

Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Trust Treated as Private Foundation▶ Do not enter social security numbers on this form as it may be made public.
▶ Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

OMB No 1545-0052

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning **DECEMBER 01**, 2016, and ending **NOVEMBER 30**, 20 **17**

Name of foundation
NEW BALANCE FOUNDATION

Number and street (or P.O. box number if mail is not delivered to street address) Room/suite
100 GUEST STREET

City or town, state or province, country, and ZIP or foreign postal code
BOSTON, MASSACHUSETTS 02135-2088

A Employer identification number
04-6470644

B Telephone number (see instructions)
617-783-4000

C If exemption application is pending, check here ☐

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

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

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

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ **134,682,149**

J Accounting method ☐ Cash ☒ Accrual ☐ Other (specify) _____

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

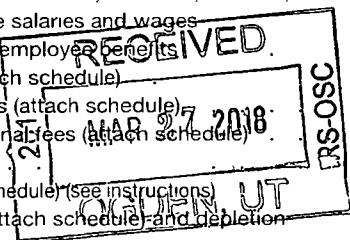
Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	2,619,874			
	2 Check ☐ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	166	166	NONE	
	4 Dividends and interest from securities	3,388,930	3,388,930		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	3,593,054			
	b Gross sales price for all assets on line 6a 53,614,087				
	7 Capital gain net income (from Part IV, line 2)		3,593,054		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	46,396			
	12 Total. Add lines 1 through 11	9,648,420	6,982,150	NONE	
	13 Compensation of officers, directors, trustees, etc.				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)	481,332	481,332		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	29,305	8,730		500
STMT 7	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)				
	24 Total operating and administrative expenses. Add lines 13 through 23	510,637	490,062		500
	25 Contributions, gifts, grants paid	7,002,251			7,002,251
STMT 8	26 Total expenses and disbursements. Add lines 24 and 25	7,512,888	490,062		7,002,751
	27 Subtract line 26 from line 12:				
	a Excess of revenue over expenses and disbursements	2,135,532			
STMT 9	b Net investment income (if negative, enter -0-)		6,492,088		
	c Adjusted net income (if negative, enter -0-)				

For Paperwork Reduction Act Notice, see instructions.

Cat No 11289X

Form **990-PF** (2016)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	6,644	108,093	108,093
	2 Savings and temporary cash investments	3,065,306	1,627,077	1,627,077
	3 Accounts receivable ▶ Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U S. and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)	111,271,797	113,753,219	129,853,196
	c Investments—corporate bonds (attach schedule)			
	11 Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	906,548	1,416,566	1,638,225
	14 Land, buildings and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
15 Other assets (describe ▶)	974,686	1,455,559	1,455,559	
16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	116,224,981	118,360,513	134,682,149	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)			
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	116,224,981	118,360,513	
	28 Paid-in or capital surplus, or land, bldg and equipment fund			
	29 Retained earnings accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	116,224,981	118,360,513	
31 Total liabilities and net assets/fund balances (see instructions)	116,224,981	118,360,513		

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	116,224,981
2 Enter amount from Part I, line 27a	2	2,135,532
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2 and 3	4	118,360,513
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	118,360,513

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				
b				
c				
d				
e				

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	3,593,054	STMT 3
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8	3		

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	6,556,317	119,795,229	0.0547286050
2014	6,553,138	126,419,445	0.0518364718
2013	7,032,716	125,699,004	0.0559488602
2012	6,318,579	118,350,215	0.0522888257
2011	6,235,144	113,359,165	0.0550034397

2	Total of line 1, column (d)	2	0.2709062024
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.0541812405
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	126,219,051
5	Multiply line 4 by line 3	5	6,838,705
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	64,921
7	Add lines 5 and 6	7	6,903,626
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	7,002,751

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter (attach copy of letter if necessary—see instructions)		1	64,921
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		2	
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b).		3	64,921
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
3 Add lines 1 and 2		5	64,921
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		6a	60,302
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		6b	
6 Credits/Payments		6c	
a 2016 estimated tax payments and 2015 overpayment credited to 2016		6d	
b Exempt foreign organizations—tax withheld at source		7	60,302
c Tax paid with application for extension of time to file (Form 8868)		8	
d Backup withholding erroneously withheld		9	4,619
7 Total credits and payments. Add lines 6a through 6d		10	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached		11	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed			
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid			
11 Enter the amount of line 10 to be Credited to 2017 estimated tax Refunded			

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?		✓
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		✓
c Did the foundation file Form 1120-POL for this year?		✓
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. \$ (2) On foundation managers. \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		✓
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		✓
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		✓
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		✓
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	✓	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	✓	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ MASSACHUSETTS		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	✓	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? If "Yes," complete Part XIV		✓
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		✓

Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11	✓
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12	✓
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► NEWBALANCEFOUNDATION.ORG	13	✓
14 The books are in care of ► WILLIAM R. STANDLEY Telephone no. ► 617-746-2212 Located at ► NEW BALANCE ATHLETICS, INC., 100 GUEST STREET, BOSTON, MA ZIP+4 ► 02135-2088		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here. ☐ and enter the amount of tax-exempt interest received or accrued during the year ► 15		
16 At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►	16	✓

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)? ☐ Yes ☒ No Organizations relying on a current notice regarding disaster assistance check here ☐	1b	✓
c Did the foundation engage in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c	✓
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016? ☐ Yes ☒ No If "Yes," list the years ► 20 , 20 , 20 , 20		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 , 20 , 20 , 20		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2016 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15- or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	✓
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b	✓

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

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

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

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

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

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

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

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

Organizations relying on a current notice regarding disaster assistance check here ☐ **5b** N/A

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

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870 **6b**

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No **7b** 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 (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 11	TRUSTEE P.T.	NONE	NONE	NONE

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
UBS FINANCIAL SERVICES 100 POST OFFICE SQUARE, BOSTON, MA 02109-2106	INVESTMENT ADVISORS	481,332
Total number of others receiving over \$50,000 for professional services		▶

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1	
2	
3	
4	

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	124,982,595
b	Average of monthly cash balances	1b	2,046,780
c	Fair market value of all other assets (see instructions)	1c	1,111,793
d	Total (add lines 1a, b, and c)	1d	128,141,168
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	128,141,168
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see instructions)	4	1,922,118
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	126,219,051
6	Minimum investment return. Enter 5% of line 5	6	6,310,953

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	6,310,953
2a	Tax on investment income for 2016 from Part VI, line 5	2a	64,921
b	Income tax for 2016. (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	64,921
3	Distributable amount before adjustments Subtract line 2c from line 1	3	6,246,032
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	6,246,032
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	6,246,032

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	7,002,751
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	7,002,751
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	64,921
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	6,937,830

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				6,246,032
2 Undistributed income, if any, as of the end of 2016			NONE	
a Enter amount for 2015 only			NONE	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2016				
a From 2011	660,720			
b From 2012	509,266			
c From 2013	894,200			
d From 2014	353,377			
e From 2015	606,923			
f Total of lines 3a through e	3,024,486			
4 Qualifying distributions for 2016 from Part XII, line 4: ▶ \$ 7,002,751				
a Applied to 2015, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2016 distributable amount				6,246,032
e Remaining amount distributed out of corpus	756,719			
5 Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	3,781,205			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions		NONE		
e Undistributed income for 2015. Subtract line 4a from line 2a. Taxable amount—see instructions				
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)	660,720			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	3,120,485			
10 Analysis of line 9				
a Excess from 2012	509,266			
b Excess from 2013	894,200			
c Excess from 2014	353,377			
d Excess from 2015	606,923			
e Excess from 2016	756,719			

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

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

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

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

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

- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)
- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

- a** The name, address, and telephone number or e-mail address of the person to whom applications should be addressed
- b** The form in which applications should be submitted and information and materials they should include
- c** Any submission deadlines
- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year SEE STATEMENT 7	N/A	PC	GENERAL SUPPORT	7,002,251
Total			3a	7,002,251
b Approved for future payment BOSTON CHILDREN'S MUSEUM	N/A	PC	GENERAL SUPPORT	180,000
CAMP SUNSHINE	N/A	PC	GENERAL SUPPORT	50,000
TWO TEN FOOTWEAR FOUNDATION	N/A	PC	GENERAL SUPPORT	100,000
BOSTON CHILDREN'S HOSPITAL	N/A	PC	GENERAL SUPPORT	7,000,000
Total			3b	7,330,000

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue.					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments			14	166	
4	Dividends and interest from securities			14	3,388,930	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	3,593,054	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a					
b						
c						
d						
e						
12	Subtotal. Add columns (b), (d), and (e)				6,982,149	
13	Total. Add line 12, columns (b), (d), and (e)				13	6,982,149

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

Schedule B
(Form 990, 990-EZ,
or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

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

OMB No 1545-0047

2016

Name of the organization

NEW BALANCE FOUNDATION

Employer identification number

04-6470644

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note: Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

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

Special Rules

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

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

Name of organization

Employer identification number

Part I Contributors (See instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	NEW BALANCE ATHLETICS, INC. 100 GUEST STREET BOSTON, MA 02135-2088	\$ 2,500,000	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
2	JOHN LARSEN 1150 REEF ROAD, APT 1 VERO BEACH, FL 32963	\$ 119,874	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization

Employer identification number

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

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

Name of organization

Employer identification number

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

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

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

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 1

PART I, LINE 3

INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST	166	166	NONE

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 2

PART I, LINE 4

DIVIDENDS & INTEREST FROM SECURITIES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
DIVIDENDS & INTEREST	3,388,930	3,388,930	NONE

NEW BALANCE FOUNDATION
FORM 990 PF
TAX YEAR 12/01/16 11/30/17

STATEMENT 3

PART IV. CAPITAL GAINS & LOSSES

CAPITAL GAINS & LOSSES

NBF Realized Gain/(Loss) 12/01/2016 to 11/30/2017									
	CUSIP	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ACCENTURE PLC IRELAND CL A	G1151C101	77.00	11/17/2015	8,154	9/19/2017	10,548	2,394	29.36%	L
ACCENTURE PLC IRELAND CL A	G1151C101	1,017.00	11/17/2015	107,699	1/17/2017	117,750	10,051	9.33%	L
ACFTION LTD UNPONSORED ADR	00507G102	700.00	1/23/2017	40,418	2/1/2017	46,077	5,659	14.00%	S
ADOB SYSTEMS INC (DELAWARE)	00724F101	89.00	2/16/2016	6,977	9/19/2017	13,912	6,935	99.40%	L
ADOB SYSTEMS INC (DELAWARE)	00724F101	76.00	2/16/2016	5,958	3/15/2017	9,251	3,293	55.27%	L
ADOB SYSTEMS INC (DELAWARE)	00724F101	1,168.00	2/16/2016	91,565	1/17/2017	125,722	34,157	37.30%	S
ALLIANTANY CORP DEL NEW	017175100	4.00	10/17/2017	2,208	10/18/2017	2,227	19	0.87%	S
ALLIANZG SHORT	FUND CLASS 1 01880B884	62,814.83	6/4/2014	1,000,005	1/17/2017	954,785	(45,220)	-4.52%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	236.74	6/19/2014	3,766	1/17/2017	3,598	(168)	-4.46%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	238.98	7/17/2014	3,781	1/17/2017	3,633	(148)	-3.92%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	240.80	8/21/2014	3,795	1/17/2017	3,660	(135)	-3.55%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	243.10	9/18/2014	3,809	1/17/2017	3,695	(114)	-3.00%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	257.58	10/16/2014	3,977	1/17/2017	3,915	(62)	-1.55%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	193,298.97	11/20/2014	3,000,000	1/17/2017	2,938,144	(61,856)	-2.06%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	255.18	11/20/2014	3,960	1/17/2017	3,879	(82)	-2.06%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	2,032.95	12/18/2014	31,145	1/17/2017	30,901	(244)	-0.78%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,047.27	1/22/2015	16,086	1/17/2017	15,918	(168)	-1.04%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,078.17	2/19/2015	16,701	1/17/2017	16,388	(313)	-1.87%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,044.11	3/19/2015	16,205	1/17/2017	15,870	(334)	-2.06%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,060.76	4/16/2015	16,537	1/17/2017	16,124	(414)	-2.50%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,055.06	5/21/2015	16,469	1/17/2017	16,037	(433)	-2.63%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,074.12	6/18/2015	16,681	1/17/2017	16,327	(354)	-2.12%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,071.28	7/16/2015	16,637	1/17/2017	16,283	(354)	-2.12%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,078.66	8/20/2015	16,525	1/17/2017	16,396	(129)	-0.78%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,099.26	9/17/2015	16,753	1/17/2017	16,709	(44)	-0.26%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,113.21	10/22/2015	16,843	1/17/2017	16,921	78	0.46%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,132.63	11/19/2015	16,842	1/17/2017	17,216	374	2.22%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	4,146.74	12/17/2015	59,879	1/17/2017	63,030	3,152	5.26%	L
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,213.93	1/21/2016	17,066	1/17/2017	18,450	1,384	8.11%	S
ALLIANZG SHORT	FUND CLASS 1 01880B884	1,224.66	2/18/2016	17,280	1/17/2017	18,615	1,335	7.73%	S

ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 194.58	3/17/2016	17,345	1/17/2017	18,158	812	4.68%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 184.15	4/21/2016	17,585	1/17/2017	17,999	414	2.36%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1,196.41	5/19/2016	17,886	1/17/2017	18,185	299	1.67%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 179.70	6/16/2016	17,625	1/17/2017	17,931	307	1.74%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 187.26	7/21/2016	17,987	1/17/2017	18,046	59	0.33%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 167.04	8/18/2016	17,727	1/17/2017	17,739	12	0.07%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1,171.61	9/22/2016	17,820	1/17/2017	17,808	(12)	-0.07%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1 176.34	10/20/2016	17,939	1/17/2017	17,880	(59)	-0.33%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	1,190.32	11/17/2016	17,938	1/17/2017	18,093	155	0.86%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	32,894.74	12/20/2016	500,000	1/17/2017	500,000	0	0.00%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	2 432.24	12/22/2016	36,727	1/17/2017	36,970	243	0.66%	S
ALLIANZGI SHORT	FUND CLASS 1 01880B884	125.00	3/13/2015	70,171	1/17/2017	103,174	33,003	47.03%	L
ALPHABET INC CL A	02079K305	2.00	3/31/2015	1,118	9/19/2017	1,862	744	66.53%	L
ALPHABET INC CL A	02079K305	32.00	3/31/2015	17,891	1/17/2017	26,413	8,522	47.63%	L
AMDOCS LTD GBP	G02602103	21.00	12/20/2013	860	2/23/2017	1,270	410	47.67%	L
AMDOCS LTD GBP	G02602103	70.00	12/23/2013	2,869	2/23/2017	4 234	1,365	47.57%	L
AMDOCS LTD GBP	G02602103	10.00	12/27/2013	412	2/23/2017	605	193	46.83%	L
AMDOCS LTD GBP	G02602103	80.00	5/2/2014	3,767	2/23/2017	4,839	1,072	28.46%	L
AMDOCS LTD GBP	G02602103	175.00	5/5/2014	8 243	2/23/2017	10,586	2,344	28.43%	L
AMDOCS LTD GBP	G02602103	288.00	5/12/2015	15,378	2/23/2017	17,422	2,044	13.29%	L
AMDOCS LTD GBP	G02602103	22.00	5/12/2015	1 175	6/27/2017	1 423	248	21.13%	L
AMDOCS LTD GBP	G02602103	326.00	1/19/2017	19,318	6/27/2017	21,085	1,767	9.15%	S
AMDOCS LTD GBP	G02602103	316.00	1/19/2017	18,725	10/18/2017	20,846	2,121	11.32%	S
AMER FUNDS AME AP	023375827	11 666.95	12/20/2013	315 079	6/14/2017	349,309	34,230	10.86%	L
AMER FUNDS AME AP	023375827	41.43	6/13/2014	1,180	6/14/2017	1,240	60	5.09%	L
AMER FUNDS AME AP	023375827	6 283.15	6/13/2014	179 002	6/14/2017	188,117	9,116	5.09%	L
AMER FUNDS AME AP	023375827	12 123.81	12/19/2014	343,646	6/14/2017	363 047	19,401	5.65%	L
AMER FUNDS AME AP	023375827	7 096.63	6/19/2015	206 157	6/14/2017	212,473	6,316	3.06%	L
AMER FUNDS AME AP	023375827	2 860.98	12/18/2015	73 270	6/14/2017	85,658	12,388	16.91%	L
AMER FUNDS AME AP	023375827	3 199.90	6/17/2016	83 805	6/14/2017	95 805	12,000	14.32%	S
AMER FUNDS AME AP	023375827	1 094.02	12/19/2016	30,250	6/14/2017	32,755	2,505	8.28%	S
AMER FUNDS AME AP	023375827	2 391.31	12/19/2016	66,120	6/14/2017	71,596	5,476	8.28%	S
AMER FUNDS AME AP	023375827	466.00	3/15/2017	53 306	7/20/2017	63 926	10,620	19.92%	S
AMERICAN TOWER CORP REIT	03027X100	1 073.00	4/16/2015	139,361	1/17/2017	119 617	(19,745)	-14.17%	L
AMERIPRISE FINANCIAL INC	03076C106	64.00	4/16/2015	8,312	3/15/2017	8 328	216	2.59%	L
AMERIPRISE FINANCIAL INC	03076C106	21.00	5/19/2015	2 710	3/15/2017	2,798	88	3.25%	L
AMERIPRISE FINANCIAL INC	03076C106	314.00	8/14/2015	38,245	7/20/2017	42,853	4,608	12.05%	L
AMERIPRISE FINANCIAL INC	03076C106	1.00	8/14/2015	122	3/15/2017	133	11	9.40%	L
AMERIPRISE FINANCIAL INC	03076C106	55.00	9/14/2015	5,987	7/20/2017	7,506	1,519	25.37%	L
AMERIPRISE FINANCIAL INC	03076C106	100.00	10/13/2015	10,935	7/20/2017	13,648	2,713	24.81%	L
AMERIPRISE FINANCIAL INC	03076C106	83.00	12/18/2015	8,810	7/20/2017	11,600	2,790	31.07%	L
AMERIPRISE FINANCIAL INC	03076C106	275.00	1/27/2016	25,548	7/20/2017	37 531	11,983	46.91%	L
AMERIPRISE FINANCIAL INC	03076C106	21.00	1/27/2016	1,951	9/19/2017	2,969	1,018	52.20%	L

AMERISOURCE BERGEN CORP	03073E105	1 555 00	11/14/2016	125,729	1/17/2017	134,009	8,280	6.59%	S
AMERISOURCE BERGEN CORP	03073E105	19 00	11/14/2016	1,536	3/15/2017	1,686	150	9.78%	S
AMERISOURCE BERGEN CORP	03073E105	144 00	11/14/2016	11,643	7/20/2017	13,183	1,540	13.22%	S
AMERISOURCE BERGEN CORP	03073E105	800 00	11/14/2016	64,684	9/19/2017	64,005	(678)	-1.05%	S
AMGEN INC	031162100	835 00	1/4/2016	131,476	7/21/2017	150,298	18,822	14.32%	L
AMGEN INC	031162100	100 00	3/30/2016	14,938	7/21/2017	18,000	3,062	20.50%	L
AMGEN INC	031162100	200 00	3/31/2016	30,071	7/21/2017	35,999	5,928	19.71%	L
ANADARKO PETROLEUM CORP	032511107	144 00	4/13/2016	7,161	2/2/2017	9,823	2,662	37.17%	S
ANADARKO PETROLEUM CORP	032511107	124 00	5/13/2016	5,921	2/2/2017	8,458	2,537	42.84%	S
ANADARKO PETROLEUM CORP	032511107	261 00	5/13/2016	12,463	2/23/2017	17,265	4,801	38.52%	S
ANADARKO PETROLEUM CORP	032511107	3 00	1/19/2017	209	2/23/2017	198	(11)	-5.21%	S
ANADARKO PETROLEUM CORP	032511107	228 00	1/19/2017	15,916	10/18/2017	11,272	(4,643)	-29.18%	S
ANADARKO PETROLEUM CORP	032511107	75 00	1/19/2017	5,235	6/27/2017	3,359	(1,876)	-35.84%	S
ANADARKO PETROLEUM CORP	032511107	2 00	7/14/2017	90	10/18/2017	99	9	10.28%	S
ANALOG DEVICES INC	032654105	38 00	10/15/2009	1,069	2/23/2017	3,101	2,032	190.15%	L
ANALOG DEVICES INC	032654105	265 00	12/17/2009	8,083	2/23/2017	21,626	13,543	167.56%	L
ANALOG DEVICES INC	032654105	128 00	1/14/2016	8,520	2/23/2017	10,446	1,926	22.60%	S
ANALOG DEVICES INC	032654105	18 00	1/14/2016	1,198	6/27/2017	1,426	228	19.06%	S
ANALOG DEVICES INC	032654105	157 00	1/19/2017	11,407	6/27/2017	12,442	1,035	9.08%	S
ANALOG DEVICES INC	032654105	194 00	1/19/2017	14,095	10/18/2017	17,174	3,079	21.84%	S
ANALOG DEVICES INC	032654105	253 00	1/23/2017	26,900	4/27/2017	28,300	1,400	5.20%	S
ANHEUSER BUSCH INBEV	03524A108	286 00	1/22/2016	11,071	2/23/2017	14,970	3,899	35.22%	L
APACHE CORP	037411105	70 00	3/8/2016	3,316	2/23/2017	3,664	348	10.50%	S
APACHE CORP	037411105	189 00	3/8/2016	8,953	6/27/2017	8,838	(114)	-1.28%	L
APACHE CORP	037411105	59 00	1/19/2017	3,681	6/27/2017	2,759	(922)	-25.05%	S
APACHE CORP	037411105	328 00	1/19/2017	20,464	10/18/2017	14,258	(6,206)	-30.33%	S
ARCONIC INC	03965L100	90 67	10/31/2013	1,872	2/23/2017	2,701	829	44.27%	L
ARCONIC INC	03965L100	528.33	11/25/2013	11,093	2/23/2017	15,741	4,648	41.91%	L
ARCONIC INC	03965L100	442 00	1/19/2017	9,240	10/18/2017	11,847	2,607	28.21%	S
ARCONIC INC	03965L100	6 00	1/19/2017	125	2/23/2017	179	53	42.52%	S
ARCONIC INC	03965L100	232 00	1/19/2017	4,850	6/27/2017	5,286	436	8.98%	S
ASSOCIATED BROS FOODS	045519402	418 00	1/23/2017	13,399	11/8/2017	17,048	3,649	27.25%	S
AVERY DENNISON CORP	053611109	167 00	3/7/2011	6,913	2/23/2017	13,462	6,548	94.72%	L
AVERY DENNISON CORP	053611109	85 00	3/5/2014	4,346	2/23/2017	6,852	2,506	57.65%	L
AVERY DENNISON CORP	053611109	33 00	1/19/2017	2,397	2/23/2017	2,660	263	10.99%	S
AVERY DENNISON CORP	053611109	116 00	1/19/2017	8,425	10/18/2017	11,705	3,280	38.93%	S
AVERY DENNISON CORP	053611109	133 00	1/19/2017	9,660	6/27/2017	11,771	2,112	21.80%	S
BANCA MEDITERRANEA S.P.A.	05970D106	901 00	1/23/2017	13,970	11/2/2017	15,258	1,287	9.21%	S
BANCA MEDITERRANEA S.P.A.	05970D106	1,049 00	1/23/2017	16,265	11/28/2017	17,255	990	6.09%	S
BANHER INTL INC	071813109	176 00	11/20/2015	6,767	2/23/2017	8,888	2,120	31.33%	L
BANHER INTL INC	071813109	430 00	1/20/2016	14,982	2/23/2017	21,715	6,732	44.93%	L
BANHER INTL INC	071813109	176 00	10/26/2016	8,614	2/23/2017	8,888	274	3.18%	S
BANHER INTL INC	071813109	92 00	1/19/2017	4,272	2/23/2017	4,646	374	8.75%	S

BANTTR INTL INC	071813109	336 00	1/19/2017	15,603	10/18/2017	21,395	5,792	37 12%	S
BAXTER INTL INC	071813109	459 00	1/19/2017	21,314	6/27/2017	27,966	6,652	31 21%	S
BECTON DICKINSON & CO	075887109	608 00	12/18/2015	93,779	3/15/2017	111,773	17,995	19 19%	L
BECTON DICKINSON & CO	075887109	724 00	12/18/2015	111,671	1/17/2017	125,307	13,636	12 21%	L
BECTON DICKINSON & CO	075887109	340 00	1/27/2016	49,507	3/15/2017	62,505	12,997	26 25%	L
BECTON DICKINSON & CO	075887109	169 00	3/1/2016	25,713	3/15/2017	31,069	5,356	20 83%	S
BECTON DICKINSON & CO	075887109	170 00	4/1/2016	25,986	3/15/2017	31,252	5,266	20 27%	S
BECTON DICKINSON & CO	075887109	68 00	4/4/2016	10,530	3/15/2017	12,501	1,971	18 71%	S
BECTON DICKINSON & CO	075887109	65 00	11/23/2016	10,932	3/15/2017	11,949	1,018	9 11%	S
BECTON DICKINSON & CO	075887109	189 00	12/20/2016	31,347	3/15/2017	34,745	3,399	10 84%	S
BLACKROCK INC	09247X101	14 00	12/12/2016	5,440	9/19/2017	6,016	576	10 59%	S
BLACKROCK INC	09247X101	323 00	12/12/2016	125,497	1/17/2017	120,696	(4,801)	-3 83%	S
BLACKROCK INC	09247X101	93 00	12/12/2016	36,134	7/20/2017	39,578	3,444	9 53%	S
BOSTON SCIENTIFIC CORP	101137107	138 00	3/7/2011	1,032	2/1/2017	3,305	2,274	220 40%	L
BOSTON SCIENTIFIC CORP	101137107	783 00	3/11/2011	5,873	2/23/2017	19,138	13,266	225 90%	L
BOSTON SCIENTIFIC CORP	101137107	692 00	3/11/2011	5,190	2/1/2017	16,574	11,384	219 35%	L
BOSTON SCIENTIFIC CORP	101137107	548 00	1/19/2017	13,101	10/18/2017	16,063	2,962	22 61%	S
BOSTON SCIENTIFIC CORP	101137107	404 00	1/19/2017	9,659	2/23/2017	9,875	216	2 24%	S
BOSTON SCIENTIFIC CORP	101137107	679 00	1/19/2017	16,233	6/27/2017	19,019	2,786	17 16%	S
BRINLEY MYERS SQUIBB CO	110122108	605 00	10/12/2016	30,249	8/8/2017	34,516	4,268	14 11%	S
BRINLEY MYERS SQUIBB CO	110122108	1,495 00	10/12/2016	74,746	8/9/2017	85,227	10,481	14 02%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	74 00	9/25/2009	1,499	2/23/2017	5,104	3,605	240 46%	L
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	180 00	10/15/2009	3,850	2/23/2017	12,415	8,565	222 49%	L
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	405 00	5/16/2013	10,754	2/23/2017	27,934	17,181	159 76%	L
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	210 00	6/29/2015	10,585	2/23/2017	14,484	3,900	36 84%	L
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	469 00	1/19/2017	30,994	6/27/2017	35,779	4,745	15 11%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	403 00	1/19/2017	26,632	10/18/2017	33,596	6,963	26 15%	S
BROADRIDGE FINANCIAL SOLUTIONS INC	11133T103	19 00	1/19/2017	1,256	2/23/2017	1,311	55	4 17%	S
BWA TECHNOLOGIES INC	05605H100	477 00	9/13/2010	7,643	2/23/2017	20,162	12,520	163 81%	L
BWA TECHNOLOGIES INC	05605H100	220 00	6/6/2011	4,406	2/23/2017	9,299	4,893	111 05%	L
BWA TECHNOLOGIES INC	05605H100	45 00	6/6/2011	901	6/27/2017	2,097	1,195	132 63%	L
BWA TECHNOLOGIES INC	05605H100	227 00	1/19/2017	9,374	6/27/2017	10,576	1,202	12 83%	S
BWA TECHNOLOGIES INC	05605H100	440 00	1/19/2017	18,170	10/18/2017	26,087	7,917	43 57%	S
CAROL OIL & GAS CORP	127097103	861 00	1/3/2017	19,286	2/23/2017	19,366	81	0 42%	S
CAROL OIL & GAS CORP	127097103	46 00	1/3/2017	1,030	6/27/2017	1,123	93	8 99%	S
CAROL OIL & GAS CORP	127097103	423 00	1/19/2017	9,397	6/27/2017	10,327	930	9 89%	S
CAROL OIL & GAS CORP	127097103	420 00	1/19/2017	9,330	10/18/2017	10,912	1,582	16 95%	S
CALL AMGEN INC	023825	(11 00)	7/21/2017	7,841	1/10/2017	5,307	(2,534)	-47 75%	S
CALL APPLIED INC	030911	(16 00)	5/3/2017	34,320	7/27/2016	2,883	(31,437)	-1090 56%	S
CALL BOEING COMPANY	05170	(30 00)	5/18/2017	2,243	3/6/2017	6,680	4,437	66 43%	S
CALL BOEING COMPANY	05170	(30 00)	8/8/2017	54,000	7/11/2017	10,500	(43,500)	-414 30%	S
CALL BOEING COMPANY	05170	(30 00)	12/23/2016	23,091	10/27/2016	7,598	(15,494)	-203 93%	S
CALL CAPITAL ONE FINCL C	071264	(26 00)	12/22/2016	25,599	11/13/2016	5,074	(20,526)	-404 55%	S

C ALL CAPITAL ONE FINCLC	DUE 01/19/18	100 000	07126	(26 00)	9/1/2017	832	7/21/2017	2,782	1,950	70 09%	\$
C ALL CAPITAL ONE FINCLC	DUE 01/19/18	110 000	07126	(26 00)	4/26/2017	1,555	2/7/2017	4,680	3,125	66 77%	\$
C ALL CATERPHILAR INC	DUE 02/17/17	90 000	072991	(22 00)	12/29/2016	11,000	6/21/2016	2,481	(8,519)	-343 31%	\$
C ALL CLOROX CO	DUE 10/20/17	150 000	093475	(1 00)	7/11/2017	50	4/7/2017	125	75	60 00%	\$
C ALL CLOROX CO	DUE 10/20/17	150 000	093475	(15 00)	7/11/2017	750	4/17/2017	1,875	1,125	60 00%	\$
C ALL COLGATE PALMOLIVE C	DUE 01/19/18	80 000	095	(10 00)	10/9/2017	1,918	5/11/2017	4,205	2,288	54 39%	\$
C ALL COLGATE PALMOLIVE C	DUE 01/19/18	80 000	095	(22 00)	9/22/2017	1,406	5/11/2017	3,084	1,678	54 41%	\$
C ALL DETRE AND CO	DUE 01/19/18	130 000	122017	(22 00)	8/18/2017	3,837	2/15/2017	5,566	1,728	31 05%	\$
C ALL DETRE AND CO	DUE 01/19/18	130 000	122017	(22 00)	12/27/2016	14,582	8/19/2016	2,200	(12,382)	-562 85%	\$
C ALL DISCOVER FINANCIAL	DUE 01/19/18	70 000	12963	(33 00)	12/19/2016	27,060	11/7/2016	3,960	(23,100)	-583 35%	\$
C ALL DOW CHEMICAL	DUE 06/16/17	60 000	132608	(71 00)	12/21/2016	20,430	11/1/2016	7,968	(12,462)	-156 40%	\$
C ALL FANNON MORRIS CORP	DUE 01/19/18	105 000	14620	(16 00)	2/1/2017	480	12/29/2016	2,400	1,920	80 01%	\$
C ALL FANNON MORRIS CORP	DUE 01/19/18	105 000	14620	(27 00)	2/1/2017	809	12/30/2016	4,050	3,240	80 01%	\$
C ALL HOME DEPOT INC	DUE 01/19/18	175 000	211834	(8 00)	7/20/2017	512	5/2/2017	1,600	1,088	68 00%	\$
C ALL HONDA YAMAHA INC	DUE 06/16/17	130 000	2124	(17 00)	6/16/2017	8,914	12/23/2016	2,006	(6,908)	-344 40%	\$
C ALL INTEL CORP	DUE 10/20/17	42 000	226234	(50 00)	3/6/2017	1,746	12/22/2016	5,363	3,617	67 44%	\$
C ALL INTEL BUSINESS MACH	DUE 01/19/18	200 000	22681	(24 00)	4/19/2017	1,429	1/25/2017	10,235	8,806	86 04%	\$
C ALL JOHNSON & JOHNSON C	DUE 01/19/18	130 000	239	(10 00)	12/6/2016	1,500	11/4/2016	2,326	826	35 50%	\$
C ALL JOHNSON & JOHNSON C	DUE 01/19/18	130 000	239	(22 00)	12/5/2016	3,296	11/4/2016	5,116	1,820	35 57%	\$
C ALL JPMORGAN CHASE & CO	DUE 06/16/17	75 000	241	(27 00)	12/7/2016	29,160	10/13/2016	3,923	(25,237)	-643 38%	\$
C ALL KRAFT HENZL CO/HE	DUE 01/19/18	100 000	24684	(22 00)	7/3/2017	1,336	12/27/2016	6,119	4,783	78 16%	\$
C ALL MFC & CO INC NEW	DUE 01/19/18	75 000	2837	(60 00)	5/9/2017	2,992	1/11/2017	9,283	6,291	67 77%	\$
C ALL MFC & CO INC NEW	DUE 06/16/17	70 000	2837	(19 00)	12/5/2016	940	8/9/2016	1,900	960	50 51%	\$
C ALL MFC & CO INC NEW	DUE 06/16/17	70 000	2837	(16 00)	12/5/2016	792	8/10/2016	1,842	1,050	57 01%	\$
C ALL MFC & CO INC NEW	DUE 06/16/17	70 000	2837	(14 00)	12/5/2016	693	8/11/2016	1,610	917	56 97%	\$
C ALL MFC & CO INC NEW	DUE 06/16/17	70 000	2837	(10 00)	12/5/2016	495	8/12/2016	1,151	657	57 02%	\$
C ALL MFC & CO INC NEW	DUE 06/16/17	70 000	2837	(36 00)	10/2/2017	1,685	12/27/2016	5,046	3,361	66 61%	\$
C ALL PEPSICO INC	DUE 01/19/18	120 000	368024	(42 00)	10/20/2017	837	12/29/2016	5,250	4,413	84 06%	\$
C ALL PROCTER & GAMBLE CO	DUE 01/19/18	95 000	383	(18 00)	7/28/2017	270	4/20/2017	2,160	1,890	87 50%	\$
C ALL STARBUCKS CORP	DUE 01/19/18	67 500	509736	(13 00)	5/23/2017	780	4/6/2017	3,288	2,508	76 28%	\$
C ALL TITANY & CO NEW	DUE 01/19/18	110 000	43806	(13 00)	2/16/2017	10,400	8/11/2016	2,405	(7,995)	-332 41%	\$
C ALL TITANY & CO NEW	DUE 02/17/17	75 000	438065	(10 00)	12/27/2016	6,800	2/5/2016	1,882	(4,918)	-261 31%	\$
C ALL UNITED PARCEL SERVI	DUE 01/20/17	110 000	4760	(8 00)	12/27/2016	5,440	2/17/2016	2,079	(3,361)	-161 70%	\$
C ALL UNITED PARCEL SERVI	DUE 01/20/17	110 000	4760	(30 00)	3/1/2017	3,182	11/9/2016	4,509	1,327	29 42%	\$
C ALL WAL-MART STORES INC	DUE 01/19/18	80 000	4961	(15 00)	11/17/2017	23,550	5/9/2017	2,100	(21,450)	-1021 46%	\$
C ALL WAL-MART STORES INC	DUE 06/15/18	85 000	4961	(25 00)	7/25/2017	8,750	3/2/2017	9,000	250	2 78%	\$
C ALL WAL-MART STORES INC	DUE 01/19/18	210 000	4577D4	(25 00)	12/13/2016	23,581	1/7/2016	5,025	(18,556)	-369 31%	\$
C ALL WAL-MART STORES INC	DUE 01/20/17	170 000	4577D4	(35 00)	11/29/2017	41,736	8/11/2017	6,537	(35,198)	-538 44%	\$
C ALL WAL-MART STORES INC	DUE 06/15/18	230 000	4577D4	2 195 00	1/23/2017	36,124	3/7/2017	38,619	2,495	6 91%	\$
C AP GEMINI SA *N AMF	CHANGE EFF 06/2017*	ADR	139098107	161 00	11/21/2016	19,714	2/23/2017	18,904	(811)	-4 11%	\$
C ASYS GEN STORES INC			147528103	2 00	11/21/2016	245	6/27/2017	214	(31)	-12 80%	\$
C ASYS GEN STORES INC			147528103	73 00	1/19/2017	8,495	6/27/2017	7,794	(701)	-8 25%	\$
C ASYS GEN STORES INC			147528103	96 00	1/19/2017	11,172	10/18/2017	10,824	(348)	-3 12%	\$

CATHYPHILAR INC	149123101	1,000.00	10/22/2015	69,973	3/2/2017	94,524	24,552	35.09%	L
CATHYPHILAR INC	149123101	87.00	2/24/2016	5,655	3/2/2017	8,200	2,545	45.01%	L
CATHYPHILAR INC	149123101	629.00	2/25/2016	41,415	3/2/2017	59,456	18,040	43.56%	L
CATHYPHILAR INC	149123101	484.00	2/25/2016	31,868	3/2/2017	45,620	13,752	43.15%	L
CENNAIRWAY CO CAD	136375102	119.00	1/23/2017	8,374	11/29/2017	8,950	576	6.88%	S
CENMARK HOLDINGS INC	172433V102	13.00	1/30/2013	368	2/23/2017	560	192	52.19%	L
CENMARK HOLDINGS INC	172433V102	485.00	8/27/2013	14,643	2/23/2017	20,895	6,252	42.70%	L
CENMARK HOLDINGS INC	172433V102	265.00	4/4/2014	7,549	2/23/2017	11,417	3,868	51.24%	L
CENMARK HOLDINGS INC	172433V102	2.00	1/19/2017	80	2/23/2017	86	6	8.11%	S
CENMARK HOLDINGS INC	172433V102	399.00	1/19/2017	15,899	10/18/2017	14,149	(1,750)	-11.01%	S
CENMARK HOLDINGS INC	172433V102	301.00	1/19/2017	11,994	6/27/2017	11,619	(375)	-3.13%	S
CENMARK HOLDINGS INC	172967424	220.00	11/9/2016	10,999	3/21/2017	12,840	1,842	16.74%	S
CENMARK HOLDINGS INC	172967424	1,035.00	1/18/2017	59,379	3/21/2017	60,408	1,029	1.73%	S
CENMARK HOLDINGS INC	189054109	148.00	1/17/2009	8,841	2/23/2017	20,163	11,322	128.06%	L
COROX CO	189054109	27.00	1/19/2017	3,256	2/23/2017	3,678	422	12.97%	S
COROX CO	189054109	74.00	1/19/2017	8,924	10/18/2017	9,701	777	8.70%	S
COROX CO	189054109	73.00	1/19/2017	8,804	6/27/2017	10,054	1,250	14.20%	S
COROX PALMOLIVE CO	194162103	1,051.00	1/13/2013	67,785	10/24/2017	75,389	7,604	11.22%	L
COROX PALMOLIVE CO	194162103	399.00	2/25/2014	24,718	10/24/2017	28,621	3,883	15.69%	L
COROX PALMOLIVE CO	194162103	700.00	7/22/2014	48,060	10/24/2017	50,212	2,152	4.48%	L
COROX PALMOLIVE CO	194162103	1,530.00	3/13/2015	104,718	1/17/2017	102,676	(2,042)	-1.95%	L
COROX PALMOLIVE CO	194162103	312.00	3/31/2015	21,615	1/17/2017	20,938	(677)	-3.13%	L
COROX PALMOLIVE CO	194162103	365.00	3/31/2015	25,287	7/20/2017	26,555	1,267	5.01%	L
COROX PALMOLIVE CO	194162103	737.00	4/1/2015	50,864	7/20/2017	53,618	2,754	5.41%	L
COROX PALMOLIVE CO	194162103	39.00	5/19/2015	2,686	7/20/2017	2,837	151	5.64%	L
COROX PALMOLIVE CO	194162103	242.00	8/14/2015	16,407	7/20/2017	17,606	1,199	7.31%	L
COROX PALMOLIVE CO	194162103	62.00	8/14/2015	4,204	9/19/2017	4,499	295	7.03%	L
COROX PALMOLIVE CO	19765P406	19,282.02	9/12/2013	384,361	6/14/2017	483,593	99,232	25.82%	L
COROX PALMOLIVE CO	19765P406	2,361.32	12/12/2014	49,682	6/14/2017	59,222	9,540	19.20%	L
COROX PALMOLIVE CO	19765P406	2,394.24	12/12/2014	50,375	6/14/2017	60,048	9,673	19.20%	L
COROX PALMOLIVE CO	19765P406	18,517.28	12/12/2014	389,604	6/14/2017	464,413	74,810	19.20%	L
COROX PALMOLIVE CO	19765P406	8,710.87	12/14/2015	180,576	6/14/2017	218,469	37,892	20.98%	L
COROX PALMOLIVE CO	19765P406	9,173.46	12/14/2015	190,166	6/14/2017	230,070	39,905	20.98%	L
COROX PALMOLIVE CO	19765P406	1,820.73	12/13/2016	41,731	6/14/2017	45,664	3,933	9.42%	S
COROX PALMOLIVE CO	19765P406	167.09	12/13/2016	3,830	6/14/2017	4,191	361	9.42%	S
COROX PALMOLIVE CO	19765P406	1,368.85	12/13/2016	31,374	6/14/2017	34,331	2,957	9.42%	S
COROX PALMOLIVE CO	20030N101	1,144.00	3/13/2015	67,404	1/17/2017	82,896	15,492	22.98%	L
COROX PALMOLIVE CO	20030N101	606.00	3/13/2015	34,130	1/17/2017	43,912	9,782	28.66%	L
COROX PALMOLIVE CO	20030N101	456.00	3/13/2015	12,841	7/20/2017	17,895	5,054	39.36%	L
COROX PALMOLIVE CO	20030N101	84.00	4/1/2015	2,383	7/20/2017	3,296	913	38.33%	L
COROX PALMOLIVE CO	20030N101	141.00	4/1/2015	4,000	9/19/2017	5,230	1,230	30.75%	L
COROX PALMOLIVE CO	20449X401	0.54	1/23/2017	10	6/27/2017	12	2	15.74%	S
COROX PALMOLIVE CO	21871N101	156.00	9/10/2015	4,546	1/19/2017	4,264	(283)	-6.21%	L

ADR

CORCIVIC INC REH	21871N101	85.00	9/11/2015	2,477	1/19/2017	2,323	(154)	-6.21%	L
CORECTVIC INC REH	21871N101	384.00	9/22/2015	11,805	1/19/2017	10,495	(3,310)	-11.10%	L
CORLCTVIC INC RLH	21871N101	6.00	9/22/2015	184	2/23/2017	203	18	9.99%	L
CORLCTVIC INC RH	21871N101	395.00	9/23/2015	12,124	2/23/2017	13,356	1,232	10.16%	L
CORLCTVIC INC RLH	21871N101	510.00	5/4/2016	16,160	2/23/2017	17,244	1,085	6.71%	S
CORLCTVIC INC RLH	21871N101	324.00	8/18/2016	4,438	2/23/2017	10,955	6,517	146.86%	S
CORLCTVIC INC RLH	21871N101	719.00	8/18/2016	9,848	10/18/2017	19,093	9,245	93.88%	L
CORLCTVIC INC RLH	21871N101	172.00	8/18/2016	2,356	6/27/2017	4,868	2,512	106.62%	S
CORLCTVIC INC RLH	126650100	1,087.00	3/13/2015	112,489	1/17/2017	91,038	(21,451)	-19.07%	L
CASH AL HHC ORP	126650100	452.00	3/31/2015	46,905	1/17/2017	37,856	(9,049)	-19.29%	L
CASH AL HHC ORP	126650100	104.00	4/1/2015	10,598	1/17/2017	8,710	(1,888)	-17.81%	L
CASH AL HHC ORP	126650100	99.00	4/1/2015	10,089	9/19/2017	8,242	(1,847)	-18.31%	L
DANAHER CORP	235851102	1,205.00	3/13/2015	77,395	1/17/2017	97,390	19,996	25.84%	L
DANAHER CORP	235851102	342.00	3/31/2015	21,954	1/17/2017	27,641	5,687	25.90%	L
DANAHER CORP	235851102	209.00	3/31/2015	13,416	7/20/2017	17,434	4,018	29.95%	L
DANAHER CORP	235851102	606.00	4/1/2015	38,390	7/20/2017	50,550	12,161	31.68%	L
DANAHER CORP	235851102	31.00	5/19/2015	2,031	7/20/2017	2,586	555	27.31%	L
DANAHER CORP	235851102	55.00	8/14/2015	3,761	7/20/2017	4,588	827	21.99%	L
DANAHER CORP	235851102	40.00	10/13/2015	2,701	7/20/2017	3,337	635	23.53%	L
DANAHER CORP	235851102	84.00	1/27/2016	5,320	9/19/2017	7,354	2,034	38.23%	L
DANAHER CORP	235851102	164.00	1/27/2016	10,387	7/20/2017	13,680	3,293	31.70%	L
DANAHER CORP	25264S858	13,280.44	11/20/2014	463,886	8/24/2017	469,331	5,445	1.17%	L
DIAMOND HILL SMALL CAP FUND CLASS I	25264S858	9.03	12/15/2016	316	8/24/2017	319	3	0.80%	S
DIAMOND HILL SMALL CAP FUND CLASS I	25264S858	2,086.32	12/15/2016	73,084	8/24/2017	73,730	647	0.88%	S
DIAMOND HILL SMALL CAP FUND CLASS I	25264S858	187.32	12/29/2016	6,550	8/24/2017	6,620	69	1.06%	S
DISCOVERY COMMUNICATIONS INC SER C	25470F302	981.00	7/2/2015	30,488	2/23/2017	28,094	(2,394)	-7.85%	L
DISCOVERY COMMUNICATIONS INC SER C	25470F302	95.00	7/8/2015	2,954	2/23/2017	2,721	(233)	-7.89%	L
DISCOVERY COMMUNICATIONS INC SER C	25470F302	25.00	7/8/2015	777	5/1/2017	688	(89)	-11.48%	L
DISCOVERY COMMUNICATIONS INC SER C	25470F302	25.00	10/13/2015	681	5/1/2017	688	7	1.00%	L
DISCOVERY COMMUNICATIONS INC SER C	25470F302	278.00	1/19/2017	7,609	5/1/2017	7,651	42	0.55%	S
DISCOVERY COMMUNICATIONS INC SER C	25470F302	723.00	1/19/2017	19,789	5/15/2017	18,305	(1,484)	-7.50%	S
DOLLAR GEN CORP NEW	256677105	143.00	4/10/2017	9,945	10/18/2017	11,800	1,855	18.65%	S
DOLLAR GEN CORP NEW	256677105	144.00	4/10/2017	10,015	6/27/2017	10,280	266	2.65%	S
DOW CHEMICAL **MERGER	260543103	910.00	1/29/2015	40,943	4/4/2017	57,330	16,387	40.02%	L
DOW CHEMICAL **MERGER	260543103	2,915.00	2/29/2016	142,700	4/4/2017	183,646	40,946	28.69%	L
DR PEPPER SNAPPLE GROUP INC	26138E109	1,050.00	12/3/2014	76,074	1/18/2017	94,688	18,614	24.47%	L
ECOLAB INC	278865100	641.00	3/13/2015	73,810	1/17/2017	75,923	2,113	2.86%	L
ECOLAB INC	278865100	396.00	3/31/2015	45,393	1/17/2017	46,904	1,511	3.33%	L
ECOLAB INC	278865100	13.00	3/31/2015	1,490	7/20/2017	1,722	232	15.59%	L
ECOLAB INC	278865100	189.00	4/1/2015	21,503	7/20/2017	25,042	3,539	16.46%	L
ENTRIGY CORP NEW	278865100	46.00	4/1/2015	5,234	9/19/2017	6,016	782	14.95%	L
ENTRIGY CORP NEW	29364G103	26.00	8/4/2009	2,071	2/23/2017	1,954	(117)	-5.63%	L
ENERGY CORP NEW	29364G103	140.00	8/6/2009	10,789	2/23/2017	10,522	(267)	-2.47%	L

ENERGY CORP NEW	29364G103	80.00	10/15/2009	6,392	2/23/2017	6,013	(379)	-5.93%	L
ENIFRGY CORP NEW	29364G103	29.00	1/19/2017	2,074	2/23/2017	2,180	106	5.10%	S
ENERGY CORP NLW	29364G103	130.00	1/19/2017	9,297	10/18/2017	10,997	1,700	18.29%	S
ENIFRGY CORP NLW	29364G103	137.00	1/19/2017	9,797	6/22/2017	10,800	1,002	10.23%	S
ENIFRGY CORP NLW	29364G103	7.00	7/13/2017	527	10/18/2017	592	65	12.28%	S
EPAM SYSTEMS INC	29414B104	302.00	1/23/2016	20,413	2/23/2017	22,017	1,604	7.86%	S
EPAM SYSTEMS INC	29414B104	13.00	1/19/2017	855	2/23/2017	948	92	10.80%	S
EPAM SYSTEMS INC	29414B104	122.00	1/19/2017	8,028	10/18/2017	11,069	3,041	37.88%	S
EPAM SYSTEMS INC	29414B104	153.00	1/19/2017	10,067	6/22/2017	12,836	2,769	27.50%	S
EPAM SYSTEMS INC	297425100	98.00	6/25/2015	9,376	2/23/2017	8,668	(708)	-7.55%	L
ESPERINT TECHNOLOGIES CORP	297425100	247.00	9/4/2015	18,935	2/23/2017	21,847	2,912	15.38%	L
ESPERINT TECHNOLOGIES CORP	297425100	43.00	9/4/2015	3,296	6/27/2017	4,074	778	23.60%	L
ESPERINT TECHNOLOGIES CORP	297425100	136.00	1/19/2017	11,550	6/27/2017	12,886	1,336	11.57%	S
ESPERINT TECHNOLOGIES CORP	297425100	162.00	1/19/2017	13,758	10/18/2017	15,139	1,381	10.04%	S
ESPERINT TECHNOLOGIES CORP	302130109	365.00	12/11/2013	15,512	2/23/2017	20,525	5,013	32.31%	L
EXPEDITORS INTL WASH INC	302130109	17.00	12/11/2013	722	6/27/2017	948	225	31.20%	L
EXPEDITORS INTL WASH INC	302130109	156.00	1/19/2017	8,377	6/27/2017	8,699	322	3.84%	S
EXPEDITORS INTL WASH INC	302130109	184.00	1/19/2017	9,880	10/18/2017	10,699	819	8.29%	S
EXPEDITORS INTL WASH INC	30303M102	1,015.00	5/18/2015	81,759	1/17/2017	129,592	47,833	58.50%	L
FAC BROOK INC CL A	30303M102	45.00	5/18/2015	3,625	3/15/2017	6,249	2,624	72.39%	L
FAC BROOK INC CL A	30303M102	31.00	5/18/2015	2,497	9/19/2017	5,301	2,803	112.27%	L
FAC BROOK INC CL A	307305102	639.00	1/23/2017	12,074	2/23/2017	12,449	375	3.10%	S
FANUC CORP ADR	311900104	222.00	7/14/2015	9,315	1/4/2017	10,463	1,148	12.33%	L
FAS FENAL CO	31847R102	15.00	2/14/2011	232	2/23/2017	598	365	157.32%	L
FIRST AMERN FINL CORP COM	31847R102	35.00	2/17/2011	563	2/23/2017	1,395	832	147.83%	L
FIRST AMERN FINL CORP COM	31847R102	680.00	4/1/2011	11,154	2/23/2017	27,100	15,946	142.97%	L
FIRST AMERN FINL CORP COM	31847R102	415.00	7/22/2013	9,328	2/23/2017	16,539	7,210	77.59%	L
FIRST AMERN FINL CORP COM	31847R102	179.00	1/19/2017	6,704	2/23/2017	7,134	430	6.42%	S
FIRST AMERN FINL CORP COM	31847R102	567.00	1/19/2017	21,234	10/18/2017	28,483	7,249	34.14%	S
FIRST AMERN FINL CORP COM	31847R102	692.00	1/19/2017	25,915	6/27/2017	31,368	5,452	21.04%	S
FIRST AMERN FINL CORP COM	354613101	533.00	7/7/2016	17,327	2/23/2017	22,851	5,524	31.88%	S
FRANKLIN RESOURCES INC	354613101	308.00	10/13/2016	10,484	2/23/2017	13,205	2,721	25.95%	S
FRANKLIN RESOURCES INC	354613101	25.00	11/9/2016	954	6/27/2017	1,113	159	16.65%	S
FRANKLIN RESOURCES INC	354613101	160.00	11/9/2016	6,108	2/23/2017	6,860	752	12.31%	S
FRANKLIN RESOURCES INC	354613101	461.00	1/19/2017	18,425	10/18/2017	20,493	2,067	11.22%	S
FRANKLIN RESOURCES INC	354613101	451.00	1/19/2017	18,026	6/27/2017	20,081	2,056	11.40%	S
GEN ELECTRIC CO	369604103	700.00	2/2/2012	13,172	10/20/2017	16,100	2,928	22.33%	L
GEN ELECTRIC CO	369604103	2,000.00	2/7/2012	37,867	10/20/2017	46,001	8,134	21.48%	L
GEN ELECTRIC CO	369604103	500.00	2/1/2012	9,719	10/20/2017	11,500	1,781	18.32%	L
GEN ELECTRIC CO	369604103	1,000.00	7/20/2012	20,219	10/20/2017	23,000	2,782	13.76%	L
GEN ELECTRIC CO	369604103	1,700.00	10/9/2012	38,637	8/3/2017	43,450	4,814	12.46%	L
GEN ELECTRIC CO	369604103	800.00	10/12/2012	18,118	8/3/2017	20,447	2,330	12.86%	L
GEN ELECTRIC CO	369604103	500.00	10/15/2012	11,308	8/3/2017	12,780	1,472	13.02%	L

GLN L L J C I R I C C O	369604103	500.00	4/26/2013	11,085	10/20/2017	11,500	415	3.75%	L
GLN L T T C I R I C C O	369604103	495.00	4/30/2013	11,027	8/3/2017	12,652	1,625	14.73%	L
GLN L T T C I R I C C O	369604103	2,505.00	4/30/2013	55,804	10/20/2017	57,616	1,812	3.25%	L
GLN L T T L C I R I C C O	369604103	1,000.00	5/1/2013	22,257	10/20/2017	23,000	744	3.34%	L
GLN L T T L C I R I C C O	369604103	1,300.00	7/22/2014	33,784	8/3/2017	33,227	(557)	-1.65%	L
GLN L N I P A R I S C O	372460105	28.00	8/6/2009	986	2/23/2017	2,670	1,684	170.76%	L
GLN L N I P A R I S C O	372460105	60.00	10/15/2009	2,304	2/23/2017	5,722	3,418	148.37%	L
GLN L N I P A R I S C O	372460105	180.00	10/15/2010	8,689	2/23/2017	17,166	8,477	97.56%	L
GLN L N I P A R I S C O	372460105	20.00	12/18/2012	1,270	4/10/2017	1,802	532	41.90%	L
GLN L N I P A R I S C O	372460105	90.00	12/18/2012	5,715	2/23/2017	8,583	2,868	50.19%	L
GLN L N I P A R I S C O	372460105	71.00	1/19/2017	7,069	4/10/2017	6,397	(671)	-9.50%	S
GLN L N I P A R I S C O	372460105	163.00	1/19/2017	16,228	6/27/2017	14,873	(1,355)	-8.35%	S
GLN L N I P A R I S C O	372460105	168.00	1/19/2017	16,726	10/18/2017	16,349	(376)	-2.25%	S
GLN L N I P A R I S C O	379577208	126.00	10/7/2016	2,889	2/23/2017	3,556	666	23.07%	S
GLN L N I P A R I S C O	379577208	103.00	10/10/2016	2,389	2/23/2017	2,907	517	21.64%	S
GLN L N I P A R I S C O	379577208	514.00	10/11/2016	11,767	2/23/2017	14,505	2,737	23.26%	S
GLN L N I P A R I S C O	379577208	92.00	10/11/2016	2,106	6/27/2017	3,069	963	45.73%	S
GLN L N I P A R I S C O	379577208	307.00	1/19/2017	8,205	10/18/2017	9,091	886	10.80%	S
GLN L N I P A R I S C O	379577208	310.00	1/19/2017	8,285	6/27/2017	10,343	2,057	24.83%	S
GLN L N I P A R I S C O	38141G104	2,200.00	5/3/2017	496,006	10/17/2017	534,193	38,188	7.70%	S
GLN L N I P A R I S C O	38141V246	100,000.00	12/26/2013	1,000,000	11/15/2017	1,407,995	407,995	40.80%	L
GLN L N I P A R I S C O	405024100	8.00	6/3/2011	265	2/23/2017	299	35	13.13%	L
GLN L N I P A R I S C O	405024100	150.00	5/16/2013	5,996	2/23/2017	5,613	(384)	-6.40%	L
GLN L N I P A R I S C O	405024100	273.00	10/13/2015	8,897	2/23/2017	10,290	1,393	15.65%	L
GLN L N I P A R I S C O	405024100	95.00	10/13/2015	3,074	6/27/2017	3,740	667	21.70%	L
GLN L N I P A R I S C O	405024100	179.00	1/19/2017	7,156	6/27/2017	7,048	(108)	-1.52%	S
GLN L N I P A R I S C O	405024100	262.00	1/19/2017	10,474	10/18/2017	11,809	1,335	12.74%	S
GLN L N I P A R I S C O	405217100	517.00	12/1/2016	20,151	2/23/2017	18,039	(2,112)	-10.48%	S
GLN L N I P A R I S C O	405217100	341.00	1/19/2017	13,648	2/23/2017	11,898	(1,750)	-12.82%	S
GLN L N I P A R I S C O	405217100	110.00	1/19/2017	4,403	6/27/2017	3,704	(699)	-15.87%	S
GLN L N I P A R I S C O	405217100	298.00	2/17/2017	10,404	6/27/2017	10,035	(370)	-3.55%	S
GLN L N I P A R I S C O	405217100	457.00	2/17/2017	15,956	10/18/2017	18,494	2,538	15.91%	S
GLN L N I P A R I S C O	405217100	66.00	7/13/2017	2,604	10/18/2017	2,671	66	2.55%	S
GLN L N I P A R I S C O	416515104	337.00	1/29/2014	11,185	2/23/2017	16,429	5,244	46.88%	L
GLN L N I P A R I S C O	416515104	83.00	2/20/2014	2,891	2/23/2017	4,144	1,252	43.31%	L
GLN L N I P A R I S C O	416515104	100.00	2/26/2014	3,410	2/23/2017	4,875	1,465	42.97%	L
GLN L N I P A R I S C O	416515104	62.00	3/5/2014	2,226	2/23/2017	3,023	797	35.80%	L
GLN L N I P A R I S C O	416515104	143.00	3/5/2014	5,134	6/27/2017	7,502	2,368	46.13%	L
GLN L N I P A R I S C O	416515104	97.00	1/19/2017	4,694	9/8/2017	5,044	350	7.46%	S
GLN L N I P A R I S C O	416515104	197.00	1/19/2017	9,532	10/18/2017	10,946	1,413	14.83%	S
GLN L N I P A R I S C O	416515104	181.00	1/19/2017	8,758	6/27/2017	9,495	737	8.42%	S
GLN L N I P A R I S C O	418056107	266.00	12/2/2009	8,139	2/23/2017	26,027	17,888	219.79%	L
GLN L N I P A R I S C O	418056107	135.00	3/19/2010	5,141	2/23/2017	13,209	8,068	156.93%	L

12/31/2018

TRIGGER PS SPA

GOLDMAN SACHS GROUP INC

GOLDMAN SACHS GROUP INC

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DIASBRO INC	418056107	320.00	5/13/2015	22,564	2/23/2017	31,310	8,746	L
DIASBRO INC	418056107	322.00	1/9/2017	27,238	10/18/2017	31,082	3,844	L
DIASBRO INC	418056107	40.00	1/9/2017	3,384	2/23/2017	3,914	530	S
DIASBRO INC	418056107	293.00	1/9/2017	24,785	6/27/2017	32,656	7,871	S
DIASBRO INC	418056107	91.00	1/26/2017	8,458	2/23/2017	8,957	499	S
DIASBRO INC	418056107	109.00	1/27/2017	10,119	10/18/2017	10,297	178	S
DIASBRO INC	418056107	123.00	1/27/2017	11,419	2/23/2017	12,107	688	S
DIASBRO INC	418056107	95.00	1/27/2017	8,820	6/27/2017	8,902	82	S
DIASBRO INC	418056107	172.00	1/25/2015	14,964	2/23/2017	18,749	3,775	L
DIASBRO INC	418056107	94.00	1/9/2017	9,907	10/18/2017	10,341	434	S
DIASBRO INC	418056107	12.00	1/9/2017	1,265	2/23/2017	1,307	43	S
DIASBRO INC	418056107	90.00	1/9/2017	9,486	6/27/2017	9,848	362	S
DIASBRO INC	418056107	318.00	1/29/2016	13,249	2/23/2017	16,749	3,500	L
DIASBRO INC	418056107	118.00	3/11/2016	6,043	2/23/2017	6,215	172	S
DIASBRO INC	418056107	69.00	3/11/2016	3,533	6/27/2017	2,855	(679)	L
DIASBRO INC	418056107	133.00	1/9/2017	7,684	6/27/2017	5,502	(2,182)	S
DIASBRO INC	418056107	370.00	1/9/2017	21,376	10/18/2017	17,279	(4,097)	S
DIASBRO INC	418056107	1,709.00	3/13/2015	48,220	12/12/2016	43,980	(4,241)	L
DIASBRO INC	418056107	1,578.00	3/31/2015	46,937	12/12/2016	40,608	(6,328)	L
DIASBRO INC	418056107	1,741.00	4/1/2015	50,846	12/12/2016	44,803	(6,043)	L
DIASBRO INC	418056107	90.00	5/19/2015	2,659	12/12/2016	2,316	(343)	L
DIASBRO INC	418056107	1,900.00	8/14/2015	48,944	12/12/2016	48,895	(49)	L
DIASBRO INC	418056107	670.00	10/13/2015	16,849	12/12/2016	17,242	393	L
DIASBRO INC	418056107	516.00	11/17/2015	12,263	12/12/2016	13,279	1,016	L
DIASBRO INC	418056107	387.00	12/18/2015	8,468	12/12/2016	9,959	1,492	S
DIASBRO INC	418056107	4,192.00	1/27/2016	75,910	12/12/2016	107,877	31,967	S
DIASBRO INC	418056107	1,213.00	4/1/2016	26,572	12/12/2016	31,215	4,643	S
DIASBRO INC	418056107	480.00	4/4/2016	10,611	12/12/2016	12,352	1,741	S
DIASBRO INC	418056107	38.00	4/5/2016	835	12/12/2016	978	143	S
DIASBRO INC	418056107	904.00	3/13/2015	104,296	1/17/2017	122,507	18,212	L
DIASBRO INC	418056107	23.00	3/31/2015	2,636	1/17/2017	3,117	480	L
DIASBRO INC	418056107	66.00	3/31/2015	7,565	9/19/2017	10,416	2,851	L
DIASBRO INC	418056107	53.00	3/31/2015	6,075	7/20/2017	7,787	1,712	L
DIASBRO INC	418056107	2.00	9/14/2015	197	9/19/2017	275	78	L
DIASBRO INC	418056107	1,073.00	9/14/2015	105,868	1/17/2017	125,789	19,921	L
DIASBRO INC	418056107	150,000.00	10/28/2013	1,500,000	1/17/2017	2,296,795	796,795	L
DIASBRO INC	418056107	658.00	3/9/2016	6,152	2/23/2017	9,312	3,160	S
DIASBRO INC	418056107	2,395.00	6/24/2016	20,981	2/23/2017	33,893	12,912	S
DIASBRO INC	418056107	79.00	1/9/2017	1,027	2/23/2017	1,118	91	S
DIASBRO INC	418056107	1,584.00	1/9/2017	20,600	10/18/2017	21,973	1,373	S
DIASBRO INC	418056107	1,254.00	1/9/2017	16,308	6/27/2017	16,292	(16)	S
DIASBRO INC	418056107	723.00	1/23/2017	12,216	2/24/2017	11,838	(377)	S
DIASBRO INC	418056107	2,232.00	3/13/2015	103,042	1/17/2017	125,458	22,416	L

INTI RC ONI NINIAI NCHANG	GROUP	45866F104	128 00	3/13/2015	5 909	7/20/2017	8,406	2,496	42 25%	L
INTI RC ONI NINIAI NCHANG	GROUP	45866F104	1 005 00	3/31/2015	46 921	7/20/2017	65,997	19,076	40 65%	L
INTI RC ONI NINIAI NCHANG	GROUP	45866F104	881 00	4/1/2015	40,860	7/20/2017	57,854	16,994	41 59%	L
INTI RC ONI NINIAI NCHANG	GROUP	45866F104	98 00	4/1/2015	4 545	9/19/2017	6,480	1,935	42 56%	L
INVTSCO LTD		G491BT108	227 00	5/6/2013	7,398	2/23/2017	7 500	102	1 38%	L
INVTSCO LTD		G491BT108	480 00	8/2/2013	15,837	2/23/2017	15,859	22	0 14%	L
INVTSCO LTD		G491BT108	3 446 00	3/13/2015	138,587	1/17/2017	105,221	(33,366)	-24 08%	L
INVTSCO LTD		G491BT108	395 00	3/31/2015	15,733	1/17/2017	12 061	(3,672)	-23 34%	L
INVTSCO LTD		G491BT108	780 00	3/31/2015	31,069	7/20/2017	28,299	(2,770)	-8 91%	L
INVTSCO LTD		G491BT108	1 275 00	4/1/2015	50,707	7/20/2017	46,258	(4,449)	-8 77%	L
INVTSCO LTD		G491BT108	66 00	5/19/2015	2,665	7/20/2017	2,395	(271)	-10 15%	L
INVTSCO LTD		G491BT108	1,070 00	8/14/2015	39,980	7/20/2017	38,821	(1,159)	-2 90%	L
INVTSCO LTD		G491BT108	300 00	9/14/2015	9 812	7/20/2017	10,884	1,072	10 93%	L
INVTSCO LTD		G491BT108	475 00	10/13/2015	15,398	7/20/2017	17,233	1,835	11 92%	L
INVTSCO LTD		G491BT108	265 00	10/13/2015	8 371	2/23/2017	8,755	384	4 59%	L
INVTSCO LTD		G491BT108	4 00	12/18/2015	123	7/20/2017	145	22	17 59%	L
INVTSCO LTD		G491BT108	75 00	1/27/2016	2,196	7/20/2017	2,721	525	23 89%	L
INVTSCO LTD		G491BT108	439 00	1/19/2017	13,309	10/18/2017	15,968	2,659	19 98%	S
INVTSCO LTD		G491BT108	31 00	1/19/2017	940	2/23/2017	1,024	84	8 98%	S
INVTSCO LTD		G491BT108	472 00	1/19/2017	14,309	6/27/2017	16,517	2,207	15 42%	S
IPG PHOTONICS CORP		44980X109	115 00	3/18/2016	10,874	1/4/2017	11,497	622	5 72%	S
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47102X105	1 015 00	7/25/2013	9,346	2/23/2017	12,803	3,457	36 99%	L
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47102X105	250 00	11/20/2014	3,681	2/23/2017	3,154	(528)	-14 34%	L
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47102X105	18 00	11/21/2014	279	2/23/2017	227	(52)	-18 66%	L
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47102X105	187 00	11/21/2014	2,900	5/4/2017	2,375	(325)	-11 21%	L
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47102X105	1,409 00	1/19/2017	18,965	5/4/2017	19,400	435	2 29%	S
JANUS CAPITAL GROUP INC	**MERGER EFF 05/2017**	47103C795	10 198 12	3/30/2016	902,432	6/13/2017	1,110,984	208,552	23 11%	L
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	5,063 01	3/31/2016	450,000	6/13/2017	551,564	101,564	22 57%	L
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	83 92	12/19/2016	8 113	6/13/2017	9,142	1,029	12 68%	S
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	809 98	12/19/2016	78 309	6/13/2017	88,240	9,930	12 68%	S
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	10 210 33	1/17/2017	1,000,000	6/13/2017	1,112,314	112,314	11 21%	S
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	4,914 00	2/24/2017	500,000	6/13/2017	535,332	35,332	7 07%	S
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	13 840 19	2/27/2017	1 413,360	6/1/2017	1 500,000	86,640	6 13%	S
JANUS HENDERSON ENTERPRISE FUND CLASS I	SHARES	47103C795	848 41	2/27/2017	86,640	6/13/2017	92,426	5,786	6 68%	S
JAPAN TOBACCO INC	UNSPONSORED ADR	471105205	2,332 00	1/23/2017	38 604	3/28/2017	39,020	416	1 08%	S
KBC GROUP NV ADR		48241F104	695 00	1/23/2017	21,872	10/6/2017	29,225	7,353	33 62%	S
LIBERTY BROADBAND CORP		530307305	141 00	12/8/2014	7,577	2/23/2017	12,072	4,495	59 33%	L
LIBERTY BROADBAND CORP		530307305	129 00	1/9/2015	5 206	2/23/2017	11,045	5,838	112 14%	L
LIBERTY BROADBAND CORP		530307305	123 00	5/5/2016	7,226	2/23/2017	10 531	3,305	45 74%	S
LIBERTY BROADBAND CORP		530307305	35 00	5/5/2016	2,056	6/27/2017	3,005	949	46 17%	L
LIBERTY BROADBAND CORP		530307305	79 00	1/19/2017	6,175	6/27/2017	6 784	608	9 85%	S
LIBERTY BROADBAND CORP		530307305	238 00	1/19/2017	18,604	10/18/2017	22,308	3,704	19 91%	S
LIBERTY SIRIUS GROUP SER C		531229607	142 00	12/2/2014	4,078	2/23/2017	5,470	1,392	34 14%	L

LIBERTY SIRIUS GROUP	SFR C	570.00	6/29/2015	16,299	2/23/2017	21,955	5,657	34.71%	L
LIBERTY SIRIUS GROUP	SFR C	470.00	6/3/2016	14,799	2/23/2017	18,103	3,304	22.33%	S
LIBERTY SIRIUS GROUP	SFR C	3.00	1/19/2017	105	2/23/2017	116	11	10.42%	S
LIBERTY SIRIUS GROUP	SFR C	626.00	1/19/2017	21,837	10/18/2017	27,135	5,298	24.26%	S
LIBERTY SIRIUS GROUP	SFR C	418.00	1/19/2017	14,581	6/27/2017	17,074	2,492	17.09%	S
LOOMIS SAYLES SR	FLOATING RATE & FIXED	20,222.45	9/14/2015	203,842	9/7/2017	200,000	(3,842)	-1.88%	L
LOOMIS SAYLES SR	FLOATING RATE & FIXED	80,726.54	9/14/2015	813,724	9/2/2017	800,000	(13,724)	-1.69%	L
LOWE'S COMPANIES INC		1,682.00	2/16/2016	112,810	1/17/2017	121,505	8,695	7.71%	S
LOWE'S COMPANIES INC		19.00	2/16/2016	1,274	3/13/2017	1,566	291	22.87%	L
LOWE'S COMPANIES INC		97.00	2/16/2016	6,506	9/19/2017	7,531	1,025	15.76%	L
LOWE'S COMPANIES INC		80.00	10/17/2011	5,980	2/23/2017	13,592	7,612	127.30%	L
M & T BANK CORP		119.00	10/19/2011	8,610	2/23/2017	20,218	11,608	134.83%	L
M & T BANK CORP		49.00	10/19/2011	3,545	6/27/2017	7,867	4,322	121.92%	L
M & T BANK CORP		32.00	1/19/2017	4,949	6/27/2017	5,138	188	3.81%	S
M & T BANK CORP		96.00	1/19/2017	14,848	10/18/2017	15,371	523	3.52%	S
MARKET CORP (HOLDING CO)		12.00	11/21/2016	10,904	2/23/2017	11,779	875	8.02%	S
MARKET CORP (HOLDING CO)		22.00	1/23/2016	19,849	2/23/2017	21,594	1,745	8.79%	S
MARKET CORP (HOLDING CO)		15.00	1/19/2017	13,380	6/27/2017	14,479	1,098	8.21%	S
MARKET CORP (HOLDING CO)		16.00	1/19/2017	14,272	10/18/2017	17,065	2,792	19.56%	S
MATTEL INC		5.00	4/21/2010	89	2/23/2017	129	39	44.12%	L
MATTEL INC		450.00	6/25/2015	10,966	2/23/2017	11,606	641	5.84%	L
MATTEL INC		340.00	6/29/2015	8,281	2/23/2017	8,769	488	5.89%	L
MATTEL INC		80.00	10/13/2015	1,649	2/23/2017	2,063	415	25.15%	L
MATTEL INC		92.00	8/23/2016	3,054	2/23/2017	2,373	(681)	-22.30%	S
MATTEL INC		202.00	8/23/2016	6,705	6/15/2017	4,119	(2,586)	-38.57%	S
MATTEL INC		1,356.00	1/19/2017	41,526	6/15/2017	27,651	(13,875)	-33.41%	S
MATTEL INC		17,717.93	3/27/2015	500,000	1/17/2017	420,269	(79,731)	-15.95%	L
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	320.05	12/10/2015	7,387	1/17/2017	7,592	205	2.77%	L
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	1,699.82	12/10/2015	39,232	1/17/2017	40,320	1,088	2.77%	L
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	20,416.50	6/8/2016	500,000	1/17/2017	484,279	(15,721)	-3.14%	S
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	216.28	12/7/2016	5,089	1/17/2017	5,130	41	0.81%	S
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	712.62	12/7/2016	16,768	1/17/2017	16,903	135	0.81%	S
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	90.74	12/7/2016	2,135	1/17/2017	2,152	17	0.81%	S
MATTHEWS INTERNATIONAL	PACIFIC TIGER FUND	48.00	5/17/2010	3,273	2/23/2017	7,164	3,891	118.85%	L
MCKESSON CORP		143.00	11/1/2010	9,607	2/23/2017	21,343	11,736	122.16%	L
MCKESSON CORP		57.00	1/1/2010	3,829	6/27/2017	9,570	5,740	149.00%	L
MCKESSON CORP		55.00	1/19/2017	8,112	6/27/2017	9,234	1,122	13.83%	S
MCKESSON CORP		91.00	1/19/2017	13,422	10/18/2017	13,382	(40)	-0.30%	S
MEDTRONIC PLC		964.00	3/13/2015	72,270	1/17/2017	72,947	678	0.94%	L
MEDTRONIC PLC		597.00	3/31/2015	46,113	1/17/2017	45,176	(937)	-2.03%	L
MEDTRONIC PLC		67.00	4/1/2015	5,049	1/17/2017	5,070	21	0.42%	L
MIDTRONIC PLC		183.00	4/1/2015	13,790	7/20/2017	15,694	1,904	13.81%	L
MIDTRONIC PLC		67.00	4/1/2015	5,049	9/19/2017	5,501	452	8.95%	L

MICROS ITALIA INC NW	CL A	594972408	23.00	6/26/2017	4,255	8/14/2017	2,989	(1,266)	-29.76%	S
MICROS ITALIA INC NW	CL A	594972408	32.00	6/27/2017	5,967	8/14/2017	4,158	(1,809)	-10.12%	S
MONDILIZ INTL INC		609207105	31.00	5/16/2017	1,411	9/19/2017	1,259	(152)	-10.79%	S
MONDILIZ INTL INC		609207105	2,231.00	5/16/2017	101,555	7/20/2017	98,592	(2,963)	-2.92%	S
MORGAN STANLEY FINANCIAL	TA-CYN KRE	61766W295	50,000.00	4/21/2017	500,000	10/23/2017	500,000	-	0.00%	S
MYLAN NV EUR		N59465109	2,598.00	8/10/2015	150,009	1/17/2017	96,117	(53,893)	-35.91%	L
MYLAN NV EUR		N59465109	281.00	8/14/2015	15,240	3/15/2017	12,029	(3,210)	-21.07%	L
MYLAN NV EUR		N59465109	748.00	8/14/2015	40,567	1/17/2017	27,673	(12,893)	-31.78%	L
MYLAN NV EUR		N59465109	101.00	8/14/2015	5,478	7/20/2017	3,962	(1,515)	-27.66%	L
MYLAN NV EUR		N59465109	80.00	9/14/2015	3,881	7/20/2017	3,139	(742)	-19.13%	L
MYLAN NV EUR		N59465109	960.00	10/13/2015	41,491	7/20/2017	37,663	(3,828)	-9.21%	L
MYLAN NV EUR		N59465109	648.00	1/27/2016	34,425	7/20/2017	25,422	(9,003)	-26.15%	L
MYLAN NV EUR		N59465109	251.00	2/16/2016	10,765	7/20/2017	9,847	(918)	-8.53%	L
MYLAN NV EUR		N59465109	699.00	2/16/2016	29,980	9/19/2017	21,943	(8,037)	-26.81%	L
MYLAN NV EUR		N59465109	524.00	3/31/2016	24,095	9/19/2017	16,450	(7,646)	-31.71%	L
MYLAN NV EUR		N59465109	441.00	4/1/2016	20,719	9/19/2017	13,844	(6,875)	-33.18%	L
MYLAN NV EUR		N59465109	221.00	4/4/2016	10,592	9/19/2017	6,938	(3,654)	-34.50%	L
MYLAN NV EUR		N59465109	208.00	4/5/2016	9,573	9/19/2017	6,530	(3,044)	-31.79%	L
MYLAN NV EUR		N59465109	761.00	8/30/2016	32,814	9/19/2017	23,890	(8,924)	-27.20%	L
MYLAN NV EUR		N59465109	1,428.00	11/23/2016	51,579	9/19/2017	44,828	(6,751)	-13.09%	S
MYLAN NV EUR		N59465109	837.00	12/20/2016	31,212	9/19/2017	26,275	(4,937)	-15.82%	S
NAL FUEL GAS CO		636180101	216.00	5/17/2013	13,781	2/23/2017	12,923	(858)	-6.22%	L
NAL FUEL GAS CO		636180101	285.00	10/11/2015	15,068	2/23/2017	17,051	1,983	13.16%	L
NAL FUEL GAS CO		636180101	272.00	1/19/2017	15,688	10/18/2017	15,650	(38)	-0.24%	S
NAL FUEL GAS CO		636180101	3.00	1/19/2017	173	2/23/2017	179	6	3.73%	S
NAL FUEL GAS CO		636180101	232.00	1/19/2017	13,381	6/27/2017	13,060	(321)	-2.40%	S
NEW YORK CMNTY BANCORP		649445103	829.00	12/2/2009	9,732	2/23/2017	12,793	3,061	31.46%	L
NEW YORK CMNTY BANCORP		649445103	600.00	12/8/2009	7,676	2/23/2017	9,259	1,583	20.62%	L
NEW YORK CMNTY BANCORP		649445103	485.00	12/21/2009	6,885	2/23/2017	7,485	600	8.71%	L
NEW YORK CMNTY BANCORP		649445103	444.00	10/25/2011	5,636	2/23/2017	6,852	1,216	21.57%	L
NEW YORK CMNTY BANCORP		649445103	336.00	10/25/2011	4,265	6/27/2017	4,335	70	1.65%	L
NEW YORK CMNTY BANCORP		649445103	1,195.00	1/19/2017	18,687	10/18/2017	15,275	(3,412)	-18.26%	S
NEW YORK CMNTY BANCORP		649445103	1,073.00	1/19/2017	16,779	6/27/2017	13,845	(2,934)	-17.49%	S
NEW YORK CMNTY BANCORP		65473P105	777.00	8/26/2015	12,667	2/23/2017	18,409	5,743	45.34%	L
NISOURCE INC		65473P105	99.00	1/19/2017	2,224	2/23/2017	2,346	121	5.45%	S
NISOURCE INC		65473P105	394.00	1/19/2017	8,852	10/18/2017	10,399	1,547	17.47%	S
NISOURCE INC		65473P105	457.00	1/19/2017	10,268	6/27/2017	11,847	1,579	15.38%	S
O REILLY AUTOMOTIVE INC		67103H107	425.00	3/13/2015	89,008	1/17/2017	118,324	29,316	32.94%	L
O REILLY AUTOMOTIVE INC		67103H107	15.00	3/31/2015	3,280	1/17/2017	4,176	896	27.31%	L
O REILLY AUTOMOTIVE INC		67103H107	14.00	3/31/2015	3,062	9/19/2017	2,892	(170)	-5.54%	L
OC CONNOR IN EQUITIES	LIMITED A/O	301997HN5	1,982,700.00	1/24/2014	2,000,000	9/29/2017	1,918,818	(81,182)	-4.06%	L
OMNICOM GROUP INC		681919106	70.00	8/25/2011	2,712	2/23/2017	5,986	3,274	120.72%	L
OMNICOM GROUP INC		681919106	374.00	9/1/2015	24,403	2/23/2017	31,984	7,581	31.07%	L

OMNICOM GROUP INC	681919106	16 00	9/1/2015	1 044	6/27/2017	1,330	286	27.40%	L
OMNICOM GROUP INC	681919106	207 00	1/19/2017	17,564	6/27/2017	17,207	(357)	-2.03%	S
OMNICOM GROUP INC	681919106	203 00	1/19/2017	17,225	10/18/2017	15,191	(2,033)	-11.81%	S
OMNICOM GROUP INC	681919106	44 00	1/19/2017	3 733	8/23/2017	3,282	(451)	-12.08%	S
ORBITAL ATK INC COM	68557N103	3 00	3/18/2016	246	2/23/2017	271	25	10.00%	S
ORBITAL ATK INC COM	68557N103	183 00	6/23/2016	16,007	2/23/2017	16,514	507	3.17%	S
ORBITAL ATK INC COM	68557N103	140 00	8/10/2016	9,817	2/23/2017	12,633	2,816	28.69%	S
ORBITAL ATK INC COM	68557N103	78 00	8/10/2016	5,470	6/27/2017	7,625	2,156	39.42%	S
ORBITAL ATK INC COM	68557N103	47 00	1/19/2017	4 154	6/27/2017	4,595	441	10.62%	S
ORBITAL ATK INC COM	68557N103	209 00	1/19/2017	18 470	10/18/2017	27,803	9,334	50.53%	S
PAREXEL INTL CORP	699462107	2,089 00	8/18/2015	154,837	1/17/2017	149,142	(5,695)	-3.68%	L
PAREXEL INTL CORP	699462107	731 00	8/18/2015	54,182	3/15/2017	46,936	(7,245)	-13.37%	L
PAREXEL INTL CORP	699462107	70 00	9/14/2015	4,763	3/15/2017	4,495	(268)	-5.63%	L
PAREXEL INTL CORP	699462107	595 00	10/13/2015	36,764	3/15/2017	38,204	1,441	3.92%	L
PAREXEL INTL CORP	699462107	637 00	1/27/2016	40,329	3/15/2017	40,901	572	1.42%	L
PAREXEL INTL CORP	699462107	73 00	2/16/2016	4,341	3/15/2017	4 687	347	7.99%	L
PAREXEL INTL CORP	699462107	461 00	3/31/2016	28,876	3/15/2017	29,600	725	2.51%	S
PAREXEL INTL CORP	699462107	377 00	4/1/2016	23,821	3/15/2017	24,207	386	1.62%	S
PAREXEL INTL CORP	699462107	165 00	4/4/2016	10,610	3/15/2017	10,594	(16)	-0.15%	S
PAREXEL INTL CORP	699462107	1,050 00	11/23/2016	60,750	3/15/2017	67,419	6,669	10.98%	S
PAREXEL INTL CORP	699462107	486 00	12/20/2016	31,191	3/15/2017	31,205	14	0.04%	S
PBF ENERGY INC CL A	69318G106	789 00	6/30/2016	18 398	2/23/2017	19,538	1,140	6.20%	S
PBF ENERGY INC CL A	69318G106	41 00	6/30/2016	956	6/27/2017	945	(12)	-1.21%	S
PBF ENERGY INC CL A	69318G106	332 00	1/19/2017	8,045	6/27/2017	7,648	(397)	-4.94%	S
PBF ENERGY INC CL A	69318G106	442 00	1/19/2017	10,711	10/18/2017	12,299	1,588	14.82%	S
PBF ENERGY INC CL A	69318G106	828 00	9/30/2016	28 735	2/23/2017	30,250	1,515	5.27%	S
PPL CORP	69351T106	32 00	1/19/2017	1 104	2/23/2017	1,169	66	5.94%	S
PPL CORP	69351T106	392 00	1/19/2017	13,518	10/18/2017	14,677	1,159	8.57%	S
PPL CORP	69351T106	434 00	1/19/2017	14,966	6/27/2017	17,005	2,039	13.62%	S
PPL CORP	69351T106	99 601 00	8/17/2016	999,999	1/20/2017	999,989	(10)	0.00%	S
PPL CORP	69351T106	30 14	8/31/2016	303	1/20/2017	303	-	0.00%	S
PPL CORP	69351T106	70 12	9/30/2016	704	1/20/2017	704	-	0.00%	S
PPL CORP	69351T106	61 63	10/31/2016	619	1/20/2017	619	(0)	0.00%	S
PPL CORP	69351T106	68 98	11/30/2016	693	1/20/2017	693	-	0.00%	S
PPL CORP	69351T106	74 22	12/30/2016	745	1/20/2017	745	(0)	0.00%	S
PPL CORP	69351T106	4 975 12	8/17/2016	50 000	12/13/2016	50,000	-	0.00%	S
PPL CORP	69351T106	44 731 61	8/17/2016	449,553	5/25/2017	450,000	447	0.10%	S
PPL CORP	69351T106	7,455 27	8/17/2016	74,925	5/18/2017	75,000	75	0.10%	S
PPL CORP	69351T106	4 353 25	8/17/2016	43,750	6/6/2017	43,794	44	0.10%	S
PPL CORP	69351T106	49 751 24	8/17/2016	500,000	1/11/2017	500,000	-	0.00%	S
PPL CORP	69351T106	149,105 37	8/17/2016	1,498,509	3/13/2017	1,500,000	1,491	0.10%	S
PPL CORP	69351T106	70 576 54	8/17/2016	709,294	4/6/2017	710,000	706	0.10%	S
PPL CORP	69351T106	49,701 79	8/17/2016	499,503	4/20/2017	500,000	497	0.10%	S

PUTNAM SHORT DURATION	74676P698	26 347 81	8/17/2016	264,796	5/11/2017	265,059	263	0 10%	S
PUTNAM SHORT DURATION	74676P698	49 701 79	8/17/2016	499,503	5/3/2017	500,000	497	0 10%	S
PUTNAM SHORT DURATION	74676P698	21 371 77	8/17/2016	214,786	4/28/2017	215,000	214	0 10%	S
PUTNAM SHORT DURATION	74676P698	257 20	8/31/2016	2 585	5/11/2017	2 587	3	0 10%	S
PUTNAM SHORT DURATION	74676P698	442 06	9/30/2016	4,443	6/6/2017	4,447	4	0 10%	S
PUTNAM SHORT DURATION	74676P698	333 56	10/31/2016	3,352	5/11/2017	3,356	3	0 10%	S
PUTNAM SHORT DURATION	74676P698	32,306 16	11/16/2016	324,677	6/14/2017	325,000	323	0 10%	S
PUTNAM SHORT DURATION	74676P698	11 326 20	11/16/2016	113,828	6/21/2017	113,942	113	0 10%	S
PUTNAM SHORT DURATION	74676P698	19,061 56	11/16/2016	191,569	6/6/2017	191,759	191	0 10%	S
PUTNAM SHORT DURATION	74676P698	86,559 81	11/16/2016	869,926	6/5/2017	870,792	866	0 10%	S
PUTNAM SHORT DURATION	74676P698	424 01	11/30/2016	4,261	6/21/2017	4,266	4	0 10%	S
PUTNAM SHORT DURATION	74676P698	517 75	12/30/2016	5,203	5/11/2017	5,209	5	0 10%	S
PUTNAM SHORT DURATION	74676P698	8 130 50	1/20/2017	81,712	6/21/2017	81 793	81	0 10%	S
PUTNAM SHORT DURATION	74676P698	29 821 07	1/20/2017	299,702	6/29/2017	300,000	298	0 10%	S
PUTNAM SHORT DURATION	74676P698	26 341 95	1/20/2017	264,737	7/5/2017	265,000	263	0 10%	S
PUTNAM SHORT DURATION	74676P698	15 888 78	1/20/2017	159 682	7/28/2017	160,000	318	0 20%	S
PUTNAM SHORT DURATION	74676P698	81 926 51	1/20/2017	823,361	7/21/2017	825,000	1,639	0 20%	S
PUTNAM SHORT DURATION	74676P698	36,896 16	1/20/2017	370,806	9/7/2017	371,544	738	0 20%	S
PUTNAM SHORT DURATION	74676P698	561 06	1/31/2017	5,644	5/11/2017	5,644	-	0 00%	S
PUTNAM SHORT DURATION	74676P698	632 58	2/28/2017	6,364	5/11/2017	6,364	0	0 00%	S
PUTNAM SHORT DURATION	74676P698	683 67	3/31/2017	6,878	5/11/2017	6,878	-	0 00%	S
PUTNAM SHORT DURATION	74676P698	487 45	4/28/2017	4,904	5/11/2017	4,904	-	0 00%	S
PUTNAM SHORT DURATION	74676P698	418 32	5/31/2017	4,208	6/5/2017	4,208	-	0 00%	S
PUTNAM SHORT DURATION	74676P698	256 16	6/30/2017	2,577	9/7/2017	2,580	3	0 10%	S
PUTNAM SHORT DURATION	74676P698	119 36	7/31/2017	1,202	9/7/2017	1 202	-	0 00%	S
PUTNAM SHORT DURATION	74676P698	42 31	8/31/2017	426	9/7/2017	426	-	0 00%	S
PUTNAM SHORT DURATION	747525103	3,380 00	4/25/2017	179 135	11/3/2017	212,973	33,838	18 89%	S
QUALCOMM INC	756577102	50 00	11/17/2015	4,003	9/19/2017	5,328	1,325	33 11%	L
RED HAT INC	756577102	1,543 00	11/17/2015	123 518	1/17/2017	112 083	(11,435)	-9 26%	L
RED HAT INC	756577102	664 00	11/17/2015	53 153	7/20/2017	65 429	12,275	23 09%	L
REGAL ENTERTAINMENT	758766109	138 00	12/27/2012	1,799	2/23/2017	2,948	1,149	63 86%	L
REGAL ENTERTAINMENT	758766109	135 00	12/28/2012	1 774	2/23/2017	2,884	1,110	62 55%	L
REGAL ENTERTAINMENT	758766109	835 00	1/17/2013	11 798	2/23/2017	17 838	6,040	51 20%	L
REGAL ENTERTAINMENT	758766109	545 00	5/30/2014	10,193	2/23/2017	11,643	1,449	14 22%	L
REGAL ENTERTAINMENT	758766109	19 00	6/2/2014	356	2/23/2017	406	50	14 16%	L
REGAL ENTERTAINMENT	758766109	136 00	6/2/2014	2,545	6/27/2017	2,782	237	9 29%	L
REGAL ENTERTAINMENT	758766109	1,004 00	1/19/2017	22,035	10/18/2017	16,072	(5,964)	-27 06%	S
REGAL ENTERTAINMENT	758766109	744 00	1/19/2017	16,329	6/27/2017	15,217	(1,112)	-6 81%	S
ROCKWELL AUTOMATION INC	773903109	572 00	3/13/2015	64,121	1/17/2017	79,753	15,632	24 38%	L
ROCKWELL AUTOMATION INC	773903109	347 00	3/31/2015	39,796	1/17/2017	48,382	8,585	21 57%	L
ROCKWELL AUTOMATION INC	773903109	41 00	3/31/2015	4,702	3/15/2017	6,281	1,579	33 59%	L
ROCKWELL AUTOMATION INC	773903109	20 00	3/31/2015	2,294	7/20/2017	3,319	1,026	44 71%	L
ROCKWELL AUTOMATION INC	773903109	178 00	4/1/2015	20 245	7/20/2017	29,542	9,297	45 92%	L

ROCKWELL AUTOMATION INC	NEW	773903109	38.00	4/1/2015	4,322	9/19/2017	6,698	2,376	51.97%	L
ROCKWELL COLLINS INC		774341101	53.00	2/4/2011	3,485	2/23/2017	4,968	1,483	42.55%	L
ROCKWELL COLLINS INC		774341101	140.00	3/11/2013	8,543	2/23/2017	13,122	4,579	53.61%	L
ROCKWELL COLLINS INC		774341101	134.00	8/1/2013	9,743	2/23/2017	12,560	2,816	28.90%	L
ROCKWELL COLLINS INC		774341101	16.00	8/1/2013	1,163	6/27/2017	1,663	499	42.91%	L
ROCKWELL COLLINS INC		774341101	663.00	3/13/2015	61,506	1/17/2017	59,442	(2,064)	-3.36%	L
ROCKWELL COLLINS INC		774341101	487.00	3/31/2015	47,053	1/17/2017	43,662	(3,390)	-7.21%	L
ROCKWELL COLLINS INC		774341101	196.00	4/1/2015	18,759	1/17/2017	17,572	(1,186)	-6.32%	L
ROCKWELL COLLINS INC		774341101	336.00	4/1/2015	32,158	7/20/2017	36,922	4,764	14.82%	L
ROCKWELL COLLINS INC		774341101	27.00	5/19/2015	2,670	7/20/2017	2,967	297	11.11%	L
ROCKWELL COLLINS INC		774341101	436.00	8/14/2015	37,911	9/19/2017	57,036	19,125	50.45%	L
ROCKWELL COLLINS INC		774341101	44.00	8/14/2015	3,826	7/20/2017	4,835	1,009	26.38%	L
ROCKWELL COLLINS INC		774341101	70.00	10/13/2015	6,004	9/19/2017	9,157	3,153	52.52%	L
ROCKWELL COLLINS INC		774341101	707.00	1/27/2016	57,182	9/19/2017	92,488	35,306	61.74%	L
ROCKWELL COLLINS INC		774341101	123.00	3/31/2016	11,311	9/19/2017	16,091	4,780	42.26%	L
ROCKWELL COLLINS INC		774341101	279.00	4/1/2016	25,755	9/19/2017	36,498	10,743	41.71%	L
ROCKWELL COLLINS INC		774341101	115.00	4/4/2016	10,631	9/19/2017	15,044	4,413	41.52%	L
ROCKWELL COLLINS INC		774341101	33.00	4/5/2016	3,036	9/19/2017	4,317	1,281	42.21%	L
ROCKWELL COLLINS INC		774341101	489.00	8/30/2016	41,225	9/19/2017	63,970	22,745	55.17%	L
ROCKWELL COLLINS INC		774341101	332.00	12/20/2016	31,332	9/19/2017	43,431	12,099	38.62%	S
ROCKWELL COLLINS INC		774341101	116.00	1/19/2017	10,383	10/18/2017	15,579	5,197	50.05%	S
ROCKWELL COLLINS INC		774341101	159.00	1/19/2017	14,232	6/27/2017	16,522	2,290	16.09%	S
ROCKWELL COLLINS INC		774341101	31.00	1/19/2017	2,775	9/7/2017	4,073	1,298	46.78%	S
ROCKWELL COLLINS INC		774341101	141.00	3/15/2017	13,814	9/19/2017	18,445	4,632	33.53%	S
ROYAL BANK OF CANADA	AIRBAG ANON DAL	01/06/2017 8178013C468	1,000.00	12/29/2015	1,000,000	1/6/2017	1,000,000	-	0.00%	L
ROYAL BANK OF CANADA	L/O TA-CYN SPARTY	06/21/2019 78014C327	50,000.00	6/16/2016	500,000	12/21/2016	500,000	-	0.00%	S
RYAN AIR HOLDINGS PLC	SPON ADR	783513203	154.00	1/23/2017	13,083	3/16/2017	12,836	(247)	-1.89%	S
SABRA HEALTH CARE REIT	INC	785731106	731.00	9/28/2017	15,842	10/18/2017	15,596	(247)	-1.56%	S
SEVEN & HILDS CO LTD	ADR	81783H105	2,530.00	1/23/2017	50,311	7/19/2017	49,624	(687)	-1.37%	S
SOFTBANK GROUP CORP ADR		83404D109	484.00	1/23/2017	17,942	6/13/2017	20,023	2,082	11.60%	S
SOFTBANK GROUP CORP ADR		83404D109	1,211.00	1/23/2017	44,892	8/1/2017	48,276	3,384	7.54%	S
SONOCO PRODUCTS CO		835495102	67.00	6/4/2012	1,984	2/23/2017	3,587	1,603	80.78%	L
SONOCO PRODUCTS CO		835495102	135.00	7/6/2012	3,997	2/23/2017	7,228	3,231	80.84%	L
SONOCO PRODUCTS CO		835495102	148.00	7/9/2012	4,374	2/23/2017	7,924	3,551	81.19%	L
SONOCO PRODUCTS CO		835495102	27.00	7/9/2012	798	6/27/2017	1,383	585	73.27%	L
SONOCO PRODUCTS CO		835495102	148.00	1/19/2017	7,922	6/27/2017	7,578	(343)	-4.31%	S
SONOCO PRODUCTS CO		835495102	200.00	1/19/2017	10,705	10/18/2017	10,310	(395)	-3.69%	S
SONOCO PRODUCTS CO		835699307	212.00	1/23/2017	6,457	8/24/2017	8,132	1,675	25.95%	S
SONY CORP ADR NLW JAPAN	ADR	855244109	1,846.00	3/13/2015	86,220	1/17/2017	106,884	20,664	23.97%	L
SFARRICK'S CORP		855244109	271.00	3/31/2015	12,942	1/17/2017	15,691	2,749	21.25%	L
SFARRICK'S CORP		855244109	54.00	3/31/2015	2,579	9/19/2017	2,955	376	14.58%	L
SFARRICK'S CORP		855244109	520.00	3/31/2015	24,833	7/20/2017	30,390	5,557	22.38%	L
SUN COMMUNITIES INC		866674104	45.00	3/20/2012	1,674	2/23/2017	3,683	2,010	120.07%	L

SUN COMMUNITIES INC	866674104	20 00	3/22/2012	744	2/23/2017	1,637	893	119.92%	L
SUN COMMUNITIES INC	866674104	305 00	9/20/2012	11,925	2/23/2017	24,964	13,039	109.34%	L
SUN COMMUNITIES INC	866674104	135 00	12/5/2013	5,076	2/23/2017	11,050	5,973	117.67%	L
SUN COMMUNITIES INC	866674104	2 00	1/19/2017	155	2/23/2017	164	9	5.49%	S
SUN COMMUNITIES INC	866674104	286 00	1/19/2017	22,191	10/18/2017	25,322	3,130	14.11%	S
SUN COMMUNITIES INC	866674104	206 00	1/19/2017	15,984	6/27/2017	18,419	2,435	15.23%	S
SUN TRUST BANKS INC	867914103	297 00	10/19/2011	5,618	2/23/2017	17,714	12,096	215.31%	L
SUN TRUST BANKS INC	867914103	471 00	10/25/2011	8,870	2/23/2017	28,092	19,222	216.72%	L
SUN TRUST BANKS INC	867914103	139 00	10/25/2011	2,618	6/27/2017	7,760	5,143	196.47%	L
SUN TRUST BANKS INC	867914103	166 00	1/19/2017	8,941	6/27/2017	9,268	327	3.66%	S
SUN TRUST BANKS INC	867914103	369 00	1/19/2017	19,874	10/18/2017	21,820	1,946	9.79%	S
SUPERIOR ENERGY SERVICES INC	868157108	949 00	1/19/2017	17,036	2/23/2017	15,680	(1,356)	-7.96%	S
SUPERIOR ENERGY SERVICES INC	868157108	709 00	1/19/2017	12,728	6/27/2017	7,262	(5,465)	-42.94%	S
SUPERIOR ENERGY SERVICES INC	868157108	509 00	1/19/2017	8,976	8/17/2017	4,169	(4,807)	-53.56%	S
SWI DBANK AB ADP	870195104	2 071 00	1/23/2017	50,698	7/11/2017	52,361	1,663	3.28%	S
SYNCHRONY FINL	87165B103	447 00	3/23/2016	12,730	2/23/2017	16,398	3,667	28.81%	S
SYNCHRONY FINL	87165B103	356 00	5/4/2016	10,800	2/23/2017	13,059	2,259	20.92%	S
SYNCHRONY FINL	87165B103	111 00	5/4/2016	3,368	4/11/2017	3,622	254	7.55%	S
SYNCHRONY FINL	87165B103	105 00	1/19/2017	3,763	4/11/2017	3,426	(337)	-8.95%	S
SYNCHRONY FINL	87165B103	606 00	1/19/2017	21,717	5/12/2017	15,916	(5,801)	-26.71%	S
SYSCO CORP	871829107	350 00	10/26/2012	10,789	2/23/2017	18,536	7,746	71.79%	L
SYSCO CORP	871829107	325 00	11/15/2012	9,692	2/23/2017	17,212	7,520	77.50%	L
SYSCO CORP	871829107	65 00	11/15/2012	1,938	6/27/2017	3,215	1,276	65.85%	L
SYSCO CORP	871829107	413 00	1/19/2017	22,412	10/18/2017	22,633	221	0.99%	S
SYSCO CORP	871829107	279 00	1/19/2017	15,140	6/27/2017	13,798	(1,342)	-8.86%	S
THERMO FISHER SCIENTIFIC INC	883556102	809 00	3/16/2015	106,521	1/17/2017	117,198	10,678	10.02%	L
THERMO FISHER SCIENTIFIC INC	883556102	14 00	3/31/2015	1,892	9/19/2017	2,679	787	41.57%	L
THERMO FISHER SCIENTIFIC INC	883556102	42 00	1/31/2015	5,676	1/17/2017	6,084	408	7.19%	L
THERMO FISHER SCIENTIFIC INC	883556102	261 00	3/31/2015	35,275	7/20/2017	47,547	12,271	34.79%	L
THORNBERG INCOME BUILDER CL I	885215467	21,828 16	11/20/2014	469,960	2/23/2017	447,041	(22,920)	-4.88%	L
THORNBERG INCOME BUILDER CL I	885215467	44,494 41	11/20/2014	957,965	10/17/2017	963,304	5,339	0.56%	L
THORNBERG INCOME BUILDER CL I	885215467	1,177 59	3/25/2015	25,460	2/23/2017	24,117	(1,342)	-5.27%	L
THORNBERG INCOME BUILDER CL I	885215467	1,408 31	6/24/2015	30,856	2/23/2017	28,842	(2,014)	-6.53%	L
THORNBERG INCOME BUILDER CL I	885215467	1,694 96	9/22/2017	36,510	10/17/2017	36,696	186	0.51%	S
THORNBERG LTD TERM INCOME CL I	885215681	34,874 47	6/14/2016	469,410	2/23/2017	466,969	(2,441)	-0.52%	S
THORNBERG LTD TERM INCOME CL I	885215681	1,862 89	6/14/2016	25,075	4/24/2017	25,000	(75)	-0.30%	S
THORNBERG LTD TERM INCOME CL I	885215681	374 44	6/30/2016	5,055	2/23/2017	5,014	(41)	-0.81%	S
THORNBERG LTD TERM INCOME CL I	885215681	554 41	7/29/2016	7,496	2/23/2017	7,424	(72)	-0.96%	S
THORNBERG LTD TERM INCOME CL I	885215681	538 49	8/31/2016	7,280	2/23/2017	7,310	(70)	-0.96%	S
THORNBERG LTD TERM INCOME CL I	885215681	490 56	9/30/2016	6,632	2/23/2017	6,569	(64)	-0.96%	S
THORNBERG LTD TERM INCOME CL I	885215681	508 93	10/31/2016	6,865	2/23/2017	6,815	(51)	-0.74%	S
THORNBERG LTD TERM INCOME CL I	887317303	1,310 00	10/13/2015	95,853	1/17/2017	123,849	27,996	29.21%	L
TIME WARNER INC NEW	887317303	1,348 00	10/13/2015	98,633	5/16/2017	132,890	34,257	34.73%	L

TIME WARNER INC NEW	88717303	91.00	11/17/2015	6.454	5/16/2017	8.971	2,517	39.01%	L
TIME WARNER INC NEW	88717303	192.00	12/18/2015	12.283	5/16/2017	18.928	6,645	54.10%	L
TIME WARNER INC NEW	88717303	39.00	1/27/2016	2.789	5/16/2017	3.845	1,056	17.85%	L
TIME WARNER INC NEW	88717303	342.00	2/16/2016	21.534	5/16/2017	33.715	12,182	56.57%	L
TIME WARNER INC NEW	88717303	22.00	3/31/2016	1.606	5/16/2017	2.169	563	35.06%	L
TIME WARNER INC NEW	88717303	393.00	4/1/2016	28.518	5/16/2017	38.743	10,225	35.86%	L
TIME WARNER INC NEW	88717303	144.00	4/4/2016	10.594	5/16/2017	14.196	3,602	34.00%	L
TIME WARNER INC NEW	88717303	14.00	4/5/2016	1.020	5/16/2017	1.380	360	35.27%	L
TIME WARNER INC NEW	88717303	326.00	12/20/2016	31.138	5/16/2017	32.138	1,000	3.21%	S
TIME WARNER INC NEW	88717303	204.00	3/15/2017	20.085	5/16/2017	20.111	26	0.13%	S
TIME WARNER INC NEW	88717303	1135.00	3/13/2015	77.569	1/17/2017	86.916	9,347	12.05%	L
ITX COS INC NEW	872540109	396.00	3/31/2015	28.086	1/17/2017	30.325	2,239	7.97%	L
ITX COS INC NEW	872540109	264.00	3/31/2015	18.724	7/20/2017	18.498	(227)	-1.21%	L
ITX COS INC NEW	872540109	733.00	4/1/2015	50.738	7/20/2017	51.359	621	1.22%	L
ITX COS INC NEW	872540109	38.00	5/19/2015	2.635	7/20/2017	2.663	28	1.05%	L
ITX COS INC NEW	872540109	22.00	8/14/2015	1.549	7/20/2017	1.541	(7)	-0.47%	L
ITX COS INC NEW	872540109	62.00	9/7/2017	3.613	10/18/2017	3.722	109	3.02%	S
UBIQUITI NETWORKS INC	903474100	198.00	9/8/2017	11.393	10/18/2017	11.888	495	4.34%	S
UBIQUITI NETWORKS INC	903474100	2,370.98	3/30/2016	135.834	8/24/2017	151.387	15,554	11.45%	L
UNDISCOVERED MG BH VL	904504495	4,353.88	4/1/2016	250.000	8/24/2017	277.995	27,995	11.20%	L
UNDISCOVERED MG BH VL	904504495	749.09	12/14/2016	48.901	8/24/2017	47.829	(1,071)	-2.19%	S
UNDISCOVERED MG BH VL	904504495	613.52	12/14/2016	40.051	8/24/2017	39.174	(877)	-2.19%	S
UNDISCOVERED MG BH VL	904504495	526.46	12/20/2016	34.536	8/24/2017	33.614	(921)	-2.67%	S
UNDISCOVERED MG BH VL	904504495	2,035.00	3/21/2017	216.917	9/18/2017	239.610	22,692	10.46%	S
UNITED PARCEL SERVICE	911163103	368.00	3/21/2016	15.593	2/23/2017	16.061	469	3.00%	S
UNIT NAI FOODS INC	911163103	44.00	3/21/2016	1.864	5/8/2017	1.839	(25)	-1.34%	L
UNIT NAI FOODS INC	911163103	415.00	1/19/2017	19.500	5/8/2017	17.349	(2,152)	-11.03%	S
UNIT TECHNOLOGIES CORP	913017109	628.00	3/13/2015	75.669	1/17/2017	68.997	(6,672)	-8.82%	L
UNIT TECHNOLOGIES CORP	913017109	398.00	3/31/2015	46.772	1/17/2017	43.728	(3,044)	-6.51%	L
UNIT TECHNOLOGIES CORP	913017109	95.00	4/1/2015	11.062	1/17/2017	10.438	(624)	-5.64%	L
UNIT TECHNOLOGIES CORP	913017109	278.00	4/1/2015	32.370	7/20/2017	34.077	1,708	5.28%	L
UNIT TECHNOLOGIES CORP	913017109	38.00	4/1/2015	4.425	9/19/2017	4.304	(121)	-2.73%	L
UNIT TECHNOLOGIES CORP	919134304	222.00	1/23/2017	6.631	10/24/2017	7.918	1,287	19.41%	S
VALEO SPON ADR	922908645	16,696.72	3/30/2016	2,500.000	1/17/2017	2,768.817	268,817	10.75%	S
VANGUARD MID-CAP INDEX	922908645	65.80	6/14/2016	9.684	1/17/2017	10.381	896	9.26%	S
VANGUARD MID-CAP INDEX	922908645	67.07	9/20/2016	10.542	1/17/2017	11.122	579	5.50%	S
VANGUARD MID-CAP INDEX	922908645	81.95	12/22/2016	13.529	1/17/2017	13.589	60	0.44%	S
VANGUARD MID-CAP INDEX	92206C409	100.00	11/20/2014	7.994	1/25/2017	7.947	(47)	-0.59%	L
VANGUARD SHORT-TERM	92206C409	623.00	11/20/2014	49.964	10/25/2017	49.957	(7)	-0.01%	L
VANGUARD SHORT-TERM	92206C409	12,500.00	11/20/2014	999.287	11/20/2017	994.603	(4,684)	-0.47%	L
VANGUARD SHORT-TERM	92214X106	0.80	12/21/2015	19	1/30/2017	22	2	10.89%	L
VARTX IMAGING CORP	92214X106	81.00	12/21/2015	1.970	2/23/2017	2.686	716	36.32%	L
VARTX IMAGING CORP	92214X106	1.00	12/21/2015	24	3/1/2017	35	10	42.35%	L

VARIAN IMAGING CORP	922144X106	90.00	1/19/2017	2,487	3/1/2017	3,116	630	25.32%	S
VARIAN MEDICAL SYSTEMS INC	92220P105	207.00	12/21/2015	14,343	2/23/2017	17,383	3,040	21.19%	L
VARIAN MEDICAL SYSTEMS INC	92220P105	47.00	1/19/2017	3,699	2/23/2017	3,947	248	6.70%	S
VARIAN MEDICAL SYSTEMS INC	92220P105	178.00	1/19/2017	14,009	4/18/2017	15,745	1,736	12.39%	S
VARIAN MEDICAL SYSTEMS INC	92220P105	61.00	2/1/2017	4,794	4/18/2017	5,396	602	12.55%	S
VERIZON COMMUNICATIONS INC	92343V104	225.00	2/7/2012	8,484	4/25/2017	10,588	2,104	24.81%	L
VERIZON COMMUNICATIONS INC	92343V104	800.00	2/21/2012	30,903	4/25/2017	37,648	6,745	21.83%	L
VERIZON COMMUNICATIONS INC	92343V104	400.00	7/20/2012	17,759	4/25/2017	18,824	1,065	6.00%	L
VERIZON COMMUNICATIONS INC	92343V104	800.00	10/9/2012	37,061	4/25/2017	37,365	304	0.82%	L
VERIZON COMMUNICATIONS INC	92343V104	164.00	10/12/2012	7,399	4/25/2017	7,660	261	3.52%	L
VERIZON COMMUNICATIONS INC	92343V104	236.00	10/12/2012	10,648	4/25/2017	11,106	458	4.31%	L
VERIZON COMMUNICATIONS INC	92343V104	600.00	10/15/2012	26,524	4/25/2017	28,236	1,712	6.45%	L
VERIZON COMMUNICATIONS INC	92343V104	500.00	7/22/2014	25,523	4/25/2017	23,353	(2,170)	-8.50%	L
VERIZON COMMUNICATIONS INC	92343V104	75.00	3/30/2016	4,053	4/25/2017	3,503	(550)	-13.57%	L
VERIZON COMMUNICATIONS INC	92826C839	74.00	9/12/2016	6,068	9/19/2017	7,779	1,711	28.20%	L
VISA INC CL-A	92826C839	1,533.00	9/12/2016	125,696	1/17/2017	124,270	(1,426)	-1.13%	S
VISA INC CL-A	931142103	100.00	7/20/2012	7,232	3/1/2017	7,036	(196)	-2.70%	L
WAL MART STORES INC	931142103	200.00	10/9/2012	14,939	3/1/2017	14,072	(867)	-5.80%	L
WAL MART STORES INC	931142103	200.00	10/15/2012	15,207	3/1/2017	14,072	(1,135)	-7.46%	L
WAL MART STORES INC	931142103	100.00	4/26/2013	7,896	3/1/2017	7,036	(860)	-10.89%	L
WAL MART STORES INC	931142103	200.00	5/1/2013	15,635	3/1/2017	14,072	(1,563)	-10.00%	L
WAL MART STORES INC	931142103	600.00	7/22/2014	45,970	3/1/2017	42,216	(3,754)	-8.17%	L
WAL MART STORES INC	931142103	100.00	3/30/2016	6,882	3/1/2017	7,036	154	2.24%	S
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	861.00	6/14/2016	84,455	7/20/2017	92,077	7,622	9.02%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	14.00	6/14/2016	1,373	9/19/2017	1,378	4	0.31%	L
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	1,235.00	6/14/2016	121,141	1/17/2017	133,112	11,971	9.88%	S
WALT DISNEY CO (HOLDING CO) DISNEY COM	254687106	12.00	6/14/2016	1,177	3/15/2017	1,346	169	14.34%	S
WELL FLOWER INC REIT	95040Q104	135.00	10/15/2009	5,424	2/23/2017	9,276	3,852	71.00%	L
WELL FLOWER INC REIT	95040Q104	190.00	2/29/2012	9,664	2/23/2017	13,055	3,391	35.08%	L
WELL FLOWER INC REIT	95040Q104	55.00	10/13/2015	3,781	2/23/2017	3,779	(2)	-0.05%	L
WELL FLOWER INC REIT	95040Q104	54.00	1/19/2017	3,590	2/23/2017	3,710	120	3.35%	S
WELL FLOWER INC REIT	95040Q104	199.00	1/19/2017	13,230	10/18/2017	13,551	320	2.42%	S
WELL FLOWER INC REIT	95040Q104	240.00	1/19/2017	15,956	6/27/2017	18,518	2,562	16.06%	S
WESTERN UNION CO	959802109	640.00	8/28/2014	11,193	2/23/2017	12,757	1,564	13.97%	L
WESTERN UNION CO	959802109	255.00	8/29/2014	4,458	2/23/2017	5,083	625	14.01%	L
WESTERN UNION CO	959802109	601.00	11/24/2014	10,947	2/23/2017	11,980	1,033	9.44%	L
WESTERN UNION CO	959802109	304.00	11/24/2014	5,537	6/27/2017	5,798	261	4.72%	L
WESTERN UNION CO	959802109	40.00	11/26/2014	728	6/27/2017	763	35	4.85%	L
WESTERN UNION CO	959802109	591.00	1/19/2017	12,411	6/27/2017	11,272	(1,139)	-9.18%	S
WESTERN UNION CO	959802109	1,077.00	1/19/2017	22,617	10/18/2017	21,394	(1,223)	-5.41%	S
WESTERN UNION CO	980745103	52.00	5/17/2016	2,855	2/23/2017	3,640	786	27.53%	S
WODDWARD INC	980745103	222.00	5/18/2016	12,186	2/23/2017	15,542	3,356	27.54%	S
WODDWARD INC	980745103	15.00	5/19/2016	824	2/23/2017	1,050	227	27.52%	S

WOODWARD INC	980745103	29 00	5/19/2016	1,592	6/27/2017	1,994	402	25.25%	L
WOODWARD INC	980745103	149 00	1/19/2017	10,040	10/18/2017	11,900	1,860	18.53%	S
WOODWARD INC	980745103	109 00	1/19/2017	7,344	6/27/2017	7,495	151	2.05%	S
WORLDVAY GROUP PLC	981560105	3,680 00	1/23/2017	40,316	10/16/2017	59,151	18,835	46.72%	S
ACEL ENERGY INC	98389B100	173 00	8/6/2009	3,375	2/23/2017	7,427	4,052	120.06%	L
ACEL ENERGY INC	98389B100	280 00	10/15/2009	5,504	2/23/2017	12,020	6,516	118.38%	L
ACEL ENERGY INC	98389B100	217 00	1/19/2017	8,949	10/18/2017	10,534	1,585	17.71%	S
ACEL ENERGY INC	98389B100	18 00	1/19/2017	742	2/23/2017	773	30	4.10%	S
ACEL ENERGY INC	98389B100	251 00	1/19/2017	10,351	6/27/2017	11,860	1,510	14.59%	S
ZIMMER BIOMET HOLDINGS INC	98956P102	3 00	10/15/2009	156	2/23/2017	350	194	124.06%	L
ZIMMER BIOMET HOLDINGS INC	98956P102	50 00	9/21/2010	2,581	2/23/2017	5,826	3,245	125.75%	L
ZIMMER BIOMET HOLDINGS INC	98956P102	15 00	10/15/2010	764	2/23/2017	1,748	984	128.74%	L
ZIMMER BIOMET HOLDINGS INC	98956P102	143 00	2/3/2011	8,761	2/23/2017	16,894	8,134	92.84%	L
ZIMMER BIOMET HOLDINGS INC	98956P102	90 00	1/11/2013	6,400	2/23/2017	10,486	4,086	63.84%	L
ZIMMER BIOMET HOLDINGS INC	98956P102	28 00	1/19/2017	3,213	2/23/2017	3,262	49	1.53%	S
ZIMMER BIOMET HOLDINGS INC	98956P102	159 00	1/19/2017	18,247	10/18/2017	19,065	818	4.49%	S
ZIMMER BIOMET HOLDINGS INC	98956P102	186 00	1/19/2017	21,345	6/27/2017	23,939	2,594	12.15%	S
				50,021,033		53,614,087	3,593,054		

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 4

PART I, LINE 11 - OTHER INCOME

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
Tax Refund	46,396	-	NONE

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 5

PART I, LINE 16C - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME
UBS FEES	<u>481,332</u>	<u>481,332</u>
	481,332	481,332

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 6

PART I, LINE 18 - TAXES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	CHARITABLE PURPOSES
EXCISE TAX-DEPOSITS FOR CURRENT YEAR	20,000	
CALIFORNIA FRANCHISE TAX DUE FOR PRIOR YEAR	10	
PRIOR YEAR FEDERAL TAX DUE ON UNRELATED BUSINESS INCOME	65	
MASS ANNUAL REPORT FEE	<u>500</u>	<u>500</u>
	20,575	500

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

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STATEMENT 7

PART XV - GRANTS AND CONTRIBUTIONS PAID

Recipient	AMOUNT
100 Mile Club	\$150,000 00
Alfond Youth Center	\$77,000 00
Alzheimer's Association - Mass Chapter	\$25,000 00
American Red Cross	\$15,000 00
American Red Cross of Eastern Mass	\$25,000 00
American Red Cross of Eastern Mass	\$500,000 00
Berklee College of Music	\$13,500 00
Beyond Soccer	\$45,000 00
Boston Medical Center	\$15,000 00
Boston Symphony Orchestra	\$10,975 00
Boston Symphony Orchestra	\$4,200 00
Boys & Girls Club of Dorchester	\$25,000 00
Camp Sunshine	\$50,000 00
Camp Sunshine	\$50,000 00
Canaan Elementary School M S A D #54	\$78,900 00
Casa Myrna Vasquez, Inc	\$20,000 00
Charles River Community Health	\$10,000 00
Children's Hospital Boston	\$500,000 00
Class, Inc	\$30,000 00
Community Rowing, Inc	\$50,000 00
Community Servings, Inc	\$2,500 00
Cradles to Crayons	\$20,000 00
Dana Farber Cancer Institute	\$25,000 00
East Boston Neighborhood Health Center	\$100,000 00
Essex Art Center	\$15,000 00
Family Nurturing Center of Massachusetts	\$40,000 00
Family Services of The Merrimack Valley	\$15,000 00
FoodCorps, Inc	\$50,000 00
Franciscan Hospital for Children	\$96,560 00
Good Shepherd Food Bank	\$25,000 00
Goodsports, Inc	\$50,000 00
Greater Boston Legal Services, Inc	\$2,500 00
Greater Boston Legal Services, Inc	\$2,500 00
Greater Lawrence Community Boating Program	\$12,600 00
Greater Lawrence Family Health Center	\$105,000 00
Greater Lawrence Family Health Center	\$10,000 00
Groundwork Lawrence	\$109,300 00
Haley House	\$25,000 00
KaBoom	\$25,000 00
KaBoom	\$70,000 00
KaBoom	\$5,000 00
Kelly Brush Foundation	\$5,000 00
Lawrence Boys & Girls Club	\$500 00
Lawrence Boys & Girls Club	\$200 00
Lawrence Boys & Girls Club, Inc	\$500 00
Lawrence Boys & Girls Club, Inc	\$205,000 00
Lawrence Community Works, Inc	\$25,000 00
Lawrence Family Development and Education Fund, Inc	\$25,000 00
Lazarus House	\$25,000 00
Maine General Health	\$10,000 00
Matthew-Dickey Boys & Girls Club	\$100 00
Merrimack Valley Habitat for Humanity, Inc	\$10,000 00
Merrimack Valley YMCA	\$150,000 00
Merrimack Valley YMCA	\$25,000 00
MetroLacrosse	\$225,000 00
Museum of Fine Arts	\$17,580 00
New England Aquarium Boston	\$25,000 00

**NEW BALANCE FOUNDATION
FORM 990-PF**

TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 7

PART XV - GRANTS AND CONTRIBUTIONS PAID

Recipient	AMOUNT
New York Road Runners	\$250,000 00
Norridgewock Community Food Cupboard, Inc	\$5,000 00
Oxford Hills Food Pantry	\$5,000 00
Pine Street Inn, Inc	\$10,000 00
Playworks Education Energized	\$700 00
Playworks Education Energized	\$1,000 00
Playworks Education Energized	\$260,000 00
Playworks Education Energized	\$600 00
Playworks New England	\$220,000 00
Redington Fairview Hospital	\$250,000 00
Rosie's Place	\$44,630 00
Share Our Strength	\$25,000 00
Skowhegan Community Food Cupboard	\$5,000 00
Soccer Without Borders	\$25,000 00
Sole4Souls, Inc	\$500 00
Soles4Souls	\$1,000 00
Soles4Souls, Inc	\$1,000 00
South Lawrence East Little League	\$3,000 00
Special Olympics of Massachusetts	\$35,000 00
SquashBusters	\$100,000 00
St Francis House	\$10,000 00
Tenacity, Inc	\$250,000 00
The Barbara Bush Children's Hospital	\$1,100 00
The Barbara Bush Children's Hospital	\$75,000 00
The Barbara Bush Children's Hospital	\$500 00
The Barbara Bush Children's Hospital	\$500 00
The Children's Museum Boston	\$20,000 00
The Children's Museum Boston	\$13,200 00
The Elemental Awareness Foundation	\$10,000 00
The Fishing Academy, Inc	\$5,000 00
The Food Project	\$15,000 00
The Greater Boston Food Bank	\$25,000 00
The Home For Little Wanderers	\$10,000 00
The Maine Children's Home -Little Wanderers	\$30,000 00
Thompson Island Outward Bound	\$15,000 00
Travis Mills Foundation	\$500 00
Travis Mills Foundation	\$600 00
Tufts University-Gerald R Friedman School of Nutrition Science & Policy	\$140,000 00
Tufts University-Gerald R Friedman School of Nutrition Science & Policy	\$710,000 00
Tufts University-Gerald R Friedman School of Nutrition Science & Policy	\$75,000 00
Two Ten Footwear Foundation	\$50,000 00
Two Ten Footwear Foundation	\$159,250 00
Two Ten Footwear Foundation	\$0 00
Two Ten Footwear Foundation	\$50,000 00
West End Boys & Girls Club	\$300 00
West End Boys & Girls Club	\$690,000 00
West End Boys & Girls Club	\$400 00
West End House Boys & Girls Club	\$500 00
Western Maine Health	\$78,556 00
YMCA of Greater Boston-Oak Square Branch	\$65,000 00
Youth Enrichment Services	<u>\$10,000 00</u>
	\$7,002,251 00

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 8

PART II, LINE 10b - INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FAIR MARKET VALUE
UBS:		
Foundation Main	28,039,499	30,848,096
PMP -Bradshaw	66,383,882	73,891,028
Bradshaw-Q-GARP	8,419,518	10,537,201
NBF-Lazard-BSA	2,891,177	3,445,688
Equity Income	<u>8,019,143</u>	<u>11,131,183</u>
	113,753,219	129,853,196

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 9

PART II, LINE 13 - INVESTMENTS - OTHER

DESCRIPTION	ENDING BOOK VALUE	ENDING FAIR MARKET VALUE
TAPE IV Fund	33,797	33,797
Park Street Capital XI	<u>1,382,769</u>	<u>1,604,428</u>
	1,416,566	1,638,225

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 10

PART II, LINE 15 - OTHER ASSETS

DESCRIPTION	ENDING BOOK VALUE	ENDING FAIR MARKET VALUE
ACCRUED DIVIDENDS & INTEREST -UBS	<u>1,455,559</u>	<u>1,455,559</u>
	1,455,559	1,455,559

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

STATEMENT 11

PART VIII, LIST OF DIRECTORS & OFFICERS

SEE STATEMENT 11

NAME & ADDRESS	TITLE	TIME DEVOTED	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCOUNT & OTHER ALLOWANCES
ANNE M. DAVIS 100 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 3.0 hours per week	NONE	NONE	NONE
JAMES S. DAVIS 100 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE
PAUL R. GAURON 100 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE
KASSIA A. DAVIS 100 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE
CHRISTOPHER C. DAVIS 100 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

	Nov-17	Nov-16
Cash- BPB	153,893	123,293
T.A P.E IV	33,797	185,258
Park Street Capital XI	1,382,769	721,290
UBS Cash	1,581,276	2,948,657
UBS Investments	113,753,219	111,271,797
Accrued Dividends & Interest	<u>1,455,559</u>	<u>974,686</u>
Total Assets	118,360,513	116,224,981

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/16- 11/30/17

TIN: 04-6470644

Fiscal Y.T.D.
11/30/17

Interest Income - Boston Private Bank	166
Taxable Dividends	3,388,930
Realized Short Term Gains	801,016
Realized Long Term Gains	2,792,037
Misc Income	166,270
UBS Fees	<u>(481,332)</u>
Realized Income	6,667,087
Donations	<u>(7,002,251)</u>
Pre-Tax	(335,164)
Excise Tax Deposits Current Year	(20,000)
Tax due for Prior Year	(75)
State Tax	<u>(500)</u>
Net Operating Income	(355,739)
Contribution from New Balance Athletics, Inc.	<u>2,500,000</u>
	2,144,262