84	\$ (2 758 35)	\$ (21 51)	
PARA GLBL	ELBIT SYSTEMS LTD		3/20/2017	6/20/2016	-17 000	\$ 2 054 38	\$ (1 554 08)	\$ 500 30	
PARA GLBL	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JUL 2017	G76312191	6/17/2017	4/27/2017	-26 625 000	\$ 34 36	\$ (34 34)	\$ 0 02	
PARA GLBL	CREDIT SUISSE GROUP AG	H3898Q559	6/17/2017	6/17/2017	-260 000	\$ 1 118 45	\$ -	\$ 118 45	
PARA GLBL	IG GROUP HOLDINGS PLC	G47530106	6/16/2017	9/15/2016	-267 000	\$ 1 979 91	\$ (3 267 78)	\$ (1 287 87)	
PARA GLBL	PRADA SPA	T7733C101	6/16/2017	5/9/2017	-900 000	\$ 3 338 19	\$ (4 039 90)	\$ (701 71)	
PARA GLBL	AMS AG		6/16/2017	3/17/2017	-34 000	\$ 2 222 93	\$ (1 808 31)	\$ 414 62	
PARA GLBL	SBM OFFSHORE NV	N7752F148	6/16/2017	9/16/2016	-231 000	\$ 3 518 95	\$ (3 080 45)	\$ 438 50	
PARA GLBL	WENERBERGER AG	A95384110	6/16/2017	10/13/2016	-137 000	\$ 3 194 90	\$ (2 212 29)	\$ 982 61	
PARA GLBL	KERING	F5433L103	6/16/2017	7/26/2016	-12 000	\$ 4 022 05	\$ (2 060 11)	\$ 1 961 94	
PARA GLBL	REPSOL SA RTS EXP 30-JUN-2017		6/22/2017	6/17/2017	-113 000	\$ 51 82	\$ (53 83)	\$ (2 11)	
PARA GLBL	ACS ACTIVIDADES DE CONSTRUCCO SELLS PAY		7/5/2017	6/27/2017	16 508	\$ -	\$ (17 365)	\$ (7 37)	
PARA GLBL	JEKT CORP	J2946V104	9/15/2017	12/16/2016	-200 000	\$ 2 718 47	\$ (3 326 83)	\$ (610 36)	
PARA GLBL	VESTAS WIND SYSTEMS A/S	K9773J128	9/15/2017	6/16/2017	28 000	\$ 2 445 28	\$ (2 512 24)	\$ (66 96)	
PARA GLBL	YOKOGAWA ELECTRIC CORP	J877272124	9/15/2017	6/16/2017	-100 000	\$ 1 680 46	\$ (1 699 44)	\$ (18 98)	
PARA GLBL	MINEBEA MITSUMI INC	J42884130	9/15/2017	6/16/2017	300 000	\$ 5 017 08	\$ (4 995 26)	\$ 21 82	
PARA GLBL	HAREL INSURANCE INVESTMENTS &	M52635105	9/16/2017	12/19/2016	374 000	\$ 2 220 59	\$ (1 682 13)	\$ 538 46	
PARA GLBL	QUALITY CARE PROPERTIES INC DELVD SHRS AS A RESULT OF	747545101	11/17/2016	11/17/2016	-0 200	\$ 2 97	\$ (6 17)	\$ (3 20)	
PARA GLBL	LAMB WESTON HOLDINGS INC DELVD SHRS AS A RESULT OF A	513272104	11/17/2016	12/18/2015	-0 333	\$ 10 06	\$ (9 13)	\$ 0 93	
PARA GLBL	LINKEDIN CORP DELIVER SHARES AS A RESULT OF	53578A108	12/8/2016	12/18/2015	-11 000	\$ 2 156 00	\$ (2 483 91)	\$ (327 91)	
PARA GLBL	QUALITY CARE PROPERTIES INC	747545101	12/16/2016	11/11/2016	-64 000	\$ 976 61	\$ (1 974 40)	\$ (967 79)	
PARA GLBL	MALLINCKRODT PLC		12/16/2016	12/18/2015	-32 000	\$ 1 717 40	\$ (2 280 00)	\$ (562 60)	
PARA GLBL	STERICYCLE INC	858912108	12/16/2016	6/17/2016	-20 000	\$ 1 542 98	\$ (2 029 80)	\$ (486 84)	
PARA GLBL	TESORO CORP	881609101	12/16/2016	12/18/2015	-22 000	\$ 1 991 83	\$ (2 295 26)	\$ (303 43)	
PARA GLBL	MALLINCKRODT PLC		12/16/2016	6/17/2016	-45 000	\$ 2 415 09	\$ (2 611 80)	\$ (196 71)	
PARA GLBL	WATERS CORP	941848103	12/16/2016	12/18/2015	-12 000	\$ 1 644 80	\$ (1 554 36)	\$ 90 44	
PARA GLBL	CHECK POINT SOFTWARE TECHNOLOG		12/16/2016	12/18/2015	-28 000	\$ 2 379 38	\$ (2 257 64)	\$ 121 74	
PARA GLBL	CHURCH & DWIGHT CO INC	171340102	12/16/2016	12/18/2015	-45 000	\$ 2 022 70	\$ (1 872 67)	\$ 150 03	
PARA GLBL	FIFTH THIRD BANCORP	316773106	12/16/2016	9/16/2016	-25 000	\$ 696 52	\$ (532 22)	\$ 164 30	
PARA GLBL	85747 STREET CORP	85747103	12/16/2016	10/26/2016	-25 000	\$ 1 965 20	\$ (1 755 00)	\$ 210 20	
PARA GLBL	MARRIOTT INTERNATIONAL INC/MD	517903202	12/16/2016	1/7/2016	-18 000	\$ 1 548 68	\$ (1 248 48)	\$ 300 20	
PARA GLBL	ALCOA CORP	013872106	12/16/2016	12/18/2015	-38 111	\$ 1 149 44	\$ (816 11)	\$ 333 33	
PARA GLBL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	12/18/2015	-49 000	\$ 1 727 21	\$ (1 343 53)	\$ 383 68	
PARA GLBL	REPUBLIC SERVICES INC	760758100	12/16/2016	12/18/2015	-35 000	\$ 1 980 25	\$ (1 525 65)	\$ 454 60	
PARA GLBL	UNITED CONTINENTAL HOLDINGS IN	910047109	12/16/2016	12/18/2015	-27 000	\$ 2 009 02	\$ (1 537 11)	\$ 471 91	
PARA GLBL	LINCOLN NATIONAL CORP	534187109	12/16/2016	12/18/2015	-30 000	\$ 1 991 35	\$ (1 460 40)	\$ 530 95	
PARA GLBL	EOG RESOURCES INC	26875P101	12/16/2016	3/18/2016	-22 000	\$ 2 287 73	\$ (1 964 08)	\$ 323 65	
PARA GLBL	PARK HOTELS & RESORTS INC CIL ON FRACTIONS	700517105	3/17/2017	11/17/2017	-0 820	\$ 21 82	\$ (21 83)	\$ (0 01)	
PARA GLBL	MICHAEL KORS HOLDINGS LTD		3/17/2017	3/18/2016	-36 000	\$ 1 361 49	\$ (2 051 28)	\$ (689 79)	
PARA GLBL	MICHAEL KORS HOLDINGS LTD		3/17/2017	10/26/2016	-42 000	\$ 1 588 41	\$ (2 039 84)	\$ (451 53)	
PARA GLBL	BED BATH & BEYOND INC	075896100	3/17/2017	3/18/2016	-41 000	\$ 1 626 43	\$ (2 070 91)	\$ (444 48)	
PARA GLBL	RANGE RESOURCES CORP	75281A109	3/17/2017	12/16/2016	-58 000	\$ 1 594 96	\$ (1 989 40)	\$ (394 44)	
PARA GLBL	BRDMOR PROPERTY GROUP INC	11120U105	3/17/2017	12/16/2016	-83 000	\$ 2 042 23	\$ (2 271 06)	\$ (228 83)	
PARA GLBL	VEREIT INC	92339V100	3/17/2017	9/16/2016	-148 000	\$ 1 257 97	\$ (1 475 56)	\$ (217 59)	
PARA GLBL	REALTY INCOME CORP	756109104	3/17/2017	6/17/2016	-31 000	\$ 1 855 30	\$ (1 988 03)	\$ (132 73)	
PARA GLBL	KOHL'S CORP	500255104	3/17/2017	9/16/2016	-48 000	\$ 1 943 00	\$ (2 063 04)	\$ (120 04)	
PARA GLBL	STARBUCKS CORP	855244109	3/17/2017	12/16/2016	-36 000	\$ 2 007 67	\$ (2 076 12)	\$ (68 45)	
PARA GLBL	BEST BUY CO INC	086516101	3/17/2017	12/16/2016	-42 000	\$ 1 920 51	\$ (1 974 42)	\$ (53 91)	
PARA GLBL	DISCOVER FINANCIAL SERVICES	254709108	3/17/2017	12/16/2016	-28 000	\$ 1 968 35	\$ (2 007 80)	\$ (39 25)	
PARA GLBL	REALTY INCOME CORP	756109104	3/17/2017	3/18/2016	-3 000	\$ 179 55	\$ (183 75)	\$ (4 20)	
PARA GLBL	ANALOG DEVICES INC	032654105	3/17/2017	3/13/2017	-7 427	\$ 818 28	\$ (610 14)	\$ 8 14	
PARA GLBL	LOGMEIN INC	54142L109	3/17/2017	3/8/2017	-0 153	\$ 14 98	\$ -	\$ 14 98	
PARA GLBL	AVANONBAY COMMUNITIES INC	053484101	3/17/2017	6/17/2016	-2 000	\$ 371 69	\$ (347 02)	\$ 24 67	
PARA GLBL	FORD MOTOR CO	345370860	3/17/2017	9/16/2016	-116 000	\$ 1 446 48	\$ (1 405 92)	\$ 40 56	
PARA GLBL	SCHLUMBERGER LTD	806857108	3/17/2017	4/4/2016	-5 728	\$ 455 80	\$ (414 94)	\$ 40 86	
PARA GLBL	LYONDELBASELL INDUSTRIES NV		3/17/2017	3/18/2016	-23 000	\$ 2 071 56	\$ (2 015 49)	\$ 56 07	
PARA GLBL	SUNTRUST BANKS INC	887914103	3/17/2017	12/16/2016	-36 000	\$ 2 077 15	\$ (1 910 08)	\$ 167 07	
PARA GLBL	REGIONS FINANCIAL CORP	7591EP100	3/17/2017	12/16/2016	-107 000	\$ 1 609 24	\$ (1 520 47)	\$ 88 77	
PARA GLBL	ANSYS INC	03662Q105	3/17/2017	6/17/2016	-5 000	\$ 538 39	\$ (439 85)	\$ 96 54	
PARA GLBL	INGERSOLL-RAND PLC		3/17/2017	12/16/2016	-26 000	\$ 2 105 43	\$ (2 005 90)	\$ 99 53	
PARA GLBL	COMERICA INC	200340107							

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	METTLER-TOLEDO INTERNATIONAL I	592688105	3/1/2017	8/16/2016	-3.000	\$ 1,445.42	\$ (1,199.37)	\$ 246.05	
PARA.VL	DR HORTON INC	23331A109	3/1/2017	10/26/2016	-65.000	\$ 1,850.71	\$ (1,572.45)	\$ 278.26	
PARA.VL	TD AMERITRADE HOLDING CORP	87238Y108	3/1/2017	9/16/2016	-50.000	\$ 2,013.95	\$ (1,659.50)	\$ 354.45	
PARA.VL	CONCHO RESOURCES INC	20605P101	3/1/2017	3/18/2016	-15.000	\$ 1,956.85	\$ (1,573.65)	\$ 383.20	
PARA.VL	FIRST REPUBLIC BANK/CA	33618C100	3/1/2017	9/16/2016	-21.000	\$ 1,996.63	\$ (1,598.73)	\$ 397.90	
PARA.VL	INTERCONTINENTAL EXCHANGE INC	45066F104	3/1/2017	9/17/2016	-40.000	\$ 2,455.54	\$ (2,029.36)	\$ 426.18	
PARA.VL	FIFTH THIRD BANCORP	31677J100	3/1/2017	9/16/2016	-73.000	\$ 1,922.77	\$ (1,494.31)	\$ 428.46	
PARA.VL	CISCO SYSTEMS INC	17275R102	3/1/2017	3/18/2016	-76.000	\$ 2,600.66	\$ (2,153.84)	\$ 446.82	
PARA.VL	EXPEDIA INC	30212P303	3/1/2017	9/17/2016	-17.000	\$ 2,230.18	\$ (1,770.55)	\$ 459.63	
PARA.VL	LINCOLN NATIONAL CORP	34187I109	3/1/2017	9/16/2016	-24.000	\$ 1,530.76	\$ (1,110.48)	\$ 420.28	
PARA.VL	BROADCOM LTD	31721J109	3/1/2017	9/17/2016	-9.000	\$ 1,990.48	\$ (1,404.09)	\$ 586.39	
PARA.VL	CTI GROUP INC	172667424	3/1/2017	9/16/2016	-43.000	\$ 2,595.42	\$ (1,996.06)	\$ 599.36	
PARA.VL	JPMORGAN CHASE & CO	46525H100	3/1/2017	9/16/2016	-31.000	\$ 2,810.71	\$ (2,040.73)	\$ 769.98	
PARA.VL	HALLIBURTON CO	406216101	3/1/2017	3/18/2016	-56.000	\$ 2,843.05	\$ (2,033.36)	\$ 809.69	
PARA.VL	MORGAN STANLEY	617446448	3/1/2017	3/18/2016	-68.000	\$ 2,970.59	\$ (1,735.14)	\$ 1,235.45	
PARA.VL	MACERICH CO/THE	554382101	4/10/2017	6/17/2016	-31.000	\$ 2,008.75	\$ (2,481.24)	\$ (472.49)	
PARA.VL	VEREIT INC	92339V100	4/10/2017	6/17/2016	175.000	\$ 1,525.96	\$ (1,716.75)	\$ (190.79)	
PARA.VL	CHARLES SCHWAB CORP/THE	808513105	4/10/2017	3/17/2017	-50.000	\$ 1,964.45	\$ (2,143.50)	\$ (179.05)	
PARA.VL	KEYCORP	48326T108	4/10/2017	12/16/2016	-148.000	\$ 2,560.34	\$ (2,689.16)	\$ (128.82)	
PARA.VL	BRISTOL-MYERS SQUIBB CO	110122108	4/10/2017	3/17/2017	-38.000	\$ 2,026.87	\$ (2,139.40)	\$ (112.53)	
PARA.VL	HUNTINGTON INGALLS INDUSTRIES	446413106	4/10/2017	3/17/2017	-10.000	\$ 2,038.75	\$ (2,137.30)	\$ (98.55)	
PARA.VL	WEC ENERGY GROUP INC	92939U106	4/10/2017	6/17/2016	-35.000	\$ 2,118.85	\$ (2,215.85)	\$ (97.00)	
PARA.VL	VEREIT INC	92339V100	4/10/2017	9/18/2016	-56.000	\$ 488.31	\$ (558.32)	\$ (70.01)	
PARA.VL	QUINTILES IMS HOLDINGS INC	74876Y101	4/10/2017	3/17/2017	-25.000	\$ 1,970.95	\$ (2,038.00)	\$ (67.05)	
PARA.VL	HUMANA INC	444859102	4/10/2017	3/17/2017	-10.000	\$ 2,125.65	\$ (2,189.10)	\$ (63.45)	
PARA.VL	MCCORMICK & CO INC/MD	579780206	4/10/2017	3/17/2017	-20.000	\$ 1,895.15	\$ (2,040.20)	\$ (145.05)	
PARA.VL	E DU PONT DE NEMOURS & CO	263534109	4/10/2017	3/17/2017	-25.000	\$ 1,989.70	\$ (2,031.50)	\$ (41.80)	
PARA.VL	CMAREX ENERGY CO	171798101	4/10/2017	3/17/2017	-17.000	\$ 2,029.24	\$ (2,055.81)	\$ (26.57)	
PARA.VL	MARATHON OIL CORP	5655849106	4/10/2017	12/16/2016	-12.000	\$ 198.59	\$ (223.20)	\$ (24.61)	
PARA.VL	VARIAN MEDICAL SYSTEMS INC	92220P105	4/10/2017	3/17/2017	22.000	\$ 1,989.19	\$ (2,013.86)	\$ (24.67)	
PARA.VL	LOCKHEED MARTIN CORP	539830109	4/10/2017	3/17/2017	-7.000	\$ 1,883.09	\$ (1,903.93)	\$ (20.84)	
PARA.VL	ANTHEM INC	036752103	4/10/2017	3/17/2017	-12.000	\$ 2,009.11	\$ (2,019.36)	\$ (10.25)	
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	4/10/2017	6/17/2016	-26.000	\$ 2,028.21	\$ (2,032.68)	\$ (4.47)	
PARA.VL	M&T BANK CORP	55261F104	4/10/2017	12/16/2016	-2.000	\$ 303.07	\$ (305.00)	\$ (1.93)	
PARA.VL	DIAMONDBACK ENERGY INC	25278X108	4/10/2017	3/17/2017	-18.000	\$ 1,987.54	\$ (1,989.30)	\$ (1.76)	
PARA.VL	COMERICA INC	203040107	4/10/2017	1/1/2017	-2.000	\$ 134.60	\$ (135.08)	\$ (0.48)	
PARA.VL	EDWARDS LIFESCIENCES CORP	281705108	4/10/2017	3/17/2017	-21.000	\$ 1,982.56	\$ (1,982.61)	\$ (0.05)	
PARA.VL	REGIONS FINANCIAL CORP	7591EP100	4/10/2017	12/16/2016	-32.000	\$ 454.71	\$ (454.72)	\$ (0.01)	
PARA.VL	PERRIGO CO PLC		4/10/2017	3/17/2017	-4.000	\$ 279.03	\$ (278.04)	\$ 0.99	
PARA.VL	CIGNA CORP	125509109	4/10/2017	3/17/2017	13.000	\$ 1,879.46	\$ (1,874.70)	\$ 4.76	
PARA.VL	PROCTER & GAMBLE CO/THE	742718109	4/10/2017	12/16/2016	-3.000	\$ 268.43	\$ (254.07)	\$ 14.36	
PARA.VL	REALTY INCOME CORP	756109104	4/10/2017	12/16/2016	-3.000	\$ 182.22	\$ (166.44)	\$ 15.78	
PARA.VL	CITRIX SYSTEMS INC	177376100	4/10/2017	3/17/2017	-24.000	\$ 2,002.27	\$ (1,985.52)	\$ 16.75	
PARA.VL	VIACOM INC	92553P201	4/10/2017	6/17/2016	-44.000	\$ 1,972.03	\$ (1,954.92)	\$ 17.11	
PARA.VL	DTE ENERGY CO	23333J107	4/10/2017	6/17/2016	-2.000	\$ 1,188.78	\$ (1,188.78)	\$ 0.00	
PARA.VL	ALLERGAN PLC		4/10/2017	3/17/2017	-8.000	\$ 1,920.83	\$ (1,899.12)	\$ 21.71	
PARA.VL	CMS ENERGY CORP	125896100	4/10/2017	3/17/2017	-48.000	\$ 2,170.99	\$ (2,146.56)	\$ 24.43	
PARA.VL	ULTA BEAUTY INC	90384S303	4/10/2017	12/16/2016	-1.000	\$ 286.57	\$ (282.14)	\$ 4.43	
PARA.VL	COACH INC	188754104	4/10/2017	6/17/2016	-38.000	\$ 1,505.14	\$ (1,476.30)	\$ 28.84	
PARA.VL	EVERSOURCE ENERGY	30040V108	4/10/2017	6/17/2016	-15.000	\$ 889.03	\$ (853.50)	\$ 35.53	
PARA.VL	ELI LILLY & CO	532457108	4/10/2017	3/17/2017	-24.000	\$ 2,050.99	\$ (2,015.28)	\$ 35.71	
PARA.VL	DXC TECHNOLOGY CO	23355L106	4/10/2017	3/17/2017	7.000	\$ 522.89	\$ (475.33)	\$ 47.56	
PARA.VL	INTUITIVE SURGICAL INC	46120E602	4/10/2017	3/17/2017	-3.000	\$ 2,361.03	\$ (2,240.52)	\$ 120.51	
PARA.VL	EQT CORP	2684L108	4/10/2017	3/17/2017	11.000	\$ 697.93	\$ (636.13)	\$ 61.80	
PARA.VL	EDISON INTERNATIONAL	281020107	4/10/2017	6/17/2016	11.000	\$ 880.75	\$ (815.43)	\$ 65.32	
PARA.VL	MARTIN MARIETTA MATERIALS INC	573284106	4/10/2017	3/17/2017	-9.000	\$ 1,982.65	\$ (1,907.64)	\$ 75.01	
PARA.VL	FIRST REPUBLIC BANK/CA	33618C100	4/10/2017	9/16/2016	-6.000	\$ 552.65	\$ (456.78)	\$ 95.87	
PARA.VL	EDISON INTERNATIONAL	281020107	4/10/2017	9/16/2016	-14.000	\$ 1,120.95	\$ (1,023.26)	\$ 97.69	
PARA.VL	CONAGRA BRANDS INC	205887102	4/10/2017	12/16/2016	-50.000	\$ 2,027.95	\$ (1,921.00)	\$ 106.95	
PARA.VL	KANSAS CITY SOUTHERN	485170302	4/10/2017	3/17/2017	-23.000	\$ 2,045.57	\$ (1,935.22)	\$ 110.35	
PARA.VL	ALLIANCE COMMUNITIES INC	053484101	4/10/2017	6/17/2016	-10.000	\$ 1,867.56	\$ (1,735.10)	\$ 132.46	
PARA.VL	ILLUMINA INC	452327108	4/10/2017	3/17/2017	-12.000	\$ 2,068.07	\$ (1,925.16)	\$ 142.91	
PARA.VL	UNITED CONTINENTAL HOLDINGS IN	910047109	4/10/2017	3/17/2017	-30.000	\$ 2,145.25	\$ (2,004.00)	\$ 141.25	
PARA.VL	HASBRO INC	418056107	4/10/2017	6/17/2016	-21.000	\$ 2,011.12	\$ (1,794.03)	\$ 217.09	
PARA.VL	DXC TECHNOLOGY CO	23355L106	4/10/2017	3/17/2017	-30.000	\$ 2,240.84	\$ (1,997.70)	\$ 243.14	
PARA.VL	ULTA BEAUTY INC	90384S303	4/10/2017	9/16/2016	-6.000	\$ 1,719.44	\$ (1,402.80)	\$ 316.64	
PARA.VL	NORTHERN TRUST CORP	655859104	4/10/2017	6/17/2016	-20.000	\$ 1,710.16	\$ (1,385.80)	\$ 324.36	
PARA.VL	CDK GLOBAL INC	12508E101	4/10/2017	6/17/2016	-37.000	\$ 2,391.99	\$ (2,032.41)	\$ 359.58	
PARA.VL	VERTEX PHARMACEUTICALS INC	92532F100	4/10/2017	3/17/2017	-17.000	\$ 1,938.80	\$ (1,562.81)	\$ 375.99	
PARA.VL	M&T BANK CORP	55261F104	4/10/2017	6/17/2016	-12.166	\$ 843.60	\$ (426.10)	\$ 417.50	
PARA.VL	DIAMONDBACK ENERGY INC	25278X108	4/10/2017	6/17/2016	-18.000	\$ 1,992.10	\$ (1,573.39)	\$ 418.71	
PARA.VL	ARTHUR J GALLAGHER & CO	363576106	4/10/2017	6/17/2016	-44.000	\$ 2,478.46	\$ (2,050.40)	\$ 428.06	
PARA.VL	COMERICA INC	203040107	4/10/2017	9/16/2016	-27.000	\$ 1,817.05	\$ (1,251.45)	\$ 565.60	
PARA.VL	T-MOBILE US INC	872580104	4/10/2017	6/17/2016	-33.000	\$ 2,107.99	\$ (1,378.74)	\$ 729.25	
PARA.VL	DXC TECHNOLOGY CO DELVD SHRS AS A RESULT OF	23355L106	4/11/2017	3/17/2017	-0.645	\$ 44.90	\$ (43.90)	\$ 1.00	
PARA.VL	WHITEWAVE FOODS CO/THE DELIVER SHARES AS A RESULT OF	96824A105	4/12/2017	6/17/2016	-45.000	\$ 2,531.25	\$ (2,055.00)	\$ 476.25	
PARA.VL	NEW YORK COMMUNITY BANCORP INC	64944S103	5/8/2017	12/16/2016	-76.000	\$ 1,007.73	\$ (1,306.44)	\$ (298.71)	
PARA.VL	MARATHON OIL CORP	5655849106	5/8/2017	12/16/2016	-70.000	\$ 1,020.57	\$ (1,302.00)	\$ (281.43)	
PARA.VL	INCYTE CORP	45337C102	5/8/2017	3/17/2017	-2.000	\$ 942.21	\$ (1,183.76)	\$ (241.55)	
PARA.VL	SYNCHRONY FINANCIAL	871659103	5/8/2017	3/17/2017	-35.000	\$ 992.92	\$ (1,229.55)	\$ (236.63)	
PARA.VL	CH ROBINSON WORLDWIDE INC	12541VW029	5/8/2017	3/17/2017	-21.000	\$ 1,500.41	\$ (1,657.53)	\$ (157.12)	
PARA.VL	CARDINAL HEALTH INC	14149Y108	5/8/2017	3/17/2017	-14.000	\$ 1,007.97	\$ (1,163.68)	\$ (155.71)	
PARA.VL	UNIVERSAL HEALTH SERVICES INC	913903100	5/8/2017	6/17/2016	-14.000	\$ 1,698.30	\$ (1,637.64)	\$ (139.34)	
PARA.VL	ALASKA AIR GROUP INC	011859109	5/8/2017	3/17/2017	-12.000	\$ 1,002.21	\$ (1,120.44)	\$ (118.23)	
PARA.VL	COTY INC	222070203	5/8/2017	3/17/2017	-80.000	\$ 1,440.76	\$ (1,555.20)	\$ (114.44)	
PARA.VL	TARGA RESOURCES CORP	87612G101	5/8/2017	12/16/2016	-20.000	\$ 1,007.17	\$ (1,098.80)	\$ (91.63)	
PARA.VL	O'REILLY AUTOMOTIVE INC	67103H107	5/8/2017	3/17/2017	-4.000	\$ 1,015.21	\$ (1,096.84)	\$ (81.63)	
PARA.VL	ZIONS BANCORPORATION	989701107	5/8/2017	3/17/2017	-26.000	\$ 1,154.48	\$ (1,289.33)	\$ (134.85)	
PARA.VL	PUBLIC STORAGE	74460D106	5/8/2017	3/17/2017	-5.000	\$ 1,042.17	\$ (1,112.50)	\$ (70.33)	
PARA.VL	BIODEN INC	09062X103	5/8/2017	3/17/2017	-4.000	\$ 1,041.61	\$ (1,104.40)	\$ (62.79)	
PARA.VL	MCKESSON CORP	58155Q103	5/8/2017	3/17/2017	-7.000	\$ 985.99	\$ (1,035.58)	\$ (49.59)	
PARA.VL	KELLOGG CO	487836108	5/8/2017	3/17/2017	-19.000	\$ 1,381.07	\$ (1,427.28)	\$ (46.21)	
PARA.VL	ZIMMER BIOMET HOLDINGS INC	98956P102	5/8/2017	3/17/2017	-9.000	\$ 1,052.07	\$ (1,095.12)	\$ (43.05)	
PARA.VL	DOW CHEMICAL CO/THE	280543103	5/8/2017	3/17/2017	-25.000	\$ 1,558.86	\$ (1,601.00)	\$ (42.14)	
PARA.VL	NASDAQ INC	631103108	5/8/2017	9/16/2016	-15.000	\$ 1,005.27	\$ (1,042.20)	\$ (36.93)	
PARA.VL	SYSCO CORP	87103H107	5/8/2017	12/16/2016	-21.000	\$ 1,152.66	\$ (1,183.77)	\$ (31.11)	
PARA.VL	7FIZER INC	707081108	5/8/2017	3/17/2017	-30.000	\$ 1,003.17	\$ (1,026.80)	\$ (23.63)	
PARA.VL	CONAGRA BRANDS INC	205887102	5/8/2017	12/16/2016	-31.000	\$ 1,166.81	\$ (1,191.02)	\$ (24.21)	
PARA.VL	KROGER CO/THE	501044101	5/8/2017	3/17/2017	-36.000	\$ 1,040.73	\$ (1,064.16)	\$ (23.43)	
PARA.VL	CDW CORP/DE	12514G108	5/8/2017	3/17/2017	-17.000	\$ 1,003.31	\$ (1,026.29)	\$ (22.98)	
PARA.VL	HERSHEY CO/THE	427866108	5/8/2017	3/17/2017	-9.000	\$ 962.88	\$ (981.18)	\$ (18.30)	
PARA.VL	WEC ENERGY GROUP INC	92939U1							

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	TIME WARNER INC	887317303	5/8/2017	3/17/2017	-10.000	\$ 983.77	\$ (985.70)	\$ (1.93)	
PARA.VL	HUNTINGTON BANCSHARES INC/OH	446150104	5/8/2017	12/16/2016	-77.000	\$ 1,004.05	\$ (1,003.31)	\$ 0.74	
PARA.VL	ETRADE FINANCIAL CORP	285246401	5/8/2017	3/17/2017	-28.000	\$ 999.01	\$ (991.76)	\$ 7.25	
PARA.VL	ABBVIE INC	00287Y109	5/8/2017	3/17/2017	-16.000	\$ 1,059.17	\$ (1,051.20)	\$ 7.97	
PARA.VL	CINTAS CORP	172908105	5/8/2017	12/16/2016	-8.000	\$ 967.17	\$ (957.60)	\$ 9.57	
PARA.VL	BAKER HUGHES INC	057224107	5/8/2017	3/17/2017	25.000	\$ 1,486.71	\$ (1,473.50)	\$ 13.21	
PARA.VL	RESMED INC	761152107	5/8/2017	1/31/2017	15.000	\$ 1,028.07	\$ (1,013.25)	\$ 14.82	
PARA.VL	STRYKER CORP	963667101	5/8/2017	3/17/2017	-7.000	\$ 943.85	\$ (928.69)	\$ 15.16	
PARA.VL	EXXON MOBIL CORP	30231G102	5/8/2017	3/17/2017	-20.000	\$ 1,857.56	\$ (1,840.20)	\$ 17.36	
PARA.VL	DOMINION RESOURCES INC/VA	25748H109	5/8/2017	3/17/2017	-13.000	\$ 1,020.73	\$ (1,002.69)	\$ 18.04	
PARA.VL	CITIZENS FINANCIAL GROUP INC	174810105	5/8/2017	3/17/2017	-27.000	\$ 1,008.42	\$ (985.01)	\$ 19.41	
PARA.VL	AMERICAN ELECTRIC POWER CO INC	025537101	5/8/2017	3/17/2017	-21.000	\$ 1,422.08	\$ (1,396.08)	\$ 26.00	
PARA.VL	MONSTER BEVERAGE CORP	61174X109	5/8/2017	3/17/2017	-15.000	\$ 727.03	\$ (697.20)	\$ 29.83	
PARA.VL	MONSANTO CO	61166V101	5/8/2017	3/17/2017	-10.000	\$ 1,160.37	\$ (1,127.70)	\$ 32.67	
PARA.VL	UNION PACIFIC CORP	907818108	5/8/2017	3/17/2017	-9.000	\$ 990.06	\$ (954.00)	\$ 36.06	
PARA.VL	CVS HEALTH CORP	126850100	5/8/2017	3/17/2017	-18.000	\$ 1,458.68	\$ (1,420.02)	\$ 38.66	
PARA.VL	PPL CORP	69351T106	5/8/2017	3/17/2017	-26.000	\$ 1,005.85	\$ (962.00)	\$ 43.85	
PARA.VL	NORTHERN TRUST CORP	665859104	5/8/2017	9/16/2016	-2.000	\$ 181.83	\$ (136.74)	\$ 45.09	
PARA.VL	NEXTERA ENERGY INC	65339F101	5/8/2017	3/17/2017	10.000	\$ 1,349.37	\$ (1,302.40)	\$ 46.97	
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	5/8/2017	12/16/2016	13.000	\$ 895.25	\$ (947.57)	\$ 47.68	
PARA.VL	EVERSOURCE ENERGY	30040W108	5/8/2017	6/17/2016	-17.000	\$ 1,015.72	\$ (987.30)	\$ 48.42	
PARA.VL	ALLIANCE DATA SYSTEMS CORP	018581108	5/8/2017	3/17/2017	-4.000	\$ 1,029.37	\$ (980.08)	\$ 49.29	
PARA.VL	KRAFT HEINZ CO/TE	500754106	5/8/2017	6/17/2016	11.000	\$ 984.14	\$ (933.13)	\$ 51.01	
PARA.VL	ELECTRONIC ARTS INC	285512109	5/8/2017	3/17/2017	10.000	\$ 957.17	\$ (896.00)	\$ 61.17	
PARA.VL	FNF GROUP	31620R303	5/8/2017	3/17/2017	27.000	\$ 1,113.45	\$ (1,041.93)	\$ 71.52	
PARA.VL	TD AMERITRADE HOLDING CORP	87236Y108	5/8/2017	9/16/2016	-13.000	\$ 506.47	\$ (431.47)	\$ 75.00	
PARA.VL	DIGITAL REALTY TRUST INC	25388H103	5/8/2017	12/16/2016	-4.000	\$ 454.11	\$ (378.40)	\$ 75.71	
PARA.VL	HOLGIC INC	436440101	5/8/2017	3/17/2017	-30.000	\$ 1,358.97	\$ (1,278.00)	\$ 80.97	
PARA.VL	EDISON INTERNATIONAL	281020107	5/8/2017	9/16/2016	-14.000	\$ 1,114.23	\$ (1,023.28)	\$ 90.97	
PARA.VL	COGNIZANT TECHNOLOGY SOLUTIONS	192446102	5/8/2017	3/17/2017	-18.000	\$ 1,028.29	\$ (937.12)	\$ 91.17	
PARA.VL	SERVICENOW INC	81762P102	5/8/2017	3/17/2017	-10.000	\$ 878.87	\$ (887.20)	\$ 91.67	
PARA.VL	WAL-MART STORES INC	931142103	5/8/2017	6/17/2016	-20.000	\$ 1,522.18	\$ (1,419.20)	\$ 102.96	
PARA.VL	CARNIVAL CORP	143658300	5/8/2017	3/17/2017	-21.000	\$ 1,317.09	\$ (1,210.65)	\$ 106.44	
PARA.VL	CONSTELLATION BRANDS INC	21036P108	5/8/2017	3/17/2017	-6.000	\$ 1,077.03	\$ (970.56)	\$ 106.47	
PARA.VL	ONEOK INC	682680103	5/8/2017	6/17/2016	-21.000	\$ 1,071.50	\$ (957.18)	\$ 114.42	
PARA.VL	TD AMERITRADE HOLDING CORP	87236Y108	5/8/2017	9/16/2016	-13.000	\$ 506.45	\$ (383.89)	\$ 122.57	
PARA.VL	XYLEM INC/IN	98415M100	5/8/2017	6/17/2016	-19.000	\$ 991.58	\$ (865.26)	\$ 126.32	
PARA.VL	AETNA INC	00817Y108	5/8/2017	3/17/2017	-13.000	\$ 1,840.10	\$ (1,713.53)	\$ 126.57	
PARA.VL	LIBERTY BROADBAND CORP	530307305	5/8/2017	12/16/2016	-11.000	\$ 945.53	\$ (816.53)	\$ 129.00	
PARA.VL	REGENERON PHARMACEUTICALS INC	75885F107	5/8/2017	3/17/2017	-3.000	\$ 1,270.08	\$ (1,140.90)	\$ 129.18	
PARA.VL	COACH INC	189754104	5/8/2017	6/17/2016	23.000	\$ 1,028.07	\$ (893.55)	\$ 134.52	
PARA.VL	ZOETIS INC	98978V103	5/8/2017	9/16/2016	17.000	\$ 999.57	\$ (858.84)	\$ 140.73	
PARA.VL	VULCAN MATERIALS CO	929180109	5/8/2017	3/17/2017	-14.000	\$ 1,773.20	\$ (1,630.72)	\$ 142.48	
PARA.VL	WESTERN DIGITAL CORP	958102105	5/8/2017	3/17/2017	11.000	\$ 988.76	\$ (845.68)	\$ 143.08	
PARA.VL	DIGITAL REALTY TRUST INC	25388H103	5/8/2017	9/16/2016	-8.000	\$ 908.22	\$ (740.88)	\$ 167.34	
PARA.VL	NORTHERN TRUST CORP	665859104	5/8/2017	6/17/2016	-9.000	\$ 818.26	\$ (623.61)	\$ 194.65	
PARA.VL	CHIPOTLE MEXICAN GRILL INC	169656105	5/8/2017	3/17/2017	-3.000	\$ 1,413.38	\$ (1,207.77)	\$ 205.61	
PARA.VL	IHS MARKIT LTD		5/8/2017	7/13/2016	-23.000	\$ 1,011.51	\$ (753.94)	\$ 257.57	
PARA.VL	REGIONS FINANCIAL CORP	7591EP100	5/8/2017	9/16/2016	-69.000	\$ 989.43	\$ (860.33)	\$ 329.10	
PARA.VL	M&T BANK CORP	55261F104	5/8/2017	6/17/2016	-8.000	\$ 1,279.09	\$ (937.76)	\$ 341.33	
PARA.VL	VALSPAR CORP/THE DELMER SHARES AS A RESULT OF	920355104	6/17/2016	6/17/2016	-19.000	\$ 2,147.00	\$ (2,055.42)	\$ 91.58	
PARA.VL	DIAMONDBACK ENERGY INC	25278X109	6/16/2017	3/17/2017	-40.000	\$ 3,394.32	\$ (4,198.00)	\$ (793.68)	
PARA.VL	NEWFIELD EXPLORATION CO	651280108	6/16/2017	12/16/2016	-46.000	\$ 1,348.69	\$ (2,074.14)	\$ (725.45)	
PARA.VL	MARATHON OIL CORP	565849106	6/16/2017	12/16/2016	-91.000	\$ 1,138.38	\$ (1,892.60)	\$ (554.22)	
PARA.VL	MARATHON OIL CORP	565849106	6/16/2017	9/16/2016	-145.000	\$ 1,813.91	\$ (2,066.25)	\$ (252.34)	
PARA.VL	NEW YORK COMMUNITY BANCORP INC	649445103	6/16/2017	12/16/2016	-54.000	\$ 717.10	\$ (628.26)	\$ (211.16)	
PARA.VL	HUNTINGTON INGALLS INDUSTRIES	446413106	6/16/2017	3/17/2017	-6.000	\$ 1,115.79	\$ (1,282.38)	\$ (166.59)	
PARA.VL	COTY INC	222072023	6/16/2017	3/17/2017	-180.000	\$ 3,427.12	\$ (3,499.20)	\$ (72.08)	
PARA.VL	UNIVERSAL HEALTH SERVICES INC	913903100	6/16/2017	3/17/2017	-13.000	\$ 1,495.74	\$ (1,561.17)	\$ (65.43)	
PARA.VL	UNIVERSAL HEALTH SERVICES INC	913903100	6/16/2017	6/17/2016	-4.000	\$ 460.23	\$ (525.04)	\$ (64.81)	
PARA.VL	ZIONS BANCORPORATION	989701107	6/16/2017	3/17/2017	-85.000	\$ 3,661.72	\$ (3,720.45)	\$ (58.73)	
PARA.VL	VACOM INC	92653P101	6/16/2017	6/17/2016	-5.000	\$ 175.30	\$ (222.15)	\$ (46.85)	
PARA.VL	CH ROBINSON WORLDWIDE INC	12541V209	6/16/2017	3/17/2017	-5.000	\$ 350.14	\$ (394.65)	\$ (44.51)	
PARA.VL	VEREIT INC	92338V100	6/16/2017	6/17/2016	-30.000	\$ 250.79	\$ (294.30)	\$ (43.51)	
PARA.VL	CONAGRA BRANDS INC	205687102	6/16/2017	12/16/2016	-20.000	\$ 759.96	\$ (768.40)	\$ (8.42)	
PARA.VL	CITRIX SYSTEMS INC	177376100	6/16/2017	3/17/2017	-1.000	\$ 79.91	\$ (82.73)	\$ (2.82)	
PARA.VL	FIFTH THIRD BANCORP	316773100	6/16/2017	6/17/2016	-1.000	\$ 25.46	\$ (18.22)	\$ 7.24	
PARA.VL	HUNTINGTON BANCSHARES INC/OH	446150104	6/16/2017	9/16/2016	-3.000	\$ 39.63	\$ (29.22)	\$ 10.41	
PARA.VL	VARIAN MEDICAL SYSTEMS INC	92220P105	6/16/2017	3/17/2017	-1.000	\$ 102.95	\$ (91.53)	\$ 11.42	
PARA.VL	HUNTINGTON BANCSHARES INC/OH	446150104	6/16/2017	12/16/2016	-74.000	\$ 977.52	\$ (964.22)	\$ 13.30	
PARA.VL	MARTIN MARIETTA MATERIALS INC	573284106	6/16/2017	3/17/2017	-1.000	\$ 230.31	\$ (211.96)	\$ 18.35	
PARA.VL	ALLIANCE DATA SYSTEMS CORP	018581108	6/16/2017	3/17/2017	-3.000	\$ 754.65	\$ (735.06)	\$ 29.59	
PARA.VL	CMS ENERGY CORP	125896100	6/16/2017	3/17/2017	-17.000	\$ 820.06	\$ (760.24)	\$ 59.82	
PARA.VL	PENTAIR PLC		6/16/2017	6/17/2016	-15.000	\$ 1,000.02	\$ (918.15)	\$ 81.87	
PARA.VL	GARTNER INC	366651107	6/16/2017	3/17/2017	-8.000	\$ 978.37	\$ (891.84)	\$ 86.53	
PARA.VL	REALTY INCOME CORP	756108104	6/16/2017	12/16/2016	-35.000	\$ 1,983.05	\$ (1,889.41)	\$ 93.64	
PARA.VL	HCP INC	40414L109	6/16/2017	9/16/2016	-42.000	\$ 1,384.97	\$ (1,270.35)	\$ 114.62	
PARA.VL	MCCORMICK & CO INC/MD	579780206	6/16/2017	9/16/2016	21.000	\$ 2,138.17	\$ (2,013.27)	\$ 124.90	
PARA.VL	78155ZD INC	78155ZD107	6/16/2017	9/16/2016	-15.000	\$ 1,155.32	\$ (1,015.25)	\$ 140.07	
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	6/16/2017	12/16/2016	-17.000	\$ 1,404.51	\$ (1,239.13)	\$ 165.38	
PARA.VL	EBAY INC	278642103	6/16/2017	6/17/2016	24.000	\$ 814.78	\$ (571.20)	\$ 243.58	
PARA.VL	ULTA BEAUTY INC	90384S303	6/16/2017	9/16/2016	-4.000	\$ 1,183.69	\$ (935.20)	\$ 248.49	
PARA.VL	CMS ENERGY CORP	125896100	6/16/2017	9/16/2016	-53.000	\$ 2,556.66	\$ (2,244.02)	\$ 312.64	
PARA.VL	LINCOLN NATIONAL CORP	534187109	6/16/2017	9/16/2016	-15.000	\$ 1,020.42	\$ (894.05)	\$ 126.37	
PARA.VL	ANNALY CAPITAL MANAGEMENT INC	035710409	6/16/2017	12/16/2016	-116.000	\$ 1,432.57	\$ (1,097.11)	\$ 335.46	
PARA.VL	DIGITAL REALTY TRUST INC	25388H103	6/16/2017	9/16/2016	-14.000	\$ 1,632.36	\$ (1,296.54)	\$ 335.82	
PARA.VL	RESMED INC	761152107	6/16/2017	9/16/2016	31.000	\$ 2,389.74	\$ (1,998.57)	\$ 391.17	
PARA.VL	COMERICA INC	200340107	6/16/2017	9/16/2016	-17.000	\$ 1,259.94	\$ (787.95)	\$ 471.99	
PARA.VL	M&T BANK CORP	55261F104	6/16/2017	6/17/2016	11.834	\$ 1,913.04	\$ (1,387.18)	\$ 525.86	
PARA.VL	ANSYS INC	03662Q105	6/16/2017	6/17/2016	-18.000	\$ 2,191.26	\$ (1,583.46)	\$ 607.80	
PARA.VL	TD AMERITRADE HOLDING CORP	87236Y108	6/16/2017	6/17/2016	-55.000	\$ 2,236.24	\$ (1,824.15)	\$ 412.09	
PARA.VL	ARCONIC INC	03965L100	6/16/2017	12/16/2016	-100.000	\$ 2,641.93	\$ (2,027.00)	\$ 614.93	
PARA.VL	REGIONS FINANCIAL CORP	7591EP100	6/16/2017	9/16/2016	-142.000	\$ 2,037.66	\$ (1,358.94)	\$ 678.72	
PARA.VL	NORTHERN TRUST CORP	665859104	6/16/2017	9/16/2016	-27.000	\$ 2,552.52	\$ (1,845.99)	\$ 706.53	
PARA.VL	M&T BANK CORP	55261F104	6/16/2017	9/16/2016	-18.000	\$ 2,909.81	\$ (2,068.76)	\$ 841.05	
PARA.VL	BAKER HUGHES A GE CO	05722G100	7/19/2017	6/16/2017	-18.000	\$ 1,001.40	\$ (857.53)	\$ 143.87	
PARA.VL	BAKER HUGHES A GE CO	05722G100	7/19/2017	3/17/2017	-10.000	\$ 365.29	\$ (580.40)	\$ (224.11)	
PARA.VL	JBG SMITH PROPERTIES	4659D100	7/19/2017	6/16/2017	-5.500	\$ 197.88	\$ (193.45)	\$ 4.43	
PARA.VL	BRITISH AMERICAN TOBACCO PLC ADR	110448107	7/25/2017	7/25/2017	-29.456	\$ 2,023.29	\$ (2,037.47)	\$ (14.18)	
PARA.VL	BRITISH AMERICAN TOBACCO PLC ADR	110448107	7/25/2017	7/25/2017	-27.352	\$ 1,878.76	\$ (1,891.94)	\$ (13.18)	
PARA.VL	BRITISH AMERICAN TOBACCO PLC ADR	110448107	7/25/2017	7/25/2017	-8.416	\$ 578.08	\$ (582.13)	\$ (4.05)	
PARA.VL	BRITISH AMERICAN TOBACCO PLC ADR	110448107	7/25/2017	7/25/2017	-1.778	\$ 121.99	\$ (122.84)	\$ (0.85)	
PARA.VL	BRIGHT								

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA VL	DOWDUPONT INC	26078J100	8/15/2017	3/17/2017	-7.000	\$ 488.94	\$ (448.28)	\$ 40.66	
PARA VL	CME GROUP INC	12572Q105	8/15/2017	8/16/2017	-8.000	\$ 1,050.21	\$ (1,009.52)	\$ 40.69	
PARA VL	MICRO FOCUS INTERNATIONAL PLC ADR	594837304	8/15/2017	3/17/2017	12.000	\$ 389.51	\$ (336.41)	\$ 53.10	
PARA VL	PHILLIPS 66	718548104	8/15/2017	6/16/2017	-12.000	\$ 1,051.89	\$ (971.40)	\$ 80.49	
PARA VL	ALEXANDRIA REAL ESTATE EQUITE	015271109	8/15/2017	10/26/2016	-8.000	\$ 964.05	\$ (848.70)	\$ 115.35	
PARA VL	DOWDUPONT INC	26078J100	8/15/2017	12/16/2016	-34.414	\$ 2,417.73	\$ (2,021.49)	\$ 396.24	
PARA VL	MICRO FOCUS INTERNATIONAL PLC ADR	594837304	9/28/2017	3/17/2017	-0.222	\$ 6.46	\$ (6.22)	\$ 0.24	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	12/15/2016	4/21/2016	-38.000	\$ 1,301.22	\$ (1,244.46)	\$ 56.76	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	12/15/2016	4/21/2016	-45.000	\$ 1,540.92	\$ (1,445.00)	\$ 95.92	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	12/15/2016	3/20/2016	-218.000	\$ 7,454.89	\$ (6,027.24)	\$ 1,427.65	
TORT	ONEOK PARTNERS LP	86268N103	1/6/2017	6/20/2016	-79.000	\$ 3,523.64	\$ (2,958.08)	\$ 565.56	
TORT	ONEOK PARTNERS LP	86268N103	1/6/2017	4/27/2016	-92.000	\$ 4,103.47	\$ (3,102.61)	\$ 1,000.86	
TORT	WILLIAMS COS INC/THE	969457100	2/27/2017	7/21/2016	-8.000	\$ 225.73	\$ (199.04)	\$ 26.69	
TORT	BUCKEYE PARTNERS LP	118230101	3/3/2017	10/24/2016	-10.000	\$ 683.34	\$ (635.88)	\$ 47.46	
TORT	ONEOK PARTNERS LP	86268N103	3/13/2017	4/27/2016	-46.000	\$ 2,414.72	\$ (1,514.96)	\$ 899.76	
TORT	WILLIAMS COS INC/THE	969457100	3/22/2017	7/21/2016	-260.000	\$ 7,387.68	\$ (6,468.85)	\$ 918.83	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	6/9/2017	2/9/2017	-6.000	\$ 1.25	\$ (1.56)	\$ (31.18)	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	7/9/2017	2/9/2017	-241.000	\$ 5,013.83	\$ (6,286.39)	\$ (1,272.56)	
TORT	ONEOK INC DELIVERE SHARES AS A RESULT OF	68268N103	7/12/2017	7/12/2017	-0.500	\$ 27.12	\$ (27.15)	\$ (0.03)	
TORT	ONEOK INC	68268N103	8/13/2017	7/3/2017	-136.000	\$ 7,571.69	\$ (7,100.56)	\$ 471.13	
TORT	ENERGY TRANSFER EQUITY LP	29273V100	8/27/2017	3/2/2017	-465.000	\$ 8,099.92	\$ (6,569.95)	\$ (1,530.03)	
TORT	ENERGY TRANSFER EQUITY LP	29273V100	9/27/2017	12/21/2016	-33.000	\$ 574.83	\$ (564.48)	\$ (19.65)	
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	9/29/2017	2/9/2017	111.000	\$ 2,034.48	\$ (2,834.35)	\$ (799.87)	
TORT	MUSTAR ENERGY LP	67058H102	10/26/2017	4/1/2017	238.000	\$ 7,957.29	\$ (10,554.23)	\$ (2,596.94)	
						\$ 596.938.11	\$ (552,555.24)	\$ 44,382.87	
LESS PTPs						\$ 36,880.59	\$ (35,399.91)	\$ 1,480.68	
LESS ACTIVITY REPORTED ON K-1						\$ 31,678.53	\$ (18,419.18)	\$ 22,096.73	
NET SHORT-TERM						\$ 528,380.99	\$ (498,736.15)	\$ 29,644.84	
MAIN	ESG CREDIT MACRO EVENT OFFSHORE		1/20/2017	8/31/2011	-199,383.940	\$ 199,383.94	\$ (513,250.00)	\$ (313,866.06)	
MAIN	MTU AIR-FDN LLC		2/21/2017	4/1/2014	-1,056.502	\$ 143,044.47	\$ (134,231.70)	\$ 8,812.77	
MAIN	MTU AIR-FDN LLC		2/21/2017	12/31/2011	-7,806.493	\$ 1,056,955.53	\$ (673,648.09)	\$ 383,307.44	
MAIN	PIMCO TOTAL RETURN FUND-INST 1170690118896	693390700	3/10/2017	1/25/2007	-14,019.927	\$ 140,479.67	\$ (144,405.25)	\$ (3,925.58)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	3/10/2017	9/25/2014	-11,781.661	\$ 135,842.57	\$ (136,670.15)	\$ (827.58)	
MAIN	BLACKROCK TOTAL RETURN K 1170690118836	09252M743	3/10/2017	10/1/2014	-276.561	\$ 3,188.75	\$ (3,260.68)	\$ (71.93)	
MAIN	AELUS PROPERTY CATASTROPHE KEYSTONE PF FD LP		12/16/2015	-4,790.000	\$ 4,790.00	\$ (58,660.20)	\$ (53,870.20)		
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	1/10/2007	14,019.927	\$ 144,585.57	\$ (146,087.62)	\$ (1,502.05)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	9/10/2014	-11,781.660	\$ 135,870.14	\$ (138,986.12)	\$ (3,115.98)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	7/14/2016	-2,174.633	\$ 2,174.63	\$ (2,239.37)	\$ (64.74)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	8/16/2016	-193.420	\$ 2,276.55	\$ (2,336.61)	\$ (60.06)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	6/15/2016	-205.940	\$ 2,423.91	\$ (2,481.62)	\$ (57.71)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	7/14/2016	268.800	\$ 2,753.38	\$ (2,804.06)	\$ (50.68)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	9/15/2016	172.460	\$ 2,029.85	\$ (2,079.93)	\$ (50.08)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	8/16/2016	236.470	\$ 2,440.37	\$ (2,473.57)	\$ (33.20)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	6/15/2016	286.240	\$ 2,954.00	\$ (2,885.51)	\$ (68.49)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	9/15/2016	-160.610	\$ 1,657.50	\$ (1,683.22)	\$ (25.72)	
MAIN	BLACKROCK TOTAL RETURN K 1172750073079	09252M743	10/2/2017	9/25/2014	-3,936.357	\$ 46,354.47	\$ (46,354.46)	\$ 0.01	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	11/13/2016	11,737.10	\$ 11,737.10	\$ (11,818.61)	\$ (81.51)	
MAIN	PIMCO TOTAL RETURN FUND-INST 1172750073496	693390700	10/2/2017	1/25/2007	-2,181.184	\$ 22,509.82	\$ (22,282.52)	\$ 227.30	
PARA GLBL	TELEZ AB PROCEEDS FROM SELL ELECTION	W095878265	11/8/2016	3/19/2015	-453.000	\$ 116.92	\$ -	\$ 116.92	
PARA GLBL	ZODIAC AEROSPACE	F98947108	12/16/2016	3/19/2015	-89.000	\$ 2,090.87	\$ (3,142.14)	\$ (1,051.27)	
PARA GLBL	INTEC PIVOT LTD	Q4887E101	12/16/2016	9/18/2014	-794.000	\$ 2,068.18	\$ (2,017.28)	\$ 50.90	
PARA GLBL	KENO BANK LTD/HE	J05754106	12/16/2016	11/15/2012	-1,000.000	\$ 4,576.57	\$ (4,391.83)	\$ 184.74	
PARA GLBL	ENCANA CORPORATION	252505104	12/16/2016	3/19/2015	-182.000	\$ 2,220.79	\$ (1,985.10)	\$ 235.69	
PARA GLBL	LAWSON INC TENDER OFFER CAD 10694241	J3871L103	2/19/2017	3/19/2015	100.000	\$ 7,545.69	\$ (6,833.94)	\$ 711.75	
PARA GLBL	BANCO BPM SPA	T1708N101	3/17/2017	6/22/2014	229.000	\$ 651.52	\$ (3,245.47)	\$ (2,593.95)	
PARA GLBL	BANCO BPM SPA	T1708N101	3/17/2017	12/18/2015	-504.000	\$ 1,433.92	\$ (3,215.22)	\$ (1,781.30)	
PARA GLBL	LLOYDS BANKING GROUP PLC	G5533W428	3/17/2017	12/11/2009	-1,618.000	\$ 1,387.35	\$ (2,283.04)	\$ (875.69)	
PARA GLBL	BANCA POPOLARE DI SONDRIO SCPA	T1549L116	3/17/2017	12/18/2015	-580.000	\$ 2,038.70	\$ (2,634.35)	\$ (595.65)	
PARA GLBL	VISCOFAN SA	E9757R192	3/17/2017	12/18/2015	-39.000	\$ 2,053.35	\$ (2,394.59)	\$ (341.24)	
PARA GLBL	CAMECO CORP	13321L108	3/17/2017	12/18/2015	250.000	\$ 2,752.64	\$ (3,024.04)	\$ (271.40)	
PARA GLBL	MEDIOBANCA SPA	T10584117	3/17/2017	6/11/2001	-71.000	\$ 634.58	\$ (757.84)	\$ (123.26)	
PARA GLBL	MEDIOBANCA SPA	T10584117	3/17/2017	3/19/2015	-1,403.24	\$ 1,403.24	\$ (1,451.57)	\$ (48.33)	
PARA GLBL	CHARTER HALL RETAIL REIT	Q2308D108	3/17/2017	12/18/2015	-626.000	\$ 2,039.96	\$ (1,929.96)	\$ 110.00	
PARA GLBL	EXPERIAN PLC	G32655105	3/17/2017	6/11/2001	-10.000	\$ 203.05	\$ (35.31)	\$ 167.74	
PARA GLBL	EXPERIAN PLC	G32655105	3/17/2017	11/15/2012	-90.000	\$ 1,827.42	\$ (1,467.83)	\$ 359.59	
PARA GLBL	ATOS SE	F06116101	3/17/2017	11/15/2012	-17.000	\$ 2,033.20	\$ (1,152.17)	\$ 881.03	
PARA GLBL	BOLDEN AB	W17218103	3/17/2017	12/18/2015	-68.000	\$ 2,089.42	\$ (1,066.96)	\$ 1,022.46	
PARA GLBL	IMPERIAL BRANDS PLC	G4720C107	3/17/2017	6/11/2001	-52.000	\$ 2,511.64	\$ (677.07)	\$ 1,834.57	
PARA GLBL	HOYA CORP	J22848105	3/17/2017	12/20/2013	-100.000	\$ 4,818.75	\$ (2,765.20)	\$ 2,053.55	
PARA GLBL	ATLAS COPCO AB	W10020324	3/17/2017	11/18/1995	-88.000	\$ 3,063.55	\$ (3,061.13)	\$ 2.42	
PARA GLBL	NICHIREI CORP	J49784145	3/17/2017	11/15/2012	-200.000	\$ 4,951.82	\$ (2,057.74)	\$ 2,894.08	
PARA GLBL	ELECTRICITE DE FRANCE SA SELLS PROCEEDS ON		3/20/2017	11/15/2012	-38.000	\$ 13.01	\$ -	\$ 13.01	
PARA GLBL	LONGA GROUP AG SALE OF RIGHTS		5/9/2017	11/15/2012	-44.000	\$ 655.75	\$ -	\$ 655.75	
PARA GLBL	SYNGENTA AG SETTLEMENT IN USD	H84520115	5/17/2017	5/9/1996	-14.000	\$ 6,510.00	\$ (833.16)	\$ 5,676.84	
PARA GLBL	CREDIT SUISSE GROUP AG	H3898D559	6/2/2017	6/7/2005	-32.659	\$ 14.88	\$ -	\$ 14.88	
PARA GLBL	CREDIT SUISSE GROUP AG	H3898D559	6/2/2017	12/14/2002	-140.341	\$ 63.93	\$ -	\$ 63.93	
PARA GLBL	EASYJET PLC	G3030S109	6/16/2017	3/19/2015	-114.000	\$ 1,986.82	\$ (3,131.56)	\$ (1,144.74)	
PARA GLBL	STARHUB LTD	Y8152F132	6/16/2017	3/19/2015	-1,965.89	\$ 1,965.89	\$ (3,010.85)	\$ (1,044.96)	
PARA GLBL	BARRATT DEVELOPMENTS PLC	G06288105	6/16/2017	12/18/2015	-365.000	\$ 2,669.24	\$ (3,301.16)	\$ (631.92)	
PARA GLBL	EUTELSAT COMMUNICATIONS SA	F3692M128	6/16/2017	11/15/2012	-74.000	\$ 2,025.95	\$ (2,334.48)	\$ (308.53)	
PARA GLBL	RANDOLD RESOURCES LTD	G73740113	6/16/2017	11/15/2012	-21.000	\$ 1,914.61	\$ (2,159.35)	\$ (244.74)	
PARA GLBL	SOCIETE BIC SA	F10060103	6/16/2017	11/15/2012	-23.000	\$ 2,781.81	\$ (2,820.32)	\$ (38.51)	
PARA GLBL	SKYCTV ENTERTAINMENT GROUP LT	Q8513Z115	6/16/2017	11/15/2012	-620.000	\$ 1,978.72	\$ (1,945.68)	\$ 33.04	
PARA GLBL	ARBUS SE		6/16/2017	12/20/2013	-15.000	\$ 1,256.03	\$ (1,146.84)	\$ 111.19	
PARA GLBL	KONINKLUKE AHOLD DELHAIZE NV	N0074E105	6/16/2017	11/15/2012	-35.000	\$ 654.23	\$ (494.78)	\$ 159.45	
PARA GLBL	PROPERTY FOR INDUSTRY LTD	Q7773B107	6/16/2017	12/18/2015	-1,666.000	\$ 1,993.88	\$ (1,809.01)	\$ 184.87	
PARA GLBL	SECURITAS AB	W7912C118	6/16/2017	12/18/2015	-130.000	\$ 2,211.70	\$ (1,914.90)	\$ 296.80	
PARA GLBL	HERMES INTERNATIONAL	F48051100	6/16/2017	11/15/2012	-2.000	\$ 983.52	\$ (886.79)	\$ 96.73	
PARA GLBL	ROGERS COMMUNICATIONS INC CL B	F11509200	6/16/2017	11/15/2012	-88.000	\$ 4,127.85	\$ (3,708.58)	\$ 419.27	
PARA GLBL	KONINKLUKE AHOLD DELHAIZE NV	N0074E105	6/16/2017	5/9/1996	-51.000	\$ 1,065.45	\$ (815.93)	\$ 249.52	
PARA GLBL	ARBUS SE		6/16/2017	6/11/2001	-9.000	\$ 754.81	\$ (186.11)	\$ 568.70	
PARA GLBL	DUFFY AG	H2082J107	6/16/2017	12/18/2015	-12.000	\$ 1,989.45	\$ (1,408.99)	\$ 580.46	
PARA GLBL	CANADIAN TIRE CORP LTD CL A	136681202	6/16/2017	12/18/2015	-24.000	\$ 2,676.41	\$ (2,043.55)	\$ 632.86	
PARA GLBL	DAICHIKOSHO CO LTD	J0982F102	6/16/2017	3/18/2016	-100.000	\$ 4,813.28	\$ (4,158.46)	\$ 654.82	
PARA GLBL	WHEATON PRECIOUS METALS CORP	96287R102	6/16/2017	12/18/2015	-104.000	\$ 1,984.80	\$ (1,289.43)	\$ 695.37	
PARA GLBL	BEIERSDORF AG	D0879Z109	6/16/2017	11/15/2012	22.000	\$ 2,368.81	\$ (1,654.19)	\$ 714.62	
PARA GLBL	VECH HOLDINGS LTD	G8400S132	6/16/2017	11/15/2012	-200.000	\$ 3,176.83	\$ (2,288.91)	\$ 887.92	
PARA GLBL	DEUTSCHE BOERSE AG	D1892S119	6/16/2017	11/15/2012	-18.000	\$ 2,028.40	\$ (1,018.40)	\$ 1,010.00	
PARA GLBL	ARKEMA SA	F0382W125	6/16/2017	9/18/2014	-29.00				

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA GLBL	STADA ARZNEIMITTEL AG	076226113	8/22/2017	12/18/2015	-93.000	\$ 7,248.40	\$ (3,584.62)	\$	\$ 3,693.78
PARA GLBL	GETINGE AB SELL OF RIGHTS		9/11/2017	12/16/2003	-112.000	\$ 31.14	\$	\$	\$ 31.14
PARA GLBL	AMER SPORTS OYJ	X01416118	9/15/2017	12/18/2015	-90.000	\$ 2,410.63	\$ (2,636.53)	\$	\$ (225.90)
PARA GLBL	ZARDOYA OTIS SA	E9853VY180	9/15/2017	3/19/2015	184.000	\$ 1,995.57	\$ (2,135.01)	\$	\$ (139.44)
PARA GLBL	BRENNTAG AG	D12459117	9/15/2017	9/18/2015	-41.000	\$ 2,202.73	\$ (2,269.05)	\$	\$ (66.32)
PARA GLBL	TOSHIBA CORP	J89752117	9/15/2017	6/17/2016	-2,000.000	\$ 5,706.54	\$ (5,399.44)	\$	\$ 307.10
PARA GLBL	OBAYASHI CORP	J59826107	9/15/2017	6/17/2016	-200.000	\$ 2,336.63	\$ (1,982.10)	\$	\$ 354.53
PARA GLBL	MARUBENI CORP	J39788138	9/15/2017	9/18/2015	-300.000	\$ 1,992.53	\$ (1,632.68)	\$	\$ 359.85
PARA GLBL	SOJITZ CORP	J7608R101	9/15/2017	12/18/2015	-700.000	\$ 1,896.48	\$ (1,504.27)	\$	\$ 392.21
PARA GLBL	WUSQVARNA AB	W4235G116	9/15/2017	11/15/2012	-198.000	\$ 2,004.31	\$ (1,115.94)	\$	\$ 888.37
PARA GLBL	PARILER AG	D1068R123	9/15/2017	1/29/2006	26.000	\$ 2,059.68	\$ (775.71)	\$	\$ 1,283.97
PARA GLBL	THALES SA	F9156M108	9/15/2017	11/15/2012	20.000	\$ 2,268.82	\$ (675.44)	\$	\$ 1,593.38
PARA GLBL	VOLVO AB	928856301	9/15/2017	2/25/2003	-108.000	\$ 2,030.28	\$ (342.56)	\$	\$ 1,687.72
PARA GLBL	VENTURE CORP LTD	Y9361F111	9/15/2017	3/18/2016	-400.000	\$ 5,063.81	\$ (2,424.81)	\$	\$ 2,639.00
PARA GLBL	MICRO FOCUS INTERNATIONAL PLC		9/18/2017	9/18/2016	-11.000	\$ 320.62	\$ (309.19)	\$	\$ 11.43
PARA GLBL	LAND SECURITIES GROUP PLC		10/18/2017	4/16/2015	-225.000	\$ 179.26	\$ (268.97)	\$	\$ (89.71)
PARA GLBL	PROPERTY FOR INDUSTRY LTD RTS		10/18/2017	12/18/2015	-112.000	\$ 6.78	\$	\$	\$ 6.78
PARA VL	ALCOA CORP DELVD SHRS AS A RESULT OF A	013872106	11/16/2016	3/20/2015	-0.333	\$ 7.66	\$ (9.76)	\$	\$ (2.10)
PARA VL	LINKEDIN CORP DELIVER SHARES AS A RESULT OF	53578A108	12/16/2016	12/19/2014	-12.000	\$ 2,362.00	\$ (2,815.44)	\$	\$ (453.44)
PARA VL	LINKEDIN CORP DELIVER SHARES AS A RESULT OF	53578A108	12/16/2016	3/15/2013	-6.000	\$ 1,176.00	\$ (1,065.06)	\$	\$ 110.94
PARA VL	MALINCKRODT PLC		12/16/2016	3/20/2015	-9.000	\$ 463.02	\$ (1,192.32)	\$	\$ (709.30)
PARA VL	STERICYCLE INC	858912108	12/16/2016	11/16/2012	-27.000	\$ 2,083.01	\$ (2,432.16)	\$	\$ (349.15)
PARA VL	TRIPADVISOR INC	896945201	12/16/2016	12/19/2014	-12.000	\$ 568.30	\$ (907.92)	\$	\$ (339.62)
PARA VL	LIBERTY GLOBAL PLC		12/16/2016	12/19/2014	-22.000	\$ 670.33	\$ (930.57)	\$	\$ (260.24)
PARA VL	LIBERTY GLOBAL PLC		12/16/2016	7/21/2014	-37.000	\$ 1,127.36	\$ (1,353.56)	\$	\$ (226.20)
PARA VL	DISH NETWORK CORP	25470M109	12/16/2016	9/18/2015	-17.000	\$ 992.61	\$ (1,036.15)	\$	\$ (43.54)
PARA VL	LIBERTY GLOBAL PLC		12/16/2016	11/16/2012	-9.000	\$ 274.22	\$ (282.85)	\$	\$ (8.63)
PARA VL	ALCOA CORP	013872106	12/16/2016	3/20/2015	-8.222	\$ 241.64	\$ (241.03)	\$	\$ 0.61
PARA VL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	12/17/2010	-0.333	\$ 11.74	\$ (5.07)	\$	\$ 6.67
PARA VL	TRIPADVISOR INC	896945201	12/16/2016	12/21/2007	2.500	\$ 118.40	\$ (82.12)	\$	\$ 36.28
PARA VL	YUM CHINA HOLDINGS INC	98850P109	12/16/2016	3/20/2015	13.000	\$ 340.20	\$ (298.07)	\$	\$ 42.13
PARA VL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	12/19/2014	-6.000	\$ 211.49	\$ (149.40)	\$	\$ 62.09
PARA VL	STERICYCLE INC	858912108	12/16/2016	12/18/2009	-3.000	\$ 231.44	\$ (165.53)	\$	\$ 65.91
PARA VL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	1/9/2006	-4.000	\$ 140.99	\$ (55.24)	\$	\$ 85.75
PARA VL	WATERS CORP	941848103	12/16/2016	12/19/2014	-4.000	\$ 548.27	\$ (460.40)	\$	\$ 87.87
PARA VL	QORVO INC	74736K101	12/16/2016	9/18/2015	-23.000	\$ 1,257.61	\$ (1,167.02)	\$	\$ 90.59
PARA VL	STERICYCLE INC	858912108	12/16/2016	11/19/2008	-7.000	\$ 540.04	\$ (414.78)	\$	\$ 125.26
PARA VL	LIBERTY GLOBAL PLC		12/16/2016	11/16/2012	-20.000	\$ 609.39	\$ (478.72)	\$	\$ 130.67
PARA VL	TRIPADVISOR INC	896945201	12/16/2016	12/18/2009	-8.500	\$ 307.83	\$ (168.23)	\$	\$ 139.60
PARA VL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	3/15/2013	-14.667	\$ 517.00	\$ (346.48)	\$	\$ 170.52
PARA VL	YUM CHINA HOLDINGS INC	98850P109	12/16/2016	11/16/2012	-34.000	\$ 889.76	\$ (707.53)	\$	\$ 182.23
PARA VL	MARRIOTT INTERNATIONAL INC/MD	571903202	12/16/2016	12/16/2011	-5.600	\$ 481.81	\$ (284.73)	\$	\$ 187.08
PARA VL	ALCOA CORP	013872106	12/16/2016	3/15/2013	-21.667	\$ 636.78	\$ (422.75)	\$	\$ 214.03
PARA VL	MARRIOTT INTERNATIONAL INC/MD	571903202	12/16/2016	12/18/2009	-5.400	\$ 464.61	\$ (228.75)	\$	\$ 235.86
PARA VL	LAMB WESTON HOLDINGS INC	513272104	12/16/2016	7/21/2014	18.000	\$ 634.49	\$ (372.71)	\$	\$ 261.78
PARA VL	16TH THIRD BANCORP	316773100	12/16/2016	8/19/2015	-12.000	\$ 1,285.89	\$ (1,006.00)	\$	\$ 279.89
PARA VL	DISH NETWORK CORP	25470M109	12/16/2016	11/16/2012	-17.000	\$ 992.60	\$ (604.69)	\$	\$ 387.91
PARA VL	SYMANTEC CORP	871503108	12/16/2016	11/16/2012	-81.000	\$ 1,949.62	\$ (1,456.38)	\$	\$ 493.24
PARA VL	ASHLAND GLOBAL HOLDINGS INC	044186104	12/16/2016	11/16/2012	-13.000	\$ 1,431.13	\$ (887.64)	\$	\$ 543.49
PARA VL	YUM CHINA HOLDINGS INC	98850P109	12/16/2016	12/15/2000	-43.000	\$ 1,125.28	\$ (229.90)	\$	\$ 895.38
PARA VL	AKAMAI TECHNOLOGIES INC	008711101	12/16/2016	11/16/2012	-35.000	\$ 2,351.24	\$ (1,264.55)	\$	\$ 1,086.69
PARA VL	HARRIS CORP	41875105	12/16/2016	11/16/2012	19.000	\$ 1,975.76	\$ (882.17)	\$	\$ 1,093.59
PARA VL	QUEST DIAGNOSTICS INC	74834L100	12/16/2016	11/16/2012	-41.000	\$ 3,784.21	\$ (2,370.21)	\$	\$ 1,414.00
PARA VL	CONDUENT INC DELVD SHRS AS A RESULT OF	206787103	1/11/2017	12/19/2014	-0.800	\$ 10.58	\$ (16.59)	\$	\$ (6.01)
PARA VL	HILTON GRAND VACATIONS INC DELVD SHRS AS A RESULT OF	43283X105	1/12/2017	7/21/2014	-0.400	\$ 10.04	\$ (9.32)	\$	\$ 0.72
PARA VL	PARK HOTELS & RESORTS INC DELVD SHRS AS A RESULT OF	700517105	1/12/2017	7/21/2014	-0.800	\$ 24.16	\$ (21.30)	\$	\$ 2.86
PARA VL	CONDUENT INC	206787103	1/31/2017	12/19/2014	-20.200	\$ 301.96	\$ (418.98)	\$	\$ (117.00)
PARA VL	CONDUENT INC	206787103	1/31/2017	9/18/2015	-19.000	\$ 284.04	\$ (292.25)	\$	\$ (8.21)
PARA VL	CONDUENT INC	206787103	1/31/2017	12/18/2015	-30.400	\$ 454.47	\$ (458.58)	\$	\$ (4.11)
PARA VL	CONDUENT INC	206787103	1/31/2017	12/16/2011	-1.200	\$ 17.94	\$ (14.22)	\$	\$ 3.72
PARA VL	PARK HOTELS & RESORTS INC	700517105	1/31/2017	7/21/2014	-10.000	\$ 271.29	\$ (266.23)	\$	\$ 5.06
PARA VL	HILTON GRAND VACATIONS INC	43283X105	1/31/2017	7/21/2014	-5.000	\$ 146.59	\$ (116.56)	\$	\$ 30.03
PARA VL	CONDUENT INC	206787103	1/31/2017	3/15/2013	-23.200	\$ 346.83	\$ (300.37)	\$	\$ 46.46
PARA VL	VAREX IMAGING CORP DELVD SHRS AS A RESULT OF	92214X106	2/7/2017	8/19/2015	-0.800	\$ 21.60	\$ (20.53)	\$	\$ 0.97
PARA VL	ABBOTT LABORATORIES DELIVERED FRACTIONAL SHARES	002824100	2/10/2017	11/16/2012	-0.961	\$ 39.76	\$ (37.71)	\$	\$ 2.05
PARA VL	ENBRIDGE INC DELIVERED FRACTIONAL SHARES	29250N105	3/7/2017	12/18/2015	-0.784	\$ 30.66	\$ (17.51)	\$	\$ 13.15
PARA VL	LOGMEIN INC DELVD SHRS AS A RESULT OF	54142L109	3/8/2017	12/19/2015	-0.153	\$ 14.09	\$ (13.60)	\$	\$ 0.49
PARA VL	RITE AID CORP	767754104	3/17/2017	12/19/2015	-353.000	\$ 1,708.48	\$ (2,771.05)	\$	\$ (1,062.57)
PARA VL	BED BATH & BEYOND INC	075896100	3/17/2017	12/18/2015	-100.000	\$ 3,968.92	\$ (5,017.00)	\$	\$ (1,050.08)
PARA VL	BED BATH & BEYOND INC	075896100	3/17/2017	12/19/2014	-25.000	\$ 961.73	\$ (1,839.00)	\$	\$ (847.27)
PARA VL	MICHAEL KORS HOLDINGS LTD	032511107	3/17/2017	12/19/2014	21.000	\$ 754.20	\$ (1,567.02)	\$	\$ (772.82)
PARA VL	ANADARKO PETROLEUM CORP	032511107	3/17/2017	12/19/2014	32.000	\$ 2,023.63	\$ (2,715.84)	\$	\$ (692.21)
PARA VL	BED BATH & BEYOND INC	075896100	3/17/2017	3/15/2013	31.000	\$ 1,229.74	\$ (1,888.99)	\$	\$ (659.25)
PARA VL	FIRSTENERGY CORP	337932107	3/17/2017	3/15/2013	58.000	\$ 1,818.26	\$ (2,442.38)	\$	\$ (624.12)
PARA VL	KOHL'S CORP	500255104	3/17/2017	12/19/2014	-24.000	\$ 971.50	\$ (1,430.40)	\$	\$ (458.90)
PARA VL	KOHL'S CORP	500255104	3/17/2017	12/19/2015	-105.000	\$ 4,250.30	\$ (4,664.10)	\$	\$ (413.80)
PARA VL	MICHAEL KORS HOLDINGS LTD	032511107	3/17/2017	3/15/2013	-18.000	\$ 980.74	\$ (1,033.02)	\$	\$ (352.28)
PARA VL	VEREIT INC	92339V100	3/17/2017	9/19/2014	-89.000	\$ 756.48	\$ (1,100.40)	\$	\$ (343.92)
PARA VL	NATIONAL OILWELL VARCO INC	637071101	3/17/2017	3/15/2013	-12.000	\$ 471.59	\$ (761.60)	\$	\$ (290.01)
PARA VL	KOHL'S CORP	500255104	3/17/2017	3/15/2013	-32.000	\$ 1,259.33	\$ (1,578.56)	\$	\$ (283.23)
PARA VL	XEROX CORP	984121103	3/17/2017	12/19/2014	105.000	\$ 771.73	\$ (1,031.28)	\$	\$ (259.55)
PARA VL	FORD MOTOR CO	345370860	3/17/2017	12/19/2014	-100.000	\$ 1,246.97	\$ (1,504.00)	\$	\$ (257.03)
PARA VL	REGIONS FINANCIAL CORP	7591EP100	3/17/2017	3/22/2000	-26.000	\$ 391.03	\$ (605.25)	\$	\$ (214.22)
PARA VL	FORD MOTOR CO	345370860	3/17/2017	12/15/2014	-70.000	\$ 672.88	\$ (1,079.42)	\$	\$ (206.54)
PARA VL	MICHAEL KORS HOLDINGS LTD	032511107	3/17/2017	12/18/2015	-93.000	\$ 3,517.18	\$ (3,693.03)	\$	\$ (175.85)
PARA VL	FORD MOTOR CO	345370860	3/17/2017	12/19/2015	-116.000	\$ 1,449.49	\$ (1,601.96)	\$	\$ (155.47)
PARA VL	KOHL'S CORP	500255104	3/17/2017	12/17/2010	-8.000	\$ 323.83	\$ (430.48)	\$	\$ (106.65)
PARA VL	KOHL'S CORP	500255104	3/17/2017	12/19/2006	-17.000	\$ 688.15	\$ (777.07)	\$	\$ (88.92)
PARA VL	FIRSTENERGY CORP	337932107	3/17/2017	11/16/2012	-7.000	\$ 219.44	\$ (269.86)	\$	\$ (70.22)
PARA VL	ARCONIC INC	03965L100	3/17/2017	3/20/2015	-26.667	\$ 705.57	\$ (748.68)	\$	\$ (43.11)
PARA VL	BED BATH & BEYOND INC	075896100	3/17/2017	3/22/2000	-3.000	\$ 119.01	\$ (152.74)	\$	\$ (33.73)
PARA VL	SCHLUMBERGER LTD	806857108	3/17/2017	6/19/2015	-2.992	\$ 237.96	\$ (258.20)	\$	\$ (21.22)
PARA VL	PROCTER & GAMBLE CO/THE	742716109	3/17/2017	12/19/2014	-9.000	\$ 818.89	\$ (828.54)	\$	\$ (9.65)
PARA VL	FORD MOTOR CO	345370860	3/17/2017	9/18/2015	-5.000	\$ 62.35	\$ (71.45)	\$	\$ (9.10)
PARA VL	JUNIPER NETWORKS INC	48203R104	3/17/2017	12/18/2015	-57.000	\$ 1,634.15	\$ (1,635.33)	\$	\$ (1.18)
PARA VL	SBA COMMUNICATIONS CORP	78410G104	3/17/2017	9/19/2014	-1.000	\$ 115.64	\$ (112.14)	\$	\$ 3.50
PARA VL	SCHLUMBERGER LTD	806857108	3/17/2017	3/15/2013	-30.000	\$ 2,388.14	\$ (2,382.30)	\$	\$ 5.84
PARA VL	LOGMEIN INC	54142L109	3/17/2017	11/16/2012	-0.172	\$ 16.85	\$ (11.92)	\$	\$ 4.93
PARA VL	JUNIPER NETWORKS INC	48203R104	3/17/2017	12/18/2014	-1.000	\$ 28.87	\$ (22.48)	\$	\$ 6.18
PARA VL	XEROX CORP	984121103	3/17/2017	9/18/2015	-95.000	\$ 698.23	\$ (691.95)	\$	\$ 6.28
PARA VL	COCA-COLA CO/THE	191216100	3/17/2017	12/18/2014	-148.000	\$ 6,218.82	\$ (6,210.08)	\$	\$ 8.74
PARA VL									

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	FLEETCOR TECHNOLOGIES INC	339041105	3/17/2017	9/19/2014	-3.000	\$ 324.43	\$ (284.12)	\$	\$ 40.31
PARA.VL	AVAILONBAY COMMUNITIES INC	053484101	3/17/2017	1/7/2016	-13.000	\$ 2,415.99	\$ (2,374.71)	\$	\$ 41.28
PARA.VL	PG&E CORP	69331C108	3/17/2017	3/20/2000	-1.000	\$ 66.58	\$ (20.94)	\$	\$ 45.64
PARA.VL	INTUIT INC	481202103	3/17/2017	3/20/2015	-2.000	\$ 247.81	\$ (200.88)	\$	\$ 46.93
PARA.VL	LAS VEGAS SANDS CORP	517834107	3/17/2017	3/15/2013	-11.000	\$ 628.74	\$ (581.21)	\$	\$ 47.53
PARA.VL	BEST BUY CO INC	086516101	3/17/2017	12/18/2015	-3.000	\$ 137.19	\$ (87.15)	\$	\$ 50.04
PARA.VL	INGERSOLL-RAND PLC		3/17/2017	12/16/2011	-1.000	\$ 80.98	\$ (23.53)	\$	\$ 57.45
PARA.VL	WELLS TOWER INC	95040Q104	3/17/2017	12/18/2015	-30.000	\$ 2,018.05	\$ (1,957.53)	\$	\$ 60.52
PARA.VL	VAREX IMAGING CORP	92214X106	3/17/2017	11/16/2012	-6.000	\$ 163.47	\$ (121.22)	\$	\$ 62.25
PARA.VL	SOUTHWEST AIRLINES CO	844741108	3/17/2017	12/18/2015	-6.000	\$ 319.01	\$ (256.50)	\$	\$ 62.51
PARA.VL	LOGMEIN INC	54142L108	3/17/2017	12/18/2014	-2.749	\$ 269.23	\$ (203.29)	\$	\$ 65.94
PARA.VL	MOODY'S CORP	615369105	3/17/2017	11/16/2012	-1.000	\$ 111.93	\$ (45.01)	\$	\$ 66.92
PARA.VL	VAREX IMAGING CORP	92214X106	3/17/2017	2/9/2007	-4.400	\$ 134.55	\$ (83.51)	\$	\$ 71.04
PARA.VL	LEVEL 3 COMMUNICATIONS INC	52729N308	3/17/2017	9/19/2014	-7.000	\$ 402.21	\$ (330.68)	\$	\$ 71.53
PARA.VL	CROWN CASTLE INTERNATIONAL CORP	22822V101	3/17/2017	12/18/2015	-17.000	\$ 1,526.39	\$ (1,442.11)	\$	\$ 84.28
PARA.VL	LINCOLN NATIONAL CORP	534187109	3/17/2017	3/2/2000	-4.000	\$ 271.79	\$ (187.16)	\$	\$ 84.63
PARA.VL	LOGMEIN INC	54142L108	3/17/2017	12/18/2015	-9.681	\$ 946.17	\$ (858.48)	\$	\$ 87.69
PARA.VL	TYSON FOODS INC	902484103	3/17/2017	11/16/2012	-2.000	\$ 123.66	\$ (33.78)	\$	\$ 89.85
PARA.VL	CAPITAL ONE FINANCIAL CORP	14040H105	3/17/2017	3/22/2015	-13.000	\$ 1,146.83	\$ (1,054.82)	\$	\$ 92.01
PARA.VL	PEPSICO INC	713448108	3/17/2017	12/27/2010	2.129	\$ 237.12	\$ (139.30)	\$	\$ 97.82
PARA.VL	ADOBE SYSTEMS INC	00724F101	3/17/2017	12/17/2010	-1.000	\$ 127.00	\$ (28.80)	\$	\$ 98.20
PARA.VL	CITIGROUP INC	172967424	3/17/2017	12/16/2011	-3.000	\$ 181.08	\$ (78.12)	\$	\$ 102.96
PARA.VL	TJX COS INC/TH	872540109	3/17/2017	9/16/2015	-14.000	\$ 1,108.91	\$ (999.18)	\$	\$ 109.73
PARA.VL	PUBLIC SERVICE ENTERPRISE GROU	744573106	3/17/2017	12/19/2014	-43.000	\$ 1,922.91	\$ (1,809.44)	\$	\$ 113.47
PARA.VL	CROWN CASTLE INTERNATIONAL CORP	22822V101	3/17/2017	12/19/2014	-10.000	\$ 897.88	\$ (773.10)	\$	\$ 124.78
PARA.VL	CAPITAL ONE FINANCIAL CORP	14040H105	3/17/2017	12/19/2014	-22.000	\$ 1,940.80	\$ (1,813.88)	\$	\$ 127.12
PARA.VL	VAREX IMAGING CORP	92214X106	3/17/2017	12/18/2015	-18.000	\$ 550.43	\$ (422.63)	\$	\$ 127.80
PARA.VL	MORGAN STANLEY	617446408	3/17/2017	3/15/2013	-6.000	\$ 270.05	\$ (141.60)	\$	\$ 128.45
PARA.VL	ANALOG DEVICES INC	032654105	3/17/2017	12/18/2009	-2.573	\$ 214.20	\$ (79.49)	\$	\$ 134.71
PARA.VL	XEROX CORP	984121103	3/17/2017	3/15/2013	116.000	\$ 862.58	\$ (711.15)	\$	\$ 141.43
PARA.VL	NETAPP INC	64110D104	3/17/2017	6/19/2015	18.000	\$ 756.88	\$ (610.92)	\$	\$ 145.96
PARA.VL	PEPSICO INC	713448108	3/17/2017	12/18/2015	11.000	\$ 1,225.15	\$ (1,077.01)	\$	\$ 148.14
PARA.VL	STARBUCKS CORP	855244109	3/17/2017	12/20/2002	-3.000	\$ 167.31	\$ (15.82)	\$	\$ 151.69
PARA.VL	MCDONALD'S CORP	580135101	3/17/2017	3/20/2015	-5.000	\$ 643.14	\$ (485.30)	\$	\$ 157.84
PARA.VL	MCDONALD'S CORP	580135101	3/17/2017	12/18/2015	-14.000	\$ 1,800.78	\$ (1,633.38)	\$	\$ 167.40
PARA.VL	YAHOO! INC	984332106	3/17/2017	3/15/2013	-7.000	\$ 326.05	\$ (154.35)	\$	\$ 171.70
PARA.VL	PG&E CORP	69331C108	3/17/2017	9/18/2015	-37.000	\$ 649.33	\$ (487.96)	\$	\$ 181.37
PARA.VL	PG&E CORP	69331C108	3/17/2017	3/15/2013	-4.000	\$ 532.62	\$ (348.56)	\$	\$ 184.06
PARA.VL	METTLER-TOLEDO INTERNATIONAL I	586288105	3/17/2017	9/18/2015	-1.000	\$ 481.81	\$ (293.46)	\$	\$ 188.35
PARA.VL	FLEETCOR TECHNOLOGIES INC	339041105	3/17/2017	12/18/2015	-10.000	\$ 1,622.16	\$ (1,403.30)	\$	\$ 218.86
PARA.VL	NETAPP INC	64110D104	3/17/2017	3/15/2013	-30.000	\$ 1,261.47	\$ (1,037.70)	\$	\$ 223.77
PARA.VL	GENERAL MOTORS CO	37045V100	3/17/2017	12/18/2015	-87.000	\$ 3,159.77	\$ (2,930.16)	\$	\$ 229.61
PARA.VL	ANSYS INC	03682Q105	3/17/2017	12/18/2015	-14.000	\$ 1,501.88	\$ (1,268.54)	\$	\$ 233.34
PARA.VL	NATIONAL OILWELL VARCO INC	637071101	3/17/2017	12/18/2015	-38.000	\$ 1,532.66	\$ (1,297.92)	\$	\$ 234.74
PARA.VL	CAPITAL ONE FINANCIAL CORP	14040H105	3/17/2017	12/18/2015	-15.000	\$ 1,323.27	\$ (1,087.20)	\$	\$ 236.07
PARA.VL	DISCOVER FINANCIAL SERVICES	225421103	3/17/2017	12/18/2015	-38.000	\$ 1,260.19	\$ (1,043.85)	\$	\$ 236.33
PARA.VL	LEVEL 3 COMMUNICATIONS INC	52729N308	3/17/2017	12/18/2015	-14.000	\$ 884.18	\$ (734.30)	\$	\$ 249.88
PARA.VL	BIOERATV INC	52729N308	3/17/2017	12/19/2014	-28.000	\$ 1,608.84	\$ (1,356.04)	\$	\$ 252.80
PARA.VL	WESTERN UNION CO/TH	09075E100	3/17/2017	12/16/2005	-6.000	\$ 296.15	\$ (42.50)	\$	\$ 253.65
PARA.VL	LOGMEIN INC	559802109	3/17/2017	12/18/2015	-99.000	\$ 2,018.56	\$ (1,763.19)	\$	\$ 255.37
PARA.VL	ALTRIA GROUP INC	54142L108	3/17/2017	12/20/2002	-3.093	\$ 302.92	\$ (47.31)	\$	\$ 255.61
PARA.VL	FIDELITY NATIONAL INFORMATION	02209S103	3/17/2017	12/18/2009	-5.000	\$ 375.74	\$ (98.33)	\$	\$ 277.41
PARA.VL	BOEING CO/TH	31620M106	3/17/2017	11/16/2012	-6.000	\$ 490.91	\$ (120.06)	\$	\$ 280.85
PARA.VL	INTERNATIONAL BUSINESS MACHINE	052902101	3/17/2017	12/18/2015	7.000	\$ 1,299.45	\$ (944.37)	\$	\$ 283.47
PARA.VL	S&P GLOBAL INC	78409V104	3/17/2017	12/18/2009	-3.000	\$ 389.93	\$ (102.77)	\$	\$ 287.16
PARA.VL	ALTRIA GROUP INC	02209S103	3/17/2017	12/16/2005	-5.000	\$ 375.74	\$ (88.00)	\$	\$ 287.74
PARA.VL	TYSON FOODS INC	902494103	3/17/2017	1/7/2016	-30.000	\$ 1,854.85	\$ (1,565.40)	\$	\$ 289.45
PARA.VL	MOHAWK INDUSTRIES INC	608190104	3/17/2017	12/18/2015	-7.000	\$ 1,611.29	\$ (1,316.21)	\$	\$ 295.08
PARA.VL	PG&E CORP	69331C108	3/17/2017	1/7/2016	-21.000	\$ 1,398.15	\$ (1,101.87)	\$	\$ 296.28
PARA.VL	MOHAWK INDUSTRIES INC	608190104	3/17/2017	11/16/2012	-2.000	\$ 480.37	\$ (162.56)	\$	\$ 297.81
PARA.VL	INTERCONTINENTAL EXCHANGE INC	45866F104	3/17/2017	12/18/2015	-24.000	\$ 1,473.33	\$ (1,174.03)	\$	\$ 299.30
PARA.VL	FOURN RESORTS INTERNATIONAL	552941101	3/17/2017	12/18/2015	-47.000	\$ 1,285.78	\$ (995.46)	\$	\$ 300.30
PARA.VL	HALLIBURTON CO	406216101	3/17/2017	12/18/2015	18.000	\$ 913.84	\$ (602.10)	\$	\$ 311.74
PARA.VL	ARCONIC INC	03965L100	3/17/2017	12/18/2015	-48.333	\$ 1,328.54	\$ (1,003.61)	\$	\$ 325.03
PARA.VL	HCA HOLDINGS INC	40412C101	3/17/2017	3/15/2013	-7.000	\$ 582.05	\$ (265.51)	\$	\$ 326.54
PARA.VL	LABORATORY CORP OF AMERICA HOL	50540R409	3/17/2017	3/21/2014	-7.000	\$ 1,006.16	\$ (679.28)	\$	\$ 326.88
PARA.VL	DEERE & CO	244199105	3/17/2017	3/15/2013	-18.000	\$ 1,987.87	\$ (1,680.50)	\$	\$ 327.37
PARA.VL	HCA HOLDINGS INC	40412C101	3/17/2017	12/18/2015	-17.000	\$ 1,437.82	\$ (1,096.16)	\$	\$ 341.66
PARA.VL	FIDELITY NATIONAL INFORMATION	31620M106	3/17/2017	12/21/2007	-6.000	\$ 490.91	\$ (146.20)	\$	\$ 344.71
PARA.VL	PRIMEER NATURAL RESOURCES CO	723787107	3/17/2017	12/18/2015	-11.000	\$ 2,032.53	\$ (1,679.11)	\$	\$ 362.72
PARA.VL	COSTCO WHOLESALE CORP	22180K106	3/17/2017	12/18/2015	-35.000	\$ 5,872.87	\$ (5,919.85)	\$	\$ 353.02
PARA.VL	XLINX INC	983919101	3/17/2017	11/16/2012	-13.000	\$ 780.89	\$ (423.02)	\$	\$ 357.87
PARA.VL	ALTRIA GROUP INC	02209S103	3/17/2017	2/11/2016	-25.000	\$ 1,878.71	\$ (1,500.00)	\$	\$ 378.71
PARA.VL	LAS VEGAS SANDS CORP	517834107	3/17/2017	11/16/2012	-25.000	\$ 1,428.97	\$ (1,045.19)	\$	\$ 383.78
PARA.VL	UNUM GROUP	91529Y106	3/17/2017	3/20/2015	-30.000	\$ 1,432.76	\$ (1,020.90)	\$	\$ 411.86
PARA.VL	LABORATORY CORP OF AMERICA HOL	50540R409	3/17/2017	11/16/2012	-7.000	\$ 1,006.15	\$ (578.87)	\$	\$ 429.28
PARA.VL	SUNTRUST BANKS INC	887914103	3/17/2017	12/18/2015	-29.000	\$ 1,673.28	\$ (1,223.80)	\$	\$ 449.48
PARA.VL	XLINX INC	983919101	3/17/2017	2/17/2015	-25.000	\$ 1,501.72	\$ (1,048.38)	\$	\$ 453.34
PARA.VL	TJX COS INC/TH	872540109	3/17/2017	12/18/2015	-48.000	\$ 3,643.58	\$ (3,189.18)	\$	\$ 454.40
PARA.VL	VALGREENS BOOTS ALLIANCE INC	931427108	3/17/2017	1/7/2013	-10.000	\$ 858.98	\$ (380.40)	\$	\$ 478.58
PARA.VL	UNITEDHEALTH GROUP INC	91324P102	3/17/2017	12/16/2011	-4.000	\$ 678.74	\$ (196.04)	\$	\$ 482.70
PARA.VL	MGM RESORTS INTERNATIONAL	552953101	3/17/2017	11/16/2012	-28.000	\$ 771.94	\$ (270.20)	\$	\$ 501.74
PARA.VL	NORTHERN TRUST CORP	665859104	3/17/2017	12/18/2015	-27.000	\$ 2,394.03	\$ (1,891.89)	\$	\$ 502.14
PARA.VL	DR HORTON INC	23331A109	3/17/2017	11/16/2012	-35.000	\$ 1,177.72	\$ (681.85)	\$	\$ 515.87
PARA.VL	GENERAL MILLS INC	370334104	3/17/2017	11/16/2012	-25.000	\$ 1,518.22	\$ (995.00)	\$	\$ 521.22
PARA.VL	GOLDMAN SACHS GROUP INC/TH	38141G104	3/17/2017	12/18/2015	-8.000	\$ 1,951.39	\$ (1,404.00)	\$	\$ 547.39
PARA.VL	BOEING CO/TH	097023105	3/17/2017	12/19/2003	-4.000	\$ 720.34	\$ (195.12)	\$	\$ 554.22
PARA.VL	BAXTER INTERNATIONAL INC	071813109	3/17/2017	12/18/2015	-39.000	\$ 2,013.13	\$ (1,429.74)	\$	\$ 583.39
PARA.VL	CELANESE CORP	150870103	3/17/2017	12/18/2015	-22.000	\$ 2,022.41	\$ (1,433.96)	\$	\$ 588.45
PARA.VL	ANALOG DEVICES INC	032654105	3/17/2017	12/16/2011	-12.000	\$ 998.97	\$ (410.04)	\$	\$ 588.93
PARA.VL	CENTERPOINT ENERGY INC	15189T107	3/17/2017	11/16/2012	-73.000	\$ 2,019.86	\$ (1,430.07)	\$	\$ 589.79
PARA.VL	COLGATE-PALMOLIVE CO	194162103	3/17/2017	12/18/2015	-72.000	\$ 5,324.28	\$ (4,721.76)	\$	\$ 602.52
PARA.VL	GENERAL MILLS INC	370334104	3/17/2017	12/15/2006	-19.000	\$ 1,152.32	\$ (547.87)	\$	\$ 604.45
PARA.VL	ANALOG DEVICES INC	032654105	3/17/2017	12/19/2014	-24.000	\$ 1,997.95	\$ (1,362.24)	\$	\$ 635.72
PARA.VL	AUTODESK INC	052789106	3/17/2017	3/15/2013	-14.000	\$ 1,206.91	\$ (562.38)	\$	\$ 644.53
PARA.VL	JPMORGAN CHASE & CO	46625H100	3/17/2017	12/18/2015	-23.000	\$ 2,085.38	\$ (1,424.62)	\$	\$ 660.74
PARA.VL	BANK OF NEW YORK MELLON CORP/IT	064058100	3/17/2017	12/18/2015	-87.000	\$ 4,167.20	\$ (3,500.01)	\$	\$ 667.19
PARA.VL	MICROSOFT CORP	594918104	3/17/2017	6/22/2009	-17.000	\$ 1,102.59	\$ (386.01)	\$	\$ 708.58
PARA.VL	AUTODESK INC	052789106	3/17/2017	2/3/2015	-23.000	\$ 1,982.78	\$ (1,263.39)	\$	\$ 719.39
PARA.VL	EBAY INC	278642103	3/17/2017	9/18/2015	-96.000	\$ 3,234.17	\$ (2,458.88)	\$	\$ 735.29
PARA.VL	HP INC	40434L105	3/17/2017	12/18/2015	-125.000	\$ 2,193.70	\$ (1,440.		

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	ACCENTURE PLC	G1151C101	3/17/2017	7/12/2011	-16.000	\$ 2,003.31	\$ (976.96)	\$	\$ 1,026.35
PARA.VL	MCDONALD'S CORP	580135101	3/17/2017	12/18/2006	-11.000	\$ 1,414.80	\$ (382.58)	\$	\$ 1,032.32
PARA.VL	CITIGROUP INC	172967424	3/17/2017	12/18/2015	-116.000	\$ 7,001.60	\$ (5,941.52)	\$	\$ 1,060.08
PARA.VL	VERISIGN INC	92343E102	3/17/2017	11/18/2012	-24.000	\$ 2,069.71	\$ (982.32)	\$	\$ 1,087.39
PARA.VL	MICROSOFT CORP	594918104	3/17/2017	12/19/2008	-26.000	\$ 1,686.32	\$ (497.51)	\$	\$ 1,188.81
PARA.VL	MOODY'S CORP	615369105	3/17/2017	12/15/2000	-17.000	\$ 1,902.76	\$ (696.32)	\$	\$ 1,206.44
PARA.VL	INTUIT INC	481202103	3/17/2017	12/21/2001	-14.000	\$ 1,734.70	\$ (451.15)	\$	\$ 1,283.55
PARA.VL	APPLIED MATERIALS INC	038222105	3/17/2017	12/18/2015	-63.000	\$ 2,473.95	\$ (1,140.93)	\$	\$ 1,333.02
PARA.VL	WALGREENS BOOT'S ALLIANCE INC	931427108	3/17/2017	12/17/2010	-31.000	\$ 2,662.84	\$ (1,195.29)	\$	\$ 1,467.55
PARA.VL	MCDONALD'S CORP	580135101	3/17/2017	12/19/2014	-43.000	\$ 5,530.96	\$ (4,008.89)	\$	\$ 1,522.07
PARA.VL	ADOBE SYSTEMS INC	00724F101	3/17/2017	3/2/2000	-16.000	\$ 2,031.95	\$ (451.92)	\$	\$ 1,580.03
PARA.VL	STARBUCKS CORP	855244109	3/17/2017	3/15/2013	-60.000	\$ 3,346.12	\$ (1,731.00)	\$	\$ 1,615.12
PARA.VL	ROSS STORES INC	778296103	3/17/2017	11/16/2012	-41.000	\$ 2,773.17	\$ (1,101.87)	\$	\$ 1,671.30
PARA.VL	YAHOO! INC	984332106	3/17/2017	12/18/2009	-57.000	\$ 2,655.00	\$ (920.84)	\$	\$ 1,734.16
PARA.VL	PHILIP MORRIS INTERNATIONAL INC	718172109	3/17/2017	12/18/2015	-69.000	\$ 7,796.14	\$ (5,998.17)	\$	\$ 1,797.97
PARA.VL	FACEBOOK INC	30303M102	3/17/2017	12/19/2014	-31.000	\$ 4,334.83	\$ (2,478.58)	\$	\$ 1,856.25
PARA.VL	FACEBOOK INC	30303M102	3/17/2017	11/18/2012	-16.000	\$ 2,237.23	\$ (376.96)	\$	\$ 1,860.27
PARA.VL	UNITEDHEALTH GROUP INC	91324P102	3/17/2017	12/19/2014	-28.000	\$ 4,751.43	\$ (2,870.00)	\$	\$ 1,881.22
PARA.VL	CISCO SYSTEMS INC	172758102	3/17/2017	12/16/2011	-118.000	\$ 4,037.87	\$ (2,118.10)	\$	\$ 1,919.77
PARA.VL	AMAZON COM INC	023135106	3/17/2017	11/18/2005	-3.000	\$ 2,556.84	\$ (143.78)	\$	\$ 2,413.06
PARA.VL	COMCAST CORP	20030N101	3/17/2017	11/16/2012	-122.000	\$ 4,568.80	\$ (2,104.50)	\$	\$ 2,464.30
PARA.VL	JPMORGAN CHASE & CO	46625H100	3/17/2017	12/18/2015	-109.000	\$ 9,882.81	\$ (7,020.69)	\$	\$ 2,862.12
PARA.VL	ACTIVISION BLIZZARD INC	00507V109	3/17/2017	11/16/2012	-85.000	\$ 4,175.10	\$ (941.80)	\$	\$ 3,233.30
PARA.VL	AMAZON COM INC	023135106	3/17/2017	12/19/2014	-8.000	\$ 5,113.69	\$ (1,799.46)	\$	\$ 3,314.23
PARA.VL	APPLE INC	037833100	3/17/2017	3/15/2013	-45.000	\$ 6,298.98	\$ (2,853.39)	\$	\$ 3,445.57
PARA.VL	NVIDIA CORP	67068G104	3/17/2017	11/18/2012	-44.000	\$ 4,686.53	\$ (490.49)	\$	\$ 4,206.04
PARA.VL	BANK OF AMERICA CORP	060505104	3/17/2017	12/18/2015	-578.000	\$ 14,362.96	\$ (9,693.06)	\$	\$ 4,669.92
PARA.VL	ANALOG DEVICES INC DELIVERED FRACTIONAL SHARES	032654105	3/27/2017	12/18/2009	-0.427	\$ 35.58	\$ (13.19)	\$	\$ 22.39
PARA.VL	PERRIGO CO PLC	501797104	4/10/2017	12/19/2013	-25.000	\$ 1,743.96	\$ (3,888.75)	\$	\$ (2,144.79)
PARA.VL	L BRANDS INC	501797104	4/10/2017	12/18/2015	-44.000	\$ 2,089.51	\$ (4,214.32)	\$	\$ (2,124.81)
PARA.VL	FREEMONT-MCMORAN INC	35671D857	4/10/2017	3/15/2013	-91.000	\$ 1,229.38	\$ (3,076.71)	\$	\$ (1,847.33)
PARA.VL	MACYS INC	55616P104	4/10/2017	12/19/2014	-34.000	\$ 1,003.32	\$ (2,128.40)	\$	\$ (1,125.08)
PARA.VL	MARATHON OIL CORP	565849106	4/10/2017	12/19/2014	-78.000	\$ 1,290.87	\$ (2,202.72)	\$	\$ (911.85)
PARA.VL	MARATHON OIL CORP	565849106	4/10/2017	3/15/2013	-34.000	\$ 562.69	\$ (1,192.72)	\$	\$ (630.03)
PARA.VL	HANESBRANDS INC	410345102	4/10/2017	3/18/2016	-89.000	\$ 1,433.78	\$ (2,037.57)	\$	\$ (603.79)
PARA.VL	TESORO CORP	58169B101	4/10/2017	12/18/2015	-25.000	\$ 2,022.95	\$ (2,608.25)	\$	\$ (685.30)
PARA.VL	OCCIDENTAL PETROLEUM CORP	674599105	4/10/2017	12/19/2014	-32.000	\$ 2,052.11	\$ (2,807.89)	\$	\$ (855.78)
PARA.VL	FREEMONT-MCMORAN INC	35671D857	4/10/2017	6/21/2013	-37.000	\$ 499.86	\$ (1,042.29)	\$	\$ (542.43)
PARA.VL	ANNALY CAPITAL MANAGEMENT INC	035710409	4/10/2017	11/16/2012	-182.000	\$ 2,071.11	\$ (2,604.56)	\$	\$ (533.45)
PARA.VL	AUTOLV INC	052800109	4/10/2017	12/18/2015	-21.000	\$ 2,057.11	\$ (2,588.04)	\$	\$ (530.93)
PARA.VL	WHOLE FOODS MARKET INC	966837106	4/10/2017	12/19/2014	-34.000	\$ 1,161.41	\$ (1,659.54)	\$	\$ (498.13)
PARA.VL	DEVON ENERGY CORP	25179M103	4/10/2017	12/18/2009	-18.000	\$ 774.88	\$ (1,252.35)	\$	\$ (477.47)
PARA.VL	NEWMONT MINING CORP	651639106	4/10/2017	12/11/2006	-29.000	\$ 1,003.37	\$ (1,418.89)	\$	\$ (415.52)
PARA.VL	NEWMONT MINING CORP	651639106	4/10/2017	12/14/2009	-26.000	\$ 859.58	\$ (1,291.82)	\$	\$ (432.24)
PARA.VL	DEVON ENERGY CORP	25179M103	4/10/2017	3/15/2013	-18.000	\$ 774.88	\$ (1,045.26)	\$	\$ (270.38)
PARA.VL	ANNALY CAPITAL MANAGEMENT INC	035710409	4/10/2017	3/15/2013	-65.000	\$ 739.68	\$ (986.10)	\$	\$ (246.42)
PARA.VL	WHOLE FOODS MARKET INC	966837106	4/10/2017	11/16/2012	-22.000	\$ 751.51	\$ (996.05)	\$	\$ (244.54)
PARA.VL	MACYS INC	55616P104	4/10/2017	1/7/2016	-32.000	\$ 944.29	\$ (1,180.80)	\$	\$ (236.51)
PARA.VL	HANESBRANDS INC	410345102	4/10/2017	12/18/2015	-28.000	\$ 581.83	\$ (809.31)	\$	\$ (227.48)
PARA.VL	COACH INC	188754104	4/10/2017	3/15/2013	-21.000	\$ 831.79	\$ (1,058.82)	\$	\$ (227.03)
PARA.VL	DEVON ENERGY CORP	25179M103	4/10/2017	12/16/2011	-11.000	\$ 473.54	\$ (665.06)	\$	\$ (191.52)
PARA.VL	EXELON CORP	30161N101	4/10/2017	12/19/2014	-51.000	\$ 1,825.76	\$ (1,918.62)	\$	\$ (92.86)
PARA.VL	WHOLE FOODS MARKET INC	966837106	4/10/2017	3/15/2013	-9.000	\$ 307.43	\$ (391.86)	\$	\$ (84.43)
PARA.VL	RYOT CORP	26984C09	4/10/2017	3/15/2013	-21.000	\$ 1,332.42	\$ (1,400.91)	\$	\$ (68.49)
PARA.VL	VENTAS INC	92276F100	4/10/2017	2/3/2015	-13.000	\$ 846.93	\$ (904.71)	\$	\$ (57.78)
PARA.VL	ORACLE CORP	68389X105	4/10/2017	12/19/2014	-27.000	\$ 1,187.70	\$ (1,242.27)	\$	\$ (54.57)
PARA.VL	BUNGE LTD	458140100	4/10/2017	3/20/2015	-13.000	\$ 996.04	\$ (1,042.60)	\$	\$ (46.56)
PARA.VL	INTEL CORP	458140100	4/10/2017	12/19/2014	-46.000	\$ 1,646.30	\$ (1,873.48)	\$	\$ (227.18)
PARA.VL	NEWMONT MINING CORP	651639106	4/10/2017	3/11/2013	-4.000	\$ 138.40	\$ (164.40)	\$	\$ (26.00)
PARA.VL	REALTY INCOME CORP	756109104	4/10/2017	3/18/2016	-30.000	\$ 1,822.15	\$ (1,837.50)	\$	\$ (15.35)
PARA.VL	MACYS INC	55616P104	4/10/2017	12/19/2014	-3.000	\$ 88.53	\$ (93.12)	\$	\$ (4.59)
PARA.VL	F5 NETWORKS INC	315616102	4/10/2017	12/17/2010	-6.000	\$ 821.08	\$ (1,016.12)	\$	\$ 4.96
PARA.VL	BUNGE LTD	458140100	4/10/2017	3/15/2013	-17.000	\$ 1,302.50	\$ (1,296.25)	\$	\$ 6.25
PARA.VL	PEPSICO INC	713448108	4/10/2017	3/1/2010	-0.203	\$ 22.74	\$ (12.72)	\$	\$ 10.02
PARA.VL	DAVITA INC	23918K108	4/10/2017	1/7/2016	-19.000	\$ 1,286.91	\$ (1,284.97)	\$	\$ 11.94
PARA.VL	BUNGE LTD	458140100	4/10/2017	11/16/2012	-2.000	\$ 153.24	\$ (140.68)	\$	\$ 12.56
PARA.VL	SOUTHERN CO/THE	842587107	4/10/2017	12/19/2014	21.000	\$ 1,042.83	\$ (1,029.63)	\$	\$ 13.20
PARA.VL	UNITED CONTINENTAL HOLDINGS INC	910047109	4/10/2017	12/18/2015	-1.000	\$ 71.51	\$ (58.93)	\$	\$ 14.58
PARA.VL	PHILLIPS 66	718544104	4/10/2017	2/17/2015	14.000	\$ 1,092.53	\$ (1,078.74)	\$	\$ 15.79
PARA.VL	LYONDELLBASELL INDUSTRIES NV	026874784	4/10/2017	12/18/2015	23.000	\$ 2,035.91	\$ (2,013.42)	\$	\$ 22.49
PARA.VL	AMERICAN INTERNATIONAL GROUP I	026874784	4/10/2017	12/18/2015	-17.000	\$ 1,044.97	\$ (1,013.37)	\$	\$ 31.60
PARA.VL	F5 NETWORKS INC	315616102	4/10/2017	12/19/2014	-8.000	\$ 1,094.77	\$ (1,062.08)	\$	\$ 32.69
PARA.VL	INTEL CORP	458140100	4/10/2017	6/19/2015	-10.000	\$ 357.89	\$ (320.80)	\$	\$ 37.09
PARA.VL	SCHLUMBERGER LTD	806857108	4/10/2017	4/4/2016	-6.200	\$ 487.93	\$ (449.13)	\$	\$ 38.80
PARA.VL	F5 NETWORKS INC	315616102	4/10/2017	12/18/2015	-1.000	\$ 136.85	\$ (97.64)	\$	\$ 39.21
PARA.VL	VENTAS INC	92276F100	4/10/2017	11/16/2012	-5.000	\$ 325.74	\$ (278.50)	\$	\$ 47.24
PARA.VL	COCA-COLA CO/THE	191216100	4/10/2017	6/19/2015	-21.000	\$ 886.26	\$ (848.61)	\$	\$ 47.65
PARA.VL	VENTAS INC	92276F100	4/10/2017	12/19/2014	-21.000	\$ 1,368.12	\$ (1,317.77)	\$	\$ 50.35
PARA.VL	1605-COLA CO/THE	191216100	4/10/2017	3/20/2015	-1.000	\$ 110.95	\$ (1,067.16)	\$	\$ 52.49
PARA.VL	COSTCO WHOLESALE CORP	22160K105	4/10/2017	12/18/2015	-4.000	\$ 684.82	\$ (630.84)	\$	\$ 53.98
PARA.VL	EXELON CORP	30161N101	4/10/2017	3/15/2013	-23.000	\$ 823.38	\$ (768.20)	\$	\$ 55.18
PARA.VL	PUBLIC SERVICE ENTERPRISE GROU	744573106	4/10/2017	3/15/2013	-5.000	\$ 223.24	\$ (166.45)	\$	\$ 56.79
PARA.VL	SOUTHERN CO/THE	842587107	4/10/2017	12/18/2015	-19.000	\$ 943.52	\$ (877.99)	\$	\$ 65.53
PARA.VL	XL GROUP LTD	742718109	4/10/2017	12/18/2015	-30.000	\$ 1,202.67	\$ (1,130.10)	\$	\$ 72.57
PARA.VL	PROCTER & GAMBLE CO/THE	742718109	4/10/2017	10/21/2013	-7.000	\$ 626.35	\$ (552.86)	\$	\$ 73.49
PARA.VL	M&T BANK CORP	56261F104	4/10/2017	12/19/2014	-2.834	\$ 429.45	\$ (355.11)	\$	\$ 74.34
PARA.VL	EVERSOURCE ENERGY	30040W108	4/10/2017	3/18/2016	-4.000	\$ 2,370.74	\$ (2,288.00)	\$	\$ 82.74
PARA.VL	OSULUNBY COMMUNITIES INC	053484101	4/10/2017	12/19/2014	-4.000	\$ 747.02	\$ (602.44)	\$	\$ 84.58
PARA.VL	SKYWORKS SOLUTIONS INC	83088M102	4/10/2017	12/19/2014	-3.000	\$ 304.55	\$ (218.13)	\$	\$ 86.42
PARA.VL	T ROWE PRICE GROUP INC	74144T108	4/10/2017	1/7/2016	-29.000	\$ 2,037.20	\$ (1,945.03)	\$	\$ 92.17
PARA.VL	NORTHERN TRUST CORP	665859104	4/10/2017	12/18/2015	-6.000	\$ 513.05	\$ (420.42)	\$	\$ 92.63
PARA.VL	YUM! BRANDS INC	988498101	4/10/2017	3/20/2015	-13.000	\$ 833.54	\$ (731.79)	\$	\$ 101.75
PARA.VL	COLGATE-PALMOLIVE CO	194162103	4/10/2017	12/18/2015	-13.000	\$ 958.34	\$ (852.54)	\$	\$ 105.80
PARA.VL	EQUITY RESIDENTIAL	29476L107	4/10/2017	12/17/2010	-8.000	\$ 507.83	\$ (398.72)	\$	\$ 109.11
PARA.VL	EOG RESOURCES INC	26875P101	4/10/2017	3/18/2016	-5.000	\$ 492.79	\$ (378.20)	\$	\$ 114.59
PARA.VL	KEY CORP	493287108	4/10/2017	12/19/2015	-25.000	\$ 432.49	\$ (317.00)	\$	\$ 115.49
PARA.VL	PROCTER & GAMBLE CO/THE	742718109	4/10/2017	6/19/2015	-13.000	\$ 1,163.21	\$ (1,047.15)	\$	\$ 116.06
PARA.VL	US BANCORP	902673304	4/10/2017	3/2/2000	-4.000	\$ 203.07	\$ (80.09)	\$	\$ 122.98
PARA.VL	SCHLUMBERGER LTD	806857108	4/10/2017	4/4/2016	18.800	\$ 1,558.22	\$ (1,434.31)	\$	\$ 123.91
PARA.VL	NUCOR CORP	670346105	4/10/2017	12/18/2015	-6.000	\$ 360.41	\$ (233.28)	\$	\$ 127.13
PARA.VL	PIONEER NATURAL RESOURCES CO	72378							

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VI	PEPSICO INC	713448108	4/10/2017	8/7/2008	-5 000 \$	560 04 \$	(321 20)	\$	238 84
PARA.VI	MOTOROLA SOLUTIONS INC	620076307	4/10/2017	11/16/2012	-8 000 \$	969 58 \$	(423 20)	\$	246 38
PARA.VI	WYNDHAM WORLDWIDE CORP	98310VW08	4/10/2017	12/15/2011	-5 000 \$	426 89 \$	(174 25)	\$	252 64
PARA.VI	YUM! BRANDS INC	988498101	4/10/2017	11/16/2012	20 000 \$	1 282 37 \$	(1 021 81)	\$	260 56
PARA.VI	WESTROCK CO	96145D105	4/10/2017	12/18/2015	-23 000 \$	1 177 11 \$	(916 21)	\$	260 90
PARA.VI	NUCOR CORP	670346105	4/10/2017	6/18/2015	-21 000 \$	1 261 44 \$	(997 71)	\$	263 73
PARA.VI	EQUITY RESIDENTIAL	29476L107	4/10/2017	12/20/2013	-24 000 \$	1 523 48 \$	(1 247 28)	\$	276 20
PARA.VI	DTE ENERGY CO	233331107	4/10/2017	3/18/2016	20 000 \$	2 063 75 \$	(1 778 40)	\$	285 35
PARA.VI	PUBLIC SERVICE ENTERPRISE GROU	744573106	4/10/2017	12/18/2015	-40 000 \$	1 755 96 \$	(1 499 80)	\$	286 36
PARA.VI	AGILENT TECHNOLOGIES INC	00846U101	4/10/2017	12/19/2008	-7 000 \$	388 96 \$	(82 23)	\$	286 73
PARA.VI	MOTOROLA SOLUTIONS INC	620076307	4/10/2017	12/19/2014	-16 000 \$	1 339 17 \$	(1 048 16)	\$	291 01
PARA.VI	PEPSICO INC	713448108	4/10/2017	12/15/2008	-8 000 \$	672 04 \$	(377 76)	\$	294 28
PARA.VI	PIONEER NATURAL RESOURCES CO	723787107	4/10/2017	12/18/2015	-8 000 \$	1 522 60 \$	(1 221 68)	\$	300 92
PARA.VI	WHIRLPOOL CORP	963320106	4/10/2017	12/18/2015	-12 000 \$	2 011 03 \$	(1 707 36)	\$	303 67
PARA.VI	AMERICAN INTERNATIONAL GROUP I	026874784	4/10/2017	12/16/2011	-8 000 \$	491 75 \$	(186 96)	\$	304 79
PARA.VI	AGILENT TECHNOLOGIES INC	00846U101	4/10/2017	12/19/2014	-28 000 \$	1 475 85 \$	(1 158 92)	\$	316 93
PARA.VI	ENTERGY CORP	29364G103	4/10/2017	12/18/2015	-34 000 \$	2 578 50 \$	(2 253 18)	\$	325 32
PARA.VI	OMNICOM GROUP INC	681919108	4/10/2017	1/7/2016	23 000 \$	1 354 72 \$	(1 681 96)	\$	332 76
PARA.VI	MASCO CORP	574559106	4/10/2017	12/18/2015	-60 000 \$	2 813 55 \$	(1 673 40)	\$	340 15
PARA.VI	AT&T INC	00206R102	4/10/2017	12/19/2014	-50 000 \$	2 018 45 \$	(1 677 50)	\$	340 95
PARA.VI	WESTROCK CO	96145D105	4/10/2017	12/17/2010	-14 000 \$	716 50 \$	(359 55)	\$	356 95
PARA.VI	CME GROUP INC	12572Q105	4/10/2017	3/18/2016	17 000 \$	1 990 31 \$	(1 631 32)	\$	358 99
PARA.VI	BANK OF NEW YORK MELLON CORP/I	064058100	4/10/2017	12/18/2015	-54 000 \$	2 540 64 \$	(2 172 42)	\$	368 22
PARA.VI	AMERICAN INTERNATIONAL GROUP I	026874784	4/10/2017	5/31/2011	-11 200 \$	888 44 \$	(319 31)	\$	369 13
PARA.VI	FIFTH THIRD BANCORP	316773100	4/10/2017	12/19/2014	-81 000 \$	2 007 94 \$	(1 626 48)	\$	381 46
PARA.VI	DISCOVER FINANCIAL SERVICES	254709108	4/10/2017	12/18/2015	-31 000 \$	2 027 87 \$	(1 625 95)	\$	402 92
PARA.VI	EXPEDITORS INTERNATIONAL OF WA	302130109	4/10/2017	12/19/2014	-37 000 \$	2 077 87 \$	(1 673 14)	\$	404 73
PARA.VI	LOWE'S COS INC	544861107	4/10/2017	12/19/2008	7 000 \$	576 86 \$	(157 89)	\$	418 97
PARA.VI	INTERCONTINENTAL EXCHANGE INC	45896F104	4/10/2017	12/18/2015	-37 000 \$	2 234 38 \$	(1 809 97)	\$	424 41
PARA.VI	COLGATE-PALMOLIVE CO	184162103	4/10/2017	12/15/2000	-14 000 \$	1 032 05 \$	(607 12)	\$	424 93
PARA.VI	SKYWORX SOLUTIONS INC	83088M102	4/10/2017	12/18/2015	-17 000 \$	1 725 80 \$	(1 298 63)	\$	427 17
PARA.VI	CHECK POINT SOFTWARE TECHNOLOG	4/10/2017	12/18/2015	-19 000 \$	1 862 46 \$	(1 531 97)	\$	430 49	
PARA.VI	EOG RESOURCES INC	26875P101	4/10/2017	12/18/2015	-16 000 \$	1 576 92 \$	(1 143 04)	\$	433 88
PARA.VI	ARCHER-DANIELS-MIDLAND CO	039483102	4/10/2017	12/18/2015	-45 000 \$	2 024 05 \$	(1 575 45)	\$	448 60
PARA.VI	CROWN CASTLE INTERNATIONAL COR	22822V101	4/10/2017	12/19/2014	-26 000 \$	2 468 18 \$	(2 010 06)	\$	458 10
PARA.VI	TIFFANY & CO	885647108	4/10/2017	3/1/2016	-22 000 \$	2 050 35 \$	(1 588 40)	\$	461 95
PARA.VI	US BANCORP	962973304	4/10/2017	2/11/2016	35 000 \$	1 775 91 \$	(1 311 10)	\$	465 81
PARA.VI	AGILENT TECHNOLOGIES INC	00846U101	4/10/2017	12/17/2004	-1 000 \$	737 92 \$	(269 43)	\$	468 49
PARA.VI	PRUDENTIAL FINANCIAL INC	744320102	4/10/2017	12/18/2015	18 000 \$	1 902 92 \$	(1 432 06)	\$	470 84
PARA.VI	EBAY INC	278642103	4/10/2017	9/18/2015	-59 000 \$	2 008 90 \$	(1 535 77)	\$	473 13
PARA.VI	STANLEY BLACK & DECKER INC	854502101	4/10/2017	12/18/2015	-19 000 \$	2 385 12 \$	(1 882 26)	\$	502 86
PARA.VI	SUNTRUST BANKS INC	867914103	4/10/2017	12/18/2015	-43 000 \$	2 358 49 \$	(1 814 60)	\$	543 89
PARA.VI	EQUINIX INC	29444U700	4/10/2017	12/18/2015	-5 000 \$	2 004 55 \$	(1 446 80)	\$	557 75
PARA.VI	BOSTON SCIENTIFIC CORP	101137107	4/10/2017	9/15/2011	-33 000 \$	908 81 \$	(217 14)	\$	591 67
PARA.VI	PRICELINE GROUP INC/THE	741510403	4/10/2017	6/19/2015	-1 000 \$	725 92 \$	(1 160 47)	\$	617 45
PARA.VI	REGIONS FINANCIAL CORP	75919E100	4/10/2017	12/19/2014	-165 000 \$	2 344 59 \$	(1 725 90)	\$	618 69
PARA.VI	FIRST REPUBLIC BANK/CA	33616C100	4/10/2017	12/18/2015	-24 000 \$	2 210 58 \$	(1 559 76)	\$	650 82
PARA.VI	ORACLE CORP	68389X105	4/10/2017	12/19/2008	-25 000 \$	1 099 73 \$	(444 88)	\$	654 85
PARA.VI	HALLIBURTON CO	408216101	4/10/2017	12/18/2015	-40 000 \$	1 998 35 \$	(1 338 00)	\$	660 35
PARA.VI	PHILLIPS 66	718548104	4/10/2017	12/18/2009	-12 000 \$	936 46 \$	(275 35)	\$	661 11
PARA.VI	ALPHABET INC-CL A	02079K305	4/10/2017	2/2/2005	1 000 \$	841 67 \$	(103 11)	\$	738 56
PARA.VI	SOUTHWEST AIRLINES CO	844741108	4/10/2017	6/21/2013	-19 000 \$	1 029 96 \$	(256 31)	\$	773 65
PARA.VI	BOSTON SCIENTIFIC CORP	101137107	4/10/2017	12/19/2008	-46 000 \$	1 301 96 \$	(381 96)	\$	819 00
PARA.VI	WYNDHAM WORLDWIDE CORP	98310VW08	4/10/2017	11/16/2012	-23 000 \$	1 963 89 \$	(1 124 70)	\$	838 99
PARA.VI	QUEST DIAGNOSTICS INC	74834L100	4/10/2017	11/16/2012	-21 000 \$	2 062 15 \$	(1 214 01)	\$	848 14
PARA.VI	LABORATORY CORP OF AMERICA HOL	50540R409	4/10/2017	11/16/2012	-14 000 \$	2 008 67 \$	(1 153 74)	\$	854 93
PARA.VI	ALPHABET INC-CL A	02079K305	4/10/2017	3/15/2013	-2 000 \$	1 683 34 \$	(815 85)	\$	867 49
PARA.VI	REPUBLIC SERVICES INC	760759100	4/10/2017	12/18/2015	-48 000 \$	3 007 13 \$	(2 082 32)	\$	914 81
PARA.VI	GENERAL MILLS INC	370334104	4/10/2017	6/17/2005	-29 000 \$	1 667 75 \$	(743 58)	\$	924 19
PARA.VI	DANAHER CORP	235851102	4/10/2017	6/18/2004	14 000 \$	1 205 37 \$	(257 45)	\$	947 52
PARA.VI	AMDOCS LTD	4/10/2017	11/16/2012	-33 000 \$	2 015 59 \$	(1 061 94)	\$	953 65	
PARA.VI	SIRIUS XM HOLDINGS INC	82968B103	4/10/2017	11/19/2012	-448 000 \$	2 280 27 \$	(1 209 50)	\$	1 070 67
PARA.VI	MOLSON COORS BREWING CO	60871R209	4/10/2017	11/16/2012	-21 000 \$	2 013 43 \$	(836 64)	\$	1 176 79
PARA.VI	AON PLC	4/10/2017	3/15/2012	-19 000 \$	2 275 20 \$	(931 76)	\$	1 343 44	
PARA.VI	P&G CORP	69331C108	4/10/2017	3/2/2000	-30 000 \$	2 011 75 \$	(828 25)	\$	1 383 50
PARA.VI	LAM RESEARCH CORP	512807108	4/10/2017	3/15/2013	-16 000 \$	2 060 59 \$	(866 40)	\$	1 394 19
PARA.VI	MCDONALD'S CORP	580135101	4/10/2017	12/18/2005	15 000 \$	1 949 50 \$	(521 70)	\$	1 427 80
PARA.VI	AMERICAN TOWER CORP	03027X100	4/10/2017	12/18/2009	-18 000 \$	2 204 41 \$	(758 43)	\$	1 445 98
PARA.VI	COST CO WHOLESALE CORP	22180K105	4/10/2017	8/21/2002	-11 000 \$	1 883 27 \$	(436 93)	\$	1 447 34
PARA.VI	TYSON FOODS INC	952494103	4/10/2017	11/16/2012	-32 000 \$	2 004 43 \$	(540 48)	\$	1 463 95
PARA.VI	LOWE'S COS INC	544861107	4/10/2017	12/18/2006	-25 000 \$	2 060 20 \$	(590 87)	\$	1 469 33
PARA.VI	TEXAS INSTRUMENTS INC	842508104	4/10/2017	6/17/2005	-28 000 \$	2 243 31 \$	(765 80)	\$	1 477 51
PARA.VI	ALTRIA GROUP INC	02209S103	4/10/2017	12/16/2005	-28 000 \$	2 008 95 \$	(492 79)	\$	1 516 16
PARA.VI	PRICELINE GROUP INC/THE	741510403	4/10/2017	11/6/2009	-1 000 \$	1 775 92 \$	(172 02)	\$	1 603 90
PARA.VI	PALO ALTO NETWORKS INC	697435105	5/8/2017	12/18/2015	-10 000 \$	1 168 17 \$	(1 829 00)	\$	(660 83)
PARA.VI	CONOCOPHILLIPS	20825C104	5/8/2017	12/19/2014	-22 000 \$	1 036 61 \$	(1 561 78)	\$	(525 17)
PARA.VI	MOSAIC CO/HE	61945C103	5/8/2017	6/19/2015	-23 000 \$	541 17 \$	(1 031 55)	\$	(490 38)
PARA.VI	HCP INC	40414L109	5/8/2017	12/18/2014	-32 000 \$	983 81 \$	(1 441 28)	\$	(477 47)
PARA.VI	FIRST ENERGY CORP	387832107	5/8/2017	6/19/2015	-38 000 \$	1 103 87 \$	(1 572 44)	\$	(468 57)
PARA.VI	NOBLE ENERGY INC	65504A105	5/8/2017	3/15/2013	17 000 \$	530 89 \$	(868 91)	\$	(459 02)
PARA.VI	GILEAD SCIENCES INC	375558103	5/8/2017	12/18/2015	-12 000 \$	806 38 \$	(1 219 32)	\$	(412 94)
PARA.VI	MOSAIC CO/HE	61945C103	5/8/2017	12/18/2014	-18 000 \$	423 53 \$	(828 36)	\$	(404 83)
PARA.VI	MYLAN NV	5/8/2017	3/2/2015	-19 000 \$	710 01 \$	(1 102 00)	\$	(391 99)	
PARA.VI	APACHE CORP	037411105	5/8/2017	3/15/2013	-14 000 \$	703 34 \$	(1 059 66)	\$	(356 32)
PARA.VI	NEWMONT MINING CORP	651639106	5/8/2017	3/15/2013	-46 000 \$	1 502 78 \$	(1 825 74)	\$	(322 96)
PARA.VI	CABOT OIL & GAS CORP	127097103	5/8/2017	3/15/2013	-29 000 \$	687 28 \$	(972 52)	\$	(285 24)
PARA.VI	ANNALY CAPITAL MANAGEMENT INC	035710409	5/8/2017	11/16/2012	-87 000 \$	1 108 68 \$	(1 368 14)	\$	(279 46)
PARA.VI	TWITTER INC	90184L102	5/8/2017	12/18/2015	-57 000 \$	1 043 08 \$	(1 311 00)	\$	(267 92)
PARA.VI	CENTURYLINK INC	156700106	5/8/2017	6/19/2015	-32 000 \$	793 25 \$	(1 039 04)	\$	(245 79)
PARA.VI	MYLAN NV	5/8/2017	3/2/2015	-10 000 \$	373 69 \$	(580 00)	\$	(206 31)	
PARA.VI	EXTRA SPACE STORAGE INC	30225T102	5/8/2017	12/18/2015	-14 000 \$	1 024 77 \$	(1 227 38)	\$	(202 61)
PARA.VI	PVH CORP	693656100	5/8/2017	9/19/2014	-8 000 \$	818 02 \$	(1 007 92)	\$	(188 90)
PARA.VI	CABOT OIL & GAS CORP	127097103	5/8/2017	12/19/2014	-21 000 \$	497 89 \$	(667 59)	\$	(189 90)
PARA.VI	BIOMARIN PHARMACEUTICAL INC	09061G101	5/8/2017	12/18/2015	-11 000 \$	997 78 \$	(1 148 95)	\$	(151 17)
PARA.VI	TARGET CORP	87612E106	5/8/2017	3/15/2013	-15 000 \$	859 33 \$	(1 002 15)	\$	(142 82)
PARA.VI	MATTEL INC	577081102	5/8/2017	6/19/2015	-31 000 \$	688 46 \$	(918 45)	\$	(128 96)
PARA.VI	ADVANCE AUTO PARTS INC	00251Y106	5/8/2017	12/19/2014	7 000 \$	1 028 69 \$	(1 119 02)	\$	(80 33)
PARA.VI	MATTEL INC	577081102	5/8/2017	12/19/2014	-14 000 \$	310 93 \$	(394 03)	\$	(83 10)
PARA.VI	APACHE CORP	037411105	5/8/2017	3/24/2008	-4 000 \$	200 95 \$	(271 86)	\$	(70 91)
PARA.VI	NOBLE ENERGY INC	65504A105	5/8/2017	12/18/2009	-15 000 \$	468 44 \$	(536 21)	\$	(67 77)
PARA.VI	TARGET CORP	87612E106	5/8/2017	9/19/2014	-9 000 \$	515 60 \$	(574 38)	\$	(58 78)
PARA.VI	CENTURYLINK INC	156700106	5/8/2017						

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VI	DELPHI AUTOMOTIVE PLC		5/8/2017	12/19/2014	-3.00	\$ 262.19	\$ (220.56)	\$	\$ 41.63
PARA.VI	VENTAS INC	92276F100	5/8/2017	11/16/2012	-6.00	\$ 381.11	\$ (334.19)	\$	\$ 46.92
PARA.VI	CLOROX CO/THE	189054109	5/8/2017	12/18/2015	-11.00	\$ 1,450.85	\$ (1,397.66)	\$	\$ 53.20
PARA.VI	PROCTER & GAMBLE CO/THE	742718109	5/8/2017	12/18/2015	-7.00	\$ 605.76	\$ (546.98)	\$	\$ 58.78
PARA.VI	BANK OF AMERICA CORP	060505104	5/8/2017	12/18/2015	-9.00	\$ 215.54	\$ (150.93)	\$	\$ 64.61
PARA.VI	NETAPP INC	64110D104	5/8/2017	6/19/2015	-12.00	\$ 481.43	\$ (407.28)	\$	\$ 74.15
PARA.VI	WELLS FARGO INC	95040Q104	5/8/2017	12/18/2015	-17.00	\$ 1,185.04	\$ (1,109.26)	\$	\$ 75.78
PARA.VI	TIFFANY & CO	886547108	5/8/2017	12/18/2015	-4.00	\$ 365.55	\$ (287.40)	\$	\$ 78.15
PARA.VI	EDISON INTERNATIONAL	281020107	5/8/2017	3/18/2016	-10.00	\$ 795.88	\$ (714.40)	\$	\$ 81.48
PARA.VI	CME GROUP INC	12572Q105	5/8/2017	3/18/2016	-4.00	\$ 458.33	\$ (383.84)	\$	\$ 84.51
PARA.VI	GOODYEAR TIRE & RUBBER CO/THE	365250101	5/8/2017	12/18/2015	-28.00	\$ 985.59	\$ (892.64)	\$	\$ 94.05
PARA.VI	VENTAS INC	92276F100	5/8/2017	12/18/2015	-10.00	\$ 635.18	\$ (538.30)	\$	\$ 95.88
PARA.VI	DELPHI AUTOMOTIVE PLC		5/8/2017	3/20/2015	-13.00	\$ 1,136.17	\$ (1,039.51)	\$	\$ 96.56
PARA.VI	CME GROUP INC	12572Q105	5/8/2017	12/18/2015	-4.00	\$ 468.34	\$ (370.24)	\$	\$ 98.10
PARA.VI	GGP INC	36174X101	5/8/2017	3/15/2013	-45.00	\$ 998.07	\$ (895.05)	\$	\$ 103.02
PARA.VI	CAPITAL ONE FINANCIAL CORP	14040H105	5/8/2017	12/18/2015	-12.00	\$ 985.29	\$ (869.76)	\$	\$ 115.53
PARA.VI	BB&T CORP	054937107	5/8/2017	12/19/2014	-23.00	\$ 1,005.76	\$ (881.82)	\$	\$ 123.94
PARA.VI	CONCHO RESOURCES INC	20605P101	5/8/2017	12/19/2014	-4.00	\$ 523.59	\$ (395.96)	\$	\$ 127.63
PARA.VI	NETAPP INC	64110D104	5/8/2017	11/16/2012	-13.00	\$ 521.54	\$ (393.25)	\$	\$ 128.29
PARA.VI	CONCHO RESOURCES INC	20605P101	5/8/2017	3/18/2016	-6.00	\$ 654.48	\$ (524.55)	\$	\$ 129.93
PARA.VI	MEAD JOHNSON NUTRITION CO	582839106	5/8/2017	12/17/2010	-5.00	\$ 444.14	\$ (312.65)	\$	\$ 131.49
PARA.VI	TIFFANY & CO	886547108	5/8/2017	3/18/2016	-7.00	\$ 639.71	\$ (505.40)	\$	\$ 134.31
PARA.VI	MEAD JOHNSON NUTRITION CO	582839106	5/8/2017	11/16/2012	-6.00	\$ 532.96	\$ (395.88)	\$	\$ 137.08
PARA.VI	LKQ CORP	50188S208	5/8/2017	12/19/2014	37.00	\$ 1,162.14	\$ (1,021.94)	\$	\$ 140.20
PARA.VI	ENTERGY CORP	29364G103	5/8/2017	12/18/2015	-13.00	\$ 1,002.86	\$ (861.51)	\$	\$ 141.15
PARA.VI	TESLA INC	88160R101	5/8/2017	9/19/2014	-3.00	\$ 821.51	\$ (777.99)	\$	\$ 143.52
PARA.VI	SBA COMMUNICATIONS CORP	78410G104	5/8/2017	9/19/2014	-8.00	\$ 1,051.25	\$ (897.12)	\$	\$ 154.13
PARA.VI	TUX COS INC/THE	872540109	5/8/2017	12/18/2015	-18.00	\$ 1,412.78	\$ (1,247.94)	\$	\$ 164.84
PARA.VI	EASTMAN CHEMICAL CO	277432100	5/8/2017	12/18/2015	-13.00	\$ 1,030.48	\$ (865.41)	\$	\$ 165.07
PARA.VI	SHERWIN-WILLIAMS CO/THE	824348106	5/8/2017	3/15/2013	1.00	\$ 337.73	\$ (168.69)	\$	\$ 169.04
PARA.VI	PIONEER NATURAL RESOURCES CO	723787107	5/8/2017	3/18/2016	-6.00	\$ 1,034.67	\$ (858.54)	\$	\$ 176.13
PARA.VI	DEERE & CO	244199105	5/8/2017	3/15/2013	-9.00	\$ 1,013.64	\$ (830.25)	\$	\$ 183.39
PARA.VI	JB HUNT TRANSPORT SERVICES INC	445658107	5/8/2017	12/18/2015	-11.00	\$ 966.54	\$ (776.93)	\$	\$ 189.61
PARA.VI	PAYPAL HOLDINGS INC	70450Y103	5/8/2017	3/18/2016	-20.00	\$ 983.17	\$ (788.40)	\$	\$ 194.77
PARA.VI	MICRON TECHNOLOGY INC	595112103	5/8/2017	12/18/2015	-9.00	\$ 252.44	\$ (51.21)	\$	\$ 201.23
PARA.VI	MAXIM INTEGRATED PRODUCTS INC	57772K101	5/8/2017	12/18/2015	-24.00	\$ 1,066.29	\$ (894.00)	\$	\$ 202.29
PARA.VI	ARCONIC INC	03065L100	5/8/2017	12/18/2015	-37.00	\$ 1,001.56	\$ (768.29)	\$	\$ 233.27
PARA.VI	EMERSON ELECTRIC CO	291011104	5/8/2017	12/18/2015	-17.00	\$ 996.34	\$ (758.20)	\$	\$ 238.14
PARA.VI	CELANESE CORP	150870103	5/8/2017	12/18/2015	-12.00	\$ 1,034.01	\$ (782.16)	\$	\$ 251.85
PARA.VI	ARCH CAPITAL GROUP LTD		5/8/2017	12/18/2015	-10.00	\$ 862.47	\$ (700.90)	\$	\$ 261.57
PARA.VI	JUNIPER NETWORKS INC	48203R104	5/8/2017	12/19/2014	-33.00	\$ 1,005.81	\$ (742.17)	\$	\$ 263.64
PARA.VI	DOVER CORP	260003108	5/8/2017	12/18/2015	-13.00	\$ 1,024.63	\$ (760.63)	\$	\$ 264.00
PARA.VI	DARDEN RESTAURANTS INC	237194105	5/8/2017	12/18/2015	-11.00	\$ 957.74	\$ (687.61)	\$	\$ 270.13
PARA.VI	SUNTRUST BANKS INC	867914103	5/8/2017	12/18/2015	-17.00	\$ 988.52	\$ (717.40)	\$	\$ 271.12
PARA.VI	SHERWIN-WILLIAMS CO/THE	824348106	5/8/2017	11/16/2012	-1.00	\$ 933.73	\$ (40.00)	\$	\$ 287.73
PARA.VI	JPMORGAN CHASE & CO	45825H100	5/8/2017	12/19/2014	-12.00	\$ 1,045.05	\$ (743.28)	\$	\$ 301.77
PARA.VI	MARTEL CORP	570535104	5/8/2017	12/18/2015	-3.00	\$ 2,890.34	\$ (2,587.08)	\$	\$ 303.26
PARA.VI	UNUM GROUP	91528Y106	5/8/2017	3/18/2016	-22.00	\$ 1,028.47	\$ (712.58)	\$	\$ 315.89
PARA.VI	RAYTHEON CO	755111507	5/8/2017	12/19/2014	-6.00	\$ 957.83	\$ (640.98)	\$	\$ 316.85
PARA.VI	DUKE ENERGY CORP	26441C204	5/8/2017	12/18/2015	-24.00	\$ 1,989.79	\$ (1,670.64)	\$	\$ 319.15
PARA.VI	PRINCIPAL FINANCIAL GROUP INC	74251V102	5/8/2017	12/18/2015	-16.00	\$ 1,023.01	\$ (701.28)	\$	\$ 321.73
PARA.VI	CATERPILLAR INC	149123101	5/8/2017	12/18/2015	-10.00	\$ 963.57	\$ (651.20)	\$	\$ 342.37
PARA.VI	CAMPBELL SOUP CO	134429106	5/8/2017	11/16/2012	-17.00	\$ 963.25	\$ (623.05)	\$	\$ 360.20
PARA.VI	BANK OF AMERICA CORP	060505104	5/8/2017	4/27/2015	-43.00	\$ 1,029.83	\$ (669.51)	\$	\$ 360.32
PARA.VI	PROGRESSIVE CORP/THE	743315103	5/8/2017	3/15/2013	-25.00	\$ 1,014.22	\$ (628.50)	\$	\$ 385.72
PARA.VI	HP INC	40434L105	5/8/2017	12/18/2015	-53.00	\$ 1,022.87	\$ (610.56)	\$	\$ 412.31
PARA.VI	CONSOLIDATED EDISON INC	209115104	5/8/2017	12/18/2015	-30.00	\$ 2,381.34	\$ (1,899.00)	\$	\$ 482.34
PARA.VI	ROCKWELL AUTOMATION INC	773903109	5/8/2017	12/17/2010	-6.00	\$ 936.69	\$ (432.42)	\$	\$ 504.27
PARA.VI	MICRON TECHNOLOGY INC	595112103	5/8/2017	3/15/2013	-27.00	\$ 757.33	\$ (252.99)	\$	\$ 504.34
PARA.VI	SHERWIN-WILLIAMS CO/THE	824348106	5/8/2017	12/16/2011	-2.00	\$ 675.47	\$ (169.30)	\$	\$ 506.17
PARA.VI	DOLLAR TREE INC	256746108	5/8/2017	11/16/2012	-12.00	\$ 987.33	\$ (465.80)	\$	\$ 521.53
PARA.VI	SYNTEC CORP	871503108	5/8/2017	11/16/2012	-37.00	\$ 1,200.25	\$ (865.26)	\$	\$ 534.99
PARA.VI	HCA HEALTHCARE INC	40412C101	5/8/2017	3/15/2013	-12.00	\$ 1,006.17	\$ (455.16)	\$	\$ 551.01
PARA.VI	WALGREENS BOOTS ALLIANCE INC	931427108	5/8/2017	12/17/2010	-12.00	\$ 1,029.93	\$ (451.08)	\$	\$ 578.85
PARA.VI	VERISIGN INC	92343E102	5/8/2017	11/16/2012	-12.00	\$ 1,070.49	\$ (491.16)	\$	\$ 579.33
PARA.VI	AUTODESK INC	052769106	5/8/2017	3/15/2013	-11.00	\$ 1,027.15	\$ (441.87)	\$	\$ 585.28
PARA.VI	ROSS STORES INC	776296103	5/8/2017	11/16/2012	-16.00	\$ 1,033.89	\$ (430.00)	\$	\$ 603.89
PARA.VI	BAXTER INTERNATIONAL INC	071813109	5/8/2017	12/18/2015	-33.00	\$ 1,837.72	\$ (1,209.78)	\$	\$ 627.94
PARA.VI	NEWELL BRANDS INC	651229106	5/8/2017	11/16/2012	-22.00	\$ 1,142.21	\$ (460.90)	\$	\$ 681.31
PARA.VI	REYNOLDS AMERICAN INC	761713106	5/8/2017	11/20/2012	-16.00	\$ 1,036.21	\$ (338.96)	\$	\$ 697.25
PARA.VI	YAHOO! INC	96043C108	5/8/2017	12/18/2015	21.00	\$ 1,025.61	\$ (514.37)	\$	\$ 711.24
PARA.VI	BOEING CO/THE	097023105	5/8/2017	12/19/2003	-5.00	\$ 930.02	\$ (207.65)	\$	\$ 722.37
PARA.VI	UNITEDHEALTH GROUP INC	91324P102	5/8/2017	12/16/2011	-6.00	\$ 1,046.55	\$ (294.06)	\$	\$ 752.49
PARA.VI	ACTIVISION BLIZZARD INC	00507V109	5/8/2017	11/16/2012	18.00	\$ 1,025.59	\$ (210.52)	\$	\$ 815.07
PARA.VI	DELTA AIR LINES INC	247381702	5/8/2017	11/16/2012	-21.00	\$ 1,018.68	\$ (196.14)	\$	\$ 822.54
PARA.VI	NETFLIX INC	64110L108	5/8/2017	11/16/2012	-6.00	\$ 938.19	\$ (69.33)	\$	\$ 868.86
PARA.VI	STARBUCKS CORP	855244109	5/8/2017	12/20/2002	-16.00	\$ 974.85	\$ (83.28)	\$	\$ 891.57
PARA.VI	NIKE INC	654106103	5/8/2017	6/20/2003	19.00	\$ 1,031.48	\$ (133.17)	\$	\$ 898.31
PARA.VI	YAHOO! INC	96043C108	6/13/2017	12/18/2015	-44.00	\$ 2,267.51	\$ (658.58)	\$	\$ 1,628.93
PARA.VI	MEAD JOHNSON NUTRITION CO DELIVER SHARES AS A RESULT OF	582839106	6/15/2017	12/17/2010	-2.00	\$ 180.00	\$ (125.06)	\$	\$ 54.94
PARA.VI	MEAD JOHNSON NUTRITION CO DELIVER SHARES AS A RESULT OF	582839106	6/15/2017	12/18/2009	-14.00	\$ 1,260.00	\$ (581.21)	\$	\$ 678.79
PARA.VI	L BRANDS INC	501797104	6/16/2017	12/18/2015	-38.00	\$ 1,958.85	\$ (3,639.64)	\$	\$ (1,680.79)
PARA.VI	MATTEL INC	577081102	6/16/2017	12/18/2015	-124.00	\$ 2,567.88	\$ (3,214.27)	\$	\$ (646.29)
PARA.VI	FOOT LOCKER INC	344849104	6/16/2017	12/18/2015	-29.00	\$ 1,508.83	\$ (1,864.41)	\$	\$ (355.58)
PARA.VI	VACOM INC	92553P201	6/16/2017	3/18/2016	-55.00	\$ 1,928.25	\$ (2,280.85)	\$	\$ (352.60)
PARA.VI	NEW YORK COMMUNITY BANCORP INC	649445103	6/16/2017	3/20/2015	-66.00	\$ 876.48	\$ (1,116.72)	\$	\$ (240.28)
PARA.VI	FIRSTENERGY CORP	337932107	6/16/2017	11/16/2012	20.00	\$ 598.39	\$ (82.60)	\$	\$ (228.21)
PARA.VI	NEW YORK COMMUNITY BANCORP INC	649445103	6/16/2017	12/18/2015	-70.00	\$ 929.58	\$ (1,131.90)	\$	\$ (202.32)
PARA.VI	PVM CORP	893856100	6/16/2017	12/19/2014	-7.00	\$ 735.82	\$ (800.44)	\$	\$ (124.62)
PARA.VI	VACOM INC	92553P201	6/16/2017	12/18/2015	-31.00	\$ 1,086.83	\$ (1,211.17)	\$	\$ (124.34)
PARA.VI	NEWMONT MINING CORP	651639106	6/16/2017	3/15/2013	-17.00	\$ 558.10	\$ (674.73)	\$	\$ (116.63)
PARA.VI	PVM CORP	693656100	6/16/2017	3/15/2013	-6.00	\$ 946.06	\$ (1,061.82)	\$	\$ (115.76)
PARA.VI	FIRSTENERGY CORP	337932107	6/16/2017	3/2/2000	-18.00	\$ 538.54	\$ (602.13)	\$	\$ (63.59)
PARA.VI	FIRSTENERGY CORP	337932107	6/16/2017	5/29/2009	-6.00	\$ 179.52	\$ (225.02)	\$	\$ (45.50)
PARA.VI	MATTEL INC	577081102	6/16/2017	6/19/2015	-7.00	\$ 144.97	\$ (184.81)	\$	\$ (39.84)
PARA.VI	HCP INC	40414L108	6/16/2017	11/16/2012	-7.00	\$ 227.49	\$ (258.33)	\$	\$ (30.84)
PARA.VI	ANALYTICAL CAPITAL MANAGEMENT INC	035710409	6/16/2017	11/16/2012	-10.00	\$ 123.50	\$ (143.11)	\$	\$ (19.61)
PARA.VI	VACOM INC	92553P201	6/16/2017	1/8/2006	-2.00	\$ 70.12	\$ (85.34)	\$	\$ (15.22)
PARA.VI	LYONDELLBASELL INDUSTRIES NV		6/16/2017	12/18/2015	2.00	\$ 161.74	\$ (175.08)	\$	\$ (13.34)
PARA.VI	WHOLE FOODS MARKET INC	966837106	6/16/2017	3/15/2013	15.00	\$ 640.04	\$ (653.10)	\$	\$ (13.06)
PARA.VI	LYONDELLBASELL INDUSTRIES NV		6/16/2017	12/19/2014	-1.00	\$ 80.87	\$ (82.01)	\$	\$ (1.14)
PARA.VI	MARATHON OIL CORP	565849106	6/16/2017	12/18/2015	-206.00	\$ 2,577.00	\$ (2,570.88)	\$	\$ 6.12
PARA.VI	LENNAR CORP	526057104	6/16/2017	11/16/2012	-1.00	\$ 52.92	\$ (36.14)	\$	\$ 16.78

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	SBA COMMUNICATIONS CORP	78410G104	6/16/2017	9/16/2014	-3.000	\$ 396.11	\$ (336.42)	\$	\$ 62.69
PARA.VL	EXPEDITORS INTERNATIONAL OF WA	302130109	6/16/2017	1/11/2012	-3.000	\$ 171.03	\$ (107.31)	\$	\$ 63.72
PARA.VL	DTE ENERGY CO	233331107	6/16/2017	3/18/2016	-3.000	\$ 333.53	\$ (266.76)	\$	\$ 66.77
PARA.VL	VERISIGN INC	92343E102	6/16/2017	12/30/2009	-1.000	\$ 92.45	\$ (21.89)	\$	\$ 70.56
PARA.VL	WESTERN UNION CO/THE	958802109	6/16/2017	12/18/2015	-58.000	\$ 1,106.03	\$ (1,032.98)	\$	\$ 73.05
PARA.VL	TD AMERITRADE HOLDING CORP	87236Y106	6/16/2017	1/11/2012	-3.000	\$ 121.98	\$ (45.96)	\$	\$ 76.02
PARA.VL	FIFTH THIRD BANCORP	316773100	6/16/2017	12/19/2014	-16.000	\$ 407.35	\$ (321.28)	\$	\$ 86.07
PARA.VL	DISCOVER FINANCIAL SERVICES	254709108	6/16/2017	12/18/2015	-11.000	\$ 671.97	\$ (576.95)	\$	\$ 95.02
PARA.VL	MARATHON OIL CORP	565849106	6/16/2017	3/18/2016	-116.000	\$ 1,451.13	\$ (1,350.24)	\$	\$ 100.89
PARA.VL	ENTERGY CORP	29364G103	6/16/2017	3/15/2013	-7.000	\$ 558.99	\$ (456.58)	\$	\$ 103.31
PARA.VL	BUNGE LTD	90384S303	6/16/2017	1/16/2012	-16.000	\$ 1,230.85	\$ (1,125.44)	\$	\$ 105.41
PARA.VL	ULTA BEAUTY INC	80384S303	6/16/2017	12/18/2015	-1.000	\$ 295.92	\$ (184.95)	\$	\$ 110.97
PARA.VL	RESMED INC	761152107	6/16/2017	3/18/2016	-8.000	\$ 462.53	\$ (338.10)	\$	\$ 124.43
PARA.VL	CH ROBINSON WORLDWIDE INC	12541W209	6/16/2017	12/18/2015	-17.000	\$ 1,190.48	\$ (1,060.29)	\$	\$ 130.19
PARA.VL	VERISIGN INC	92343E102	6/16/2017	12/27/2010	-2.000	\$ 184.89	\$ (52.90)	\$	\$ 131.99
PARA.VL	VEREIT INC	92339V100	6/16/2017	12/18/2015	-577.000	\$ 4,823.61	\$ (4,685.24)	\$	\$ 138.37
PARA.VL	JUNIPER NETWORKS INC	48203R104	6/16/2017	6/1/2006	-13.000	\$ 372.57	\$ (226.98)	\$	\$ 145.59
PARA.VL	BOSTON PROPERTIES INC	101121101	6/16/2017	4/3/2006	-4.000	\$ 504.43	\$ (356.80)	\$	\$ 147.63
PARA.VL	REALTY INCOME CORP	756109104	6/16/2017	12/18/2015	-26.000	\$ 1,473.13	\$ (1,325.24)	\$	\$ 147.89
PARA.VL	WESTERN UNION CO/THE	958802109	6/16/2017	6/21/2013	-62.000	\$ 1,182.31	\$ (1,029.58)	\$	\$ 153.73
PARA.VL	LENVIA CORP	526057104	6/16/2017	12/18/2015	-29.000	\$ 1,534.64	\$ (1,377.50)	\$	\$ 157.14
PARA.VL	NEWMONT MINING CORP	651639106	6/16/2017	9/20/2013	-34.000	\$ 1,116.20	\$ (954.72)	\$	\$ 161.48
PARA.VL	NETAPP INC	64110D104	6/16/2017	1/11/2012	-21.000	\$ 797.35	\$ (635.25)	\$	\$ 162.10
PARA.VL	WESTERN UNION CO/THE	958802109	6/16/2017	1/11/2012	-26.000	\$ 495.81	\$ (330.72)	\$	\$ 165.09
PARA.VL	NETAPP INC	64110D104	6/16/2017	3/18/2005	17.000	\$ 645.47	\$ (476.51)	\$	\$ 168.96
PARA.VL	CONAGRA BRANDS INC	205887102	6/16/2017	12/19/2014	-18.000	\$ 683.99	\$ (514.26)	\$	\$ 169.73
PARA.VL	VENTAS INC	92278F100	6/16/2017	7/1/2011	-8.000	\$ 556.07	\$ (376.75)	\$	\$ 179.32
PARA.VL	ARCONIC INC	03965L100	6/16/2017	12/18/2015	-32.000	\$ 845.42	\$ (564.47)	\$	\$ 180.95
PARA.VL	JUNIPER NETWORKS INC	48203R104	6/16/2017	12/19/2014	-30.000	\$ 859.78	\$ (674.70)	\$	\$ 185.08
PARA.VL	BOSTON PROPERTIES INC	101121101	6/16/2017	12/18/2009	-4.000	\$ 504.42	\$ (272.14)	\$	\$ 232.28
PARA.VL	EXPEDITORS INTERNATIONAL OF WA	302130109	6/16/2017	12/18/2015	-20.000	\$ 1,140.17	\$ (904.40)	\$	\$ 235.77
PARA.VL	MARTIN MARIETTA MATERIALS INC	57328A106	6/16/2017	8/18/2015	-4.000	\$ 921.26	\$ (679.60)	\$	\$ 241.66
PARA.VL	AVALONBAY COMMUNITIES INC	053484101	6/16/2017	12/19/2014	-8.000	\$ 1,568.68	\$ (1,324.88)	\$	\$ 243.80
PARA.VL	STANLEY BLACK & DECKER INC	854502101	6/16/2017	3/22/2010	-3.000	\$ 423.59	\$ (177.03)	\$	\$ 246.56
PARA.VL	MAXIM INTEGRATED PRODUCTS INC	57772K101	6/16/2017	3/18/2016	-23.000	\$ 1,063.49	\$ (811.67)	\$	\$ 251.82
PARA.VL	SBA COMMUNICATIONS CORP	78410G104	6/16/2017	12/18/2015	-8.000	\$ 1,064.29	\$ (803.44)	\$	\$ 260.85
PARA.VL	DARDEN RESTAURANTS INC	237194105	6/16/2017	1/11/2012	-6.000	\$ 535.73	\$ (271.38)	\$	\$ 264.35
PARA.VL	DISCOVER FINANCIAL SERVICES	254709108	6/16/2017	12/18/2015	-6.000	\$ 369.53	\$ (89.79)	\$	\$ 278.74
PARA.VL	ANNALY CAPITAL MANAGEMENT INC	035710409	6/16/2017	12/19/2014	-125.000	\$ 1,543.71	\$ (1,261.07)	\$	\$ 282.64
PARA.VL	MT BANK CORP	55261F104	6/16/2017	1/11/2012	-5.166	\$ 835.12	\$ (548.41)	\$	\$ 286.71
PARA.VL	VARIAN MEDICAL SYSTEMS INC	92222P105	6/16/2017	8/19/2015	-11.000	\$ 1,132.42	\$ (839.81)	\$	\$ 292.61
PARA.VL	LKQ CORP	501889208	6/16/2017	3/15/2013	-26.000	\$ 842.80	\$ (548.60)	\$	\$ 294.30
PARA.VL	HUNTINGTON BANCSHARES INC/OH	446150104	6/16/2017	12/18/2015	-127.000	\$ 1,677.63	\$ (1,375.41)	\$	\$ 302.22
PARA.VL	BUNGE LTD	90384S303	6/16/2017	12/18/2015	-28.000	\$ 2,153.99	\$ (1,851.08)	\$	\$ 302.91
PARA.VL	CELANESE CORP	150870103	6/16/2017	12/18/2015	-12.000	\$ 1,088.09	\$ (782.19)	\$	\$ 303.93
PARA.VL	ANNALY CAPITAL MANAGEMENT INC	035710409	6/16/2017	12/18/2015	-189.000	\$ 2,634.10	\$ (2,026.13)	\$	\$ 313.97
PARA.VL	CIT GROUP INC	125581801	6/16/2017	12/18/2015	-41.000	\$ 1,985.17	\$ (1,651.07)	\$	\$ 334.10
PARA.VL	PVH CORP	693656100	6/16/2017	3/18/2016	-20.000	\$ 2,102.35	\$ (1,765.80)	\$	\$ 336.55
PARA.VL	MARKET CORP	570535104	6/16/2017	12/18/2015	-3.000	\$ 2,947.88	\$ (2,587.08)	\$	\$ 360.80
PARA.VL	FOOT LOCKER INC	344849104	6/16/2017	1/11/2012	-20.000	\$ 1,040.58	\$ (665.60)	\$	\$ 374.98
PARA.VL	SUNTRUST BANKS INC	867814103	6/16/2017	12/18/2015	-27.000	\$ 1,515.74	\$ (1,139.40)	\$	\$ 376.34
PARA.VL	PUBLIC SERVICE ENTERPRISE GROU	744573106	6/16/2017	3/15/2013	-34.000	\$ 1,510.92	\$ (1,131.86)	\$	\$ 379.06
PARA.VL	KEYCORP	493267108	6/16/2017	12/18/2015	-65.000	\$ 1,204.42	\$ (824.20)	\$	\$ 380.22
PARA.VL	NETAPP INC	64110D104	6/16/2017	12/18/2015	-38.000	\$ 1,442.23	\$ (1,045.18)	\$	\$ 393.65
PARA.VL	FIFTH THIRD BANCORP	316773100	6/16/2017	12/18/2015	-70.000	\$ 1,782.16	\$ (1,382.15)	\$	\$ 400.01
PARA.VL	REGIONS FINANCIAL CORP	7591EP100	6/16/2017	12/18/2015	-81.000	\$ 1,162.32	\$ (758.16)	\$	\$ 404.16
PARA.VL	NEWMONT MINING CORP	651639106	6/16/2017	3/18/2016	-81.000	\$ 2,659.17	\$ (2,251.80)	\$	\$ 407.37
PARA.VL	JUNIPER NETWORKS INC	48203R104	6/16/2017	3/15/2013	-49.000	\$ 1,404.31	\$ (988.82)	\$	\$ 415.49
PARA.VL	COACH INC	189754104	6/16/2017	12/19/2014	-43.000	\$ 1,987.42	\$ (1,569.50)	\$	\$ 417.92
PARA.VL	WILLIS TOWERS WATSON PLC	90384S303	6/16/2017	1/11/2012	-7.000	\$ 1,047.45	\$ (627.49)	\$	\$ 419.96
PARA.VL	MCCORMICK & CO INC/MD	579780206	6/16/2017	1/11/2012	-11.000	\$ 1,119.99	\$ (699.16)	\$	\$ 420.83
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	6/16/2017	3/18/2016	-29.000	\$ 2,395.93	\$ (1,972.58)	\$	\$ 423.35
PARA.VL	TIFFANY & CO	886547108	6/16/2017	12/18/2015	-21.000	\$ 1,933.42	\$ (1,508.85)	\$	\$ 424.57
PARA.VL	UNUM GROUP	91529Y106	6/16/2017	3/18/2016	-29.000	\$ 1,377.18	\$ (939.31)	\$	\$ 437.87
PARA.VL	LYONDELLBASELL INDUSTRIES NV	91529Y106	6/16/2017	3/15/2013	-27.000	\$ 2,183.43	\$ (1,728.54)	\$	\$ 454.89
PARA.VL	CONAGRA BRANDS INC	205887102	6/16/2017	3/15/2013	-42.000	\$ 1,595.96	\$ (1,138.43)	\$	\$ 457.53
PARA.VL	CAMPBELL SOUP CO	134429109	6/16/2017	1/11/2012	-25.000	\$ 1,375.97	\$ (916.25)	\$	\$ 459.72
PARA.VL	HP INC	40434L105	6/16/2017	3/15/2013	-68.000	\$ 1,179.09	\$ (718.80)	\$	\$ 460.29
PARA.VL	BALL CORP	058498106	6/16/2017	1/11/2012	-24.000	\$ 987.57	\$ (520.20)	\$	\$ 467.37
PARA.VL	CITRIX SYSTEMS INC	177376100	6/16/2017	12/19/2014	-16.000	\$ 1,278.53	\$ (806.95)	\$	\$ 471.58
PARA.VL	STANLEY BLACK & DECKER INC	854502101	6/16/2017	12/19/2014	11.000	\$ 563.16	\$ (1,068.01)	\$	\$ 487.15
PARA.VL	AMDCCS LTD	91529Y106	6/16/2017	1/11/2012	15.000	\$ 971.07	\$ (482.70)	\$	\$ 488.37
PARA.VL	AVALONBAY COMMUNITIES INC	053484101	6/16/2017	6/21/2013	-8.000	\$ 1,568.69	\$ (1,053.80)	\$	\$ 515.09
PARA.VL	LABORATORY CORP OF AMERICA HOL	50540R409	6/16/2017	1/11/2012	-9.000	\$ 1,268.81	\$ (741.69)	\$	\$ 525.12
PARA.VL	NEWMONT MINING CORP	651639106	6/16/2017	12/18/2015	-35.000	\$ 1,149.02	\$ (620.20)	\$	\$ 528.82
PARA.VL	EBAY INC	278642103	6/16/2017	9/18/2015	-67.000	\$ 2,274.60	\$ (1,744.01)	\$	\$ 530.59
PARA.VL	AVALONBAY COMMUNITIES INC	053484101	6/16/2017	3/15/2013	-8.000	\$ 1,568.68	\$ (1,027.04)	\$	\$ 541.64
PARA.VL	LKQ CORP	501889208	6/16/2017	12/18/2015	-123.000	\$ 3,987.57	\$ (3,380.36)	\$	\$ 627.21
PARA.VL	NUCOR CORP	670346105	6/16/2017	12/18/2015	-41.000	\$ 2,251.26	\$ (1,594.08)	\$	\$ 657.18
PARA.VL	DARDEN RESTAURANTS INC	237194105	6/16/2017	12/18/2015	25.000	\$ 2,232.20	\$ (1,562.75)	\$	\$ 669.45
PARA.VL	DR HORTON INC	23331A109	6/16/2017	1/11/2012	-46.000	\$ 1,547.40	\$ (869.86)	\$	\$ 677.54
PARA.VL	XLNX INC	963919101	6/16/2017	12/18/2009	-19.000	\$ 1,165.11	\$ (443.97)	\$	\$ 721.14
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	6/16/2017	4/23/2014	-20.000	\$ 1,652.36	\$ (917.40)	\$	\$ 734.96
PARA.VL	WHOLE FOODS MARKET INC	966837106	6/16/2017	12/18/2015	-76.000	\$ 3,242.84	\$ (2,489.76)	\$	\$ 753.08
PARA.VL	FREEMONT-MCMORAN INC	35671D857	6/16/2017	12/18/2015	-146.000	\$ 1,665.82	\$ (908.12)	\$	\$ 757.70
PARA.VL	ARCH CAPITAL GROUP LTD	030420103	6/16/2017	12/18/2015	-34.000	\$ 3,210.21	\$ (2,383.08)	\$	\$ 827.15
PARA.VL	AMERICAN WATER WORKS CO INC	030420103	6/16/2017	12/18/2015	-36.000	\$ 2,974.25	\$ (2,144.18)	\$	\$ 830.09
PARA.VL	DARDEN RESTAURANTS INC	237194105	6/16/2017	9/19/2014	-19.000	\$ 1,696.47	\$ (853.92)	\$	\$ 832.55
PARA.VL	XLNX INC	963919101	6/16/2017	1/11/2012	-26.000	\$ 1,682.94	\$ (846.04)	\$	\$ 836.90
PARA.VL	DTE ENERGY CO	233331107	6/16/2017	12/18/2015	-29.000	\$ 3,224.15	\$ (2,287.81)	\$	\$ 936.34
PARA.VL	AVALONBAY COMMUNITIES INC	053484101	6/16/2017	1/11/2012	-14.000	\$ 2,745.20	\$ (1,804.32)	\$	\$ 940.88
PARA.VL	NEWMONT MINING CORP	651639106	6/16/2017	12/19/2014	-68.000	\$ 2,265.22	\$ (1,319.97)	\$	\$ 945.25
PARA.VL	CONAGRA BRANDS INC	205887102	6/16/2017	12/18/2015	-148.000	\$ 5,823.88	\$ (4,656.14)	\$	\$ 967.74
PARA.VL	NVIDIA CORP	67066G104	6/16/2017	1/11/2012	-7.000	\$ 1,081.24	\$ (68.50)	\$	\$ 992.74
PARA.VL	COMERICA INC	200340107	6/16/2017	12/18/2015	-30.000	\$ 2,223.25	\$ (1,216.50)	\$	\$ 1,006.75
PARA.VL	UNUM GROUP	91529Y106	6/16/2017	12/18/2015	-67.000	\$ 3,181.76	\$ (2,151.37)	\$	\$ 1,030.39
PARA.VL	SIRIUS XM HOLDINGS INC	829688103	6/16/2017	1/11/2012	-438.000	\$ 2,262.22	\$ (1,182.80)	\$	\$ 1,079.62
PARA.VL	BANK OF NEW YORK MELLON CORP/T	064558100	6/16/2017	12/18/2015	-112.000	\$ 5,566.43	\$ (4,505.76)	\$	\$ 1,060.67
PARA.VL	ULTA BEAUTY INC	90384S303	6/16/2017	3/18/2016	11.000	\$ 3,255.16	\$ (2,105.40)	\$	\$ 1,149.76
PARA.VL	STANLEY BLACK & DECKER INC	854502101	6/16/2017	12/18/2015	-32.000	\$ 4,518.30	\$ (3,348.24)	\$	\$ 1,172.06
PARA.V									

Source Account Name	Security Description	CUSIP	Trade Date of Sale	Original Acquisition's Trade Date	Units Sold	Base Amount	Base Cost	Short-Term Gain/Loss	Long-Term Gain/Loss
PARA.VL	BAKER HUGHES A GE CO	05722G100	7/18/2017	3/15/2013	-7.000	\$ 255.70	\$ (335.79)	\$	\$ (80.09)
PARA.VL	JBG SMITH PROPERTIES	48590V100	7/19/2017	6/5/2009	-2.500	\$ 80.95	\$ (41.35)	\$	\$ 48.60
PARA.VL	JBG SMITH PROPERTIES DELVO SHRS AS A RESULT OF	48590V100	7/19/2017	5/7/2008	-0.149	\$ 4.62	\$ (2.43)	\$	\$ 2.19
PARA.VL	JBG SMITH PROPERTIES DELVO SHRS AS A RESULT OF	48590V100	7/19/2017	6/5/2009	-0.351	\$ 10.89	\$ (5.81)	\$	\$ 5.08
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	11/25/2014	-34.000	\$ 1,428.00	\$ (1,502.49)	\$	\$ (74.49)
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	2/19/2013	-9.000	\$ 378.00	\$ (350.29)	\$	\$ 27.71
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	10/23/2012	-22.000	\$ 924.00	\$ (894.43)	\$	\$ 29.57
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	12/18/2015	10.000	\$ 420.00	\$ (327.60)	\$	\$ 92.40
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	6/17/2016	-86.000	\$ 2,772.00	\$ (2,018.28)	\$	\$ 753.72
PARA.VL	WHOLE FOODS MARKET INC DELIVER SHARES AS A RESULT OF	966837106	8/28/2017	12/18/2015	28.000	\$ 1,176.00	\$ (378.07)	\$	\$ 797.93
PARA.VL	BRIGHTHOUSE FINANCIAL INC	10922N103	9/15/2017	8/5/2002	-0.182	\$ 10.29	\$ (5.39)	\$	\$ 4.90
PARA.VL	BRIGHTHOUSE FINANCIAL INC	10922N103	9/15/2017	12/18/2015	-2.636	\$ 149.06	\$ (140.01)	\$	\$ 9.05
PARA.VL	BRIGHTHOUSE FINANCIAL INC	10922N103	9/15/2017	6/20/2003	-1.545	\$ 87.37	\$ (50.12)	\$	\$ 37.25
PARA.VL	CME GROUP INC	12572Q105	9/15/2017	12/18/2015	-1.000	\$ 131.28	\$ (92.56)	\$	\$ 38.72
PARA.VL	ARCH CAPITAL GROUP LTD		9/15/2017	12/18/2015	-11.000	\$ 1,060.37	\$ (770.89)	\$	\$ 289.38
PARA.VL	INTERCONTINENTAL EXCHANGE INC	45866F104	9/15/2017	12/18/2015	-18.000	\$ 1,178.63	\$ (880.52)	\$	\$ 298.11
PARA.VL	FIRST REPUBLIC BANK/CA	33616C100	9/15/2017	12/18/2015	-12.000	\$ 1,157.85	\$ (773.88)	\$	\$ 377.97
PARA.VL	FIFTH THIRD BANCORP	316773100	9/15/2017	6/17/2016	-48.000	\$ 1,272.45	\$ (874.56)	\$	\$ 397.89
PARA.VL	DOWDUPONT INC	26078J100	9/15/2017	12/18/2015	-34.258	\$ 2,392.87	\$ (1,694.46)	\$	\$ 698.41
PARA.VL	MARKEL CORP	57053S104	9/15/2017	9/5/2013	-3.000	\$ 3,126.79	\$ (1,502.15)	\$	\$ 1,524.64
PARA.VL	DOWDUPONT INC	26078J100	9/15/2017	12/18/2015	-77.000	\$ 5,378.32	\$ (3,822.28)	\$	\$ 1,556.04
PARA.VL	DOWDUPONT INC DELIVERED FRACTIONAL SHARES	26078J100	9/19/2017	12/18/2015	-0.224	\$ 15.69	\$ (11.08)	\$	\$ 4.61
TORT	COLUMBIA PIPELINE PARTNERS LP	198281107	11/17/2016	2/6/2015	-142.000	\$ 2,420.34	\$ (3,836.53)	\$	\$ (1,416.19)
TORT	COLUMBIA PIPELINE PARTNERS LP	198281107	11/17/2016	7/15/2015	-218.000	\$ 3,715.72	\$ (5,113.14)	\$	\$ (1,397.42)
TORT	COLUMBIA PIPELINE PARTNERS LP	198281107	11/17/2016	2/6/2015	-82.000	\$ 1,056.77	\$ (1,378.73)	\$	\$ (321.96)
TORT	COLUMBIA PIPELINE PARTNERS LP	198281107	11/17/2016	2/6/2015	-5.000	\$ 85.45	\$ (111.19)	\$	\$ (25.74)
TORT	ENTERPRISE PRODUCTS PARTNERS L	293782107	12/14/2016	2/18/2015	-182.000	\$ 4,655.18	\$ (5,705.43)	\$	\$ (1,050.25)
TORT	BUCKEYE PARTNERS LP	118230101	1/8/2017	2/18/2015	-87.000	\$ 5,873.28	\$ (5,862.18)	\$	\$ 11.12
TORT	MAGELLAN MIDSTREAM PARTNERS LP	559080106	1/10/2017	2/18/2015	-38.000	\$ 2,838.86	\$ (2,822.16)	\$	\$ 16.70
TORT	BUCKEYE PARTNERS LP	118230101	1/25/2017	2/18/2015	-80.000	\$ 4,053.76	\$ (4,042.87)	\$	\$ 10.89
TORT	SPECTRA ENERGY PARTNERS LP	84756N106	2/3/2017	7/2/2015	-89.000	\$ 4,069.01	\$ (3,841.24)	\$	\$ 227.77
TORT	SPECTRA ENERGY PARTNERS LP	84756N106	2/10/2017	7/2/2015	-133.000	\$ 6,051.65	\$ (5,740.28)	\$	\$ 311.37
TORT	WILLIAMS COS INC/THE	969457100	2/23/2017	3/8/2013	-86.000	\$ 2,709.84	\$ (3,234.09)	\$	\$ (524.25)
TORT	WILLIAMS COS INC/THE	969457100	2/23/2017	12/13/2012	-11.000	\$ 310.50	\$ (346.60)	\$	\$ (36.10)
TORT	MAGELLAN MIDSTREAM PARTNERS LP	559080106	2/23/2017	2/18/2015	-29.000	\$ 2,268.59	\$ (2,128.96)	\$	\$ 139.63
TORT	MAGELLAN MIDSTREAM PARTNERS LP	559080106	2/23/2017	2/18/2015	-29.000	\$ 2,273.46	\$ (2,128.96)	\$	\$ 144.50
TORT	WILLIAMS COS INC/THE	969457100	2/27/2017	12/13/2012	-72.000	\$ 2,031.59	\$ (2,268.67)	\$	\$ (237.08)
TORT	WILLIAMS COS INC/THE	969457100	2/27/2017	12/13/2012	-42.000	\$ 1,185.09	\$ (1,302.00)	\$	\$ (116.91)
TORT	SPECTRA ENERGY PARTNERS LP	84756N106	3/3/2017	7/2/2015	-40.000	\$ 1,761.74	\$ (1,698.85)	\$	\$ 62.89
TORT	BUCKEYE PARTNERS LP	118230101	3/3/2017	2/18/2015	-45.000	\$ 3,075.01	\$ (2,976.46)	\$	\$ 98.55
TORT	SPECTRA ENERGY PARTNERS LP	84756N106	3/3/2017	3/17/2014	-71.000	\$ 3,127.10	\$ (2,937.41)	\$	\$ 189.69
TORT	ONEOK PARTNERS LP	68268N103	3/13/2017	6/10/2015	-28.000	\$ 1,489.83	\$ (875.56)	\$	\$ 594.27
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	4/12/2017	3/30/2016	-21.000	\$ 748.17	\$ (558.46)	\$	\$ 189.71
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	4/12/2017	3/30/2016	-80.000	\$ 2,137.64	\$ (1,574.96)	\$	\$ 562.68
TORT	ENERGY TRANSFER PARTNERS LP	29273R109	4/12/2017	2/17/2016	-187.000	\$ 6,862.31	\$ (4,903.79)	\$	\$ 2,058.52
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	5/4/2017	3/19/2015	-129.000	\$ 2,884.59	\$ (5,380.45)	\$	\$ (2,495.86)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	5/4/2017	6/26/2015	-168.000	\$ 3,758.68	\$ (5,804.03)	\$	\$ (2,045.35)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	6/9/2017	11/11/2015	-272.000	\$ 5,681.45	\$ (7,104.15)	\$	\$ (1,422.70)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	6/9/2017	6/26/2015	-46.000	\$ 960.84	\$ (1,589.20)	\$	\$ (628.36)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	6/9/2017	3/6/2013	-40.000	\$ 835.51	\$ (1,053.08)	\$	\$ (217.57)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	6/9/2017	3/6/2013	13.000	\$ 271.54	\$ (342.70)	\$	\$ (71.16)
TORT	GENESIS ENERGY LP	371927104	8/4/2017	2/18/2015	-123.000	\$ 3,869.54	\$ (4,997.50)	\$	\$ (1,327.96)
TORT	GENESIS ENERGY LP	371927104	8/4/2017	6/7/2013	-35.000	\$ 1,044.18	\$ (1,432.26)	\$	\$ (388.08)
TORT	SPECTRA ENERGY PARTNERS LP	84756N106	9/18/2017	3/17/2014	-58.000	\$ 2,578.51	\$ (2,317.50)	\$	\$ 261.01
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	9/28/2017	5/8/2013	-52.000	\$ 953.08	\$ (1,256.73)	\$	\$ (303.65)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	9/29/2017	3/27/2013	-42.000	\$ 769.80	\$ (1,061.66)	\$	\$ (291.86)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	9/29/2017	3/27/2013	-18.000	\$ 329.92	\$ (455.85)	\$	\$ (125.93)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	9/29/2017	5/8/2013	-8.000	\$ 146.63	\$ (194.18)	\$	\$ (47.55)
TORT	ENERGY TRANSFER PARTNERS LP	29278N103	9/29/2017	1/31/2013	-10.000	\$ 183.29	\$ (226.34)	\$	\$ (43.05)
TORT	GENESIS ENERGY LP	371927104	10/12/2017	2/18/2015	-63.000	\$ 1,610.73	\$ (2,452.17)	\$	\$ (841.44)
TORT	GENESIS ENERGY LP	371927104	10/12/2017	9/11/2013	-60.000	\$ 1,534.03	\$ (2,357.28)	\$	\$ (823.25)
						\$ 3,271,307.71	\$ (3,005,711.93)	\$	\$ 265,595.78
	LESS PTPs					\$ 85,554.18	\$ (95,964.22)	\$	\$ (10,410.03)
	LESS ACTIVITY REPORTED ON K-1					\$ 1,404,153.94	\$ (1,378,789.99)	\$	\$ 24,363.95
	NET LONG-TERM					\$ 1,781,599.58	\$ (1,528,957.72)	\$	\$ 251,641.86

FOREST FOUNDATION
91-6020514
2016 FORM 990-PF - 2016 K-1's
Other Income
For Fiscal Year Ended 10/31/2017

2/7/2018

Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains To Sch D
		Detail	Summary	
Aether Real Assets I, LP				
Ordinary Income (Loss) from Trade or Business	\$	15,318	\$	\$
Rental Real Estate Income/Loss		(23)		
Other Rental Real Estate Income/Loss		7		
Interest Income		2,126		
Royalty Income		158		
Net Short-Term Capital Gain (Loss)				9
Net Long-Term Capital Gain (Loss)				5,751
Net Long-Term Capital Gain (Loss) Section 1231				3,827
Other Portfolio Income		43		
Other Income		200		
Interest Expense on Investment Debts		(60)		
Royalty Deductions		(1,225)		
Sec 59 (E) (2) Expenditures		(2,074)		
2% Deductions Related to Portfolio Income		(7,687)		
Portfolio Deductions		(461)		
Other Deductions		(445)		
Foreign Taxes		(501)		
Cost Depletion		(2,779)	2,597	
Aether Real Assets II, LP				
Ordinary Income (Loss) from Trade or Business		26,803		
Rental Real Estate Income/Loss		42		
Interest Income		780		
Dividend Income		157		
Net Long-Term Capital Gain (Loss)				865
Net Long-Term Capital Gain (Loss)				92
Net Long-Term Capital Gain (Loss) Section 1231				23,078
Other Portfolio Income		108		
Interest Expense on Investment Debts		(309)		
Sec 59 (E) (2) Expenditures		(6,691)		
2% Deductions Related to Portfolio Income		(9,946)		
Other deductions		(10)		
Cost Depletion		(141)	10,793	

FOREST FOUNDATION
91-6020514
2016 FORM 990-PF - 2016 K-1's
Other Income
For Fiscal Year Ended 10/31/2017

2/7/2018

Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains To Sch D
		Detail	Summary	
Aether Real Assets III, LP				
Ordinary Income (Loss) from Trade or Business	\$	(3,876)	\$	\$
Rental Real Estate Income/Loss		(4)		
Other Portfolio Income		11		
Interest Income		368		
Dividend Income		40		
Royalty Income		3,894		
Net Short-Term Capital Gain (Loss)				299
Net Long-Term Capital Gain (Loss)				70
Other Portfolio Income		(58)		
Other Income		478		
Interest Expense on Investment Debts		(605)		
Royalty Deductions		(1,207)		
2% Deductions Related to Portfolio Income		(9,344)		
Other deductions		(7)		
Cost Depletion		<u>(2,372)</u>	(12,682)	
Aether Real Assets IV, LP				
Ordinary Income (Loss) from Trade or Business		(1,027)		
Rental Real Estate Income/Loss		(31)		
Interest Income		137		
Royalty Income		301		
Other Portfolio Income		446		
Interest Expense on Investment Debts		(324)		
Royalty Deductions		(578)		
2% Deductions Related to Portfolio Income		<u>(4,206)</u>	(5,282)	
Aether Real Assets CO-Investment I, LP				
Ordinary Income (Loss) from Trade or Business		(1,054)		
Rental Real Estate Income/Loss		(32)		
Dividend Income		55		
Interest Expense on Investment Debts		(4)		
2% Deductions Related to Portfolio Income		<u>(1,395)</u>	(2,430)	
AIP - FDN LLC				
Interest Income		527		
Dividend Income		6,845		
Other Portfolio Income		3,271		
Other Income		30,961		
Net Short-Term Capital Gain (Loss)				9,534
Net Long-Term Capital Gain (Loss)				149,534
Interest Expense on Investment Debts		(86)		
2% Deductions Related to Portfolio Income		(9,068)		
Foreign Taxes		<u>(213)</u>	32,237	

FOREST FOUNDATION
91-6020514
2016 FORM 990-PF - 2016 K-1's
Other Income
For Fiscal Year Ended 10/31/2017

2/7/2018

Part I, Line 11 - Other Income	(a)	(b)	Net Capital Gains To Sch D
	Detail	Summary	
Cerberus Institutional Ptrs, LP (Series Three)			
Interest Income	\$ 145	\$	
Dividend Income	6,916		
Net Short-Term Capital Gain (Loss)			(43)
Net Long-Term Capital Gain (Loss)			(30,871)
Other Portfolio Income (Loss)	(937)		
Interest Expense on Investment Debts	(4)		
2% Deductions Related to Portfolio Income	(589)		
Foreign Taxes	(6)	5,525	
Churchill Equity & ESOP Capital Partners II-B			
Interest Income	15		
Net Long-Term Capital Gain (Loss)			21,684
2% Deductions Related to Portfolio Income	(1,405)	(1,390)	
Congruent Credit Opportunities Fund LP			
Ordinary Income	(581)		
Interest Income	1		
Royalty Income	6		
Net Long-Term Capital Gain (Loss)			221
Cancellation of Debt	58		
Other Income	(318)		
Interest Expense on Investment Debts	(44)		
Royalty Deductions	(5)		
Other Deductions	(98)	(981)	
Congruent Credit Opportunities Fund II LP			
Ordinary Income	5,438		
Interest Income	2		
Royalty Income	10		
Net Long-Term Capital Gain (Loss)			(524)
Cancellation of Debt	101		
Other Income	(559)		
Interest Expense on Investment Debts	(76)		
Royalty Deductions	(8)		
Other Deductions	(172)	4,736	

FOREST FOUNDATION
91-6020514
2016 FORM 990-PF - 2016 K-1's
Other Income
For Fiscal Year Ended 10/31/2017

2/7/2018

Part I, Line 11 - Other Income	(a)	(b)	Net Capital Gains To Sch D
	Detail	Summary	
CTCAI - FDN LLP			
Ordinary Income	\$ 5,053	\$	\$
Rental real estate income	(579)		
Interest Income	1,123		
Dividend Income	1,026		
Royalty Income	652		
Net Short-Term Capital Gain (Loss)			1,165
Net Long-Term Capital Gain (Loss)			10,284
Net Long-Term Capital Gain (Loss) Section 1231			6,965
Other Portfolio Income (Loss)	(35,712)		
Cancellation of Debt	7		
Other Income	33,028		
Net Long-Term Capital Gain (Loss) Line 11F			948
Interest Expense on Investment Debts	(1,374)		
2% Deductions Related to Portfolio Income	(12,603)		
Other Portfolio Deductions	(4)		
Other Deductions	(5,255)		
Foreign Taxes	(151)	(14,789)	
Darwin Venture Capital Fund-of-Funds III - NEW			
Ordinary Business income	(1)		
Interest Income	35		
Dividend Income	59		
Net Short-Term Capital Gain (Loss)			(133)
Net Long-Term Capital Gain (Loss)			4,946
Interest Expense on Investment Debts	(66)		
2% Deductions Related to Portfolio Income	(6,518)	(6,491)	
EMR Capital Resources Fund I, LP			
Interest Income	6		
Other Portfolio Income	854		
Investment Interest Exp	(222)		
2% Deductions Related to Portfolio Income	(6,279)	(5,641)	
EMR Capital Resources Fund II, LP			
2% Deductions Related to Portfolio Income	(2,627)	(2,627)	
Endeavour Capital Fund IV, LP			
Ordinary Income	1,600		
Interest Income	46		
Net Long-Term Capital Gain (Loss)			95
2% Deductions Related to Portfolio Income	(153)		
Other Deductions	(509)	984	

FOREST FOUNDATION
91-6020514
2016 FORM 990-PF - 2016 K-1's
Other Income
For Fiscal Year Ended 10/31/2017

2/7/2018

Part I, Line 11 - Other Income	(a)	(b)	Net Capital Gains
	Detail	Summary	To Sch D
GAP-FDN, LLC			
Ordinary Income	\$ (1,109)	\$	\$
Net Rental Real Estate income	9		
Interest Income	624		
Dividend Income	32,032		
Royalties	1		
Net Short-Term Capital Gain (Loss)			(6,004)
Net Long-Term Capital Gain (Loss)			8,757
Net Short-Term Capital Gain (Loss) Section 1256			760
Net Long-Term Capital Gain (Loss) Section 1256			1,140
Net Long-Term Capital Gain (Loss) Section 1231			47
Other Portfolio Income	90		
Other Income	(919)		
Investment Interest Expenses	(567)		
Foreign Taxes	(1,906)		
Other Deductions	(6)		
2% Deductions Related to Portfolio Income	<u>(10,994)</u>	17,255	
Graham Partners II LP			
Ordinary Income (Loss) from Trade or Business			
Interest Income	8		
Net Long-Term Capital Gain (Loss)			6,094
Other Income	7,279		
2% Deductions Related to Portfolio Income	<u>(1,286)</u>	6,001	
Graham Partners III LP			
Interest Income	38		
Dividend Income	24,667		
Net Long-Term Capital Gain (Loss)			125,061
Other Portfolio Income	(297)		
Other Income	4,509		
Interest Expense on Investment Debts	(306)		
2% Deductions Related to Portfolio Income	<u>(5,541)</u>	23,070	
Logan Circle Partners Emerging Markets Debt			
Interest Income	35,372		
Net Short-Term Capital Gain (Loss)			325
Net Long-Term Capital Gain (Loss)			1,341
Other Income	(7,647)		
Interest Expense on Investment Debts	(276)		
2% Deductions Related to Portfolio Income	<u>(2,890)</u>	24,559	

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Other Income
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Part I, Line 11 - Other Income	(a)	(b)		Net Capital Gains To Sch D
		Detail	Summary	
Mackay Municipal Credit Opportunities Fund, LP				
Interest Income	\$	3,988	\$	\$
Net Short-Term Capital Gain (Loss)				2,882
Net Long-Term Capital Gain (Loss)				8,738
Net Short-Term Capital Gain (Loss) Section 1256				486
Net Long-Term Capital Gain (Loss) Section 1256				728
Interest Expense on Investment Debts		(232)		
2% Deductions Related to Portfolio Income		<u>(5,424)</u>	(1,668)	
New Enterprise Associates 9 LP				
Interest Income		222		
Net Short-Term Capital Gain (Loss)				(65)
Net Long-Term Capital Gain (Loss)				(49)
2% Deductions Related to Portfolio Income		<u>(89)</u>	133	
NGP Natural Resources, LP				
Ordinary Income (Loss) from Trade or Business		26,585		
Net Rental Real Estate Income		48		
Interest Income		262		
Dividend Income		13		
Royalty Income		191		
Net Long-Term Capital Gain (Loss)				134,085
Net Long-Term Capital Gain (Loss) Section 1231				8,020
Interest Expense on Investment Debts		(52)		
Royalty Deductions		(16)		
Sec 59 (E) (2) Expenditures		(13,985)		
Cost Depletion		(8,204)		
2% Deductions Related to Portfolio Income		(5,522)		
Other Deductions		<u>(314)</u>	(994)	
Nine Ten Partners LP				
Interest Income		160		
Dividend Income		5,693		
Net Short-Term Capital Gain (Loss)				3,021
Net Long-Term Capital Gain (Loss)				8,014
Other Income		(318)		
2% Deductions Related to Portfolio Income		(8,510)		
Interest Expense on Investment Debts		(2)		
Foreign Taxes		<u>(67)</u>	(3,044)	
OCM Mezzanine Fund, LP				
Net Long-Term Capital Gain (Loss)		<u>-</u>	-	1

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<u>Part I, Line 11 - Other Income</u>	(a)	(b)	<u>Net Capital Gains To Sch D</u>
	<u>Detail</u>	<u>Summary</u>	
OCM Principal Opportunities Fund IV, LP			
Interest Income	\$ 526	\$	\$
Dividend Income	10,775		
Net Short-Term Capital Gain (Loss)			(790)
Net Long-Term Capital Gain (Loss)			(653)
Net Short-Term Capital Gain (Loss) Section 1256			94
Net Long-Term Capital Gain (Loss) Section 1256			141
Other Portfolio Income	(399)		
2% Deductions Related to Portfolio Income	<u>(1,360)</u>	9,542	
OCM Principal Opportunities Fund IV AIF, LP			
2% Deductions Related to Portfolio Income	<u>(329)</u>	(329)	
Opus Capital Venture Partners V, LP			
Interest Income	319		
Net Short-Term Capital Gain (Loss)			26
Net Long-Term Capital Gain (Loss)			(39,192)
2% Deductions Related to Portfolio Income	<u>(8,084)</u>	(7,765)	
Opus Capital Venture Partners VI, LP			
Interest Income	689		
Net Long-Term Capital Gain (Loss)			9,273
2% Deductions Related to Portfolio Income	<u>(12,525)</u>	(11,836)	
Paul Capital Partners VIII-A, LP			
Ordinary Income (Loss) from Trade or Business	(4)		
Interest Income	5,412		
Dividend Income	676		
Royalties	3		
Net Short-Term Capital Gain (Loss)			(10)
Net Long-Term Capital Gain (Loss)			(11,008)
Net Long-Term Capital Gain (Loss) Section 1231			19
Other Portfolio Income	1,628		
Other Income (Loss)	12		
Interest Expense on Investment Debts	(75)		
Deductions-Royalty Income	(1)		
2% Deductions Related to Portfolio Income	(1,734)		
Other Portfolio Deductions	(10)		
Other deductions	(8)		
Foreign Taxes	<u>(21)</u>	5,878	

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Other Income
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Part I, Line 11 - Other Income	(a)	(b)	Net Capital Gains To Sch D
	Detail	Summary	
Paul Royalty Fund, LP			
Interest Income	\$ 126	\$	\$
Net Long-Term Capital Gain (Loss)			43,837
2% Deductions Related to Portfolio Income	(592)	(466)	
Raptor Global Portfolio Liquidating Trust			
Dividend Income	1		
2% Deductions Related to Portfolio Income	(5)		
Other Deductions	(7)	(11)	
Sonen Global Sustainable Real Assets Feeder Fd			
Ordinary Income	13		
Other Net Rental Income	(1,659)		
Interest Income	220		
Net Short-Term Capital Gain (Loss)			1,115
Other Income	1,335		
Other Income	2		
Interest Expense on Investment Debts	(12)		
2% Deductions Related to Portfolio Income	(8,297)	(8,398)	
Publicly Traded Partnerships - Tortoise			
Ordinary Income (Loss) from Trade or Business	(97,173)		
Other Net Rental Income (Loss)	14		
Interest Income	1,182		
Dividend Income	1,229		
Royalties	16		
Net Short-Term Capital Gain (Loss)			(2)
Net Long-Term Capital Gain (Loss)			357
Net Long-Term Capital Gain (Loss) Section 1231			(246)
Net Short-Term Capital Gain (Loss) Final Dispositions			(1,033)
Net Long-Term Capital Gain (Loss) Final Dispositions			(26,613)
Interest Expense on Investment Debts	(431)		
Sec 59 (E) (2) Expenditures	(4)		
Foreign Taxes	(393)	(95,560)	

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Other Income
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<u>Part I, Line 11 - Other Income</u>	<u>(a)</u>	<u>(b)</u>		<u>Net</u>
		<u>Detail</u>	<u>Summary</u>	<u>Capital</u> <u>Gains</u> <u>To Sch D</u>
Subtotal K-1 Investment Income			\$ (39,074)	\$ 486,493
Less: Unrelated Business Taxable (Income)/Loss Reported on Form 990-T				
Ordinary Income/Loss Not Including 59(e)(2) Expenditures			38,944	
IRC 59(e)(2) Expenditures			22,741	
Net Short-Term Capital Gain (Loss)				(1,545)
Net Long-Term Capital Gain (Loss)				(13,808)
Foreign Taxes			-	
Total Partnership Income/Gain from K-1's			<u>22,611</u>	<u>471,140</u>
Total Other Income	\$ 21,213		ST= \$	10,091
			LT= \$	461,049
Total Investment Income				
Total Partnership Gain from K-1's (Less Foreign Taxes*)			\$ <u>22,611</u>	
Net Capital Gains(Losses) from K-1's				\$ <u>471,140</u>

Column (a) reports financial statement detail while column (b) reports taxable income primarily derived from partnership K-1s.