

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

Department of the Treasury  
Internal Revenue Service

▶ 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](http://www.irs.gov/form990pf).

For calendar year 2013 or tax year beginning 1/1/2013, and ending 12/31/2013

Name of foundation <b>The Lynde and Harry Bradley Foundation, Inc.</b>			A Employer identification number <b>39-6037928</b>	
Number and street (or P O box number if mail is not delivered to street address) <b>1241 N Franklin Pl</b>		Room/suite	B Telephone number (see instructions) <b>(414) 291-9915</b>	
City or town <b>Milwaukee</b>	State <b>WI</b>	ZIP code <b>53202-2901</b>		
Foreign country name	Foreign province/state/county	Foreign postal code	C If exemption application is pending, check here <input type="checkbox"/>	
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change			D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>	
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation			E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ <b>922,303,709</b>		J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____		
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	

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)
<b>Revenue</b>	1 Contributions, gifts, grants, etc., received (attach schedule)	203,931,525			
	2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	103	103		
	4 Dividends and interest from securities	9,717,639	7,054,862		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	37,315,834			
	b Gross sales price for all assets on line 6a	402,830,722			
	7 Capital gain net income (from Part IV, line 2)		51,122,083		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less: Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)	99,660	2,872,040	24,587		
12 <b>Total. Add lines 1 through 11</b>	251,064,761	61,049,088	24,587		
<b>Operating and Administrative Expenses</b>	13 Compensation of officers, directors, trustees, etc.	2,257,255	285,449		1,965,584
	14 Other employee salaries and wages	851,941	30,750		815,206
	15 Pension plans, employee benefits	910,576	85,223		696,338
	16a Legal fees (attach schedule)	230,278	5,872		224,140
	b Accounting fees (attach schedule)	58,130	31,040		23,090
	c Other professional fees (attach schedule)	4,138,214	3,669,936		322,344
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	893,821	151,353		
	19 Depreciation (attach schedule) and depletion	261,278		14,897	
	20 Occupancy	167,887			167,887
	21 Travel, conferences, and meetings	268,872	9,976		258,896
	22 Printing and publications	63,566	2,779		60,787
	23 Other expenses (attach schedule)	1,950,959	208,507	9,690	1,385,031
	24 <b>Total operating and administrative expenses.</b> Add lines 13 through 23	12,052,777	4,480,885	24,587	5,919,303
	25 Contributions, gifts, grants paid	35,949,795			34,178,862
26 <b>Total expenses and disbursements.</b> Add lines 24 and 25	48,002,572	4,480,885	24,587	40,098,165	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	203,062,189				
b Net investment income (if negative, enter -0-)		56,568,203			
c <b>Adjusted net income</b> (if negative, enter -0-)			0		

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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 (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	18,028,147	29,872,482	29,872,482
	3	Accounts receivable ▶ 18,230,022			
		Less: allowance for doubtful accounts ▶	10,178,546	18,230,022	18,230,022
	4	Pledges receivable ▶ 56,400,000			
		Less: allowance for doubtful accounts ▶		56,400,000	56,400,000
	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)	6,478,771	9,479,494	9,479,494
	b	Investments—corporate stock (attach schedule)	265,087,542	394,143,767	394,143,767
	c	Investments—corporate bonds (attach schedule)	9,262,013	12,230,669	12,230,669
	11	Investments—land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation (attach schedule) ▶				
12	Investments—mortgage loans				
13	Investments—other (attach schedule)	315,463,603	376,752,106	395,717,083	
14	Land, buildings, and equipment: basis ▶ 7,534,968				
	Less: accumulated depreciation (attach schedule) ▶ 3,826,303	3,914,393	3,708,665	3,708,665	
15	Other assets (describe ▶ See Attached Statement )	2,512,407	2,521,527	2,521,527	
16	<b>Total assets</b> (to be completed by all filers—see the instructions. Also, see page 1, item I)	630,925,422	903,338,732	922,303,709	
Liabilities	17	Accounts payable and accrued expenses	1,526,331	1,813,785	
	18	Grants payable	5,059,000	6,774,841	
	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 ▶ Pending Purchases )	5,959,242	6,507,081	
	23	<b>Total liabilities</b> (add lines 17 through 22)	12,544,573	15,095,707	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted	560,463,278	767,224,850	
	25	Temporarily restricted	57,917,571	121,018,175	
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 27 through 31.				
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	<b>Total net assets or fund balances</b> (see instructions)	618,380,849	888,243,025	
	31	<b>Total liabilities and net assets/fund balances</b> (see instructions)	630,925,422	903,338,732	

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	618,380,849
2	Enter amount from Part I, line 27a	2	203,062,189
3	Other increases not included in line 2 (itemize) ▶ Net Unrealized Gains	3	66,799,987
4	Add lines 1, 2, and 3	4	888,243,025
5	Decreases not included in line 2 (itemize) ▶	5	
6	<b>Total net assets or fund balances at end of year</b> (line 4 minus line 5)—Part II, column (b), line 30	6	888,243,025

**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	See Part IV Schedule, Page 132	P		Various
b	See Part IV Schedule, Page 132	D		Various
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 261,351,927		226,248,033	35,103,894	
b 141,478,795		125,460,606	16,018,189	
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(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		
a			35,103,894	
b			16,018,189	
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	51,122,083
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }		3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?  Yes  No  
If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2012	40,380,856	591,683,474	0.068247
2011	41,259,230	608,427,760	0.067813
2010	46,850,644	589,897,572	0.079422
2009	49,928,548	498,989,707	0.100059
2008	46,703,329	669,114,616	0.069799
2	Total of line 1, column (d)		2 0.385340
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 0.077068
4	Enter the net value of noncharitable-use assets for 2013 from Part X, line 5		4 671,878,358
5	Multiply line 4 by line 3		5 51,780,321
6	Enter 1% of net investment income (1% of Part I, line 27b)		6 565,682
7	Add lines 5 and 6		7 52,346,003
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 40,153,715

**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 <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b	1	1,131,364	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0	
3	Add lines 1 and 2	3	1,131,364	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4		
5	<b>Tax based on investment income.</b> Subtract line 4 from line 3. If zero or less, enter -0-	5	1,131,364	
6	Credits/Payments:			
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	1,480,324	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c	100,000	
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	1,580,324	
8	Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8		
9	<b>Tax due.</b> If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10	<b>Overpayment.</b> If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	448,960	
11	Enter the amount of line 10 to be: <b>Credited to 2014 estimated tax</b> 448,960 <b>Refunded</b>	11	0	

**Part VII-A Statements Regarding Activities**

	Yes	No
1a		X
b		X
c		X
d		
e		
2		X
3		X
4a	X	
4b	X	
5		X
6	X	
7	X	
8a		
8b	X	
9		X
10	X	



**Part VII-A Statements Regarding Activities (continued)**

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12	X	
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ <u>www.bradleyfdn.org</u>	13	X	
14	The books are in care of ▶ <u>Cynthia K. Friauf</u> Telephone no. ▶ <u>(414) 291-9915</u> Located at ▶ <u>1241 N Franklin Pl Milwaukee WI</u> ZIP+4 ▶ <u>53202</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here ▶ <input type="checkbox"/> and enter the amount of tax-exempt interest received or accrued during the year ▶ <u>15</u>			
16	At any time during calendar year 2013, 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 Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No
				X

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

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

		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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ <input type="checkbox"/>	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2013?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).		
a	At the end of tax year 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b	If "Yes," did it have excess business holdings in 2013 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 2013)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2013?	4b	X

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

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

(1) Carry on propaqanda, 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 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)  Yes  No

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

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

Organizations relying on a current notice regarding disaster assistance check here

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

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

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

**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b**  Yes  No

If "Yes" to 6b, file Form 8870

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

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

**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
Dianne Sehler 1241 N Franklin Pl, Milwaukee, WI 53202	Director of Academ 40 00	157,600	23,640	953
Michael Hartmann 1241 N Franklin Pl, Milwaukee, WI 53202	Director of Researc 40 00	133,800	20,070	142
Janet Riordan 1241 N Franklin Pl, Milwaukee, WI 53202	Director of Commu 40 00	96,800	14,520	119
Alicia Manning 1241 N Franklin Pl, Milwaukee, WI 53202	Director of New Citi 40 00	74,000	11,100	25
Laura Davis 1241 N Franklin Pl, Milwaukee, WI 53202	Accountant 45.00	71,000	10,200	14
<b>Total number of other employees paid over \$50,000</b>				<b>2</b>

**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
Cambridge Associates LLC Boston, MA	Investment Consulting	657,265
Artisan Partners Limited Partnership Milwaukee, WI	Investment Management	488,216
OFI Institutional Management New York, NY	Investment Management	458,383
BNY Mellon Everett, MA	Custodial Services	318,254
AlphaOne Capital Partners LLC West Conshohocken, PA	Investment Management	269,200
<b>Total number of others receiving over \$50,000 for professional services</b>		<b>11</b>

**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 External Relations - Wisconsin Conference: See Attached Statement	83,785
2 Bradley Symposium See Attached Statement	95,100
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments See instructions	
3	
<b>Total. Add lines 1 through 3</b>	<b>0</b>

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

<b>1</b>	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes.		
<b>a</b>	Average monthly fair market value of securities	<b>1a</b>	373,778,424
<b>b</b>	Average of monthly cash balances	<b>1b</b>	26,665,255
<b>c</b>	Fair market value of all other assets (see instructions)	<b>1c</b>	281,666,329
<b>d</b>	<b>Total</b> (add lines 1a, b, and c)	<b>1d</b>	682,110,008
<b>e</b>	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	<b>1e</b>	
<b>2</b>	Acquisition indebtedness applicable to line 1 assets	<b>2</b>	
<b>3</b>	Subtract line 2 from line 1d	<b>3</b>	682,110,008
<b>4</b>	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	<b>4</b>	10,231,650
<b>5</b>	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4	<b>5</b>	671,878,358
<b>6</b>	<b>Minimum investment return.</b> Enter 5% of line 5	<b>6</b>	33,593,918

**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 )

<b>1</b>	Minimum investment return from Part X, line 6	<b>1</b>	33,593,918
<b>2a</b>	Tax on investment income for 2013 from Part VI, line 5	<b>2a</b>	1,131,364
<b>b</b>	Income tax for 2013. (This does not include the tax from Part VI )	<b>2b</b>	
<b>c</b>	Add lines 2a and 2b	<b>2c</b>	1,131,364
<b>3</b>	Distributable amount before adjustments Subtract line 2c from line 1	<b>3</b>	32,462,554
<b>4</b>	Recoveries of amounts treated as qualifying distributions	<b>4</b>	24,856
<b>5</b>	Add lines 3 and 4	<b>5</b>	32,487,410
<b>6</b>	Deduction from distributable amount (see instructions)	<b>6</b>	
<b>7</b>	<b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1	<b>7</b>	32,487,410

**Part XII Qualifying Distributions** (see instructions)

<b>1</b>	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
<b>a</b>	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	<b>1a</b>	40,098,165
<b>b</b>	Program-related investments—total from Part IX-B	<b>1b</b>	
<b>2</b>	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	<b>2</b>	55,550
<b>3</b>	Amounts set aside for specific charitable projects that satisfy the:		
<b>a</b>	Suitability test (prior IRS approval required)	<b>3a</b>	
<b>b</b>	Cash distribution test (attach the required schedule)	<b>3b</b>	
<b>4</b>	<b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	<b>4</b>	40,153,715
<b>5</b>	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)	<b>5</b>	
<b>6</b>	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4	<b>6</b>	40,153,715

**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 2012	(c) 2012	(d) 2013
1 Distributable amount for 2013 from Part XI, line 7				32,487,410
2 Undistributed income, if any, as of the end of 2013:				
a Enter amount for 2012 only			0	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2013:				
a From 2008				
b From 2009				
c From 2010			13,327,090	
d From 2011			11,481,427	
e From 2012			11,642,926	
f Total of lines 3a through e	36,451,443			
4 Qualifying distributions for 2013 from Part XII, line 4 ▶ \$ 40,153,715				
a Applied to 2012, 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 2013 distributable amount				32,487,410
e Remaining amount distributed out of corpus	7,666,305			
5 Excess distributions carryover applied to 2013 (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	44,117,748			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2012. Subtract line 4a from line 2a. Taxable amount—see instructions			0	
f Undistributed income for 2013. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2014				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)	5,000			
8 Excess distributions carryover from 2008 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2014. Subtract lines 7 and 8 from line 6a	44,112,748			
10 Analysis of line 9:				
a Excess from 2009				
b Excess from 2010			13,322,090	
c Excess from 2011			11,481,427	
d Excess from 2012			11,642,926	
e Excess from 2013			7,666,305	

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

N/A

- 1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, enter the date of the ruling
- b Check box to indicate whether the foundation is a private operating foundation described in section  4942(j)(3) or  4942(j)(5)

	Tax year				(e) Total
	(a) 2013	(b) 2012	(c) 2011	(d) 2010	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
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)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

**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).)

NONE

- 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

NONE

- 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:

Grants Program - The Lynde and Harry Bradley Foundation, Inc. 1241 N Franklin Pl Milwaukee, WI 53202 (414) 291-9915

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

Proposal, Budgets and amount of grant being requested, IRS Determination Letter under Section 501(c)(3), see www.bradleyfdn.org

- c Any submission deadlines:

Prior to quarterly board meetings

- d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors: The Foundation normally awards grants only to organizations qualified under 509(a)(1), (2), (3), and Section 501(c)(3) of the Internal Revenue Code.

**Part XV Supplementary Information (continued)**

**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<p><b>a</b> <i>Paid during the year</i> See Attached Statement, Page 228</p>			Various	34,178,862
<b>Total</b>				<b>3a</b> 34,178,862
<p><b>b</b> <i>Approved for future payment</i> See Attached Statement, Page 241</p>			Various	6,774,841
<b>Total</b>				<b>3b</b> 6,774,841

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Table with 5 columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include categories like Program service revenue, Interest Income from PRI, Fees and contracts from government agencies, etc.

(See worksheet in line 13 instructions to verify calculations)

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

Table with 2 columns: Line No., Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes. Row 1 contains 'N/A'.





**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.

OMB No 1545-0047

**2013**

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

Name of the organization The Lynde and Harry Bradley Foundation, Inc.	Employer identification number 39-6037928
--	--

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, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

**Special Rules**

For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution 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 a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.

For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not total to 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. Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions of \$5,000 or more during the year . . . . . ▶ \$ .....

**Caution.** An organization that is not covered by the General Rule and/or the Special Rules does not 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 does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization The Lynde and Harry Bradley Foundation, Inc.	Employer identification number 39-6037928
--	--

**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	Caroline D. Bradley Trust dated 11/30/51 fbo Sarah Doll Barder, 50 S. LaSalle Street Chicago IL 60603 Foreign State or Province: _____ Foreign Country: _____	\$ 5,336,547	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)
2	Caroline D. Bradley Trust dated 11/30/51 fbo Sarah Doll Barder, 50 S. LaSalle Street Chicago IL 60603 Foreign State or Province: _____ Foreign Country: _____	\$ 142,189,978	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input checked="" type="checkbox"/> (Complete Part II for noncash contributions )
3	The Rhodes Foundation c/o Personal Administrators, Inc., 3939 Bee Cave Rd Austin TX 78746 Foreign State or Province: _____ Foreign Country: _____	\$ 5,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions )
-----	_____ _____ Foreign State or Province: _____ Foreign Country: _____	\$ -----	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions )
-----	_____ _____ Foreign State or Province: _____ Foreign Country: _____	\$ -----	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)
-----	_____ _____ Foreign State or Province: _____ Foreign Country: _____	\$ -----	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)

Name of organization The Lynde and Harry Bradley Foundation, Inc.	Employer identification number 39-6037928
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**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
2	Various Publicly Traded Stocks and Mutual Funds See Attached Detail ..... ..... .....	\$ 142,189,978	.....
.....	..... ..... .....	\$ .....	.....
.....	..... ..... .....	\$ .....	.....
.....	..... ..... .....	\$ .....	.....
.....	..... ..... .....	\$ .....	.....
.....	..... ..... .....	\$ .....	.....
.....	..... ..... .....	\$ .....	.....

<b>Name of organization</b> The Lynde and Harry Bradley Foundation, Inc.	<b>Employer identification number</b> 39-6037928
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**Part III** Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations total more than \$1,000 for the year. 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.) ▶ \$ \_\_\_\_\_ 0  
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
-----	----- ----- -----	----- ----- -----	----- ----- -----
<b>(e) Transfer of gift</b>			
<b>Transferee's name, address, and ZIP + 4</b>		<b>Relationship of transferor to transferee</b>	
----- ----- ----- For Prov.                      Country		----- ----- -----	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
<b>(e) Transfer of gift</b>			
<b>Transferee's name, address, and ZIP + 4</b>		<b>Relationship of transferor to transferee</b>	
----- ----- ----- For Prov.                      Country		----- ----- -----	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
<b>(e) Transfer of gift</b>			
<b>Transferee's name, address, and ZIP + 4</b>		<b>Relationship of transferor to transferee</b>	
----- ----- ----- For Prov.                      Country		----- ----- -----	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
<b>(e) Transfer of gift</b>			
<b>Transferee's name, address, and ZIP + 4</b>		<b>Relationship of transferor to transferee</b>	
----- ----- ----- For Prov.                      Country		----- ----- -----	

**The Lynde and Harry Bradley Foundation, Inc.  
Attachment to Form 990-PF, Schedule B  
For the Year Ended 12/31/2013**

**39-6037928**

The amount listed on Schedule B, Part I is reported on a cash basis, consistent with The Lynde and Harry Bradley Foundation, Inc.'s tax method of accounting as indicated on Form 990-PF, Part I, Schedule J and used to complete Form 990-PF, Part I, column (b) and (d). Form 990-PF, Part I, Line 1(a) is completed consistent with The Lynde and Harry Bradley Foundation, Inc.'s books and records, which is completed on a GAAP accrual basis. The difference between the contributions reported on Form 990-PF, Part I, Line 1(a) and contributions reported on Schedule B, Part I is a contribution receivable of \$56,400,000 from the Sarah D. Barder Family Trust Established 11/22/1985. This amount has been recorded as revenue on The Lynde and Harry Bradley Foundation, Inc.'s books and records, but since it was not received as of 12/31/13, it is not reportable under the tax method of accounting.

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	218.0200	AAON INC		\$5,993.37
11/20/2013	748.0100	AAON INC		\$20,562.79
11/20/2013	999.9700	AAON INC		\$27,489.18
11/20/2013	4,634.0000	ABB LTD	ADR	\$117,054.84
11/20/2013	20,000.0000	AFLAC INC	2.650% 02/15/2017 DD 02/10/12	\$20,807.28
11/20/2013	1,019.8600	AIA GROUP LTD	ADR	\$20,708.26
11/20/2013	1,075.8500	AIA GROUP LTD	ADR	\$21,845.13
11/20/2013	1,180.1500	AIA GROUP LTD	ADR	\$23,962.95
11/20/2013	6,175.1400	AIA GROUP LTD	ADR	\$125,386.22
11/20/2013	1,785.7300	AT&T INC		\$63,571.99
11/20/2013	14,133.2700	AT&T INC		\$503,144.41
11/20/2013	40,000.0000	AT&T INC	1 400% 12/01/2017 DD 12/11/12	\$39,368.92
11/20/2013	149.0900	AARON'S INC		\$4,442.88
11/20/2013	540.3800	AARON'S INC		\$16,103.32
11/20/2013	842.0700	AARON'S INC		\$25,093.69
11/20/2013	1,039.4600	AARON'S INC		\$30,975.91
11/20/2013	34.9900	ABBOTT LABORATORIES		\$1,327.52
11/20/2013	3,349.0100	ABBOTT LABORATORIES		\$127,061.44
11/20/2013	4,052.0000	ABBOTT LABORATORIES		\$153,732.88
11/20/2013	590.1000	ACTUANT CORP		\$22,636.24
11/20/2013	1,173.9000	ACTUANT CORP		\$45,030.80
11/20/2013	360.5700	ACTUANT CORP		\$13,831.47
11/20/2013	1,285.4300	ACTUANT CORP		\$49,309.09
11/20/2013	147.0000	ACUITY BRANDS INC		\$15,088.08
11/20/2013	210.0000	ACUITY BRANDS INC		\$21,554.40
11/20/2013	385.0000	ACUITY BRANDS INC		\$39,516.40
11/20/2013	420.0000	ACUITY BRANDS INC		\$43,108.80
11/20/2013	566.0000	ADVISORY BOARD CO/THE		\$34,441.10
11/20/2013	20,000.0000	AETNA INC	6.000% 06/15/2016 DD 06/09/06	\$22,493.80
11/20/2013	30,000.0000	AGILENT TECHNOLOGIES INC	6.500% 11/01/2017 DD 10/29/07	\$34,883.79
11/20/2013	25,000.0000	AGRIUM INC	4 900% 06/01/2043 DD 05/31/13	\$22,762.97
11/20/2013	0.0700	AIR LIQUIDE SA	ADR	\$1.92
11/20/2013	114.3800	AIR LIQUIDE SA	ADR	\$3,137.44
11/20/2013	655.2100	AIR LIQUIDE SA	ADR	\$17,972.41
11/20/2013	6,662.3400	AIR LIQUIDE SA	ADR	\$182,747.99
11/20/2013	729.4000	AIR LEASE CORP		\$24,019.14
11/20/2013	842.1000	AIR LEASE CORP		\$27,730.35
11/20/2013	899.5000	AIR LEASE CORP		\$29,620.54
11/20/2013	200.9100	AKZO NOBEL NV	ADR	\$4,984.58
11/20/2013	283.5100	AKZO NOBEL NV	ADR	\$7,033.88
11/20/2013	401.1100	AKZO NOBEL NV	ADR	\$9,951.54
11/20/2013	460.6100	AKZO NOBEL NV	ADR	\$11,427.73
11/20/2013	502.6200	AKZO NOBEL NV	ADR	\$12,470.00
11/20/2013	294.0100	AKZO NOBEL NV	ADR	\$7,294.39
11/20/2013	673.4200	AKZO NOBEL NV	ADR	\$16,707.55
11/20/2013	887.6200	AKZO NOBEL NV	ADR	\$22,021.85
11/20/2013	1,357.3400	AKZO NOBEL NV	ADR	\$33,675.61
11/20/2013	718.9200	AKZO NOBEL NV	ADR	\$17,836.41
11/20/2013	1,313.2300	AKZO NOBEL NV	ADR	\$32,581.24
11/20/2013	7,087.7000	AKZO NOBEL NV	ADR	\$175,845.84
11/20/2013	1,210,000.0000	ALHAMBRA CA CITY ELEM SCH DIST	5.000% 09/01/2026 DD 03/30/04	\$1,246,917.10
11/20/2013	7.0000	ALLETE INC		\$346.36
11/20/2013	51.0900	ALLETE INC		\$2,527.93
11/20/2013	181.9900	ALLETE INC		\$9,004.87
11/20/2013	909.9200	ALLETE INC		\$45,022.84
11/20/2013	149.8000	ALLIANZ SE	ADR	\$2,615.51
11/20/2013	270.9100	ALLIANZ SE	ADR	\$4,730.09
11/20/2013	1,850.1600	ALLIANZ SE	ADR	\$32,303.79
11/20/2013	2,624.3800	ALLIANZ SE	ADR	\$45,821.67
11/20/2013	1,346.8400	ALLIANZ SE	ADR	\$23,515.83

The Lynde and Harry Bradley Foundation, Inc.  
Noncash Contributions Received  
Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,371.3400	ALLIANZ SE	ADR	\$23,943.60
11/20/2013	3,009.4000	ALLIANZ SE	ADR	\$52,544.12
11/20/2013	2,207.1700	ALLIANZ SE	ADR	\$38,537.19
11/20/2013	100,000.0000	ALLIED WORLD ASSURANCE CO LTD	7.500% 08/01/2016 DD 07/26/06	\$115,428.51
11/20/2013	30,000.0000	ALLIED WORLD ASSURANCE CO LTD	5.500% 11/15/2020 DD 11/15/10	\$32,694.74
11/20/2013	70.0000	ALTERA CORP		\$2,174.20
11/20/2013	6,258.0000	ALTERA CORP		\$194,373.48
11/20/2013	42,000.0000	ALTERA CORP	4.100% 11/15/2023 DD 11/01/13	\$40,649.91
11/20/2013	12,831.0000	ALTRIA GROUP INC		\$487,962.93
11/20/2013	17,000.0000	ALTRIA GROUP INC	10.200% 02/06/2039 DD 02/06/09	\$26,441.80
11/20/2013	45,000.0000	ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	\$44,179.81
11/20/2013	17,000.0000	ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	\$16,777.30
11/20/2013	2,212.0000	AMEREN CORP		\$81,777.64
11/20/2013	1,379.0000	AMERICAN ELECTRIC POWER CO INC		\$66,205.79
11/20/2013	1,624.0000	AMERICAN ELECTRIC POWER CO INC		\$77,968.24
11/20/2013	1,143.0000	AMERICAN EQUITY INVESTMENT LIF		\$25,774.65
11/20/2013	1,248.0000	AMERICAN EQUITY INVESTMENT LIF		\$28,142.40
11/20/2013	30,000.0000	AMERICAN EXPRESS CREDIT CORP	2.800% 09/19/2016 DD 09/19/11	\$31,476.69
11/20/2013	45,000.0000	AMERICAN HONDA FINANCE CORP	1.125% 10/07/2016 DD 10/10/13	\$45,238.77
11/20/2013	30,000.0000	AMERICAN INTERNATIONAL GROUP I	3.800% 03/22/2017 DD 03/22/12	\$32,026.87
11/20/2013	21,000.0000	AMERICAN TOWER CORP	3.500% 01/31/2023 DD 01/08/13	\$19,353.27
11/20/2013	14,000.0000	AMERICAN TOWER CORP	3.500% 01/31/2023 DD 01/08/13	\$12,902.18
11/20/2013	2,093.0000	AMERICAN WATER WORKS CO INC		\$89,140.87
11/20/2013	1,715.0000	AMGEN INC		\$198,013.90
11/20/2013	45,000.0000	ANADARKO PETROLEUM CORP	6.375% 09/15/2017 DD 08/12/10	\$52,566.75
11/20/2013	7.0000	ANHEUSER-BUSCH INBEV NV	ADR	\$731.43
11/20/2013	156.7600	ANHEUSER-BUSCH INBEV NV	ADR	\$16,379.85
11/20/2013	157.4500	ANHEUSER-BUSCH INBEV NV	ADR	\$16,451.95
11/20/2013	216.9400	ANHEUSER-BUSCH INBEV NV	ADR	\$22,668.06
11/20/2013	897.8500	ANHEUSER-BUSCH INBEV NV	ADR	\$93,816.35
11/20/2013	165.1200	APPLE INC		\$85,639.49
11/20/2013	251.8800	APPLE INC		\$130,637.56
11/20/2013	35.0000	APPLIED MATERIALS INC		\$593.60
11/20/2013	6,945.0000	APPLIED MATERIALS INC		\$117,787.20
11/20/2013	7,462.0000	APPLIED MATERIALS INC		\$126,555.52
11/20/2013	19.6000	APTARGROUP INC		\$1,262.04
11/20/2013	1,550.4000	APTARGROUP INC		\$99,830.26
11/20/2013	3,184.0000	ARM HOLDINGS PLC	ADR	\$145,668.00
11/20/2013	40.6000	ARTISAN PARTNERS ASSET MANAGEM		\$2,389.31
11/20/2013	538.9300	ARTISAN PARTNERS ASSET MANAGEM		\$31,716.03
11/20/2013	1,048.4700	ARTISAN PARTNERS ASSET MANAGEM		\$61,702.46
11/20/2013	21.0000	ASTRAZENECA PLC	ADR	\$1,121.40
11/20/2013	1,946.0000	ASTRAZENECA PLC	ADR	\$103,916.40
11/20/2013	21.0000	ATLAS COPCO AB	ADR	\$589.89
11/20/2013	373.0700	ATLAS COPCO AB	ADR	\$10,479.54
11/20/2013	495.5600	ATLAS COPCO AB	ADR	\$13,920.28
11/20/2013	3,078.3700	ATLAS COPCO AB	ADR	\$86,471.41
11/20/2013	40,000.0000	AUTODESK INC	1.950% 12/15/2017 DD 12/13/12	\$39,447.08
11/20/2013	3,721.7300	AVIVA PLC		\$51,657.61
11/20/2013	230.9900	AVIVA PLC		\$3,206.14
11/20/2013	158.8900	AVIVA PLC		\$2,205.39
11/20/2013	147.6900	AVIVA PLC		\$2,049.94
11/20/2013	130.8900	AVIVA PLC		\$1,816.75
11/20/2013	373.7800	AVIVA PLC		\$5,188.07
11/20/2013	645.3700	AVIVA PLC		\$8,957.74
11/20/2013	1,364.9400	AVIVA PLC		\$18,945.37
11/20/2013	1,262.7500	AVIVA PLC		\$17,526.97
11/20/2013	1,273.9400	AVIVA PLC		\$17,682.29
11/20/2013	1,479.0300	AVIVA PLC		\$20,528.94
11/20/2013	723.8700	AXA SA	ADR	\$17,988.17



The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	761.6700	AXA SA	ADR	\$18,927.50
11/20/2013	1,309.8200	AXA SA	ADR	\$32,549.03
11/20/2013	1,543.6400	AXA SA	ADR	\$38,359.45
11/20/2013	4,327.9500	BG GROUP PLC	ADR	\$88,117.06
11/20/2013	705.5700	BG GROUP PLC	ADR	\$14,365.41
11/20/2013	717.4800	BG GROUP PLC	ADR	\$14,607.89
11/20/2013	1,284.6000	BG GROUP PLC	ADR	\$26,154.46
11/20/2013	91.7100	BG GROUP PLC	ADR	\$1,867.22
11/20/2013	2,851.3100	BG GROUP PLC	ADR	\$58,052.67
11/20/2013	137.2100	BG GROUP PLC	ADR	\$2,793.60
11/20/2013	548.8400	BG GROUP PLC	ADR	\$11,174.38
11/20/2013	1,174.6800	BG GROUP PLC	ADR	\$23,916.48
11/20/2013	940.8700	BG GROUP PLC	ADR	\$19,156.11
11/20/2013	1,022.7800	BG GROUP PLC	ADR	\$20,823.80
11/20/2013	303.0700	BNP PARIBAS	ADR	\$11,034.78
11/20/2013	74.9000	BNP PARIBAS	ADR	\$2,727.11
11/20/2013	496.2600	BNP PARIBAS	ADR	\$18,068.83
11/20/2013	343.6700	BNP PARIBAS	ADR	\$12,513.02
11/20/2013	347.1700	BNP PARIBAS	ADR	\$12,640.46
11/20/2013	717.4300	BNP PARIBAS	ADR	\$26,121.63
11/20/2013	610.3400	BNP PARIBAS	ADR	\$22,222.48
11/20/2013	1,020.5100	BNP PARIBAS	ADR	\$37,156.77
11/20/2013	1,175.2000	BNP PARIBAS	ADR	\$42,789.03
11/20/2013	570.4500	BNP PARIBAS	ADR	\$20,770.08
11/20/2013	24,062.5000	BP CAPITAL MARKETS PLC	1.375% 11/06/2017 DD 11/06/12	\$23,939.88
11/20/2013	30,937.5000	BP CAPITAL MARKETS PLC	1.375% 11/06/2017 DD 11/06/12	\$30,779.84
11/20/2013	20,000.0000	BP CAPITAL MARKETS PLC	1.375% 05/10/2018 DD 05/10/13	\$19,621.40
11/20/2013	10.5000	BABCOCK & WILCOX CO/THE		\$335.06
11/20/2013	17.5000	BABCOCK & WILCOX CO/THE		\$558.43
11/20/2013	1,123.5000	BABCOCK & WILCOX CO/THE		\$35,850.89
11/20/2013	563.5000	BABCOCK & WILCOX CO/THE		\$17,981.29
11/20/2013	327.7300	BAIDU INC/CHINA	ADR	\$53,377.39
11/20/2013	651.2700	BAIDU INC/CHINA	ADR	\$106,072.34
11/20/2013	1,085.0000	BALCHEM CORP		\$62,105.40
11/20/2013	5,746.9300	BALFOUR BEATTY PLC	ADR	\$49,193.72
11/20/2013	1,781.8300	BALFOUR BEATTY PLC	ADR	\$15,252.46
11/20/2013	1,021.2500	BALFOUR BEATTY PLC	ADR	\$8,741.90
11/20/2013	97.9900	BALFOUR BEATTY PLC	ADR	\$838.79
11/20/2013	556.5700	BANCO BILBAO VIZCAYA ARGENTARI	ADR	\$6,300.37
11/20/2013	1,301.3000	BANCO BILBAO VIZCAYA ARGENTARI	ADR	\$14,730.72
11/20/2013	2,698.5000	BANCO BILBAO VIZCAYA ARGENTARI	ADR	\$30,547.02
11/20/2013	6,255.2000	BANCO BILBAO VIZCAYA ARGENTARI	ADR	\$70,808.86
11/20/2013	6,775.4300	BANCO BILBAO VIZCAYA ARGENTARI	ADR	\$76,697.87
11/20/2013	85,000.0000	BANC OF AMERICA COMMERCIA 5 A4	5.414% 09/10/2047 DD 10/01/06	\$92,955.01
11/20/2013	12.6000	BANCORPSOUTH INC		\$289.80
11/20/2013	2,381.4000	BANCORPSOUTH INC		\$54,772.20
11/20/2013	30,000.0000	BANK OF AMERICA CORP	6.000% 09/01/2017 DD 08/23/07	\$34,420.05
11/20/2013	50,000.0000	BANK OF AMERICA CORP	3.750% 07/12/2016 DD 07/12/11	\$53,237.75
11/20/2013	30,000.0000	BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12	\$34,140.00
11/20/2013	25,000.0000	BANK OF AMERICA CORP	3.875% 03/22/2017 DD 03/22/12	\$26,836.00
11/20/2013	40,000.0000	BANK OF AMERICA CORP	2.600% 01/15/2019 DD 10/22/13	\$40,278.00
11/20/2013	20,000.0000	BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	\$20,442.39
11/20/2013	70.0000	BANK OF HAWAII CORP		\$4,110.40
11/20/2013	637.0000	BANK OF HAWAII CORP		\$37,404.64
11/20/2013	805.0000	BANK OF HAWAII CORP		\$47,269.60
11/20/2013	875,000.0000	BANNING CA UNIF SCH DIST	5.250% 08/01/2027 DD 08/01/08	\$899,654.40
11/20/2013	15,000.0000	CR BARD INC	1.375% 01/15/2018 DD 10/30/12	\$14,653.11
11/20/2013	1,634.5800	BARCLAYS PLC	ADR	\$26,431.16
11/20/2013	1,994.4000	BARCLAYS PLC	ADR	\$32,249.45
11/20/2013	676.9300	BARCLAYS PLC	ADR	\$10,945.96

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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	481.6200	BARCLAYS PLC	ADR	\$7,787.80
11/20/2013	122.5100	BARCLAYS PLC	ADR	\$1,980.99
11/20/2013	1,311.8700	BARCLAYS PLC	ADR	\$21,212.94
11/20/2013	1,127.0600	BARCLAYS PLC	ADR	\$18,224.56
11/20/2013	84.0100	BARCLAYS PLC	ADR	\$1,358.44
11/20/2013	405.3200	BARCLAYS PLC	ADR	\$6,554.02
11/20/2013	1,986.7000	BARCLAYS PLC	ADR	\$32,124.94
11/20/2013	30,000.0000	BAXTER INTERNATIONAL INC	5.375% 06/01/2018 DD 05/22/08	\$34,488.18
11/20/2013	90.9700	BAYER AG	ADR	\$11,607.77
11/20/2013	29.3900	BAYER AG	ADR	\$3,750.16
11/20/2013	55.9800	BAYER AG	ADR	\$7,143.05
11/20/2013	66.4700	BAYER AG	ADR	\$8,481.57
11/20/2013	892.1900	BAYER AG	ADR	\$113,843.44
11/20/2013	15.4000	BAYERISCHE MOTOREN WERKE AG	ADR	\$576.27
11/20/2013	681.0800	BAYERISCHE MOTOREN WERKE AG	ADR	\$25,486.01
11/20/2013	1,177.3700	BAYERISCHE MOTOREN WERKE AG	ADR	\$44,057.19
11/20/2013	2,258.1500	BAYERISCHE MOTOREN WERKE AG	ADR	\$84,499.97
11/20/2013	25,000.0000	BRANCH BANKING & TRUST CO	1.450% 10/03/2016 DD 09/09/13	\$25,304.30
11/20/2013	1,333.0000	BEACON ROOFING SUPPLY INC		\$47,108.22
11/20/2013	13,799.7200	BEAR STEARNS COMMERCIA PWR9 A2	4.735% 09/11/2042 DD 09/01/05	\$13,807.85
11/20/2013	130,000.0000	BEAR STEARNS COMMERCIAL T24 A4	5.537% 10/12/2041 DD 10/01/06	\$143,157.69
11/20/2013	45,000.0000	BEAR STEARNS COMMERCIA PW16 A4	VAR RT 06/11/2040 DD 06/01/07	\$51,696.00
11/20/2013	120,000.0000	BEAR STEARNS COMMERCIAL T28 A4	VAR RT 09/11/2042 DD 10/01/07	\$136,648.68
11/20/2013	1,245.0000	BHP BILLITON LTD	ADR	\$88,083.75
11/20/2013	7.0000	BHP BILLITON LTD	ADR	\$495.25
11/20/2013	23.8100	BIO-RAD LABORATORIES INC		\$2,894.82
11/20/2013	910.1900	BIO-RAD LABORATORIES INC		\$110,660.90
11/20/2013	2,708.0000	BLACKBAUD INC		\$96,621.44
11/20/2013	7.0000	BLACKROCK INC		\$2,116.80
11/20/2013	76.9200	BLACKROCK INC		\$23,260.61
11/20/2013	188.8100	BLACKROCK INC		\$57,096.14
11/20/2013	227.2700	BLACKROCK INC		\$68,726.45
11/20/2013	709.0000	BLACKROCK INC		\$214,401.60
11/20/2013	4,172.0000	H&R BLOCK INC		\$118,276.20
11/20/2013	616.0000	BOEING CO/THE		\$84,379.68
11/20/2013	50,000.0000	BORGWARNER INC	4.625% 09/15/2020 DD 09/16/10	\$52,846.35
11/20/2013	2,499.0000	BRANDYWINE REALTY TRUST		\$34,011.39
11/20/2013	3,003.0000	BRANDYWINE REALTY TRUST		\$40,870.83
11/20/2013	32.9000	BRITISH AMERICAN TOBACCO PLC	ADR	\$3,579.52
11/20/2013	41.3000	BRITISH AMERICAN TOBACCO PLC	ADR	\$4,493.44
11/20/2013	64.4000	BRITISH AMERICAN TOBACCO PLC	ADR	\$7,006.72
11/20/2013	158.1800	BRITISH AMERICAN TOBACCO PLC	ADR	\$17,209.98
11/20/2013	190.3800	BRITISH AMERICAN TOBACCO PLC	ADR	\$20,713.34
11/20/2013	49.0000	BRITISH AMERICAN TOBACCO PLC	ADR	\$5,331.20
11/20/2013	157.4800	BRITISH AMERICAN TOBACCO PLC	ADR	\$17,133.82
11/20/2013	192.4800	BRITISH AMERICAN TOBACCO PLC	ADR	\$20,941.82
11/20/2013	325.4700	BRITISH AMERICAN TOBACCO PLC	ADR	\$35,411.14
11/20/2013	1,032.4100	BRITISH AMERICAN TOBACCO PLC	ADR	\$112,326.21
11/20/2013	18.2000	BROADRIDGE FINANCIAL SOLUTIONS		\$671.22
11/20/2013	2,792.8000	BROADRIDGE FINANCIAL SOLUTIONS		\$102,998.46
11/20/2013	1,050,000.0000	BROWARD CNTY FL ARPT SYS REVEN	5.250% 10/01/2038 DD 10/23/13	\$1,081,500.00
11/20/2013	20,625.0000	BUNGE LTD FINANCE CORP	8.500% 06/15/2019 DD 06/09/09	\$25,681.01
11/20/2013	34,375.0000	BUNGE LTD FINANCE CORP	8.500% 06/15/2019 DD 06/09/09	\$42,801.69
11/20/2013	20,000.0000	CBS CORP	1.950% 07/01/2017 DD 06/20/12	\$20,203.50
11/20/2013	11.9000	CBOE HOLDINGS INC		\$611.18
11/20/2013	44.8100	CBOE HOLDINGS INC		\$2,301.44
11/20/2013	770.1200	CBOE HOLDINGS INC		\$39,553.36
11/20/2013	1,092.1700	CBOE HOLDINGS INC		\$56,093.85
11/20/2013	25,000.0000	CIGNA CORP	2.750% 11/15/2016 DD 11/10/11	\$26,110.65
11/20/2013	35.0000	CME GROUP INC		\$2,839.90

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,297.2300	CME GROUP INC		\$105,257.24
11/20/2013	1,928.0000	CME GROUP INC		\$156,437.92
11/20/2013	2,537.7700	CME GROUP INC		\$205,914.66
11/20/2013	3,150.0000	CMS ENERGY CORP		\$86,845.50
11/20/2013	33,333.3300	CMS ENERGY CORP	8.750% 06/15/2019 DD 06/15/09	\$42,774.83
11/20/2013	6,666.6700	CMS ENERGY CORP	8.750% 06/15/2019 DD 06/15/09	\$8,554.97
11/20/2013	140.7900	CNOOC LTD	ADR	\$28,964.73
11/20/2013	133.7900	CNOOC LTD	ADR	\$27,524.62
11/20/2013	6.3000	CNOOC LTD	ADR	\$1,296.10
11/20/2013	39.2300	CNOOC LTD	ADR	\$8,070.79
11/20/2013	109.9700	CNOOC LTD	ADR	\$22,624.13
11/20/2013	56.7300	CNOOC LTD	ADR	\$11,671.06
11/20/2013	91.0500	CNOOC LTD	ADR	\$18,731.72
11/20/2013	58.1400	CNOOC LTD	ADR	\$11,961.14
11/20/2013	16.8100	CNOOC LTD	ADR	\$3,458.32
11/20/2013	113.4800	CNOOC LTD	ADR	\$23,346.24
11/20/2013	318.7100	CNOOC LTD	ADR	\$65,568.21
11/20/2013	24,230.7700	CNOOC FINANCE 2013 LTD	3.000% 05/09/2023 DD 05/09/13	\$22,084.10
11/20/2013	65,769.2300	CNOOC FINANCE 2013 LTD	3.000% 05/09/2023 DD 05/09/13	\$59,942.57
11/20/2013	412.2700	CSL LTD	ADR	\$13,266.85
11/20/2013	415.0600	CSL LTD	ADR	\$13,356.63
11/20/2013	2,951.6700	CSL LTD	ADR	\$94,984.74
11/20/2013	20,000.0000	CSX CORP	4.750% 05/30/2042 DD 11/01/11	\$19,011.00
11/20/2013	28,000.0000	CSX CORP	3.700% 11/01/2023 DD 10/22/13	\$27,558.80
11/20/2013	66.4900	CST BRANDS INC		\$2,167.57
11/20/2013	559.1600	CST BRANDS INC		\$18,228.62
11/20/2013	1,400.3500	CST BRANDS INC		\$45,651.41
11/20/2013	21.0000	CVS CAREMARK CORP		\$1,374.24
11/20/2013	2,395.0000	CVS CAREMARK CORP		\$156,728.80
11/20/2013	25,000.0000	CVS CAREMARK CORP	5.750% 05/15/2041 DD 05/12/11	\$27,370.00
11/20/2013	308.0000	CA INC		\$10,090.08
11/20/2013	2,646.0000	CA INC		\$86,682.96
11/20/2013	15,000.0000	CA INC	2.875% 08/15/2018 DD 08/16/13	\$15,143.37
11/20/2013	1,100,000.0000	CALIFORNIA ST DEPT OF WTR RESO	5.000% 12/01/2026 DD 03/26/13	\$1,352,780.00
11/20/2013	260,000.0000	CALIFORNIA ST PUBLIC WKS BRD L	6.000% 04/01/2025 DD 04/15/09	\$256,321.00
11/20/2013	129.4600	CANADIAN NATIONAL RAILWAY CO		\$14,362.29
11/20/2013	150.4500	CANADIAN NATIONAL RAILWAY CO		\$16,690.92
11/20/2013	925.0900	CANADIAN NATIONAL RAILWAY CO		\$102,629.48
11/20/2013	50,000.0000	CANADIAN NATURAL RESOURCES LTD	5.700% 05/15/2017 DD 03/19/07	\$56,725.27
11/20/2013	30,000.0000	CAPITAL ONE NA/MCLEAN VA	1.500% 03/22/2018 DD 03/22/13	\$29,431.41
11/20/2013	1,666.0800	CAPITOL FEDERAL FINANCIAL INC		\$20,226.21
11/20/2013	2,030.1100	CAPITOL FEDERAL FINANCIAL INC		\$24,645.54
11/20/2013	36.4000	CAPITOL FEDERAL FINANCIAL INC		\$441.90
11/20/2013	195.3100	CAPITOL FEDERAL FINANCIAL INC		\$2,371.06
11/20/2013	1,820.1000	CAPITOL FEDERAL FINANCIAL INC		\$22,096.01
11/20/2013	15,000.0000	CARDINAL HEALTH INC	1.700% 03/15/2018 DD 02/22/13	\$14,699.99
11/20/2013	32,142.8600	CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	\$30,246.83
11/20/2013	17,857.1400	CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	\$16,803.79
11/20/2013	68.6300	CARLISLE COS INC		\$4,975.68
11/20/2013	241.5900	CARLISLE COS INC		\$17,515.28
11/20/2013	283.6100	CARLISLE COS INC		\$20,561.73
11/20/2013	434.1700	CARLISLE COS INC		\$31,477.33
11/20/2013	686.6400	CARNIVAL PLC	ADR	\$24,979.96
11/20/2013	1,718.3600	CARNIVAL PLC	ADR	\$62,513.94
11/20/2013	457.3000	CASEY'S GENERAL STORES INC		\$33,940.81
11/20/2013	437.7000	CASEY'S GENERAL STORES INC		\$32,486.09
11/20/2013	19.6000	CASS INFORMATION SYSTEMS INC		\$1,106.81
11/20/2013	59.5000	CASS INFORMATION SYSTEMS INC		\$3,359.97
11/20/2013	158.9000	CASS INFORMATION SYSTEMS INC		\$8,973.08
11/20/2013	2,747.0000	CATERPILLAR INC		\$229,841.49

**The Lynde and Harry Bradley Foundation, Inc.**  
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<b>Date</b>	<b>No. of Units</b>	<b>Security Description 1</b>	<b>Security Description 2</b>	<b>Contribution Amount</b>
11/20/2013	128,076.9200	CD 2006-CD3 MORTGAGE TR CD3 A5	5.617% 10/15/2048 DD 10/01/06	\$140,599.26
11/20/2013	6,923.0800	CD 2006-CD3 MORTGAGE TR CD3 A5	5.617% 10/15/2048 DD 10/01/06	\$7,599.96
11/20/2013	5,000.0000	CELGENE CORP	2.300% 08/15/2018 DD 08/06/13	\$5,020.44
11/20/2013	25,000.0000	CELGENE CORP	5.250% 08/15/2043 DD 08/06/13	\$24,670.25
11/20/2013	3,724.0000	CENTERPOINT ENERGY INC		\$91,908.32
11/20/2013	25,000.0000	CENTERPOINT ENERGY INC	6.500% 05/01/2018 DD 05/06/08	\$29,399.50
11/20/2013	700,000.0000	CHARLESTON SC EDUCTNL EXCELLEN	5.000% 12/01/2014 DD 09/01/04	\$731,829.00
11/20/2013	415,000.0000	CHELAN CNTY WA PUBLIC UTILITY	5.000% 07/01/2029 DD 08/11/09	\$441,522.65
11/20/2013	25.2000	CHEMTURA CORP		\$624.20
11/20/2013	198.8000	CHEMTURA CORP		\$4,924.28
11/20/2013	1,295.0000	CHEMTURA CORP		\$32,077.15
11/20/2013	2,450.0000	CHEMTURA CORP		\$60,686.50
11/20/2013	7.0000	CHEVRON CORP		\$843.92
11/20/2013	146.9600	CHEVRON CORP		\$17,717.50
11/20/2013	1,490.0000	CHEVRON CORP		\$179,634.40
11/20/2013	1,802.0400	CHEVRON CORP		\$217,253.94
11/20/2013	1,065.0000	CHICAGO BRIDGE & IRON CO NV		\$81,536.40
11/20/2013	700,000.0000	CHICAGO IL WSTWTR TRANSMISSION	4.000% 01/01/2035 DD 09/13/12	\$578,704.00
11/20/2013	290.4700	CHOICE HOTELS INTERNATIONAL IN		\$13,350.00
11/20/2013	231.6800	CHOICE HOTELS INTERNATIONAL IN		\$10,648.01
11/20/2013	1,399.8500	CHOICE HOTELS INTERNATIONAL IN		\$64,337.11
11/20/2013	7.7000	CIRCOR INTERNATIONAL INC		\$573.11
11/20/2013	1,186.3000	CIRCOR INTERNATIONAL INC		\$88,296.31
11/20/2013	42.0000	CISCO SYSTEMS INC		\$894.60
11/20/2013	1,421.0000	CISCO SYSTEMS INC		\$30,267.30
11/20/2013	5,474.0000	CISCO SYSTEMS INC		\$116,596.20
11/20/2013	3,386.0000	CISCO SYSTEMS INC		\$72,121.80
11/20/2013	4,095.0000	CISCO SYSTEMS INC		\$87,223.50
11/20/2013	7,428.5700	CITIGROUP INC	6.000% 08/15/2017 DD 08/15/07	\$8,548.26
11/20/2013	18,571.4300	CITIGROUP INC	6.000% 08/15/2017 DD 08/15/07	\$21,370.65
11/20/2013	30,000.0000	CITIGROUP INC	2.650% 03/02/2015 DD 02/29/12	\$30,659.73
11/20/2013	23,916.6700	CITIGROUP INC	3.500% 05/15/2023 DD 05/14/13	\$22,046.69
11/20/2013	17,083.3300	CITIGROUP INC	3 500% 05/15/2023 DD 05/14/13	\$15,747.63
11/20/2013	32,785.7100	CITIGROUP INC	1 700% 07/25/2016 DD 07/25/13	\$33,209.37
11/20/2013	18,214.2900	CITIGROUP INC	1.700% 07/25/2016 DD 07/25/13	\$18,449.66
11/20/2013	25,000.0000	CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	\$28,042.50
11/20/2013	115,000.0000	CITIGROUP COMMERCIAL MOR C6 A4	VAR RT 12/10/2049 DD 07/01/07	\$130,051.66
11/20/2013	81.8900	CITY NATIONAL CORP/CA		\$6,077.06
11/20/2013	328.2400	CITY NATIONAL CORP/CA		\$24,358.69
11/20/2013	279.9500	CITY NATIONAL CORP/CA		\$20,775.09
11/20/2013	454.9200	CITY NATIONAL CORP/CA		\$33,759.61
11/20/2013	54.6000	CLARCOR INC		\$3,237.78
11/20/2013	115.4900	CLARCOR INC		\$6,848.56
11/20/2013	192.4900	CLARCOR INC		\$11,414.66
11/20/2013	209.9800	CLARCOR INC		\$12,451.81
11/20/2013	304.4800	CLARCOR INC		\$18,055.66
11/20/2013	244.9900	CLARCOR INC		\$14,527.91
11/20/2013	454.9700	CLARCOR INC		\$26,979.72
11/20/2013	420,000.0000	CLARK CNTY NV	5.000% 11/01/2025 DD 11/02/06	\$422,537.23
11/20/2013	21.0000	COLOROX CO		\$1,945.02
11/20/2013	2,373.0000	COLOROX CO		\$219,787.26
11/20/2013	2,723.0000	COCA-COLA CO/THE		\$109,382.91
11/20/2013	1,777.6900	COCHLEAR LTD	ADR	\$49,601.11
11/20/2013	284.1500	COCHLEAR LTD	ADR	\$7,928.35
11/20/2013	214.1600	COCHLEAR LTD	ADR	\$5,975.49
11/20/2013	283.3600	COLUMBIA SPORTSWEAR CO		\$18,897.28
11/20/2013	220.3900	COLUMBIA SPORTSWEAR CO		\$14,697.81
11/20/2013	514.2500	COLUMBIA SPORTSWEAR CO		\$34,295.33
11/20/2013	35.0000	COMCAST CORP		\$1,622.60
11/20/2013	3,798.0000	COMCAST CORP		\$176,075.28

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	25,000.0000	COMCAST CORP	4.950% 06/15/2016 DD 06/09/05	\$27,521.85
11/20/2013	35,000.0000	COMCAST CORP	6.300% 11/15/2017 DD 08/23/07	\$41,322.75
11/20/2013	13,750.0000	COMCAST CORP	6.400% 05/15/2038 DD 05/07/08	\$16,348.75
11/20/2013	41,250.0000	COMCAST CORP	6.400% 05/15/2038 DD 05/07/08	\$49,046.25
11/20/2013	40,000.0000	COMCAST CORP	4.250% 01/15/2033 DD 01/14/13	\$37,465.65
11/20/2013	5,208.0000	COMMERCIAL METALS CO		\$98,952.00
11/20/2013	40,000.0000	COMMONWEALTH EDISON CO	4.700% 04/15/2015 DD 04/07/03	\$42,241.08
11/20/2013	602.0000	COMPUTER SCIENCES CORP		\$32,237.10
11/20/2013	8.4000	COMVERSE INC		\$267.88
11/20/2013	210.0200	COMVERSE INC		\$6,697.54
11/20/2013	556.5400	COMVERSE INC		\$17,748.06
11/20/2013	560.0400	COMVERSE INC		\$17,859.68
11/20/2013	1,225,000.0000	CONNECTICUT ST	5.000% 10/15/2026 DD 10/24/13	\$1,364,282.50
11/20/2013	7.0000	CONOCOPHILLIPS		\$506.17
11/20/2013	1,382.0000	CONOCOPHILLIPS		\$99,932.42
11/20/2013	3,143.1600	CONOCOPHILLIPS		\$227,281.90
11/20/2013	2,821.1500	CONOCOPHILLIPS		\$203,997.36
11/20/2013	1,671.6900	CONOCOPHILLIPS		\$120,879.90
11/20/2013	770,000.0000	CONTRA COSTA CA TRANSPRTN AUTH	5.000% 03/01/2025 DD 12/18/12	\$869,191.40
11/20/2013	630,000.0000	CONTRA COSTA CA TRANSPRTN AUTH	5.000% 03/01/2025 DD 12/18/12	\$711,156.60
11/20/2013	1,022.0000	COSTCO WHOLESALE CORP		\$126,349.86
11/20/2013	50,000.0000	COUNTRYWIDE FINANCIAL CORP	6.250% 05/15/2016 DD 05/16/06	\$55,529.63
11/20/2013	30,000.0000	COVIDIEN INTERNATIONAL FINANCE	1.350% 05/29/2015 DD 05/30/12	\$30,260.34
11/20/2013	178.4900	DBS GROUP HOLDINGS LTD	ADR	\$9,747.34
11/20/2013	237.2900	DBS GROUP HOLDINGS LTD	ADR	\$12,958.41
11/20/2013	1,483.2200	DBS GROUP HOLDINGS LTD	ADR	\$80,998.64
11/20/2013	119,494.7100	DFA EMERGING MARKETS VALUE POR		\$3,449,812.28
11/20/2013	4,942.1100	DFA EMERGING MARKETS VALUE POR		\$142,678.72
11/20/2013	701.0800	DFA EMERGING MARKETS VALUE POR		\$20,240.18
11/20/2013	2,573.5500	DFA EMERGING MARKETS VALUE POR		\$74,298.39
11/20/2013	1,867.8700	DFA EMERGING MARKETS VALUE POR		\$53,925.41
11/20/2013	203.0000	DTE ENERGY CO		\$13,964.37
11/20/2013	378.0000	DTE ENERGY CO		\$26,002.62
11/20/2013	658.0000	DTE ENERGY CO		\$45,263.82
11/20/2013	49.0200	DAIMLER AG		\$3,944.64
11/20/2013	52.5200	DAIMLER AG		\$4,226.28
11/20/2013	93.8200	DAIMLER AG		\$7,549.70
11/20/2013	112.7300	DAIMLER AG		\$9,071.38
11/20/2013	326.2800	DAIMLER AG		\$26,255.75
11/20/2013	748.4900	DAIMLER AG		\$60,230.99
11/20/2013	1,674.1400	DAIMLER AG		\$134,718.05
11/20/2013	23.1000	DANA HOLDING CORP		\$442.37
11/20/2013	146.3000	DANA HOLDING CORP		\$2,801.65
11/20/2013	469.0000	DANA HOLDING CORP		\$8,981.35
11/20/2013	329.0000	DANA HOLDING CORP		\$6,300.35
11/20/2013	1,202.6000	DANA HOLDING CORP		\$23,029.79
11/20/2013	1,981.0000	DANA HOLDING CORP		\$37,936.15
11/20/2013	21.0000	DANAHER CORP		\$1,556.73
11/20/2013	3,097.0000	DANAHER CORP		\$229,580.61
11/20/2013	42.0000	DARDEN RESTAURANTS INC		\$2,215.92
11/20/2013	291.1800	DARDEN RESTAURANTS INC		\$15,362.66
11/20/2013	769.9600	DARDEN RESTAURANTS INC		\$40,623.09
11/20/2013	2,729.8600	DARDEN RESTAURANTS INC		\$144,027.41
11/20/2013	202.2400	DASSAULT SYSTEMES SA	ADR	\$23,682.30
11/20/2013	235.1400	DASSAULT SYSTEMES SA	ADR	\$27,534.89
11/20/2013	1,448.6200	DASSAULT SYSTEMES SA	ADR	\$169,633.40
11/20/2013	4.9000	DELTIC TIMBER CORP		\$300.37
11/20/2013	0.7000	DELTIC TIMBER CORP		\$42.91
11/20/2013	182.0800	DELTIC TIMBER CORP		\$11,161.50
11/20/2013	700.3200	DELTIC TIMBER CORP		\$42,929.62

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	2,555.0000	DELUXE CORP		\$122,461.15
11/20/2013	53.9000	DENNY'S CORP		\$375.68
11/20/2013	1,085.0100	DENNY'S CORP		\$7,562.52
11/20/2013	1,330.0200	DENNY'S CORP		\$9,270.24
11/20/2013	1,568.0200	DENNY'S CORP		\$10,929.10
11/20/2013	1,680.0200	DENNY'S CORP		\$11,709.74
11/20/2013	2,660.0300	DENNY'S CORP		\$18,540.41
11/20/2013	850,000.0000	DESERT SANDS CA UNIF SCH DIST	5.000% 08/01/2027 DD 11/18/08	\$825,035.50
11/20/2013	25,000.0000	DDR CORP	7.500% 07/15/2018 DD 07/15/98	\$29,837.50
11/20/2013	973.0000	DIAMOND OFFSHORE DRILLING INC		\$59,216.78
11/20/2013	658.0000	DIAMOND OFFSHORE DRILLING INC		\$40,045.88
11/20/2013	294.0000	DIEBOLD INC		\$9,628.50
11/20/2013	6.3000	DINEEQUITY INC		\$513.26
11/20/2013	9.0900	DINEEQUITY INC		\$740.56
11/20/2013	349.8600	DINEEQUITY INC		\$28,503.09
11/20/2013	594.7500	DINEEQUITY INC		\$48,454.28
11/20/2013	40,000.0000	DIRECTV HOLDINGS LLC / DIRECTV	5.200% 03/15/2020 DD 03/11/10	\$43,018.26
11/20/2013	20,000.0000	DIRECTV HOLDINGS LLC / DIRECTV	2.400% 03/15/2017 DD 03/08/12	\$20,301.28
11/20/2013	40,000.0000	DIRECTV HOLDINGS LLC / DIRECTV	5.150% 03/15/2042 DD 03/08/12	\$35,394.00
11/20/2013	30,000.0000	DISCOVER BANK/GREENWOOD DE	2.000% 02/21/2018 DD 02/21/13	\$29,811.60
11/20/2013	49.0000	WALT DISNEY CO/THE		\$3,405.50
11/20/2013	4,355.0000	WALT DISNEY CO/THE		\$302,672.50
11/20/2013	238.0000	RR DONNELLEY & SONS CO		\$4,031.72
11/20/2013	280.0000	RR DONNELLEY & SONS CO		\$4,743.20
11/20/2013	385.0000	RR DONNELLEY & SONS CO		\$6,521.90
11/20/2013	4,935.0000	RR DONNELLEY & SONS CO		\$83,598.90
11/20/2013	116.8900	DORMAN PRODUCTS INC		\$5,686.70
11/20/2013	77.6900	DORMAN PRODUCTS INC		\$3,779.62
11/20/2013	250.5700	DORMAN PRODUCTS INC		\$12,190.23
11/20/2013	337.3700	DORMAN PRODUCTS INC		\$16,413.05
11/20/2013	594.9400	DORMAN PRODUCTS INC		\$28,943.83
11/20/2013	663.5400	DORMAN PRODUCTS INC		\$32,281.22
11/20/2013	2,149.0000	DOW CHEMICAL CO/THE		\$85,315.30
11/20/2013	1,167.0000	DRIL-QUIP INC		\$129,268.59
11/20/2013	273.0000	EI DU PONT DE NEMOURS & CO		\$16,786.77
11/20/2013	3,535.0000	EI DU PONT DE NEMOURS & CO		\$217,367.15
11/20/2013	4,585.0000	EI DU PONT DE NEMOURS & CO		\$281,931.65
11/20/2013	35,000.0000	ERP OPERATING LP	5.250% 09/15/2014 DD 09/14/04	\$36,307.25
11/20/2013	40,000.0000	ERP OPERATING LP	4.625% 12/15/2021 DD 12/12/11	\$42,597.26
11/20/2013	30,000.0000	EPR PROPERTIES	5.250% 07/15/2023 DD 06/18/13	\$29,701.38
11/20/2013	42.0000	EMERSON ELECTRIC CO		\$2,829.12
11/20/2013	3,965.0000	EMERSON ELECTRIC CO		\$267,082.40
11/20/2013	4,795.0000	EMERSON ELECTRIC CO		\$322,991.20
11/20/2013	20,000.0000	ENCANA CORP	5.150% 11/15/2041 DD 11/14/11	\$18,686.36
11/20/2013	35,000.0000	ENERGY TRANSFER PARTNERS LP	6.500% 02/01/2042 DD 01/17/12	\$37,980.25
11/20/2013	20,000.0000	ENERGY TRANSFER PARTNERS LP	3.600% 02/01/2023 DD 01/22/13	\$19,153.00
11/20/2013	10.5000	ENPRO INDUSTRIES INC		\$590.94
11/20/2013	72.7800	ENPRO INDUSTRIES INC		\$4,096.06
11/20/2013	1,567.7200	ENPRO INDUSTRIES INC		\$88,231.28
11/20/2013	40,000.0000	ENSCO PLC	3.250% 03/15/2016 DD 03/17/11	\$41,917.98
11/20/2013	980.3700	ENTERGY CORP		\$62,037.81
11/20/2013	332.6300	ENTERGY CORP		\$21,048.83
11/20/2013	85,000.0000	ENTERPRISE PRODUCTS OPERATING	6.300% 09/15/2017 DD 09/04/07	\$98,770.00
11/20/2013	27,692.3100	ENTERPRISE PRODUCTS OPERATING	6.450% 09/01/2040 DD 05/20/10	\$31,573.50
11/20/2013	17,307.6900	ENTERPRISE PRODUCTS OPERATING	6.450% 09/01/2040 DD 05/20/10	\$19,733.43
11/20/2013	5,000.0000	EPR PROPERTIES	5.750% 08/15/2022 DD 08/08/12	\$5,130.57
11/20/2013	25,000.0000	EXELON GENERATION CO LLC	6.200% 10/01/2017 DD 09/28/07	\$28,551.28
11/20/2013	40,000.0000	EXELON CORP	5.625% 06/15/2035 DD 06/09/05	\$39,734.96
11/20/2013	1,524.0000	EXPONENT INC		\$113,477.04
11/20/2013	40,000.0000	EXPRESS SCRIPTS HOLDING CO	3.125% 05/15/2016 DD 05/02/11	\$41,942.12

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	28.0000	EXXON MOBIL CORP		\$2,671.76
11/20/2013	3,306.0000	EXXON MOBIL CORP		\$315,458.52
11/20/2013	3,999.0000	EXXON MOBIL CORP		\$381,584.58
11/20/2013	647.4300	FAIR ISAAC CORP		\$37,162.48
11/20/2013	1,204.5700	FAIR ISAAC CORP		\$69,142.32
11/20/2013	2,918.3700	FAIRCHILD SEMICONDUCTOR INTERN		\$36,041.87
11/20/2013	1,489.6300	FAIRCHILD SEMICONDUCTOR INTERN		\$18,396.93
11/20/2013	4,644.1700	FANUC CORP	ADR	\$130,779.83
11/20/2013	937.2300	FANUC CORP	ADR	\$26,392.40
11/20/2013	756.6500	FANUC CORP	ADR	\$21,307.26
11/20/2013	769.9500	FANUC CORP	ADR	\$21,681.79
11/20/2013	15,192.7400	FHLMC POOL #1B-3575	VAR RT 09/01/2037 DD 09/01/07	\$15,949.95
11/20/2013	77,570.5200	FHLMC POOL #84-8076	VAR RT 06/01/2038 DD 03/01/09	\$81,681.76
11/20/2013	25,967.9700	FHLMC POOL #1J-0365	VAR RT 04/01/2037 DD 03/01/07	\$27,761.32
11/20/2013	57,779.7800	FHLMC POOL #1G-2296	VAR RT 11/01/2037 DD 10/01/07	\$60,395.47
11/20/2013	54,931.3200	FHLMC POOL #CO-2838	5.500% 05/01/2037 DD 05/01/07	\$59,913.59
11/20/2013	292,108.6700	FHLMC POOL #CO-3837	3.500% 04/01/2042 DD 04/01/12	\$296,426.04
11/20/2013	50,085.8600	FHLMC POOL #CO-3837	3.500% 04/01/2042 DD 04/01/12	\$50,826.13
11/20/2013	2,669.0000	FEDERAL-MOGUL CORP		\$51,031.28
11/20/2013	1,209.3600	FNMA POOL #0535714	7.500% 01/01/2031 DD 01/01/01	\$1,394.23
11/20/2013	242,896.0200	FNMA POOL #0AH1166	4.500% 12/01/2040 DD 12/01/10	\$261,543.15
11/20/2013	17,711.7800	FNMA POOL #0AH9109	4.500% 04/01/2041 DD 03/01/11	\$19,194.61
11/20/2013	70,242.4100	FNMA POOL #0AJ1713	4.000% 09/01/2041 DD 09/01/11	\$73,817.75
11/20/2013	20,293.3200	FNMA POOL #0AJ1713	4.000% 09/01/2041 DD 09/01/11	\$21,326.25
11/20/2013	70,289.6100	FNMA POOL #0AJ4467	4.000% 11/01/2041 DD 11/01/11	\$74,046.59
11/20/2013	19,270.3500	FNMA POOL #0AJ4467	4.000% 11/01/2041 DD 11/01/11	\$20,300.35
11/20/2013	24,834.8200	FNMA POOL #0AJ4048	4.000% 10/01/2041 DD 10/01/11	\$26,236.75
11/20/2013	143,389.6700	FNMA POOL #0AJ4048	4.000% 10/01/2041 DD 10/01/11	\$151,484.02
11/20/2013	82,179.8700	FNMA POOL #0AJ7686	4.000% 12/01/2041 DD 12/01/11	\$86,556.40
11/20/2013	20,282.7300	FNMA POOL #0AJ7686	4.000% 12/01/2041 DD 12/01/11	\$21,362.90
11/20/2013	181,303.0100	FNMA POOL #0AP2427	3.500% 08/01/2042 DD 08/01/12	\$184,627.99
11/20/2013	170,678.8200	FNMA POOL #0AP4515	3.500% 09/01/2042 DD 08/01/12	\$173,809.07
11/20/2013	126,985.6900	FNMA POOL #0888538	5.500% 01/01/2037 DD 07/01/07	\$139,465.85
11/20/2013	19,400.3900	FNMA POOL #0890384	4.500% 10/01/2041 DD 10/01/11	\$21,017.61
11/20/2013	35,227.2000	FNMA POOL #0893082	VAR RT 09/01/2036 DD 09/01/06	\$37,629.34
11/20/2013	84,309.9000	FNMA POOL #0929203	6.500% 03/01/2038 DD 03/01/08	\$93,626.99
11/20/2013	154,082.4400	FNMA POOL #0932638	5.000% 03/01/2040 DD 02/01/10	\$170,576.97
11/20/2013	92,708.6400	FNMA POOL #0955782	6.500% 10/01/2037 DD 10/01/07	\$102,953.87
11/20/2013	286,845.6800	FNMA POOL #0AB1470	4.500% 09/01/2040 DD 08/01/10	\$308,032.10
11/20/2013	110,814.3600	FNMA POOL #0AB2693	4.500% 04/01/2041 DD 03/01/11	\$119,657.35
11/20/2013	114,943.0000	FNMA POOL #0AB3114	5.000% 06/01/2041 DD 05/01/11	\$125,718.91
11/20/2013	266,357.2900	FNMA POOL #0AC9581	5.500% 01/01/2040 DD 01/01/10	\$293,789.43
11/20/2013	146,251.2800	FNMA POOL #0AD6929	5.000% 06/01/2040 DD 06/01/10	\$160,724.31
11/20/2013	154,293.5700	FNMA POOL #0AE6415	4.000% 10/01/2040 DD 10/01/10	\$162,755.03
11/20/2013	3,549.0000	FEDERATED INVESTORS INC		\$97,171.62
11/20/2013	18.9000	FIRST AMERICAN FINANCIAL CORP		\$477.04
11/20/2013	669.1700	FIRST AMERICAN FINANCIAL CORP		\$16,889.85
11/20/2013	979.9700	FIRST AMERICAN FINANCIAL CORP		\$24,734.44
11/20/2013	1,329.9600	FIRST AMERICAN FINANCIAL CORP		\$33,568.19
11/20/2013	25.2000	FIRSTMERIT CORP		\$555.16
11/20/2013	18.2000	FIRSTMERIT CORP		\$400.95
11/20/2013	1,145.0900	FIRSTMERIT CORP		\$25,226.33
11/20/2013	1,444.6500	FIRSTMERIT CORP		\$31,825.64
11/20/2013	1,329.8600	FIRSTMERIT CORP		\$29,296.82
11/20/2013	42,000.0000	FLEXSHARES IBOXX 5-YEAR TARGET		\$1,061,760.00
11/20/2013	38,500.0000	FLEXSHARES IBOXX 5-YEAR TARGET		\$973,280.00
11/20/2013	1,400,000.0000	FLORIDA ST BRD OF EDU PUBLIC E	4.000% 06/01/2023 DD 04/19/12	\$1,499,078.00
11/20/2013	30.1000	FLOWERS FOODS INC		\$647.45
11/20/2013	51.1100	FLOWERS FOODS INC		\$1,099.38
11/20/2013	4,063.7900	FLOWERS FOODS INC		\$87,412.12

The Lynde and Harry Bradley Foundation, Inc.  
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 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	13,333.3300	FORD MOTOR CO	7 450% 07/16/2031 DD 07/16/99	\$16,366.00
11/20/2013	6,666.6700	FORD MOTOR CO	7 450% 07/16/2031 DD 07/16/99	\$8,183.00
11/20/2013	3,089.0000	FOREST CITY ENTERPRISES INC		\$59,710.37
11/20/2013	1,974.2000	FORESTAR GROUP INC		\$39,957.81
11/20/2013	18.2000	FORESTAR GROUP INC		\$368.37
11/20/2013	12.6000	FORESTAR GROUP INC		\$255.02
11/20/2013	6.3000	FORTUNE BRANDS HOME & SECURITY		\$263.91
11/20/2013	949.7000	FORTUNE BRANDS HOME & SECURITY		\$39,782.93
11/20/2013	21.0000	FORWARD AIR CORP		\$888.93
11/20/2013	227.4400	FORWARD AIR CORP		\$9,627.54
11/20/2013	1,889.5600	FORWARD AIR CORP		\$79,985.07
11/20/2013	5.6000	LB FOSTER CO		\$242.87
11/20/2013	349.9200	LB FOSTER CO		\$15,176.03
11/20/2013	495.4800	LB FOSTER CO		\$21,488.97
11/20/2013	21.0000	FRANKLIN RESOURCES INC		\$1,129.59
11/20/2013	3,190.0000	FRANKLIN RESOURCES INC		\$171,590.10
11/20/2013	140,000.0000	FRANKLIN RESOURCES INC	3.125% 05/20/2015 DD 05/20/10	\$144,944.10
11/20/2013	30,000.0000	FREEPORT-MCMORAN COPPER & GOLD	1.400% 02/13/2015 DD 02/13/12	\$30,220.95
11/20/2013	90,000.0000	FREEPORT-MCMORAN COPPER & GOLD	3.875% 03/15/2023 DD 09/15/13	\$84,103.00
11/20/2013	2,576.0700	FRESENIUS MEDICAL CARE AG & CO	ADR	\$84,082.92
11/20/2013	1,299.9300	FRESENIUS MEDICAL CARE AG & CO	ADR	\$42,429.72
11/20/2013	63,092.0300	GNMA II POOL #0082581	VAR RT 07/20/2040 DD 07/01/10	\$67,032.13
11/20/2013	28,040.8900	GNMA II POOL #0082581	VAR RT 07/20/2040 DD 07/01/10	\$29,792.04
11/20/2013	805.0000	ARTHUR J GALLAGHER & CO		\$38,028.20
11/20/2013	861.0000	ARTHUR J GALLAGHER & CO		\$40,673.64
11/20/2013	2,933.0000	GAMESTOP CORP		\$156,006.27
11/20/2013	168.0000	GANNETT CO INC		\$4,413.36
11/20/2013	1,855.0000	GANNETT CO INC		\$48,730.85
11/20/2013	2,667.0000	GANNETT CO INC		\$70,062.09
11/20/2013	3,085.4700	GAZPROM OAO	ADR	\$27,871.05
11/20/2013	3,131.6700	GAZPROM OAO	ADR	\$28,288.38
11/20/2013	447.2800	GAZPROM OAO	ADR	\$4,040.28
11/20/2013	508.8800	GAZPROM OAO	ADR	\$4,596.71
11/20/2013	7.7000	GAZPROM OAO	ADR	\$69.55
11/20/2013	9.1000	GENERAC HOLDINGS INC		\$453.91
11/20/2013	24.4900	GENERAC HOLDINGS INC		\$1,221.56
11/20/2013	585.7300	GENERAC HOLDINGS INC		\$29,216.21
11/20/2013	1,119.6800	GENERAC HOLDINGS INC		\$55,849.64
11/20/2013	5.2800	GENERAL ELECTRIC CO		\$142.72
11/20/2013	91.0000	GENERAL ELECTRIC CO		\$2,459.73
11/20/2013	3,263.5000	GENERAL ELECTRIC CO		\$88,212.41
11/20/2013	4,672.5800	GENERAL ELECTRIC CO		\$126,299.84
11/20/2013	9,099.5000	GENERAL ELECTRIC CO		\$245,959.49
11/20/2013	9,100.1400	GENERAL ELECTRIC CO		\$245,976.78
11/20/2013	30,000.0000	GENERAL ELECTRIC CO	5.250% 12/06/2017 DD 12/06/07	\$34,336.22
11/20/2013	25,000.0000	GENERAL ELECTRIC CAPITAL CORP	VAR RT 12/29/2049 DD 07/27/12	\$25,750.00
11/20/2013	65,000.0000	GENERAL ELECTRIC CAPITAL CORP	5.625% 05/01/2018 DD 04/21/08	\$75,421.58
11/20/2013	4.2000	GENESEE & WYOMING INC		\$402.19
11/20/2013	610.8000	GENESEE & WYOMING INC		\$58,490.21
11/20/2013	672.0000	GENUINE PARTS CO		\$55,023.36
11/20/2013	50,000.0000	GENZYME CORP	3.625% 06/15/2015 DD 06/17/10	\$52,402.07
11/20/2013	460,000.0000	GEORGIA ST	4.000% 10/01/2022 DD 01/08/13	\$516,764.00
11/20/2013	25,000.0000	GILEAD SCIENCES INC	3.050% 12/01/2016 DD 12/13/11	\$26,402.45
11/20/2013	50,000.0000	GILEAD SCIENCES INC	3.050% 12/01/2016 DD 12/13/11	\$52,804.90
11/20/2013	562.8700	GIVAUDAN SA	ADR	\$16,132.42
11/20/2013	735.1000	GIVAUDAN SA	ADR	\$21,068.70
11/20/2013	4,148.0300	GIVAUDAN SA	ADR	\$118,886.69
11/20/2013	35,000.0000	GOLDMAN SACHS GROUP INC/THE	5.625% 01/15/2017 DD 01/10/07	\$38,846.63
11/20/2013	35,000.0000	GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	\$38,188.50
11/20/2013	14,000.0000	GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	\$15,777.30



The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	21,000.0000	GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	\$23,665.95
11/20/2013	30,000.0000	GOLDMAN SACHS GROUP INC/THE	2.375% 01/22/2018 DD 01/22/13	\$30,301.50
11/20/2013	30,000.0000	GOLDMAN SACHS GROUP INC/THE	3.625% 02/07/2016 DD 02/07/11	\$31,649.55
11/20/2013	35,000.0000	GOLDMAN SACHS GROUP INC/THE	2.900% 07/19/2018 DD 07/19/13	\$35,836.15
11/20/2013	99,120.4600	GNMA GTD REMIC P/T 12-2 A	1.862% 06/16/2031 DD 01/01/12	\$99,378.17
11/20/2013	112,878.8900	GNMA GTD REMIC P/T 13-45 A	1.450% 10/16/2040 DD 03/01/13	\$111,656.64
11/20/2013	437.4700	GRACO INC		\$33,794.56
11/20/2013	894.5300	GRACO INC		\$69,102.44
11/20/2013	700,000.0000	GTR AZ DEV AUTH INFRASTRUCTURE	5.000% 08/01/2026 DD 11/07/07	\$715,982.74
11/20/2013	1,183.0000	GREENHILL & CO INC		\$61,232.08
11/20/2013	469.0000	GUESS? INC		\$16,194.57
11/20/2013	1,050,000.0000	GUILFORD CNTY NC	2.000% 03/01/2024 DD 03/14/12	\$999,138.00
11/20/2013	12.6000	GULFPORT ENERGY CORP		\$696.15
11/20/2013	26.6000	GULFPORT ENERGY CORP		\$1,469.65
11/20/2013	391.9500	GULFPORT ENERGY CORP		\$21,655.24
11/20/2013	1,469.8500	GULFPORT ENERGY CORP		\$81,209.21
11/20/2013	44.8100	HCC INSURANCE HOLDINGS INC		\$2,037.96
11/20/2013	1,540.1900	HCC INSURANCE HOLDINGS INC		\$70,047.84
11/20/2013	15,000.0000	HCP INC	3.750% 02/01/2019 DD 01/23/12	\$15,725.76
11/20/2013	195.3200	HSBC HOLDINGS PLC	ADR	\$10,937.92
11/20/2013	158.2200	HSBC HOLDINGS PLC	ADR	\$8,860.32
11/20/2013	350.0300	HSBC HOLDINGS PLC	ADR	\$19,601.68
11/20/2013	161.0200	HSBC HOLDINGS PLC	ADR	\$9,017.12
11/20/2013	343.0300	HSBC HOLDINGS PLC	ADR	\$19,209.68
11/20/2013	342.3400	HSBC HOLDINGS PLC	ADR	\$19,171.04
11/20/2013	345.8300	HSBC HOLDINGS PLC	ADR	\$19,366.48
11/20/2013	616.0600	HSBC HOLDINGS PLC	ADR	\$34,499.36
11/20/2013	1,540.1500	HSBC HOLDINGS PLC	ADR	\$86,248.40
11/20/2013	30,000.0000	HSBC USA INC	2.375% 02/13/2015 DD 02/13/12	\$30,673.23
11/20/2013	20,000.0000	HSBC USA INC	1.625% 01/16/2018 DD 12/20/12	\$19,861.98
11/20/2013	525,000.0000	HAMILTON CNTY OH SWR SYS REVEN	5.000% 12/01/2025 DD 07/31/13	\$592,772.25
11/20/2013	1,417.0000	HANESBRANDS INC		\$97,092.84
11/20/2013	651.9900	HANGER INC		\$22,897.89
11/20/2013	694.0100	HANGER INC		\$24,373.63
11/20/2013	11.2000	HANOVER INSURANCE GROUP INC/TH		\$668.64
11/20/2013	32.9000	HANOVER INSURANCE GROUP INC/TH		\$1,964.13
11/20/2013	475.9700	HANOVER INSURANCE GROUP INC/TH		\$28,415.41
11/20/2013	1,147.9300	HANOVER INSURANCE GROUP INC/TH		\$68,531.42
11/20/2013	595,000.0000	HARRIS CNTY TX	5.750% 10/01/2025 DD 11/04/08	\$722,704.85
11/20/2013	855.0000	HARRIS TEETER SUPERMARKETS INC	COM	\$42,279.75
11/20/2013	1,869.0000	HASBRO INC		\$96,776.82
11/20/2013	2,289.0000	HAWAIIAN ELECTRIC INDUSTRIES I		\$59,765.79
11/20/2013	40,000.0000	HCP INC	5.625% 05/01/2017 DD 04/27/05	\$44,817.96
11/20/2013	33.9000	HEICO CORP		\$1,318.71
11/20/2013	57.5300	HEICO CORP		\$2,237.92
11/20/2013	138.4700	HEICO CORP		\$5,386.48
11/20/2013	154.8800	HEICO CORP		\$6,024.83
11/20/2013	246.7500	HEICO CORP		\$9,598.58
11/20/2013	322.0000	HEICO CORP		\$12,525.80
11/20/2013	311.5000	HEICO CORP		\$12,117.35
11/20/2013	652.9700	HEICO CORP		\$25,400.53
11/20/2013	1,647.2800	HELIX ENERGY SOLUTIONS GROUP I		\$37,129.69
11/20/2013	16.8000	HELIX ENERGY SOLUTIONS GROUP I		\$378.67
11/20/2013	1,115.9200	HELIX ENERGY SOLUTIONS GROUP I		\$25,152.84
11/20/2013	20.3000	JACK HENRY & ASSOCIATES INC		\$1,151.82
11/20/2013	2,867.7000	JACK HENRY & ASSOCIATES INC		\$162,713.30
11/20/2013	25,000.0000	HEWLETT-PACKARD CO	2.600% 09/15/2017 DD 03/12/12	\$25,374.08
11/20/2013	983.0000	HIBBETT SPORTS INC		\$62,037.13
11/20/2013	13.3000	HILL-ROM HOLDINGS INC		\$551.55
11/20/2013	35.7000	HILL-ROM HOLDINGS INC		\$1,480.48

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,029.0000	HILL-ROM HOLDINGS INC		\$42,672.63
11/20/2013	1,036.0000	HILL-ROM HOLDINGS INC		\$42,962.92
11/20/2013	6.3000	HITACHI LTD	ADR	\$441.00
11/20/2013	73.4900	HITACHI LTD	ADR	\$5,144.30
11/20/2013	120.3900	HITACHI LTD	ADR	\$8,427.30
11/20/2013	168.6800	HITACHI LTD	ADR	\$11,807.60
11/20/2013	216.2800	HITACHI LTD	ADR	\$15,139.60
11/20/2013	795.8100	HITACHI LTD	ADR	\$55,706.70
11/20/2013	436.0500	HITACHI LTD	ADR	\$30,523.50
11/20/2013	140.0200	HITTITE MICROWAVE CORP		\$8,371.80
11/20/2013	211.4300	HITTITE MICROWAVE CORP		\$12,641.40
11/20/2013	353.5500	HITTITE MICROWAVE CORP		\$21,138.75
11/20/2013	791.0000	HOLLYFRONTIER CORP		\$36,892.24
11/20/2013	2,142.0000	HOME DEPOT INC/THE		\$172,173.96
11/20/2013	45,000.0000	HOME DEPOT INC/THE	2.250% 09/10/2018 DD 09/10/13	\$45,833.45
11/20/2013	34,810.7300	HONDA AUTO RECEIVABLES 20 1 A3	0.770% 01/15/2016 DD 02/23/12	\$34,905.24
11/20/2013	4,656.0000	HONG KONG EXCHANGES AND CLEARI	ADR	\$80,967.84
11/20/2013	119.0000	HOSPITALITY PROPERTIES TRUST		\$3,328.43
11/20/2013	1,526.0000	HOSPITALITY PROPERTIES TRUST		\$42,682.22
11/20/2013	434.0000	HOSPITALITY PROPERTIES TRUST		\$12,138.98
11/20/2013	40,000.0000	HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	\$40,600.00
11/20/2013	5,000.0000	HUMANA INC	4.625% 12/01/2042 DD 12/10/12	\$4,484.00
11/20/2013	700,000.0000	HURST-EULESS-BEDFORD TX INDEP	5.000% 08/15/2028 DD 01/15/10	\$736,848.54
11/20/2013	7.0000	IBERIABANK CORP		\$422.94
11/20/2013	21.0000	IBERIABANK CORP		\$1,268.82
11/20/2013	33.6100	IBERIABANK CORP		\$2,030.72
11/20/2013	586.7500	IBERIABANK CORP		\$35,451.44
11/20/2013	90.3200	IBERIABANK CORP		\$5,457.13
11/20/2013	126.7300	IBERIABANK CORP		\$7,657.03
11/20/2013	203.0000	IBERIABANK CORP		\$12,265.26
11/20/2013	210.0000	IBERIABANK CORP		\$12,688.20
11/20/2013	339.5900	IBERIABANK CORP		\$20,518.03
11/20/2013	273.0000	IBERIABANK CORP		\$16,494.66
11/20/2013	406.0000	IBERIABANK CORP		\$24,530.52
11/20/2013	19.6000	ITT CORP		\$788.12
11/20/2013	27.3000	ITT CORP		\$1,097.73
11/20/2013	280.0100	ITT CORP		\$11,259.20
11/20/2013	910.0300	ITT CORP		\$36,592.31
11/20/2013	1,820.0600	ITT CORP		\$73,184.61
11/20/2013	403.9100	ICICI BANK LTD	ADR	\$13,987.40
11/20/2013	303.8100	ICICI BANK LTD	ADR	\$10,520.94
11/20/2013	2,524.2800	ICICI BANK LTD	ADR	\$87,415.82
11/20/2013	1,677.5100	IMPERIAL OIL LTD		\$74,783.40
11/20/2013	202.3400	IMPERIAL OIL LTD		\$9,020.32
11/20/2013	268.1500	IMPERIAL OIL LTD		\$11,954.13
11/20/2013	32.2100	IMPERIAL OIL LTD		\$1,435.92
11/20/2013	249.2200	IMPERIAL OIL LTD		\$11,110.23
11/20/2013	51.1000	IMPERIAL OIL LTD		\$2,278.04
11/20/2013	525.0400	IMPERIAL OIL LTD		\$23,406.28
11/20/2013	174.3100	IMPERIAL OIL LTD		\$7,770.74
11/20/2013	298.2300	IMPERIAL OIL LTD		\$13,295.09
11/20/2013	1,135.4900	IMPERIAL OIL LTD		\$50,620.14
11/20/2013	645.4500	IMPERIAL OIL LTD		\$28,774.16
11/20/2013	1,850.9500	IMPERIAL OIL LTD		\$82,515.35
11/20/2013	700,000.0000	INDIANA ST FIN AUTH HIGHWAY RE	4.500% 12/01/2025 DD 03/29/07	\$720,720.00
11/20/2013	28,000.0000	INGERSOLL-RAND GLOBAL HOLDING	6.875% 08/15/2018 DD 08/15/08	\$33,219.03
11/20/2013	84.0000	INTEL CORP		\$2,065.56
11/20/2013	9,853.0000	INTEL CORP		\$242,285.27
11/20/2013	42.0000	INTEGRYS ENERGY GROUP INC		\$2,391.06
11/20/2013	1,239.0000	INTEGRYS ENERGY GROUP INC		\$70,536.27

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	7.0000	INTERNATIONAL BUSINESS MACHINE		\$1,296.75
11/20/2013	1,091.0000	INTERNATIONAL BUSINESS MACHINE		\$202,107.75
11/20/2013	2,529.0000	INTERNATIONAL BUSINESS MACHINE		\$468,497.25
11/20/2013	2.1100	INTERNATIONAL CONS-SPONS ADR		\$60.41
11/20/2013	116.9000	INTERNATIONAL CONS-SPONS ADR		\$3,346.85
11/20/2013	450.1200	INTERNATIONAL CONS-SPONS ADR		\$12,886.94
11/20/2013	471.1300	INTERNATIONAL CONS-SPONS ADR		\$13,488.45
11/20/2013	1,276.8700	INTERNATIONAL CONS-SPONS ADR		\$36,556.79
11/20/2013	3,101.8700	INTERNATIONAL CONS-SPONS ADR		\$88,806.54
11/20/2013	10,909.0900	INTERNATIONAL GAME TECHNOLOGY	5.350% 10/15/2023 DD 09/19/13	\$11,254.79
11/20/2013	29,090.9100	INTERNATIONAL GAME TECHNOLOGY	5.350% 10/15/2023 DD 09/19/13	\$30,012.77
11/20/2013	35,000.0000	INVESCO FINANCE PLC	4.000% 01/30/2024 DD 11/12/13	\$34,930.84
11/20/2013	2,094.2800	ITAU UNIBANCO HOLDING SA	ADR	\$30,450.83
11/20/2013	693.5900	ITAU UNIBANCO HOLDING SA	ADR	\$10,084.80
11/20/2013	634.4400	ITAU UNIBANCO HOLDING SA	ADR	\$9,224.76
11/20/2013	2,151.2600	ITAU UNIBANCO HOLDING SA	ADR	\$31,279.32
11/20/2013	1,348.2000	ITAU UNIBANCO HOLDING SA	ADR	\$19,602.83
11/20/2013	2,252.8900	ITAU UNIBANCO HOLDING SA	ADR	\$32,757.02
11/20/2013	3,215.3400	ITAU UNIBANCO HOLDING SA	ADR	\$46,751.04
11/20/2013	13.3000	J&J SNACK FOODS CORP		\$1,086.21
11/20/2013	73.5200	J&J SNACK FOODS CORP		\$6,004.38
11/20/2013	83.3200	J&J SNACK FOODS CORP		\$6,804.74
11/20/2013	203.0500	J&J SNACK FOODS CORP		\$16,583.09
11/20/2013	441.8100	J&J SNACK FOODS CORP		\$36,082.62
11/20/2013	1,050,000.0000	JEA FL ELEC SYS REVENUE	4.000% 10/01/2037 DD 08/23/12	\$931,350.00
11/20/2013	147.6900	JGC CORP	ADR	\$11,186.78
11/20/2013	150.4900	JGC CORP	ADR	\$11,398.87
11/20/2013	579.5500	JGC CORP	ADR	\$43,898.01
11/20/2013	636.9500	JGC CORP	ADR	\$48,245.78
11/20/2013	925.3200	JGC CORP	ADR	\$70,088.36
11/20/2013	49.0000	JPMORGAN CHASE & CO		\$2,731.26
11/20/2013	315.0000	JPMORGAN CHASE & CO		\$17,558.10
11/20/2013	867.9900	JPMORGAN CHASE & CO		\$48,381.76
11/20/2013	784.0000	JPMORGAN CHASE & CO		\$43,700.16
11/20/2013	1,256.5900	JPMORGAN CHASE & CO		\$70,042.33
11/20/2013	2,318.8700	JPMORGAN CHASE & CO		\$129,253.81
11/20/2013	3,814.4100	JPMORGAN CHASE & CO		\$212,615.21
11/20/2013	3,815.1800	JPMORGAN CHASE & CO		\$212,658.13
11/20/2013	5,081.9600	JPMORGAN CHASE & CO		\$283,268.45
11/20/2013	35,000.0000	JPMORGAN CHASE & CO	VAR RT 04/29/2049 DD 04/23/08	\$38,850.00
11/20/2013	30,000.0000	JPMORGAN CHASE & CO	6.300% 04/23/2019 DD 04/23/09	\$35,616.85
11/20/2013	13,898.1400	JPMCC COMMERCIAL MORTG LDP1 A2	4.625% 03/15/2046 DD 03/01/05	\$13,927.04
11/20/2013	35,000.0000	JP MORGAN CHASE COMMER LDP8 A4	5.399% 05/15/2045 DD 09/01/06	\$38,396.83
11/20/2013	115,000.0000	JP MORGAN CHASE COMMER CB18 A4	5.440% 06/12/2047 DD 03/01/07	\$127,216.22
11/20/2013	11.9000	JOHN BEAN TECHNOLOGIES CORP		\$330.94
11/20/2013	1,896.1000	JOHN BEAN TECHNOLOGIES CORP		\$52,730.54
11/20/2013	14.0000	JOHNSON & JOHNSON		\$1,320.20
11/20/2013	1,876.0000	JOHNSON & JOHNSON		\$176,906.80
11/20/2013	1,968.0000	JOHNSON & JOHNSON		\$185,582.40
11/20/2013	35,526.3200	JPMORGAN CHASE BANK NA	6.000% 10/01/2017 DD 09/24/07	\$40,929.38
11/20/2013	99,473.6800	JPMORGAN CHASE BANK NA	6.000% 10/01/2017 DD 09/24/07	\$114,602.23
11/20/2013	40,000.0000	JPMORGAN CHASE & CO	VAR RT 12/29/2049 DD 04/23/13	\$36,000.00
11/20/2013	50,000.0000	JUNIPER NETWORKS INC	4.600% 03/15/2021 DD 03/03/11	\$50,985.85
11/20/2013	11.2000	KBC GROEP NV		\$299.94
11/20/2013	3,396.8000	KBC GROEP NV		\$90,966.30
11/20/2013	21.0000	KLA-TENCOR CORP		\$1,302.42
11/20/2013	2,959.0000	KLA-TENCOR CORP		\$183,517.18
11/20/2013	3,579.0000	KLA-TENCOR CORP		\$221,969.58
11/20/2013	7.0000	KAISER ALUMINUM CORP		\$468.44
11/20/2013	25.1900	KAISER ALUMINUM CORP		\$1,685.71

**The Lynde and Harry Bradley Foundation, Inc.**  
**Noncash Contributions Received**  
**Year Ended 12/31/2013**

<b>Date</b>	<b>No. of Units</b>	<b>Security Description 1</b>	<b>Security Description 2</b>	<b>Contribution Amount</b>
11/20/2013	1,147.8100	KAISER ALUMINUM CORP		\$76,811.45
11/20/2013	247.8000	KDDI CORP	ADR	\$3,786.38
11/20/2013	970.9200	KDDI CORP	ADR	\$14,835.66
11/20/2013	1,374.8400	KDDI CORP	ADR	\$21,007.56
11/20/2013	2,089.5500	KDDI CORP	ADR	\$31,928.32
11/20/2013	2,622.2600	KDDI CORP	ADR	\$40,068.13
11/20/2013	10,375.6300	KDDI CORP	ADR	\$158,539.63
11/20/2013	350,000.0000	KELLER TX INDEP SCH DIST	5.500% 02/15/2035 DD 03/15/09	\$392,129.50
11/20/2013	700,000.0000	KENDALL KANE & WILL CNTYS IL C	5.500% 02/01/2023 DD 03/17/11	\$793,086.00
11/20/2013	25,000.0000	KIMCO REALTY CORP	5.700% 05/01/2017 DD 04/26/07	\$28,102.73
11/20/2013	45,000.0000	KINDER MORGAN ENERGY PARTNERS	5.950% 02/15/2018 DD 02/12/08	\$51,671.99
11/20/2013	525,000.0000	KING CNTY WA SCH DIST #401 HIG	5.000% 06/01/2023 DD 12/13/11	\$634,291.73
11/20/2013	1,794.0000	KIRBY CORP		\$167,451.96
11/20/2013	611.7700	KNIGHT TRANSPORTATION INC		\$10,650.92
11/20/2013	402.4800	KNIGHT TRANSPORTATION INC		\$7,007.18
11/20/2013	804.9500	KNIGHT TRANSPORTATION INC		\$14,014.18
11/20/2013	1,691.8000	KNIGHT TRANSPORTATION INC		\$29,454.24
11/20/2013	5.6000	KOPPERS HOLDINGS INC		\$262.81
11/20/2013	217.1000	KOPPERS HOLDINGS INC		\$10,188.50
11/20/2013	630.3000	KOPPERS HOLDINGS INC		\$29,579.98
11/20/2013	80,000.0000	KRAFT FOODS GROUP INC	6.125% 08/23/2018 DD 08/23/12	\$94,368.99
11/20/2013	787.0000	LKQ CORP		\$25,530.28
11/20/2013	481.6500	L'OREAL SA	ADR	\$16,260.50
11/20/2013	637.0600	L'OREAL SA	ADR	\$21,507.15
11/20/2013	3,988.2900	L'OREAL SA	ADR	\$134,644.67
11/20/2013	242.1700	LVMH MOET HENNESSY LOUIS VUITT	ADR	\$9,202.46
11/20/2013	275.7800	LVMH MOET HENNESSY LOUIS VUITT	ADR	\$10,479.64
11/20/2013	457.7600	LVMH MOET HENNESSY LOUIS VUITT	ADR	\$17,394.88
11/20/2013	599.1500	LVMH MOET HENNESSY LOUIS VUITT	ADR	\$22,767.70
11/20/2013	634.1400	LVMH MOET HENNESSY LOUIS VUITT	ADR	\$24,097.32
11/20/2013	3,052.0000	LEGGETT & PLATT INC		\$90,888.56
11/20/2013	2,086.0000	LENDER PROCESSING SERVICES INC		\$71,820.98
11/20/2013	5,061.0000	ELI LILLY & CO		\$257,807.34
11/20/2013	4,519.0000	LINDE AG		\$89,385.82
11/20/2013	231.0000	LINEAR TECHNOLOGY CORP		\$9,632.70
11/20/2013	2,044.0000	LINEAR TECHNOLOGY CORP		\$85,234.80
11/20/2013	166.6500	LIQUIDITY SERVICES INC		\$4,592.87
11/20/2013	321.3800	LIQUIDITY SERVICES INC		\$8,857.23
11/20/2013	597.9700	LIQUIDITY SERVICES INC		\$16,480.05
11/20/2013	3,380.2700	LLOYDS BANKING GROUP PLC	ADR	\$16,495.72
11/20/2013	1,493.0900	LLOYDS BANKING GROUP PLC	ADR	\$7,286.28
11/20/2013	5,921.9500	LLOYDS BANKING GROUP PLC	ADR	\$28,899.12
11/20/2013	7,765.7400	LLOYDS BANKING GROUP PLC	ADR	\$37,896.81
11/20/2013	17,886.9500	LLOYDS BANKING GROUP PLC	ADR	\$87,288.32
11/20/2013	1,652.0000	LOCKHEED MARTIN CORP		\$227,728.20
11/20/2013	1,134.0000	LORILLARD INC		\$59,977.26
11/20/2013	13,636.3600	LORILLARD TOBACCO CO	8.125% 06/23/2019 DD 06/23/09	\$16,845.43
11/20/2013	6,818.1900	LORILLARD TOBACCO CO	8.125% 06/23/2019 DD 06/23/09	\$8,422.73
11/20/2013	54,545.4500	LORILLARD TOBACCO CO	8.125% 06/23/2019 DD 06/23/09	\$67,381.72
11/20/2013	595,000.0000	LOS ANGELES CA HARBOR DEPT	5.000% 08/01/2025 DD 10/13/05	\$642,052.60
11/20/2013	50,000.0000	LYONDELLBASELL INDUSTRIES NV	5.000% 04/15/2019 DD 04/09/12	\$55,551.22
11/20/2013	103.0200	MWI VETERINARY SUPPLY INC		\$17,328.99
11/20/2013	245.9800	MWI VETERINARY SUPPLY INC		\$41,376.30
11/20/2013	15,000.0000	MACY'S RETAIL HOLDINGS INC	4 375% 09/01/2023 DD 09/06/13	\$15,060.56
11/20/2013	700,000.0000	MAINE ST HLTH & HGR EDUCNTL FA	5.000% 07/01/2039 DD 05/14/09	\$720,685.00
11/20/2013	1,549.0000	MANHATTAN ASSOCIATES INC		\$177,561.87
11/20/2013	595,000.0000	MARICOPA CNTY AZ UNIF HIGH SCH	5.000% 07/01/2016 DD 12/01/05	\$636,376.30
11/20/2013	340.0000	MASTERCARD INC		\$253,963.00
11/20/2013	532.0000	MATTEL INC		\$24,498.60
11/20/2013	762.9000	MCDONALD'S CORP		\$74,748.94

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,050.0000	MCDONALD'S CORP		\$102,879.00
11/20/2013	1,490.1000	MCDONALD'S CORP		\$146,000.00
11/20/2013	40,000.0000	MCDONALD'S CORP	5.800% 10/15/2017 DD 10/18/07	\$46,513.86
11/20/2013	40,000.0000	MCKESSON CORP	5.700% 03/01/2017 DD 03/05/07	\$44,703.71
11/20/2013	25,000.0000	MEDCO HEALTH SOLUTIONS INC	2.750% 09/15/2015 DD 09/10/10	\$25,809.75
11/20/2013	49.0000	MERCK & CO INC		\$2,352.49
11/20/2013	56.0000	MERCK & CO INC		\$2,688.56
11/20/2013	2,457.0000	MERCK & CO INC		\$117,960.57
11/20/2013	1,680.0000	MERCK & CO INC		\$80,656.80
11/20/2013	3,381.0000	MERCK & CO INC		\$162,321.81
11/20/2013	2,513.0000	MERCK & CO INC		\$120,649.13
11/20/2013	2,884.0000	MERCK & CO INC		\$138,460.84
11/20/2013	119.0000	MERCURY GENERAL CORP		\$5,532.31
11/20/2013	119.0000	MERCURY GENERAL CORP		\$5,532.31
11/20/2013	1,484.0000	MERCURY GENERAL CORP		\$68,991.16
11/20/2013	212.1200	MERIDIAN BIOSCIENCE INC		\$5,158.76
11/20/2013	1,057.1200	MERIDIAN BIOSCIENCE INC		\$25,709.16
11/20/2013	271.6300	MERIDIAN BIOSCIENCE INC		\$6,606.04
11/20/2013	490.0500	MERIDIAN BIOSCIENCE INC		\$11,918.02
11/20/2013	700.0800	MERIDIAN BIOSCIENCE INC		\$17,025.95
11/20/2013	1,400,000.0000	MET TRANSPRTN AUTH NY REVENUE	5.250% 11/15/2030 DD 12/07/10	\$1,482,768.00
11/20/2013	112.0000	MICROSOFT CORP		\$4,166.40
11/20/2013	462.0000	MICROSOFT CORP		\$17,186.40
11/20/2013	714.0000	MICROSOFT CORP		\$26,560.80
11/20/2013	1,260.0000	MICROSOFT CORP		\$46,872.00
11/20/2013	1,148.0000	MICROSOFT CORP		\$42,705.60
11/20/2013	2,317.0000	MICROSOFT CORP		\$86,192.40
11/20/2013	3,332.0000	MICROSOFT CORP		\$123,950.40
11/20/2013	8,750.0000	MICROSOFT CORP		\$325,500.00
11/20/2013	4,263.0000	MICROCHIP TECHNOLOGY INC		\$181,305.39
11/20/2013	35,000.0000	MIDAMERICAN ENERGY CO	2.400% 03/15/2019 DD 09/19/13	\$35,687.58
11/20/2013	4.9000	MIDDLEBY CORP		\$1,008.32
11/20/2013	360.1000	MIDDLEBY CORP		\$74,101.38
11/20/2013	700,000.0000	MISSISSIPPI ST DEV BANK SPL OB	5.000% 01/01/2024 DD 05/08/13	\$790,132.00
11/20/2013	3,508.0000	MITSUBISHI ESTATE CO LTD	ADR	\$101,132.13
11/20/2013	714.0000	MOLEX INC		\$27,588.96
11/20/2013	270.2200	MONRO MUFFLER BRAKE INC		\$13,456.96
11/20/2013	235.2200	MONRO MUFFLER BRAKE INC		\$11,713.96
11/20/2013	378.0300	MONRO MUFFLER BRAKE INC		\$18,825.89
11/20/2013	342.3400	MONRO MUFFLER BRAKE INC		\$17,048.53
11/20/2013	422.1400	MONRO MUFFLER BRAKE INC		\$21,022.57
11/20/2013	546.0500	MONRO MUFFLER BRAKE INC		\$27,193.29
11/20/2013	70,000.0000	MONSANTO CO	2.750% 04/15/2016 DD 04/15/11	\$73,102.40
11/20/2013	198.7900	MOOG INC		\$12,476.06
11/20/2013	269.4800	MOOG INC		\$16,912.56
11/20/2013	266.6900	MOOG INC		\$16,737.46
11/20/2013	458.4800	MOOG INC		\$28,774.20
11/20/2013	824.5600	MOOG INC		\$51,749.39
11/20/2013	30,000.0000	MORGAN STANLEY	4.000% 07/24/2015 DD 07/26/10	\$31,411.50
11/20/2013	10,714.2900	MORGAN STANLEY	5.750% 01/25/2021 DD 01/25/11	\$12,202.50
11/20/2013	14,285.7100	MORGAN STANLEY	5.750% 01/25/2021 DD 01/25/11	\$16,270.00
11/20/2013	40,000.0000	MORGAN STANLEY	7.300% 05/13/2019 DD 05/13/09	\$49,116.08
11/20/2013	23,333.3300	MORGAN STANLEY	4.750% 03/22/2017 DD 03/22/12	\$25,627.00
11/20/2013	26,666.6700	MORGAN STANLEY	4.750% 03/22/2017 DD 03/22/12	\$29,288.00
11/20/2013	20,000.0000	MORGAN STANLEY	6.375% 07/24/2042 DD 07/24/12	\$23,344.00
11/20/2013	122,714.7900	MORGAN STANLEY CAPITAL HQ9 A4	VAR RT 07/12/2044 DD 08/01/06	\$134,431.84
11/20/2013	160,983.5900	MORGAN STANLEY CAPITAL IQ12 A4	5.332% 12/15/2043 DD 12/01/06	\$176,964.79
11/20/2013	90,000.0000	MORGAN STANLEY CAPITAL T27 A4	VAR RT 06/11/2042 DD 07/01/07	\$102,240.36
11/20/2013	135,000.0000	MORGAN STANLEY CAPITAL IQ16 A4	5.809% 12/12/2049 DD 11/01/07	\$152,439.71
11/20/2013	95,000.0000	MORGAN STANLEY CAPITAL T29 A4	VAR RT 01/11/2043 DD 02/01/08	\$110,781.59

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	2,071.0000	MORNINGSTAR INC		\$175,703.64
11/20/2013	282.8400	MTN GROUP LTD	ADR	\$5,436.18
11/20/2013	391.3500	MTN GROUP LTD	ADR	\$7,521.75
11/20/2013	2,460.8100	MTN GROUP LTD	ADR	\$47,296.77
11/20/2013	421.3400	MUENCHENER RUECKVERSICHERUNGS	ADR	\$8,884.38
11/20/2013	370.9500	MUENCHENER RUECKVERSICHERUNGS	ADR	\$7,821.85
11/20/2013	2,703.7100	MUENCHENER RUECKVERSICHERUNGS	ADR	\$57,010.43
11/20/2013	1,148.0000	NCR CORP		\$39,755.24
11/20/2013	83.2900	NATIONAL INSTRUMENTS CORP		\$2,616.97
11/20/2013	445.8800	NATIONAL INSTRUMENTS CORP		\$14,009.55
11/20/2013	1,397.8300	NATIONAL INSTRUMENTS CORP		\$43,919.82
11/20/2013	2,170.0000	NATIONAL OILWELL VARCO INC		\$181,086.50
11/20/2013	35,000.0000	NATIONAL OILWELL VARCO INC	1.350% 12/01/2017 DD 11/20/12	\$34,606.92
11/20/2013	377.3300	NESTLE SA	ADR	\$27,884.69
11/20/2013	439.6200	NESTLE SA	ADR	\$32,487.92
11/20/2013	2,707.0500	NESTLE SA	ADR	\$200,051.00
11/20/2013	46,944.4400	NETAPP INC	2.000% 12/15/2017 DD 12/12/12	\$46,476.12
11/20/2013	18,055.5600	NETAPP INC	2.000% 12/15/2017 DD 12/12/12	\$17,875.44
11/20/2013	1,050,000.0000	NEVADA ST	5.000% 08/01/2020 DD 11/16/11	\$1,233,477.00
11/20/2013	490,000.0000	NEW HAMPSHIRE ST	5.000% 07/01/2022 DD 04/14/10	\$562,505.30
11/20/2013	700,000.0000	NEW JERSEY ST ECON DEV AUTH RE	5 000% 03/01/2025 DD 01/31/13	\$769,160.00
11/20/2013	700,000.0000	NEW JERSEY ST EDUCTNL FACS AUT	5.000% 09/01/2016 DD 08/10/05	\$748,545.00
11/20/2013	700,000.0000	NEW MEXICO ST FIN AUTH REVENUE	5.000% 06/01/2024 DD 04/17/08	\$768,243.00
11/20/2013	5,320.0000	NEW YORK COMMUNITY BANCORP INC		\$86,928.80
11/20/2013	705,000.0000	NEW YORK ST ENVRNMNTL FACS COR	4.750% 06/15/2032 DD 03/27/07	\$542,941.65
11/20/2013	30,000.0000	NEWS AMERICA INC	7.250% 05/18/2018 DD 05/18/98	\$36,573.75
11/20/2013	13,333.3300	NEWS AMERICA INC	6 900% 08/15/2039 DD 02/15/10	\$15,744.45
11/20/2013	16,666.6700	NEWS AMERICA INC	6.900% 08/15/2039 DD 02/15/10	\$19,680.57
11/20/2013	10,000.0000	NEWS AMERICA INC	6.900% 08/15/2039 DD 02/15/10	\$11,808.34
11/20/2013	50,000.0000	NEXTERA ENERGY CAPITAL HOLDING	1 339% 09/01/2015 DD 08/09/13	\$50,209.85
11/20/2013	34.9900	NIKE INC		\$2,722.57
11/20/2013	2,605.0100	NIKE INC		\$202,695.83
11/20/2013	54,206.4600	NISSAN AUTO RECEIVABLES 2 A A3	0.730% 05/16/2016 DD 02/22/12	\$54,344.42
11/20/2013	2,082.0000	NOBLE ENERGY INC		\$151,986.00
11/20/2013	14.0000	NOKIAN RENKAAT OYJ	ADR	\$354.84
11/20/2013	42.6900	NOKIAN RENKAAT OYJ	ADR	\$1,082.02
11/20/2013	471.0700	NOKIAN RENKAAT OYJ	ADR	\$11,939.74
11/20/2013	319.8800	NOKIAN RENKAAT OYJ	ADR	\$8,107.68
11/20/2013	535.4600	NOKIAN RENKAAT OYJ	ADR	\$13,571.77
11/20/2013	2,195.7500	NOKIAN RENKAAT OYJ	ADR	\$55,653.48
11/20/2013	711.1500	NOKIAN RENKAAT OYJ	ADR	\$18,024.81
11/20/2013	14.0000	NORFOLK SOUTHERN CORP		\$1,208.20
11/20/2013	2,084.0000	NORFOLK SOUTHERN CORP		\$179,849.20
11/20/2013	3,979.4100	NORTHERN MULTI-MANAGER - EMERG		\$77,638.29
11/20/2013	1,309.6400	NORTHERN MULTI-MANAGER - EMERG		\$25,551.08
11/20/2013	1,993.5900	NORTHERN MULTI-MANAGER - EMERG		\$38,894.94
11/20/2013	37,658.1800	NORTHERN MULTI-MANAGER - EMERG		\$734,711.09
11/20/2013	3,026.7800	NORTHERN MULTI-MANAGER - EMERG		\$59,052.48
11/20/2013	13,359.9300	NORTHERN MULTI-MANAGER - EMERG		\$260,652.23
11/20/2013	62,121.8200	NORTHERN MULTI-MANAGER - EMERG		\$1,211,996.71
11/20/2013	79,635.9200	NORTHERN GLOBAL REAL ESTATE IN		\$766,097.55
11/20/2013	211,693.4900	NORTHERN GLOBAL REAL ESTATE IN		\$2,036,491.37
11/20/2013	212,264.0900	NORTHERN GLOBAL REAL ESTATE IN		\$2,041,980.55
11/20/2013	683,760.6600	NORTHERN HIGH YIELD FIXED INCO		\$5,203,418.62
11/20/2013	252,707.5700	NORTHERN HIGH YIELD FIXED INCO		\$1,923,104.61
11/20/2013	170,109.3500	NORTHERN HIGH YIELD FIXED INCO		\$1,294,532.15
11/20/2013	180,878.5400	NORTHERN HIGH YIELD FIXED INCO		\$1,376,485.69
11/20/2013	204,379.5500	NORTHERN HIGH YIELD FIXED INCO		\$1,555,328.38
11/20/2013	140,939.5900	NORTHERN HIGH YIELD FIXED INCO		\$1,072,550.28
11/20/2013	88,832.4800	NORTHERN HIGH YIELD FIXED INCO		\$676,015.17

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	784.0000	NORTHROP GRUMMAN CORP		\$86,436.00
11/20/2013	32.2000	NORTHWEST BANCSHARES INC		\$446.94
11/20/2013	179.9000	NORTHWEST BANCSHARES INC		\$2,497.01
11/20/2013	222.6000	NORTHWEST BANCSHARES INC		\$3,089.69
11/20/2013	267.4000	NORTHWEST BANCSHARES INC		\$3,711.51
11/20/2013	769.9800	NORTHWEST BANCSHARES INC		\$10,687.32
11/20/2013	699.9800	NORTHWEST BANCSHARES INC		\$9,715.72
11/20/2013	1,469.9700	NORTHWEST BANCSHARES INC		\$20,403.18
11/20/2013	1,469.9700	NORTHWEST BANCSHARES INC		\$20,403.18
11/20/2013	9.1000	NORTHWESTERN CORP		\$409.50
11/20/2013	331.8200	NORTHWESTERN CORP		\$14,931.90
11/20/2013	1,120.0800	NORTHWESTERN CORP		\$50,403.60
11/20/2013	7.0000	NOVARTIS AG	ADR	\$549.57
11/20/2013	42.0000	NOVARTIS AG	ADR	\$3,297.42
11/20/2013	293.9600	NOVARTIS AG	ADR	\$23,078.80
11/20/2013	52.4900	NOVARTIS AG	ADR	\$4,120.99
11/20/2013	687.3100	NOVARTIS AG	ADR	\$53,960.71
11/20/2013	207.8800	NOVARTIS AG	ADR	\$16,320.66
11/20/2013	321.9600	NOVARTIS AG	ADR	\$25,277.08
11/20/2013	420.6400	NOVARTIS AG	ADR	\$33,024.45
11/20/2013	1,447.0000	NOVARTIS AG	ADR	\$113,603.97
11/20/2013	1,854.7600	NOVARTIS AG	ADR	\$145,617.21
11/20/2013	456.0000	NOVO NORDISK A/S	ADR	\$79,503.60
11/20/2013	28.0000	NUCOR CORP		\$1,489.88
11/20/2013	1,932.0000	NUCOR CORP		\$102,801.72
11/20/2013	2,316.0000	NUCOR CORP		\$123,234.36
11/20/2013	25,000.0000	NUCOR CORP	4.000% 08/01/2023 DD 07/29/13	\$24,482.63
11/20/2013	10.5000	OASIS PETROLEUM INC		\$501.48
11/20/2013	35.6900	OASIS PETROLEUM INC		\$1,704.55
11/20/2013	629.9300	OASIS PETROLEUM INC		\$30,085.46
11/20/2013	965.8800	OASIS PETROLEUM INC		\$46,130.43
11/20/2013	1,005,000.0000	OHIO ST WTR DEV AUTH REVENUE	5.000% 12/01/2022 DD 09/30/10	\$1,199,758.95
11/20/2013	700,000.0000	OKLAHOMA ST MUNI PWR AUTH	3.250% 01/01/2030 DD 01/31/13	\$690,109.00
11/20/2013	700,000.0000	OKLAHOMA ST MUNI PWR AUTH	3.375% 01/01/2033 DD 01/31/13	\$685,538.00
11/20/2013	280,000.0000	OKLAHOMA ST TURNPIKE AUTH	5.000% 01/01/2025 DD 12/15/11	\$311,724.80
11/20/2013	35.0000	OMNICOM GROUP INC		\$2,455.60
11/20/2013	2,894.0000	OMNICOM GROUP INC		\$203,043.04
11/20/2013	1,330.0000	OMEGA HEALTHCARE INVESTORS INC		\$41,575.80
11/20/2013	7,182.0000	ORACLE CORP		\$249,646.32
11/20/2013	27,500.0000	ORACLE CORP	1.200% 10/15/2017 DD 10/25/12	\$27,230.60
11/20/2013	27,500.0000	ORACLE CORP	1.200% 10/15/2017 DD 10/25/12	\$27,230.60
11/20/2013	850,000.0000	ORANGE CNTY CA SANTN DIST COPS	5.000% 02/01/2029 DD 12/20/07	\$862,231.33
11/20/2013	700,000.0000	ORLANDO & ORANGE CNTY FL EXPRE	3.000% 07/01/2025 DD 11/29/12	\$658,000.00
11/20/2013	20,000.0000	PNC FINANCIAL SERVICES GROUP I	VAR RT 05/29/2049 DD 05/07/13	\$18,000.00
11/20/2013	10.5000	PNM RESOURCES INC		\$242.03
11/20/2013	838.5500	PNM RESOURCES INC		\$19,328.58
11/20/2013	909.9500	PNM RESOURCES INC		\$20,974.35
11/20/2013	25,000.0000	PPL CAPITAL FUNDING INC	3.500% 12/01/2022 DD 10/15/12	\$23,657.75
11/20/2013	31,000.0000	PSEG POWER LLC	2.450% 11/15/2018 DD 11/08/13	\$31,089.31
11/20/2013	84,000.0000	PACIFIC GAS & ELECTRIC CO	3.850% 11/15/2023 DD 11/12/13	\$83,707.76
11/20/2013	700,000.0000	PARKER CO WTR & SANTN DIST	5.000% 08/01/2026 DD 12/27/12	\$852,528.70
11/20/2013	9.8000	PATTERSON COS INC		\$420.22
11/20/2013	58.8200	PATTERSON COS INC		\$2,522.20
11/20/2013	1,477.3800	PATTERSON COS INC		\$63,350.05
11/20/2013	2,268.0000	PAYCHEX INC		\$98,499.24
11/20/2013	16.1000	PENSKE AUTOMOTIVE GROUP INC		\$664.13
11/20/2013	121.0900	PENSKE AUTOMOTIVE GROUP INC		\$4,994.96
11/20/2013	839.9300	PENSKE AUTOMOTIVE GROUP INC		\$34,647.11
11/20/2013	1,553.8800	PENSKE AUTOMOTIVE GROUP INC		\$64,097.55
11/20/2013	3,143.0000	PEPCO HOLDINGS INC		\$60,659.90

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	65,000.0000	PEPSICO INC	2.250% 01/07/2019 DD 07/30/13	\$65,436.48
11/20/2013	55,000.0000	PETRO-CANADA	6.050% 05/15/2018 DD 05/15/08	\$64,282.73
11/20/2013	20,000.0000	PETROBRAS INTERNATIONAL FINANC	3 875% 01/27/2016 DD 01/27/11	\$20,658.16
11/20/2013	30,000.0000	PETROBRAS INTERNATIONAL FINANC	3.500% 02/06/2017 DD 02/06/12	\$30,588.60
11/20/2013	25,000.0000	PETROBRAS GLOBAL FINANCE BV	3.000% 01/15/2019 DD 05/20/13	\$23,713.80
11/20/2013	3,207.0000	PETROLEO BRASILEIRO SA	ADR	\$56,507.34
11/20/2013	1,167.0200	PEUGEOT SA	ADR	\$17,243.89
11/20/2013	259.0200	PEUGEOT SA	ADR	\$3,827.28
11/20/2013	784.0800	PEUGEOT SA	ADR	\$11,585.57
11/20/2013	4.2000	PEUGEOT SA	ADR	\$62.06
11/20/2013	40.6000	PEUGEOT SA	ADR	\$599.91
11/20/2013	763.0800	PEUGEOT SA	ADR	\$11,275.27
11/20/2013	3,409.0000	PFIZER INC		\$109,156.18
11/20/2013	6,209.0000	PFIZER INC		\$198,812.18
11/20/2013	273.0000	PHILIP MORRIS INTERNATIONAL IN		\$25,017.72
11/20/2013	784.0000	PHILIP MORRIS INTERNATIONAL IN		\$71,845.76
11/20/2013	832.0000	PHILLIPS 66		\$56,384.64
11/20/2013	50,000.0000	PHILLIPS 66	2.950% 05/01/2017 DD 11/01/12	\$52,011.35
11/20/2013	1,974.0000	PIEDMONT OFFICE REALTY TRUST I		\$33,479.04
11/20/2013	2,618.0000	PIEDMONT OFFICE REALTY TRUST I		\$44,401.28
11/20/2013	462,530.0200	PIMCO COMMODITY REALRETURN	STRATEGY FUND INSTITUTIO	\$2,548,540.41
11/20/2013	3,366.1700	PIMCO COMMODITY REALRETURN	STRATEGY FUND INSTITUTIO	\$18,547.60
11/20/2013	1,366.5000	PIMCO COMMODITY REALRETURN	STRATEGY FUND INSTITUTIO	\$7,529.42
11/20/2013	2,289.5900	PIMCO COMMODITY REALRETURN	STRATEGY FUND INSTITUTIO	\$12,615.64
11/20/2013	105,000.0000	PLAINS ALL AMERICAN PIPELINE L	5.625% 12/15/2013 DD 06/15/04	\$105,336.42
11/20/2013	161.7000	POSTNL NV	ADR	\$936.40
11/20/2013	6,070.9700	POSTNL NV	ADR	\$35,156.99
11/20/2013	2,069.0600	POSTNL NV	ADR	\$11,981.93
11/20/2013	4,797.8600	POSTNL NV	ADR	\$27,784.41
11/20/2013	5,703.4100	POSTNL NV	ADR	\$33,028.45
11/20/2013	40,000.0000	POTASH CORP OF SASKATCHEWAN IN	3.250% 12/01/2017 DD 11/30/10	\$42,293.00
11/20/2013	913.0000	POWER INTEGRATIONS INC		\$48,407.26
11/20/2013	49.0000	T ROWE PRICE GROUP INC		\$3,920.49
11/20/2013	2,897.0000	T ROWE PRICE GROUP INC		\$231,788.97
11/20/2013	4,941.0000	T ROWE PRICE GROUP INC		\$395,329.41
11/20/2013	15,000.0000	PRINCIPAL FINANCIAL GROUP INC	1 850% 11/15/2017 DD 11/16/12	\$14,938.16
11/20/2013	28.0000	PROCTER & GAMBLE CO/THE		\$2,367.96
11/20/2013	707.0000	PROCTER & GAMBLE CO/THE		\$59,790.99
11/20/2013	1,295.0000	PROCTER & GAMBLE CO/THE		\$109,518.15
11/20/2013	2,100.0000	PROCTER & GAMBLE CO/THE		\$177,597.00
11/20/2013	2,100.0000	PROCTER & GAMBLE CO/THE		\$177,597.00
11/20/2013	40,000.0000	PROGRESS ENERGY INC	7 750% 03/01/2031 DD 02/22/01	\$51,431.24
11/20/2013	25,000.0000	PROGRESS ENERGY INC	4.875% 12/01/2019 DD 11/19/09	\$27,867.50
11/20/2013	431.2600	PROSPERITY BANCSHARES INC		\$27,268.57
11/20/2013	901.7400	PROSPERITY BANCSHARES INC		\$57,017.02
11/20/2013	90,000.0000	PROTECTIVE LIFE CORP	8.450% 10/15/2039 DD 10/09/09	\$115,676.37
11/20/2013	40,000.0000	PRUDENTIAL FINANCIAL INC	VAR RT 06/15/2043 DD 11/19/12	\$39,400.00
11/20/2013	125,000.0000	PRUDENTIAL FINANCIAL INC	3.000% 05/12/2016 DD 05/12/11	\$131,160.25
11/20/2013	1,484.0300	QUALCOMM INC		\$106,775.96
11/20/2013	2,951.9700	QUALCOMM INC		\$212,394.24
11/20/2013	52.4800	RLI CORP		\$5,188.17
11/20/2013	78.3700	RLI CORP		\$7,747.66
11/20/2013	262.4000	RLI CORP		\$25,940.86
11/20/2013	629.7500	RLI CORP		\$62,257.09
11/20/2013	6,310.0000	RPC INC		\$114,147.90
11/20/2013	169.4200	RAVEN INDUSTRIES INC		\$5,882.26
11/20/2013	366.8300	RAVEN INDUSTRIES INC		\$12,736.34
11/20/2013	1,755.7500	RAVEN INDUSTRIES INC		\$60,959.64
11/20/2013	182.0000	RAYTHEON CO		\$15,577.38
11/20/2013	196.0000	RAYTHEON CO		\$16,775.64



The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	322.0000	RAYTHEON CO		\$27,559.98
11/20/2013	427.0000	RAYTHEON CO		\$36,546.93
11/20/2013	889.0000	RAYTHEON CO		\$76,089.51
11/20/2013	30,000.0000	REALTY INCOME CORP	2.000% 01/31/2018 DD 10/10/12	\$29,608.86
11/20/2013	85.4000	REED ELSEVIER NV		\$3,589.36
11/20/2013	121.1000	REED ELSEVIER NV		\$5,089.83
11/20/2013	475.3100	REED ELSEVIER NV		\$19,977.28
11/20/2013	151.9100	REED ELSEVIER NV		\$6,384.78
11/20/2013	340.2000	REED ELSEVIER NV		\$14,298.61
11/20/2013	555.8200	REED ELSEVIER NV		\$23,361.11
11/20/2013	647.5200	REED ELSEVIER NV		\$27,215.27
11/20/2013	1,220.1300	REED ELSEVIER NV		\$51,282.06
11/20/2013	4,287.6100	REED ELSEVIER NV		\$180,208.25
11/20/2013	29.4100	REGAL-BELOIT CORP		\$2,224.57
11/20/2013	7.0000	REGAL-BELOIT CORP		\$529.48
11/20/2013	133.0700	REGAL-BELOIT CORP		\$10,065.41
11/20/2013	275.2300	REGAL-BELOIT CORP		\$20,818.40
11/20/2013	630.2900	REGAL-BELOIT CORP		\$47,675.14
11/20/2013	4,823.0000	REGAL ENTERTAINMENT GROUP		\$93,855.58
11/20/2013	1,434.7900	REGIS CORP		\$22,397.07
11/20/2013	664.9000	REGIS CORP		\$10,379.09
11/20/2013	524.9200	REGIS CORP		\$8,194.00
11/20/2013	82.5900	REGIS CORP		\$1,289.23
11/20/2013	16.8000	REGIS CORP		\$262.25
11/20/2013	65,000.0000	REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	\$67,049.26
11/20/2013	41.6400	REXAM PLC	ADR	\$1,696.83
11/20/2013	60.8900	REXAM PLC	ADR	\$2,481.27
11/20/2013	310.0500	REXAM PLC	ADR	\$12,634.54
11/20/2013	2,516.4200	REXAM PLC	ADR	\$102,544.12
11/20/2013	49.0000	REYNOLDS AMERICAN INC		\$2,570.54
11/20/2013	203.0000	REYNOLDS AMERICAN INC		\$10,649.38
11/20/2013	1,267.0000	REYNOLDS AMERICAN INC		\$66,466.82
11/20/2013	896.0000	REYNOLDS AMERICAN INC		\$47,004.16
11/20/2013	30,000.0000	REYNOLDS AMERICAN INC	6.150% 09/15/2043 DD 09/17/13	\$32,251.12
11/20/2013	43.4100	RIO TINTO PLC	ADR	\$2,268.17
11/20/2013	126.7100	RIO TINTO PLC	ADR	\$6,620.60
11/20/2013	175.7200	RIO TINTO PLC	ADR	\$9,181.37
11/20/2013	136.5100	RIO TINTO PLC	ADR	\$7,132.65
11/20/2013	444.5600	RIO TINTO PLC	ADR	\$23,228.26
11/20/2013	714.0900	RIO TINTO PLC	ADR	\$37,311.20
11/20/2013	30,000.0000	RIO TINTO FINANCE USA PLC	1.625% 08/21/2017 DD 08/21/12	\$29,942.10
11/20/2013	282.1100	ROCHE HOLDING AG	ADR	\$19,626.39
11/20/2013	335.9900	ROCHE HOLDING AG	ADR	\$23,374.82
11/20/2013	314.2900	ROCHE HOLDING AG	ADR	\$21,865.16
11/20/2013	391.9900	ROCHE HOLDING AG	ADR	\$27,270.74
11/20/2013	436.0800	ROCHE HOLDING AG	ADR	\$30,338.09
11/20/2013	627.1800	ROCHE HOLDING AG	ADR	\$43,632.91
11/20/2013	1,032.4700	ROCHE HOLDING AG	ADR	\$71,828.94
11/20/2013	815.5300	ROCHE HOLDING AG	ADR	\$56,736.42
11/20/2013	1,595.3600	ROCHE HOLDING AG	ADR	\$110,989.20
11/20/2013	1,098.0000	ROLLS-ROYCE HOLDINGS PLC	ADR	\$109,703.49
11/20/2013	40,000.0000	ROPER INDUSTRIES INC	6.250% 09/01/2019 DD 09/02/09	\$46,755.84
11/20/2013	14,545.4500	ROWAN COS INC	4.875% 06/01/2022 DD 05/21/12	\$14,886.80
11/20/2013	25,454.5500	ROWAN COS INC	4.875% 06/01/2022 DD 05/21/12	\$26,051.92
11/20/2013	50,000.0000	ROYAL BANK OF CANADA	1.450% 09/09/2016 DD 09/11/13	\$50,677.95
11/20/2013	75,000.0000	ROYAL BANK OF CANADA	1.200% 09/19/2018 DD 09/19/12	\$74,787.24
11/20/2013	1,336.0100	ROYAL DUTCH SHELL PLC	ADR	\$90,140.59
11/20/2013	847.9600	ROYAL DUTCH SHELL PLC	ADR	\$57,211.86
11/20/2013	32.9100	ROYAL DUTCH SHELL PLC	ADR	\$2,220.44
11/20/2013	52.5200	ROYAL DUTCH SHELL PLC	ADR	\$3,543.52

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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	306.7000	ROYAL DUTCH SHELL PLC	ADR	\$20,693.05
11/20/2013	352.9000	ROYAL DUTCH SHELL PLC	ADR	\$23,810.16
11/20/2013	1,558.0000	RYANAIR HOLDINGS PLC	ADR	\$67,788.58
11/20/2013	7.0000	RYLAND GROUP INC		\$269.92
11/20/2013	14.0000	RYLAND GROUP INC		\$539.84
11/20/2013	350.0000	RYLAND GROUP INC		\$13,496.00
11/20/2013	700.0000	RYLAND GROUP INC		\$26,992.00
11/20/2013	910.2700	RYMAN HOSPITALITY PROPERTIES		\$37,812.62
11/20/2013	417.3300	RYMAN HOSPITALITY PROPERTIES		\$17,335.89
11/20/2013	8.4000	RYMAN HOSPITALITY PROPERTIES		\$348.94
11/20/2013	1,348.1400	SK TELECOM CO LTD	ADR	\$31,115.07
11/20/2013	5,139.8600	SK TELECOM CO LTD	ADR	\$118,627.97
11/20/2013	10,000.0000	SLM CORP	3 875% 09/10/2015 DD 09/12/12	\$10,325.00
11/20/2013	11.9000	SABRA HEALTH CARE REIT INC		\$314.99
11/20/2013	16.1000	SABRA HEALTH CARE REIT INC		\$426.17
11/20/2013	910.0000	SABRA HEALTH CARE REIT INC		\$24,087.70
11/20/2013	1,610.0000	SABRA HEALTH CARE REIT INC		\$42,616.70
11/20/2013	955,000.0000	SACRAMENTO CA CITY FING AUTH	5 000% 12/01/2023 DD 07/12/05	\$969,543.33
11/20/2013	69.3100	SALLY BEAUTY HOLDINGS INC		\$1,924.05
11/20/2013	15.4000	SALLY BEAUTY HOLDINGS INC		\$427.50
11/20/2013	1,177.3200	SALLY BEAUTY HOLDINGS INC		\$32,682.40
11/20/2013	2,303.2900	SALLY BEAUTY HOLDINGS INC		\$63,939.33
11/20/2013	3,315.6800	SALLY BEAUTY HOLDINGS INC		\$92,043.28
11/20/2013	455,000.0000	SAN DIEGO CA CMNTY CLG DIST	5.000% 08/01/2026 DD 07/30/13	\$514,150.00
11/20/2013	11.9000	SANCHEZ ENERGY CORP		\$299.29
11/20/2013	551.6500	SANCHEZ ENERGY CORP		\$13,874.00
11/20/2013	1,567.4500	SANCHEZ ENERGY CORP		\$39,421.37
11/20/2013	8.4000	SANOFI	ADR	\$447.55
11/20/2013	77.0000	SANOFI	ADR	\$4,102.56
11/20/2013	352.8000	SANOFI	ADR	\$18,797.18
11/20/2013	560.0000	SANOFI	ADR	\$29,836.80
11/20/2013	464.8000	SANOFI	ADR	\$24,764.54
11/20/2013	203.0000	SANOFI	ADR	\$10,815.84
11/20/2013	577.5000	SANOFI	ADR	\$30,769.20
11/20/2013	927.5000	SANOFI	ADR	\$49,417.20
11/20/2013	2,660.0000	SANOFI	ADR	\$141,724.80
11/20/2013	700,000.0000	SANTA BARBARA CA UNIF SCH DIST	5.000% 08/01/2038 DD 09/05/13	\$732,816.00
11/20/2013	349.9700	SAP AG	ADR	\$28,704.54
11/20/2013	408.0600	SAP AG	ADR	\$33,469.08
11/20/2013	219.1700	SAP AG	ADR	\$17,976.32
11/20/2013	333.8700	SAP AG	ADR	\$27,384.02
11/20/2013	1,067.8300	SAP AG	ADR	\$87,583.42
11/20/2013	2,176.1000	SAP AG	ADR	\$178,483.72
11/20/2013	133.0400	SASOL LTD	ADR	\$6,743.80
11/20/2013	150.5500	SASOL LTD	ADR	\$7,631.38
11/20/2013	926.4100	SASOL LTD	ADR	\$46,959.72
11/20/2013	340.1600	SCANSOURCE INC		\$13,912.54
11/20/2013	1,189.8400	SCANSOURCE INC		\$48,664.46
11/20/2013	301.0000	SCHLUMBERGER LTD		\$27,475.28
11/20/2013	305.9000	SCHLUMBERGER LTD		\$27,922.55
11/20/2013	536.9000	SCHLUMBERGER LTD		\$49,008.23
11/20/2013	487.2000	SCHLUMBERGER LTD		\$44,471.62
11/20/2013	2,029.0000	SCHLUMBERGER LTD		\$185,207.12
11/20/2013	911.3600	SCHNEIDER ELECTRIC SA	ADR	\$14,918.96
11/20/2013	1,208.1500	SCHNEIDER ELECTRIC SA	ADR	\$19,777.42
11/20/2013	7,562.4900	SCHNEIDER ELECTRIC SA	ADR	\$123,797.96
11/20/2013	5,029.0000	CHARLES SCHWAB CORP/THE		\$123,210.50
11/20/2013	371.0000	SENIOR HOUSING PROPERTIES TRUS		\$8,588.65
11/20/2013	2,688.0000	SENIOR HOUSING PROPERTIES TRUS		\$62,227.20
11/20/2013	535.4700	SHIN-ETSU CHEMICAL CO LTD	ADR	\$7,855.34

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,841.6100	SHIN-ETSU CHEMICAL CO LTD	ADR	\$27,016.42
11/20/2013	335.9800	SHIN-ETSU CHEMICAL CO LTD	ADR	\$4,928.83
11/20/2013	284.1900	SHIN-ETSU CHEMICAL CO LTD	ADR	\$4,169.07
11/20/2013	44.7900	SHIN-ETSU CHEMICAL CO LTD	ADR	\$657.07
11/20/2013	91.0000	SHIN-ETSU CHEMICAL CO LTD	ADR	\$1,334.97
11/20/2013	195.9900	SHIN-ETSU CHEMICAL CO LTD	ADR	\$2,875.17
11/20/2013	166.5900	SHIN-ETSU CHEMICAL CO LTD	ADR	\$2,443.88
11/20/2013	779.7600	SHIN-ETSU CHEMICAL CO LTD	ADR	\$11,439.08
11/20/2013	540.3800	SHIN-ETSU CHEMICAL CO LTD	ADR	\$7,927.37
11/20/2013	1,858.4100	SHIN-ETSU CHEMICAL CO LTD	ADR	\$27,262.87
11/20/2013	1,642.8100	SHIN-ETSU CHEMICAL CO LTD	ADR	\$24,100.02
11/20/2013	839.9500	SHIN-ETSU CHEMICAL CO LTD	ADR	\$12,322.07
11/20/2013	2,587.0700	SHIN-ETSU CHEMICAL CO LTD	ADR	\$37,952.32
11/20/2013	33.6000	SIEMENS AG	ADR	\$4,366.99
11/20/2013	61.5900	SIEMENS AG	ADR	\$8,004.85
11/20/2013	144.1900	SIEMENS AG	ADR	\$18,740.37
11/20/2013	204.3800	SIEMENS AG	ADR	\$26,563.27
11/20/2013	393.3600	SIEMENS AG	ADR	\$51,125.00
11/20/2013	1,238.8800	SIEMENS AG	ADR	\$161,017.23
11/20/2013	1,521.0000	AO SMITH CORP		\$81,312.66
11/20/2013	506.7300	SONOVA HOLDING AG	ADR	\$14,334.38
11/20/2013	576.7200	SONOVA HOLDING AG	ADR	\$16,314.26
11/20/2013	1,843.5500	SONOVA HOLDING AG	ADR	\$52,150.34
11/20/2013	45,000.0000	SOUTHERN CO/THE	2.450% 09/01/2018 DD 08/27/13	\$45,590.87
11/20/2013	3,892.0000	SPECTRA ENERGY CORP		\$132,289.08
11/20/2013	3,710.0800	SPIRIT RLTY CAP INC NEW		\$36,692.69
11/20/2013	23.1600	SPIRIT RLTY CAP INC NEW		\$229.05
11/20/2013	0.2400	SPIRIT RLTY CAP INC NEW		\$2.37
11/20/2013	15.0400	SPIRIT RLTY CAP INC NEW		\$148.75
11/20/2013	38.4300	SPIRIT RLTY CAP INC NEW		\$380.07
11/20/2013	2,385.0500	SPIRIT RLTY CAP INC NEW		\$23,588.14
11/20/2013	4,074.0000	STAPLES INC		\$63,065.52
11/20/2013	3,472.0000	STARBUCKS CORP		\$277,482.24
11/20/2013	1,508.5500	STATE BANK FINANCIAL CORP		\$25,645.35
11/20/2013	694.4200	STATE BANK FINANCIAL CORP		\$11,805.14
11/20/2013	721.0300	STATE BANK FINANCIAL CORP		\$12,257.51
11/20/2013	70,000.0000	STATOIL ASA	2.900% 11/08/2020 DD 11/08/13	\$70,469.77
11/20/2013	3,199.0000	STEEL DYNAMICS INC		\$60,908.96
11/20/2013	506.1000	STEPAN CO		\$30,158.50
11/20/2013	284.9000	STEPAN CO		\$16,977.19
11/20/2013	940.8400	SUMITOMO MITSUI FINANCIAL GROU	ADR	\$9,653.02
11/20/2013	2,358.4100	SUMITOMO MITSUI FINANCIAL GROU	ADR	\$24,197.29
11/20/2013	8,072.7500	SUMITOMO MITSUI FINANCIAL GROU	ADR	\$82,826.42
11/20/2013	56.0100	SUNCOR ENERGY INC		\$1,996.76
11/20/2013	4,847.9900	SUNCOR ENERGY INC		\$172,830.84
11/20/2013	338.0700	SVENSKA HANDELSBANKEN AB	ADR	\$7,760.73
11/20/2013	391.9800	SVENSKA HANDELSBANKEN AB	ADR	\$8,998.29
11/20/2013	2,409.9500	SVENSKA HANDELSBANKEN AB	ADR	\$55,322.81
11/20/2013	500.4900	SWATCH GROUP AG/THE	ADR	\$16,255.92
11/20/2013	569.0800	SWATCH GROUP AG/THE	ADR	\$18,483.72
11/20/2013	1,991.4300	SWATCH GROUP AG/THE	ADR	\$64,681.65
11/20/2013	65,000.0000	SYMANTEC CORP	2.750% 09/15/2015 DD 09/16/10	\$66,891.44
11/20/2013	20,000.0000	SYMANTEC CORP	4.200% 09/15/2020 DD 09/16/10	\$20,496.84
11/20/2013	30,000.0000	SYMANTEC CORP	2.750% 06/15/2017 DD 06/14/12	\$30,673.44
11/20/2013	1,267.0000	SYSCO CORP		\$42,609.21
11/20/2013	2.8000	SYSMEX CORP	ADR	\$92.34
11/20/2013	225.3900	SYSMEX CORP	ADR	\$7,433.36
11/20/2013	258.9800	SYSMEX CORP	ADR	\$8,541.16
11/20/2013	395.4700	SYSMEX CORP	ADR	\$13,042.60
11/20/2013	1,078.6300	SYSMEX CORP	ADR	\$35,573.22

The Lynde and Harry Bradley Foundation, Inc.  
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Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,134.6200	SYSMEX CORP	ADR	\$37,419.77
11/20/2013	1,334.1100	SYSMEX CORP	ADR	\$43,998.95
11/20/2013	3,710.0000	TECO ENERGY INC		\$64,331.40
11/20/2013	203.0000	TECO ENERGY INC		\$3,520.02
11/20/2013	1,554.0300	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$27,506.33
11/20/2013	2,356.9400	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$41,717.84
11/20/2013	804.3100	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$14,236.29
11/20/2013	813.4200	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$14,397.53
11/20/2013	1,275.4300	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$22,575.11
11/20/2013	3,726.8700	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$65,965.60
11/20/2013	455,000.0000	TARRANT TX REGL WTR DIST WTR R	4.750% 03/01/2029 DD 03/15/06	\$480,489.10
11/20/2013	875,000.0000	TARRANT TX REGL WTR DIST WTR R	4.750% 03/01/2029 DD 03/15/06	\$924,017.50
11/20/2013	104.2600	TECHNE CORP		\$9,048.73
11/20/2013	167.9300	TECHNE CORP		\$14,574.64
11/20/2013	244.9100	TECHNE CORP		\$21,255.74
11/20/2013	265.9000	TECHNE CORP		\$23,077.46
11/20/2013	1,058.3400	TECHNIP SA	ADR	\$27,982.51
11/20/2013	784.6600	TECHNIP SA	ADR	\$20,746.41
11/20/2013	3,553.0000	TECHNIP SA	ADR	\$93,941.32
11/20/2013	4,431.0900	TESCO PLC	ADR	\$76,524.92
11/20/2013	665.0200	TESCO PLC	ADR	\$11,484.90
11/20/2013	67.2000	TESCO PLC	ADR	\$1,160.54
11/20/2013	32.9000	TESCO PLC	ADR	\$568.18
11/20/2013	120.4000	TESCO PLC	ADR	\$2,079.31
11/20/2013	426.2700	TESCO PLC	ADR	\$7,361.68
11/20/2013	565.5600	TESCO PLC	ADR	\$9,767.22
11/20/2013	212.8100	TESCO PLC	ADR	\$3,675.23
11/20/2013	350.7100	TESCO PLC	ADR	\$6,056.76
11/20/2013	1,330.0300	TESCO PLC	ADR	\$22,969.62
11/20/2013	1,358.7200	TESCO PLC	ADR	\$23,465.09
11/20/2013	639.8100	TESCO PLC	ADR	\$11,049.52
11/20/2013	954.1200	TESCO PLC	ADR	\$16,477.65
11/20/2013	1,238.3200	TESCO PLC	ADR	\$21,385.79
11/20/2013	1,166.9300	TESCO PLC	ADR	\$20,152.88
11/20/2013	1,810.9400	TESCO PLC	ADR	\$31,274.93
11/20/2013	3,536.1700	TESCO PLC	ADR	\$61,069.66
11/20/2013	2,961.0000	TEXAS INSTRUMENTS INC		\$124,806.15
11/20/2013	30,000.0000	THERMO FISHER SCIENTIFIC INC	3.200% 03/01/2016 DD 02/22/11	\$31,346.38
11/20/2013	40,000.0000	TIME WARNER INC	6.100% 07/15/2040 DD 07/14/10	\$42,990.28
11/20/2013	20,000.0000	TIME WARNER CABLE INC	5 500% 09/01/2041 DD 09/12/11	\$16,372.14
11/20/2013	65.1100	TOTAL SA	ADR	\$3,884.46
11/20/2013	146.3300	TOTAL SA	ADR	\$8,730.05
11/20/2013	369.6800	TOTAL SA	ADR	\$22,055.11
11/20/2013	357.0800	TOTAL SA	ADR	\$21,303.39
11/20/2013	276.5600	TOTAL SA	ADR	\$16,499.57
11/20/2013	382.9800	TOTAL SA	ADR	\$22,848.59
11/20/2013	686.1500	TOTAL SA	ADR	\$40,935.71
11/20/2013	518.1100	TOTAL SA	ADR	\$30,910.44
11/20/2013	48.9800	TOYOTA MOTOR CORP	ADR	\$6,183.24
11/20/2013	58.7700	TOYOTA MOTOR CORP	ADR	\$7,419.12
11/20/2013	69.9700	TOYOTA MOTOR CORP	ADR	\$8,833.01
11/20/2013	104.9500	TOYOTA MOTOR CORP	ADR	\$13,248.89
11/20/2013	507.2600	TOYOTA MOTOR CORP	ADR	\$64,036.50
11/20/2013	927.0700	TOYOTA MOTOR CORP	ADR	\$117,033.32
11/20/2013	40,000.0000	TOYOTA MOTOR CREDIT CORP	2.000% 09/15/2016 DD 09/15/11	\$41,178.32
11/20/2013	2,286.0000	TRIANGLE PETE CORP COM NEW		\$22,768.56
11/20/2013	3,357.2000	TURKIYE GARANTI BANKASI AS	ADR	\$12,555.93
11/20/2013	2,533.3000	TURKIYE GARANTI BANKASI AS	ADR	\$9,474.54
11/20/2013	21,010.5000	TURKIYE GARANTI BANKASI AS	ADR	\$78,579.27
11/20/2013	1,065.4400	II-VI INC		\$16,823.30

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	479.5200	II-VI INC		\$7,571.62
11/20/2013	952.0400	II-VI INC		\$15,032.71
11/20/2013	26,250.0000	TYCO ELECTRONICS GROUP SA	6.550% 10/01/2017 DD 04/01/08	\$30,289.07
11/20/2013	3,750.0000	TYCO ELECTRONICS GROUP SA	6.550% 10/01/2017 DD 04/01/08	\$4,327.01
11/20/2013	30,000.0000	UDR INC	3.700% 10/01/2020 DD 09/26/13	\$30,257.28
11/20/2013	105.7100	UMB FINANCIAL CORP		\$6,551.91
11/20/2013	328.3400	UMB FINANCIAL CORP		\$20,350.51
11/20/2013	417.9500	UMB FINANCIAL CORP		\$25,904.54
11/20/2013	410.8900	UMPQUA HOLDINGS CORP		\$7,030.33
11/20/2013	1,089.1700	UMPQUA HOLDINGS CORP		\$18,635.70
11/20/2013	1,259.9700	UMPQUA HOLDINGS CORP		\$21,558.09
11/20/2013	1,448.9700	UMPQUA HOLDINGS CORP		\$24,791.88
11/20/2013	63.0000	UNICHARM CORP	ADR	\$810.37
11/20/2013	1,425.8700	UNICHARM CORP	ADR	\$18,340.97
11/20/2013	1,600.8600	UNICHARM CORP	ADR	\$20,591.86
11/20/2013	9,964.2700	UNICHARM CORP	ADR	\$128,170.41
11/20/2013	20,000.0000	UNILEVER CAPITAL CORP	2.200% 03/06/2019 DD 09/06/13	\$20,211.46
11/20/2013	170.8200	UNILEVER PLC	ADR	\$6,870.38
11/20/2013	225.4200	UNILEVER PLC	ADR	\$9,066.39
11/20/2013	138.6200	UNILEVER PLC	ADR	\$5,575.30
11/20/2013	1,274.1400	UNILEVER PLC	ADR	\$51,245.91
11/20/2013	2,340.0000	UNILEVER NV		\$91,447.20
11/20/2013	21.0000	UNITED PARCEL SERVICE INC		\$2,126.88
11/20/2013	399.0000	UNITED PARCEL SERVICE INC		\$40,410.72
11/20/2013	494,994.3500	US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$391,743.48
11/20/2013	122,005.6500	US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$96,556.49
11/20/2013	35,000.0000	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$29,191.75
11/20/2013	28,000.0000	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$23,353.40
11/20/2013	28,000.0000	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$23,353.40
11/20/2013	105,000.0000	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$87,575.25
11/20/2013	105,000.0000	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$87,575.25
11/20/2013	480,000.0000	US TREAS-CPI INFLAT	0.125% 04/15/2018 DD 04/15/13	\$496,731.74
11/20/2013	300,000.0000	US TREAS-CPI	0.375% 07/15/2023 DD 07/15/13	\$297,330.00
11/20/2013	292,231.5800	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$287,891.94
11/20/2013	17,394.7400	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$17,136.43
11/20/2013	31,310.5300	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$30,845.57
11/20/2013	20,873.6800	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$20,563.71
11/20/2013	299,189.4700	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$294,746.51
11/20/2013	255,000.0000	U S TREASURY NOTE	0.875% 09/15/2016 DD 09/15/13	\$257,504.09
11/20/2013	101,000.0000	U S TREAS NT	0.250% 10/31/2015 DD 10/31/13	\$100,909.10
11/20/2013	962,025.8600	U S TREASURY NOTES	1.750% 10/31/2020 DD 10/31/13	\$943,237.47
11/20/2013	1,066,974.1400	U S TREASURY NOTES	1.750% 10/31/2020 DD 10/31/13	\$1,046,136.10
11/20/2013	688,658.1200	U S TREASURY NOTE	1.250% 10/31/2018 DD 10/31/13	\$685,318.13
11/20/2013	506,880.3400	U S TREASURY NOTE	1.250% 10/31/2018 DD 10/31/13	\$504,421.97
11/20/2013	31,461.5400	U S TREASURY NOTE	1.250% 10/31/2018 DD 10/31/13	\$31,308.95
11/20/2013	28.0000	UNITED TECHNOLOGIES CORP		\$3,055.64
11/20/2013	2,713.0000	UNITED TECHNOLOGIES CORP		\$296,069.69
11/20/2013	28.0000	UNITEDHEALTH GROUP INC		\$2,007.04
11/20/2013	3,762.0000	UNITEDHEALTH GROUP INC		\$269,660.16
11/20/2013	119.6700	UNIVERSAL HEALTH REALTY INCOME		\$5,101.53
11/20/2013	808.3300	UNIVERSAL HEALTH REALTY INCOME		\$34,459.11
11/20/2013	700,000.0000	UNIV OF CALIFORNIA CA REVENUES	5.750% 05/15/2029 DD 03/31/09	\$794,157.00
11/20/2013	700,000.0000	UNIV OF COLORADO CO ENTERPRISE	5.125% 06/01/2029 DD 01/15/09	\$763,063.00
11/20/2013	1,498.0000	VF CORP		\$335,941.48
11/20/2013	7.0000	VAIL RESORTS INC		\$522.97
11/20/2013	266.0000	VAIL RESORTS INC		\$19,872.86
11/20/2013	910.0000	VAIL RESORTS INC		\$67,986.10
11/20/2013	651.7200	VALLEY NATIONAL BANCORP		\$6,484.61
11/20/2013	784.0200	VALLEY NATIONAL BANCORP		\$7,801.00
11/20/2013	8,197.2600	VALLEY NATIONAL BANCORP		\$81,562.74

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	11.2000	VECTREN CORP		\$393.12
11/20/2013	112.0000	VECTREN CORP		\$3,931.20
11/20/2013	2,226.0000	VECTREN CORP		\$78,132.60
11/20/2013	1,796.8000	VECTREN CORP		\$63,067.68
11/20/2013	50,000.0000	VENTAS REALTY LP / VENTAS CAPI	4.750% 06/01/2021 DD 05/17/11	\$49,690.00
11/20/2013	20,000.0000	VENTAS REALTY LP / VENTAS CAPI	4.000% 04/30/2019 DD 04/17/12	\$21,168.42
11/20/2013	20,000.0000	VENTAS REALTY LP	5.700% 09/30/2043 DD 09/26/13	\$20,622.00
11/20/2013	14.0000	VERIZON COMMUNICATIONS INC		\$710.92
11/20/2013	42.0000	VERIZON COMMUNICATIONS INC		\$2,132.76
11/20/2013	56.0100	VERIZON COMMUNICATIONS INC		\$2,844.19
11/20/2013	175.0100	VERIZON COMMUNICATIONS INC		\$8,887.01
11/20/2013	700.0600	VERIZON COMMUNICATIONS INC		\$35,549.05
11/20/2013	1,995.1800	VERIZON COMMUNICATIONS INC		\$101,315.24
11/20/2013	605.2100	VERIZON COMMUNICATIONS INC		\$30,732.56
11/20/2013	605.7000	VERIZON COMMUNICATIONS INC		\$30,757.45
11/20/2013	660.7900	VERIZON COMMUNICATIONS INC		\$33,554.92
11/20/2013	926.0400	VERIZON COMMUNICATIONS INC		\$47,024.31
11/20/2013	30,000.0000	VERIZON COMMUNICATIONS INC	3.500% 11/01/2021 DD 11/03/11	\$29,767.50
11/20/2013	40,000.0000	VERIZON COMMUNICATIONS INC	VAR RT 09/15/2016 DD 09/18/13	\$41,272.12
11/20/2013	55,000.0000	VERIZON COMMUNICATIONS INC	2.500% 09/15/2016 DD 09/18/13	\$57,114.75
11/20/2013	25,000.0000	VERIZON COMMUNICATIONS INC	6.400% 09/15/2033 DD 09/18/13	\$27,901.25
11/20/2013	11.2000	VERINT SYSTEMS INC		\$404.66
11/20/2013	543.1100	VERINT SYSTEMS INC		\$19,622.56
11/20/2013	617.5100	VERINT SYSTEMS INC		\$22,310.64
11/20/2013	654.1800	VERINT SYSTEMS INC		\$23,635.52
11/20/2013	19.6000	VIEWPOINT FINANCIAL GROUP INC		\$440.02
11/20/2013	433.9700	VIEWPOINT FINANCIAL GROUP INC		\$9,742.63
11/20/2013	538.9700	VIEWPOINT FINANCIAL GROUP INC		\$12,099.88
11/20/2013	776.9500	VIEWPOINT FINANCIAL GROUP INC		\$17,442.53
11/20/2013	1,377.5100	VIEWPOINT FINANCIAL GROUP INC		\$30,925.10
11/20/2013	158.2100	VODAFONE GROUP PLC	ADR	\$5,864.84
11/20/2013	164.5200	VODAFONE GROUP PLC	ADR	\$6,098.76
11/20/2013	774.9600	VODAFONE GROUP PLC	ADR	\$28,727.77
11/20/2013	847.7600	VODAFONE GROUP PLC	ADR	\$31,426.46
11/20/2013	1,293.7000	VODAFONE GROUP PLC	ADR	\$47,957.46
11/20/2013	2,086.0000	VODAFONE GROUP PLC	ADR	\$77,328.02
11/20/2013	3,155.8500	VODAFONE GROUP PLC	ADR	\$116,987.36
11/20/2013	228.8900	WPP PLC NEW ADR		\$24,541.59
11/20/2013	265.2900	WPP PLC NEW ADR		\$28,444.39
11/20/2013	1,635.8200	WPP PLC NEW ADR		\$175,392.62
11/20/2013	71.3800	WABTEC CORP/DE		\$4,786.03
11/20/2013	1,595.6200	WABTEC CORP/DE		\$106,986.32
11/20/2013	155,000.0000	WACHOVIA BANK COMMERCIA C29 A4	5.308% 11/15/2048 DD 12/01/06	\$170,410.26
11/20/2013	9.8000	WADDELL & REED FINANCIAL INC		\$628.67
11/20/2013	23.8100	WADDELL & REED FINANCIAL INC		\$1,527.41
11/20/2013	280.0800	WADDELL & REED FINANCIAL INC		\$17,967.13
11/20/2013	1,134.3100	WADDELL & REED FINANCIAL INC		\$72,765.99
11/20/2013	1,362.0000	WAL-MART STORES INC		\$107,938.50
11/20/2013	1,188.9300	WALTER INVESTMENT MANAGEMENT C		\$42,599.36
11/20/2013	582.5700	WALTER INVESTMENT MANAGEMENT C		\$20,873.48
11/20/2013	10.5000	WALTER INVESTMENT MANAGEMENT C		\$376.22
11/20/2013	1,435,000.0000	WASHINGTON ST	4.500% 01/01/2026 DD 02/06/07	\$1,515,460.45
11/20/2013	1,100,000.0000	WASHOE CNTY NV SCH DIST	5.000% 06/01/2028 DD 07/06/11	\$1,129,129.95
11/20/2013	55,000.0000	WEATHERFORD INTERNATIONAL LTD/	5.125% 09/15/2020 DD 09/23/10	\$58,614.05
11/20/2013	20,000.0000	WEATHERFORD INTERNATIONAL LTD/	5.950% 04/15/2042 DD 04/04/12	\$19,921.64
11/20/2013	20,000.0000	WEATHERFORD INTERNATIONAL LTD/	5.950% 04/15/2042 DD 04/04/12	\$19,921.64
11/20/2013	30,000.0000	WELLPOINT INC	3.125% 05/15/2022 DD 05/07/12	\$28,307.35
11/20/2013	20,000.0000	WELLPOINT INC	1.875% 01/15/2018 DD 09/10/12	\$19,870.68
11/20/2013	70.0000	WELLS FARGO & CO		\$3,049.20
11/20/2013	1,112.9300	WELLS FARGO & CO		\$48,479.23

The Lynde and Harry Bradley Foundation, Inc.  
 Noncash Contributions Received  
 Year Ended 12/31/2013

Date	No. of Units	Security Description 1	Security Description 2	Contribution Amount
11/20/2013	1,819.9000	WELLS FARGO & CO		\$79,274.84
11/20/2013	864.4500	WELLS FARGO & CO		\$37,655.44
11/20/2013	989.0800	WELLS FARGO & CO		\$43,084.32
11/20/2013	4,899.7200	WELLS FARGO & CO		\$213,431.80
11/20/2013	4,899.9200	WELLS FARGO & CO		\$213,440.52
11/20/2013	35,000.0000	WELLS FARGO & CO	VAR RT 03/29/2049 DD 02/08/08	\$39,375.00
11/20/2013	35,000.0000	WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	\$34,646.50
11/20/2013	1,104.0000	WEST PHARMACEUTICAL SERVICES I		\$52,053.60
11/20/2013	23.8000	WESTAMERICA BANCORPORATION		\$1,271.40
11/20/2013	559.8600	WESTAMERICA BANCORPORATION		\$29,907.72
11/20/2013	30.7900	WESTAMERICA BANCORPORATION		\$1,644.80
11/20/2013	46.1900	WESTAMERICA BANCORPORATION		\$2,467.47
11/20/2013	563.3600	WESTAMERICA BANCORPORATION		\$30,094.69
11/20/2013	3.5000	WEX INC		\$344.02
11/20/2013	7.0000	WEX INC		\$688.03
11/20/2013	270.9800	WEX INC		\$26,634.62
11/20/2013	383.0200	WEX INC		\$37,647.04
11/20/2013	1,119.5000	WEX INC		\$110,035.66
11/20/2013	70.0000	WHIRLPOOL CORP		\$10,448.20
11/20/2013	245.0000	WHIRLPOOL CORP		\$36,568.70
11/20/2013	609.0000	WHIRLPOOL CORP		\$90,899.34
11/20/2013	675,000.0000	WILL GRUNDY ETC CNTYS IL CMNTY	6.250% 06/01/2022 DD 11/12/08	\$763,903.74
11/20/2013	45,000.0000	WILLIAMS PARTNERS LP	3.800% 02/15/2015 DD 02/09/10	\$46,596.15
11/20/2013	955,000.0000	WILLIAMSON CNTY TX	5.000% 02/15/2035 DD 03/15/11	\$1,001,260.20
11/20/2013	9.8000	WINTRUST FINANCIAL CORP		\$428.55
11/20/2013	36.3900	WINTRUST FINANCIAL CORP		\$1,591.33
11/20/2013	181.9800	WINTRUST FINANCIAL CORP		\$7,957.99
11/20/2013	1,259.8300	WINTRUST FINANCIAL CORP		\$55,092.37
11/20/2013	661.0000	WOLVERINE WORLD WIDE INC		\$20,438.12
11/20/2013	1,983.0000	WOLVERINE WORLD WIDE INC		\$61,314.36
11/20/2013	35,000.0000	WYNDHAM WORLDWIDE CORP	2.500% 03/01/2018 DD 02/22/13	\$35,057.72
11/20/2013	245.0000	WYNN RESORTS LTD		\$39,004.00
11/20/2013	39,600.0000	XL GROUP PLC	VAR RT 12/29/2049 DD 03/15/07	\$39,055.50
11/20/2013	50,400.0000	XL GROUP PLC	VAR RT 12/29/2049 DD 03/15/07	\$49,707.00
11/20/2013	155,000.0000	XEROX CORP	4.250% 02/15/2015 DD 12/04/09	\$161,256.38
11/20/2013	25,000.0000	XEROX CORP	4.500% 05/15/2021 DD 05/18/11	\$25,651.00
11/20/2013	20,000.0000	XEROX CORP	2.950% 03/15/2017 DD 03/15/12	\$20,548.80
11/20/2013	289.8300	XINYI GLASS HOLDINGS LTD	ADR	\$5,989.63
11/20/2013	427.0400	XINYI GLASS HOLDINGS LTD	ADR	\$8,825.21
11/20/2013	488.6500	XINYI GLASS HOLDINGS LTD	ADR	\$10,098.44
11/20/2013	890.4800	XINYI GLASS HOLDINGS LTD	ADR	\$18,402.66
11/20/2013	2,593.0000	YUE YUEN INDUSTRIAL HOLDINGS L	ADR	\$36,628.72
11/20/2013	131.6000	ZURICH INSURANCE GROUP-ADR		\$3,707.17
11/20/2013	3,727.4000	ZURICH INSURANCE GROUP-ADR		\$105,000.86
11/20/2013	28.0000	ACCENTURE PLC		\$2,197.16
11/20/2013	868.0000	ACCENTURE PLC		\$68,111.96
11/20/2013	98.6700	BUNGE LIMITED COM		\$7,920.24
11/20/2013	112.6700	BUNGE LIMITED COM		\$9,044.02
11/20/2013	831.3600	BUNGE LIMITED COM		\$66,733.27
11/20/2013	703.3000	BUNGE LIMITED COM		\$56,453.89
11/20/2013	2,660.0000	COVIDIEN PLC		\$177,156.00
11/20/2013	7.0000	EATON CORP PLC		\$499.03
11/20/2013	1,859.0000	EATON CORP PLC		\$132,528.11
11/20/2013	581.0000	HERBALIFE LTD		\$38,328.57
11/20/2013	2,351.0000	NOBLE CORP PLC		\$92,182.71
11/20/2013	7.0000	NOBLE CORP PLC		\$274.47
11/20/2013	2,359.0000	SEAGATE TECHNOLOGY		\$112,878.15
11/20/2013	893.8500	UBS AG SHS NEW		\$16,402.15
11/20/2013	781.1600	UBS AG SHS NEW		\$14,334.29
11/20/2013	776.9600	UBS AG SHS NEW		\$14,257.22

**The Lynde and Harry Bradley Foundation, Inc.**  
**Noncash Contributions Received**  
**Year Ended 12/31/2013**

<u>Date</u>	<u>No. of Units</u>	<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Contribution Amount</u>
11/20/2013	783.9600	UBS AG SHS NEW		\$14,385.67
11/20/2013	2,595.4700	UBS AG SHS NEW		\$47,626.87
11/20/2013	5,793.6000	UBS AG SHS NEW		\$106,312.56
11/20/2013	1,610.0000	LYONDELLBASELL INDUSTRIES NV		\$126,336.70
		<b>TOTAL</b>		<b><u>\$142,189,977.65</u></b>





Department of Treasury  
Internal Revenue Service  
Ogden UT 84201

<b>Notice</b>	CP211A
<b>Tax period</b>	December 31, 2013
<b>Notice date</b>	September 22, 2014
<b>Employer ID number</b>	39-6037928
<b>To contact us</b>	Phone 1-877-829-5500 FAX 801-620-5555

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LYNDE AND HARRY BRADLEY FOUNDATION  
INC  
1241 N FRANKLIN PL  
MILWAUKEE WI 53202-2901



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Page 1 of 1

Important information about your December 31, 2013 Form 990PF

## We approved your Form 8868, Application for Extension of Time To File an Exempt Organization Return

We approved the Form 8868 for your  
December 31, 2013 Form 990PF.

Your new due date is November 15, 2014.

### What you need to do

File your December 31, 2013 Form 990PF by November 15, 2014.

Visit [www.irs.gov/charities](http://www.irs.gov/charities) to learn about approved e-File providers, what types of returns can be filed electronically, and whether you are required to file electronically.

### Additional information

- Visit [www.irs.gov/cp211a](http://www.irs.gov/cp211a).
- For tax forms, instructions, and publications, visit [www.irs.gov](http://www.irs.gov) or call 1-800-TAX-FORM (1-800-829-3676).
- Keep this notice for your records.

If you need assistance, please don't hesitate to contact us.



Department of Treasury  
Internal Revenue Service  
Ogden UT 84201

Notice	CP211A
Tax period	December 31, 2013
Notice date	July 7, 2014
Employer ID number	39-6037928
To contact us	Phone 1-877-829-5500 FAX 801-620-5555

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LYNDE AND HARRY BRADLEY FOUNDATION  
INC  
1241 N FRANKLIN PL  
MILWAUKEE WI 53202-2901



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Important information about your December 31, 2013 Form 990PF

## We approved your Form 8868, Application for Extension of Time To File an Exempt Organization Return

We approved the Form 8868 for your December 31, 2013 Form 990PF. Your new due date is August 15, 2014.

### What you need to do

File your December 31, 2013 Form 990PF by August 15, 2014. We encourage you to use electronic filing—the fastest and easiest way to file.

Visit [www.irs.gov/charities](http://www.irs.gov/charities) to learn about approved e-File providers, what types of returns can be filed electronically, and whether you are required to file electronically.

### Additional information

- Visit [www.irs.gov/cp211a](http://www.irs.gov/cp211a).
- For tax forms, instructions, and publications, visit [www.irs.gov](http://www.irs.gov) or call 1-800-TAX-FORM (1-800-829-3676).
- Keep this notice for your records.

If you need assistance, please don't hesitate to contact us.

The Lynde and Harry Bradley Foundation  
 Summary Schedule of Realized Gains (Losses)  
 By Investment Manager

Year Ended December 31, 2013

EIN-39-6037928  
 Form 990-PF Part IV  
 and  
 Form 990-PF Part 1  
Line 6b

<u>INVESTMENT MANAGER</u>	<u>AMOUNT</u>	<u>REFERENCE</u>
ALPHAONE ASSET MANAGEMENT	3,078,828.60	255
ALTERNATIVE INVESTMENTS CAMBRIDGE	4,499,083.00	*
ALTERNATIVE INVESTMENTS	(1,983,108.00)	*
ARTISAN PARTNERS	6,909,751.08	279
BAILLIE GIFFORD	317,558.59	280
BAIRD ADVISORS	(192,998.77)	305
BNY AGGREGATE BOND INDEX FUND	(30,654.77)	306
BNY STOCK INDEX FUND	2,410,452.91	308
CAMBRIDGE HEDGE FUNDS	230,608.35	*
CASH ACCOUNT	56,755.68	316
COLUMBIA MANAGEMENT	4,694,068.29	324
FIDELITY	22,493.39	326
FIDUCIARY MANAGEMENT	4,464,199.90	332
MORGAN STANLEY HEDGE FUNDS	375,527.24	*
OFI INSTITUTIONAL EMERGING MARKETS	2,109,924.00	*
OPPENHEIMER REAL ASSETS	373,590.00	*
PIMCO ADVISORS	134,163.37	334
ROTHSCHILD	3,698,961.13	350
TRANSITION ACCOUNT	16,018,188.77	368
URDANG GLOBAL	4,423,665.00	*
WELLINGTON COMMODITIES	(2,952,201.82)	*
WELLINGTON GLOBAL	830,078.10	*
WELLS CAPITAL	1,633,148.48	392
Total	<u>51,122,082.52</u>	

\* Per K-1s and gain/loss on sales/write-off

Detailed listing of realized gains/losses is at the end of the return.

**Part I, Line 11 (990-PF) - Other Income**

		99,660	2,872,040	24,587
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	Income from K-1s		2,506,502	
2	Rental Income	24,587	0	24,587
3	Interest income from PRI	75,000	75,000	
4	Fee for public inspection of tax return	73	0	
5	Section 1256 Mark to Market		290,538	

**Part I, Line 16a (990-PF) - Legal Fees**

		230,278	5,872	0	224,140
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Foley & Lardner	233,608	9,202		224,140
2	Kravit, Hovel, & Krawczyk S.C.	-3,330	-3,330		

**Part I, Line 16b (990-PF) - Accounting Fees**

		58,130	31,040	0	23,090
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Deloitte & Touche LLP	48,000	28,800		19,200
2	Deloitte Tax LLP	10,130	2,240		3,890

**Part I, Line 16c (990-PF) - Other Professional Fees**

		4,138,214	3,669,936	0	322,344
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	Investment Management Fees	2,842,031	2,690,223		
2	Custodian Fees	335,927	317,848		406
3	Consulting Fees - Finance	657,265	657,265		
4	General Consulting Fees	313,792	4,600		300,792
5	Grant Related Consulting Fees	21,146			21,146
6	Commission Recapture Revenue	-31,947			

**Part I, Line 18 (990-PF) - Taxes**

		893,821	151,353	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Excise Taxes	917,738			
2	Federal Income Taxes	-15,584			
3	State Income Taxes	-8,333			
4	Foreign Taxes Paid		151,353		



**Part I, Line 23 (990-PF) - Other Expenses**

		1,950,959	208,507	9,690	1,385,031
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Portfolio management fees	329,464	151,766		
2	Foundation auto expense	662			662
3	Office, supplies, postage, misc.	35,644	2,852		32,792
4	Telephone	7,104	568		6,536
5	Organization dues & fees	33,155	1,350		31,805
6	Grant checking service fee	11,932			11,932
7	Travel for grantee events	24,918			24,918
8	Video production	146,596			146,596
9	Reception and grantee event expenses	83,090			83,090
10	Offsite facilities rental	144,007			144,007
11	Grantee events - management services	165,995			165,995
12	Materials, supplies, and support for offsite grantee events	106,368			106,368
13	Consulting for grantee event	68,137			68,137
14	Symposium	95,100			95,100
15	Computer and office equipment	224,492	51,752		172,707
16	Payroll service charge	2,196	219		1,977
17	External relations	262,350			92,350
18	Grantee related expenses	139,345			139,345
19	Rental property expenses	70,404		9,690	60,714

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**Part II, Line 10a (990-PF) - Investments - U.S. and State Government Obligations**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
300,000.00	FEDERAL NATL MTG ASSN 1.125% 04/27/2017 DD 03/01/12	FMV	301,167.00	301,167.00
825,000.00	U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09	FMV	776,919.00	776,919.00
950,000.00	U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	FMV	1,034,018.00	1,034,018.00
1,625,000.00	U S TREASURY BOND 5.250% 11/15/2028 DD 11/15/98	FMV	1,956,353.75	1,956,353.75
875,000.00	U S TREASURY BOND 6.250% 08/15/2023 DD 08/15/93	FMV	1,123,963.75	1,123,963.75
4,425,000.00	U S TREASURY NOTE 1.250% 04/30/2019 DD 04/30/12	FMV	4,287,072.75	4,287,072.75
Total Investments - U.S. and State Government Obligations			9,479,494.25	9,479,494.25

The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
18,881.00	ALTRA INDUSTRIAL MOTION CORP	FMV	646,107.82	646,107.82
19,868.00	AMBARELLA INC	FMV	673,326.52	673,326.52
13,419.00	AZZ INC	FMV	655,652.34	655,652.34
17,066.00	BANNER CORP	FMV	764,898.12	764,898.12
17,466.00	BERKSHIRE HILLS BANCORP INC	FMV	476,297.82	476,297.82
11,319.00	BLUE NILE INC	FMV	533,011.71	533,011.71
24,302.00	BRYN MAWR BANK CORP	FMV	733,434.36	733,434.36
57,297.00	CALAMOS ASSET MANAGEMENT INC	FMV	678,396.48	678,396.48
18,927.00	CAPITAL CITY BANK GROUP INC	FMV	222,770.79	222,770.79
37,581.00	CECO ENVIRONMENTAL CORP	FMV	607,008.31	607,008.31
24,620.00	COLUMBIA BANKING SYSTEM INC	FMV	676,803.80	676,803.80
22,449.00	COMPUTER TASK GROUP INC	FMV	422,714.67	422,714.67
27,816.00	CRA INTERNATIONAL INC	FMV	550,756.80	550,756.80
14,117.00	DAWSON GEOPHYSICAL CO	FMV	477,436.94	477,436.94
4,303.00	DXP ENTERPRISES INC	FMV	495,705.60	495,705.60
28,919.00	EINSTEIN NOAH RESTAURANT GROUP	FMV	419,325.50	419,325.50
33,493.00	ENTERPRISE FINANCIAL SERVICES	FMV	683,927.06	683,927.06
5,104.00	EXPONENT INC	FMV	394,406.50	394,406.50
39,418.00	FAIRWAY GROUP HOLDINGS CORP	FMV	715,830.88	715,830.88
37,124.00	FEDERAL SIGNAL CORP	FMV	543,866.60	543,866.60
29,121.00	FINANCIAL INSTITUTIONS INC	FMV	719,579.91	719,579.91
29,946.00	FIRST CONNECTICUT BANCORP INC/	FMV	482,729.52	482,729.52
25,859.00	FLUSHING FINANCIAL CORP	FMV	535,281.30	535,281.30
13,951.00	GP STRATEGIES CORP	FMV	415,600.29	415,600.29
69,194.00	GREAT LAKES DREDGE & DOCK CORP	FMV	636,584.80	636,584.80
59,590.00	GSI GROUP INC	FMV	669,791.60	669,791.60
19,468.00	HANGER INC	FMV	765,871.12	765,871.12
17,194.00	HANMI FINANCIAL CORP	FMV	376,376.66	376,376.66
16,042.00	HURCO COS INC	FMV	401,210.42	401,210.42
38,958.00	IXYS CORP	FMV	504,895.68	504,895.68
16,913.00	KIRKLAND'S INC	FMV	400,330.71	400,330.71
29,976.00	KNIGHT TRANSPORTATION INC	FMV	549,759.84	549,759.84

**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
11,693.00	LB FOSTER CO	FMV	552,961.97	552,961.97
23,718.00	MARTEN TRANSPORT LTD	FMV	478,866.42	478,866.42
10,132.00	METHODE ELECTRONICS INC	FMV	346,413.08	346,413.08
15,049.00	MULTI-COLOR CORP	FMV	567,949.26	567,949.26
2,396.00	MWI VETERINARY SUPPLY INC	FMV	407,238.54	407,238.54
34,302.00	NATIONAL RESEARCH CORP	FMV	645,563.64	645,563.64
15,119.00	NATURAL GAS SERVICES GROUP INC	FMV	416,830.83	416,830.83
16,225.00	NATUS MEDICAL INC	FMV	365,062.50	365,062.50
21,082.00	NN INC	FMV	425,645.58	425,645.58
28,022.00	OCEANFIRST FINANCIAL CORP	FMV	480,016.86	480,016.86
11,005.00	OLD DOMINION FREIGHT LINE INC	FMV	583,485.10	583,485.10
19,040.00	ON ASSIGNMENT INC	FMV	664,876.80	664,876.80
38,862.00	PACIFIC CONTINENTAL CORP	FMV	619,460.28	619,460.28
16,619.00	PACWEST BANCORP	FMV	701,654.18	701,654.18
15,101.00	PANHANDLE OIL AND GAS INC	FMV	504,524.41	504,524.41
89,864.00	PARK STERLING CORP	FMV	641,628.96	641,628.96
17,142.00	PDF SOLUTIONS INC	FMV	439,178.04	439,178.04
11,374.00	RAVEN INDUSTRIES INC	FMV	467,926.36	467,926.36
3,626.00	RED ROBIN GOURMET BURGERS INC	FMV	266,656.04	266,656.04
21,983.00	RENASANT CORP	FMV	691,585.18	691,585.18
10,783.00	RIGNET INC	FMV	516,829.19	516,829.19
25,942.00	RPC INC	FMV	463,064.70	463,064.70
38,508.00	RUDOLPH TECHNOLOGIES INC	FMV	452,083.92	452,083.92
42,832.00	SEACHANGE INTERNATIONAL INC	FMV	520,837.12	520,837.12
18,561.00	SP PLUS CORP	FMV	483,328.44	483,328.44
49,594.00	STERLING BANCORP/DE	FMV	663,071.78	663,071.78
20,570.00	THERMON GROUP HOLDINGS INC	FMV	562,178.10	562,178.10
49,658.00	TILLY'S INC	FMV	568,584.10	568,584.10
20,009.00	US PHYSICAL THERAPY INC	FMV	705,517.34	705,517.34
13,901.00	VIRTUSA CORP	FMV	529,489.09	529,489.09
20,542.00	VOCERA COMMUNICATIONS INC	FMV	320,660.62	320,660.62
15,769.00	WEBSTER FINANCIAL CORP	FMV	491,677.42	491,677.42

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
7,083.00	WSFS FINANCIAL CORP	FMV	549,144.99	549,144.99
14,332.00	ACCENTURE PLC	FMV	1,178,377.04	1,178,377.04
20,049.00	ADECCO SA CHF1 (REGD)	FMV	1,591,566.20	1,591,566.20
800.00	ADERANS CO LTD	FMV	8,852.10	8,852.10
33,357.00	AKER SOLUTIONS NOK1.66 (POST SUBDIVISION)	FMV	596,009.26	596,009.26
132,532.00	ALENT PLC ORD GBP0.10	FMV	779,246.74	779,246.74
47,384.00	AMEC ORD 50P	FMV	853,859.68	853,859.68
26,975.00	AON CORP	FMV	2,262,932.75	2,262,932.75
5,417.00	APPLIED MATERIALS INC	FMV	95,772.56	95,772.56
43,453.00	ARCH CAPITAL GROUP LTD SHS	FMV	2,593,709.57	2,593,709.57
21,709.00	ASTRAZENECA ORD USD0.25	FMV	1,285,230.47	1,285,230.47
12,775.00	BAIDU INC/CHINA ADR	FMV	2,272,417.00	2,272,417.00
15,576.00	CARLSBERG A/S	FMV	1,726,159.47	1,726,159.47
36,987.00	CARPETRIGHT ORD 1P	FMV	308,136.39	308,136.39
284,249.00	COMPASS GROUP ORD GBP0.10	FMV	4,561,582.07	4,561,582.07
35,043.00	COVIDIEN PLC	FMV	2,386,428.30	2,386,428.30
46,200.00	CREDIT SAISON CO NPV	FMV	1,215,824.15	1,215,824.15
14,434.00	DEUTSCHE BOERSE AG NPV	FMV	1,197,337.68	1,197,337.68
35,575.00	DIAGEO ORD 28 101/108P	FMV	1,178,421.88	1,178,421.88
145,706.00	DIRECT LINE INSURANCE GROUP PL	FMV	602,348.61	602,348.61
84,458.00	FLEXTRONICS INTERNATIONAL LTD	FMV	656,238.66	656,238.66
17,810.00	GROUPE BRUXELLES L NPV	FMV	1,637,640.25	1,637,640.25
8,262.00	HSBC BANK IDX/LKD WTS 15-DEC-2015(COAL INDIA	FMV	38,748.78	38,748.78
44,409.00	IMPERIAL OIL LTD	FMV	1,966,117.05	1,966,117.05
201,277.00	ING GROEP N.V. CVA EUR0.24	FMV	2,801,231.39	2,801,231.39
64,000.00	KAO CORP	FMV	2,015,508.25	2,015,508.25
22,868.00	KIA MOTORS CORP	FMV	1,215,610.82	1,215,610.82
1,483,976.00	LLOYDS BANKING GROUP PLC GBP0.1	FMV	1,938,740.45	1,938,740.45
21,238.00	MALLINCKRODT PLC	FMV	1,109,897.88	1,109,897.88
18,890.00	MICHAEL PAGE INTL ORD GBP0.01	FMV	152,678.43	152,678.43
15,500.00	NIFCO INC Y50	FMV	410,855.80	410,855.80
32,543.00	NOVARTIS AG CHF0.50 (REGD)	FMV	2,605,342.78	2,605,342.78

**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
133,550.00	ORKLA ASA NOK1.25 (POST SUBDIVISION)	FMV	1,041,658.52	1,041,658.52
11,388.00	PANALPINA WELTTRANSPORT (HLDG) AG CHF2 (REGD)	FMV	1,914,326.19	1,914,326.19
10,705.00	PARGESA HLDGS SA CHF20(BR) (POST SUBD)	FMV	865,451.73	865,451.73
189,515.00	QINETIQ GROUP ORD GBP0.01 (WI)	FMV	681,128.75	681,128.75
12,398.00	REED ELSEVIER NV EUR0.07	FMV	263,090.89	263,090.89
210,572.00	REED ELSEVIER ORD GBP0.14	FMV	3,135,351.28	3,135,351.28
423,319.00	ROYAL BANK OF SCOT ORD GBP1 (POST CONS)	FMV	2,370,493.80	2,370,493.80
1,220.00	SAMSUNG ELECTRONICS CO LTD	FMV	1,586,052.11	1,586,052.11
11,082.00	SANKYO CO(OTC) NPV	FMV	511,371.47	511,371.47
25,255.00	SAVILLS ORD GBP0.025	FMV	270,212.72	270,212.72
29,928.00	SOCIETE TELEVISION FRANCAISE 1	FMV	577,762.42	577,762.42
6,633.00	SODEXO EUR4	FMV	673,065.35	673,065.35
13,725.00	SODEXO EUR4 (PRIME FIDELITE 15/16)	FMV	1,392,706.47	1,392,706.47
73,800.00	STANLEY ELECTRIC CO NPV	FMV	1,690,789.17	1,690,789.17
56,685.00	TE CONNECTIVITY LTD	FMV	3,123,910.35	3,123,910.35
517,491.00	TESCO ORD 5P	FMV	2,865,695.36	2,865,695.36
69,324.00	TNT EXPRESS NV	FMV	644,602.74	644,602.74
10,911.00	TOTAL SA EUR2.5 POST SUBDIVISION	FMV	669,500.20	669,500.20
39,163.00	UNILEVER PLC ADR	FMV	1,613,515.60	1,613,515.60
145,269.00	VESUVIUS PLC ORD GBP0.00	FMV	1,227,069.08	1,227,069.08
38,134.00	VIVENDI SA EUR5.5	FMV	1,006,532.91	1,006,532.91
395,369.00	VODAFONE GROUP ORD USD0.11428571	FMV	1,551,946.88	1,551,946.88
6,731,384.20	BAILLIE GIFFORD - INTL - LC	FMV	84,707,348.34	84,707,348.34
184,023.63	CF DV NON SL SIF	FMV	26,162,537.63	26,162,537.63
8,559.00	ALEXION PHARMACEUTICALS INC	FMV	1,137,354.16	1,137,354.16
17,659.00	ALLERGAN INC/UNITED STATES	FMV	1,961,561.72	1,961,561.72
5,012.00	AMAZON.COM INC	FMV	1,998,735.48	1,998,735.48
28,320.00	ARM HOLDINGS PLC ADR	FMV	1,549,981.92	1,549,981.92
9,177.00	BAIDU INC/CHINA ADR	FMV	1,632,404.76	1,632,404.76
5,069.00	BIOGEN IDEC INC	FMV	1,417,150.47	1,417,150.47
19,640.00	BRISTOL-MYERS SQUIBB CO	FMV	1,043,866.00	1,043,866.00
13,671.00	CELGENE CORP	FMV	2,309,961.53	2,309,961.53

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
21,763.00	COGNIZANT TECHNOLOGY SOLUTIONS	FMV	2,197,627.74	2,197,627.74
16,140.00	DISCOVERY COMMUNICATIONS INC	FMV	1,459,378.80	1,459,378.80
9,586.00	EOG RESOURCES INC	FMV	1,608,914.24	1,608,914.24
29,840.00	FACEBOOK INC	FMV	1,630,726.16	1,630,726.16
41,580.00	FASTENAL CO	FMV	1,975,465.80	1,975,465.80
39,570.00	FMC TECHNOLOGIES INC	FMV	2,065,949.70	2,065,949.70
19,887.00	FRANKLIN RESOURCES INC	FMV	1,148,076.51	1,148,076.51
29,024.00	GILEAD SCIENCES INC	FMV	2,179,702.40	2,179,702.40
1,803.00	GOOGLE INC	FMV	2,020,640.13	2,020,640.13
6,630.00	LINKEDIN CORP	FMV	1,437,582.90	1,437,582.90
15,932.00	MERCADOLIBRE INC	FMV	1,717,310.28	1,717,310.28
29,540.00	MICHAEL KORS HOLDINGS LTD	FMV	2,398,352.60	2,398,352.60
17,040.00	MONSANTO CO	FMV	1,986,012.00	1,986,012.00
8,115.00	PRECISION CASTPARTS CORP	FMV	2,185,369.50	2,185,369.50
40,813.00	RED HAT INC	FMV	2,287,160.52	2,287,160.52
40,650.00	SALESFORCE.COM INC	FMV	2,243,473.50	2,243,473.50
14,850.00	TESLA MOTORS INC	FMV	2,233,870.65	2,233,870.65
2,124.00	THE PRICELINE GROUP INC/THE	FMV	2,468,937.60	2,468,937.60
30,640.00	TJX COS INC	FMV	1,952,687.20	1,952,687.20
23,230.00	VERTEX PHARMACEUTICALS INC	FMV	1,725,989.00	1,725,989.00
8,599.00	VISA INC	FMV	1,914,825.32	1,914,825.32
26,390.00	VMWARE INC	FMV	2,367,446.90	2,367,446.90
19,925.00	3M CO	FMV	2,794,481.25	2,794,481.25
32,825.00	ACCENTURE PLC	FMV	2,698,871.50	2,698,871.50
24,250.00	AMERICAN EXPRESS CO	FMV	2,200,202.50	2,200,202.50
26,975.00	AMERISOURCEBERGEN CORP	FMV	1,896,612.25	1,896,612.25
75,500.00	BANK OF NEW YORK MELLON CORP/T	FMV	2,637,970.00	2,637,970.00
21,325.00	BERKSHIRE HATHAWAY INC	FMV	2,528,292.00	2,528,292.00
28,800.00	CINTAS CORP	FMV	1,716,192.00	1,716,192.00
44,150.00	COMERICA INC	FMV	2,098,891.00	2,098,891.00
34,225.00	COVIDIEN PLC	FMV	2,330,722.50	2,330,722.50
133,675.00	DANONE ADR	FMV	1,927,459.83	1,927,459.83

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
37,150.00	DEVON ENERGY CORP	FMV	2,298,470.50	2,298,470.50
37,750.00	EXPEDITORS INTERNATIONAL OF WA	FMV	1,670,437.50	1,670,437.50
20,200.00	GLAXOSMITHKLINE PLC ADR	FMV	1,078,478.00	1,078,478.00
32,050.00	ILLINOIS TOOL WORKS INC	FMV	2,694,764.00	2,694,764.00
38,250.00	MICROSOFT CORP	FMV	1,430,932.50	1,430,932.50
26,000.00	NESTLE SA ADR	FMV	1,909,024.00	1,909,024.00
25,100.00	PACCAR INC	FMV	1,485,167.00	1,485,167.00
85,125.00	POTASH CORP OF SASKATCHEWAN IN	FMV	2,805,720.00	2,805,720.00
25,050.00	SCHLUMBERGER LTD	FMV	2,257,255.50	2,257,255.50
29,200.00	TE CONNECTIVITY LTD	FMV	1,609,212.00	1,609,212.00
20,125.00	TIME WARNER INC	FMV	1,403,115.00	1,403,115.00
25,075.00	UNILEVER PLC ADR	FMV	1,033,090.00	1,033,090.00
17,750.00	UNITEDHEALTH GROUP INC	FMV	1,336,575.00	1,336,575.00
24,275.00	WAL-MART STORES INC	FMV	1,910,199.75	1,910,199.75
26,300.00	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	FMV	1,178,503.00	1,178,503.00
6,348.00	ABM INDUSTRIES INC	FMV	181,489.32	181,489.32
7,413.00	ACORDA THERAPEUTICS INC	FMV	216,459.60	216,459.60
10,021.00	ACXIOM CORP	FMV	370,576.58	370,576.58
11,570.00	ADTRAN INC	FMV	312,505.70	312,505.70
4,880.00	ADVENT SOFTWARE INC	FMV	170,565.76	170,565.76
3,454.00	AGREE REALTY CORP	FMV	100,235.08	100,235.08
7,820.00	ALERE INC	FMV	283,084.00	283,084.00
2,840.00	ALIGN TECHNOLOGY INC	FMV	162,277.60	162,277.60
8,593.00	ALTRA INDUSTRIAL MOTION CORP	FMV	294,052.46	294,052.46
5,616.00	AMAG PHARMACEUTICALS INC	FMV	136,356.48	136,356.48
7,231.00	AMSURG CORP	FMV	332,047.52	332,047.52
3,037.00	ANALOGIC CORP	FMV	268,956.72	268,956.72
3,310.00	ANIXTER INTERNATIONAL INC	FMV	297,370.40	297,370.40
7,050.00	ANN INC	FMV	257,748.00	257,748.00
2,397.00	APOGEE ENTERPRISES INC	FMV	86,076.27	86,076.27
10,330.00	APOLLO COMMERCIAL REAL ESTATE	FMV	167,862.50	167,862.50
3,942.00	APPLIED INDUSTRIAL TECHNOLOGIE	FMV	193,512.78	193,512.78



The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
3,026.00	ARCTIC CAT INC	FMV	172,421.48	172,421.48
5,124.00	ARGO GROUP INTERNATIONAL HOLDINGS LTD COM	FMV	238,214.76	238,214.76
6,609.00	AUXILIUM PHARMACEUTICALS INC	FMV	137,004.57	137,004.57
8,788.00	AVISTA CORP	FMV	247,733.72	247,733.72
2,860.00	BALLY TECHNOLOGIES INC	FMV	224,367.00	224,367.00
10,656.00	BANCORPSOUTH INC	FMV	270,875.52	270,875.52
7,960.00	BARNES GROUP INC	FMV	304,947.60	304,947.60
5,050.00	BEACON ROOFING SUPPLY INC	FMV	203,414.00	203,414.00
6,517.00	BLACK HILLS CORP	FMV	342,207.67	342,207.67
21,667.00	BOSTON PRIVATE FINANCIAL HOLDI	FMV	273,437.54	273,437.54
3,166.00	BRISTOW GROUP INC	FMV	237,639.96	237,639.96
15,510.00	CALIX INC	FMV	149,516.40	149,516.40
3,990.00	CARDTRONICS INC	FMV	173,365.50	173,365.50
13,180.00	CATHAY GENERAL BANCORP	FMV	352,301.40	352,301.40
29,880.00	CEDAR REALTY TRUST INC	FMV	187,048.80	187,048.80
4,550.00	CHEESECAKE FACTORY INC/THE	FMV	219,628.50	219,628.50
2,870.00	COLEMAN CABLE INC	FMV	75,251.40	75,251.40
2,697.00	COMMVAULT SYSTEMS INC	FMV	201,902.81	201,902.81
2,260.00	COMPUTER PROGRAMS & SYSTEMS IN	FMV	139,690.60	139,690.60
5,160.00	COMVERSE INC	FMV	200,208.00	200,208.00
5,940.00	CONMED CORP	FMV	252,450.00	252,450.00
12,440.00	CONVERGYS CORP	FMV	261,862.00	261,862.00
2,103.00	CORPORATE EXECUTIVE BOARD CO/T	FMV	162,835.29	162,835.29
41,731.00	DCT INDUSTRIAL TRUST INC	FMV	297,542.03	297,542.03
6,903.00	DELUXE CORP	FMV	360,267.57	360,267.57
2,400.00	EL PASO ELECTRIC CO	FMV	84,264.00	84,264.00
8,180.00	ELECTRONICS FOR IMAGING INC	FMV	316,811.40	316,811.40
5,207.00	EMCOR GROUP INC	FMV	220,985.08	220,985.08
6,285.00	ENERSYS	FMV	440,515.65	440,515.65
7,220.00	EPL OIL & GAS INC	FMV	205,770.00	205,770.00
3,027.00	EPR PPTYS COM SH BEN INT	FMV	148,807.32	148,807.32
4,974.00	EURONET WORLDWIDE INC	FMV	238,005.90	238,005.90

The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
13,770.00	EXPRESS INC	FMV	257,085.90	257,085.90
17,490.00	FEDERAL SIGNAL CORP	FMV	256,228.50	256,228.50
19,430.00	FERRO CORP	FMV	249,286.90	249,286.90
9,150.00	FINISAR CORP	FMV	218,868.00	218,868.00
6,436.00	FINISH LINE INC/THE	FMV	181,302.12	181,302.12
9,660.00	FIRST AMERICAN FINANCIAL CORP	FMV	272,412.00	272,412.00
10,260.00	FIRSTMERIT CORP	FMV	228,079.80	228,079.80
11,974.00	FLUSHING FINANCIAL CORP	FMV	247,861.80	247,861.80
3,468.00	FORWARD AIR CORP	FMV	152,279.88	152,279.88
3,490.00	G-III APPAREL GROUP LTD	FMV	258,106.44	258,106.44
6,260.00	GEO GROUP INC/THE	FMV	201,697.20	201,697.20
38,598.00	GRAPHIC PACKAGING HOLDING CO	FMV	370,540.80	370,540.80
8,698.00	GREENBRIER COS INC	FMV	285,642.32	285,642.32
7,610.00	HAVERTY FURNITURE COS INC	FMV	238,193.00	238,193.00
10,651.00	HEALTHSOUTH CORP	FMV	354,891.32	354,891.32
12,570.00	HELIX ENERGY SOLUTIONS GROUP I	FMV	291,372.60	291,372.60
10,070.00	HFF INC	FMV	270,379.50	270,379.50
3,560.00	HSN INC	FMV	221,788.00	221,788.00
3,691.00	ICU MEDICAL INC	FMV	235,153.61	235,153.61
8,264.00	INSIGHT ENTERPRISES INC	FMV	187,675.44	187,675.44
4,820.00	INSPERITY INC	FMV	174,146.60	174,146.60
3,420.00	INSYS THERAPEUTICS INC	FMV	132,354.00	132,354.00
3,010.00	INTER PARFUMS INC	FMV	107,788.10	107,788.10
7,110.00	INTERNATIONAL RECTIFIER CORP	FMV	185,357.70	185,357.70
14,230.00	INVESTORS BANCORP INC	FMV	364,003.40	364,003.40
1,600.00	J&J SNACK FOODS CORP	FMV	141,744.00	141,744.00
21,330.00	KEY ENERGY SERVICES INC	FMV	168,507.00	168,507.00
13,107.00	KFORCE INC	FMV	268,169.22	268,169.22
2,900.00	KNOLL INC	FMV	53,099.00	53,099.00
5,130.00	KRATON PERFORMANCE POLYMERS IN	FMV	118,246.50	118,246.50
2,753.00	LANCASTER COLONY CORP	FMV	242,676.95	242,676.95
2,590.00	LITTELFUSE INC	FMV	240,688.70	240,688.70

The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
6,110.00	LOGMEIN INC	FMV	204,990.50	204,990.50
10,370.00	LOUISIANA-PACIFIC CORP	FMV	191,948.70	191,948.70
3,240.00	MANHATTAN ASSOCIATES INC	FMV	380,635.20	380,635.20
5,510.00	MARKETAXESS HOLDINGS INC	FMV	368,773.28	368,773.28
5,324.00	MARRIOTT VACATIONS WORLDWIDE CORP	FMV	280,894.24	280,894.24
6,690.00	MATERION CORP	FMV	206,386.50	206,386.50
4,124.00	MAXIMUS INC	FMV	181,414.76	181,414.76
25,032.00	MCG CAPITAL CORP	FMV	110,140.80	110,140.80
7,905.00	MEDASSETS INC	FMV	156,756.15	156,756.15
6,045.00	MENTOR GRAPHICS CORP	FMV	145,503.15	145,503.15
5,160.00	MINERALS TECHNOLOGIES INC	FMV	309,961.20	309,961.20
2,260.00	MOLINA HEALTHCARE INC	FMV	78,535.00	78,535.00
2,289.00	MOVADO GROUP INC	FMV	100,738.89	100,738.89
6,800.00	MYERS INDUSTRIES INC	FMV	143,616.00	143,616.00
7,862.00	NETSCOUT SYSTEMS INC	FMV	232,636.58	232,636.58
11,510.00	NORTHWEST BANCSHARES INC	FMV	170,117.80	170,117.80
10,280.00	NUVASIVE INC	FMV	332,352.40	332,352.40
17,540.00	OLD NATIONAL BANCORP/IN	FMV	269,589.80	269,589.80
6,776.00	OM GROUP INC	FMV	246,714.16	246,714.16
3,640.00	OPENTABLE INC	FMV	288,906.80	288,906.80
7,350.00	ORBITAL SCIENCES CORP	FMV	171,255.00	171,255.00
15,970.00	ORBITZ WORLDWIDE INC	FMV	114,664.60	114,664.60
3,740.00	OUTERWALL INC	FMV	251,589.80	251,589.80
7,994.00	PAPA JOHN'S INTERNATIONAL INC	FMV	362,927.60	362,927.60
8,264.00	PAREXEL INTERNATIONAL CORP	FMV	373,367.52	373,367.52
19,362.00	PARKER DRILLING CO	FMV	157,413.06	157,413.06
4,400.00	PEGASYSTEMS INC	FMV	216,392.00	216,392.00
28,640.00	PETROQUEST ENERGY INC	FMV	123,724.80	123,724.80
12,880.00	PIER 1 IMPORTS INC	FMV	297,270.40	297,270.40
4,230.00	PLANTRONICS INC	FMV	196,483.50	196,483.50
8,860.00	PNM RESOURCES INC	FMV	213,703.20	213,703.20
2,577.00	POTLATCH CORP	FMV	107,563.98	107,563.98

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
3,794.00	POWER INTEGRATIONS INC	FMV	211,781.08	211,781.08
3,975.00	PROSPERITY BANCSHARES INC	FMV	251,975.25	251,975.25
1,960.00	PS BUSINESS PARKS INC	FMV	149,783.20	149,783.20
7,850.00	PTC INC	FMV	277,811.50	277,811.50
5,130.00	QUESTCOR PHARMACEUTICALS INC	FMV	279,328.50	279,328.50
2,130.00	RED ROBIN GOURMET BURGERS INC	FMV	156,640.20	156,640.20
10,110.00	REPLIGEN CORP	FMV	137,900.40	137,900.40
46,470.00	RF MICRO DEVICES INC	FMV	239,785.20	239,785.20
13,610.00	RLJ LODGING TRUST	FMV	330,995.20	330,995.20
15,438.00	SANMINA CORP	FMV	257,814.60	257,814.60
9,203.00	SELECTIVE INSURANCE GROUP INC	FMV	249,033.18	249,033.18
3,463.00	SEMTECH CORP	FMV	87,544.64	87,544.64
16,946.00	SONIC CORP	FMV	342,139.74	342,139.74
4,370.00	SOVRAN SELF STORAGE INC	FMV	284,792.90	284,792.90
1,138.00	STEINER LEISURE LTD	FMV	55,978.22	55,978.22
7,390.00	STERIS CORP	FMV	355,089.50	355,089.50
10,161.00	STERLING FINANCIAL CORP/WA	FMV	346,286.88	346,286.88
7,443.00	STEVEN MADDEN LTD	FMV	272,339.37	272,339.37
9,156.00	STONE ENERGY CORP	FMV	316,706.04	316,706.04
15,380.00	SWIFT TRANSPORTATION CO	FMV	341,589.80	341,589.80
8,990.00	SYMETRA FINANCIAL CORP	FMV	170,450.40	170,450.40
5,900.00	SYNNEX CORP	FMV	397,660.00	397,660.00
5,960.00	TAKE-TWO INTERACTIVE SOFTWARE	FMV	103,525.20	103,525.20
2,357.00	TENNANT CO	FMV	159,828.17	159,828.17
8,602.00	TEXAS ROADHOUSE INC	FMV	239,135.60	239,135.60
3,440.00	THE CHILDRENS PLACE INC	FMV	195,976.80	195,976.80
4,850.00	TREEHOUSE FOODS INC	FMV	334,262.00	334,262.00
8,078.00	TRUEBLUE INC	FMV	208,250.84	208,250.84
2,511.00	TYLER TECHNOLOGIES INC	FMV	256,448.43	256,448.43
2,180.00	UNITED STATIONERS INC	FMV	100,040.20	100,040.20
2,220.00	US SILICA HOLDINGS INC	FMV	75,724.20	75,724.20
11,052.00	VALUECLICK INC	FMV	258,285.24	258,285.24

The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
10,030.00	VERIFONE SYSTEMS INC	FMV	269,004.60	269,004.60
3,875.00	VIAD CORP	FMV	107,647.50	107,647.50
17,420.00	VISHAY INTERTECHNOLOGY INC	FMV	230,989.20	230,989.20
11,518.00	WEBSTER FINANCIAL CORP	FMV	359,131.24	359,131.24
6,100.00	WESTERN REFINING INC	FMV	258,701.00	258,701.00
17,230.00	ACADIA HEALTHCARE CO INC	FMV	815,495.90	815,495.90
16,332.00	ACELRX PHARMACEUTICALS	FMV	184,714.92	184,714.92
23,970.00	AKORN INC	FMV	590,141.40	590,141.40
4,250.00	ALIGN TECHNOLOGY INC	FMV	242,845.00	242,845.00
11,900.00	ANNIE'S INC	FMV	512,176.00	512,176.00
8,270.00	AO SMITH CORP	FMV	446,083.80	446,083.80
3,800.00	ASBURY AUTOMOTIVE GROUP INC	FMV	204,212.00	204,212.00
10,880.00	ASPEN TECHNOLOGY INC	FMV	454,784.00	454,784.00
5,259.00	ATHLON ENERGY INC	FMV	159,084.75	159,084.75
410.00	BARRETT BUSINESS SERVICES INC	FMV	38,023.40	38,023.40
11,230.00	BONANZA CREEK ENERGY INC	FMV	488,168.10	488,168.10
7,340.00	CAMBREX CORP	FMV	130,872.20	130,872.20
9,875.00	CARDIOVASCULAR SYSTEMS INC	FMV	338,613.75	338,613.75
4,050.00	CAVIUM INC	FMV	139,765.50	139,765.50
4,960.00	CHART INDUSTRIES INC	FMV	474,374.40	474,374.40
3,140.00	COGNEX CORP	FMV	119,885.20	119,885.20
2,320.00	CONN'S INC	FMV	182,560.80	182,560.80
7,257.00	CORPORATE EXECUTIVE BOARD CO/T	FMV	561,909.51	561,909.51
2,560.00	COSTAR GROUP INC	FMV	472,524.80	472,524.80
21,002.00	CYNOSURE INC	FMV	559,493.28	559,493.28
7,200.00	DEMANDWARE INC	FMV	461,664.00	461,664.00
22,190.00	DEXCOM INC	FMV	785,747.90	785,747.90
8,836.00	DIAMONDBACK ENERGY INC	FMV	467,265.35	467,265.35
15,940.00	DSW INC	FMV	681,116.20	681,116.20
6,370.00	DXP ENTERPRISES INC	FMV	733,824.00	733,824.00
14,870.00	ELLIE MAE INC	FMV	399,556.90	399,556.90
2,850.00	ENCORE CAPITAL GROUP INC	FMV	143,241.00	143,241.00

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
32,820.00	ENDOLOGIX INC	FMV	572,380.80	572,380.80
18,149.00	ENVESTNET INC	FMV	731,404.70	731,404.70
10,030.00	EXACT SCIENCES CORP	FMV	117,852.50	117,852.50
4,840.00	EXAMWORKS GROUP INC	FMV	144,570.80	144,570.80
1,500.00	EXONE CO/THE	FMV	90,690.00	90,690.00
12,654.00	FIESTA RESTAURANT GROUP INC	FMV	661,044.96	661,044.96
13,650.00	FINANCIAL ENGINES INC	FMV	948,402.00	948,402.00
7,677.00	FIVE BELOW INC	FMV	331,631.05	331,631.05
17,668.00	FLEETMATICS GROUP LTD	FMV	764,141.00	764,141.00
2,550.00	FORTINET INC	FMV	48,781.50	48,781.50
7,400.00	FOX FACTORY HOLDING CORP	FMV	130,388.00	130,388.00
6,610.00	FRESH MARKET INC/THE	FMV	267,705.00	267,705.00
7,950.00	GRAND CANYON EDUCATION INC	FMV	346,620.00	346,620.00
8,910.00	GUIDEWIRE SOFTWARE INC	FMV	437,213.70	437,213.70
14,690.00	HOMEAWAY INC	FMV	600,527.20	600,527.20
4,139.00	HYPERION THERAPEUTICS INC	FMV	83,690.58	83,690.58
7,520.00	ICON PLC	FMV	303,928.32	303,928.32
24,650.00	IMAX CORP	FMV	726,682.00	726,682.00
13,920.00	IMPERVA INC	FMV	669,969.60	669,969.60
14,920.00	INFOBLOX INC	FMV	492,658.40	492,658.40
16,230.00	INTERXION HOLDING NV	FMV	383,190.30	383,190.30
13,500.00	KODIAK OIL & GAS CORP	FMV	151,335.00	151,335.00
4,120.00	LANNETT CO INC	FMV	136,372.00	136,372.00
10,850.00	LAREDO PETROLEUM INC	FMV	300,436.50	300,436.50
18,350.00	LIFELOCK INC	FMV	301,123.50	301,123.50
3,140.00	LIGAND PHARMACEUTICALS INC	FMV	165,164.00	165,164.00
14,320.00	MARKETAXESS HOLDINGS INC	FMV	958,408.96	958,408.96
8,400.00	MAXIMUS INC	FMV	369,516.00	369,516.00
14,680.00	MEDIDATA SOLUTIONS INC	FMV	888,169.36	888,169.36
770.00	MERCADOLIBRE INC	FMV	82,998.30	82,998.30
6,418.00	METHODE ELECTRONICS INC	FMV	219,431.42	219,431.42
3,000.00	MIDDLEBY CORP	FMV	719,172.00	719,172.00

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
17,390.00	MULTIMEDIA GAMES HLDG CO INC	FMV	545,350.40	545,350.40
1,700.00	MWI VETERINARY SUPPLY INC	FMV	288,942.20	288,942.20
6,730.00	NOVADAQ TECHNOLOGIES INC	FMV	110,977.70	110,977.70
14,830.00	NPS PHARMACEUTICALS INC	FMV	450,238.80	450,238.80
17,780.00	NXSTAGE MEDICAL INC	FMV	177,800.00	177,800.00
9,470.00	OASIS PETROLEUM INC	FMV	444,805.90	444,805.90
25,280.00	ON ASSIGNMENT INC	FMV	882,777.60	882,777.60
4,309.00	ONCONOVA THERAPEUTICS INC	FMV	49,467.32	49,467.32
3,960.00	OPENTABLE INC	FMV	314,305.20	314,305.20
1,130.00	OXFORD INDUSTRIES INC	FMV	91,157.10	91,157.10
14,510.00	PORTFOLIO RECOVERY ASSOCIATES	FMV	766,708.40	766,708.40
2,263.00	POWER SOLUTIONS INTERNATIONAL	FMV	169,951.30	169,951.30
8,000.00	POWERSECURE INTERNATIONAL INC	FMV	137,360.00	137,360.00
18,610.00	PROOFPOINT INC	FMV	617,293.70	617,293.70
11,370.00	PROS HOLDINGS INC	FMV	453,663.00	453,663.00
4,725.00	PROTO LABS INC	FMV	336,325.50	336,325.50
5,769.00	RETAILMENOT INC	FMV	166,089.51	166,089.51
13,340.00	ROADRUNNER TRANSPORTATION SYST	FMV	359,513.00	359,513.00
14,375.00	SCIQUEST INC	FMV	409,400.00	409,400.00
14,320.00	SHUTTERFLY INC	FMV	729,317.60	729,317.60
18,685.00	SPECTRANETICS CORP	FMV	467,125.00	467,125.00
13,475.00	SPS COMMERCE INC	FMV	879,917.50	879,917.50
860.00	STRATASYS LTD	FMV	115,842.00	115,842.00
13,480.00	SYNCHRONOSS TECHNOLOGIES INC	FMV	418,823.60	418,823.60
8,422.00	TANDEM DIABETES CARE INC	FMV	217,034.94	217,034.94
8,590.00	TEAM HEALTH HOLDINGS INC	FMV	391,274.50	391,274.50
14,236.00	TEARLAB CORP	FMV	132,964.24	132,964.24
4,858.00	TYLER TECHNOLOGIES INC	FMV	496,147.54	496,147.54
3,020.00	ULTIMATE SOFTWARE GROUP INC	FMV	462,724.40	462,724.40
3,480.00	UNITED NATURAL FOODS INC	FMV	262,357.20	262,357.20
9,785.00	VERACYTE INC	FMV	141,882.50	141,882.50
5,455.00	WAGEWORKS INC	FMV	324,245.20	324,245.20

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**Part II, Line 10b (990-PF) - Investments - Corporate Stock**

<u>Shares/Par</u>	<u>Description</u>	<u>Valuation Method</u>	<u>Book Value End of Year</u>	<u>FMV End of Year</u>
3,670.00	WEX INC	FMV	363,440.10	363,440.10
135.00	SAMSUNG ELECTRONICS CO LTD PFD	FMV	129,582.61	129,582.61
<b>Total Investments - Corporate Stock</b>			<b>394,143,766.80</b>	<b>394,143,766.80</b>



**Part II, Line 10c (990-PF) - Investments - Corporate Bonds**

Book value at end of the year is valued at fair market value.

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
12,000.00	ALLY FINANCIAL INC 8.000% 12/31/2018 DD 12/31/08	FMV	14,160.00	14,160.00
150,000.00	AMERICAN INTERNATIONAL GROUP I 4.875% 06/01/2022 DD 05/24/12	FMV	161,223.00	161,223.00
150,000.00	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	FMV	173,740.50	173,740.50
150,000.00	ASSOCIATES CORP OF NORTH AMERI 6.950% 11/01/2018 DD 10/30/98	FMV	178,471.50	178,471.50
150,000.00	AUSTRALIA & NEW ZEALAND B 144A 3.250% 03/01/2016 DD 03/01/11	FMV	157,177.50	157,177.50
150,000.00	BANK OF NEW YORK MELLON CORP/T STEP 06/20/2017 DD 12/20/11	FMV	151,626.00	151,626.00
125,000.00	BANPONCE TRUST I 8.327% 02/01/2027 DD 02/05/97	FMV	107,500.00	107,500.00
150,000.00	BARCLAYS BANK PLC 5.000% 09/22/2016 DD 09/22/09	FMV	165,141.00	165,141.00
150,000.00	BP CAPITAL MARKETS PLC 3 245% 05/06/2022 DD 05/07/12	FMV	145,389.00	145,389.00
250,000.00	BPCE SA 2.500% 12/10/2018 DD 12/10/13	FMV	248,662.50	248,662.50
100,000.00	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	FMV	149,224.00	149,224.00
125,000.00	BUNGE NA FINANCE LP 5.900% 04/01/2017 DD 03/22/07	FMV	136,480.00	136,480.00
150,000.00	CAPITAL ONE FINANCIAL CORP 7.375% 05/23/2014 DD 05/22/09	FMV	153,862.50	153,862.50
200,000.00	CME GROUP INC/IL 5.750% 02/15/2014 DD 02/09/09	FMV	201,172.00	201,172.00
150,000.00	COMCAST CORP 2.850% 01/15/2023 DD 01/14/13	FMV	138,691.50	138,691.50
150,000.00	COOPERATIEVE CENTRALE RAIFFEIS 3.875% 02/08/2022 DD 02/08/12	FMV	150,817.50	150,817.50
100,000.00	COUNTRYWIDE FINANCIAL CORP 6 250% 05/15/2016 DD 05/16/06	FMV	110,350.00	110,350.00
150,000.00	COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13	FMV	131,076.00	131,076.00
150,000.00	DCP MIDSTREAM OPERATING LP 2.500% 12/01/2017 DD 11/27/12	FMV	149,355.00	149,355.00
100,000.00	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	FMV	141,078.00	141,078.00
150,000.00	DEVON ENERGY CORP 1 875% 05/15/2017 DD 05/14/12	FMV	151,092.00	151,092.00
100,000.00	DOMINION RESOURCES INC/VA 6 000% 11/30/2017 DD 12/04/07	FMV	114,452.00	114,452.00
100,000.00	ENERGY TRANSFER PARTNERS LP 6.625% 10/15/2036 DD 10/23/06	FMV	107,762.00	107,762.00
50,000.00	EXELON CORP 5.625% 06/15/2035 DD 06/09/05	FMV	49,568.50	49,568.50
100,000.00	EXELON GENERATION CO LLC 4.250% 06/15/2022 DD 12/15/12	FMV	95,840.00	95,840.00
125,000.00	EXPORT-IMPORT BANK OF KOREA 5 125% 06/29/2020 DD 06/29/10	FMV	137,340.00	137,340.00
150,000.00	EXPRESS SCRIPTS HOLDING CO 3 500% 11/15/2016 DD 11/15/12	FMV	158,583.00	158,583.00
150,000.00	FIDELITY NATIONAL INFORMATION 7.875% 07/15/2020 DD 07/16/10	FMV	163,644.00	163,644.00
150,000.00	FISERV INC 3.125% 10/01/2015 DD 09/21/10	FMV	155,301.00	155,301.00
300,000.00	GENERAL ELECTRIC CAPITAL CORP 4.625% 01/07/2021 DD 01/07/11	FMV	327,135.00	327,135.00
100,000.00	GLENCORE FUNDING LLC 6.000% 04/15/2014 DD 04/05/04	FMV	101,438.00	101,438.00

**Part II, Line 10c (990-PF) - Investments - Corporate Bonds**

Book value at end of the year is valued at fair market value.

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
225,000.00	GOLDMAN SACHS GROUP INC/THE 6.150% 04/01/2018 DD 04/01/08	FMV	258,003.00	258,003.00
150,000.00	HEWLETT-PACKARD CO 3.300% 12/09/2016 DD 12/09/11	FMV	156,994.50	156,994.50
75,000.00	HUTCHISON WHAMPOA INTERNATIONAL 6.250% 01/24/2014 DD 11/24/03	FMV	75,207.75	75,207.75
150,000.00	ING BANK NV 144A 3 000% 09/01/2015 DD 08/24/10	FMV	154,762.50	154,762.50
200,000.00	INVESCO FINANCE PLC 4.000% 01/30/2024 DD 11/12/13	FMV	198,236.00	198,236.00
100,000.00	JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06	FMV	96,500.00	96,500.00
100,000.00	JOHNSON CONTROLS INC 6.000% 01/15/2036 DD 01/17/06	FMV	107,474.00	107,474.00
250,000.00	JPMORGAN CHASE & CO 4.250% 10/15/2020 DD 10/21/10	FMV	265,010.00	265,010.00
150,000.00	LABORATORY CORP OF AMERICA HOL 4.625% 11/15/2020 DD 11/19/10	FMV	156,897.00	156,897.00
100,000.00	LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	FMV	104,250.00	104,250.00
50,000.00	LIBERTY MUTUAL GROUP INC 144A 6.500% 03/15/2035 DD 03/22/05	FMV	54,588.50	54,588.50
150,000.00	MACQUARIE BANK LTD 144A 2.000% 08/15/2016 DD 08/15/13	FMV	151,705.50	151,705.50
150,000.00	MANULIFE FINANCIAL CORP 4.900% 09/17/2020 DD 09/17/10	FMV	161,002.50	161,002.50
91,000.00	MARATHON OIL CORP 5.900% 03/15/2018 DD 03/17/08	FMV	103,547.08	103,547.08
125,000.00	MASCO CORP 6.125% 10/03/2016 DD 10/03/06	FMV	140,000.00	140,000.00
150,000.00	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	FMV	214,959.00	214,959.00
150,000.00	METROPOLITAN LIFE GLOBAL 144A 3.125% 01/11/2016 DD 01/11/11	FMV	156,351.00	156,351.00
150,000.00	MYLAN INC/PA 144A 1.800% 06/24/2016 DD 06/25/13	FMV	152,919.00	152,919.00
250,000.00	NATIONAL AUSTRALIA BANK L 144A VAR RT 12/02/2016 DD 12/02/13	FMV	249,997.50	249,997.50
100,000.00	NATIONAL GRID PLC 6.300% 08/01/2016 DD 07/24/06	FMV	112,458.00	112,458.00
125,000.00	NATIONAL RURAL UTILITIES COOPE 10.375% 11/01/2018 DD 10/30/08	FMV	169,047.50	169,047.50
125,000.00	NATIONSBANK CORP/PRE-MERGER WI 10.200% 07/15/2015 DD 07/31/90	FMV	140,473.75	140,473.75
100,000.00	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	FMV	141,474.00	141,474.00
150,000.00	NISOURCE FINANCE CORP 5.400% 07/15/2014 DD 07/21/03	FMV	153,688.50	153,688.50
150,000.00	NOBLE HOLDING INTERNATIONAL LT 7.375% 03/15/2014 DD 11/21/08	FMV	151,971.00	151,971.00
150,000.00	PETROBRAS INTERNATIONAL FINANC 3.875% 01/27/2016 DD 01/27/11	FMV	154,419.00	154,419.00
175,000.00	PETROFAC LTD 144A 3.400% 10/10/2018 DD 10/10/13	FMV	176,251.25	176,251.25
150,000.00	PNC FINANCIAL SERVICES GROUP I STEP 11/09/2022 DD 06/10/12	FMV	139,305.00	139,305.00
100,000.00	PPL ENERGY SUPPLY LLC 5.700% 10/15/2035 DD 10/26/05	FMV	105,517.00	105,517.00
200,000.00	PRINCIPAL LIFE INCOME FUNDING 5.550% 04/27/2015 DD 04/25/08	FMV	213,254.00	213,254.00
170,000.00	PRUDENTIAL COVERED TRUST 144A 2.997% 09/30/2015 DD 03/30/12	FMV	175,266.60	175,266.60

The Lynde and Harry Bradley Foundation, Inc.  
39-6037928

**Part II, Line 10c (990-PF) - Investments - Corporate Bonds**

Book value at end of the year is valued at fair market value

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Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
125,000.00	RIO TINTO FINANCE USA LTD 6.500% 07/15/2018 DD 06/27/08	FMV	147,560.00	147,560.00
200,000.00	ROYAL BANK OF SCOTLAND PLC/THE 6.125% 01/11/2021 DD 01/11/11	FMV	226,372.00	226,372.00
100,000.00	SANTANDER FINANCIAL ISSUANCES 7.250% 11/01/2015 DD 11/10/95	FMV	107,634.00	107,634.00
75,000.00	SLM CORP 5 375% 05/15/2014 DD 05/05/04	FMV	76,312.50	76,312.50
200,000.00	SOCIETE GENERALE SA 2 750% 10/12/2017 DD 10/12/12	FMV	206,140.00	206,140.00
200,000.00	SPECTRA ENERGY CAPITAL LLC 5.668% 08/15/2014 DD 08/19/04	FMV	205,946.00	205,946.00
150,000.00	SPECTRA ENERGY PARTNERS LP 4.750% 03/15/2024 DD 09/25/13	FMV	152,910.00	152,910.00
25,000.00	SPRINT CAPITAL CORP 8 750% 03/15/2032 DD 03/14/02	FMV	26,812.50	26,812.50
200,000.00	SUMITOMO MITSUI BANKING C 144A 3.950% 01/12/2022 DD 01/12/12	FMV	199,510.00	199,510.00
125,000.00	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	FMV	120,312.50	120,312.50
125,000.00	TIME WARNER INC 7.625% 04/15/2031 DD 04/19/01	FMV	158,196.25	158,196.25
150,000.00	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/2017 DD 01/12/12	FMV	153,298.50	153,298.50
155,000.00	TYCO ELECTRONICS GROUP SA 1.600% 02/03/2015 DD 02/03/12	FMV	156,525.20	156,525.20
150,000.00	UBS AG/STAMFORD CT 5.750% 04/25/2018 DD 04/25/08	FMV	172,207.50	172,207.50
100,000.00	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	FMV	103,275.00	103,275.00
50,000.00	VERIZON COMMUNICATIONS INC 4.500% 09/15/2020 DD 09/18/13	FMV	53,528.50	53,528.50
100,000.00	VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	FMV	106,167.00	106,167.00
125,000.00	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	FMV	135,471.25	135,471.25
150,000.00	VOLKSWAGEN INTERNATIONAL 144A 2.375% 03/22/2017 DD 03/22/12	FMV	153,886.50	153,886.50
100,000.00	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	FMV	101,951.00	101,951.00
150,000.00	WESTPAC BANKING CORP 1.600% 01/12/2018 DD 01/14/13	FMV	147,769.50	147,769.50
Total Corporate Bonds			12,230,669.13	12,230,669.13

**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
<b>Mortgage Backed Securities</b>				
175,000.00	BEAR STEARNS COMMERCIAL PWR9 A4A 4.871% 09/11/2042 DD 09/01/05	FMV	183,580.25	183,580.25
400,000.00	CD 2005-CD1 COMMERCIAL CD1 A4 VAR RT 07/15/2044 DD 11/01/05	FMV	424,108.00	424,108.00
199,999.99	COMM 2005-C6 MORTGAGE T C6 A5A VAR RT 06/10/2044 DD 08/01/05	FMV	210,329.99	210,329.99
610,000.00	COMM 2012-CCRE2 MORTGAG CR2 A4 3.147% 08/15/2045 DD 08/01/12	FMV	589,095.30	589,095.30
400,000.00	CREDIT SUISSE FIRST BOST C5 A4 VAR RT 08/15/2038 DD 11/01/05	FMV	419,908.00	419,908.00
175,000.00	CSX CORP 6.220% 04/30/2040 DD 03/24/10	FMV	197,834.00	197,834.00
275,000.00	DBUBS 2011-LC3 MORTGAG LC3A A4 4.551% 08/10/2044 DD 08/01/11	FMV	295,044.75	295,044.75
135,562.06	FDIC GUARANTEED NOTE C1 A 144A 2.980% 12/06/2020 DD 12/22/10	FMV	139,734.66	139,734.66
150,000.00	JP MORGAN CHASE COMMERCIAL LC11 A5 2.960% 04/15/2046 DD 05/01/13	FMV	140,326.50	140,326.50
500,000.00	JPMORGAN CHASE COMMERCIAL CB12 A4 4 895% 09/12/2037 DD 07/01/05	FMV	523,630.00	523,630.00
275,000.00	MORGAN STANLEY BANK OF A C6 A4 2.858% 11/15/2045 DD 10/01/12	FMV	258,596.25	258,596.25
104,618.37	WACHOVIA BANK COMMERCIAL C12 A4 VAR RT 07/15/2041 DD 07/01/04	FMV	105,546.33	105,546.33
300,000.00	WACHOVIA BANK COMMERCIAL C22 A4 VAR RT 12/15/2044 DD 12/01/05	FMV	319,350.00	319,350.00
349.07	BEAR STEARNS COMMERCIAL PWR9 A2 4.735% 09/11/2042 DD 09/01/05	FMV	348.60	348.60
161.69	JPMCC COMMERCIAL MORTG LDP1 A2 4.625% 03/15/2046 DD 03/01/05	FMV	161.71	161.71
363.33	MORGAN STANLEY CAPITAL IQ12 A4 5.332% 12/15/2043 DD 12/01/06	FMV	396.52	396.52
271,039.22	FHLMC POOL #A9-3505 4.500% 08/01/2040 DD 08/01/10	FMV	287,190.45	287,190.45
549,417.39	FHLMC POOL #A9-6413 4.000% 01/01/2041 DD 01/01/11	FMV	564,669.22	564,669.22
7,984.86	FHLMC POOL #C0-0742 6.500% 04/01/2029 DD 04/01/99	FMV	9,022.25	9,022.25
359,402.25	FHLMC POOL #C0-3490 4.500% 08/01/2040 DD 08/01/10	FMV	380,822.62	380,822.62
322,985.25	FHLMC POOL #C0-9004 3.500% 07/01/2042 DD 07/01/12	FMV	320,837.40	320,837.40
277,376.36	FHLMC POOL #C0-9015 3.000% 10/01/2042 DD 10/01/12	FMV	263,108.12	263,108.12
5,909.82	FHLMC POOL #C9-0588 5.500% 11/01/2022 DD 11/01/02	FMV	6,448.09	6,448.09
26,819.89	FHLMC POOL #F8-9979 5.000% 12/01/2020 DD 01/01/06	FMV	28,474.41	28,474.41
35,763.21	FHLMC POOL #G0-4222 5.500% 04/01/2038 DD 04/01/08	FMV	38,977.25	38,977.25
99,663.37	FHLMC POOL #G0-4588 5.500% 08/01/2038 DD 08/01/08	FMV	108,635.07	108,635.07
21,474.81	FHLMC POOL #G1-1771 6.000% 06/01/2020 DD 09/01/05	FMV	22,999.52	22,999.52
423,580.27	FHLMC POOL #G1-8461 2.500% 04/01/2028 DD 04/01/13	FMV	420,174.68	420,174.68
217,808.24	FHLMC POOL #J1-9197 3.000% 05/01/2027 DD 05/01/12	FMV	222,033.72	222,033.72
242,129.16	FHLMC POOL #Q0-8998 3.500% 06/01/2042 DD 06/01/12	FMV	240,519.00	240,519.00
266,802.16	FHLMC POOL #Q1-0378 3.000% 08/01/2042 DD 08/01/12	FMV	253,088.53	253,088.53
3,117.06	FHLMC MULTICLASS MTG 147 G 7 500% 04/15/2021 DD 03/15/90	FMV	3,318.92	3,318.92
4,566.84	FHLMC MULTICLASS MTG 74 F 6.000% 10/15/2020 DD 08/15/89	FMV	4,918.35	4,918.35
650,000.00	FHLMC MULTICLASS MTG K003 A4 5.053% 01/25/2019 DD 06/01/09	FMV	730,021.50	730,021.50
9,741.16	FNMA POOL #0254545 5.000% 12/01/2017 DD 11/01/02	FMV	10,375.02	10,375.02
25,171.93	FNMA POOL #0254688 5.500% 03/01/2023 DD 02/01/03	FMV	27,652.88	27,652.88

**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
14,448.73	FNMA POOL #0254911 5.000% 10/01/2023 DD 09/01/03	FMV	15,678.61	15,678.61
19,868.29	FNMA POOL #0254949 5.000% 11/01/2033 DD 10/01/03	FMV	21,626.83	21,626.83
9,530.69	FNMA POOL #0677012 5.500% 11/01/2017 DD 10/01/02	FMV	10,187.26	10,187.26
65,557.30	FNMA POOL #0725589 5.000% 07/01/2034 DD 06/01/04	FMV	71,231.28	71,231.28
83,814.69	FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05	FMV	92,148.38	92,148.38
90,362.48	FNMA POOL #0735382 5.000% 04/01/2035 DD 03/01/05	FMV	98,125.52	98,125.52
386,713.65	FNMA POOL #0735591 5.000% 06/01/2035 DD 05/01/05	FMV	420,090.91	420,090.91
82,972.48	FNMA POOL #0735925 5.000% 10/01/2035 DD 09/01/05	FMV	90,054.18	90,054.18
195,606.71	FNMA POOL #0745355 5.000% 03/01/2036 DD 02/01/06	FMV	212,313.48	212,313.48
15,062.00	FNMA POOL #0745418 5.500% 04/01/2036 DD 03/01/06	FMV	16,557.36	16,557.36
111,876.92	FNMA POOL #0844809 5.000% 11/01/2035 DD 11/01/05	FMV	121,388.70	121,388.70
136,039.32	FNMA POOL #0AD0249 5.500% 04/01/2037 DD 09/01/09	FMV	149,866.36	149,866.36
90,128.42	FNMA POOL #0AD8522 4.000% 08/01/2040 DD 08/01/10	FMV	92,823.26	92,823.26
867,115.29	FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11	FMV	862,363.50	862,363.50
483,845.05	FNMA POOL #0AE0949 4.000% 02/01/2041 DD 02/01/11	FMV	498,355.56	498,355.56
152,466.06	FNMA POOL #0AH0621 3.500% 01/01/2041 DD 12/01/10	FMV	151,618.35	151,618.35
756,544.16	FNMA POOL #0AH1107 4.000% 12/01/2040 DD 12/01/10	FMV	781,192.37	781,192.37
143,731.05	FNMA POOL #0AJ1407 4.000% 09/01/2041 DD 09/01/11	FMV	148,061.67	148,061.67
225,944.06	FNMA POOL #0AK0971 3.000% 02/01/2027 DD 01/01/12	FMV	230,817.67	230,817.67
272,076.06	FNMA POOL #0AO2970 3.000% 05/01/2042 DD 05/01/12	FMV	258,613.74	258,613.74
262,882.14	FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12	FMV	261,410.00	261,410.00
280,783.82	FNMA POOL #0MA1277 2.500% 12/01/2027 DD 11/01/12	FMV	278,846.41	278,846.41
210.36	FNMA GTD REMIC P/T 03-22 MA 4.000% 12/25/2032 DD 03/01/03	FMV	210.20	210.20
300,000.00	FNMA GTD REMIC P/T 12-M9 ASQ2 1.513% 12/25/2017 DD 08/01/12	FMV	297,927.00	297,927.00
16,521.11	FNMA GTD REMIC P/T 90-109 J 7.000% 09/25/2020 DD 09/01/90	FMV	18,055.92	18,055.92
8,387.38	FNMA GTD REMIC P/T 90-68 J 6.950% 07/25/2020 DD 07/01/90	FMV	9,227.71	9,227.71
3,244.60	FNMA GTD REMIC P/T CTF 89-101H 6.000% 12/25/2019 DD 12/01/89	FMV	3,485.71	3,485.71
6,961.88	GNMA POOL #0781118 6.500% 10/15/2029 DD 12/01/99	FMV	8,042.64	8,042.64
552,241.40	GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10	FMV	592,041.44	592,041.44
129,549.86	GNMA II POOL #0004747 5.000% 07/20/2040 DD 07/01/10	FMV	141,885.60	141,885.60
159,643.89	GNMA II POOL #0004923 4.500% 01/20/2041 DD 01/01/11	FMV	171,382.51	171,382.51
213,230.29	GNMA II POOL #0MA0155 4.000% 06/20/2042 DD 06/01/12	FMV	222,096.41	222,096.41
329,586.26	GNMA II POOL #0MA0392 3.500% 09/20/2042 DD 09/01/12	FMV	333,010.66	333,010.66
<b>Total Mortgage Backed Securities</b>			<b>14,432,015.06</b>	<b>14,432,015.06</b>

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**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
<b>Fixed Income Mutual Funds</b>				
99,155.22	CF DV NON-SL AGG BND IND FD	FMV	10,196,547.22	10,196,547.22
<b>Municipals</b>				
100,000.00	BETHLEHEM PA 2.154% 10/01/2016 DD 04/09/13	FMV	98,876.00	98,876.00
<b>Other Asset Backed Securities</b>				
625,000.00	AMERICAN EXPRESS CREDIT AC 2 A VAR RT 03/15/2017 DD 09/11/09	FMV	629,687.50	629,687.50
160,310.83	BAYVIEW FINANCIAL ACQUIS A 1A2 VAR RT 05/28/2037 DD 04/01/07	FMV	171,168.68	171,168.68
6,472.01	CITYSCAPE HOME EQUITY LOA C A4 VAR RT 07/25/2028 DD 06/10/97	FMV	0.00	0.00
0.40	CONTIMORTGAGE HOME EQUITY 1 A9 VAR RT 03/15/2028 DD 01/18/97	FMV	0.40	0.40
250,000.00	COUNTRYWIDE ASSET-BACKED 4 A3 VAR RT 04/25/2047 DD 03/01/07	FMV	181,815.00	181,815.00
487.43	EQUIVANTAGE HOME EQUITY L 2 A3 VAR RT 07/25/2028 DD 06/01/97	FMV	485.37	485.37
36,512.46	GMACM MORTGAGE LOAN TRU GH1 A6 VAR RT 07/25/2035 DD 11/01/04	FMV	35,777.10	35,777.10
17,321.91	RAMP SERIES 2003-RS10 RS10 A17 VAR RT 11/25/2033 DD 11/01/03	FMV	17,425.15	17,425.15
59,636.39	RAMP SERIES 2005-RS1 T RS1 A16 4.713% 01/25/2035 DD 01/01/05	FMV	58,418.02	58,418.02
250,000.00	RENAISSANCE HOME EQUITY 2 AF3 VAR RT 08/25/2036 DD 06/01/06	FMV	155,157.50	155,157.50
125,103.29	RENAISSANCE HOME EQUITY 3 AF2 VAR RT 11/25/2036 DD 09/01/06	FMV	76,021.52	76,021.52
10,171.18	SECURITY NATIONAL 1A AF1 144A VAR RT 02/25/2035 DD 01/01/05	FMV	10,187.07	10,187.07
70,880.57	STRUCTURED ASSET SECU 7XS 1A4B VAR RT 04/25/2035 DD 03/01/05	FMV	73,272.79	73,272.79
29,278.82	ALTERNATIVE LOAN TRUS 85CB 3A1 5.250% 02/25/2021 DD 12/01/05	FMV	26,692.62	26,692.62
49,138.82	ALTERNATIVE LOAN TRUST J5 3A1 VAR RT 07/25/2021 DD 07/01/06	FMV	47,968.33	47,968.33
31,305.26	BANC OF AMERICA ALTERNA 11 4A1 4.750% 01/25/2019 DD 12/01/03	FMV	31,682.80	31,682.80
13,272.51	BANC OF AMERICA ALTERNA 11 4A1 5.500% 12/25/2019 DD 11/01/04	FMV	13,731.74	13,731.74
74,909.65	BANC OF AMERICA ALTERNA 4 3CB4 6.000% 05/25/2046 DD 04/01/06	FMV	63,339.85	63,339.85
48,622.10	BANC OF AMERICA ALTERNA 9 1CB3 5.500% 10/25/2035 DD 09/01/05	FMV	42,980.96	42,980.96
27,202.12	BANC OF AMERICA ALTERNAT 2 4A1 5.500% 03/25/2020 DD 02/01/05	FMV	28,355.49	28,355.49
38,725.24	BANC OF AMERICA ALTERNAT 2 5A1 5.500% 03/25/2019 DD 02/01/04	FMV	39,692.60	39,692.60
184,892.49	BANC OF AMERICA ALTERNAT 5 CB7 6.000% 06/25/2046 DD 05/01/06	FMV	152,221.99	152,221.99
72,469.58	DEUTSCHE ALT-A SECURIT AR5 21A 6.000% 10/25/2021 DD 10/01/06	FMV	62,628.94	62,628.94
199,980.10	JP MORGAN ALTERNATIVE L S3 A3A VAR RT 08/25/2036 DD 06/01/06	FMV	178,812.21	178,812.21
138,151.01	JP MORGAN MORTGAGE TRU A7 2A4R VAR RT 01/25/2037 DD 12/01/06	FMV	120,953.97	120,953.97
182,181.64	JP MORGAN MORTGAGE TRUS A2 2A3 VAR RT 04/25/2037 DD 03/01/07	FMV	154,493.67	154,493.67
200,000.00	NCUA GUARANTEED NOTES TR C1 A2 2 900% 10/29/2020 DD 11/10/10	FMV	206,592.00	206,592.00
47,143.77	WAMU MORTGAGE PASS THR CB4 22A 6 000% 12/25/2019 DD 10/01/04	FMV	49,607.97	49,607.97

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**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
24,510.37	WAMU MORTGAGE PASS THRO CB1 5A 5.000% 06/25/2019 DD 05/01/04	FMV	25,260.39	25,260.39
27,421.62	WAMU MORTGAGE PASS THRO CB3 3A 5.500% 10/25/2019 DD 08/01/04	FMV	28,780.09	28,780.09
<b>Total Other Asset Backed Securities</b>			<b>2,683,211.72</b>	<b>2,683,211.72</b>
<b>Commingled Funds</b>				
1,038,324.07	ACACIA INTL PARTNERSHIP	FMV	1,038,324.07	1,038,324.07
15,004.40	OFI - EM	FMV	60,311,970.25	60,311,970.25
2,159,157.41	PIMCO REAL RETURN FUND	FMV	23,685,956.80	23,685,956.80
146,438.96	VANGUARD GLOBAL EX-U.S. REAL E	FMV	16,055,567.46	16,055,567.46
1,062,850.54	VANGUARD REIT INDEX FUND	FMV	15,071,220.59	15,071,220.59
3,310,150.62	WELLINGTON COMMODITIES	FMV	31,413,329.36	31,413,329.36
3,809,560.19	WELLINGTON - GLOBAL	FMV	40,152,760.54	40,152,760.54
<b>Total Commingled Funds</b>			<b>187,729,129.07</b>	<b>187,729,129.07</b>
<b>Hedge Funds</b>				
24,882.20	Hedge Fund #1	FMV	4,863,524.26	4,863,524.26
1,677.93	Hedge Fund #2	FMV	3,449,842.05	3,449,842.05
1,838.55	Hedge Fund #3	FMV	4,219,055.00	4,219,055.00
1,865.47	Hedge Fund #4	FMV	2,626,820.38	2,626,820.38
7,987.12	Hedge Fund #5	FMV	2,617,229.29	2,617,229.29
2,383.79	Hedge Fund #6	FMV	3,366,242.83	3,366,242.83
245.68	Hedge Fund #7	FMV	4,030,045.18	4,030,045.18
3,982.01	Hedge Fund #8	FMV	5,497,092.97	5,497,092.97
71,530.03	Hedge Fund #9	FMV	2,670,931.50	2,670,931.50
4,000.00	Hedge Fund #10	FMV	4,713,695.20	4,713,695.20
2,351.45	Hedge Fund #11	FMV	5,451,045.41	5,451,045.41
122.79	Hedge Fund #12	FMV	2,775,902.00	2,775,902.00
3,095.06	Hedge Fund #13	FMV	4,331,646.38	4,331,646.38
2,291.44	Hedge Fund #14	FMV	4,114,623.81	4,114,623.81
8,068.02	Hedge Fund #15	FMV	3,206,883.16	3,206,883.16
2,707.27	Hedge Fund #18	FMV	3,019,422.52	3,019,422.52
98,405.77	Hedge Fund #19	FMV	2,573,701.81	2,573,701.81
221.22	Hedge Fund #20	FMV	22,515.75	22,515.75

The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
3.53	Hedge Fund #21	FMV	19,326.36	19,326.36
106,922.99	Hedge Fund #22	FMV	27,693.99	27,693.99
51.21	Hedge Fund #23	FMV	19,836.35	19,836.35
566.51	Hedge Fund #24	FMV	4,310.05	4,310.05
146.27	Hedge Fund #25	FMV	16,188.19	16,188.19
17.47	Hedge Fund #26	FMV	77,927.74	77,927.74
19.19	Hedge Fund #27	FMV	932.00	932.00
16.57	Hedge Fund #28	FMV	805.00	805.00
<b>Total Hedge Funds</b>			<b>63,717,239.18</b>	<b>63,717,239.18</b>
<b>Limited Partnerships</b>				
3,224,590.00	Limited Partnership #1	LCM	3,224,590.00	4,615,323.00
903,303.00	Limited Partnership #2	LCM	903,303.00	1,056,438.00
1,191,851.00	Limited Partnership #3	LCM	1,218,807.25	1,220,951.00
1,511,883.22	Limited Partnership #4	LCM	1,974,728.22	2,597,071.00
1,983,491.00	Limited Partnership #5	LCM	1,983,491.00	3,536,160.00
525,531.00	Limited Partnership #6	LCM	525,531.00	569,287.00
1,654,993.00	Limited Partnership #7	LCM	1,654,993.00	2,022,320.00
957,048.00	Limited Partnership #8	LCM	963,220.00	978,191.00
1,070,571.00	Limited Partnership #9	LCM	1,070,571.00	1,266,184.00
35,581.00	Limited Partnership #10	FMV	29,961.00	29,961.00
465,783.00	Limited Partnership #11	LCM	482,531.23	484,002.00
1,931,065.07	Limited Partnership #12	LCM	2,567,094.63	2,871,938.00
1,716,834.32	Limited Partnership #13	LCM	1,716,834.32	2,594,114.00
3,295,533.25	Limited Partnership #14	LCM	3,295,532.86	3,978,538.00
2,329,525.68	Limited Partnership #15	LCM	2,334,856.48	2,376,039.00
1,298,550.54	Limited Partnership #16	LCM	1,298,550.54	1,723,650.00
752,954.25	Limited Partnership #17	FMV	955,804.00	955,804.00
836,530.31	Limited Partnership #18	LCM	861,707.91	888,053.00
2,569,649.88	Limited Partnership #19	LCM	2,569,649.88	3,352,642.00
1,557,370.30	Limited Partnership #20	LCM	1,557,370.30	1,745,908.00
1,863,925.00	Limited Partnership #21	LCM	1,863,925.00	2,860,641.00
1,821,820.00	Limited Partnership #22	LCM	1,821,820.00	2,263,434.00
392,609.00	Limited Partnership #23	LCM	623,823.78	730,810.00
324,519.00	Limited Partnership #24	LCM	493,248.22	646,451.00

Limited Partnerships  
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The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
2,010,220.19	Limited Partnership #25	LCM	2,010,220.19	2,265,649.00
887,673.33	Limited Partnership #26	LCM	887,673.33	954,866.00
1,733,665.00	Limited Partnership #27	FMV	1,733,665.00	1,733,665.00
1,207,650.00	Limited Partnership #28	LCM	1,207,650.00	1,680,081.00
1,969,119.00	Limited Partnership #29	LCM	1,969,119.00	2,783,807.00
606,120.00	Limited Partnership #30	LCM	606,120.00	870,116.00
3,213,795.62	Limited Partnership #31	LCM	3,213,795.62	3,650,962.00
349,610.32	Limited Partnership #32	FMV	461,616.00	461,616.00
2,527,777.00	Limited Partnership #33	LCM	2,527,777.00	3,680,476.00
660,636.00	Limited Partnership #34	FMV	637,578.00	637,578.00
1,011,275.59	Limited Partnership #40	LCM	1,011,275.59	1,157,100.00
257,243.65	Limited Partnership #35	FMV	243,040.00	243,040.00
1,652,333.53	Limited Partnership #36	LCM	1,652,333.53	1,935,203.00
1,662,269.66	Limited Partnership #37	LCM	1,675,679.88	1,833,158.00
2,670,849.00	Limited Partnership #38	FMV	2,559,561.00	2,559,561.00
1,344,107.00	Limited Partnership #39	LCM	1,344,107.00	1,696,296.00
965,679.86	Limited Partnership #41	FMV	972,568.00	972,568.00
1,439,209.28	Limited Partnership #42	FMV	1,448,029.00	1,448,029.00
2,918,281.00	Limited Partnership #43	LCM	2,918,281.00	5,397,389.00
1,260,215.00	Limited Partnership #44	FMV	1,226,183.00	1,226,183.00
1,237,725.00	Limited Partnership #45	LCM	1,237,725.00	1,730,282.00
973,754.00	Limited Partnership #46	LCM	973,754.00	1,164,151.00
56,641.74	Limited Partnership #47	FMV	44,912.00	44,912.00
1,808,403.07	Limited Partnership #48	LCM	1,908,585.07	2,207,985.00
15,162,076.00	Limited Partnership #49	FMV	16,993,596.00	16,993,596.00
4,000,000.00	Limited Partnership #50	LCM	4,000,000.00	5,328,003.00
0.01	Limited Partnership #51	LCM	0.00	96,393.00
569,849.00	Limited Partnership #52	FMV	555,963.00	555,963.00
692,971.96	Limited Partnership #53	LCM	692,971.96	904,434.00
5,437.00	Limited Partnership #54	FMV	11,031.00	11,031.00
173,645.00	Limited Partnership #55	FMV	173,631.00	173,631.00
411,969.00	Limited Partnership #56	FMV	409,020.00	409,020.00
3,257.00	Limited Partnership #57	LCM	3,257.00	15,133.00
35,052.00	Limited Partnership #58	FMV	35,052.00	35,052.00
1,115.00	Limited Partnership #59	LCM	1,115.00	18,756.00
0.01	Limited Partnership #60	LCM	0.00	4,845.00
129,069.00	Limited Partnership #61	FMV	128,303.00	128,303.00

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The Lynde and Harry Bradley Foundation, Inc.  
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**Part II, Line 13 (990-PF) - Investments - Other**

Shares/Par	Description	Valuation Method	Book Value End of Year	FMV End of Year
235,943.00	Limited Partnership #62	LCM	241,463.09	249,041.00
48,570.00	Limited Partnership #63	FMV	50,223.00	50,223.00
150,669.12	Limited Partnership #64	FMV	135,298.00	135,298.00
100,969.00	Limited Partnership #65	FMV	125,629.00	125,629.00
355,500.00	Limited Partnership #66	FMV	340,233.00	340,233.00
104,332.00	Limited Partnership #67	FMV	182,391.00	182,391.00
2,830,476.06	Limited Partnership #68	LCM	2,830,476.06	2,882,265.00
Total Limited Partnerships			97,372,845.94	116,337,823.00
Other				
-163-	22,762.28 FIDELITY BALANCED IBIQUNITY	FMV	517,841.96	517,841.96
		FMV	4,400.00	4,400.00
Total Other			522,241.96	522,241.96
Total Investments - Other			376,752,106.15	395,717,083.21

The Lynde and Harry Bradley Foundation, Inc.  
 Year Ended December 31, 2013

	<u>Building and Building Improvements</u>
<b><u>Cost</u></b>	
Balance beginning of year	\$7,493,777.23
Additions	55,550.46
Disposals	<u>(14,359.28)</u>
Balance end of year	<u>\$7,534,968.41</u>

**Accumulated  
Depreciation**

Balance beginning of year	(\$3,579,383.90)
Depreciation - 2013	(261,278.18) A
Disposals	14,359.28
Gain/(Loss) on Disposals	<u>0.00 A</u>
Balance end of year	<u>(\$3,826,302.80)</u>

$\Sigma A = (261,278.18)$

Form 990-PF, Part I, Line #19

**Net Book Value**

\$3,708,665.61

Depreciation Method

S. L.

Assigned Life

10 - 30 Years

**Detailed Breakdown**

	<u>Beginning of Year</u>	<u>Current Year</u>	<u>End of Year</u>
Buildings & Improvements	2,439,227.11	189,303.82	2,628,530.93
Furniture & Fixtures	1,140,156.79	57,615.08	1,197,771.87
Total	<u>3,579,383.90</u>	<u>246,918.90</u>	<u>3,826,302.80</u>

**Part II, Line 15 (990-PF) - Other Assets**

		2,512,407	2,521,527	2,521,527
Asset Description		Book Value Beg of Year	Book Value End of Year	FMV End of Year
1	Program Related Investments	2,500,000	2,500,000	2,500,000
2	Intangibles	12,407	21,527	21,527

**Part VI, Line 6a (990-PF) - Estimated Tax Payments**

	<u>Date</u>		<u>Amount</u>
1 Credit from prior year return . . . . .	11/15/2013	1	280,324
2 First quarter estimated tax payment . . . . .		2	
3 Second quarter estimated tax payment . . . . .	6/15/2013	3	250,000
4 Third quarter estimated tax payment . . . . .	9/15/2013	4	100,000
5 Fourth quarter estimated tax payment . . . . .	12/15/2013	5	850,000
6 Other payments . . . . .		6	
7 Total . . . . .		7	1,480,324

**Part VII-A, Line 12 (990-PF) - Distribution to a Donor Advised Fund**

A contribution was made to a donor advised fund in order to carry out the mission of the Foundation's restricted fund. The mission of the restricted fund is to make contributions to organizations qualifying under IRC Section 501(c)(3) that sponsor scholarship programs that are merit-based and pursuant to an objective and nondiscriminatory selection process. The advisor to the fund does not receive any benefits, including incidental benefits from the fund. This amount is being treated as a qualifying distribution.

A contribution was made to a donor advised fund to carry out the mission of the Foundation. The donor advised fund's mission is to support 501(c)(3) organizations whose missions are the same as or similar to those of the Foundation. The advisor to the fund does not receive any benefits, including incidental benefits from the fund. This amount is being treated as a qualifying distribution.

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	2,257,255		223,800		2,425	
									Compensation	Benefits	Expense Account	Explanation		
1 Michael W Grebe	X	1241 N Franklin Pl	Milwaukee	WI	53202		President	50.00	518,240	55,750	618	Expense account is for group life		
2 Daniel P Schmidt	X	1241 N Franklin Pl	Milwaukee	WI	53202		VP for Program	45.00	312,000	48,800	792	Expense account is for group life		
3 Robert E Norton II	X	1241 N Franklin Pl	Milwaukee	WI	53202		VP for External Relations	45.00	274,000	38,250	276	Expense account is for group life		
4 Cynthia K. Friauf	X	1241 N Franklin Pl	Milwaukee	WI	53202		VP for Finance, Treasurer	45.00	212,300	31,845	516	Expense account is for group life		
5 R Michael Lempke	X	1241 N Franklin Pl	Milwaukee	WI	53202		VP for Investments	20.00	142,200	21,330	0	Expense account is for group life		
6 Mandy L. Hess	X	1241 N Franklin Pl	Milwaukee	WI	53202		Controller	45.00	114,500	17,175	73	Expense account is for group life		
7 Terri L. Famer	X	1241 N Franklin Pl	Milwaukee	WI	53202		Assistant Secretary	45.00	83,000	12,450	150	Expense account is for group life		
8 T. Conditine	X	1241 N Franklin Pl	Milwaukee	WI	53202		Chairman & Director	5.00	84,000					
9 R. George	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	35,000					
10 D. Kuester	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	43,000					
11 C. Mitchell	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	0					
12 S. Orr, Jr	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	42,000					
13 J. A. Pope	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	0					
14 T. Smallwood	X	1241 N Franklin Pl	Milwaukee	WI	53202		Secretary & Director	3.00	42,000					
15 Brother R. Smith	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	40,000					
16 V. Uhllein	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	33,000					
17 G. Wu	X	1241 N Franklin Pl	Milwaukee	WI	53202		Director	3.00	36,000					
18 See Retirement Schedule									246,015					

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions)

(a) Name and Address	(c) Retirement Compensation	(c) Relocation	(d) Contributions to employee benefit plans - medical, dental and vision insurance, HSAP	(d) Contributions to other insurance plans - travel/accident/wc/disability
Michael W Grebe - Milwaukee, WI	246,015	0	14,478	2,638
Daniel P Schmidt - Milwaukee, WI	0	0	18,041	3,084
Robert E Norton II - Milwaukee, WI	0	0	23,563	3,364
Cynthia K Fnauf - Milwaukee, WI	0	0	17,780	3,364
R Michael Lempke - Milwaukee, WI	0	0	0	399
Mandy L Hess - Milwaukee, WI	0	0	26,002	2,268
Terri L Famer - Milwaukee, WI	0	0	9,879	1,739
T Considine - Milwaukee, WI	0	0	0	0
R George - Milwaukee, WI	0	0	0	0
D Kuester - Milwaukee, WI	0	0	0	0
S Orr, Jr - Milwaukee, WI	0	0	0	0
C Mitchell - Milwaukee, WI	0	0	0	0
J A Pope - Milwaukee, WI	0	0	0	0
T Smallwood - Milwaukee, WI	0	0	0	0
Brother B Smith - Milwaukee, WI	0	0	0	0
D V Uihlein - Milwaukee, WI	0	0	0	0
G Will - Milwaukee, WI	0	0	0	0

The Lynde & Harry Bradley Foundation is the preferred address

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

(a) Name and Address	(c) Retirement Compensation	(c) Relocation	(d) Contributions to employee benefit plans - medical, dental and vision insurance, HSAP	(d) Contributions to other insurance plans - travel/accident/wc/disability
Dianne Sehler - Milwaukee, WI	0	0	6,537	2,680
Michael Hartmann - Milwaukee, WI	0	0	8,193	2,526
Janet Riordan - Milwaukee, WI	0	0	8,075	1,977
Alicia Manning - Milwaukee, WI	0	0	22,729	1,630
Laura Davis - Milwaukee, WI	0	0	16,889	1,583

Total number of other employees paid over \$50,000 - 2

The Lynde & Harry Bradley Foundation is the preferred address



**The Lynde and Harry Bradley Foundation, Inc.**  
**Year Ended December 31, 2013**  
**39-6037928**

**Part IX-A Summary of Direct Charitable Activities**

**External Relations - Wisconsin Conference**

The Conference brings together local opinion leaders and citizens who want to preserve freedom and promote prosperity for Wisconsin families in the generations to come. The conference showcases the work of Foundation grantees through panel discussions and educational presentations on mission related topics.

**Bradley Symposium**

Panel discussion among prominent commentators and scholars on the question "Are We Freer Than We Were Ten Years Ago?" They were asked: Are we fulfilling the Foundation's mission to preserve and defend the tradition of free, representative government and private enterprise that enabled America and the West to flourish economically and intellectually? What has changed during the past ten years, and what will the next ten years bring?

Form 990-PF, Page 9, Part XIII, Undistributed Income  
Part XIII, Line 7

Election Under Treasury Regulations § 53.4942(a)-3(c)(2)

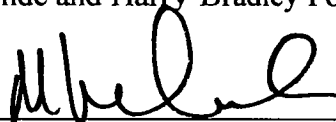
The Lynde and Harry Bradley Foundation, Inc. (the "Foundation") hereby elects under Treasury Regulations § 53.4942(a)-3(c)(2) to treat the amount shown in Part XIII, Line 7 (\$5,000) as a current distribution out of corpus. Such amount was treated by the Foundation as distributions out of corpus under Treasury Regulations § 53.4942(a)-3(d)(1)(iii) in the following prior taxable years:

2010	\$5,000
------	---------

The Lynde and Harry Bradley Foundation, Inc.

By: \_\_\_\_\_

Title: \_\_\_\_\_

  
PRES AND CEO

The Lynde and Harry Bradley Foundation, Inc.  
 Form 990-PF, Part VII-B, Line 5c  
 Expenditure Responsibility Grants and Reports  
 For the year ended December 31, 2013

EXCEPTION TO TAX ON TAXABLE EXPENDITURES

The Foundation claims exemption from the tax on taxable expenditures contained in Section 4945(d)(4)(B) of the Internal Revenue Code for the grants listed below because it maintained expenditure responsibility for such grants. The attached schedule provides the information about such grants required by Regulations Section 53.4945-5(d). To the knowledge of the Foundation, and based on reports received from grantees, none of the grant funds reported in the attached schedule were diverted from the purpose for which the grant was made.

Grantee Name and Address	Type	Payment Amt.
Centre for Development and Enterprise	Expr Resp - Foreign	\$75,000
Charter Growth Fund	Expr Resp - Priv Fdn	\$3,000,000
Encounter for Culture and Education, Inc.	Expr Resp - Priv Operating Fdn	\$1,000,000
John W. Pope Civitas Institute	Expr Resp - Priv Operating Fdn	\$100,000
Meese Family Foundation	Expr Resp - Priv Fdn	\$250,000
Phillips Foundation, Inc.	Expr Resp - Priv Fdn	\$40,000
St Gregory the Theologian Charity Foundation	Expr Resp - Foreign	\$75,000

The Lynde and Harry Bradley Foundation, Inc.  
 Form 990-PF, Part VII-B, Line 5c  
 Expenditure Responsibility Grants and Reports  
 For the year ended December 31, 2013

EIN 39-6037928

Grantee Name and Address	Purpose	Grant Date	Grant Amount	Amounts reported as expended	Payment Date	Dates received	Report Request Date/Status
53.4945-5(d)(2) (i)	(iii)	(ii)	(ii)	(iv)		(vi)	(vii)
Centre for Development and Enterprise P.O. Box 1936 Johannesburg 2000 SOUTH AFRICA	To support the work of CDE's think tank consortium on development	2/26/2013	75,000	75,000	8/28/2013	10/3/2014 complete	Request sent 1/21/14. Report states all funds expended.
Charter Growth Fund 350 Interlocken Boulevard, Suite 390 Broomfield, CO 80021	To support general program activities	6/27/2013	3,000,000	0	9/4/2013		Request sent 1/21/14
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239	To support Encounter Books for 2013	1/5/2013	1,000,000	0	various in 2013		Request sent 1/21/14
John W. Pope Civitas Institute 100 South Harrington Street Raleigh, NC 27603	To support the North Carolina Income Tax Elimination Study	2/26/2013	100,000	100,000	6/5/2013	2/5/14 complete	Request sent 1/21/14. Report states all funds expended.
Meese Family Foundation c/o Foundation Source 501 Silverside Road, Suite 123 Wilmington, DE 19809	To support general operations	6/6/2012	250,000	0	11/6/2013		Request sent 1/21/14
Phillips Foundation, Inc. One Massachusetts Avenue NW, Suite 620 Washington, DC 20001	To support the Journalism Fellowship Program	2/26/2013	40,000	40,000	4/3/2013	10/3/2014 complete	Request sent 1/21/14. Reports states all funds expended.
St. Gregory the Theologian Charity Foundation St. Daniel's Monastery Danilovsky Val, 22 Moscow 115191 RUSSIA	To support educational and cultural program activities	2/26/2013	75,000	0	3/20/2013		Request sent 1/21/14

(v) Unless otherwise noted, no verification of grantee reports was directed or conducted.

## GRANTS PAID CALENDAR YEAR 2013

### The Lynde and Harry Bradley Foundation, Inc.

Note: Grants paid represent payments for religious, educational, or similar charitable purposes. Except as noted with the following legend, the organizations are public charities as described in sections 509(a)(1),(2),(3):

Form 990-PF  
Part 1, Line 25  
and  
Part XV, Item 3

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Above the Clouds, Inc. P.O. Box 16122 Milwaukee, WI 53216-0122 To support general operations	8/7/2013	\$10,000	PC
Accelerate Institute 328 South Jefferson Street, Suite 570 Chicago, IL 60661 To support the Ryan Fellowship	8/7/2013	\$75,000	PC
Acton Institute for the Study of Religion and Liberty 98 East Fulton Street Grand Rapids, MI 49503 To support general operations	7/3/2013	\$100,000	PC
ActRight Legal Foundation 209 West Main Street Plainfield, IN 46168-1117 To support general operations	9/4/2013	\$87,500	PC
ActRight Legal Foundation 209 West Main Street Plainfield, IN 46168-1117 To support general operations	11/6/2013	\$87,500	PC
Alexander Hamilton Society 1730 M Street NW, Suite 909 Washington, DC 20036 To support general operations	6/5/2013	\$50,000	PC
Alliance for Children and Families 11700 West Lake Park Drive Milwaukee, WI 53224-3099 To support general operations	11/6/2013	\$1,000	PC
Alliance for School Choice 1660 L Street NW, Suite 1000 Washington, DC 20036 To support general operations	3/20/2013	\$20,000	PC

<b>RECIPIENT AND PURPOSE</b>	<b>DATE</b>	<b>AMOUNT</b>	<b>IRS Code</b>
<p>AltVentures Media  3930 Connecticut Avenue NW, 103-H  Washington, DC 20008  To support general operations</p>	9/25/2013	\$50,000	PC
<p>Alverno College  3400 South 43rd Street  P. O. Box 343922  Milwaukee, WI 53234-3922  To support a capital campaign</p>	12/4/2013	\$100,000	PC
<p>American Civil Rights Institute  P.O. Box 188350  Sacramento, CA 95818  To support general operations</p>	9/4/2013	\$175,000	PC
<p>American Council of Trustees and Alumni  1726 M Street NW, Suite 802  Washington, DC 20036-4525  To support general operations</p>	8/7/2013	\$30,000	PC
<p>American Enterprise Institute for Public Policy Research  1150 Seventeenth Street NW, Suite 1250  Washington, DC 20036  To support foreign and defense policy studies, a senior fellowship, and the  Bradley Lecture Series</p>	1/16/2013	\$100,000	PC
<p>American Enterprise Institute for Public Policy Research  1150 Seventeenth Street NW, Suite 1250  Washington, DC 20036  To support foreign and defense policy studies, a senior fellowship, and the  Bradley Lecture Series</p>	2/6/2013	\$100,000	PC
<p>American Enterprise Institute for Public Policy Research  1150 Seventeenth Street NW, Suite 1250  Washington, DC 20036  To support Foreign and Defense Policy Studies, a senior fellowship, and the  Bradley Lecture Series</p>	12/4/2013	\$100,000	PC
<p>American Enterprise Institute for Public Policy Research  1150 Seventeenth Street NW, Suite 1250  Washington, DC 20036  To support the "What So Proudly We Hail" project and the "Spirit of the  Constitution" project</p>	9/4/2013	\$40,000	PC
<p>American Enterprise Institute for Public Policy Research  1150 Seventeenth Street NW, Suite 1250  Washington, DC 20036  To support the Education Research Seminar and the Future of American  Education Project</p>	8/7/2013	\$90,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
American Foreign Policy Council 509 C Street NE Washington, DC 20002 To support general operations	9/4/2013	\$80,000	PC
American Islamic Congress 1718 M Street NW, #243 Washington, DC 20036 To support campus activities	12/18/2013	\$25,000	PC
American Legislative Exchange Council 2900 Crystal Drive, Suite 600 Arlington, VA 22202 To support the Center for State Fiscal Reform	8/28/2013	\$70,000	PC
American Majority, Inc. P.O. Box 87 Purcellville, VA 20134 To support general operations of the Wisconsin Chapter	1/16/2013	\$77,500	PC
American Majority, Inc. P.O. Box 87 Purcellville, VA 20134 To support general operations of the Wisconsin Chapter	3/6/2013	\$77,500	PC
American Majority, Inc. P.O. Box 87 Purcellville, VA 20134 To support Media Trackers, Wisconsin chapter	1/16/2013	\$87,500	PC
Americans for Prosperity Foundation 2111 Wilson Boulevard, Suite 350 Arlington, VA 22201 To support the public education activities	12/18/2013	\$100,000	PC
Americans for Prosperity Foundation 2111 Wilson Boulevard, Suite 350 Arlington, VA 22201 To support the Wisconsin chapter	12/18/2013	\$20,000	PC
Americans for Tax Reform Foundation 722 Twelfth Street NW, Floor 4 Washington, DC 20005 To support general operations	3/20/2013	\$50,000	PC
Americans for Tax Reform Foundation 722 Twelfth Street NW, Floor 4 Washington, DC 20005 To support general operations	6/5/2013	\$50,000	PC
America's Future Foundation 1513 16th Street NW Washington, DC 20036 To support general operations	9/4/2013	\$10,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Archdiocese of Milwaukee 3501 South Lake Drive P.O. Box 070912 Milwaukee, WI 53207-0912 To support 10th Anniversary Pallium Lecture	3/20/2013	\$10,000	PC
Asset Builders of America, Inc. 1213 North Sherman Avenue, #195 Madison, WI 53704 To support general operations	12/4/2013	\$35,000	PC
Association for the Study of the Middle East and Africa P.O. Box 33699 Washington, DC 20033 To support the national conference	10/2/2013	\$30,000	PC
Association of American Educators 27405 Puerta Real, Suite 230 Mission Viejo, CA 92691 To support program activities in Wisconsin	4/3/2013	\$162,500	SO I
Association of American Educators 27405 Puerta Real, Suite 230 Mission Viejo, CA 92691 To support program activities in Wisconsin	7/3/2013	\$162,500	SO I
Association of Graduates of the United States Military Academy 698 Mills Road West Point, NY 10996-1607 To support the Combating Terrorism Center & the Simon Center for the Professional Military Ethic	1/16/2013	\$100,000	PC
Austin Institute for the Study of Family and Culture 3412 Tarlton Lane Austin, TX 78746 To support a research study	12/18/2013	\$50,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	2/26/2013	\$25,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	3/15/2013	\$20,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	3/15/2013	\$5,000	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	5/9/2013	\$25,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	6/17/2013	\$25,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	7/18/2013	\$25,000	PC
Bradley Impact Fund 1249 N. Franklin Place Milwaukee, WI 53202 To support general operations	9/12/2013	\$45,000	PC
Barry Goldwater Institute for Public Policy Research 500 East Coronado Road Phoenix, AZ 85004 To support the Center for Constitutional Litigation	9/4/2013	\$25,000	PC
Baylor University One Bear Place # 97308 Waco, TX 76798-7308 To support the Bradley Graduate and Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Baylor University One Bear Place # 97308 Waco, TX 76798-7308 To support the Bradley Graduate and Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Beckum-Stapleton Little League, Inc. 4213 North 17th Street Milwaukee, WI 53209 To support general operations	7/3/2013	\$10,000	PC
Bel Canto Chorus of Milwaukee, Inc. 158 North Broadway Milwaukee, WI 53202 To support general operations	3/20/2013	\$20,000	PC
Beyond Vision 5316 West State Street Milwaukee, WI 53208 To support a capital campaign	12/4/2013	\$50,000	PC
Beyond Vision 5316 West State Street Milwaukee, WI 53208 To support general operations	12/4/2013	\$15,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Black Alliance for Educational Options 888 Sixteenth Street NW, Suite 800 Washington, DC 20006 To support general operations	12/18/2013	\$80,000	PC
Black Alliance for Educational Options, Inc. -- Milwaukee Chapter 3290 North 44th Street Milwaukee, WI 53216 To support the activities of the Milwaukee chapter	7/3/2013	\$25,000	PC
Boston College Jesuit Community Chestnut Hill, MA 02467-3802 To support the Bradley Graduate and Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Boston College Jesuit Community Chestnut Hill, MA 02467-3802 To support the Bradley Graduate and Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Boston University 595 Commonwealth Avenue, Suite 700 Boston, MA 02215 To support a research project on the role of religion in modern society	2/6/2013	\$30,000	PC
Boston University 595 Commonwealth Avenue, Suite 700 Boston, MA 02215 To support a research project on the role of religion in modern society	9/4/2013	\$30,000	PC
Boston University 595 Commonwealth Avenue, Suite 700 Boston, MA 02215 To support research and educational activities on civic identity	4/29/2013	\$10,000	PC
Bradley Prize Recipient Mitchell E. Daniels, c/o Purdue University, Hovde Hall 610 Purdue Mall West LaFayette, IN 47907-2040	6/19/2013	\$250,000	PC
Bradley Prize Recipient Paul D. Clements, c/o Georgetown University 600 New Jersey Avenue NW Washington, DC 20001	12/4/2013	\$250,000	PC
Bradley Prize Recipient Yuval Levin, c/o National Affairs, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036	6/28/2013	\$125,000	PC
Burleigh Street Community Development Corporation, Inc. 4630 West Burleigh Street Milwaukee, WI 53210 To support general operations	4/29/2013	\$15,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Business and Economics Academy of Milwaukee BEAM 3620 N. 18th Street Milwaukee, WI 53206 To support a teacher-incentive program	3/20/2013	\$10,000	PC
California Dance Institute Capshaw-Spielberg Center 3131 Olympic Boulevard, #202 Santa Monica, CA 90404 To support general operations	11/20/2013	\$10,000	PC
California Dance Institute Capshaw-Spielberg Center 3131 Olympic Boulevard, #202 Santa Monica, CA 90404 To support general operations	11/20/2013	\$5,000	PC
Capital Research Center 1513 Sixteenth Street, NW Washington, DC 20036-1480 To support a state labor conference	4/3/2013	\$40,000	PC
Capital Research Center 1513 Sixteenth Street, NW Washington, DC 20036-1480 To support general operations	11/20/2013	\$75,000	PC
Captain Frederick Pabst Mansion, Inc. 2000 West Wisconsin Avenue Milwaukee, WI 53233 To support general operations	12/4/2013	\$20,000	PC
Catholic Memorial High School 601 East College Avenue Waukesha, WI 53186 To support general operations	1/16/2013	\$1,000	PC
Center for America 250 Willow Springs Drive Roswell, GA 30075 To support general operations	9/4/2013	\$100,000	PC
Center for America 250 Willow Springs Drive Roswell, GA 30075 To support general operations	11/6/2013	\$100,000	PC
Center for Competitive Politics 124 S. West Street, Suite 201 Alexandria, VA 22314 To support general operations	4/3/2013	\$75,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Center for Consumer Freedom 1090 Vermont Avenue NW, Suite 800 Washington, DC 20005 To support crisis research and communications services	12/18/2013	\$100,000	PC
Center for Consumer Freedom 1090 Vermont Avenue NW, Suite 800 Washington, DC 20005 To support public education	12/18/2013	\$150,000	PC
Center for Education Reform 910 Seventeenth Street NW, Suite 1100 Washington, DC 20006 To support general operations	3/20/2013	\$50,000	PC
Center for Equal Opportunity 7700 Leesburg Pike, Suite 231 Falls Church, VA 22043 To support general operations	4/29/2013	\$110,000	PC
Center for Equal Opportunity 7700 Leesburg Pike, Suite 231 Falls Church, VA 22043 To support general operations	6/5/2013	\$55,000	PC
Center for Immigration Studies 1629 K Street NW, Suite 600 Washington, DC 20006 To support the public safety and law enforcement program	10/2/2013	\$15,000	PC
Center for Neighborhood Enterprise 1625 K Street NW, Suite 1200 Washington, DC 20036 To support general operations	7/3/2013	\$275,000	PC
Center for Neighborhood Enterprise 1625 K Street NW, Suite 1200 Washington, DC 20036 To support the Milwaukee Violence Free Zone Initiative	3/20/2013	\$95,000	PC
Center for Neighborhood Enterprise 1625 K Street NW, Suite 1200 Washington, DC 20036 To support the Milwaukee Violence Free Zone Initiative	4/29/2013	\$95,000	PC
Center for Neighborhood Enterprise 1625 K Street NW, Suite 1200 Washington, DC 20036 To support the Starfish Fund	6/5/2013	\$500	PC
Center for Security Policy, Inc. 1901 Pennsylvania Avenue NW, Suite 201 Washington, DC 20006 To support general operations	12/4/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Center for the Study of Carbon Dioxide and Global Change PO Box 209 5501 Merchants View Square Haymarket, VA 20169 To support the Science & Public Policy Institute	3/20/2013	\$10,000	PC
Center for the Study of Technology and Society 1730 M Street NW, Suite 910 Washington, DC 20036 To support general operations	8/7/2013	\$60,000	PC
Center for Veterans Issues, Ltd. P.O. Box 080168 Milwaukee, WI 53208 To support general operations	3/6/2013	\$20,000	PC
Center of the American Experiment 8441 Wayzata Boulevard, Suite 350 Golden Valley, MN 55426 To support a project on the effects of family fragmentation	9/4/2013	\$25,000	PC
Centre for Development and Enterprise P.O. Box 1936 Johannesburg 2000 SOUTH AFRICA To support the think tank consortium on development	8/28/2013	\$75,000	NC
Charter Growth Fund 350 Interlocken Boulevard, Suite 390 Broomfield, CO 80021 To support program activities	9/4/2013	\$3,000,000	PF
Children's Hospital and Health System 9000 West Wisconsin Avenue P.O. Box 1997 Milwaukee, WI 53201 To support general operations	10/2/2013	\$500	PC
City On A Hill, Inc. 2224 West Kilbourn Avenue Milwaukee, WI 53233 To support general operations	12/18/2013	\$20,000	PC
City Year 287 Columbus Avenue Boston, MA 02116 To support City Year Milwaukee	12/4/2013	\$100,000	PC
Clare Boothe Luce Policy Institute 112 Elden Street, Suite P Herndon, VA 20170 To support general operations	11/20/2013	\$5,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Clare Boothe Luce Policy Institute 112 Elden Street, Suite P Herndon, VA 20170 To support general operations	12/4/2013	\$5,000	PC
Claremont Institute for the Study of Statesmanship and Political Philosophy 937 West Foothill Boulevard, Suite E Claremont, CA 91711 To support general operations	7/3/2013	\$50,000	PC
Claremont Institute for the Study of Statesmanship and Political Philosophy 937 West Foothill Boulevard, Suite E Claremont, CA 91711 To support general operations	9/4/2013	\$50,000	PC
Claremont McKenna College Bauer Center 500 East Ninth Street Claremont, CA 91711-6400 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Claremont McKenna College Bauer Center 500 East Ninth Street Claremont, CA 91711-6400 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Classroom Inc. 245 Fifth Avenue, Floor 20 New York, NY 10016 To support general operations	3/20/2013	\$25,000	PC
Collegiate Cultural Foundation 218 West State Street Media, PA 19063 To support general operations	11/20/2013	\$5,000	PC
Colorado Christian University 8787 West Alameda Avenue Lakewood, CO 80226 To support general operations	11/20/2013	\$5,000	PC
Colorado Christian University 8787 West Alameda Avenue Lakewood, CO 80226 To support the Centennial Institute's Western Conservative Summit	7/3/2013	\$40,000	PC
Columbia University 726 Uris Hall New York, NY 10027 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Columbia University 726 Uris Hall New York, NY 10027 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Columbia University 726 Uris Hall New York, NY 10027 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Columbia University 726 Uris Hall New York, NY 10027 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/25/2013	\$12,500	PC
Common Sense Policy Roundtable Forum 9249 South Broadway Boulevard, #200-148 Highlands Ranch, CO 80129 To support public education	3/20/2013	\$25,000	PC
Common Sense Policy Roundtable Forum 9249 South Broadway Boulevard, #200-148 Highlands Ranch, CO 80129 To support public education	8/7/2013	\$125,000	PC
Common Sense Policy Roundtable Forum 9249 South Broadway Boulevard, #200-148 Highlands Ranch, CO 80129 To support public education	9/4/2013	\$125,000	PC
Community Warehouse, Inc. 521 South 9th Street Milwaukee, WI 53204 To support Milwaukee Working	4/17/2013	\$50,000	PC
Community Warehouse, Inc. 521 South 9th Street Milwaukee, WI 53204 To support Milwaukee Working	6/5/2013	\$50,000	PC
Compel Them To Come, Inc. 7161 North Port Washington Road, Suite 1A Milwaukee, WI 53217 To support general operations	9/25/2013	\$15,000	PC
Competitive Enterprise Institute 1899 L Street NW, Floor 12 Washington, DC 20036 To support general operations	12/4/2013	\$100,000	PC
Competitive Enterprise Institute 1899 L Street NW, Floor 12 Washington, DC 20036 To support litigation	2/6/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Competitive Enterprise Institute 1899 L Street NW, Floor 12 Washington, DC 20036 To support litigation	12/4/2013	\$100,000	PC
Concord Chamber Orchestra P.O. Box 370857 Milwaukee, WI 53237-1957 To support general operations	12/18/2013	\$10,000	PC
Cops and Kids Foundation P.O. Box 146 Sussex, WI 53089 To support general operations	1/16/2013	\$500	PC
Cornell University Department of History McGraw Hall Ithaca, NY 14853-4601 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Cornell University Department of History McGraw Hall Ithaca, NY 14853-4601 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Cornell University Department of History McGraw Hall Ithaca, NY 14853-4601 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Cornell University Department of History McGraw Hall Ithaca, NY 14853-4601 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/4/2013	\$12,500	PC
Council for National Policy, Inc. 1411 K Street NW, Suite 601 Washington, DC 20005 To support the Council's Conservative Action Project	7/24/2013	\$75,000	PC
Council on Foreign Relations 58 East 68th Street New York, NY 10065 To support a senior fellowship	12/18/2013	\$15,000	PC
Cristo Rey Network 14 East Jackson Boulevard, Suite 1200 Chicago, IL 60604 To support Cristo Rey Milwaukee expansion	7/3/2013	\$100,000	SO III FI



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Cristo Rey Network 14 East Jackson Boulevard, Suite 1200 Chicago, IL 60604 To support Cristo Rey Milwaukee expansion	8/7/2013	\$100,000	SO III FI
Cristo Rey Network 14 East Jackson Boulevard, Suite 1200 Chicago, IL 60604 To support Cristo Rey Milwaukee expansion	9/4/2013	\$100,000	SO III FI
Cristo Rey Network 14 East Jackson Boulevard, Suite 1200 Chicago, IL 60604 To support Cristo Rey Milwaukee expansion	10/2/2013	\$100,000	SO III FI
Cristo Rey Network 14 East Jackson Boulevard, Suite 1200 Chicago, IL 60604 To support the Choice Expansion Plan	7/3/2013	\$40,000	SO III FI
David Horowitz Freedom Center 14724 Ventura Blvd., Suite 820 Sherman Oaks, CA 91403 To support general operations	1/16/2013	\$112,500	PC
David Horowitz Freedom Center 14724 Ventura Blvd., Suite 820 Sherman Oaks, CA 91403 To support general operations	3/6/2013	\$112,500	PC
Discovery Institute for Public Policy 208 Columbia Street Seattle, WA 98104 To support a senior fellowship	7/3/2013	\$10,000	PC
Discovery World at Pier Wisconsin 500 North Harbor Drive Milwaukee, WI 53202 To support a capital campaign	12/4/2013	\$140,000	PC
Discovery World at Pier Wisconsin 500 North Harbor Drive Milwaukee, WI 53202 To support general operations	9/4/2013	\$90,000	PC
Divine Savior Holy Angels High School 4257 North 100th Street Milwaukee, WI 53222 To support Black Box Theater	2/20/2013	\$2,000	PC
Divine Savior Holy Angels High School 4257 North 100th Street Milwaukee, WI 53222 To support participation in the Milwaukee Parental Choice Program	7/3/2013	\$25,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Donors Forum of Wisconsin, Inc. 759 North Milwaukee Street, Suite 512 Milwaukee, WI 53202 To support general operations	10/2/2013	\$15,000	PC
Donors Trust 109 North Henry Street Alexandria, VA 22314-2903 To support the Bradley Gifted Education Fund	12/12/2013	\$767,727	PC
Donors Trust 109 North Henry Street Alexandria, VA 22314-2903 To support the David's Fund	12/4/2013	\$20,000	PC
Douglas County Educational Foundation 620 Wilcox Street Castle Rock, CO 80104 To support program activities	1/16/2013	\$25,000	PC
Duke University Office of Research Support 2200 W. Main Street, Suite 710 Durham, NC 27705 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Eastbrook Academy 5375 North Green Bay Avenue Milwaukee, WI 53209 To support general operations	7/3/2013	\$20,000	PC
EconomicsWisconsin 7635 West Bluemound Road, Suite 106 Milwaukee, WI 53213 To support education programming	1/16/2013	\$46,250	PC
EconomicsWisconsin 7635 West Bluemound Road, Suite 106 Milwaukee, WI 53213 To support education programming	2/6/2013	\$46,250	PC
EconomicsWisconsin 7635 West Bluemound Road, Suite 106 Milwaukee, WI 53213 To support education programming	3/6/2013	\$46,250	PC
EconomicsWisconsin 7635 West Bluemound Road, Suite 106 Milwaukee, WI 53213 To support education programming	4/3/2013	\$46,250	PC
Education Action Group Foundation 801 West Norton, Suite 1 Muskegon, MI 49444 To support Wisconsin school reform efforts	3/20/2013	\$65,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Employment Policies Institute 1090 Vermont Avenue NW, Suite 800 Washington, DC 20005 To support a program activity	7/3/2013	\$300,000	PC
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	1/16/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	2/20/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	4/3/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	4/29/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	6/5/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	7/3/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	8/7/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	9/4/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	10/16/2013	\$100,000	POF
Encounter for Culture and Education, Inc. 900 Broadway, Suite 601 New York, NY 10003-1239 To support an educational book program	11/20/2013	\$100,000	POF

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
English Language Partners of Wisconsin P.O. Box 342891 Milwaukee, WI 53234-2891 To support general operations	9/4/2013	\$25,000	PC
Ethics and Public Policy Center, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036 To support a project on the future of conservatism	12/4/2013	\$72,500	PC
Ethics and Public Policy Center, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036 To support general operations	7/3/2013	\$112,500	PC
Ethics and Public Policy Center, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036 To support general operations	9/4/2013	\$112,500	PC
Ethics and Public Policy Center, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036 To support the "Faith Angle Forum" program	12/4/2013	\$35,000	PC
Family House 3269 North Eleventh Street Milwaukee, WI 53206 To support general operations	7/3/2013	\$90,000	PC
Family Research Council, Inc. 801 G Street, NW Washington, DC 20001 To support the Marriage and Religion Research Institute	3/6/2013	\$65,000	PC
Family Service of Waukesha 101 West Broadway, Floor 2 Waukesha, WI 53186 To support the C.A.R.E. Center	10/2/2013	\$1,000	PC
Fellowship of Christian Athletes 135 West Broadway Waukesha, WI 53186 To support program activities	1/16/2013	\$30,000	PC
First Stage Children's Theater 325 West Walnut Street Milwaukee, WI 53212 To support general operations	7/3/2013	\$40,000	PC
Fisher House Wisconsin 5000 West National Avenue Milwaukee, WI 53295 To support Fisher House in Milwaukee	10/8/2013	\$2,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Florentine Opera Company, Inc. 930 E. Burleigh Street Milwaukee, WI 53212 To support general operations	7/3/2013	\$90,000	PC
Foreign Policy Initiative 11 DuPont Circle NW, Suite 325 Washington, DC 20036 To support the Defending Defense program	3/20/2013	\$10,000	PC
Foundation Financial Officers Group 216 West Jackson Boulevard, Suite 625 Chicago, IL 60606 To support general operations	12/4/2013	\$500	PC
Foundation for Cultural Review, Inc. 900 Broadway, Suite 602 New York, NY 10003-1239 To support The New Criterion magazine	2/6/2013	\$50,000	PC
Foundation for Cultural Review, Inc. 900 Broadway, Suite 602 New York, NY 10003-1239 To support The New Criterion magazine	3/6/2013	\$50,000	PC
Foundation for Cultural Review, Inc. 900 Broadway, Suite 602 New York, NY 10003-1239 To support The New Criterion magazine	10/2/2013	\$50,000	PC
Foundation for Cultural Review, Inc. 900 Broadway, Suite 602 New York, NY 10003-1239 To support The New Criterion magazine	12/4/2013	\$50,000	PC
Foundation for Defense of Democracies 1726 M Street NW, Suite 700 Washington, DC 20036 To support research and education projects	12/4/2013	\$75,000	PC
Foundation for Excellence in Education P.O. Box 10691 Tallahassee, FL 32302 To support general operations	8/7/2013	\$30,000	PC
Foundation for Government Accountability 15275 Collier Blvd., Suite 201-279 Naples, FL 34119 To support general operations	9/25/2013	\$25,000	PC
Foundation for Individual Rights in Education, Inc. 170 S. Independence Mall W, Suite 510 Philadelphia, PA 19106 To support general operations	12/4/2013	\$75,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Foundation for Opportunity in Education 26 Century Hill Drive, Suite 203 Latham, NY 12110 To support general operations	12/4/2013	\$75,000	PC
Foundation for Research on Economics & the Environment P.O. Box 555 Gallatin Gateway, MT 59730 To support general operations	3/20/2013	\$25,000	PC
Franklin Center for Government & Public Integrity 1229 King Street, Floor 3 Alexandria, VA 22314 To support the Thomas L. Rhodes Journalism Fellowship	11/6/2013	\$50,000	PC
Free Congress Research and Education Foundation, Inc. 901 N. Washington Street, Suite 206 Alexandria, VA 22314 To support general operations	9/25/2013	\$75,000	PC
Free Congress Research and Education Foundation, Inc. 901 N. Washington Street, Suite 206 Alexandria, VA 22314 To support general operations	11/6/2013	\$75,000	PC
Freedoms Foundation at Valley Forge 1601 Valley Forge Road P.O. Box 67 Valley Forge, PA 19482-0706 To support history education for Wisconsin teachers	8/7/2013	\$41,250	PC
Galen Institute P.O. Box 320010 Alexandria, VA 22320 To support general operations	9/25/2013	\$75,000	PC
Galen Institute P.O. Box 320010 Alexandria, VA 22320 To support general operations	11/6/2013	\$75,000	PC
Gary Sinise Foundation 12001 Ventura Place, Suite 201 Studio City, CA 91604 To build homes to meet the needs of our country's severely wounded veterans	4/17/2013	\$12,500	PC
George C. Marshall Institute 1601 North Kent Street, Suite 802 Arlington, VA 22209 To support general operations	3/20/2013	\$65,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
George Mason University Foundation, Inc. 3301 North Fairfax Drive, Suite 450 Arlington, VA 22201-4498 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
George Mason University Foundation, Inc. 3301 North Fairfax Drive, Suite 450 Arlington, VA 22201-4498 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Georgetown University 37th and O Sts NW Washington, DC 20007 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Georgetown University 37th and O Sts NW Washington, DC 20007 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/4/2013	\$12,500	PC
Georgetown University 37th and O Sts NW Washington, DC 20007 To support the Religious Freedom Project	10/2/2013	\$75,000	PC
Georgia Center for Opportunity 333 Research Court, Suite 210 Norcross, GA 30092 To support its Breakthrough Georgia initiative	7/3/2013	\$25,000	PC
German Marshall Fund of the United States 1744 R Street NW Washington, DC 20009 To support the Transatlantic Academy	2/6/2013	\$75,000	PC
German Marshall Fund of the United States 1744 R Street NW Washington, DC 20009 To support the Transatlantic Academy	12/18/2013	\$56,250	PC
Grand Avenue Club, Inc. 210 East Michigan Street Milwaukee, WI 53202-4901 To support general operations	7/24/2013	\$1,500	PC
Greater Milwaukee Committee for Community Development 301 West Wisconsin Avenue, Suite 300 Milwaukee, WI 53203 To support the Milwaukee Talent Dividend project	3/20/2013	\$20,000	PC
Greater Milwaukee Foundation, Inc. 101 West Pleasant, Suite 210 Milwaukee, WI 53212 To support the Nonprofit Management Fund of Greater Milwaukee	8/7/2013	\$60,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Guest House of Milwaukee, Inc. 1216 North 13th Street Milwaukee, WI 53205 To support a capital campaign	12/4/2013	\$175,000	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Harvard University 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 To support the Bradley Graduate & Post-Graduate Fellowship Program	10/2/2013	\$12,500	PC
Heartland Institute One South Wacker Drive, #2740 Chicago, IL 60606 To support the Center on Climate and Environmental Policy	7/3/2013	\$92,500	PC
Heartlove Place, Inc. 3229 N. Dr. Martin Luther King Jr. Drive Milwaukee, WI 53212 To support general operations	9/25/2013	\$15,000	PC
Hispanics for School Choice 1727 South Ninth Street Milwaukee, WI 53204 To support general operations	7/3/2013	\$35,000	PC
Holton Youth & Family Center 510 East Burleigh Street Milwaukee, WI 53212-2119 To support general operations	7/3/2013	\$25,000	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Holton Youth & Family Center 510 East Burleigh Street Milwaukee, WI 53212-2119 To support general operations	11/20/2013	\$1,500	PC
Holton Youth & Family Center 510 East Burleigh Street Milwaukee, WI 53212-2119 To support repairs to the facility	4/3/2013	\$1,000	PC
Hoover Institution 434 Galvez Mall Stanford, CA 94305-6010 To support a project initiative on Regulation and the Rule of Law	12/4/2013	\$87,500	PC
Hoover Institution 434 Galvez Mall Stanford, CA 94305-6010 To support the Task Force on K-12 Education	12/4/2013	\$70,000	PC
Hoover Institution 434 Galvez Mall Stanford, CA 94305-6010 To support the Working Group on Economic Policy	9/4/2013	\$75,000	PC
Hoover Institution 434 Galvez Mall Stanford, CA 94305-6010 To support the Working Group on Islamism and the International Order	8/7/2013	\$40,000	PC
Hoover Institution 434 Galvez Mall Stanford, CA 94305-6010 To support the Working Group on the Role of Military History in Contemporary Conflict	12/4/2013	\$150,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support a senior fellowship	3/20/2013	\$35,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support a senior fellowship	3/20/2013	\$40,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support a senior fellowship	8/7/2013	\$15,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support a senior fellowship	12/18/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support national security policy research and writing	8/7/2013	\$35,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support national security policy research and writing	10/2/2013	\$65,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Bradley Center for Philanthropy and Civic Renewal	2/6/2013	\$87,500	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Bradley Center for Philanthropy and Civic Renewal	3/6/2013	\$87,500	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Bradley Center for Philanthropy and Civic Renewal	4/3/2013	\$87,500	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Bradley Center for Philanthropy and Civic Renewal	4/29/2013	\$87,500	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Center for Religious Freedom	7/3/2013	\$60,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Center on Islam, Democracy and the Future of the Muslim World	7/3/2013	\$75,000	PC
Hudson Institute, Inc. 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 To support the Center on Islam, Democracy and the Future of the Muslim World	9/4/2013	\$75,000	PC
Independence Institute 727 East Sixteenth Avenue Denver, CO 80203 To support the Education Labor Project	3/20/2013	\$30,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Independence Institute 727 East Sixteenth Avenue Denver, CO 80203 To support the Energy Policy Center	12/18/2013	\$75,000	PC
Institute for Educational Advancement 569 South Marengo Avenue Pasadena, CA 91101 To support general operations, technology development and the Bradley Seminar	12/4/2013	\$357,000	PC
Institute for Educational Advancement 569 South Marengo Avenue Pasadena, CA 91101 To support the Caroline D. Bradley Scholarship Program	10/2/2013	\$700,000	PC
Institute for Educational Advancement 569 South Marengo Avenue Pasadena, CA 91101 To support the Caroline D. Bradley Scholarship Program	12/18/2013	\$2,400,000	PC
Institute for Family Studies P.O. Box 7967 Charlottesville, VA 22906 To support general operations	8/28/2013	\$50,000	PC
Institute for Foreign Policy Analysis, Inc. 675 Massachusetts Avenue, Floor 10 Cambridge, MA 02139 To support a research project on intelligence	6/5/2013	\$40,000	PC
Institute for Foreign Policy Analysis, Inc. 675 Massachusetts Avenue, Floor 10 Cambridge, MA 02139 To support a seminar series on Latin America	9/4/2013	\$65,000	PC
Institute for Foreign Policy Analysis, Inc. 675 Massachusetts Avenue, Floor 10 Cambridge, MA 02139 To support the Washington, D.C. office	10/2/2013	\$80,000	PC
Institute for Humane Studies 3351 Fairfax Drive, MSN 1C5 Arlington, VA 22201 To support general operations	12/4/2013	\$25,000	PC
Institute for International Studies 1718 M Street NW, Suite 244 Washington, DC 20036-4503 To support a two year project and the Culture of Lawfulness initiative	9/4/2013	\$63,750	PC
Institute for Justice 901 North Glebe Road, Suite 900 Arlington, VA 22203 To support general operations	9/25/2013	\$87,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Institute for Justice 901 North Glebe Road, Suite 900 Arlington, VA 22203 To support general operations	11/6/2013	\$87,500	PC
Institute for the Study of War 1400 Sixteenth Street NW, Suite 515 Washington, DC 20036 To support general operations	12/4/2013	\$20,000	PC
Intercollegiate Studies Institute, Inc. 3901 Centerville Road Wilmington, DE 19807-1938 To support general operations	3/20/2013	\$100,000	PC
Intercollegiate Studies Institute, Inc. 3901 Centerville Road Wilmington, DE 19807-1938 To support general operations	6/5/2013	\$100,000	PC
Jack Miller Center Three Bala Plaza West, Suite 401 Bala Cynwyd, PA 19004 To support the Bradley Graduate and Post-Graduate Fellowship Program conference and related publications	3/6/2013	\$62,500	PC
John K. MacIver Institute for Public Policy 44 East Mifflin Street, Suite 201 Madison, WI 53703 To support general operations	2/6/2013	\$85,000	PC
John K. MacIver Institute for Public Policy 44 East Mifflin Street, Suite 201 Madison, WI 53703 To support general operations	12/18/2013	\$85,000	PC
John W. Pope Civitas Institute 100 South Harrington Street Raleigh, NC 27603 To support research and public education about tax policy	3/20/2013	\$50,000	POF
John W. Pope Civitas Institute 100 South Harrington Street Raleigh, NC 27603 To support the North Carolina Income Tax Elimination Study	6/5/2013	\$50,000	POF
Johns Hopkins University - SAIS 1740 Massachusetts Avenue NW Washington, DC 20036 To support the Bradley Graduate and Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Johns Hopkins University - SAIS 1740 Massachusetts Avenue NW Washington, DC 20036 To support the Bradley Graduate and Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Johns Hopkins University - SAIS 1740 Massachusetts Avenue NW Washington, DC 20036 To support the Bradley Graduate and Post-Graduate Fellowship Program	10/2/2013	\$12,500	PC
Kathy's House 600 North 103rd Street Milwaukee, WI 53226 To support general operations	3/20/2013	\$2,000	PC
Khan Academy PO Box 1630 Mountain View, CA 94042-1630 To support general operations	3/20/2013	\$50,000	PC
Lakeland College Post Office Box 359 Sheboygan, WI 53082-0359 To support the Teaching Economics in American History program	7/24/2013	\$50,000	PC
Lighthouse Youth Center 5641 North 68th Street Milwaukee, WI 53218 To support general operations	4/3/2013	\$40,000	PC
Lutheran High School Association of Greater Milwaukee 5201 South 76th Street Greendale, WI 53129 To support participation in the Milwaukee Parental Choice Program	12/18/2013	\$13,350	PC
Lutheran Urban Mission Initiative 8242 North Granville Road Milwaukee, WI 53224 To support the purchase of curricula	9/4/2013	\$25,000	PC
M.H.S., Inc. -- Messmer Catholic Schools 742 West Capitol Drive Milwaukee, WI 53206 To support student transportation assistance, financial aid, and technology updates	7/3/2013	\$200,000	PC
Make-A-Wish Foundation of Wisconsin, Inc. 13195 West Hampton Avenue Butler, WI 53007 To support general operations	9/25/2013	\$2,000	PC
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support a project on crime	6/5/2013	\$60,000	PC
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support general operations	7/3/2013	\$56,250	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support general operations	8/7/2013	\$56,250	PC
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support general operations	9/4/2013	\$56,250	PC
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support general operations	10/2/2013	\$56,250	PC
Manhattan Institute for Policy Research, Inc. 52 Vanderbilt Avenue New York, NY 10017 To support the Adam Smith Society project	9/4/2013	\$10,000	PC
Manifold Productions 5508 Surrey Street Chevy Chase, MD 20815 To support a documentary film on Calvin Coolidge	7/3/2013	\$75,000	PC
Marine Corps University Foundation, Inc. P.O. Box 122 Quantico, VA 22134-0122 To support a seminar series	12/18/2013	\$30,000	PC
Marquette University High School 3401 West Wisconsin Avenue Milwaukee, WI 53208 To support participation in the Milwaukee Parental Choice Program	3/20/2013	\$25,000	PC
Marquette University P.O. Box 1881 Milwaukee, WI 53201-1881 To support the Cristo Rey feasibility study in Milwaukee	7/3/2013	\$60,000	PC
Massachusetts Institute of Technology 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Massachusetts Institute of Technology 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Massachusetts Institute of Technology 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Massachusetts Institute of Technology 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/25/2013	\$12,500	PC
Medical College of Wisconsin, Inc. 8701 Watertown Plank Road P.O. Box 26509 Milwaukee, WI 53226 To support HHT Milwaukee RNA	7/24/2013	\$500	PC
Meese Family Foundation 501 Silverside Road, Suite 123 Wilmington, DE 19809 To support general operations	11/6/2013	\$250,000	PF
Middle East Forum 1500 Walnut Street, Suite 1050 Philadelphia, PA 19102-3523 To support Campus Watch	12/18/2013	\$35,000	PC
Middle East Media Research Institute P. O. Box 27837 1819 L Street NW, Suite 500 Washington, DC 20036 To support general operations	3/20/2013	\$20,000	PC
Military Community Youth Ministries P.O. Box 2486 Colorado Springs, CO 80901 To support program activities	2/6/2013	\$20,000	PC
Military Community Youth Ministries P.O. Box 2486 Colorado Springs, CO 80901 To support program activities	12/18/2013	\$20,000	PC
Milwaukee Art Museum, Inc. 700 North Art Museum Drive Milwaukee, WI 53202 To support general operations	7/3/2013	\$90,000	PC
Milwaukee Chamber Theatre, Ltd. 158 North Broadway Milwaukee, WI 53202 To support general operations	9/4/2013	\$20,000	PC
Milwaukee Charter School Advocates 700 W. Virginia St. #602 Milwaukee, WI 53204 To support general operations	12/18/2013	\$75,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Milwaukee Christian Center, Inc. 807 S. 14th Street Milwaukee, WI 53204 To support general operations	12/4/2013	\$25,000	PC
Milwaukee Christian Center, Inc. 807 S. 14th Street Milwaukee, WI 53204 To support youth programming	3/20/2013	\$10,000	PC
Milwaukee College Preparatory School 2449 North 36th Street Milwaukee, WI 53210 To support general operations	11/20/2013	\$5,000	PC
Milwaukee College Preparatory School 2449 North 36th Street Milwaukee, WI 53210 To support general operations	12/18/2013	\$50,000	PC
Milwaukee Collegiate Academy 4030 North 29th Milwaukee, WI 53216 To support general operations	7/3/2013	\$75,000	PC
Milwaukee County Historical Society 910 North Old World Third Street Milwaukee, WI 53203 To support general operations	11/20/2013	\$5,000	PC
Milwaukee Development Corporation 756 North Milwaukee Street, Suite 400 Milwaukee, WI 53202 To support M-7	1/16/2013	\$100,000	SO I
Milwaukee Homeless Veterans Initiative P.O. Box 18441 Milwaukee, WI 53218 To support general operations	12/4/2013	\$10,000	PC
Milwaukee Institute of Art and Design, Inc. 273 East Erie Street Milwaukee, WI 53202 To support the MIAD/MU Strategic Alliance	8/7/2013	\$75,000	PC
Milwaukee Public Library Foundation, Inc. 814 West Wisconsin Avenue Milwaukee, WI 53233 To support general operations	9/4/2013	\$65,000	PC
Milwaukee Public Museum, Inc. 800 West Wells Street Milwaukee, WI 53233-1478 To support debt retirement	8/7/2013	\$200,000	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Milwaukee Public Museum, Inc. 800 West Wells Street Milwaukee, WI 53233-1478 To support general operations	9/25/2013	\$75,000	PC
Milwaukee Public Museum, Inc. 800 West Wells Street Milwaukee, WI 53233-1478 To support general operations	11/6/2013	\$75,000	PC
Milwaukee Repertory Theater, Inc. 108 East Wells Street Milwaukee, WI 53202 To support general operations	9/4/2013	\$100,000	PC
Milwaukee Rescue Mission 830 North 19th Street Milwaukee, WI 53233 To support general operations	1/16/2013	\$5,000	PC
Milwaukee Rescue Mission 830 North 19th Street Milwaukee, WI 53233 To support general operations	1/16/2013	\$2,000	PC
Milwaukee Rescue Mission 830 North 19th Street Milwaukee, WI 53233 To support general operations	5/15/2013	\$50,000	PC
Milwaukee Tennis & Education Foundation W131 N8008 Country Club Drive Menomonee Falls, WI 53051 To support general operations	9/4/2013	\$10,000	PC
Milwaukee Water Council 247 Freshwater Way, Suite 500 Milwaukee, WI 53204 To support the Global Water Center	1/16/2013	\$90,000	PC
Milwaukee Youth Symphony Orchestra, Inc. 325 West Walnut Street Milwaukee, WI 53212 To support general operations	12/18/2013	\$15,000	PC
Milwaukee Youth Symphony Orchestra, Inc. 325 West Walnut Street Milwaukee, WI 53212 To support special performances	3/20/2013	\$5,000	PC
Minority Christian Coaches Association 158 Branch Street Hartford, WI 53027 To support general operations	3/6/2013	\$25,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
MMAC Community Support Foundation, Inc. 756 North Milwaukee Street, Suite 400 Milwaukee, WI 53202 To support general operations of Bridging the Gap Learning Center	10/2/2013	\$10,000	PC
MMAC Community Support Foundation, Inc. 756 North Milwaukee Street, Suite 400 Milwaukee, WI 53202 To support the National Governors' Association conference	3/20/2013	\$35,000	PC
Monterey Institute of International Studies 460 Pierce Street Monterey, CA 93940-2659 To support research	9/25/2013	\$20,000	PC
Mount Calvary Lutheran Church & School 2862 North 53 Street Milwaukee, WI 53210 To support general operations	8/7/2013	\$20,000	PC
Mount Hope Lutheran Church 8633 West Becher Street West Allis, WI 53219 To support general operations	10/2/2013	\$1,000	PC
Moving Picture Institute 375 Greenwich Street New York, NY 10013 To support general operations	12/4/2013	\$35,000	PC
Museum of Biblical Art 1865 Broadway New York, NY 10023-7503 To support general operations	12/4/2013	\$15,000	PC
National Affairs, Inc. 1730 M Street NW, Suite 910 Washington, DC 20036 To support National Affairs magazine	8/7/2013	\$50,000	PC
National Association of Scholars, Inc. 8 West 38th Street, Suite 503 New York, NY 10018-6368 To support general operations	9/4/2013	\$30,000	PC
National Bureau of Asian Research 1414 NE 42nd Street, Suite 300 Seattle, WA 98105 To support the Strategic Asia Program and the PLA Conference	3/20/2013	\$95,000	PC
National Bureau of Asian Research 1414 NE 42nd Street, Suite 300 Seattle, WA 98105 To support the Strategic Asia Program and the PLA Conference	6/5/2013	\$95,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
National Bureau of Economic Research, Inc. 1050 Massachusetts Avenue, 3rd Floor Cambridge, MA 02138 To support the Summer Institute and research on taxation	4/3/2013	\$85,000	PC
National Bureau of Economic Research, Inc. 1050 Massachusetts Avenue, 3rd Floor Cambridge, MA 02138 To support the Summer Institute and research on taxation	6/5/2013	\$85,000	PC
National Center for Policy Analysis 14180 Dallas Parkway, Suite 350 Dallas, TX 75254 To support general operations	9/25/2013	\$85,000	PC
National Center for Policy Analysis 14180 Dallas Parkway, Suite 350 Dallas, TX 75254 To support research on health-care reform in Wisconsin	12/4/2013	\$25,000	PC
National Center for Policy Analysis 14180 Dallas Parkway, Suite 350 Dallas, TX 75254 To support research on health-care reform in Wisconsin	12/4/2013	\$25,000	PC
National Chamber Foundation 1615 H Street, N.W. Washington, DC 20062-2000 To support the "Faces of Lawsuit Abuse" public education campaign	10/2/2013	\$125,000	PC
National Chamber Foundation 1615 H Street, N.W. Washington, DC 20062-2000 To support the "Faces of Lawsuit Abuse" public education campaign	12/4/2013	\$125,000	PC
National Council on Teacher Quality 1420 New York Avenue NW, Suite 800 Washington, DC 20005 To support the "Teacher Prep Review" project	12/4/2013	\$100,000	PC
National Endowment for Democracy 1025 F Street NW, Suite 800 Washington, DC 20004-1432 To support the Journal of Democracy	1/16/2013	\$35,000	PC
National Legal and Policy Center 107 Park Washington Court Falls Church, VA 22046 To support general operations	12/4/2013	\$10,000	PC
National Organization for Marriage 2029 K Street NW, Suite 300 Washington, DC 20006 To support general operations	12/4/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
National Organization for Marriage 2029 K Street NW, Suite 300 Washington, DC 20006 To support The Ruth Institute	1/16/2013	\$20,000	PC
National Right to Work Legal Defense Foundation, Inc. 8001 Braddock Road Springfield, VA 22160 To support general operations	12/4/2013	\$75,000	PC
National Strategy Information Center, Inc. 1730 Rhode Island Avenue NW, Suite 500 Washington, DC 20036 To support general operations	3/20/2013	\$83,750	PC
National Strategy Information Center, Inc. 1730 Rhode Island Avenue NW, Suite 500 Washington, DC 20036 To support general operations	4/29/2013	\$83,750	PC
National Strategy Information Center, Inc. 1730 Rhode Island Avenue NW, Suite 500 Washington, DC 20036 To support general operations	6/5/2013	\$83,750	PC
National Strategy Information Center, Inc. 1730 Rhode Island Avenue NW, Suite 500 Washington, DC 20036 To support general operations	7/3/2013	\$83,750	PC
Naval War College Foundation 686 Cushing Road Newport, RI 02841-1207 To support the Center for Study of Irregular Warfare & Armed Groups	7/3/2013	\$35,000	PC
Nehemiah, Inc. P.O. Box 18187 Milwaukee, WI 53218 To support general operations	3/20/2013	\$15,000	PC
New Beginnings Are Possible, Inc. 3717 W. Fond du Lac Avenue Milwaukee, WI 53216-3624 To support general operations	12/4/2013	\$20,000	PC
New Creatures in Christ Outreach Ministry 2328 West Capitol Drive Milwaukee, WI 53206 To support general operations	11/20/2013	\$5,000	PC
New Creatures in Christ Outreach Ministry 2328 West Capitol Drive Milwaukee, WI 53206 To support general operations	12/4/2013	\$23,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
New Threads of Hope 3001 N. 112th Street Wauwatosa, WI 53222 To support general operations	4/3/2013	\$20,000	PC
New York University Kimball Hall, #301 246 Greene Street New York, NY 10003 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
New York University Kimball Hall, #301 246 Greene Street New York, NY 10003 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
New York University Kimball Hall, #301 246 Greene Street New York, NY 10003 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
New York University Kimball Hall, #301 246 Greene Street New York, NY 10003 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Next Act Theatre, Inc. P.O. Box 394 Milwaukee, WI 53201 To support general operations	12/4/2013	\$15,000	PC
Nia Imani Family, Inc. 1353 North 25th Street Milwaukee, WI 53205 To support general operations	12/4/2013	\$20,000	PC
No Limits Theater Group, Inc. 9801 Washington Boulevard, Floor 2 Culver City, CA 90232 To support development of oral communication, socialization and public speaking skills for children with serious hearing loss	4/17/2013	\$7,500	PC
Northtown Church 7000 North 107th Street Milwaukee, WI 53224-4302 To support the capital campaign	11/6/2013	\$2,000	PC
Northwest Catholic School -- East Campus 7140 North 41st Street Milwaukee, WI 53209 To support general operations	8/28/2013	\$2,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Northwest Nazarene University 623 S. University Boulevard Nampa, Idaho 83686-5897 To support integration of the Khan Academy into classrooms	3/20/2013	\$25,000	PC
Notre Dame Middle School, Inc. 1420 West Scott Street Milwaukee, WI 53204-2269 To support general operations	7/3/2013	\$20,000	PC
OCPA Liberty Foundation 1401 North Lincoln Blvd. Oklahoma City, OK 73104 To support the Competitive Federalism Project	3/20/2013	\$75,000	SO I
OCPA Liberty Foundation 1401 North Lincoln Blvd. Oklahoma City, OK 73104 To support the Competitive Federalism Project	6/5/2013	\$75,000	SO I
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Ohio State University 1900 Kenny Road Columbus, OH 43201-2399 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Operation DREAM PO Box 12356 Milwaukee, WI 53212 To support general operations	7/3/2013	\$20,000	PC
Pacific Academy for Advanced Studies 4910 Texhoma Avenue Encino, CA 91316 To support the Alamos Alliance conference	1/16/2013	\$30,000	PC
Pacific Research Institute for Public Policy 1 Embarcadero Center, Suite 350 San Francisco, CA 94111 To support program activities of the Benjamin Rush Society	3/20/2013	\$40,000	PC
Partners Advancing Values in Education, Inc. 135 West Wells Street, Suite 850 Milwaukee, WI 53203 To support scholarship and capacity-building programs	7/3/2013	\$75,000	PC
Partners Advancing Values in Education, Inc. 135 West Wells Street, Suite 850 Milwaukee, WI 53203 To support scholarship and capacity-building programs	8/7/2013	\$75,000	PC
Partners Advancing Values in Education, Inc. 135 West Wells Street, Suite 850 Milwaukee, WI 53203 To support scholarship and capacity-building programs	9/4/2013	\$75,000	PC
Pathways to College 8800 West Bluemound Road Milwaukee, WI 53226 To support general operations	7/3/2013	\$75,000	PC
Pepperdine University 24255 Pacific Coast Highway Los Angeles, CA 90263-4486 To support a conference	1/16/2013	\$75,000	PC
Pettit National Ice Center 500 South 84th Street Milwaukee, WI 53214 To support general operations	3/7/2013	\$78,650	PC
Philanthropy Roundtable 1730 M Street NW, Suite 601 Washington, DC 20036 To support general operations	7/3/2013	\$125,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Philanthropy Roundtable 1730 M Street NW, Suite 601 Washington, DC 20036 To support general operations	9/4/2013	\$125,000	PC
Phillips Foundation, Inc. One Massachusetts Avenue NW, Suite 620 Washington, DC 20001 To support the Journalism Fellowship Program	4/3/2013	\$40,000	PF
Physicians for Reform Foundation 1126 10th St. Lane NW Hickory, NC 28601 To support general operations	12/4/2013	\$25,000	PC
Piano Arts of Wisconsin 2642 North Summit Avenue Milwaukee, WI 53211-3849 To support general operations	4/3/2013	\$15,000	PC
Pius XI High School 135 North 76th Street Milwaukee, WI 53213-3597 To support participation in the Milwaukee Parental Choice Program	7/3/2013	\$25,000	PC
Prager University Foundation 15021 Ventura Blvd. #552 Sherman Oaks, CA 91403 To support general operations	12/18/2013	\$75,000	PC
Prince of Peace Lutheran Church 2222 Englewood Road Englewood, FL 34223 To support general operations	1/16/2013	\$1,000	PC
Princeton University -- James Madison Center Department of Politics Corwin Hall Princeton, NJ 08554 To support the James Madison Program in American Ideals & Institutions	9/4/2013	\$65,000	PC
Princeton University Department of Politics 030 Corwin Hall Princeton, NJ 08544 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Princeton University Department of Politics 030 Corwin Hall Princeton, NJ 08544 To support the Bradley Graduate & Post-Graduate Fellowship Program	10/16/2013	\$12,500	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Princeton University Department of Politics 030 Corwin Hall Princeton, NJ 08544 To support the Bradley Graduate & Post-Graduate Fellowship Program	10/16/2013	\$12,500	PC
Pro Musica Hebraica 1225 Nineteenth Street NW, #620 Washington, DC 20036 To support rediscovering the art of Jewish music	4/3/2013	\$20,000	PC
Project on Government Oversight 1100 G Street, NW, Suite 500 Washington, DC 20005-7407 To support general operations	12/4/2013	\$100,000	PC
Quilliam Foundation 4100 MacArthur Blvd., Suite 150 Newport Beach, CA 92660 To support project Tamkeen	9/25/2013	\$75,000	PC
Rebuilding Together Greater Milwaukee 700 West Virginia Street, Suite 221 Milwaukee, WI 53204 To support general operations	7/3/2013	\$10,000	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC

<b>RECIPIENT AND PURPOSE</b>	<b>DATE</b>	<b>AMOUNT</b>	<b>IRS Code</b>
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Rector & Visitors of the University of Virginia Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/25/2013	\$12,500	PC
Risen Savior Evangelical Lutheran Church and School 9550 West Brown Deer Road Milwaukee, WI 53224 To support outreach ministries	7/3/2013	\$60,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Rocketship Education 350 Twin Dolphin Drive, Suite 109 Redwood City, CA 94065-1458 To support expansion to Milwaukee	4/3/2013	\$125,000	PC
Ronald McDonald House Charities of Eastern Wisconsin, Inc. 8948 Watertown Plank Road Wauwatosa, WI 53226-4802 To support general operations	12/18/2013	\$2,000	PC
Running Rebels Community Organization 1300 A West Fond du Lac Avenue Milwaukee, WI 53205 To support general operations	7/3/2013	\$85,000	PC
Ruth Institute 663 S. Rancho Santa Fe Road, Suite 222 San Marcos, CA 92078-3973 To support general operations	12/18/2013	\$20,000	PC
Safe & Sound 801 West Michigan Street Milwaukee, WI 53233 To support general operations	12/4/2013	\$25,000	PC
Sagamore Institute The Levey Mansion 2902 North Meridian Street Indianapolis, IN 46208-4715 To support research and education on state and local policy	7/3/2013	\$50,000	PC
Saints Peter and Paul Catholic Church 2491 North Murray Avenue Milwaukee, WI 53211 To support Child and Family Ministries	1/16/2013	\$1,000	PC
San Francisco Film Society 39 Mesa Street, Suite 110 The Presidio San Francisco, CA 94129 To support a pilot production of about Christopher Columbus	5/15/2013	\$25,000	PC
Sand County Foundation, Inc. 131 W. Wilson Street, Suite 610 Madison, WI 53703 To support the Bradley Fund for the Environment	1/16/2013	\$550,000	PC
School Choice Wisconsin, Inc. 219 North Milwaukee Street, Floor 1 Suite B Milwaukee, WI 53202-5818 To support general operations	4/3/2013	\$100,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
School Choice Wisconsin, Inc. 219 North Milwaukee Street, Floor 1 Suite B Milwaukee, WI 53202-5818 To support general operations	6/5/2013	\$100,000	PC
School Choice Wisconsin, Inc. 219 North Milwaukee Street, Floor 1 Suite B Milwaukee, WI 53202-5818 To support general operations	8/7/2013	\$100,000	PC
School Sisters of Saint Francis 1515 South Layton Boulevard Milwaukee, WI 53215-1924 To support Layton Boulevard West Neighbors	3/20/2013	\$20,000	PC
Schools That Can Milwaukee 1821 N. Dr. Martin Luther King Drive, Unit A Milwaukee, WI 53212 To support general operations	2/6/2013	\$45,000	PC
Serenity Inns, Inc. P.O. Box 26887 Milwaukee, WI 53208 To support general operations	12/4/2013	\$10,000	PC
Sharon Lynne Wilson Center for the Arts, Inc. 19805 West Capitol Drive Brookfield, WI 53045 To support the Guitar Competition and Festival	9/25/2013	\$10,000	PC
Sisters of the Order of St. Benedict 104 Chapel Lane Saint Joseph, MN 56374-0220 To support the St. Scholastica Convent's wellness center	12/18/2013	\$1,000	PC
Skylight Music Theatre 158 North Broadway Milwaukee, WI 53202 To support general operations	8/7/2013	\$65,000	PC
SOAR of Racine P.O. Box 1782 Racine, WI 53401 To support general operations	7/3/2013	\$40,000	PC
Sojourner Family Peace Center, Inc. P. O. Box 080319 Milwaukee, WI 53208 To support general operations	10/2/2013	\$500	PC
Spirit of America 12301 Wilshire Boulevard, Suite 303 Los Angeles, CA 90025 To support general operations	4/3/2013	\$10,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
St. Ann Center for Intergenerational Care 2801 East Morgan Avenue Milwaukee, WI 53207 To support a capital campaign	12/18/2013	\$170,000	PC
St. Boniface Parish W204 N11940 Goldendale Road Germantown, WI 53022-2322 To support general operations	10/2/2013	\$500	PC
St. Gregory the Theologian Charity Foundation St. Daniel's Monastery Danilovsky Val, 22 Moscow 115191 RUSSIA To support educational & cultural program activities	3/20/2013	\$75,000	NC
St. Joan Antida High School, Inc. 1341 North Cass Street Milwaukee, WI 53202 To support participation in the Milwaukee Parental Choice Program	3/20/2013	\$25,000	PC
St. John's Northwestern Military Academy 1101 North Genesee Street Delafield, WI 53018-1498 To support the Milwaukee Scholars Program	7/3/2013	\$20,000	PC
St. Marcus Lutheran School 2215 North Palmer Street Milwaukee, WI 53212 To support general operations	12/4/2013	\$50,000	PC
St. Martin de Porres High School 501 South Martin Luther King Jr. Avenue Waukegan, IL 60085 To support general operations	1/16/2013	\$1,000	PC
St. Robert Parish 2200 East Capitol Drive Shorewood, WI 53211 To support the Angelique Allen Memorial Scholarship fund	4/29/2013	\$500	PC
St. Thomas More High School 2601 East Morgan Avenue Milwaukee, WI 53207 To support participation in the Milwaukee Parental Choice Program	7/3/2013	\$25,000	PC
St. Thomas More High School 2601 East Morgan Avenue Milwaukee, WI 53207 To support replacement of two boilers	9/25/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Stanford University Building 200, Room 246 Stanford, CA 94305-2024 To support the Bradley Graduate & Post-Graduate Fellowship Program	11/6/2013	\$12,500	PC
State Policy Network 1655 N. Fort Myer Drive, Suite 360 Arlington, VA 22209 To support a state-based strategy to advance free enterprise	9/4/2013	\$35,000	PC
Student Free Press Association 4771 Mechanic Road Hillsdale, MI 49242 To support general operations	3/20/2013	\$10,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Tax Foundation National Press Building 529 14th Street, NW, Suite 420 Washington, DC 20045-1000 To support general operations	4/3/2013	\$50,000	PC
Teach for America, Inc. 315 West 36th Street, Floor 7 New York, NY 10018 To support the Milwaukee program	4/17/2013	\$75,000	PC
Teach for America, Inc. 315 West 36th Street, Floor 7 New York, NY 10018 To support the Milwaukee program	6/5/2013	\$75,000	PC
Teen Challenge of Wisconsin, Inc. P.O. Box 250771 Milwaukee, WI 53225 To support general operations	7/3/2013	\$20,000	PC
Teneo Network 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support general operations	12/4/2013	\$10,000	PC
Texas A & M University Research Foundation 4231 TAMU College Station, TX 77843-4231 To support economic research	7/3/2013	\$60,000	PC
Texas A & M University Research Foundation 4231 TAMU College Station, TX 77843-4231 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Texas A & M University Research Foundation 4231 TAMU College Station, TX 77843-4231 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
Texas Engineering Experiment Station Department of Aerospace Engineering 3141 TAMU College Station, TX 77843-3141 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Texas Public Policy Foundation 900 Congress Avenue, Suite 400 Austin, TX 78701-2432 To support the project "Changing the Tax-and-Spend Paradigm: In Texas and Beyond"	4/3/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
The Alma Center, Inc. 2821 North 4th Street, 4th Floor Milwaukee, WI 53212 To support general operations	9/4/2013	\$25,000	PC
The American Conservative Union Foundation 1331 H Street NW, Suite 500 Washington, DC 20005 To support the Jeane Kirkpatrick Prize for Academic Freedom	4/3/2013	\$35,000	PC
The American Studies Center Radio America & American Veterans Center 1100 North Glebe Road, Suite 900 Arlington, VA 22201 To support Radio America and the Goodpaster Lecture	9/4/2013	\$40,000	PC
The American Studies Center Radio America & American Veterans Center 1100 North Glebe Road, Suite 900 Arlington, VA 22201 To support the programs of the American Veterans Center	3/20/2013	\$25,000	PC
The Becket Fund, Inc. 3000 K Street NW, Suite 220 Washington, DC 20007 To support general operations	12/4/2013	\$145,000	PC
The Center for Union Facts 1090 Vermont Avenue NW, Suite 800 Washington, DC 20005 To support program activities	2/6/2013	\$70,000	PC
The Center for Union Facts 1090 Vermont Avenue NW, Suite 800 Washington, DC 20005 To support public education	12/18/2013	\$125,000	PC
The Family Leader PO Box 42245 Urbandale, IA 50323 To support Marriage Matters ministry	7/3/2013	\$25,000	PC
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support general operations	4/3/2013	\$100,000	PC
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support general operations	6/5/2013	\$100,000	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support the Bork Memorial Lectures and Debates Series	8/7/2013	\$75,000	PC
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support the International Project	4/3/2013	\$50,000	PC
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support the International Project	4/29/2013	\$50,000	PC
The Federalist Society for Law and Public Policy Studies 1015 Eighteenth Street NW, Suite 425 Washington, DC 20036 To support the International Project	6/5/2013	\$50,000	PC
The Fund for American Studies 1706 New Hampshire Avenue, NW Washington, DC 20009 To support academic programs	3/20/2013	\$40,000	PC
The George Washington University 1000 Jefferson Drive, SW Washington, DC 20560 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
The George Washington University 1000 Jefferson Drive, SW Washington, DC 20560 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
The Gilder Lehrman Institute of American History 49 West 45th Street, Floor 6 New York, NY 10036 To support the Milwaukee program	1/16/2013	\$87,500	PC
The Gilder Lehrman Institute of American History 49 West 45th Street, Floor 6 New York, NY 10036 To support the Milwaukee program	3/6/2013	\$87,500	PC
The Healing Center 130 W. Bruce Street, Suite 400 Milwaukee, WI 53204 To support general operations	12/18/2013	\$10,000	PC
The Heritage Foundation 214 Massachusetts Avenue, NE Washington, DC 20002 To support anti-poverty research and activities	4/3/2013	\$50,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
The Heritage Foundation 214 Massachusetts Avenue, NE Washington, DC 20002 To support the American Perceptions Initiative	9/25/2013	\$50,000	PC
The Howard Center for Family, Religion & Society 934 North Main Street Rockford, IL 61103 To support "The Family in America"	12/4/2013	\$20,000	PC
The Howard Center for Family, Religion & Society 934 North Main Street Rockford, IL 61103 To support the activities of the World Congress of Families	3/20/2013	\$50,000	PC
The Howard Center for Family, Religion & Society 934 North Main Street Rockford, IL 61103 To support The Family in America	2/20/2013	\$20,000	PC
The Institute for Responsible Citizenship 1227 25th Street NW, Floor 6 Washington, DC 20037 To support a seminar on America's founding principles	7/3/2013	\$25,000	PC
The Institute on Religion & Democracy, Inc. 1023 Fifteenth Street NW, Suite 601 Washington, DC 20005 To support general operations	9/25/2013	\$40,000	PC
The Institute on Religion and Public Life, Inc. 35 East Twenty-First Street, Floor 6 New York, NY 10010 To support First Things magazine	10/2/2013	\$40,000	PC
The Mackinac Center 140 West Main Street P.O. Box 568 Midland, MI 48640-0568 To support the Labor and Education Project	3/20/2013	\$50,000	PC
The Mequon-Thiensville Education Foundation P.O. Box 514 Mequon, WI 53092 To support general operations	10/16/2013	\$2,000	PC
The Milwaukee Ballet Company, Inc. 504 West National Avenue Milwaukee, WI 53204 To support general operations	8/7/2013	\$95,000	PC
The National Fatherhood Initiative 20410 Observation Drive, Suite 107 Germantown, MD 20876-6419 To support general operations	12/4/2013	\$75,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
The Philadelphia Society 11620 Rutan Circle Jerome, MI 49249-9530 To support general operations	3/20/2013	\$10,000	PC
The Philadelphia Society 11620 Rutan Circle Jerome, MI 49249-9530 To support the 50th anniversary celebration meeting	4/3/2013	\$20,000	PC
The RAND Corporation 1776 Main Street Santa Monica, CA 90406-2138 To support a research project on China	7/24/2013	\$25,000	PC
The Salvation Army of Greater Milwaukee 11315 Watertown Plank Road P.O. Box 26019 Wauwatosa, WI 53226-0019 To support community outreach programs	9/25/2013	\$20,000	PC
The UWM Foundation, Inc. 1440 East North Avenue Milwaukee, WI 53202 To support accounting scholarships	10/2/2013	\$500	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support a public education project	2/6/2013	\$45,000	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support general operations	9/4/2013	\$50,000	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC
The Witherspoon Institute 16 Stockton Street Princeton, NJ 08542 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/28/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Thomas Jefferson Institute for Public Policy 9035 Golden Sunset Lane Springfield, VA 22153 To support energy roundtables	12/4/2013	\$50,000	PC
Three Harbors Council Boy Scouts of America 330 South 84th Street Milwaukee, WI 53214-1468 To support general operations	1/16/2013	\$50,000	PC
True the Vote 7232 Wynnwood Lane Houston, TX 77008 To support a Wisconsin project	12/18/2013	\$50,000	PC
True the Vote 7232 Wynnwood Lane Houston, TX 77008 To support general operations	12/18/2013	\$32,833	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate and Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
Tufts University Packard Hall Medford, MA 02155 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
United Community Center 1028 South 9th Street Milwaukee, WI 53204 To support the Bruce-Guadalupe Community School	2/6/2013	\$57,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Unity in Motion P.O. Box 511131 Milwaukee, WI 53203 To support general operations	7/3/2013	\$25,000	PC
University of Arizona 1200 E. University Blvd. Tucson, AZ 85721 To support the Center for the Study of American Ideals and Culture	4/29/2013	\$25,000	PC
University of California-Berkeley 101 Sproul Hall UC Berkley Campus Berkeley, CA 94720 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of California-Los Angeles Box 951477, 8283 Bunche Hall Los Angeles, CA 90095-1477 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of California-Los Angeles Box 951477, 8283 Bunche Hall Los Angeles, CA 90095-1477 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	8/7/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Bradley Graduate & Post-Graduate Fellowship Program	10/16/2013	\$12,500	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the George J. Stigler Center for the Study of the Economy and the State	12/18/2013	\$65,000	PC
University of Chicago 5807 South Woodlawn Avenue Chicago, IL 60637 To support the Institute for Law and Economics	10/2/2013	\$20,000	PC
University of Denver 2255 East Evans Avenue Denver, CO 80208 To support an evaluation of the Institute for the Advancement of the American Legal System's Honoring Families Initiative	12/18/2013	\$40,000	PC
University of Denver 2255 East Evans Avenue Denver, CO 80208 To support the Institute for the Development of Gifted Education at the Ricks Center for Gifted Children's doctoral teacher training program	7/3/2013	\$50,000	PC
University of Denver 2255 East Evans Avenue Denver, CO 80208 To support the Institute for the Development of Gifted Education at the Ricks Center for Gifted Children's doctoral teacher training program	9/4/2013	\$50,000	PC
University of Kentucky 301 Peterson Service Bldg. Lexington, KY 40506 To support the John Dickinson Writings Project	12/4/2013	\$45,000	PC
University of Minnesota Foundation NW 5957 PO Box 1450 Minneapolis, MN 55485-5957 To support the Marital First Responder Project	9/25/2013	\$45,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
University of Notre Dame 400 Main Building Notre Dame, IN 46556 To support the Bradley Graduate and Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Notre Dame 400 Main Building Notre Dame, IN 46556 To support the Bradley Graduate and Post-Graduate Fellowship Program	9/25/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/4/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	10/2/2013	\$12,500	PC
University of Pennsylvania 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 To support the Bradley Graduate & Post-Graduate Fellowship Program	11/6/2013	\$12,500	PC
University of Wisconsin-Madison 1848 University Avenue Madison, WI 53726 To support a research and publication project on the ratification of the Constitution and Bill of Rights	2/6/2013	\$50,000	PC
University of Wisconsin-Madison 1848 University Avenue Madison, WI 53726 To support the Bradley Graduate & Post-Graduate Fellowship Program	1/16/2013	\$12,500	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
University of Wisconsin-Madison 1848 University Avenue Madison, WI 53706 To support the Bradley Graduate & Post-Graduate Fellowship Program	9/4/2013	\$12,500	PC
University of Wisconsin-Madison 1848 University Avenue Madison, WI 53726 To support the Center for the Study of the American Constitution	2/6/2013	\$20,000	PC
University of Wisconsin-Milwaukee P.O. Box 413 Milwaukee, WI 53201-0413 To support the Bradley Distinguished Lecture Series	12/18/2013	\$40,000	PC
University of Wisconsin-Milwaukee P.O. Box 413 Milwaukee, WI 53201-0413 To support the Manfred Olson Planetarium	2/6/2013	\$1,000	PC
Urban Ecology Center 1500 East Park Place Milwaukee, WI 53211 To support general operations	1/16/2013	\$1,000	PC
Urban Ecology Center 1500 East Park Place Milwaukee, WI 53211 To support general operations	9/4/2013	\$10,000	PC
URBI et ORBI Communications, Inc. 3050 Gap Knob Road P.O. Box 57 New Hope, KY 40052 To support general operations and a concert	9/25/2013	\$2,000	PC
UWM Research Foundation, Inc. 1440 East North Avenue Milwaukee, WI 53209 To support the Bradley Catalyst Grant Program	7/24/2013	\$150,000	PC
VFW Foundation VFW National Headquarters 406 West 34th Street Kansas City, MO 64111 To support the Voice of Democracy program	4/17/2013	\$25,000	PC
Vision Forward 912 North Hawley Road Milwaukee, WI 53213 To support general operations	9/4/2013	\$10,000	PC



RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Vision Forward 912 North Hawley Road Milwaukee, WI 53213 To support new programs	12/4/2013	\$20,000	PC
Walnut Way Conservation Corp. 2240 North 17th Street Milwaukee, WI 53205 To support general operations	3/6/2013	\$30,000	PC
Washington Legal Foundation 2009 Massachusetts Avenue, NW Washington, DC 20036 To support legal-reform activities and the Investor Protection Program	2/6/2013	\$10,000	PC
William F. Buckley Jr. Program P.O. Box 204539 Yale Station New Haven, CT 06520-4539 To support general operations	9/4/2013	\$25,000	PC
Wisconsin Academic Decathlon 595 Baeten Road GreenBay, WI 54304 To support general operations	3/20/2013	\$10,000	SO III FI
Wisconsin Conservatory of Music, Inc. 1584 North Prospect Avenue Milwaukee, WI 53202-6501 To support general operations	12/4/2013	\$60,000	PC
Wisconsin Forensics Coaches Association 823 West National Avenue Milwaukee, WI 53204 To support the state tournament and the scholarship program	12/18/2013	\$10,000	PC
Wisconsin Institute for Law and Liberty 1139 East Knapp Street Milwaukee, WI 53202 To support general operations	2/6/2013	\$125,000	PC
Wisconsin Institute for Law and Liberty 1139 East Knapp Street Milwaukee, WI 53202 To support general operations	7/3/2013	\$250,000	PC
Wisconsin Institute for Law and Liberty 1139 East Knapp Street Milwaukee, WI 53202 To support general operations	8/7/2013	\$250,000	PC
Wisconsin Lutheran Child & Family Service, Inc. W175 N11120 Stonewood Drive Germantown, WI 53022 To support the Student Assistance Program	9/4/2013	\$25,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
Wisconsin Lutheran College 8800 West Bluemound Road Milwaukee, WI 53226 To support the Center for Urban Teaching	7/24/2013	\$35,000	PC
Wisconsin Lutheran High School 330 North Glenview Avenue Milwaukee, WI 53213-3379 To support participation in the Milwaukee Parental Choice Program and school development	9/4/2013	\$50,000	PC
Wisconsin Policy Research Institute, Inc. 633 West Wisconsin Avenue, Suite 330 Milwaukee, WI 53203 To support general operations	6/5/2013	\$187,500	PC
Wisconsin Policy Research Institute, Inc. 633 West Wisconsin Avenue, Suite 330 Milwaukee, WI 53203 To support general operations	9/4/2013	\$187,500	PC
WisconsinEye Public Affairs Network, Inc. 122 West Washington Avenue, Suite #200 Madison, WI 53703 To support general operations	7/3/2013	\$50,000	PC
WMC Foundation, Inc. 501 East Washington Avenue Madison, WI 53703-2914 To support a workforce project	10/16/2013	\$30,000	PC
Word of Hope Ministries, Inc. 2677 North 40th Street Milwaukee, WI 53210 To support general operations	3/20/2013	\$25,000	PC
Work First Foundation 205 West End Avenue, Apt. 19S New York, NY 10023 To support the activities of the State Human Services Secretaries' Innovation Group	4/3/2013	\$125,000	PC
Work First Foundation 205 West End Avenue, Apt. 19S New York, NY 10023 To support the activities of the State Human Services Secretaries' Innovation Group	7/3/2013	\$125,000	PC
Works of Mercy 1927 North Fourth Street Milwaukee, WI 53212 To support general operations	11/6/2013	\$5,000	PC

RECIPIENT AND PURPOSE	DATE	AMOUNT	IRS Code
World Orphan Fund N7130 North Lost Lake Road Randolph, WI 53956 To support general operations	4/17/2013	\$25,000	PC
Yeshiva Elementary School 5115 West Keefe Avenue Milwaukee, WI 53216 To support a computer lab	12/4/2013	\$25,000	PC
Yeshiva Elementary School 5115 West Keefe Avenue Milwaukee, WI 53216 To support general operations	9/4/2013	\$30,000	PC
Young America's Foundation 110 Elden Street Herndon, VA 20170 To support student programming	12/4/2013	\$25,000	PC
Zion Evangelical Lutheran Church 6710 County Road T Egg Harbor, WI 54209-9295 To support general operations	1/16/2013	\$1,000	PC
Zoological Society of Milwaukee County 10005 West Bluemound Road Milwaukee, WI 53226 To support general operations	1/16/2013	\$70,000	PC
Flow through charitable contributions from K-1s	12/31/2013	\$52	PC
	<b>Subtotal:</b>	<b><u>\$34,428,862</u></b>	
Less: Non-qualifying distributions Meese Family Foundation 501 Silverside Road, Suite 123 Wilmington, DE 19809 To support general operations	11/6/2013	\$250,000	PF
	<b>Grand Total:</b>	<b><u>\$34,178,862</u></b>	

# GRANT REFUNDS CALENDAR YEAR 2013

## The Lynde and Harry Bradley Foundation, Inc.

39-6037928

<b>RECIPIENT AND PURPOSE</b>	<b>DATE</b>	<b>AMOUNT</b>
Texas A & M University 4231 TAMU College Station, TX 77843-4231 To support economic research	3/4/2013	(\$122)
Wisconsin Association of Scholars 6214 Old Sauk Road Madison, WI 53705	5/2/2013	(\$20,000)
Wisconsin Association of Scholars 6214 Old Sauk Road Madison, WI 53705	5/2/2013	(\$4,734)
<b>Grant Total:</b>		<b><u>(\$24,856)</u></b>

# The Lynde and Harry Bradley Foundation, Inc.

Grants Approved for Future Payment at 12/31/13

39-6037928

Form 990-PF Part XV, Item 3b

Recipient and/or Purpose	Ending Balance 2013	IRS Code
<b>ACI Senior Development Corp.</b> PO Box 353 Garrison, NY 10524 <i>To support general operations</i>	\$250,000	PF
<b>ACTS Community Development Corporation</b> 1445 North 24th Street Milwaukee, WI 53205 <i>To support general operations</i>	\$85,000	PC
<b>The American Conservative Union Foundation</b> 1331 H Street NW, Suite 500 Washington, DC 20005 <i>To support the Jeane Kirkpatrick Academic Freedom Award and Ronald Reagan Banquet at CPAC 2014</i>	\$35,000	PC
<b>American Enterprise Institute for Public Policy Research</b> 1150 Seventeenth Street NW, Suite 1250 Washington, DC 20036 <i>To support Foreign and Defense Policy Studies the work of Karlyn Bowman, and the Bradley Lecture Series</i>	\$200,000	PC
<b>American Legislative Exchange Council</b> 2900 Crystal Drive, Suite 600 Arlington, VA 22202 <i>To support the Center for State Fiscal Reform</i>	\$100,000	PC
<b>American Majority, Inc.</b> P.O. Box 87 Purcellville, VA 20134 <i>To support the Wisconsin chapter</i>	\$200,000	PC
<b>American Principles Project</b> 1130 Connecticut Avenue NW #425 Washington, DC 20036 <i>To support the Preserve Innocence Project</i>	\$50,000	PC
<b>Association of Graduates of the United States Military Academy</b> 698 Mills Road West Point, NY 10996-1607 <i>To support the Combating Terrorism Center and the Simon Center for the Professional Military Ethic</i>	\$100,000	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Austin Institute for the Study of Family and Culture</b> 3412 Tarlton Lane Austin, TX 78746 <i>To support a research study</i>	\$50,000	PC
<b>Baylor University</b> One Bear Place # 97308 Waco, TX 76798-7308 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Boston College Trustees</b> Jesuit Community Chestnut Hill, MA 02467-3802 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Bradley Prize Recipient</b> Yuval Levin, c/o National Affairs, Inc. 1730 M Street NW, Suite 910 Washington, DC 20001	\$125,000	PC
<b>Center for American Military Music Opportunities</b> 8651 John J. Kingman Rd. #104 Fort Belvoir, VA 22060 <i>To support the "Operation Songsmith" program</i>	\$10,000	PC
<b>Center for Individual Rights</b> 1233 Twentieth Street NW, Suite 300 Washington, DC 20036 <i>To support general operations</i>	\$80,000	PC
<b>Center for Strategic and Budgetary Assessments</b> 1667 K Street NW, Suite 900 Washington, DC 20006-1659 <i>To support research and education activities</i>	\$70,000	PC
<b>Claremont McKenna College</b> Bauer Center 500 East Ninth Street Claremont, CA 91711-6400 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of Columbia University in the City of New York</b> 726 Uris Hall New York, NY 10027 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Trustees of Columbia University in the City of New York</b> 726 Uris Hall New York, NY 10027 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Consumers' Research, Inc.</b> 1825 Eye Street NW, Suite 600 Washington, DC 20006 <i>To support the Center for Energy Innovation and Independence</i>	\$150,000	PC
<b>Consumers' Research, Inc.</b> 1825 Eye Street NW, Suite 600 Washington, DC 20006 <i>To support the Center for Energy Innovation and Independence</i>	\$100,000	PC
<b>Cornell University</b> Department of History McGraw Hall Ithaca, NY 14853-4601 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Cornell University</b> Department of History McGraw Hall Ithaca, NY 14853-4601 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>David Horowitz Freedom Center</b> 14724 Ventura Blvd., Suite 820 Sherman Oaks, CA 91403 <i>To support general operations</i>	\$225,000	PC
<b>Duke University</b> Office of Research Support 2200 W. Main Street, Suite 710 Durham, NC 27705 <i>To support the New Faces conference at the Triangle Institute for Security Studies</i>	\$15,000	PC
<b>Duke University</b> Office of Research Support 2200 W. Main Street, Suite 710 Durham, NC 27705 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Wisconsin Council on Economic Education, Inc.</b> 7635 West Bluemound Road, Suite 106 Milwaukee, WI 53213 <i>To support the Opinion Leaders and the Fitness for Life workshops</i>	\$200,000	PC
<b>Ethics and Public Policy Center, Inc.</b> 1730 M Street NW, Suite 910 Washington, DC 20036 <i>To support the work of Henry Olsen</i>	\$72,500	PC
<b>Family Research Council, Inc.</b> 801 G Street, NW Washington, DC 20001 <i>To support the Marriage &amp; Religion Research Institute</i>	\$75,000	PC
<b>Fellowship of Christian Athletes</b> 135 West Broadway Waukesha, WI 53186 <i>To support programs in Milwaukee's central City</i>	\$25,000	PC
<b>Foreign Policy Research Institute</b> 1528 Walnut Street, Suite 610 Philadelphia, PA 19102-3684 <i>To support the Center for the Study of America and the West</i>	\$85,000	PC
<b>Foundation for a Great Marriage, Inc.</b> 1496 Bellevue, Suite 502 Green Bay, WI 54311 <i>To support general operations</i>	\$25,000	PC
<b>The Foundation for Constitutional Government</b> 350 West 42nd Street, Suite 37C New York, NY 10036 <i>To support an online resource project</i>	\$25,000	PC
<b>Foundation for Cultural Review, Inc.</b> 900 Broadway, Suite 602 New York, NY 10003-1239 <i>To support The New Criterion</i>	\$100,000	PC
<b>Foundation for the Milwaukee Fire Education Center</b> Milwaukee Fire Department 711 West Wells Street Milwaukee, WI 53233 <i>To support the reinstatement of a Juvenile Fire Setters program</i>	\$15,000	PC



<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>George Mason University Foundation, Inc.</b> 3301 North Fairfax Drive, Suite 450 Arlington, VA 22201-4498 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>The George Washington University</b> 1000 Jefferson Drive, SW Washington, DC 20560 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Georgetown University</b> 37th and O Sts NW Washington, DC 20007 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>German Marshall Fund of the United States</b> 1744 R Street NW Washington, DC 20009 <i>To support the Transatlantic Academy</i>	\$56,250	PC
<b>Greenhouse Solutions</b> P.O. Box 84 Aledo, TX 76008 <i>To support Media Trackers - Wisconsin</i>	\$175,000	PC
<b>President and Fellows of Harvard College</b> 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>President and Fellows of Harvard College</b> 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC
<b>President and Fellows of Harvard College</b> 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>President and Fellows of Harvard College</b> 1033 Massachusetts Avenue, Suite 3 Cambridge, MA 02138 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Hoover Institution on War, Revolution and Peace</b> 434 Galvez Mall Stanford, CA 94305-6010 <i>To support a project initiative on Regulation and the Rule of Law</i>	\$262,500	PC
<b>Hope Christian Schools</b> 3215 N. Dr. Martin Luther King Jr. Drive Milwaukee, WI 53212 <i>To support general operations</i>	\$50,000	PC
<b>Hudson Institute, Inc.</b> 1015 Fifteenth Street NW, Suite 600 Washington, DC 20005 <i>To support the Bradley Center for Philanthropy and Civic Renewal</i>	\$350,000	PC
<b>Jack Miller Center for Teaching Americas Founding Principles and History</b> Three Bala Plaza West, Suite 401 Bala Cynwyd, PA 19004 <i>To support the 2015 Bradley Graduate and Post-Graduate Fellowship Program conference</i>	\$217,000	PC
<b>John K. MacIver Institute for Public Policy</b> 44 East Mifflin Street, Suite 201 Madison, WI 53703 <i>To support general operations</i>	\$85,000	PC
<b>Johns Hopkins University - SAIS</b> 1740 Massachusetts Avenue NW Washington, DC 20036 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC
<b>Johns Hopkins University - SAIS</b> 1740 Massachusetts Avenue NW Washington, DC 20036 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Manhattan Institute for Policy Research, Inc.</b> 52 Vanderbilt Avenue New York, NY 10017 <i>To support the Center for Energy Policy and the Environment</i>	\$250,000	PC
<b>Massachusetts Institute of Technology</b> 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Massachusetts Institute of Technology</b> 77 Massachusetts Avenue, Bldg. #E17-214 Cambridge, MA 02139-4307 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>M.H.S., Inc. -- Messmer Catholic Schools</b> 742 West Capitol Drive Milwaukee, WI 53206 <i>To support the Portraits in Leadership event</i>	\$50,000	PC
<b>Milwaukee Development Corporation</b> 756 North Milwaukee Street, Suite 400 Milwaukee, WI 53202 <i>To support a regional economic development initiative</i>	\$100,000	SO I
<b>Milwaukee Public Museum, Inc.</b> 800 West Wells Street Milwaukee, WI 53233-1478 <i>To support retiring debt</i>	\$800,000	PC
<b>Milwaukee Water Council</b> 247 Freshwater Way, Suite 500 Milwaukee, WI 53204 <i>To support general operations</i>	\$50,000	PC
<b>Neu-Life Community Development</b> 2014 West North Avenue Milwaukee, WI 53205 <i>To support general operations</i>	\$50,000	PC
<b>New Beginnings Are Possible, Inc.</b> 3717 W. Fond du Lac Avenue Milwaukee, WI 53216-3624 <i>To support general operations</i>	\$15,000	PC
<b>New York University</b> Kimball Hall, #301 246 Greene Street New York, NY 10003 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>New York University</b> Kimball Hall, #301 246 Greene Street New York, NY 10003 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Ohio State University Foundation</b> 1900 Kenny Road Columbus, OH 43201-2399 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Ohio State University Foundation</b> 1900 Kenny Road Columbus, OH 43201-2399 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Ohio State University Foundation</b> 1900 Kenny Road Columbus, OH 43201-2399 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Ohio State University Foundation</b> 1900 Kenny Road Columbus, OH 43201-2399 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Pacific Academy for Advanced Studies</b> 4910 Texhoma Avenue Encino, CA 91316 <i>To support the 2014 Alamos Alliance</i>	\$30,000	PC
<b>Trustees of Princeton University</b> Princeton, NJ 08544 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of Princeton University</b> Princeton, NJ 08544 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of Princeton University</b> Princeton, NJ 08554 <i>To support the James Madison Program in American Ideals and Institutions</i>	\$75,000	PC
<b>Rocketship Education</b> 350 Twin Dolphin Drive, Suite 109 Redwood City, CA 94065-1458 <i>To support national expansion to Milwaukee</i>	\$125,000	PC
<b>Sand County Foundation, Inc.</b> 131 W. Wilson Street, Suite 610 Madison, WI 53703 <i>To support the Bradley Fund for the Environment</i>	\$263,591	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Schools That Can Milwaukee</b> 1821 N. Dr. Martin Luther King Drive, Unit A Milwaukee, WI 53212 <i>To support general operations</i>	\$100,000	PC
<b>Stanford University</b> Building 200, Room 246 Stanford, CA 94305-2024 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Stanford University</b> Building 200, Room 246 Stanford, CA 94305-2024 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Stanford University</b> Building 200, Room 246 Stanford, CA 94305-2024 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Stanford University</b> Building 200, Room 246 Stanford, CA 94305-2024 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Texas Engineering Experiment Station</b> Department of Aerospace Engineering 3141 TAMU College Station, TX 77843-3141 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC
<b>Texas A &amp; M University Research Foundation</b> 4231 TAMU College Station, TX 77843-4231 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Three Harbors Council Boy Scouts of America</b> 330 South 84th Street Milwaukee, WI 53214-1468 <i>To support general operations</i>	\$50,000	PC
<b>Trustees of Tufts College</b> Packard Hall Medford, MA 02155 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Trustees of Tufts College</b> Packard Hall Medford, MA 02155 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of Tufts College</b> Packard Hall Medford, MA 02155 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Regents of the University of California</b> 110 Sproul Hall # 5800 Berkeley, CA 94720-5800 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$25,000	PC
<b>Regents of the University of California Los Angeles</b> Box 951477, 8283 Bunche Hall Los Angeles, CA 90095-1477 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Regents of the University of California Los Angeles</b> Box 951477, 8283 Bunche Hall Los Angeles, CA 90095-1477 <i>To support the Center for the Liberal Arts and Free Institutions</i>	\$10,000	PC
<b>University of Chicago</b> 5807 South Woodlawn Avenue Chicago, IL 60637 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>University of Chicago</b> 5807 South Woodlawn Avenue Chicago, IL 60637 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>University of Chicago</b> 5807 South Woodlawn Avenue Chicago, IL 60637 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>University of Notre Dame</b> 400 Main Building Notre Dame, IN 46556 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Trustees of the University of Pennsylvania</b> 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of the University of Pennsylvania</b> 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Trustees of the University of Pennsylvania</b> 3733 Spruce Street, 344 Vance Hall Philadelphia, PA 19104-6360 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC

<b>Recipient and/or Purpose</b>	<b>Ending Balance 2013</b>	<b>IRS Code</b>
<b>Rector &amp; Visitors of the University of Virginia</b> Program on Constitutionalism and Democracy P.O. Box 400195 Charlottesville, VA 22904-4195 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>University of Wisconsin Foundation</b> 1848 University Avenue Madison, WI 53726-4090 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>University of Wisconsin Foundation</b> 1848 University Avenue Madison, WI 53726-4090 <i>To support the Center for the Study of the American Constitution</i>	\$40,000	PC
<b>University of Wisconsin Foundation</b> 1848 University Avenue Madison, WI 53726-4090 <i>To support the Wisconsin Center for the Study of Liberal Democracy</i>	\$58,000	PC
<b>University of Wisconsin Foundation</b> 1848 University Avenue Madison, WI 53726-4090 <i>To support a research and publication project on the ratification of the Constitution and Bill of Rights</i>	\$75,000	PC
<b>UWM Research Foundation, Inc.</b> 1440 East North Avenue Milwaukee, WI 53209 <i>To support the Bradley Catalyst Grant Program</i>	\$150,000	SO I
<b>The Witherspoon Institute</b> 16 Stockton Street Princeton, NJ 08542 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>The Witherspoon Institute</b> 16 Stockton Street Princeton, NJ 08542 <i>To support the Bradley Graduate &amp; Post-Graduate Fellowship Program</i>	\$12,500	PC
<b>Zoological Society of Milwaukee County</b> 10005 West Bluemound Road Milwaukee, WI 53226 <i>To support general operations</i>	\$70,000	PC
<b>Grand Total:</b>	<b>\$6,774,841</b>	



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	004397105	ACCURAY INC	S	1/4/2013	-11,200.0000	59,981.37	-80,528.00	-20,546.63
LHBF20020002	952145209	WEST COAST BANCORP/OR	S	1/4/2013	-3,200.0000	72,802.52	-54,293.33	18,509.19
LHBF20020002	00246W103	AXT INC	S	1/4/2013	-7,296.0000	22,402.59	-53,558.66	-31,156.07
LHBF20020002	350060109	LB FOSTER CO	S	1/8/2013	-1,600.0000	70,396.02	-47,738.71	22,657.31
LHBF20020002	004397105	ACCURAY INC	S	1/9/2013	-23,300.0000	110,919.48	-164,325.74	-53,406.26
LHBF20020002	00246W103	AXT INC	S	1/9/2013	-9,388.0000	27,975.80	-68,429.45	-40,453.85
LHBF20020002	002474104	AZZ INC	S	1/9/2013	-833.0000	34,060.68	-10,676.09	23,384.59
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	1/9/2013	-2,600.0000	33,480.22	-36,553.60	-3,073.38
LHBF20020002	139674105	CAPITAL CITY BANK GROUP INC	S	1/10/2013	-1,800.0000	21,563.51	-19,266.48	2,297.03
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/10/2013	-154,669.2700	154,669.27	-154,669.27	0.00
LHBF20020002	09069N108	BIOSCRIP INC	S	1/14/2013	-2,800.0000	29,851.48	-16,934.47	12,917.01
LHBF20020002	88830R101	TITAN MACHINERY INC	S	1/14/2013	-1,300.0000	35,358.68	-26,810.23	8,548.45
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	1/14/2013	-919.0000	10,584.89	-8,382.43	2,202.46
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	1/14/2013	-2,581.0000	29,448.54	-17,515.69	11,932.85
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/15/2013	-194,772.0300	194,772.03	-194,772.03	0.00
LHBF20020002	36191C205	GSI GROUP INC	S	1/15/2013	-5,600.0000	50,182.15	-66,004.53	-15,822.38
LHBF20020002	682159108	ON ASSIGNMENT INC	S	1/17/2013	-1,400.0000	32,205.43	-9,713.90	22,491.53
LHBF20020002	41043F208	HANGER INC	S	1/18/2013	-1,700.0000	48,712.40	-39,262.38	9,450.02
LHBF20020002	002474104	AZZ INC	S	1/18/2013	-1,236.0000	47,526.59	-14,708.34	32,818.25
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/22/2013	-8,317.0800	8,317.08	-8,317.08	0.00
LHBF20020002	350060109	LB FOSTER CO	S	1/22/2013	-1,100.0000	47,856.95	-31,747.10	16,109.85
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/23/2013	-70,231.8400	70,231.84	-70,231.84	0.00
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	1/23/2013	-1,406.0000	16,463.88	-8,909.72	7,554.16
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	1/23/2013	-994.0000	11,639.47	-6,298.68	5,340.79
LHBF20020002	749660106	RPC INC	S	1/24/2013	-1,700.0000	24,473.67	-21,643.59	2,830.08
LHBF20020002	952145209	WEST COAST BANCORP/OR	S	1/24/2013	-1,800.0000	41,958.13	-30,403.32	11,554.81
LHBF20020002	878155100	TEAM INC	S	1/24/2013	-600.0000	26,511.24	-17,980.87	8,530.37
LHBF20020002	00246W103	AXT INC	S	1/25/2013	-1,250.0000	3,612.41	-8,989.87	-5,377.46
LHBF20020002	450828108	IBERIABANK CORP	S	1/25/2013	-400.0000	20,345.30	-18,376.00	1,969.30
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/28/2013	-2,894.8400	2,894.84	-2,894.84	0.00
LHBF20020002	00246W103	AXT INC	S	1/28/2013	-5,500.0000	15,317.15	-39,555.45	-24,238.30
LHBF20020002	00246W103	AXT INC	S	1/29/2013	-5,750.0000	16,070.31	-40,863.02	-24,792.71
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/30/2013	-197,594.9300	197,594.93	-197,594.93	0.00
LHBF20020002	00246W103	AXT INC	S	1/31/2013	-6,940.0000	19,130.36	-34,260.96	-15,130.60
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/31/2013	-114,791.8000	114,791.80	-114,791.80	0.00
LHBF20020002	00246W103	AXT INC	S	2/1/2013	-11,500.0000	32,613.25	-49,874.17	-17,260.92
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-18,072.6600	18,072.66	-18,072.66	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/5/2013	-20,085.9300	20,085.93	-20,085.93	0.00
LHBF20020002	00246W103	AXT INC	S	2/7/2013	-13,491.0000	37,253.20	-52,033.03	-14,779.83
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	2/7/2013	-1,600.0000	43,039.83	-52,674.62	-9,634.79
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	2/7/2013	-2,200.0000	25,064.69	-27,001.56	-1,936.87
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	2/7/2013	-547.0000	12,320.90	-6,953.03	5,367.87
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	2/7/2013	-6,153.0000	133,894.88	-77,987.92	55,906.96

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	2/7/2013	-300.0000	37,267.17	-9,745.84	27,521.33
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/7/2013	-4,365.9700	4,365.97	-4,365.97	0.00
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	2/8/2013	-700.0000	21,256.28	-21,973.21	-716.93
LHBF20020002	952145209	WEST COAST BANCORP/OR	S	2/8/2013	-1,100.0000	26,066.33	-18,546.00	7,520.33
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/11/2013	-53,443.5800	53,443.58	-53,443.58	0.00
LHBF20020002	205477102	COMPUTER TASK GROUP INC	S	2/13/2013	-1,689.0000	34,087.13	-25,307.48	8,779.65
LHBF20020002	17306X102	CITI TRENDS INC	S	2/13/2013	-7,400.0000	82,770.09	-170,730.29	-87,960.20
LHBF20020002	17306X102	CITI TRENDS INC	S	2/13/2013	-5,700.0000	66,601.86	-78,026.19	-11,424.33
LHBF20020002	17306X102	CITI TRENDS INC	S	2/14/2013	-5,500.0000	65,177.38	-64,191.74	985.64
LHBF20020002	346563109	FORRESTER RESEARCH INC	S	2/14/2013	-1,740.0000	45,918.96	-37,399.03	8,519.93
LHBF20020002	346563109	FORRESTER RESEARCH INC	S	2/14/2013	-1,749.0000	45,763.83	-34,194.79	11,569.04
LHBF20020002	637372103	NATIONAL RESEARCH CORP	S	2/14/2013	-14.0000	842.50	-706.83	135.67
LHBF20020002	233377407	DXP ENTERPRISES INC	S	2/15/2013	-1,558.0000	95,362.57	-22,294.98	73,067.59
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	2/15/2013	-1,000.0000	32,556.96	-31,076.75	1,480.21
LHBF20020002	17306X102	CITI TRENDS INC	S	2/15/2013	-5,521.0000	64,388.32	-51,898.38	12,489.94
LHBF20020002	749660106	RPC INC	S	2/15/2013	-1,600.0000	26,191.57	-18,321.76	7,869.81
LHBF20020002	878155100	TEAM INC	S	2/15/2013	-900.0000	40,363.37	-14,984.23	25,379.14
LHBF20020002	002474104	AZZ INC	S	2/19/2013	-1,930.0000	87,056.29	-22,802.55	64,253.74
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	2/19/2013	-800.0000	35,922.71	-29,941.76	5,980.95
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	2/19/2013	-900.0000	39,316.87	-33,684.48	5,632.39
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/21/2013	-101,582.9900	101,582.99	-101,582.99	0.00
LHBF20020002	09069N108	BIOSCRIP INC	S	2/22/2013	-4,100.0000	47,260.45	-26,208.29	21,052.16
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	2/22/2013	-2,800.0000	30,970.94	-39,125.56	-8,154.62
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/25/2013	-178,610.4500	178,610.45	-178,610.45	0.00
LHBF20020002	749660106	RPC INC	S	2/25/2013	-2,300.0000	36,347.46	-25,503.29	10,844.17
LHBF20020002	878155100	TEAM INC	S	2/25/2013	-600.0000	26,416.44	-9,889.62	16,526.82
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/26/2013	-20,944.4800	20,944.48	-20,944.48	0.00
LHBF20020002	233377407	DXP ENTERPRISES INC	S	2/26/2013	-932.0000	52,744.60	-11,208.22	41,536.38
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/27/2013	-38,718.3000	38,718.30	-38,718.30	0.00
LHBF20020002	233377407	DXP ENTERPRISES INC	S	2/28/2013	-833.0000	50,531.06	-9,950.55	40,580.51
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	442.5000	0.00	10,084.85	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	433.3500	0.00	10,719.43	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	303.0000	0.00	7,804.82	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	13.9500	0.00	360.22	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	28.0500	0.00	723.01	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	199.5000	0.00	5,141.69	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	30.9000	0.00	793.04	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	50.5500	0.00	1,302.96	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	32.2500	0.00	829.21	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	194.6500	0.00	5,061.47	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	90.0000	0.00	2,164.21	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	47.2500	0.00	1,093.70	0.00
LHBF20020002	046433108	ASTRONICS CORP	SD	3/5/2013	19.0500	0.00	441.97	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	046433207	ASTRONICS CORP	SW	3/5/2013	-1,885.0000	0.00	-46,520.58	0.00
LHBF20020002	205477102	COMPUTER TASK GROUP INC	S	3/6/2013	-3,300.0000	70,932.89	-45,153.18	25,779.71
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-131,559.2500	131,559.25	-131,559.25	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/7/2013	-100,849.7900	100,849.79	-100,849.79	0.00
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	3/7/2013	-1,700.0000	52,251.72	-51,126.76	1,124.96
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	3/7/2013	-3,200.0000	43,296.30	-38,368.57	4,927.73
LHBF20020002	390607109	GREAT LAKES DREDGE & DOCK CORP	S	3/11/2013	-1,407.0000	13,684.17	-11,310.87	2,373.30
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	3/11/2013	-2,900.0000	66,346.74	-75,784.62	-9,437.88
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/12/2013	-50,822.2000	50,822.20	-50,822.20	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/13/2013	-23,241.9600	23,241.96	-23,241.96	0.00
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/13/2013	-3,189.0000	11,455.27	-20,793.05	-9,337.78
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/13/2013	-11,438.0000	40,924.23	-68,944.91	-28,020.68
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/13/2013	-4,492.0000	15,991.15	-23,205.35	-7,214.20
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/14/2013	-7,009.7500	7,009.75	-7,009.75	0.00
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/14/2013	-549.0000	1,977.45	-2,662.76	-685.31
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/14/2013	-1,989.0000	7,106.33	-9,647.05	-2,540.72
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/15/2013	-49,882.0000	49,882.00	-49,882.00	0.00
LHBF20020002	233377407	DXP ENTERPRISES INC	S	3/15/2013	-700.0000	51,338.45	-7,645.36	43,693.09
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/15/2013	-6,083.0000	20,820.42	-27,873.63	-7,053.21
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/18/2013	-7,474.0000	24,097.12	-31,523.25	-7,426.13
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/19/2013	-2,029.0000	6,399.92	-7,753.21	-1,353.29
LHBF20020002	87160G107	SYNERGETICS USA INC	S	3/19/2013	-1,656.0000	5,299.08	-6,327.91	-1,028.83
LHBF20020002	12618T105	CRA INTERNATIONAL INC	S	3/20/2013	-1,900.0000	42,297.99	-48,526.00	-6,228.01
LHBF20020002	02208R106	ALTRA INDUSTRIAL MOTION CORP	S	3/20/2013	-2,100.0000	58,354.96	-25,559.80	32,795.16
LHBF20020002	09069N108	BIOSCRIP INC	S	3/20/2013	-3,500.0000	44,269.45	-22,003.73	22,265.72
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/21/2013	-57,567.4100	57,567.41	-57,567.41	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	3/21/2013	-1,378.0000	39,347.35	-38,242.26	1,105.09
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/25/2013	-54,228.5400	54,228.54	-54,228.54	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/26/2013	-42,793.2200	42,793.22	-42,793.22	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/27/2013	-64,111.8400	64,111.84	-64,111.84	0.00
LHBF20020002	637372103	NATIONAL RESEARCH CORP	S	4/1/2013	-76.0000	4,406.73	-3,837.07	569.66
LHBF20020002	754212108	RAVEN INDUSTRIES INC	S	4/1/2013	-961.0000	31,645.02	-29,694.94	1,950.08
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/1/2013	-3,500.0000	48,555.80	-22,178.45	26,377.35
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/1/2013	-2,900.0000	40,367.09	-18,373.01	21,994.08
LHBF20020002	346563109	FORRESTER RESEARCH INC	S	4/1/2013	-1,946.0000	67,267.43	-37,012.42	30,255.01
LHBF20020002	346563109	FORRESTER RESEARCH INC	S	4/1/2013	-3,611.0000	124,494.37	-65,728.01	58,766.36
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	4/2/2013	-200.0000	26,203.41	-6,179.14	20,024.27
LHBF20020002	637372103	NATIONAL RESEARCH CORP	S	4/2/2013	-32.0000	1,855.46	-1,615.61	239.85
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/2/2013	-118,944.9500	118,944.95	-118,944.95	0.00
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/2/2013	-887.0000	26,883.38	-24,690.98	2,192.40
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/3/2013	-36.0000	1,078.89	-1,002.11	76.78
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	4/3/2013	-900.0000	40,883.02	-33,651.23	7,231.79
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/3/2013	-43,679.3300	43,679.33	-43,679.33	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/4/2013	-277.0000	7,673.74	-7,710.71	-36.97
LHBF20020002	859158107	STERLING BANCORP/NY	S	4/4/2013	-6,300.0000	71,219.90	-66,164.65	5,055.25
LHBF20020002	952145209	WEST COAST BANCORP/OR	S	4/8/2013	-10,903.0000	262,821.18	-179,835.56	82,985.62
LHBF20020002	996087094	BNY MELLON CASH RESERVE	S	4/9/2013	-262,821.1800	262,821.18	-262,821.18	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/10/2013	-135,435.8400	135,435.84	-135,435.84	0.00
LHBF20020002	637372103	NATIONAL RESEARCH CORP	S	4/10/2013	-492.0000	28,637.34	-11,851.23	16,786.11
LHBF20020002	88830R101	TITAN MACHINERY INC	S	4/10/2013	-3,010.0000	65,075.04	-84,849.01	-19,773.97
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-21,225.4000	21,225.40	-21,225.40	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/12/2013	-25,231.1700	25,231.17	-25,231.17	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/16/2013	-1,081.8600	1,081.86	-1,081.86	0.00
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/17/2013	-3,200.0000	41,684.82	-20,267.88	21,416.94
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/18/2013	-221,908.6700	221,908.67	-221,908.67	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/19/2013	-67,499.2700	67,499.27	-67,499.27	0.00
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	4/19/2013	-3,800.0000	90,147.65	-100,515.52	-10,367.87
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/22/2013	-159,753.0300	159,753.03	-159,753.03	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/23/2013	-15,075.6900	15,075.69	-15,075.69	0.00
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/23/2013	-1,800.0000	55,942.74	-49,241.10	6,701.64
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/25/2013	-1,690.3400	1,690.34	-1,690.34	0.00
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/25/2013	-473.0000	14,686.32	-12,714.72	1,971.60
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/25/2013	-12.0000	372.59	-317.68	54.91
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	4/25/2013	-715.0000	22,227.06	-18,928.55	3,298.51
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	4/25/2013	-2,000.0000	47,363.13	-45,876.86	1,486.27
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/26/2013	-1,312.0000	17,436.08	-8,305.09	9,130.99
LHBF20020002	450828108	IBERIABANK CORP	S	4/29/2013	-1,700.0000	79,146.65	-80,485.33	-1,338.68
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	4/29/2013	-3,272.0000	31,738.33	-45,010.27	-13,271.94
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	4/29/2013	-3,300.0000	46,594.62	-39,152.43	7,442.19
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	4/29/2013	-56.0000	1,341.72	-1,388.38	-46.66
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/29/2013	-54.0000	713.32	-341.83	371.49
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	4/29/2013	-1,844.0000	43,923.09	-47,161.43	-3,238.34
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	4/30/2013	-5,213.0000	49,924.29	-69,575.86	-19,651.57
LHBF20020002	625383104	MULTI-COLOR CORP	S	4/30/2013	-1,335.0000	34,121.43	-32,287.30	1,834.13
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	4/30/2013	-2,034.0000	26,895.58	-12,874.60	14,020.98
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	4/30/2013	-5,100.0000	98,313.04	-143,680.27	-45,367.23
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/1/2013	-18,225.3800	18,225.38	-18,225.38	0.00
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/2/2013	-385.0000	2,165.46	-3,940.36	-1,774.90
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	5/2/2013	-85.0000	9,840.41	-2,626.13	7,214.28
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	5/2/2013	-215.0000	25,791.29	-6,642.58	19,148.71
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	5/3/2013	-7,000.0000	68,465.46	-89,100.52	-20,635.06
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	5/3/2013	-4,000.0000	57,807.50	-47,145.20	10,662.30
LHBF20020002	754212108	RAVEN INDUSTRIES INC	S	5/3/2013	-1,090.0000	37,026.58	-31,561.20	5,465.38
LHBF20020002	902104108	II-VI INC	S	5/3/2013	-4,500.0000	69,170.64	-88,977.04	-19,806.40
LHBF20020002	239359102	DAWSON GEOPHYSICAL CO	S	5/3/2013	-1,300.0000	42,369.16	-34,415.55	7,953.61
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/3/2013	-1,915.0000	10,534.56	-19,544.31	-9,009.75

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	28257U104	EINSTEIN NOAH RESTAURANT GROUP	S	5/3/2013	-1,575.0000	22,045.88	-24,770.78	-2,724.90
LHBF20020002	30214U102	EXPONENT INC	S	5/3/2013	-743.0000	39,993.38	-39,616.27	377.11
LHBF20020002	450828108	IBERIABANK CORP	S	5/3/2013	-1,300.0000	59,034.14	-56,762.94	2,271.20
LHBF20020002	046433108	ASTRONICS CORP	S	5/6/2013	-734.0000	23,016.77	-21,063.30	1,953.47
LHBF20020002	28257U104	EINSTEIN NOAH RESTAURANT GROUP	S	5/6/2013	-1,125.0000	14,940.56	-16,646.49	-1,705.93
LHBF20020002	450828108	IBERIABANK CORP	S	5/6/2013	-1,400.0000	63,922.42	-59,465.61	4,456.81
LHBF20020002	902104108	II-VI INC	S	5/6/2013	-3,700.0000	56,547.31	-66,191.98	-9,644.67
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/6/2013	-42,556.8400	42,556.84	-42,556.84	0.00
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	5/7/2013	-1,501.0000	31,550.31	-24,669.09	6,881.22
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	5/7/2013	-1,674.0000	36,240.11	-26,976.89	9,263.22
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/7/2013	-73,516.9200	73,516.92	-73,516.92	0.00
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	5/8/2013	-2,625.0000	55,009.31	-42,088.46	12,920.85
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/8/2013	-19,934.6900	19,934.69	-19,934.69	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/9/2013	-12,723.4700	12,723.47	-12,723.47	0.00
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/9/2013	-283.0000	1,485.51	-2,821.48	-1,335.97
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/10/2013	-2,555.0000	12,996.47	-25,031.89	-12,035.42
LHBF20020002	046433108	ASTRONICS CORP	S	5/10/2013	-1,304.0000	42,174.45	-35,067.35	7,107.10
LHBF20020002	450828108	IBERIABANK CORP	S	5/10/2013	-1,409.0000	65,885.33	-55,937.93	9,947.40
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/13/2013	-25.0000	131.74	-242.64	-110.90
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/14/2013	-337.0000	1,691.70	-3,251.42	-1,559.72
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/14/2013	-53,986.8700	53,986.87	-53,986.87	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/15/2013	-217,141.2300	217,141.23	-217,141.23	0.00
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/15/2013	-1,920.0000	9,714.98	-18,449.39	-8,734.41
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/15/2013	-13,957.0000	69,366.12	-93,090.18	-23,724.06
LHBF20020002	625383104	MULTI-COLOR CORP	S	5/15/2013	-691.0000	19,333.74	-16,524.36	2,809.38
LHBF20020002	268057106	DYNAMICS RESEARCH CORP	S	5/15/2013	-1,280.0000	6,489.45	-7,598.78	-1,109.33
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/16/2013	-32,181.9800	32,181.98	-32,181.98	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/17/2013	-86,090.4600	86,090.46	-86,090.46	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/20/2013	-60,801.4200	60,801.42	-60,801.42	0.00
LHBF20020002	878155100	TEAM INC	S	5/20/2013	-1,200.0000	46,809.51	-47,853.84	-1,044.33
LHBF20020002	46600W106	IXYS CORP	S	5/21/2013	-2,776.0000	31,629.59	-36,723.70	-5,094.11
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/21/2013	-47,551.2500	47,551.25	-47,551.25	0.00
LHBF20020002	625383104	MULTI-COLOR CORP	S	5/21/2013	-2,006.0000	57,528.98	-47,729.34	9,799.64
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-48,569.0100	48,569.01	-48,569.01	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/23/2013	-93,983.5800	93,983.58	-93,983.58	0.00
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	5/23/2013	-1,800.0000	24,289.49	-11,392.38	12,897.11
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/24/2013	-185,479.0600	185,479.06	-185,479.06	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	5/24/2013	-1,300.0000	44,524.74	-34,131.52	10,393.22
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	5/24/2013	-6,459.0000	87,299.61	-38,554.98	48,744.63
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/28/2013	-17,522.5000	17,522.50	-17,522.50	0.00
LHBF20020002	46600W106	IXYS CORP	S	5/28/2013	-3,062.0000	34,129.68	-40,507.20	-6,377.52
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	5/28/2013	-1,241.0000	16,781.62	-7,346.72	9,434.90
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/30/2013	-82,529.3700	82,529.37	-82,529.37	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	046433108	ASTRONICS CORP	S	5/30/2013	-1,600.0000	56,816.77	-41,850.72	14,966.05
LHBF20020002	30214U102	EXPONENT INC	S	5/30/2013	-580.0000	32,297.37	-30,212.79	2,084.58
LHBF20020002	046433108	ASTRONICS CORP	S	6/3/2013	-1,280.0000	47,738.81	-33,467.17	14,271.64
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/3/2013	-4,614.0000	64,030.13	-63,921.25	108.88
LHBF20020002	886885102	TILLY'S INC	S	6/4/2013	-2,111.0000	34,229.90	-32,202.48	2,027.42
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/4/2013	-257.0000	3,563.11	-3,471.25	91.86
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/4/2013	-400.0000	11,342.36	-2,712.58	8,629.78
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/4/2013	-600.0000	16,896.72	-4,062.49	12,834.23
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/4/2013	-1,200.0000	32,981.98	-7,894.83	25,267.15
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/5/2013	-1,404.0000	1,404.00	-1,404.00	0.00
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/5/2013	-12.0000	166.31	-162.08	4.23
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/5/2013	-900.0000	32,215.92	-5,498.98	26,716.94
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/5/2013	-1,888.0000	25,573.64	-11,176.96	14,396.68
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/6/2013	-2,486.0000	33,242.21	-14,717.12	18,525.09
LHBF20020002	046433108	ASTRONICS CORP	S	6/6/2013	-915.0000	34,377.41	-23,861.54	10,515.87
LHBF20020002	30214U102	EXPONENT INC	S	6/6/2013	-910.0000	51,184.96	-47,292.07	3,892.89
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/7/2013	-400.0000	16,323.71	-2,383.06	13,940.65
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/7/2013	-1,788.0000	24,150.80	-10,552.34	13,598.46
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/7/2013	-626.0000	8,444.78	-3,604.14	4,840.64
LHBF20020002	637372301	NATIONAL RESEARCH CORP	S	6/10/2013	-696.0000	28,444.88	-4,079.23	24,365.65
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/10/2013	-1,285.0000	17,489.05	-7,337.35	10,151.70
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/11/2013	-1,296.0000	17,654.84	-7,400.16	10,254.68
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	6/11/2013	-4,700.0000	105,990.20	-91,417.21	14,572.99
LHBF20020002	695263103	PACWEST BANCORP	S	6/12/2013	-0.5800	15.64	-15.86	-0.22
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/12/2013	-38.0000	526.86	-513.26	13.60
LHBF20020002	92778Q109	VIRGINIA COMMERCE BANCORP INC	S	6/12/2013	-633.0000	8,568.90	-3,614.43	4,954.47
LHBF20020002	046433108	ASTRONICS CORP	S	6/13/2013	-1,760.0000	70,106.79	-44,609.35	25,497.44
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/17/2013	-49,157.6200	49,157.62	-49,157.62	0.00
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	6/17/2013	-3,500.0000	50,742.11	-41,179.49	9,562.62
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/19/2013	-48,213.6500	48,213.65	-48,213.65	0.00
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	6/19/2013	-1,700.0000	27,578.61	-25,543.69	2,034.92
LHBF20020002	639050103	NATUS MEDICAL INC	S	6/19/2013	-216.0000	3,020.12	-2,716.42	303.70
LHBF20020002	625383104	MULTI-COLOR CORP	S	6/19/2013	-1,400.0000	41,976.02	-33,264.14	8,711.88
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	6/20/2013	-928.0000	17,090.12	-13,943.85	3,146.27
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	6/20/2013	-6,100.0000	111,684.78	-84,964.89	26,719.89
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/21/2013	-8,235.8600	8,235.86	-8,235.86	0.00
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	6/21/2013	-456.0000	8,229.05	-6,105.11	2,123.94
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/24/2013	-72,064.8400	72,064.84	-72,064.84	0.00
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/24/2013	-2,421.0000	31,151.43	-28,792.04	2,359.39
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/24/2013	-3,579.0000	46,043.03	-40,814.05	5,228.98
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/25/2013	-26,517.0200	26,517.02	-26,517.02	0.00
LHBF20020002	36191C205	GSI GROUP INC	S	6/25/2013	-213.0000	1,712.49	-2,495.25	-782.76
LHBF20020002	36191C205	GSI GROUP INC	S	6/25/2013	-3,187.0000	25,559.29	-37,279.97	-11,720.68

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/26/2013	-175,899.5600	175,899.56	-175,899.56	0.00
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/27/2013	-5,400.0000	72,015.30	-60,750.00	11,265.30
LHBF20020002	675234108	OCEANFIRST FINANCIAL CORP	S	6/27/2013	-1,500.0000	22,464.65	-22,579.40	-114.75
LHBF20020002	878155100	TEAM INC	S	6/27/2013	-2,500.0000	95,222.84	-94,206.53	1,016.31
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/28/2013	-64,007.6900	64,007.69	-64,007.69	0.00
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	6/28/2013	-2,065.0000	27,598.03	-23,231.25	4,366.78
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	6/28/2013	-2,700.0000	47,411.17	-43,441.11	3,970.06
LHBF20020002	08652V208	BANNER CORP	S	7/1/2013	-300.0000	10,337.82	-6,756.00	3,581.82
LHBF20020002	25960R105	DOUGLAS DYNAMICS INC	S	7/1/2013	-3,004.0000	40,351.72	-33,795.00	6,556.72
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	7/1/2013	-2,100.0000	37,757.34	-33,787.53	3,969.81
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	7/1/2013	-700.0000	39,520.26	-26,165.79	13,354.47
LHBF20020002	766582100	RIGNET INC	S	7/1/2013	-312.0000	7,943.38	-7,713.61	229.77
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/1/2013	-34,296.5900	34,296.59	-34,296.59	0.00
LHBF20020002	625383104	MULTI-COLOR CORP	S	7/2/2013	-1,800.0000	56,164.24	-28,584.56	27,579.68
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	7/2/2013	-1,300.0000	31,661.46	-20,595.80	11,065.66
LHBF20020002	766582100	RIGNET INC	S	7/2/2013	-900.0000	22,528.85	-22,250.79	278.06
LHBF20020002	766582100	RIGNET INC	S	7/3/2013	-288.0000	7,188.35	-7,090.76	97.59
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/5/2013	-9,992.4300	9,992.43	-9,992.43	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/8/2013	-5,315.6300	5,315.63	-5,315.63	0.00
LHBF20020002	09069N108	BIOSCRIP INC	S	7/8/2013	-6,800.0000	116,373.85	-53,420.52	62,953.33
LHBF20020002	36225V104	GP STRATEGIES CORP	S	7/8/2013	-1,200.0000	32,452.71	-28,486.45	3,966.26
LHBF20020002	41043F208	HANGER INC	S	7/8/2013	-2,200.0000	78,246.03	-37,549.62	40,696.41
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	7/8/2013	-3,300.0000	38,873.65	-40,009.86	-1,136.21
LHBF20020002	675234108	OCEANFIRST FINANCIAL CORP	S	7/8/2013	-3,900.0000	64,582.87	-54,164.85	10,418.02
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/10/2013	-35,728.0000	35,728.00	-35,728.00	0.00
LHBF20020002	30603D109	FAIRWAY GROUP HOLDINGS CORP	S	7/10/2013	-2,500.0000	70,599.77	-45,721.23	24,878.54
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	7/11/2013	-7,000.0000	121,041.18	-112,197.39	8,843.79
LHBF20020002	88830R101	TITAN MACHINERY INC	S	7/12/2013	-1,600.0000	32,575.59	-37,136.80	-4,561.21
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	7/12/2013	-3,700.0000	44,325.22	-43,764.80	560.42
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	7/15/2013	-1,600.0000	27,867.03	-25,173.84	2,693.19
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/16/2013	-20,171.7600	20,171.76	-20,171.76	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/18/2013	-41,862.0800	41,862.08	-41,862.08	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/22/2013	-68,267.7400	68,267.74	-68,267.74	0.00
LHBF20020002	084680107	BERKSHIRE HILLS BANCORP INC	S	7/23/2013	-1,143.0000	31,157.63	-26,479.16	4,678.47
LHBF20020002	084680107	BERKSHIRE HILLS BANCORP INC	S	7/23/2013	-457.0000	12,460.39	-10,570.41	1,889.98
LHBF20020002	30603D109	FAIRWAY GROUP HOLDINGS CORP	S	7/23/2013	-1,300.0000	35,899.26	-23,091.51	12,807.75
LHBF20020002	693282105	PDF SOLUTIONS INC	S	7/23/2013	-4,300.0000	85,053.80	-70,059.47	14,994.33
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	7/23/2013	-3,000.0000	38,154.83	-33,575.27	4,579.56
LHBF20020002	30214U102	EXPONENT INC	S	7/24/2013	-1,400.0000	89,637.77	-71,289.34	18,348.43
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	7/24/2013	-3,500.0000	66,669.98	-41,004.60	25,665.38
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/25/2013	-11,880.0000	11,880.00	-11,880.00	0.00
LHBF20020002	084680107	BERKSHIRE HILLS BANCORP INC	S	7/25/2013	-1,071.0000	29,218.83	-24,772.23	4,446.60
LHBF20020002	12618T105	CRA INTERNATIONAL INC	S	7/25/2013	-53.0000	1,112.45	-1,353.62	-241.17

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	046433108	ASTRONICS CORP	S	7/31/2013	-800.0000	29,719.08	-20,086.86	9,632.22
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/1/2013	-67,403.8200	67,403.82	-67,403.82	0.00
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/1/2013	-578.0000	8,688.86	-7,883.86	805.00
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	8/1/2013	-2,700.0000	35,613.18	-26,838.20	8,774.98
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	8/1/2013	-1,400.0000	40,353.03	-31,730.74	8,622.29
LHBF20020002	639050103	NATUS MEDICAL INC	S	8/1/2013	-3,200.0000	43,274.12	-39,979.82	3,294.30
LHBF20020002	88830R101	TITAN MACHINERY INC	S	8/1/2013	-3,200.0000	61,680.52	-36,424.99	25,255.53
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/2/2013	-17,885.8700	17,885.87	-17,885.87	0.00
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/2/2013	-929.0000	13,993.93	-12,671.47	1,322.46
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	8/2/2013	-1,224.0000	17,233.61	-11,054.87	6,178.74
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	8/2/2013	-1,276.0000	17,972.14	-11,516.03	6,456.11
LHBF20020002	88830R101	TITAN MACHINERY INC	S	8/2/2013	-3,100.0000	58,704.60	-26,679.54	32,025.06
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/5/2013	-218.0000	3,262.48	-2,961.87	300.61
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	8/5/2013	-2,300.0000	57,200.00	-36,300.79	20,899.21
LHBF20020002	766582100	RIGNET INC	S	8/5/2013	-1,500.0000	41,942.26	-35,351.51	6,590.75
LHBF20020002	88830R101	TITAN MACHINERY INC	S	8/6/2013	-4,592.0000	83,054.51	-39,032.00	44,022.51
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/6/2013	-153.0000	2,250.67	-2,037.47	213.20
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/7/2013	-65.0000	947.14	-865.59	81.55
LHBF20020002	589889104	MERIT MEDICAL SYSTEMS INC	S	8/7/2013	-4,166.0000	56,457.06	-37,289.43	19,167.63
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/7/2013	-29,037.4000	29,037.40	-29,037.40	0.00
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/8/2013	-219.0000	3,179.93	-2,911.61	268.32
LHBF20020002	502079106	LMI AEROSPACE INC	S	8/8/2013	-2,600.0000	36,860.85	-54,913.72	-18,052.87
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/9/2013	-4,975.1000	4,975.10	-4,975.10	0.00
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	8/9/2013	-438.0000	6,373.96	-5,737.80	636.16
LHBF20020002	625383104	MULTI-COLOR CORP	S	8/9/2013	-437.0000	14,821.56	-5,602.56	9,219.00
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	8/9/2013	-711.0000	22,431.93	-9,147.77	13,284.16
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/12/2013	-12,346.1200	12,346.12	-12,346.12	0.00
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	8/12/2013	-617.0000	19,157.51	-7,903.04	11,254.47
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/13/2013	-64,499.2900	64,499.29	-64,499.29	0.00
LHBF20020002	343873105	FLUSHING FINANCIAL CORP	S	8/13/2013	-2,500.0000	47,976.16	-39,533.00	8,443.16
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/16/2013	-7,235.4600	7,235.46	-7,235.46	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	8/16/2013	-1,200.0000	50,382.20	-30,045.70	20,336.50
LHBF20020002	06652V208	BANNER CORP	S	8/16/2013	-1,100.0000	39,600.52	-24,772.00	14,828.52
LHBF20020002	09069N108	BIOSCRIP INC	S	8/19/2013	-3,300.0000	41,987.47	-19,921.49	22,065.98
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/22/2013	-59,440.2800	59,440.28	-59,440.28	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/23/2013	-36,085.8000	36,085.80	-36,085.80	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	8/23/2013	-900.0000	40,165.49	-21,999.57	18,165.92
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/26/2013	-17,457.9000	17,457.90	-17,457.90	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/29/2013	-85,289.3300	85,289.33	-85,289.33	0.00
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	8/29/2013	-2,700.0000	63,954.05	-30,839.01	33,115.04
LHBF20020002	625383104	MULTI-COLOR CORP	S	8/29/2013	-750.0000	23,236.17	-9,537.90	13,698.27
LHBF20020002	766582100	RIGNET INC	S	8/29/2013	-1,400.0000	50,111.14	-30,853.26	19,257.88
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	8/30/2013	-10.0000	604.88	-419.16	185.72



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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	09069N108	BIOSCRIP INC	S	9/3/2013	-5,400.0000	62,212.31	-31,996.63	30,215.68
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	9/3/2013	-31.0000	1,875.31	-1,299.39	575.92
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-51,128.6000	51,128.60	-51,128.60	0.00
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	9/10/2013	-189.0000	11,332.45	-7,817.46	3,514.99
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/11/2013	-37,613.1800	37,613.18	-37,613.18	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	9/11/2013	-520.0000	24,938.76	-12,196.68	12,742.08
LHBF20020002	92827P102	VIRTUSA CORP	S	9/11/2013	-2,075.0000	62,975.98	-49,625.59	13,350.39
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	9/11/2013	-370.0000	22,244.49	-15,175.07	7,069.42
LHBF20020002	902104108	II-VI INC	S	9/13/2013	-8,300.0000	154,681.91	-153,120.37	1,561.54
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/13/2013	-1,500.0000	20,099.79	-29,964.71	-9,864.92
LHBF20020002	639050103	NATUS MEDICAL INC	S	9/13/2013	-4,000.0000	54,581.04	-49,123.37	5,457.67
LHBF20020002	046433108	ASTRONICS CORP	S	9/17/2013	-1,200.0000	58,108.74	-27,760.45	30,348.29
LHBF20020002	92827P102	VIRTUSA CORP	S	9/17/2013	-980.0000	28,399.90	-23,014.11	5,385.79
LHBF20020002	046433108	ASTRONICS CORP	S	9/18/2013	-1,300.0000	63,094.01	-30,073.82	33,020.19
LHBF20020002	92827P102	VIRTUSA CORP	S	9/18/2013	-1,020.0000	29,559.08	-23,773.79	5,785.29
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/19/2013	-906.6700	906.67	-906.67	0.00
LHBF20020002	046433108	ASTRONICS CORP	S	9/19/2013	-877.0000	43,149.31	-20,136.45	23,012.86
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/20/2013	-2,385.0000	33,968.72	-41,665.29	-7,696.57
LHBF20020002	902104108	II-VI INC	S	9/20/2013	-2,800.0000	51,875.81	-48,722.03	3,153.78
LHBF20020002	902104108	II-VI INC	S	9/20/2013	-1,800.0000	33,558.97	-29,883.09	3,675.88
LHBF20020002	12618T105	CRA INTERNATIONAL INC	S	9/23/2013	-1,400.0000	25,733.51	-34,859.04	-9,125.53
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	9/23/2013	-1,900.0000	43,179.40	-31,586.87	11,592.53
LHBF20020002	09069N108	BIOSCRIP INC	S	9/23/2013	-2,900.0000	29,549.32	-16,892.12	12,657.20
LHBF20020002	09069N108	BIOSCRIP INC	S	9/23/2013	-2,900.0000	29,530.47	-16,324.95	13,205.52
LHBF20020002	09069N108	BIOSCRIP INC	S	9/23/2013	-10,159.0000	102,057.56	-52,560.96	49,496.60
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	9/23/2013	-900.0000	20,545.20	-1,575.00	18,970.20
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/23/2013	-515.0000	7,318.02	-8,783.75	-1,465.73
LHBF20020002	859158107	STERLING BANCORP/NY	S	9/23/2013	-2,100.0000	27,572.51	-21,616.41	5,956.10
LHBF20020002	886885102	TILLY'S INC	S	9/23/2013	-1,800.0000	26,232.74	-30,528.52	-4,295.78
LHBF20020002	902104108	II-VI INC	S	9/23/2013	-800.0000	14,859.74	-10,078.91	4,780.83
LHBF20020002	G037AX101	AMBARELLA INC	S	9/23/2013	-1,500.0000	26,896.03	-26,760.31	135.72
LHBF20020002	002474104	AZZ INC	S	9/23/2013	-800.0000	26,157.56	-25,553.64	603.92
LHBF20020002	09069N108	BIOSCRIP INC	S	9/23/2013	-1,100.0000	11,347.84	-5,081.12	6,266.72
LHBF20020002	09578R103	BLUE NILE INC	S	9/23/2013	-800.0000	32,209.43	-29,870.96	2,338.47
LHBF20020002	06652V208	BANNER CORP	S	9/23/2013	-900.0000	32,723.25	-29,247.66	12,475.59
LHBF20020002	117665109	BRYN MAWR BANK CORP	S	9/23/2013	-1,300.0000	33,747.54	-29,681.94	4,065.60
LHBF20020002	084680107	BERKSHIRE HILLS BANCORP INC	S	9/23/2013	-1,000.0000	24,801.56	-23,129.06	1,672.50
LHBF20020002	12811R104	CALAMOS ASSET MANAGEMENT INC	S	9/23/2013	-3,000.0000	29,819.48	-40,873.54	-11,054.06
LHBF20020002	125141101	CECO ENVIRONMENTAL CORP	S	9/23/2013	-2,200.0000	28,576.84	-28,431.04	145.80
LHBF20020002	139674105	CAPITAL CITY BANK GROUP INC	S	9/23/2013	-600.0000	7,066.07	-7,630.02	-563.95
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	9/23/2013	-600.0000	8,092.83	-4,831.14	3,261.69
LHBF20020002	197236102	COLUMBIA BANKING SYSTEM INC	S	9/23/2013	-1,300.0000	31,965.40	-25,443.08	6,522.32
LHBF20020002	205477102	COMPUTER TASK GROUP INC	S	9/23/2013	-1,300.0000	22,980.60	-25,606.10	-2,625.50

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	233377407	DXP ENTERPRISES INC	S	9/23/2013	-300.0000	22,784.60	-19,573.50	3,211.10
LHBF20020002	317585404	FINANCIAL INSTITUTIONS INC	S	9/23/2013	-1,500.0000	29,517.23	-30,752.35	-1,235.12
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	9/23/2013	-1,400.0000	20,629.62	-18,340.00	2,289.62
LHBF20020002	30214U102	EXPONENT INC	S	9/23/2013	-300.0000	20,970.62	-14,982.03	5,988.59
LHBF20020002	28257U104	EINSTEIN NOAH RESTAURANT GROUP	S	9/23/2013	-1,700.0000	29,434.81	-24,912.14	4,522.67
LHBF20020002	343873105	FLUSHING FINANCIAL CORP	S	9/23/2013	-1,400.0000	25,833.61	-20,082.94	5,750.67
LHBF20020002	293712105	ENTERPRISE FINANCIAL SERVICES	S	9/23/2013	-1,200.0000	20,679.59	-22,059.47	-1,379.88
LHBF20020002	350060109	LB FOSTER CO	S	9/23/2013	-600.0000	27,939.05	-26,383.75	1,555.30
LHBF20020002	30603D109	FAIRWAY GROUP HOLDINGS CORP	S	9/23/2013	-1,300.0000	31,472.84	-32,269.25	-796.41
LHBF20020002	313855108	FEDERAL SIGNAL CORP	S	9/23/2013	-2,300.0000	29,508.48	-22,541.38	6,967.10
LHBF20020002	36225V104	GP STRATEGIES CORP	S	9/23/2013	-900.0000	23,399.95	-19,769.67	3,630.28
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	9/23/2013	-400.0000	9,284.83	-700.00	8,584.83
LHBF20020002	41043F208	HANGER INC	S	9/23/2013	-1,100.0000	35,342.38	-29,435.91	5,906.47
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	9/23/2013	-1,000.0000	16,321.71	-17,810.20	-1,488.49
LHBF20020002	447324104	HURCO COS INC	S	9/23/2013	-900.0000	23,391.76	-24,251.87	-860.11
LHBF20020002	390607109	GREAT LAKES DREDGE & DOCK CORP	S	9/23/2013	-3,700.0000	27,612.61	-28,768.43	-1,155.82
LHBF20020002	46600W106	IXYS CORP	S	9/23/2013	-2,200.0000	22,433.00	-28,280.89	-5,847.89
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/23/2013	-1,200.0000	17,121.66	-16,833.12	288.54
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	9/23/2013	-100.0000	15,397.73	-3,045.52	12,352.21
LHBF20020002	499064103	KNIGHT TRANSPORTATION INC	S	9/23/2013	-1,300.0000	21,137.63	-23,416.66	-2,279.03
LHBF20020002	573075108	MARTEN TRANSPORT LTD	S	9/23/2013	-1,300.0000	22,061.78	-22,879.87	-818.09
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	9/23/2013	-800.0000	22,235.61	-8,978.70	13,256.91
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	9/23/2013	-1,800.0000	30,336.31	-24,092.01	6,244.30
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	9/23/2013	-900.0000	24,775.48	-14,204.25	10,571.23
LHBF20020002	639050103	NATUS MEDICAL INC	S	9/23/2013	-1,700.0000	23,604.59	-20,746.83	2,857.76
LHBF20020002	625383104	MULTI-COLOR CORP	S	9/23/2013	-600.0000	19,324.64	-7,588.08	11,736.56
LHBF20020002	693282105	PDF SOLUTIONS INC	S	9/23/2013	-1,000.0000	21,496.62	-15,993.66	5,502.96
LHBF20020002	675234108	OCEANFIRST FINANCIAL CORP	S	9/23/2013	-1,600.0000	26,273.78	-22,106.18	4,167.60
LHBF20020002	679580100	OLD DOMINION FREIGHT LINE INC	S	9/23/2013	-500.0000	22,864.85	-6,057.20	16,807.65
LHBF20020002	695263103	PACWEST BANCORP	S	9/23/2013	-900.0000	30,232.45	-32,468.93	-2,236.48
LHBF20020002	698477106	PANHANDLE OIL AND GAS INC	S	9/23/2013	-900.0000	25,795.80	-26,832.86	-1,036.86
LHBF20020002	70086Y105	PARK STERLING CORP	S	9/23/2013	-4,800.0000	29,713.88	-31,200.00	-1,486.12
LHBF20020002	75970E107	RENASANT CORP	S	9/23/2013	-1,200.0000	32,147.92	-31,768.72	379.20
LHBF20020002	766582100	RIGNET INC	S	9/23/2013	-900.0000	30,974.04	-19,815.57	11,158.47
LHBF20020002	811699107	SEACHANGE INTERNATIONAL INC	S	9/23/2013	-2,800.0000	32,295.47	-33,053.12	-757.65
LHBF20020002	749660106	RPC INC	S	9/23/2013	-1,900.0000	28,730.53	-25,764.00	2,966.53
LHBF20020002	754212108	RAVEN INDUSTRIES INC	S	9/23/2013	-600.0000	19,958.65	-18,257.94	1,700.71
LHBF20020002	853790103	STANDARD PARKING CORP	S	9/23/2013	-1,000.0000	25,014.06	-24,353.31	660.75
LHBF20020002	878155100	TEAM INC	S	9/23/2013	-500.0000	19,362.66	-20,401.00	-1,038.34
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	9/23/2013	-1,300.0000	29,006.52	-28,243.93	762.59
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	9/23/2013	-1,200.0000	36,339.20	-15,215.16	21,124.04
LHBF20020002	92827P102	VIRTUSA CORP	S	9/23/2013	-900.0000	25,921.52	-20,900.25	5,021.27
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	9/23/2013	-400.0000	24,966.68	-18,405.48	8,561.20

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LHBF20020002	947890109	WEBSTER FINANCIAL CORP	S	9/23/2013	-1,200.0000	29,572.40	-24,816.09	4,756.31
LHBF20020002	682159108	ON ASSIGNMENT INC	S	9/23/2013	-1,100.0000	36,414.31	-24,862.77	11,751.54
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	9/23/2013	-300.0000	20,618.64	-11,204.59	9,414.05
LHBF20020002	902104108	II-VI INC	S	9/23/2013	-600.0000	11,189.80	-4,735.86	6,453.94
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	9/23/2013	-1,300.0000	25,193.56	-33,830.25	-8,636.69
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	9/24/2013	-100.0000	1,352.97	-805.19	547.78
LHBF20020002	350060109	LB FOSTER CO	S	9/24/2013	-100.0000	4,597.91	-4,324.00	273.91
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	9/24/2013	-600.0000	13,467.30	-864.47	12,602.83
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	9/24/2013	-100.0000	2,751.25	-1,578.25	1,173.00
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	9/24/2013	-100.0000	2,247.96	-2,172.61	75.35
LHBF20020002	886885102	TILLY'S INC	S	9/24/2013	-300.0000	4,336.21	-5,086.50	-750.29
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	9/24/2013	-100.0000	2,708.95	-1,109.08	1,599.87
LHBF20020002	573075108	MARTEN TRANSPORT LTD	S	9/24/2013	-100.0000	1,704.97	-1,759.99	-55.02
LHBF20020002	679580100	OLD DOMINION FREIGHT LINE INC	S	9/24/2013	-100.0000	4,599.91	-382.55	4,217.36
LHBF20020002	682159108	ON ASSIGNMENT INC	S	9/24/2013	-100.0000	3,251.94	-2,242.07	1,009.87
LHBF20020002	625383104	MULTI-COLOR CORP	S	9/24/2013	-100.0000	3,217.94	-1,264.68	1,953.26
LHBF20020002	637372202	NATIONAL RESEARCH CORP	S	9/24/2013	-100.0000	5,033.91	-3,994.08	1,039.83
LHBF20020002	639050103	NATUS MEDICAL INC	S	9/24/2013	-300.0000	4,148.92	-3,637.80	511.12
LHBF20020002	693282105	PDF SOLUTIONS INC	S	9/24/2013	-100.0000	2,148.96	-1,595.88	553.08
LHBF20020002	698477106	PANHANDLE OIL AND GAS INC	S	9/24/2013	-100.0000	2,880.94	-2,965.17	-84.23
LHBF20020002	695263103	PACWEST BANCORP	S	9/24/2013	-100.0000	3,402.94	-3,567.81	-164.87
LHBF20020002	70086Y105	PARK STERLING CORP	S	9/24/2013	-700.0000	4,481.60	-4,550.00	-68.40
LHBF20020002	675234108	OCEANFIRST FINANCIAL CORP	S	9/24/2013	-300.0000	5,100.39	-4,109.02	991.37
LHBF20020002	75970E107	RENASANT CORP	S	9/24/2013	-100.0000	2,682.95	-2,193.96	488.99
LHBF20020002	766582100	RIGNET INC	S	9/24/2013	-100.0000	3,437.94	-2,201.73	1,236.21
LHBF20020002	749660106	RPC INC	S	9/24/2013	-300.0000	4,517.92	-4,068.00	449.92
LHBF20020002	859158107	STERLING BANCORP/NY	S	9/24/2013	-300.0000	4,046.92	-3,087.00	959.92
LHBF20020002	754212108	RAVEN INDUSTRIES INC	S	9/24/2013	-100.0000	3,396.17	-3,042.99	353.18
LHBF20020002	811699107	SEACHANGE INTERNATIONAL INC	S	9/24/2013	-400.0000	4,627.91	-4,656.00	-28.09
LHBF20020002	853790103	STANDARD PARKING CORP	S	9/24/2013	-100.0000	2,496.95	-2,431.98	64.97
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	9/24/2013	-100.0000	3,038.94	-1,267.93	1,771.01
LHBF20020002	92827P102	VIRTUSA CORP	S	9/24/2013	-100.0000	2,835.95	-2,281.45	554.50
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	9/24/2013	-100.0000	1,909.96	-2,800.40	-690.44
LHBF20020002	947890109	WEBSTER FINANCIAL CORP	S	9/24/2013	-100.0000	2,507.95	-1,904.56	603.39
LHBF20020002	902104108	II-VI INC	S	9/24/2013	-100.0000	1,826.96	-789.31	1,037.65
LHBF20020002	447324104	HURCO COS INC	S	9/24/2013	-100.0000	2,612.95	-2,688.58	-75.63
LHBF20020002	46600W106	IXYS CORP	S	9/24/2013	-300.0000	3,068.94	-3,745.89	-676.95
LHBF20020002	499064103	KNIGHT TRANSPORTATION INC	S	9/24/2013	-100.0000	1,621.97	-1,673.85	-51.88
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/24/2013	-100.0000	1,407.33	-1,235.60	171.73
LHBF20020002	40425J101	HMS HOLDINGS CORP	S	9/24/2013	-3,324.0000	74,223.62	-5,785.17	68,438.45
LHBF20020002	G037AX101	AMBARELLA INC	S	9/24/2013	-200.0000	3,419.94	-3,419.38	0.56
LHBF20020002	002474104	AZZ INC	S	9/24/2013	-100.0000	4,318.92	-4,258.94	59.98
LHBF20020002	06652V208	BANNER CORP	S	9/24/2013	-100.0000	3,700.93	-2,245.08	1,455.85

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	12618T105	CRA INTERNATIONAL INC	S	9/24/2013	-100.0000	1,852.96	-2,473.12	-620.16
LHBF20020002	084680107	BERKSHIRE HILLS BANCORP INC	S	9/24/2013	-100.0000	2,488.95	-2,312.36	176.59
LHBF20020002	09578R103	BLUE NILE INC	S	9/24/2013	-100.0000	3,979.93	-3,733.87	246.06
LHBF20020002	117665109	BRYN MAWR BANK CORP	S	9/24/2013	-100.0000	2,617.95	-2,209.75	408.20
LHBF20020002	12811R104	CALAMOS ASSET MANAGEMENT INC	S	9/24/2013	-400.0000	3,996.93	-5,353.41	-1,356.48
LHBF20020002	125141101	CECO ENVIRONMENTAL CORP	S	9/24/2013	-300.0000	3,857.96	-3,876.96	-19.00
LHBF20020002	139674105	CAPITAL CITY BANK GROUP INC	S	9/24/2013	-100.0000	1,186.69	-1,271.67	-84.98
LHBF20020002	205477102	COMPUTER TASK GROUP INC	S	9/24/2013	-100.0000	1,746.13	-1,954.49	-208.36
LHBF20020002	197236102	COLUMBIA BANKING SYSTEM INC	S	9/24/2013	-100.0000	2,474.95	-1,957.16	517.79
LHBF20020002	28257U104	EINSTEIN NOAH RESTAURANT GROUP	S	9/24/2013	-300.0000	5,134.41	-4,396.26	738.15
LHBF20020002	293712105	ENTERPRISE FINANCIAL SERVICES	S	9/24/2013	-100.0000	1,740.96	-1,838.03	-97.07
LHBF20020002	319850103	FIRST CONNECTICUT BANCORP INC/	S	9/24/2013	-100.0000	1,479.97	-1,310.00	169.97
LHBF20020002	343873105	FLUSHING FINANCIAL CORP	S	9/24/2013	-200.0000	3,680.93	-2,707.38	973.55
LHBF20020002	390607109	GREAT LAKES DREDGE & DOCK CORP	S	9/24/2013	-500.0000	3,689.93	-3,815.00	-125.07
LHBF20020002	41043F208	HANGER INC	S	9/24/2013	-100.0000	3,260.94	-1,256.80	2,004.14
LHBF20020002	30603D109	FAIRWAY GROUP HOLDINGS CORP	S	9/24/2013	-100.0000	2,404.45	-2,482.25	-77.80
LHBF20020002	313855108	FEDERAL SIGNAL CORP	S	9/24/2013	-300.0000	3,743.93	-2,881.62	862.31
LHBF20020002	36225V104	GP STRATEGIES CORP	S	9/24/2013	-100.0000	2,664.40	-2,196.63	467.77
LHBF20020002	317585404	FINANCIAL INSTITUTIONS INC	S	9/24/2013	-200.0000	3,836.19	-3,758.82	77.37
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/25/2013	-1,300.0000	17,360.41	-16,062.80	1,297.61
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/27/2013	-556.0000	7,430.81	-6,869.93	560.88
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/27/2013	-5,300.0000	70,963.64	-55,110.23	15,853.41
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/30/2013	-3,054,747.1900	3,054,747.19	-3,054,747.19	0.00
LHBF20020002	502079106	LMI AEROSPACE INC	S	9/30/2013	-3,544.0000	47,487.35	-34,484.40	13,002.95
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	9/30/2013	-1,200.0000	15,965.84	-9,655.71	6,310.13
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/1/2013	-134,499.3500	134,499.35	-134,499.35	0.00
LHBF20020002	205477102	COMPUTER TASK GROUP INC	S	10/1/2013	-1,700.0000	28,904.93	-32,192.05	-3,287.12
LHBF20020002	502079106	LMI AEROSPACE INC	S	10/1/2013	-511.0000	6,724.33	-4,760.86	1,963.47
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/2/2013	-43,354.9500	43,354.95	-43,354.95	0.00
LHBF20020002	502079106	LMI AEROSPACE INC	S	10/2/2013	-6,235.0000	81,044.23	-54,576.03	26,468.20
LHBF20020002	878155100	TEAM INC	S	10/2/2013	-3,600.0000	126,290.48	-87,671.44	38,619.04
LHBF20020002	878155100	TEAM INC	S	10/2/2013	-4,441.0000	155,199.14	-70,589.03	84,610.11
LHBF20020002	902104108	II-VI INC	S	10/2/2013	-2,300.0000	43,536.86	-13,428.28	30,108.58
LHBF20020002	902104108	II-VI INC	S	10/3/2013	-2,800.0000	51,271.86	-15,524.43	35,747.43
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/4/2013	-213,650.9000	213,650.90	-213,650.90	0.00
LHBF20020002	902104108	II-VI INC	S	10/8/2013	-4,387.0000	78,142.51	-20,388.01	57,754.50
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/8/2013	-41,019.1100	41,019.11	-41,019.11	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/9/2013	-106,787.8700	106,787.87	-106,787.87	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-381.4900	381.49	-381.49	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/15/2013	-80,544.4200	80,544.42	-80,544.42	0.00
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	10/17/2013	-767.0000	11,543.91	-6,214.06	5,329.85
LHBF20020002	125141101	CECO ENVIRONMENTAL CORP	S	10/17/2013	-2,700.0000	48,491.69	-36,493.52	11,998.17
LHBF20020002	125141101	CECO ENVIRONMENTAL CORP	S	10/18/2013	-2,200.0000	41,510.85	-28,134.25	13,376.60

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	10/18/2013	-933.0000	14,164.18	-7,466.98	6,697.20
LHBF20020002	63886Q109	NATURAL GAS SERVICES GROUP INC	S	10/18/2013	-800.0000	23,409.67	-12,831.84	10,577.83
LHBF20020002	766582100	RIGNET INC	S	10/18/2013	-1,000.0000	40,129.30	-22,157.80	17,971.50
LHBF20020002	92827P102	VIRTUSA CORP	S	10/18/2013	-1,000.0000	32,568.23	-22,756.63	9,811.60
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	10/21/2013	-700.0000	10,920.78	-5,558.24	5,362.54
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	10/22/2013	-1,200.0000	20,301.48	-9,403.08	10,898.40
LHBF20020002	313855108	FEDERAL SIGNAL CORP	S	10/22/2013	-4,400.0000	61,144.85	-40,298.44	20,846.41
LHBF20020002	811699107	SEACHANGE INTERNATIONAL INC	S	10/23/2013	-3,300.0000	48,021.42	-38,188.82	9,832.60
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	10/23/2013	-1,342.0000	24,185.09	-34,839.45	-10,654.36
LHBF20020002	639050103	NATUS MEDICAL INC	S	10/24/2013	-2,600.0000	48,109.04	-31,551.62	16,557.42
LHBF20020002	766582100	RIGNET INC	S	10/24/2013	-696.0000	27,782.37	-15,120.64	12,661.73
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	10/24/2013	-3,358.0000	61,136.02	-82,489.61	-21,353.59
LHBF20020002	811699107	SEACHANGE INTERNATIONAL INC	S	10/24/2013	-2,100.0000	31,619.35	-23,627.94	7,991.41
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/25/2013	-31,770.2500	31,770.25	-31,770.25	0.00
LHBF20020002	G037AX101	AMBARELLA INC	S	10/25/2013	-100.0000	2,074.06	-1,789.00	285.06
LHBF20020002	02208R106	ALTRA INDUSTRIAL MOTION CORP	S	10/25/2013	-1,100.0000	32,537.43	-29,278.71	3,258.72
LHBF20020002	766582100	RIGNET INC	S	10/25/2013	-704.0000	27,317.54	-15,141.98	12,175.56
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	10/25/2013	-465.0000	32,552.03	-19,256.12	13,295.91
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	10/28/2013	-635.0000	44,751.61	-25,386.32	19,365.29
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/28/2013	-3,760.4500	3,760.45	-3,760.45	0.00
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	10/29/2013	-800.0000	58,858.89	-32,834.59	26,024.30
LHBF20020002	28257U104	EINSTEIN NOAH RESTAURANT GROUP	S	10/30/2013	-2,300.0000	40,315.99	-35,010.42	5,305.57
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/30/2013	-407,518.6900	407,518.69	-407,518.69	0.00
LHBF20020002	36225V104	GP STRATEGIES CORP	S	10/31/2013	-2,750.0000	78,994.57	-72,919.36	6,075.21
LHBF20020002	233377407	DXP ENTERPRISES INC	S	10/31/2013	-750.0000	71,599.23	-50,777.36	20,821.87
LHBF20020002	947890109	WEBSTER FINANCIAL CORP	S	10/31/2013	-1,500.0000	41,931.76	-30,015.38	11,916.38
LHBF20020002	639050103	NATUS MEDICAL INC	S	11/1/2013	-2,600.0000	48,635.53	-34,428.86	14,206.67
LHBF20020002	947890109	WEBSTER FINANCIAL CORP	S	11/1/2013	-1,000.0000	27,895.11	-15,649.60	12,245.51
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/7/2013	-54,521.0600	54,521.06	-54,521.06	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/8/2013	-165,192.0000	165,192.00	-165,192.00	0.00
LHBF20020002	766582100	RIGNET INC	S	11/8/2013	-1,500.0000	61,340.08	-32,262.75	29,077.33
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/14/2013	-4,620.7900	4,620.79	-4,620.79	0.00
LHBF20020002	G037AX101	AMBARELLA INC	S	11/14/2013	-1,200.0000	26,011.70	-20,873.35	5,138.35
LHBF20020002	947890109	WEBSTER FINANCIAL CORP	S	11/15/2013	-2,100.0000	59,796.45	-31,870.64	27,925.81
LHBF20020002	639050103	NATUS MEDICAL INC	S	11/18/2013	-4,500.0000	96,596.66	-53,766.97	42,829.69
LHBF20020002	92857F107	VOCERA COMMUNICATIONS INC	S	11/19/2013	-2,900.0000	47,172.31	-63,991.75	-16,819.44
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/20/2013	-9,746.0400	9,746.04	-9,746.04	0.00
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	11/21/2013	-800.0000	12,746.25	-7,069.67	5,676.58
LHBF20020002	675234108	OCEANFIRST FINANCIAL CORP	S	11/21/2013	-1,200.0000	21,635.26	-18,435.13	3,200.13
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/22/2013	-5,428.2500	5,428.25	-5,428.25	0.00
LHBF20020002	46600W106	IXYS CORP	S	11/22/2013	-1,700.0000	21,212.22	-21,188.02	24.20
LHBF20020002	754212108	RAVEN INDUSTRIES INC	S	11/22/2013	-600.0000	22,637.66	-18,986.21	3,651.45
LHBF20020002	811699107	SEACHANGE INTERNATIONAL INC	S	11/22/2013	-2,500.0000	36,117.36	-30,896.54	5,220.82

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/25/2013	-33,953.2500	33,953.25	-33,953.25	0.00
LHBF20020002	85917A100	STERLING BANCORP/DE	S	11/25/2013	-0.8000	10.06	-9.39	0.67
LHBF20020002	410495204	HANMI FINANCIAL CORP	S	11/25/2013	-4,000.0000	81,810.97	-71,090.28	10,720.69
LHBF20020002	996087094	BNY MELLON CASH RESERVE	S	11/26/2013	-10.0600	10.06	-10.06	0.00
LHBF20020002	09578R103	BLUE NILE INC	S	11/26/2013	-1,200.0000	56,896.52	-45,349.03	11,547.49
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	11/26/2013	-900.0000	15,086.52	-6,968.43	8,118.09
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	12/2/2013	-600.0000	10,163.22	-4,603.86	5,559.36
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-130,301.7500	130,301.75	-130,301.75	0.00
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/5/2013	-2,782,161.0000	2,782,161.00	-2,782,161.00	0.00
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	12/5/2013	-2,500.0000	87,578.72	-63,519.33	24,059.39
LHBF20020002	749660106	RPC INC	S	12/5/2013	-7,000.0000	124,826.02	-119,956.06	4,869.96
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/6/2013	-2,122,547.2200	2,122,547.22	-2,122,547.22	0.00
LHBF20020002	G037AX101	AMBARELLA INC	S	12/6/2013	-2,800.0000	67,115.95	-66,975.92	140.03
LHBF20020002	233377407	DXP ENTERPRISES INC	S	12/6/2013	-1,225.0000	119,935.46	-102,509.82	17,425.64
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/9/2013	-37,582.0000	37,582.00	-37,582.00	0.00
LHBF20020002	09578R103	BLUE NILE INC	S	12/11/2013	-1,000.0000	45,501.50	-45,958.91	-457.41
LHBF20020002	591520200	METHODE ELECTRONICS INC	S	12/11/2013	-1,300.0000	44,652.14	-13,934.22	30,717.92
LHBF20020002	682159108	ON ASSIGNMENT INC	S	12/11/2013	-2,100.0000	66,531.67	-70,790.23	-4,258.56
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	12/11/2013	-2,100.0000	57,300.44	-60,121.05	-2,820.61
LHBF20020002	929328102	WSFS FINANCIAL CORP	S	12/11/2013	-300.0000	22,110.60	-22,560.21	-449.61
LHBF20020002	55402X105	MWI VETERINARY SUPPLY INC	S	12/12/2013	-100.0000	16,595.71	-18,132.00	-1,536.29
LHBF20020002	88362T103	THERMON GROUP HOLDINGS INC	S	12/12/2013	-1,800.0000	49,872.99	-49,704.27	168.72
LHBF20020002	09578R103	BLUE NILE INC	S	12/13/2013	-900.0000	41,704.28	-41,443.08	261.20
LHBF20020002	749660106	RPC INC	S	12/13/2013	-3,700.0000	64,937.93	-49,468.46	15,469.47
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	12/13/2013	-500.0000	35,874.42	-39,178.31	-3,303.89
LHBF20020002	30214U102	EXPONENT INC	S	12/16/2013	-950.0000	71,646.61	-73,610.43	-1,963.82
LHBF20020002	36225V104	GP STRATEGIES CORP	S	12/16/2013	-1,450.0000	40,674.40	-42,763.15	-2,088.75
LHBF20020002	90337L108	US PHYSICAL THERAPY INC	S	12/16/2013	-1,700.0000	57,877.36	-57,006.54	870.82
LHBF20020002	92827P102	VIRTUSA CORP	S	12/16/2013	-1,900.0000	65,563.48	-66,174.31	-610.83
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/18/2013	-659,241.9100	659,241.91	-659,241.91	0.00
LHBF20020002	G037AX101	AMBARELLA INC	S	12/20/2013	-1,150.0000	31,012.31	-27,774.59	3,237.72
LHBF20020002	36191C205	GSI GROUP INC	S	12/20/2013	-7,000.0000	75,249.38	-81,193.33	-5,943.95
LHBF20020002	G037AX101	AMBARELLA INC	S	12/20/2013	-1,325.0000	37,031.38	-22,953.43	14,077.95
LHBF20020002	639050103	NATUS MEDICAL INC	S	12/20/2013	-3,500.0000	74,695.69	-75,300.70	-605.01
LHBF20020002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/27/2013	-92,331.9200	92,331.92	-92,331.92	0.00
LHBF20020002	224122101	CRAFT BREW ALLIANCE INC	S	12/31/2013	-3,059.0000	50,307.74	-23,908.74	26,399.00
LHBF20020002	75689M101	RED ROBIN GOURMET BURGERS INC	S	12/31/2013	-600.0000	44,123.23	-33,137.71	10,985.52

31,436,865.17 (28,358,036.57) 3,078,828.60

Journal Entry for Future Gain/Loss

GRAND TOTAL

31,436,865.17 (28,358,036.57) 3,078,828.60

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS	
								Settled Interest Received- Currency gain/loss	-
								Foreign Exchange Contract- Currency gain/loss	-
								Foreign Exchange Contract- Settlement gain/loss	-
								Base Currency gain/loss	-
								Base trade and settlement gain/loss	-
								<b>Currency Gain/loss on NC100</b>	-

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/2/2013	-34,624.7000	34,624.70	-34,624.70	0.00
LHBF10030002	EXB19NLV9	EXPERIAN PLC ORD USD0.10	S	1/2/2013	-1,273.0000	20,725.61	-13,521.45	6,017.22
LHBF10030002	EXB19NLV9	EXPERIAN PLC ORD USD0.10	S	1/2/2013	-2,647.0000	43,133.43	-28,096.87	12,538.72
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/3/2013	-4,980.9300	4,980.93	-4,980.93	0.00
LHBF10030002	45103T107	ICON PLC	S	1/3/2013	-176.0000	5,019.21	-3,836.78	1,182.43
LHBF10030002	45103T107	ICON PLC	S	1/3/2013	-176.0000	5,021.48	-3,836.08	1,185.40
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	1/4/2013	-700.0000	17,239.14	-11,254.03	6,764.90
LHBF10030002	45103T107	ICON PLC	S	1/4/2013	-282.0000	8,093.40	-6,142.16	1,951.24
LHBF10030002	45103T107	ICON PLC	S	1/4/2013	-561.0000	16,085.63	-12,222.53	3,863.10
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/4/2013	-5,180.8000	5,180.80	-5,180.80	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	1/7/2013	-400.0000	9,741.21	-6,430.88	3,715.10
LHBF10030002	45103T107	ICON PLC	S	1/7/2013	-244.0000	6,990.73	-5,314.49	1,676.24
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/8/2013	-301.0000	14,907.47	-11,409.12	3,596.47
LHBF10030002	45103T107	ICON PLC	S	1/8/2013	-199.0000	5,699.93	-4,334.36	1,365.57
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/9/2013	-221.0000	11,045.48	-8,376.80	2,760.98
LHBF10030002	45103T107	ICON PLC	S	1/9/2013	-175.0000	5,011.50	-3,811.62	1,199.88
LHBF10030002	45103T107	ICON PLC	S	1/9/2013	-175.0000	5,018.04	-3,810.82	1,207.22
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/10/2013	-453.0000	23,386.16	-17,170.54	6,106.78
LHBF10030002	45103T107	ICON PLC	S	1/10/2013	-175.0000	5,005.14	-3,807.84	1,197.30
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/11/2013	-96,218.9500	96,218.95	-96,218.95	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/11/2013	-221.0000	11,614.04	-8,376.80	3,068.85
LHBF10030002	45103T107	ICON PLC	S	1/11/2013	-175.0000	5,006.96	-3,798.39	1,208.57
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/14/2013	-105.0000	5,482.37	-3,979.93	1,414.67
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/14/2013	-187.0000	9,657.32	-7,088.06	2,414.64
LHBF10030002	45103T107	ICON PLC	S	1/14/2013	-303.0000	8,755.83	-6,576.64	2,179.19
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	1/15/2013	-264.0000	13,552.93	-10,006.67	3,347.25
LHBF10030002	45103T107	ICON PLC	S	1/15/2013	-175.0000	5,016.01	-3,798.39	1,217.62
LHBF10030002	45103T107	ICON PLC	S	1/16/2013	-175.0000	4,997.29	-3,798.39	1,198.90
LHBF10030002	45103T107	ICON PLC	S	1/17/2013	-175.0000	4,991.86	-3,798.39	1,193.47
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	1/17/2013	-640.0000	39,025.36	-25,573.20	13,452.16
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/18/2013	-824.0000	43,086.60	-48,852.55	-4,339.61
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/18/2013	-451.0000	23,618.92	-24,921.94	480.20
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/18/2013	-919.0000	48,041.79	-50,362.86	1,537.39
LHBF10030002	45103T107	ICON PLC	S	1/18/2013	-175.0000	4,998.55	-3,798.40	1,200.15
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	1/18/2013	-612.0000	37,393.16	-24,454.37	12,938.79
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/18/2013	-12,181.3000	12,181.30	-12,181.30	0.00
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/21/2013	-1,217.0000	63,749.57	-64,802.59	448.04
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/22/2013	-5,550.8500	5,550.85	-5,550.85	0.00
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	1/22/2013	-1,390.0000	39,961.10	-40,631.01	2,092.61
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	1/22/2013	-469.0000	13,521.54	-13,709.31	746.98
LHBF10030002	45103T107	ICON PLC	S	1/22/2013	-176.0000	5,019.15	-3,820.10	1,199.05
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	1/22/2013	-182.0000	11,099.04	-7,272.38	3,826.66
LHBF10030002	45103T107	ICON PLC	S	1/22/2013	-281.0000	8,022.36	-6,099.13	1,923.23
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/23/2013	-96,382.9800	96,382.98	-96,382.98	0.00
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/23/2013	-1,958.0000	102,152.05	-96,982.08	3,502.80
LHBF10030002	45103T107	ICON PLC	S	1/23/2013	-181.0000	5,175.29	-3,919.93	1,255.36



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	1/23/2013	-788.0000	31,022.15	-29,561.66	1,460.49
LHBF10030002	45103T107	ICON PLC	S	1/23/2013	-227.0000	6,552.32	-4,915.71	1,636.61
LHBF10030002	45103T107	ICON PLC	S	1/23/2013	-237.0000	6,808.69	-5,132.25	1,676.44
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/24/2013	-1,003.0000	65,347.89	-45,686.17	17,919.79
LHBF10030002	EN7154185	ING GROEP N.V. CVA EUR0.24	S	1/24/2013	-3,586.0000	35,065.06	-47,463.21	-10,478.93
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	1/24/2013	-3,366.0000	25,480.65	-18,220.94	6,920.68
LHBF10030002	EN7154185	ING GROEP N.V. CVA EUR0.24	S	1/24/2013	-32,109.0000	312,358.33	-424,461.07	-95,524.59
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	1/24/2013	-655.0000	4,975.84	-3,545.67	1,363.97
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	1/24/2013	-1,983.0000	15,011.36	-10,734.44	4,077.19
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	1/24/2013	-361.0000	14,230.52	-13,317.11	913.41
LHBF10030002	45103T107	ICON PLC	S	1/24/2013	-333.0000	9,624.91	-7,195.20	2,429.71
LHBF10030002	45103T107	ICON PLC	S	1/24/2013	-205.0000	5,918.54	-4,426.95	1,491.59
LHBF10030002	EN7154185	ING GROEP N.V. CVA EUR0.24	S	1/25/2013	-9,958.0000	98,247.30	-130,522.83	-27,776.06
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/25/2013	-2,055.0000	135,600.62	-93,604.26	37,392.47
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/25/2013	-892.0000	58,752.36	-40,630.17	16,127.44
LHBF10030002	EN7154185	ING GROEP N.V. CVA EUR0.24	S	1/25/2013	-4,064.0000	39,966.54	-51,670.67	-9,835.36
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	1/25/2013	-53.0000	2,092.71	-1,955.14	137.57
LHBF10030002	45103T107	ICON PLC	S	1/25/2013	-436.0000	12,728.64	-9,380.52	3,348.12
LHBF10030002	45103T107	ICON PLC	S	1/25/2013	-506.0000	14,656.17	-10,885.23	3,770.94
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/28/2013	-978.0000	64,276.26	-44,547.43	17,611.12
LHBF10030002	45103T107	ICON PLC	S	1/28/2013	-271.0000	7,915.38	-5,829.83	2,085.55
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/29/2013	-588.0000	38,429.88	-26,783.12	10,333.73
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/30/2013	-669.0000	36,711.63	-32,869.18	2,383.11
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/30/2013	-741.0000	49,069.96	-33,752.19	13,321.63
LHBF10030002	45103T107	ICON PLC	S	1/31/2013	-243.0000	7,120.51	-5,205.37	1,915.14
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	1/31/2013	-5,476.0000	298,918.21	-269,045.75	17,894.89
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	1/31/2013	-452.0000	29,642.64	-20,588.38	7,838.99
LHBF10030002	45103T107	ICON PLC	S	1/31/2013	-582.0000	17,149.75	-12,520.16	4,629.59
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/1/2013	-200.0000	13,449.46	-9,109.90	3,673.27
LHBF10030002	45103T107	ICON PLC	S	2/1/2013	-183.0000	5,362.41	-3,760.72	1,601.69
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/1/2013	-532.0000	29,300.65	-26,138.12	1,737.91
LHBF10030002	EX0177298	CARPETRIGHT ORD 1P	S	2/1/2013	-1,060.0000	11,664.90	-11,982.90	-437.55
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-27,654.4900	27,654.49	-27,654.49	0.00
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/4/2013	-147.0000	9,722.92	-6,695.78	2,639.19
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/4/2013	-93.0000	4,979.36	-4,569.26	216.04
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/4/2013	-125.0000	8,221.67	-5,693.69	2,199.93
LHBF10030002	G4705A100	ICON PLC	S	2/4/2013	-172.0000	5,003.17	-3,527.75	1,475.42
LHBF10030002	G4705A100	ICON PLC	S	2/4/2013	-688.0000	19,991.18	-13,977.76	6,013.42
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/5/2013	-222.0000	14,468.16	-10,111.99	3,809.68
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/5/2013	-684.0000	36,464.68	-33,606.15	1,515.12
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/5/2013	-207.0000	13,496.25	-9,428.75	3,557.72
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/5/2013	-202.0000	13,178.96	-9,201.00	3,480.17
LHBF10030002	G4705A100	ICON PLC	S	2/5/2013	-176.0000	5,053.53	-3,542.30	1,511.23
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/6/2013	-54,320.4200	54,320.42	-54,320.42	0.00
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/6/2013	-267.0000	17,498.27	-12,161.72	4,663.79
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/6/2013	-318.0000	16,933.97	-15,623.91	674.74

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/6/2013	-792.0000	51,988.74	-36,075.22	13,914.69
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/6/2013	-173.0000	11,404.30	-7,880.07	3,085.77
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/7/2013	-70,776.1600	70,776.16	-70,776.16	0.00
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/7/2013	-222.0000	14,387.87	-10,111.99	3,876.15
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/7/2013	-572.0000	30,046.65	-28,103.39	1,136.74
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/7/2013	-369.0000	23,943.34	-16,807.77	6,470.36
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/8/2013	-566,762.2300	566,762.23	-566,762.23	0.00
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/8/2013	-109.0000	7,089.14	-4,964.90	1,931.92
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/8/2013	-178.0000	11,547.76	-8,107.82	3,126.66
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/8/2013	-904.0000	58,644.95	-41,176.77	15,877.20
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/11/2013	-128.0000	8,270.30	-5,830.34	2,216.49
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/11/2013	-2,843.0000	41,788.01	-38,637.17	4,251.84
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/11/2013	-215.0000	13,877.51	-9,793.15	3,709.40
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/11/2013	-263.0000	16,973.52	-11,979.52	4,535.38
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	2/12/2013	-1,100.0000	44,043.18	-59,346.42	-10,688.72
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/12/2013	-340.0000	22,179.01	-15,486.84	5,955.86
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/12/2013	-5,475.0000	81,100.76	-72,714.17	7,883.55
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/12/2013	-4,416.0000	65,491.85	-58,382.55	6,394.29
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/12/2013	-444.0000	29,003.10	-20,223.99	7,816.25
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	2/13/2013	-600.0000	24,032.81	-32,370.77	-5,704.43
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/13/2013	-338.0000	4,994.91	-4,457.14	485.51
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/13/2013	-77.0000	5,024.55	-3,507.31	1,360.56
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	2/13/2013	-9,260.0000	29,781.48	-17,382.65	13,165.49
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/13/2013	-75.0000	4,885.63	-3,416.21	1,317.07
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/13/2013	-553.0000	36,077.88	-25,188.89	9,763.95
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/14/2013	-220.0000	14,529.40	-10,020.90	4,155.65
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	2/14/2013	-144.0000	1,254.86	-779.51	479.19
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	2/14/2013	-8,548.0000	74,260.08	-46,272.31	28,214.96
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/14/2013	-316.0000	20,770.82	-14,393.65	5,872.75
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/15/2013	-498.0000	33,107.37	-22,683.66	9,597.92
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/15/2013	-341.0000	4,999.25	-4,480.59	477.28
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/15/2013	-368.0000	24,198.49	-16,762.22	6,832.69
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/15/2013	-248.0000	16,503.93	-11,296.28	4,795.99
LHBF10030002	G4705A100	ICON PLC	S	2/15/2013	-176.0000	5,014.19	-3,537.37	1,476.82
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/18/2013	-256.0000	17,214.86	-11,660.68	5,124.16
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/18/2013	-105.0000	7,090.52	-4,782.70	2,130.70
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/19/2013	-226.0000	15,358.20	-10,294.19	4,674.20
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/19/2013	-341.0000	5,001.50	-4,480.60	477.27
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/19/2013	-341.0000	5,006.02	-4,480.59	481.76
LHBF10030002	G4705A100	ICON PLC	S	2/19/2013	-734.0000	21,012.47	-14,690.20	6,322.27
LHBF10030002	G4705A100	ICON PLC	S	2/19/2013	-930.0000	26,639.81	-18,610.60	8,029.21
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/20/2013	-6,203.0000	91,831.66	-81,355.67	15,233.93
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/20/2013	-301.0000	20,637.08	-13,710.41	6,382.57
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/20/2013	-5,707.0000	84,001.16	-74,547.01	10,593.08
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/20/2013	-270.0000	18,470.60	-12,298.37	5,685.26
LHBF10030002	G4705A100	ICON PLC	S	2/20/2013	-432.0000	12,525.55	-8,644.92	3,880.63

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G4705A100	ICON PLC	S	2/20/2013	-603.0000	17,475.51	-12,066.87	5,408.64
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/21/2013	-28,114.0600	28,114.06	-28,114.06	0.00
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/21/2013	-2,331.0000	33,890.79	-30,297.37	3,322.68
LHBF10030002	EF4380426	PUBLICIS GROUPE SA EUR.4	S	2/21/2013	-153.0000	10,211.12	-6,969.08	3,083.73
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/21/2013	-11,165.0000	162,157.33	-144,536.87	16,521.97
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/22/2013	-2,929.0000	42,343.80	-37,743.18	5,931.91
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/22/2013	-2,212.0000	32,000.15	-28,470.26	4,899.11
LHBF10030002	EFB15C551	TOTAL SA EUR2 5	S	2/25/2013	-97.0000	5,010.65	-4,765.78	174.94
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/25/2013	-3,260.0000	47,632.63	-41,953.29	5,034.12
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/25/2013	-6,591.0000	96,379.03	-84,803.26	10,270.24
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/26/2013	-666.0000	9,575.28	-8,565.26	982.55
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	2/26/2013	-2,917.0000	9,001.69	-5,404.47	4,033.93
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/26/2013	-4,979.0000	71,563.72	-63,496.96	7,625.19
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/26/2013	-1,005.0000	14,460.33	-12,784.76	1,575.47
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/26/2013	-47,596.5600	47,596.56	-47,596.56	0.00
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	2/27/2013	-2,803.0000	8,704.17	-5,175.52	3,779.70
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/27/2013	-12,697.7600	12,697.76	-12,697.76	0.00
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/28/2013	-8,085.0000	116,241.68	-102,784.73	12,522.33
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/28/2013	-59,880.7200	59,880.72	-59,880.72	0.00
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	2/28/2013	-1,767.0000	5,542.70	-3,262.63	2,422.84
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	2/28/2013	-269.0000	13,457.40	-13,216.45	196.27
LHBF10030002	EFB15C551	TOTAL SA EUR2 5	S	2/28/2013	-217.0000	10,849.45	-10,661.60	151.83
LHBF10030002	EN5252601	KONINKLIJKE AHOLD NV EUR0.30	S	2/28/2013	-964.0000	13,856.21	-12,235.86	1,478.32
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	3/1/2013	-2,315.0000	7,122.48	-4,274.47	3,113.73
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	3/4/2013	-5,717.0000	17,632.84	-10,555.99	7,661.26
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/5/2013	-76,810.7800	76,810.78	-76,810.78	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-234,376.6300	234,376.63	-234,376.63	0.00
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	3/6/2013	-700.0000	31,506.59	-37,765.90	-2,784.35
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/7/2013	-161,080.9700	161,080.97	-161,080.97	0.00
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	3/7/2013	-200.0000	8,899.00	-10,790.26	-788.79
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/8/2013	-19,283.2300	19,283.23	-19,283.23	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/8/2013	-800.0000	18,808.83	-12,861.75	8,616.67
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/8/2013	-500.0000	8,730.97	-8,040.56	2,341.31
LHBF10030002	FJ6483807	KAO CORP	S	3/8/2013	-700.0000	22,964.32	-19,253.12	9,509.47
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/11/2013	-1,100.0000	25,942.60	-17,684.91	11,919.78
LHBF10030002	FJ6483807	KAO CORP	S	3/11/2013	-500.0000	16,367.65	-13,752.23	6,734.25
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/11/2013	-600.0000	10,467.52	-9,595.41	2,971.71
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	3/11/2013	-200.0000	8,735.04	-10,790.26	-822.17
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/12/2013	-1,500.0000	36,033.94	-24,115.78	16,949.14
LHBF10030002	FJ6483807	KAO CORP	S	3/12/2013	-1,000.0000	32,773.81	-27,504.46	13,461.20
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/12/2013	-500.0000	8,628.63	-7,966.34	2,544.08
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	3/12/2013	-300.0000	13,158.56	-16,185.39	-1,189.66
LHBF10030002	EX0177298	CARPETRIGHT ORD 1P	S	3/12/2013	-508.0000	4,989.90	-5,742.75	-518.98
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/13/2013	-300.0000	7,029.22	-4,823.16	3,189.13
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	3/13/2013	-100.0000	4,391.75	-5,395.13	-389.17
LHBF10030002	EX0177298	CARPETRIGHT ORD 1P	S	3/13/2013	-515.0000	5,007.08	-5,821.88	-594.00

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/14/2013	-200.0000	4,988.57	-3,215.44	2,477.32
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/15/2013	-1,700.0000	29,723.62	-26,989.05	8,832.59
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/15/2013	-300.0000	7,563.43	-4,823.16	3,716.34
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	3/15/2013	-2,294.0000	20,793.55	-12,417.96	8,983.69
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/18/2013	-300.0000	5,210.57	-4,734.54	1,728.95
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/19/2013	-86,473.1300	86,473.13	-86,473.13	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/19/2013	-200.0000	5,060.84	-3,215.44	2,483.49
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	3/19/2013	-5,607.0000	16,703.60	-10,352.89	6,852.37
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/19/2013	-600.0000	10,433.64	-9,363.54	3,244.83
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	3/20/2013	-1,717.0000	5,091.33	-3,170.31	2,068.38
LHBF10030002	EXB9NWP91	COUNTRYWIDE PLC	S	3/20/2013	-7,921.0000	47,877.19	-41,953.02	5,924.17
LHBF10030002	EXB9NWP91	COUNTRYWIDE PLC	S	3/20/2013	-13,902.0000	84,021.07	-73,630.96	10,390.10
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/21/2013	-13,324.5000	13,324.50	-13,324.50	0.00
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	3/21/2013	-900.0000	15,766.89	-14,133.26	5,237.11
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/21/2013	-800.0000	13,387.85	-10,688.15	4,475.18
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/21/2013	-1,100.0000	18,499.53	-14,696.21	6,256.70
LHBF10030002	EXB9NWP91	COUNTRYWIDE PLC	S	3/21/2013	-5,981.0000	35,360.48	-31,677.94	3,573.04
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	3/21/2013	-10,278.0000	30,780.53	-18,977.52	12,595.87
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/22/2013	-300.0000	5,024.34	-4,008.06	1,648.78
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/22/2013	-35,660.6900	35,660.69	-35,660.69	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/22/2013	-1,100.0000	18,405.17	-14,696.21	6,025.92
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/25/2013	-52,288.0200	52,288.02	-52,288.02	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/25/2013	-400.0000	6,618.89	-5,344.07	2,096.22
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/26/2013	-600.0000	9,939.61	-8,016.11	3,142.78
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	3/26/2013	-250.0000	17,973.38	-14,955.87	3,461.96
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	3/26/2013	-663.0000	47,876.67	-39,268.78	9,810.30
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/27/2013	-67,098.6300	67,098.63	-67,098.63	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/27/2013	-300.0000	7,410.99	-4,823.16	3,480.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/27/2013	-600.0000	10,022.41	-8,016.11	3,253.65
LHBF10030002	G4705A100	ICON PLC	S	3/27/2013	-335.0000	10,878.34	-6,703.82	4,174.52
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	3/27/2013	-419.0000	21,630.93	-12,688.83	8,942.10
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/28/2013	-400.0000	9,966.57	-6,430.88	4,694.10
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/28/2013	-600.0000	10,197.32	-8,016.11	3,407.80
LHBF10030002	G4705A100	ICON PLC	S	3/28/2013	-218.0000	7,040.83	-4,362.49	2,678.34
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	3/28/2013	-752.0000	38,793.68	-22,773.27	16,020.41
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	3/29/2013	-300.0000	7,455.63	-4,823.16	3,499.03
LHBF10030002	FJ6007390	ADERANS CO LTD	S	3/29/2013	-300.0000	5,020.85	-4,008.06	1,616.72
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/1/2013	-7,547.5100	7,547.51	-7,547.51	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/1/2013	-300.0000	7,501.48	-4,823.16	3,482.53
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/1/2013	-400.0000	6,604.22	-5,344.08	1,994.73
LHBF10030002	NC2454246	IMPERIAL OIL LTD	S	3/28/2013	-0.8350	35.07	-36.87	-1.02
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/2/2013	-1,478.7100	1,478.71	-1,478.71	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/2/2013	-400.0000	6,479.84	-5,344.07	1,872.74
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/3/2013	-13,028.9600	13,028.96	-13,028.96	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/3/2013	-400.0000	10,318.51	-6,430.88	4,944.84
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/3/2013	-500.0000	8,394.68	-6,680.09	2,608.32

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LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/4/2013	-46,282.9800	46,282.98	-46,282.98	0.00
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/4/2013	-600.0000	14,750.73	-9,646.31	7,230.43
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/4/2013	-700.0000	11,652.16	-9,352.13	4,027.90
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/5/2013	-38,858.7000	38,858.70	-38,858.70	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/5/2013	-400.0000	6,694.35	-5,344.08	2,406.78
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/5/2013	-3,100.0000	84,787.86	-49,839.29	47,974.27
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/8/2013	-119,470.7800	119,470.78	-119,470.78	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/8/2013	-400.0000	6,698.28	-5,239.30	2,638.69
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/8/2013	-700.0000	11,675.82	-8,985.41	4,721.86
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/9/2013	-352,710.2700	352,710.27	-352,710.27	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/9/2013	-400.0000	6,641.56	-5,134.52	2,672.06
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/9/2013	-200.0000	5,843.35	-3,215.44	3,652.91
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/9/2013	-1,705.0000	5,014.02	-3,148.15	1,956.02
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	4/9/2013	-431.0000	29,652.92	-25,527.67	4,407.87
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/9/2013	-1,738.0000	52,138.54	-31,209.97	21,876.20
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	4/9/2013	-1,705.0000	5,064.74	-3,148.15	2,007.65
LHBF10030002	G4705A100	ICON PLC	S	4/9/2013	-404.0000	12,262.61	-8,080.75	4,181.86
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	4/9/2013	-97.0000	5,015.12	-2,937.51	2,077.61
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/9/2013	-284.0000	19,328.37	-11,348.11	7,980.26
LHBF10030002	G4705A100	ICON PLC	S	4/9/2013	-259.0000	7,863.40	-5,178.89	2,684.51
LHBF10030002	904767704	UNILEVER PLC	S	4/9/2013	-452.0000	18,911.57	-17,041.98	1,869.59
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/10/2013	-225,059.9700	225,059.97	-225,059.97	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/10/2013	-300.0000	4,974.62	-3,850.89	2,025.88
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	4/10/2013	-420.0000	29,182.40	-24,876.15	4,522.48
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	4/10/2013	-2,273.0000	6,729.39	-4,196.92	2,639.82
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/10/2013	-4,735.0000	14,059.81	-8,742.81	5,541.30
LHBF10030002	G4705A100	ICON PLC	S	4/10/2013	-780.0000	23,816.92	-15,546.80	8,270.12
LHBF10030002	904767704	UNILEVER PLC	S	4/10/2013	-654.0000	27,755.39	-22,402.19	5,353.20
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	4/10/2013	-97.0000	5,014.78	-2,937.51	2,077.27
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/10/2013	-273.0000	18,694.43	-10,908.57	7,785.86
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/10/2013	-312.0000	21,329.56	-12,466.93	8,862.63
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-107,758.3500	107,758.35	-107,758.35	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/11/2013	-300.0000	5,027.04	-3,850.89	2,090.49
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/11/2013	-1,648.0000	5,019.35	-3,042.90	2,034.00
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	4/11/2013	-901.0000	65,189.51	-53,365.26	12,099.64
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/11/2013	-207.0000	14,380.77	-8,271.33	6,109.44
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	4/11/2013	-567.0000	29,364.33	-17,170.80	12,193.53
LHBF10030002	G4705A100	ICON PLC	S	4/11/2013	-487.0000	15,011.00	-9,706.79	5,304.21
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/11/2013	-473.0000	32,918.31	-18,900.19	14,018.12
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	4/11/2013	-102.0000	5,298.91	-3,088.93	2,209.98
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/12/2013	-400.0000	6,672.63	-5,134.52	2,687.57
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/12/2013	-404.0000	12,428.72	-7,254.79	5,340.12
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	4/12/2013	-1,645.0000	4,992.65	-3,037.36	2,021.08
LHBF10030002	EXBOWMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/12/2013	-1,645.0000	5,003.05	-3,037.36	2,031.62
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	4/12/2013	-41.0000	2,122.48	-1,241.63	880.85
LHBF10030002	G4705A100	ICON PLC	S	4/12/2013	-300.0000	9,198.12	-5,979.54	3,218.58

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G4705A100	ICON PLC	S	4/12/2013	-245 0000	7,533 58	-4,883 29	2,650.29
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/15/2013	-600 0000	10,343 83	-7,701.78	4,328.16
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/15/2013	-4,266.0000	12,521.74	-7,876.83	4,856.73
LHBF10030002	G4705A100	ICON PLC	S	4/15/2013	-167.0000	5,022.92	-3,328.61	1,694.31
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/15/2013	-75.0000	5,025.11	-2,996.86	2,028 25
LHBF10030002	G4705A100	ICON PLC	S	4/15/2013	-167.0000	5,085.03	-3,328.10	1,756.93
LHBF10030002	FH6390360	GUOCO GROUP US\$0.50	S	4/16/2013	-10,000.0000	124,728 03	-125,513 70	-821.88
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/16/2013	-300 0000	4,971.31	-3,850.89	1,917 49
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/16/2013	-4,668.0000	13,531.30	-8,619.10	5,159.08
LHBF10030002	G4705A100	ICON PLC	S	4/16/2013	-166.0000	5,023.24	-3,304.21	1,719.03
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/16/2013	-235.0000	15,750.16	-9,390.16	6,360.00
LHBF10030002	G4705A100	ICON PLC	S	4/16/2013	-166.0000	5,004.78	-3,304.21	1,700.57
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/16/2013	-180.0000	12,050.72	-7,192.46	4,858.26
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/16/2013	-115.0000	7,699.07	-4,595.18	3,103.89
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/17/2013	-117,982 8200	117,982.82	-117,982.82	0 00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/17/2013	-400 0000	6,517.94	-5,134.52	2,416.86
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/17/2013	-1,728.0000	4,952 19	-3,190.62	1,870.79
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/17/2013	-76 0000	5,015 90	-3,036.82	1,979.08
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/18/2013	-400 0000	6,643.42	-5,134.52	2,612.72
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/18/2013	-6,112.0000	17,467.64	-11,285.33	6,500.43
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/18/2013	-2,766 0000	83,623.51	-49,670.19	35,492.69
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/18/2013	-110 0000	7,260.83	-4,395.39	2,865 44
LHBF10030002	G4705A100	ICON PLC	S	4/18/2013	-299.0000	8,777 78	-5,951.57	2,826.21
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	4/18/2013	-255.0000	10,067 27	-9,406 82	660.45
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/19/2013	-78,248.5200	78,248.52	-78,248.52	0 00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/19/2013	-400.0000	6,524.41	-5,134.52	2,552 55
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/19/2013	-165.0000	4,987.35	-2,962.97	2,127 84
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/19/2013	-558.0000	36,882.75	-22,296.63	14,586.12
LHBF10030002	G4705A100	ICON PLC	S	4/19/2013	-480.0000	14,241.57	-9,554.35	4,687.22
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/19/2013	-943 0000	62,219.34	-37,680.51	24,538 83
LHBF10030002	G4705A100	ICON PLC	S	4/19/2013	-314 0000	9,260 06	-6,248.22	3,011 84
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/22/2013	-92,937 6500	92,937.65	-92,937.65	0 00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/22/2013	-400 0000	6,616.87	-5,134.52	2,665.42
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	4/22/2013	-1,166.0000	46,098 75	-42,616.23	3,482 52
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/22/2013	-510 0000	33,723.25	-20,378.64	13,344 61
LHBF10030002	G4705A100	ICON PLC	S	4/22/2013	-273 0000	8,034 25	-5,415.97	2,618 28
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	4/22/2013	-1,098 0000	43,371.45	-38,185.15	5,186.30
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/22/2013	-417.0000	27,521.38	-16,662.54	10,858.84
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/23/2013	-400 0000	6,597.15	-5,134 52	2,647 66
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/23/2013	-300.0000	8,605.27	-4,823.16	5,327.86
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/23/2013	-1,749.0000	4,997.99	-3,229.39	1,861.79
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/23/2013	-2,003.0000	60,743.83	-35,968.69	25,919.64
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	4/23/2013	-1,201.0000	36,397 73	-21,566.85	15,516.66
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/23/2013	-11,581 0000	33,106 15	-21,383.41	12,340 00
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	4/23/2013	-989.0000	39,716.06	-32,888 80	6,827.26
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/23/2013	-555.0000	37,176 11	-22,176.76	14,999.35

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G4705A100	ICON PLC	S	4/23/2013	-193.0000	5,782.65	-3,828.79	1,953.86
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	4/23/2013	-249.0000	9,907.81	-8,171.07	1,736.74
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/24/2013	-400.0000	6,556.13	-5,134.52	2,600.43
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/24/2013	-500.0000	14,363.76	-8,038.59	8,907.85
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/24/2013	-599.0000	40,323.53	-23,934.91	16,388.62
LHBF10030002	G4705A100	ICON PLC	S	4/24/2013	-177.0000	5,177.01	-3,511.38	1,665.63
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/25/2013	-400.0000	6,588.03	-5,134.52	2,647.07
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/25/2013	-1,100.0000	31,583.29	-17,684.91	19,620.35
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/25/2013	-476.0000	32,341.47	-19,020.06	13,321.41
LHBF10030002	G4705A100	ICON PLC	S	4/25/2013	-583.0000	18,658.32	-11,565.73	7,092.59
LHBF10030002	G4705A100	ICON PLC	S	4/25/2013	-1,117.0000	35,683.44	-22,135.85	13,547.59
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/25/2013	-218.0000	14,820.67	-8,710.87	6,109.80
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/26/2013	-400.0000	6,601.10	-5,134.52	2,520.65
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/26/2013	-200.0000	5,835.34	-3,215.44	3,551.70
LHBF10030002	G4705A100	ICON PLC	S	4/26/2013	-164.0000	5,182.69	-3,249.02	1,933.67
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/26/2013	-215.0000	14,452.21	-8,591.00	5,861.21
LHBF10030002	G4705A100	ICON PLC	S	4/26/2013	-726.0000	22,868.48	-14,382.86	8,485.62
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/29/2013	-2,369.0000	7,019.44	-4,374.17	2,680.15
LHBF10030002	G4705A100	ICON PLC	S	4/29/2013	-243.0000	7,664.45	-4,812.29	2,852.16
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/29/2013	-585.0000	39,772.84	-23,375.50	16,397.34
LHBF10030002	G4705A100	ICON PLC	S	4/29/2013	-363.0000	11,379.79	-7,186.42	4,193.37
LHBF10030002	FJ6007390	ADERANS CO LTD	S	4/30/2013	-400.0000	6,692.12	-5,134.52	2,604.76
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	4/30/2013	-200.0000	5,845.67	-3,215.44	3,544.94
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	4/30/2013	-1,702.0000	5,021.30	-3,142.61	1,880.79
LHBF10030002	G4705A100	ICON PLC	S	4/30/2013	-580.0000	18,663.46	-11,482.43	7,181.03
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	4/30/2013	-606.0000	41,384.81	-24,214.62	17,170.19
LHBF10030002	G4705A100	ICON PLC	S	4/30/2013	-3,759.0000	119,784.23	-70,579.14	49,205.09
LHBF10030002	G4705A100	ICON PLC	S	4/30/2013	-369.0000	11,761.61	-6,811.95	4,949.66
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/1/2013	-400.0000	6,643.65	-5,134.52	2,543.58
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/1/2013	-1,714.0000	5,004.69	-3,164.77	1,846.03
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/1/2013	-97.0000	6,619.87	-3,875.94	2,743.93
LHBF10030002	G4705A100	ICON PLC	S	5/1/2013	-760.0000	24,512.11	-13,416.85	11,095.26
LHBF10030002	G4705A100	ICON PLC	S	5/1/2013	-566.0000	18,253.37	-10,415.18	7,838.19
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/2/2013	-400.0000	6,543.78	-5,134.52	2,480.60
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/2/2013	-628.0000	43,392.88	-25,093.70	18,299.18
LHBF10030002	G4705A100	ICON PLC	S	5/2/2013	-998.0000	32,356.72	-17,003.68	15,353.04
LHBF10030002	G4705A100	ICON PLC	S	5/2/2013	-155.0000	5,029.63	-2,628.70	2,400.93
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/3/2013	-1,694.0000	5,008.53	-3,127.84	1,881.17
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/3/2013	-1,694.0000	5,050.93	-3,127.84	1,923.57
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/3/2013	-211.0000	14,790.25	-8,431.16	6,359.09
LHBF10030002	G4705A100	ICON PLC	S	5/3/2013	-1,386.0000	45,280.43	-23,174.15	22,106.28
LHBF10030002	G4705A100	ICON PLC	S	5/3/2013	-532.0000	17,428.45	-8,946.92	8,481.53
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/6/2013	-308.0000	21,558.89	-12,307.10	9,251.79
LHBF10030002	G4705A100	ICON PLC	S	5/6/2013	-396.0000	12,793.00	-6,604.72	6,188.28
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/6/2013	-358.0000	25,087.89	-14,305.01	10,782.88
LHBF10030002	G4705A100	ICON PLC	S	5/6/2013	-175.0000	5,638.02	-2,918.28	2,719.74

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/7/2013	-400.0000	6,584.59	-5,134.52	2,610.56
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/7/2013	-400.0000	6,588.55	-5,134.52	2,615.23
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	5/7/2013	-654.0000	6,081.45	-3,540.25	2,582.08
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	5/7/2013	-3,007.0000	27,866.66	-16,277.59	11,776.42
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/7/2013	-3,398.0000	10,031.96	-6,274.14	3,823.31
LHBF10030002	G4705A100	ICON PLC	S	5/7/2013	-157.0000	5,076.30	-2,615.47	2,460.83
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/7/2013	-228.0000	15,919.11	-9,110.45	6,808.66
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/7/2013	-158.0000	11,033.54	-6,313.38	4,720.16
LHBF10030002	G4705A100	ICON PLC	S	5/7/2013	-967.0000	30,971.73	-15,938.42	15,033.31
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/8/2013	-500.0000	8,368.53	-6,418.16	3,399.94
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	5/8/2013	-2,836.0000	26,643.98	-15,351.93	11,305.74
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/8/2013	-1,725.0000	5,030.44	-3,185.08	1,846.98
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/8/2013	-1,725.0000	5,026.30	-3,185.08	1,842.84
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/8/2013	-210.0000	14,735.02	-8,391.20	6,343.82
LHBF10030002	G4705A100	ICON PLC	S	5/8/2013	-443.0000	14,274.38	-7,030.60	7,243.78
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/8/2013	-277.0000	19,388.81	-11,068.40	8,320.41
LHBF10030002	G4705A100	ICON PLC	S	5/8/2013	-300.0000	9,675.17	-4,722.00	4,953.17
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/9/2013	-300.0000	5,006.08	-3,446.33	2,894.60
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	5/9/2013	-1,769.0000	5,122.35	-3,266.32	1,880.32
LHBF10030002	G4705A100	ICON PLC	S	5/9/2013	-322.0000	10,444.12	-5,053.48	5,390.64
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/9/2013	-78.0000	5,443.55	-3,116.73	2,326.82
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/9/2013	-72.0000	5,025.54	-2,876.98	2,148.56
LHBF10030002	G4705A100	ICON PLC	S	5/9/2013	-182.0000	5,908.07	-2,832.22	3,075.85
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	5/9/2013	-3,397.0000	9,902.51	-6,272.29	3,677.18
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/10/2013	-400.0000	6,489.48	-4,352.59	3,843.50
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/10/2013	-1,944.0000	5,643.55	-3,589.44	2,133.50
LHBF10030002	G4705A100	ICON PLC	S	5/10/2013	-268.0000	8,679.89	-4,136.67	4,543.22
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/10/2013	-72.0000	5,033.85	-2,876.98	2,156.87
LHBF10030002	G4705A100	ICON PLC	S	5/10/2013	-314.0000	10,113.30	-4,836.57	5,276.73
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/10/2013	-139.0000	9,710.11	-5,554.18	4,155.93
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/13/2013	-400.0000	6,343.84	-4,110.06	3,675.87
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	5/13/2013	-327.0000	953.77	-603.78	364.10
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/13/2013	-303.0000	21,133.32	-12,107.31	9,026.01
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/13/2013	-85.0000	5,932.23	-3,396.44	2,535.79
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/14/2013	-57,430.0600	57,430.06	-57,430.06	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	5/14/2013	-400.0000	6,280.70	-4,110.06	3,620.35
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/14/2013	-596.0000	41,662.56	-23,815.04	17,847.52
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/14/2013	-571.0000	39,914.80	-22,816.09	17,098.71
LHBF10030002	FH6390360	GUOCO GROUP US\$0 50	S	5/15/2013	-422.0000	4,995.14	-5,296.68	-303.53
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/15/2013	-596.0000	41,725.74	-23,815.04	17,910.70
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/15/2013	-1,859.0000	130,159.80	-74,282.14	55,877.66
LHBF10030002	FH6390360	GUOCO GROUP US\$0.50	S	5/16/2013	-2,703.0000	31,956.92	-33,926.35	-1,972.33
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/16/2013	-147.0000	10,285.22	-5,873.84	4,411.38
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/16/2013	-222.0000	15,538.16	-8,870.70	6,667.46
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	5/17/2013	-1,344.0000	12,244.71	-7,275.38	5,276.81
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/17/2013	-301.0000	21,201.63	-12,027.39	9,174.24



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/17/2013	-893.0000	63,125.37	-35,682.60	27,442.77
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	5/20/2013	-1,006.0000	9,173.62	-5,445.71	3,940.36
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/20/2013	-71.0000	5,019.71	-2,837.03	2,182.68
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/20/2013	-586.0000	41,470.64	-23,415.46	18,055.18
LHBF10030002	FH6390360	GUOCO GROUP US\$0.50	S	5/21/2013	-424.0000	4,997.63	-5,321.78	-326.31
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/21/2013	-363.0000	25,943.85	-14,504.80	11,439.05
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/21/2013	-391.0000	27,933.31	-15,623.62	12,309.69
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-168,227.6400	168,227.64	-168,227.64	0.00
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	5/22/2013	-232.0000	10,817.04	-12,516.70	775.69
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/22/2013	-740.0000	53,308.67	-29,569.01	23,739.66
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/22/2013	-127.0000	9,182.34	-5,074.68	4,107.66
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	5/23/2013	-108.0000	5,085.53	-5,826.74	297.57
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/23/2013	-1,036.0000	73,086.14	-41,396.61	31,689.53
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/24/2013	-91,166.4500	91,166.45	-91,166.45	0.00
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/24/2013	-518.0000	36,149.40	-20,698.31	15,451.09
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	5/27/2013	-247.0000	11,633.88	-13,325.97	634.54
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/28/2013	-99.0000	6,906.99	-3,955.85	2,951.14
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/28/2013	-147.0000	10,213.05	-5,873.84	4,339.21
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/29/2013	-113.0000	7,731.50	-4,515.27	3,216.23
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/29/2013	-248.0000	17,007.54	-9,909.61	7,097.93
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/29/2013	-294.0000	20,161.48	-11,747.69	8,413.79
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/30/2013	-267.0000	18,356.60	-10,668.82	7,687.78
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/30/2013	-599.0000	41,113.38	-23,934.92	17,178.46
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/30/2013	-2,251.2600	2,251.26	-2,251.26	0.00
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/31/2013	-102.0000	7,012.50	-4,075.73	2,936.77
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	5/31/2013	-147.0000	10,105.34	-5,873.84	4,231.50
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/3/2013	-8,944.2600	8,944.26	-8,944.26	0.00
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/3/2013	-147.0000	10,088.43	-5,873.84	4,214.59
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/3/2013	-278.0000	19,072.18	-11,108.36	7,963.82
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/4/2013	-74.0000	5,051.22	-2,956.90	2,094.32
LHBF10030002	FH6390360	GUOCO GROUP US\$0.50	S	6/5/2013	-47,345.0000	563,028.55	-594,244.61	-31,459.29
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/5/2013	-75.0000	5,034.23	-2,996.86	2,037.37
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/6/2013	-218.0000	14,684.79	-8,710.87	5,973.92
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/6/2013	-75.0000	5,063.16	-2,996.86	2,066.30
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/7/2013	-490.0000	33,599.74	-19,579.48	14,020.26
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/10/2013	-27,299.1700	27,299.17	-27,299.17	0.00
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/10/2013	-165.0000	11,318.22	-6,593.09	4,725.13
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/11/2013	-535.0000	4,999.28	-2,896.08	2,095.51
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/11/2013	-254.0000	17,130.68	-10,149.36	6,981.32
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/12/2013	-117.0000	7,850.75	-4,675.10	3,175.65
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/12/2013	-2,235.0000	21,002.48	-12,098.58	8,752.61
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/13/2013	-1,598.0000	15,273.28	-8,650.35	6,518.22
LHBF10030002	G81276100	SIGNET JEWELERS LTD	S	6/13/2013	-145.0000	9,750.38	-5,793.93	3,956.45
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/14/2013	-531.0000	5,022.80	-2,874.43	2,115.05
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	6/14/2013	-375.0000	11,079.90	-6,734.03	4,272.37
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	6/14/2013	-1,570.0000	46,309.14	-28,193.13	17,808.81

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	6/17/2013	-530.0000	4,996.15	-2,869.01	2,082.79
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/18/2013	-530.0000	4,956.06	-2,869.01	2,075.93
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	6/18/2013	-530.0000	4,976.33	-2,869.01	2,096.16
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/24/2013	-25,562.4900	25,562.49	-25,562.49	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/25/2013	-73,622.2800	73,622.28	-73,622.28	0.00
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/25/2013	-1,123.0000	74,364.38	-66,514.08	8,461.46
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/26/2013	-113,730.3200	113,730.32	-113,730.32	0.00
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/26/2013	-1,581.0000	105,846.97	-93,640.93	13,666.87
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/26/2013	-1,733.0000	116,442.24	-102,643.73	15,405.57
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/27/2013	-1,162.0000	78,120.96	-68,824.02	10,372.07
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/27/2013	-1,508.0000	101,455.13	-89,317.22	13,534.18
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	6/28/2013	-629.0000	42,491.54	-37,255.00	5,836.24
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	6/28/2013	-107.0000	5,128.99	-5,772.79	275.98
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/1/2013	-646.0000	43,592.26	-38,261.89	5,820.13
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/2/2013	-102,840.7100	102,840.71	-102,840.71	0.00
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/2/2013	-355.0000	23,632.17	-21,026.27	2,873.24
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/2/2013	-143.0000	9,591.67	-8,469.74	1,230.44
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/3/2013	-179,634.9900	179,634.99	-179,634.99	0.00
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/3/2013	-420.0000	27,317.64	-24,876.15	2,883.62
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/3/2013	-264.0000	12,172.69	-8,380.34	3,792.35
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/4/2013	-1,705.0000	112,518.86	-99,855.56	19,914.96
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/4/2013	-1,210.0000	79,691.62	-68,659.81	18,861.11
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	7/4/2013	-1,713.0000	4,966.78	-3,162.92	1,970.35
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/4/2013	-244.0000	16,133.96	-13,518.39	4,325.57
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	7/5/2013	-1,742.0000	4,952.48	-3,216.47	1,964.96
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/5/2013	-763.0000	49,636.26	-39,926.00	15,001.96
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/5/2013	-1,742.0000	4,935.01	-3,216.47	1,946.68
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/5/2013	-492.0000	22,932.02	-15,617.90	7,314.12
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/5/2013	-471.0000	21,967.85	-14,951.28	7,016.57
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	7/8/2013	-555.0000	5,020.09	-3,004.34	2,229.49
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/8/2013	-828.0000	53,536.62	-42,778.09	16,616.11
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/8/2013	-1,741.0000	5,011.83	-3,214.62	2,009.59
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/8/2013	-737.0000	34,510.23	-23,395.11	11,115.12
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/8/2013	-185.0000	8,685.81	-5,872.58	2,813.23
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/9/2013	-343,824.3300	343,824.33	-343,824.33	0.00
LHBF10030002	FJ6483807	KAO CORP	S	7/9/2013	-2,000.0000	66,800.09	-59,766.40	20,436.55
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/9/2013	-1,749.0000	5,013.14	-3,229.39	2,033.72
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/9/2013	-550.0000	4,965.75	-2,977.28	2,237.07
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/9/2013	-1,103.0000	71,185.93	-52,901.05	20,580.54
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/9/2013	-390.0000	25,212.01	-17,978.30	9,999.21
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/9/2013	-406.0000	18,959.49	-12,887.94	6,071.55
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/9/2013	-187.0000	8,761.87	-5,936.07	2,825.80
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/10/2013	-668.0000	43,021.35	-29,845.41	15,133.68
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/10/2013	-79.0000	5,087.34	-3,408.35	2,203.25
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/10/2013	-116.0000	7,520.65	-5,004.66	3,291.01
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/10/2013	-567.0000	26,423.77	-17,998.68	8,425.09

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/11/2013	-12,514.2900	12,514.29	-12,514.29	0 00
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	7/11/2013	-1,763 0000	5,063 97	-3,255 24	1,960.81
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/11/2013	-754.0000	6,886.52	-4,081.58	3,013.13
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/11/2013	-2,723.0000	182,194.53	-113,080.40	79,947.91
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/11/2013	-892.0000	8,128.08	-4,828.60	3,545.21
LHBF10030002	ED5120677	HEIDELBERGCEMENT AG	S	7/11/2013	-1,430 0000	96,021 69	-54,879.75	49,327.25
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/11/2013	-430.0000	20,216.82	-13,649.79	6,567 03
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	7/12/2013	-753.0000	6,840.90	-4,076.16	2,971 08
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/12/2013	-1,728.0000	4,973.69	-3,190.62	1,932.10
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/12/2013	-302.0000	14,301 62	-9,586.60	4,715 02
LHBF10030002	G5785G107	MALLINCKRODT PLC	S	7/12/2013	-0.6250	26.41	-26.88	-0 47
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	7/15/2013	-1,573.0000	14,518.93	-8,515.02	6,454.73
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/15/2013	-1,740.0000	4,993.68	-3,212.77	1,934 98
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/15/2013	-382.0000	18,152.59	-12,126.09	6,026.50
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/15/2013	-30,108 6400	30,108.64	-30,108 64	0.00
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0 025	S	7/16/2013	-1,522 0000	14,024.38	-8,238.94	6,203 69
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/16/2013	-1,742 0000	5,005.37	-3,216.47	1,937.18
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/16/2013	-428 0000	20,177.44	-13,586.30	6,591.14
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	7/17/2013	-183 0000	8,706.99	-9,873.09	438.75
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/17/2013	-3,173 0000	9,159.14	-5,858.69	3,540.39
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/17/2013	-2,553.0000	23,317.14	-13,819 98	10,112.63
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/17/2013	-297.0000	856.47	-548 39	330 52
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/18/2013	-86,932.6200	86,932.62	-86,932.62	0.00
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	7/18/2013	-105.0000	4,952.08	-5,664 88	251 10
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/18/2013	-2,065.0000	18,958.49	-11,178.33	8,247 29
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	7/19/2013	-106.0000	5,016.12	-5,718 84	259.94
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/19/2013	-223.0000	2,081.21	-1,207.15	916 89
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/19/2013	-1,725.0000	5,008.40	-3,185.08	1,925.39
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	7/22/2013	-106.0000	5,070.82	-5,718 84	267.96
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	7/23/2013	-105.0000	5,007.21	-5,664.88	265.83
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	7/23/2013	-1,520.0000	72,933.03	-48,250 42	24,682.61
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	7/24/2013	-1,697.0000	4,943.96	-3,133 38	1,879.48
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/25/2013	-62.0000	180.46	-114.48	69.02
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	7/26/2013	-216.0000	630.94	-398.83	240.32
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/29/2013	-27,738.6200	27,738.62	-27,738.62	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/30/2013	-41,198.7700	41,198.77	-41,198.77	0.00
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	7/30/2013	-11,220 0000	105,085.23	-60,727 28	46,520.35
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/31/2013	-79,916.7300	79,916.73	-79,916.73	0.00
LHBF10030002	FJ6639168	NIFCO INC Y50	S	7/31/2013	-500.0000	14,062.61	-12,092.78	5,199 57
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	7/31/2013	-609.0000	88,941.54	-74,734.43	16,410 35
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/1/2013	-14,399.6400	14,399.64	-14,399.64	0.00
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/1/2013	-1,048.0000	14,360.27	-9,523.37	5,811.58
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	8/1/2013	-1,411.0000	44,296.84	-25,337.90	20,165 67
LHBF10030002	EXB2B0DG6	REED ELSEVIER	S	8/1/2013	-1,718.0000	22,234.19	-17,876.63	5,854.95
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	8/1/2013	-1,344.0000	71,904 98	-66,033 14	4,766.62
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	8/1/2013	-908.0000	28,513.70	-16,305.33	12,985.14

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G0408V102	AON CORP	S	8/1/2013	-602.0000	41,279.32	-32,113.06	9,166.26
LHBF10030002	904767704	UNILEVER PLC	S	8/1/2013	-1,637.0000	67,189.32	-55,568.52	11,620.80
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/1/2013	-1,080.0000	58,809.18	-32,706.29	26,102.89
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/2/2013	-110.0000	16,032.39	-13,090.57	1,801.33
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/2/2013	-93.0000	5,044.48	-2,816.37	2,228.11
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	8/2/2013	-2,114.0000	114,058.46	-103,864.63	8,022.18
LHBF10030002	EXB2B0DG6	REED ELSEVIER	S	8/2/2013	-3,294.0000	42,972.08	-31,650.51	13,952.20
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/2/2013	-794.0000	10,939.66	-7,215.23	4,381.28
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/2/2013	-759.0000	10,444.79	-6,897.18	4,174.74
LHBF10030002	EXB2B0DG6	REED ELSEVIER	S	8/2/2013	-439.0000	5,720.97	-4,568.01	1,493.46
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/5/2013	-1,736.0000	23,968.29	-15,775.36	9,537.57
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/5/2013	-35.0000	5,081.93	-4,165.18	573.05
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/5/2013	-76.0000	4,987.47	-2,880.71	2,073.61
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/5/2013	-148.0000	8,011.60	-4,481.97	3,529.63
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/6/2013	-1,756.0000	24,276.68	-15,953.84	9,583.39
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/6/2013	-1,031.0000	67,917.11	-39,079.09	28,034.31
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/6/2013	-43.0000	6,310.42	-5,117.22	724.09
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/6/2013	-145.0000	7,836.89	-4,391.12	3,445.77
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/6/2013	-35.0000	5,146.84	-4,165.18	599.05
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/7/2013	-60.0000	8,699.53	-7,140.31	895.53
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	8/7/2013	-958.0000	9,902.76	-5,177.80	4,761.02
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/7/2013	-403.0000	21,664.34	-12,204.29	9,460.05
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/7/2013	-105.0000	5,325.84	-3,333.09	1,992.75
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/8/2013	-15.0000	2,199.17	-1,785.08	238.28
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/8/2013	-224.0000	32,765.70	-26,657.17	3,489.13
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/8/2013	-395.0000	20,032.87	-12,538.76	7,494.11
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/8/2013	-236.0000	11,960.34	-7,491.51	4,468.83
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/9/2013	-99.0000	5,014.68	-3,142.63	1,872.05
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/12/2013	-72,132.1300	72,132.13	-72,132.13	0.00
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/12/2013	-163.0000	8,260.85	-5,174.22	3,086.63
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	8/13/2013	-1,710.0000	5,015.91	-3,157.38	1,893.89
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/13/2013	-359.0000	18,234.51	-11,395.99	6,838.52
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/14/2013	-11,760.0800	11,760.08	-11,760.08	0.00
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/14/2013	-99.0000	5,025.21	-3,142.63	1,882.58
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/15/2013	-76.0000	5,048.01	-2,880.71	2,129.40
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	8/15/2013	-1,219.0000	12,118.75	-6,588.45	5,543.15
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/19/2013	-21,265.2800	21,265.28	-21,265.28	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/19/2013	-75.0000	5,004.54	-2,842.81	2,087.32
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/20/2013	-17,927.0100	17,927.01	-17,927.01	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/21/2013	-10,444.6700	10,444.67	-10,444.67	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/22/2013	-42,180.7600	42,180.76	-42,180.76	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/22/2013	-81.0000	5,404.20	-3,070.23	2,255.82
LHBF10030002	G0408V102	AON CORP	S	8/22/2013	-473.0000	32,440.80	-24,635.50	7,805.30
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/22/2013	-214.0000	11,504.22	-6,480.69	5,023.53
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/23/2013	-37,011.9400	37,011.94	-37,011.94	0.00
LHBF10030002	ENB7WCX92	DE MASTER BLENDEERS EURO 12	S	8/23/2013	-303.0000	5,025.32	-3,597.07	1,304.53

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/23/2013	-75.0000	5,027.20	-2,842.81	2,090.06
LHBF10030002	ENB7WCX92	DE MASTER BLENDERS EUR0.12	S	8/23/2013	-1,918.0000	31,800.93	-22,016.88	8,673.68
LHBF10030002	ENB7WCX92	DE MASTER BLENDERS EUR0.12	S	8/23/2013	-1,094.0000	18,146.13	-11,275.11	5,608.97
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/23/2013	-91.0000	6,095.28	-3,449.27	2,531.64
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	8/23/2013	-93.0000	6,230.13	-3,525.08	2,588.15
LHBF10030002	G0408V102	AON CORP	S	8/23/2013	-352.0000	24,105.03	-18,302.06	5,802.97
LHBF10030002	G0408V102	AON CORP	S	8/23/2013	-274.0000	18,768.81	-14,140.37	4,628.44
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/26/2013	-19,374.0700	19,374.07	-19,374.07	0.00
LHBF10030002	G0408V102	AON CORP	S	8/26/2013	-525.0000	35,967.75	-25,995.49	9,972.26
LHBF10030002	G0408V102	AON CORP	S	8/26/2013	-104.0000	7,118.87	-5,100.27	2,018.60
LHBF10030002	FJ6483807	KAO CORP	S	8/27/2013	-2,600.0000	79,996.80	-71,237.57	29,869.63
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	8/27/2013	-1,700.0000	39,771.13	-27,331.22	18,566.36
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	8/27/2013	-3,100.0000	59,804.27	-57,850.70	5,259.37
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	8/27/2013	-17,102.0000	49,967.25	-31,577.50	18,489.42
LHBF10030002	EXB89W0M7	DIRECT LINE INSURANCE GROUP PL	S	8/27/2013	-10,034.0000	33,196.83	-33,608.27	-491.47
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	8/27/2013	-532.0000	78,447.40	-63,310.77	8,759.28
LHBF10030002	ESB0CDLF5	PARGESA HLDGS SA CHF20(BR)	S	8/27/2013	-1,289.0000	94,044.83	-101,879.94	-15,640.96
LHBF10030002	EN7154185	ING GROEP N V CVA EUR0.24	S	8/27/2013	-8,472.0000	93,257.49	-107,371.93	-11,548.62
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	8/27/2013	-1,001.0000	50,454.36	-51,640.41	-1,989.14
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	8/27/2013	-12,999.0000	175,565.43	-117,223.73	62,860.91
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	8/27/2013	-1,899.0000	58,958.44	-55,406.93	7,166.23
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	8/27/2013	-4,148.0000	30,139.76	-24,603.00	7,538.38
LHBF10030002	EXB2B0DG6	REED ELSEVIER	S	8/27/2013	-9,156.0000	113,136.65	-83,777.78	34,167.06
LHBF10030002	ES7110723	ADECCO SA CHF1 (REGD)	S	8/27/2013	-562.0000	36,872.34	-32,900.22	1,058.81
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	8/27/2013	-2,174.0000	29,818.91	-33,788.46	-4,794.32
LHBF10030002	ES7103066	NOVARTIS AG CHF0.50 (REGD)	S	8/27/2013	-1,443.0000	107,637.63	-87,803.50	36,444.63
LHBF10030002	EF7062716	SODEXO EUR4	S	8/27/2013	-638.0000	57,801.24	-46,100.46	6,990.87
LHBF10030002	EX0884703	TESCO ORD 5P	S	8/27/2013	-19,775.0000	114,511.68	-115,438.75	-771.82
LHBF10030002	EX0870611	LLOYDS BANKING GROUP PLC	S	8/27/2013	-55,737.0000	62,879.95	-58,999.71	5,723.40
LHBF10030002	EXB7T18K1	ALENT PLC ORD GBP0.10	S	8/27/2013	-5,678.0000	30,466.43	-29,696.85	427.51
LHBF10030002	EF4834778	VIVENDI SA EUR5.5	S	8/27/2013	-1,917.0000	39,383.05	-36,692.17	1,635.26
LHBF10030002	EXB82YXW2	VESUVIUS PLC ORD GBP0.00	S	8/27/2013	-7,294.0000	53,929.14	-43,691.23	10,411.09
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	8/27/2013	-1,664.0000	51,667.36	-29,881.13	21,899.28
LHBF10030002	ED7021964	DEUTSCHE BOERSE AG NPV	S	8/27/2013	-575.0000	40,530.93	-33,819.41	5,217.74
LHBF10030002	SD4169217	CARLSBERG A/S	S	8/27/2013	-388.0000	37,602.10	-39,880.75	-595.02
LHBF10030002	EX0177298	CARPETRIGHT ORD 1P	S	8/27/2013	-4,986.0000	50,619.73	-56,364.82	-5,602.90
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	8/27/2013	-895.0000	27,830.11	-16,071.88	11,819.12
LHBF10030002	G5785G107	MALLINCKRODT PLC	S	8/27/2013	-861.0000	36,695.18	-37,008.24	-313.06
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	8/27/2013	-2,333.0000	113,545.13	-74,058.05	39,487.08
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	8/27/2013	-1,748.0000	92,729.78	-52,935.73	39,794.05
LHBF10030002	G0408V102	AON CORP	S	8/27/2013	-1,445.0000	95,715.13	-70,860.01	24,855.12
LHBF10030002	056752108	BAIDU INC/CHINA	S	8/27/2013	-579.0000	78,204.16	-55,309.62	22,894.54
LHBF10030002	G2554F113	COVIDIEN PLC	S	8/27/2013	-1,202.0000	71,794.21	-51,727.00	20,067.21
LHBF10030002	Y2573F102	FLEXTRONICS INTERNATIONAL LTD	S	8/27/2013	-4,054.0000	35,431.34	-29,601.81	5,829.53
LHBF10030002	G1151C101	ACCENTURE PLC	S	8/27/2013	-602.0000	43,475.68	-42,263.47	1,212.21
LHBF10030002	904767704	UNILEVER PLC	S	8/27/2013	-2,037.0000	79,419.81	-67,974.30	11,445.51

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LHBF10030002	FK6490924	KIA MOTORS CORP	S	8/27/2013	-1,157.0000	65,899.79	-57,955.22	8,282.74
LHBF10030002	EXB16GWD5	VODAFONE GROUP	S	8/27/2013	-16,469.0000	48,629.39	-45,285.09	4,330.06
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	8/29/2013	-1,359.0000	42,135.76	-24,404.12	17,953.31
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/30/2013	-672,127.7400	672,127.74	-672,127.74	0.00
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/3/2013	-93.0000	5,001.20	-2,816.37	2,184.83
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/4/2013	-15,528.1400	15,528.14	-15,528.14	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-15,162.3300	15,162.33	-15,162.33	0.00
LHBF10030002	ENB7WCX92	DE MASTER BLENDEERS EURO.12	S	9/6/2013	-3,830.0000	62,635.87	-39,472.23	19,893.32
LHBF10030002	ENB7WCX92	DE MASTER BLENDEERS EURO.12	S	9/6/2013	-463.0000	7,571.06	-4,771.71	2,404.05
LHBF10030002	ENB7WCX92	DE MASTER BLENDEERS EURO.12	S	9/6/2013	-854.0000	13,968.84	-8,801.38	4,438.12
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/9/2013	-21,545.6700	21,545.67	-21,545.67	0.00
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/9/2013	-94.0000	5,052.11	-2,846.66	2,205.45
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	9/9/2013	-334.0000	17,022.85	-10,602.40	6,420.45
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/10/2013	-537.0000	8,830.83	-8,346.09	322.69
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	9/10/2013	-643.0000	42,762.37	-24,372.31	18,020.99
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	9/10/2013	-76.0000	5,048.49	-2,880.71	2,124.20
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/10/2013	-305.0000	5,008.86	-4,740.33	176.61
LHBF10030002	904767704	UNILEVER PLC	S	9/10/2013	-1,722.0000	67,322.30	-51,305.27	16,017.03
LHBF10030002	G0408V102	AON CORP	S	9/10/2013	-826.0000	56,578.52	-40,503.74	16,074.78
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	9/10/2013	-287.0000	14,869.73	-9,110.44	5,759.29
LHBF10030002	Y2573F102	FLEXTRONICS INTERNATIONAL LTD	S	9/10/2013	-1,444.0000	13,700.29	-9,867.16	3,833.13
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/10/2013	-103.0000	5,536.85	-3,119.21	2,417.64
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	9/11/2013	-76.0000	5,069.79	-2,880.71	2,132.10
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/11/2013	-304.0000	5,016.06	-4,724.79	186.27
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/11/2013	-15,215.0000	121,360.12	-89,906.44	36,533.71
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/11/2013	-1,115.0000	8,855.64	-6,522.60	2,586.61
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/11/2013	-1,486.0000	24,554.46	-23,095.52	944.92
LHBF10030002	904767704	UNILEVER PLC	S	9/11/2013	-1,759.0000	68,428.65	-52,346.53	16,082.12
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/11/2013	-804.0000	43,215.37	-24,348.01	18,867.36
LHBF10030002	904767704	UNILEVER PLC	S	9/11/2013	-765.0000	29,729.98	-22,582.86	7,147.12
LHBF10030002	G0408V102	AON CORP	S	9/11/2013	-282.0000	19,302.56	-13,828.15	5,474.41
LHBF10030002	G0408V102	AON CORP	S	9/11/2013	-466.0000	31,926.13	-22,850.77	9,075.36
LHBF10030002	G0408V102	AON CORP	S	9/11/2013	-129.0000	8,834.62	-6,324.14	2,510.48
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/12/2013	-633.0000	5,056.17	-3,698.84	1,554.14
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/12/2013	-633.0000	5,037.13	-3,698.84	1,534.36
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/12/2013	-633.0000	5,004.61	-3,698.84	1,500.58
LHBF10030002	904767704	UNILEVER PLC	S	9/12/2013	-1,579.0000	61,436.24	-46,542.91	14,893.33
LHBF10030002	G0408V102	AON CORP	S	9/12/2013	-212.0000	14,516.44	-10,390.12	4,126.32
LHBF10030002	904767704	UNILEVER PLC	S	9/12/2013	-383.0000	14,891.43	-11,289.39	3,602.04
LHBF10030002	G0408V102	AON CORP	S	9/12/2013	-383.0000	26,232.40	-18,770.83	7,461.57
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/13/2013	-187,502.6600	187,502.66	-187,502.66	0.00
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/13/2013	-1,813.0000	14,420.16	-10,593.99	4,348.78
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	9/13/2013	-76.0000	5,032.50	-2,880.71	2,110.99
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/13/2013	-1,277.0000	42,046.29	-37,106.17	8,036.63
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	9/13/2013	-76.0000	5,042.64	-2,880.71	2,121.05
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/13/2013	-2,393.0000	78,725.42	-69,037.93	11,510.05

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	G0408V102	AON CORP	S	9/13/2013	-73.0000	4,996.76	-3,577.73	1,419.03
LHBF10030002	904767704	UNILEVER PLC	S	9/13/2013	-392.0000	15,303.84	-11,504.79	3,799.05
LHBF10030002	G0408V102	AON CORP	S	9/13/2013	-468.0000	32,059.22	-22,936.68	9,122.54
LHBF10030002	904767704	UNILEVER PLC	S	9/13/2013	-257.0000	10,029.94	-7,308.31	2,721.63
LHBF10030002	G0408V102	AON CORP	S	9/13/2013	-219.0000	14,999.00	-10,733.19	4,265.81
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/16/2013	-155,828.9100	155,828.91	-155,828.91	0.00
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/16/2013	-1,360.0000	45,194.42	-38,115.58	9,926.89
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/16/2013	-300.0000	5,015.47	-4,662.62	229.10
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/16/2013	-1,877.0000	15,054.98	-10,967.97	4,564.59
LHBF10030002	G0408V102	AON CORP	S	9/16/2013	-778.0000	53,578.44	-38,129.78	15,448.66
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/17/2013	-629.0000	5,004.83	-3,675.47	1,498.84
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/17/2013	-261,186.0000	261,186.00	-261,186.00	0.00
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/18/2013	-2,221.0000	71,475.00	-61,023.43	15,964.35
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/18/2013	-1,588.0000	12,485.42	-9,279.24	3,574.81
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/18/2013	-34.0000	5,059.00	-4,046.18	639.52
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/18/2013	-5,922.0000	191,043.21	-156,209.95	49,350.18
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/18/2013	-429.0000	23,169.06	-12,991.66	10,177.40
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	9/18/2013	-456.0000	24,359.18	-14,475.13	9,884.05
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	9/18/2013	-1,038.0000	55,396.16	-32,949.96	22,446.20
LHBF10030002	056752108	BAIDU INC/CHINA	S	9/19/2013	-1,172.0000	173,560.44	-111,955.89	61,604.55
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/19/2013	-34.0000	5,163.94	-4,046.18	658.68
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/19/2013	-400.0000	5,949.12	-4,110.06	3,028.53
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/19/2013	-9,173.0000	299,523.41	-227,084.03	88,665.94
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/19/2013	-34.0000	5,157.68	-4,046.18	652.97
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/19/2013	-1,198.0000	9,592.78	-7,000.33	2,818.50
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/19/2013	-1,842.0000	59,913.05	-42,847.69	20,384.96
LHBF10030002	G0408V102	AON CORP	S	9/19/2013	-949.0000	71,934.94	-46,510.49	25,424.45
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/19/2013	-585.0000	31,671.63	-17,715.91	13,955.72
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/20/2013	-125,462.0600	125,462.06	-125,462.06	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/20/2013	-400.0000	5,980.34	-4,110.06	3,076.80
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	S	9/20/2013	-18,011.0000	589,908.65	-366,593.52	247,213.03
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/20/2013	-78.0000	11,614.53	-9,282.41	1,314.11
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/20/2013	-630.0000	4,987.69	-3,681.31	1,443.69
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/20/2013	-34.0000	5,053.12	-4,046.18	564.03
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/20/2013	-1,289.0000	10,237.70	-7,532.07	2,987.47
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/20/2013	-1,582.0000	85,499.44	-47,908.66	37,590.78
LHBF10030002	G0408V102	AON CORP	S	9/20/2013	-933.0000	70,474.88	-45,726.33	24,748.55
LHBF10030002	ENB7WCX92	DE MASTER BLENDERS EURO.12	S	9/23/2013	-11,337.0000	191,205.59	-116,600.55	60,003.54
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/23/2013	-1,095.0000	59,089.11	-33,160.54	25,928.57
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/23/2013	-306.0000	4,982.50	-4,755.87	53.27
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/23/2013	-34.0000	5,053.87	-4,046.18	561.94
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/23/2013	-637.0000	5,009.18	-3,722.21	1,414.60
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	9/23/2013	-12,636.0000	171,256.47	-113,950.24	56,312.82
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/23/2013	-637.0000	5,017.11	-3,722.21	1,422.74
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/24/2013	-688.0000	37,033.50	-20,835.12	16,198.38
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/24/2013	-400.0000	6,134.17	-4,110.06	3,191.37

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/24/2013	-1,572.0000	12,231.34	-9,185.74	3,394.92
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	9/24/2013	-2,695.0000	36,157.83	-24,298.51	11,552.24
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/24/2013	-633.0000	10,279.49	-9,838.13	83.70
LHBF10030002	Y2573F102	FLEXTRONICS INTERNATIONAL LTD	S	9/25/2013	-3,611.0000	33,401.16	-24,227.64	9,173.52
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	9/25/2013	-19,878.0000	62,416.07	-36,703.16	23,780.35
LHBF10030002	G0408V102	AON CORP	S	9/25/2013	-1,760.0000	132,842.48	-86,257.60	46,584.88
LHBF10030002	G1151C101	ACCENTURE PLC	S	9/25/2013	-674.0000	51,290.50	-43,768.32	7,522.18
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/25/2013	-523.0000	28,200.55	-15,838.32	12,362.23
LHBF10030002	G2554F113	COVIDIEN PLC	S	9/25/2013	-1,635.0000	99,896.76	-64,202.52	35,694.24
LHBF10030002	904767704	UNILEVER PLC	S	9/25/2013	-2,240.0000	89,710.43	-63,698.89	26,011.54
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/25/2013	-1,964.0000	33,876.89	-30,524.63	2,137.25
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/25/2013	-305.0000	5,032.77	-4,740.33	111.94
LHBF10030002	G5785G107	MALLINCKRODT PLC	S	9/25/2013	-1,002.0000	43,666.39	-43,060.95	605.44
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/25/2013	-2,221.0000	119,976.33	-67,259.88	52,716.45
LHBF10030002	056752108	BAIDU INC/CHINA	S	9/25/2013	-660.0000	99,407.47	-63,046.83	36,360.64
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	9/25/2013	-1,159.0000	59,735.09	-59,637.10	-2,012.87
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	9/25/2013	-3,564.0000	35,322.17	-19,262.70	14,972.42
LHBF10030002	EFB15C551	TOTAL SA EUR2.5	S	9/25/2013	-985.0000	57,587.12	-48,394.83	7,156.94
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	9/25/2013	-12,712.0000	169,463.41	-114,269.14	50,033.69
LHBF10030002	EN7154185	ING GROEP N.V. CVA EUR0 24	S	9/25/2013	-9,485.0000	110,022.71	-120,180.95	-8,184.90
LHBF10030002	ENB3Y0JD2	TNT EXPRESS NV	S	9/25/2013	-5,767.0000	52,419.78	-43,797.36	6,609.23
LHBF10030002	EXB2B0DG6	REED ELSEVIER	S	9/25/2013	-9,848.0000	133,813.90	-89,503.52	43,520.45
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	9/25/2013	-520.0000	74,582.07	-61,882.70	6,110.02
LHBF10030002	ES7110723	ADECCO SA CHF1 (REGD)	S	9/25/2013	-928.0000	64,157.00	-54,326.34	4,307.76
LHBF10030002	EX0884703	TESCO ORD 5P	S	9/25/2013	-22,872.0000	132,578.72	-132,904.83	-4,887.12
LHBF10030002	EXB16GWD5	VODAFONE GROUP	S	9/25/2013	-18,286.0000	63,790.44	-50,266.40	12,676.45
LHBF10030002	EXB7T18K1	ALENT PLC ORD GBP0.10	S	9/25/2013	-6,172.0000	36,075.52	-31,577.00	4,056.25
LHBF10030002	EF7062716	SODEXO EUR4	S	9/25/2013	-949.0000	88,682.17	-60,779.09	24,686.03
LHBF10030002	EX0870611	LLOYDS BANKING GROUP PLC	S	9/25/2013	-85,355.0000	102,983.07	-89,152.23	13,289.98
LHBF10030002	ES7103066	NOVARTIS AG CHF0.50 (REGD)	S	9/25/2013	-1,519.0000	116,433.98	-82,747.02	26,286.96
LHBF10030002	EN4148818	REED ELSEVIER NV EUR0.07	S	9/25/2013	-1,092.0000	22,101.69	-12,645.38	7,824.15
LHBF10030002	EF4834778	VIVENDI SA EUR5.5	S	9/25/2013	-1,740.0000	40,244.62	-34,684.44	4,671.74
LHBF10030002	SNB1VQF41	ORKLA ASA NOK1.25 (POST	S	9/25/2013	-9,803.0000	73,093.44	-79,329.76	-3,098.99
LHBF10030002	EX0237407	DIAGEO ORD 28 101/108P	S	9/25/2013	-1,616.0000	51,597.93	-29,019.17	20,990.81
LHBF10030002	EXB82YXW2	VESUVIUS PLC ORD GBP0.00	S	9/25/2013	-6,683.0000	48,258.23	-39,222.52	7,742.50
LHBF10030002	ED7021364	DEUTSCHE BOERSE AG NPV	S	9/25/2013	-676.0000	50,775.83	-36,577.84	12,138.02
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/25/2013	-1,059.0000	8,299.51	-6,188.11	2,304.07
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	9/25/2013	-530.0000	8,729.59	-8,237.30	179.19
LHBF10030002	H84989104	TE CONNECTIVITY LTD	S	9/25/2013	-2,951.0000	154,659.21	-93,675.66	60,983.55
LHBF10030002	NC2454246	IMPERIAL OIL LTD	S	9/25/2013	-3,584.0000	156,161.17	-158,044.66	3,201.28
LHBF10030002	FJ6639168	NIFCO INC Y50	S	9/25/2013	-1,500.0000	40,170.37	-35,585.39	13,929.12
LHBF10030002	FK6490924	KIA MOTORS CORP	S	9/25/2013	-1,055.0000	65,393.08	-52,378.86	10,637.62
LHBF10030002	FJ6775434	SANKYO CO(OTC) NPV	S	9/25/2013	-800.0000	39,339.81	-43,161.03	2,932.36
LHBF10030002	FJ6483807	KAO CORP	S	9/25/2013	-3,000.0000	90,793.54	-81,745.03	33,948.96
LHBF10030002	FK6771729	SAMSUNG ELECTRONICS CO LTD	S	9/25/2013	-43.0000	54,260.95	-56,002.77	-2,108.39
LHBF10030002	FJ6841103	STANLEY ELECTRIC CO NPV	S	9/25/2013	-3,400.0000	69,736.00	-52,897.37	33,081.14



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	FJ6591807	CREDIT SAISON CO NPV	S	9/25/2013	-2,100.0000	57,514.73	-33,762.10	33,626.35
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/25/2013	-400.0000	6,007.20	-4,110.06	3,041.34
LHBF10030002	ESB0CDLF5	PARGESA HLDGS SA CHF20(BR)	S	9/25/2013	-1,362.0000	102,606.10	-107,649.71	-14,282.67
LHBF10030002	EXB89WOM7	DIRECT LINE INSURANCE GROUP PL	S	9/25/2013	-6,738.0000	23,060.70	-21,861.26	-61.33
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/26/2013	-400.0000	6,013.62	-4,110.06	3,068.20
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	9/26/2013	-2,633.0000	35,484.96	-23,644.25	10,918.58
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/26/2013	-640.0000	4,974.45	-3,739.74	1,370.70
LHBF10030002	EX0533151	COMPASS GROUP ORD GBP0.10	S	9/26/2013	-2,835.0000	38,274.03	-25,446.55	11,851.68
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/26/2013	-534.0000	28,936.74	-16,171.44	12,765.30
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/27/2013	-400.0000	6,045.96	-4,110.06	3,055.75
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/27/2013	-2,348.0000	18,755.66	-13,720.19	5,407.17
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/27/2013	-629.0000	5,051.96	-3,674.93	1,458.12
LHBF10030002	G0450A105	ARCH CAPITAL GROUP LTD SHS	S	9/27/2013	-377.0000	20,405.44	-11,416.92	8,988.52
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/30/2013	-928,734.9100	928,734.91	-928,734.91	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	9/30/2013	-400.0000	5,813.67	-4,110.06	2,771.31
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	9/30/2013	-2,176.0000	17,282.80	-12,701.18	4,801.26
LHBF10030002	NC2454246	IMPERIAL OIL LTD	S	10/1/2013	-0.8140	35.60	-35.85	0.95
LHBF10030002	FJ6007390	ADERANS CO LTD	S	10/1/2013	-400.0000	5,808.88	-4,110.06	2,763.90
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/1/2013	-10,613.0000	85,130.37	-61,570.44	24,406.14
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/1/2013	-34.0000	5,061.01	-4,046.18	544.13
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/2/2013	-79,265.5700	79,265.57	-79,265.57	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	10/2/2013	-400.0000	5,842.86	-4,110.06	2,745.61
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/2/2013	-4,745.0000	38,217.45	-27,050.48	10,634.77
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/3/2013	-8,368.5000	8,368.50	-8,368.50	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	10/3/2013	-400.0000	5,776.03	-4,110.06	2,668.59
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/3/2013	-621.0000	4,980.42	-3,540.17	1,388.50
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/4/2013	-1,893.0000	15,112.67	-10,791.53	4,254.39
LHBF10030002	EX0870611	LLOYDS BANKING GROUP PLC	S	10/4/2013	-106,614.0000	128,437.20	-106,667.62	19,371.02
LHBF10030002	EX0870611	LLOYDS BANKING GROUP PLC	S	10/4/2013	-60,199.0000	72,532.76	-59,881.69	10,394.79
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/7/2013	-2,196.6300	2,196.63	-2,196.63	0.00
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/7/2013	-638.0000	5,015.13	-3,637.08	1,354.03
LHBF10030002	EX0870611	LLOYDS BANKING GROUP PLC	S	10/7/2013	-114,208.0000	135,031.51	-113,606.01	17,176.24
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/8/2013	-853.0000	6,715.08	-4,861.74	1,810.39
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-28,388.9600	28,388.96	-28,388.96	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	10/10/2013	-400.0000	5,706.92	-4,110.06	2,642.56
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/10/2013	-34.0000	5,053.55	-4,046.18	560.89
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/10/2013	-1,294.0000	10,114.29	-7,367.06	2,773.27
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/10/2013	-640.0000	5,037.41	-3,637.87	1,396.70
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/11/2013	-137,114.0100	137,114.01	-137,114.01	0.00
LHBF10030002	FJ6007390	ADERANS CO LTD	S	10/11/2013	-400.0000	5,771.79	-4,110.06	2,734.28
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/11/2013	-3,584.0000	28,206.97	-20,180.87	7,833.93
LHBF10030002	EXBDVZY28	ROYAL MAIL PLC	S	10/11/2013	-9,879.0000	69,924.92	-51,986.71	17,938.22
LHBF10030002	EXBDVZY28	ROYAL MAIL PLC	S	10/11/2013	-7,442.0000	51,796.03	-39,162.37	12,633.66
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/11/2013	-1,381.0000	10,867.99	-7,693.07	3,139.84
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/15/2013	-81,365.8500	81,365.85	-81,365.85	0.00
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	10/15/2013	-198.0000	3,742.20	-3,077.33	531.72

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	10/15/2013	-1,930.0000	36,457.26	-29,996.20	5,163.91
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	10/15/2013	-1,619.0000	30,602.66	-25,162.62	4,351.20
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	10/17/2013	-3,068.0000	59,323.61	-47,683.08	8,857.76
LHBF10030002	EF5997111	SOCIETE TELEVISION FRANCAISE 1	S	10/17/2013	-437.0000	8,461.39	-6,791.89	1,272.59
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/18/2013	-68,894.5300	68,894.53	-68,894.53	0.00
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/18/2013	-771.0000	115,374.25	-91,753.01	12,365.56
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/18/2013	-1,598.0000	5,002.80	-2,950.58	1,861.53
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/18/2013	-956.0000	10,026.81	-5,166.99	4,479.50
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/21/2013	-10,023.8700	10,023.87	-10,023.87	0.00
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/21/2013	-740.0000	7,722.70	-3,999.55	3,443.56
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/21/2013	-43.0000	6,426.89	-5,117.22	682.68
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/21/2013	-1,526.0000	5,002.96	-2,817.64	2,003.27
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/21/2013	-3,052.0000	10,008.56	-5,635.28	4,009.07
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/21/2013	-1,526.0000	4,995.64	-2,817.64	1,996.21
LHBF10030002	SD4169217	CARLSBERG A/S	S	10/22/2013	-747.0000	80,728.14	-76,864.72	3,822.81
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/22/2013	-1,547.0000	5,017.66	-2,856.41	1,962.55
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/22/2013	-2,157.0000	22,546.82	-11,658.15	10,000.01
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/22/2013	-1,547.0000	5,049.24	-2,856.41	1,992.88
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/23/2013	-922.0000	7,218.92	-5,136.13	1,961.12
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/23/2013	-1,903.0000	6,165.65	-3,513.74	2,424.24
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/23/2013	-1,778.0000	13,930.86	-9,895.75	3,739.38
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/23/2013	-2,494.0000	19,544.65	-13,828.14	5,205.14
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/23/2013	-27,992.0000	90,691.06	-51,685.03	35,657.15
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/23/2013	-967.0000	10,068.78	-5,226.44	4,472.41
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/24/2013	-1,540.0000	5,000.43	-2,843.49	1,972.59
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/24/2013	-478.0000	5,000.41	-2,583.49	2,233.50
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/25/2013	-34.0000	5,130.79	-4,046.18	545.30
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/25/2013	-10,670.0000	34,470.10	-19,701.32	13,497.98
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/25/2013	-2,072.0000	6,689.34	-3,825.78	2,616.95
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/28/2013	-40.0000	6,092.21	-4,760.21	699.55
LHBF10030002	ESB0KJTG3	PANALPINA WELTTRANSPORT (HLDG)	S	10/28/2013	-137.0000	20,790.76	-16,303.71	2,328.70
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/29/2013	-1,555.0000	4,975.16	-2,871.19	1,953.08
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/30/2013	-480.0000	5,011.69	-2,594.30	2,260.74
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/30/2013	-17,694.0000	56,558.41	-32,670.58	22,109.36
LHBF10030002	G0408V102	AON CORP	S	10/30/2013	-461.0000	36,772.55	-22,593.61	14,178.94
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	10/31/2013	-2,052.0000	15,980.69	-11,263.11	4,164.70
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	10/31/2013	-478.0000	5,009.43	-2,583.49	2,272.37
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	10/31/2013	-2,743.0000	8,762.72	-5,064.73	3,427.73
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/1/2013	-643.0000	4,957.84	-3,519.93	1,377.27
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/1/2013	-30,743.0000	97,081.41	-56,764.53	38,176.62
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/4/2013	-648.0000	5,005.88	-3,546.51	1,298.08
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/4/2013	-13,903.0000	43,986.65	-25,670.79	17,263.88
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/4/2013	-2,603.0000	8,256.48	-4,806.23	3,252.79
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/5/2013	-2,274.0000	7,245.12	-4,198.76	2,832.10
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/5/2013	-2,406.0000	7,668.39	-4,442.49	2,999.12
LHBF10030002	EXB9574H1	HSBC BANK IDX/LKD	S	11/6/2013	-1,524.0000	7,292.04	-6,785.46	506.58

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/6/2013	-658.0000	5,123.59	-3,601.24	1,318.10
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/6/2013	-1,570.0000	5,009.46	-2,898.88	1,952.15
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/6/2013	-96.0000	6,488.01	-3,638.79	2,669.12
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0 01	S	11/6/2013	-657.0000	5,115.81	-3,586.36	1,388.47
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0 01	S	11/6/2013	-661.0000	5,152.64	-3,606.51	1,415.39
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0 01	S	11/7/2013	-641.0000	4,981.65	-3,497.39	1,367.98
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/7/2013	-1,575.0000	4,986.67	-2,908.11	1,930.94
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	11/7/2013	-479.0000	5,017.80	-2,588.90	2,281.29
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/7/2013	-74.0000	4,943.11	-2,804.90	2,053.07
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/7/2013	-1,575.0000	4,987.17	-2,908.11	1,931.42
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	11/7/2013	-479.0000	4,991.77	-2,588.90	2,256.03
LHBF10030002	G3198U102	ESSENT GROUP LTD	S	11/7/2013	-346.0000	7,328.70	-5,882.00	1,446.70
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/8/2013	-35,645.7800	35,645.78	-35,645.78	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/8/2013	-75.0000	5,002.99	-2,842.80	2,086.17
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/8/2013	-1,589.0000	4,982.24	-2,933.96	1,916.20
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/8/2013	-18,157.0000	56,815.25	-33,525.48	21,783.65
LHBF10030002	G3198U102	ESSENT GROUP LTD	S	11/8/2013	-423.0000	8,931.40	-7,191.00	1,740.40
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0 01	S	11/11/2013	-642.0000	5,003.47	-3,502.84	1,406.18
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/11/2013	-2,477.0000	7,826.99	-4,573.59	3,056.41
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	11/11/2013	-481.0000	4,992.96	-2,599.71	2,268.52
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/11/2013	-263.0000	17,886.10	-9,968.77	7,576.48
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/11/2013	-1,583.0000	4,989.70	-2,922.89	1,941.23
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/11/2013	-3,571.0000	11,279.86	-6,593.57	4,402.39
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/11/2013	-5,569.0000	43,272.73	-30,342.68	12,021.39
LHBF10030002	G3198U102	ESSENT GROUP LTD	S	11/11/2013	-243.0000	4,997.67	-4,131.00	866.67
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/12/2013	-1,368.0000	10,607.21	-7,382.58	2,877.99
LHBF10030002	EFBG3FC14	NUMERICABLE SAS	S	11/12/2013	-1,034.0000	37,136.92	-34,232.39	2,661.33
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/12/2013	-1,587.0000	4,982.15	-2,930.27	1,940.21
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/12/2013	-244.0000	16,434.22	-9,248.59	6,836.46
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0 01	S	11/12/2013	-2,162.0000	16,807.83	-11,667.49	4,591.07
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	11/12/2013	-2,308.0000	17,921.48	-12,455.40	4,880.41
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0 01 (WI)	S	11/12/2013	-1,587.0000	4,978.08	-2,930.27	1,936.23
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/12/2013	-91.0000	6,194.70	-3,449.27	2,613.81
LHBF10030002	G3198U102	ESSENT GROUP LTD	S	11/12/2013	-836.0000	16,760.83	-14,212.00	2,548.83
LHBF10030002	G3198U102	ESSENT GROUP LTD	S	11/12/2013	-48.0000	960.94	-816.00	144.94
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/13/2013	-4,678.0000	14,765.49	-8,634.89	5,866.96
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/13/2013	-75.0000	5,020.82	-2,842.81	2,083.43
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/14/2013	-1,577.0000	5,017.96	-2,895.00	2,044.77
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/14/2013	-75.0000	5,040.83	-2,842.81	2,083.22
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/15/2013	-71,901.3700	71,901.37	-71,901.37	0.00
LHBF10030002	EXB0WMWDE	QINETIQ GROUP ORD GBP0.01 (WI)	S	11/15/2013	-30,932.0000	97,729.88	-56,188.81	38,391.04
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/18/2013	-115,617.4600	115,617.46	-115,617.46	0.00
LHBF10030002	EXB135BJ2	SAVILLS ORD GBP0.025	S	11/18/2013	-478.0000	4,999.03	-2,583.49	2,248.31
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/21/2013	-110,512.9400	110,512.94	-110,512.94	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/22/2013	-72,438.8300	72,438.83	-72,438.83	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/25/2013	-38,335.1500	38,335.15	-38,335.15	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/26/2013	-49,507 2500	49,507.25	-49,507.25	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/27/2013	-377.0000	25,593.74	-14,289.83	10,507.31
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/28/2013	-283.0000	19,288.62	-10,726.85	7,927.06
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/29/2013	-157,189 2400	157,189.24	-157,189.24	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	11/29/2013	-112.0000	7,675.85	-4,245.26	3,169.28
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-7,605,933.5200	7,605,933.52	-7,605,933.52	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-2,940,383.4700	2,940,383.47	-2,940,383.47	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/4/2013	-181 0000	12,346.84	-6,860.64	5,117.79
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/5/2013	-307.0000	21,021.72	-11,636.55	8,608.57
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/5/2013	-154.0000	10,493.33	-5,837.22	4,268.45
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/6/2013	-138 0000	9,370.65	-5,230.76	3,775.58
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/6/2013	-238 0000	16,208.33	-9,021.17	6,557.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/9/2013	-118 0000	8,081.94	-4,472.68	3,274.95
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/10/2013	-275 4100	275.41	-275.41	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/10/2013	-74.0000	5,095.10	-2,799.98	2,055.10
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/10/2013	-2,132.0000	146,117.31	-77,326.38	56,261.86
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/11/2013	-26,349.5400	26,349.54	-26,349.54	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/11/2013	-73 0000	5,005.00	-2,563.56	1,901.38
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/13/2013	-2,766.8600	2,766.86	-2,766.86	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/17/2013	-11,339 4600	11,339.46	-11,339.46	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/18/2013	-10,048.7900	10,048.79	-10,048.79	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/19/2013	-110,526.6400	110,526.64	-110,526.64	0.00
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/20/2013	-30,972 2200	30,972.22	-30,972.22	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/20/2013	-196.0000	13,357.99	-6,838.44	5,125.97
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/20/2013	-226.0000	15,494.08	-7,830.26	6,181.91
LHBF10030002	G0408V102	AON CORP	S	12/20/2013	-528.0000	43,934.22	-43,413.74	520.48
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/23/2013	-16,109.0400	16,109.04	-16,109.04	0.00
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/23/2013	-223 0000	15,411.22	-7,698.96	6,155.78
LHBF10030002	G0408V102	AON CORP	S	12/23/2013	-850.0000	70,265.04	-69,889.55	375.49
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	12/24/2013	-93.0000	5,520.32	-5,213.04	274.07
LHBF10030002	G0408V102	AON CORP	S	12/24/2013	-460 0000	38,344.88	-37,822.58	522.30
LHBF10030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/26/2013	-38,725.6500	38,725.65	-38,725.65	0.00
LHBF10030002	G0408V102	AON CORP	S	12/26/2013	-926.0000	77,289.83	-76,138.50	1,151.33
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	12/27/2013	-628.0000	5,017.34	-3,384.67	1,322.47
LHBF10030002	EDB012VF3	WINCOR NIXDORF AG NPV	S	12/27/2013	-100.0000	6,979.31	-3,390.75	2,747.40
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	12/27/2013	-925.0000	54,891.55	-51,850.18	2,320.87
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	12/27/2013	-676.0000	40,143.15	-37,892.67	1,723.56
LHBF10030002	G0408V102	AON CORP	S	12/27/2013	-1,604.0000	133,664.92	-131,885.69	1,779.23
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	12/30/2013	-624 0000	5,009.38	-3,360.62	1,336.86
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	12/30/2013	-964.0000	57,408.58	-54,036.29	2,509.04
LHBF10030002	G0408V102	AON CORP	S	12/30/2013	-1,744 0000	145,342.43	-102,279.22	43,063.21
LHBF10030002	EX0989528	ASTRAZENECA ORD USD0.25	S	12/31/2013	-181.0000	10,746.78	-10,145.82	416.03
LHBF10030002	EX3023234	MICHAEL PAGE INTL ORD GBP0.01	S	12/31/2013	-621.0000	5,016.32	-3,343.95	1,327.85
LHBF10030002	G0408V102	AON CORP	S	12/31/2013	-327.0000	27,393.49	-16,026.27	11,367.22
LHBF10030002	ENB9NWN4	TNT EXPRESS NV EURO0.08	SW	5/3/2013	-58,803 0000	0.00	0.00	0.00
LHBF10030002	ENB91W1W2	REED ELSEVIER NV EURO 07	SW	5/16/2013	-13,490 0000	0.00	0.00	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10030002	ENB9CNFB1	PHILIPS ELECTRONICS(KONINKLIJK	SW	6/3/2013	-42,640.0000	0.00	0.00	0.00
LHBF10030002	ENBCQNP7	TNT EXPRESS NV EUR0.08	SW	8/20/2013	-64,860.0000	0.00	0.00	0.00
LHBF10030002	ENBCLY4T3	REED ELSEVIER	SW	8/22/2013	-13,490.0000	0.00	0.00	0.00
LHBF10030002	ENB9NWNN4	TNT EXPRESS NV EUR0.08	SW	5/3/2013	-58,803.0000	0.00	0.00	0.00
LHBF10030002	ENB91W1W2	REED ELSEVIER NV EUR0.07	SW	5/16/2013	-13,490.0000	0.00	0.00	0.00
LHBF10030002	ENB9CNFB1	PHILIPS ELECTRONICS(KONINKLIJK	SW	6/3/2013	-42,640.0000	0.00	0.00	0.00
LHBF10030002	ENBCQNP7	TNT EXPRESS NV EUR0.08	SW	8/20/2013	-64,860.0000	0.00	0.00	0.00
LHBF10030002	ENBCLY4T3	REED ELSEVIER	SW	8/22/2013	-13,490.0000	0.00	0.00	0.00
LHBF10030002	EN5986620	KONINKLIJKE PHILIPS NV	CD	6/5/2013	0.0000	28.46	28.46	28.46
LHBF10030002		KRW (SOUTH KOREAN WON)	CD	9/16/2013	0.0000	0.01	0.00	0.01
LHBF10030002		KRW (SOUTH KOREAN WON)	CD	9/23/2013	0.0000	0.00	0.00	0.01
LHBF10030002		KRW (SOUTH KOREAN WON)	CD	10/2/2013	0.0000	0.02	0.00	0.01
LHBF10030002		KRW (SOUTH KOREAN WON)	CD	11/18/2013	0.0000	0.01	0.01	0.01
LHBF10030002		FEDERATED GOVERNMENT OBLIG 5	CD	4/17/2013	0.0000	3.47	3.47	3.47
						<b>44,646,686.07</b>	<b>(38,662,067.37)</b>	<b>6,267,626.84</b>

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Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>		<b>44,646,686.07</b>	<b>(38,662,067.37)</b>	<b>6,267,626.84</b>
	Settled Interest Received- Currency gain/loss			(7,590.03)
	Foreign Exchange Contract- Currency gain/loss			(1,487.56)
	Foreign Exchange Contract- Settlement gain/loss			932,911.06
	Base Currency gain/loss			(283,040.08)
	Base trade and settlement gain/loss			1,330.85
	<b>Currency Gain/loss on NC100</b>			<b>642,124.24</b>

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF10020002	99VVAE868	BAILLIE GIFFORD - INTL - LC	S	8/26/2013	-269,069.1420	3,000,000.00	-2,682,441.41	317,558.59
						3,000,000.00	(2,682,441.41)	317,558.59

Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>						3,000,000.00	(2,682,441.41)	317,558.59
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Settled Interest Received- Currency gain/loss	-
Foreign Exchange Contract- Currency gain/loss	-
Foreign Exchange Contract- Settlement gain/loss	-
Base Currency gain/loss	-
Base trade and settlement gain/loss	-
<b>Currency Gain/loss on NC100</b>	-

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	1/28/2013	-51.0000	51.00	-51.00	0.00
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	2/26/2013	-4,191.5300	4,191.53	-4,191.53	0.00
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	5/13/2013	-163.9100	163.91	-163.91	0.00
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	8/27/2013	-1,680.2300	1,680.23	-1,680.23	0.00
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	10/28/2013	-109.9000	109.90	-109.90	0.00
LHBF30010002	996087094	BNY MELLON CASH RESERVE	S	12/27/2013	-55.5200	55.52	-55.52	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/4/2013	-305,303.4500	305,303.45	-305,303.45	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/14/2013	-217,272.1700	217,272.17	-217,272.17	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/22/2013	-367,263.1900	367,263.19	-367,263.19	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/30/2013	-22,763.6900	22,763.69	-22,763.69	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/19/2013	-3.6200	3.62	-3.62	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/22/2013	-97,366.6400	97,366.64	-97,366.64	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/27/2013	-150,003.1300	150,003.13	-150,003.13	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/5/2013	-787,490.8100	787,490.81	-787,490.81	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/27/2013	-253.7600	253.76	-253.76	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/28/2013	-161,725.1600	161,725.16	-161,725.16	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/3/2013	-202,592.7800	202,592.78	-202,592.78	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/9/2013	-100,000.0000	100,000.00	-100,000.00	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-171,611.5300	171,611.53	-171,611.53	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/24/2013	-114,342.7900	114,342.79	-114,342.79	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/29/2013	-15,442.5000	15,442.50	-15,442.50	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/2/2013	-57,707.8300	57,707.83	-57,707.83	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/3/2013	-623,444.8000	623,444.80	-623,444.80	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/14/2013	-154,659.1300	154,659.13	-154,659.13	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-79,881.6100	79,881.61	-79,881.61	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/24/2013	-29,480.8600	29,480.86	-29,480.86	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/29/2013	-157,034.0000	157,034.00	-157,034.00	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/5/2013	-324,306.9200	324,306.92	-324,306.92	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/3/2013	-146,963.4100	146,963.41	-146,963.41	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/26/2013	-157,785.1800	157,785.18	-157,785.18	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/31/2013	-160,324.6700	160,324.67	-160,324.67	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/5/2013	-310,801.6600	310,801.66	-310,801.66	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/8/2013	-154,391.8100	154,391.81	-154,391.81	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/30/2013	-0.1200	0.12	-0.12	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-535,571.2300	535,571.23	-535,571.23	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/18/2013	-49,935.0000	49,935.00	-49,935.00	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/24/2013	-74,893.5800	74,893.58	-74,893.58	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/25/2013	-17,193.2000	17,193.20	-17,193.20	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/27/2013	-5.9400	5.94	-5.94	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/3/2013	-2,116,987.7000	2,116,987.70	-2,116,987.70	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-173,494.5800	173,494.58	-173,494.58	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/22/2013	-82,601.8900	82,601.89	-82,601.89	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/5/2013	-247,210.9500	247,210.95	-247,210.95	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/8/2013	-23,622.9300	23,622.93	-23,622.93	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/26/2013	-406.9100	406.91	-406.91	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-241,468.7500	241,468.75	-241,468.75	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-4,688,843.4000	4,688,843.40	-4,688,843.40	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/4/2013	-98,598.2700	98,598.27	-98,598.27	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/5/2013	-205,577.8900	205,577.89	-205,577.89	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/10/2013	-246,609.3300	246,609.33	-246,609.33	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/11/2013	-1,754,969.9600	1,754,969.96	-1,754,969.96	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/12/2013	-182,976.1200	182,976.12	-182,976.12	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/17/2013	-334,568.2300	334,568.23	-334,568.23	0.00
LHBF30010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/19/2013	-277,285.8000	277,285.80	-277,285.80	0.00
LHBF30010002	04044TAC0	EXPRESS SCRIPTS HOLDING C 144A	SW	1/14/2013	-150,000.0000	0.00	-149,959.50	-149,959.50
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	12/1/2013	-525.8100	525.81	-525.18	0.63
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	11/1/2013	-558.3800	558.38	-557.71	0.67
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	7/1/2013	-584.3500	584.35	-583.65	0.70
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	3/1/2013	-677.2200	677.22	-676.41	0.81
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	10/1/2013	-691.6300	691.63	-690.80	0.83
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	1/1/2013	-937.2700	937.27	-936.15	1.12
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	4/1/2013	-951.1100	951.11	-949.97	1.14
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	5/1/2013	-1,079.5900	1,079.59	-1,078.30	1.29
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	2/1/2013	-1,084.2600	1,084.26	-1,082.96	1.30
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	9/1/2013	-1,171.0800	1,171.08	-1,169.68	1.40
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	6/1/2013	-1,313.9500	1,313.95	-1,312.38	1.57
LHBF30010002	05948KJR1	BANC OF AMERICA ALTERNA 11 4A1	PD	8/1/2013	-1,819.5200	1,819.52	-1,817.35	2.17
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	8/1/2013	-965.1900	965.19	-969.41	-4.22
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	1/1/2013	-816.8800	816.88	-820.45	-3.57
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	7/1/2013	-794.7300	794.73	-798.21	-3.48
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	5/1/2013	-790.4900	790.49	-793.95	-3.46
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	2/1/2013	-695.1000	695.10	-698.14	-3.04
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	3/1/2013	-692.4400	692.44	-695.47	-3.03
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	10/1/2013	-636.8500	636.85	-639.64	-2.79
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	4/1/2013	-583.4800	583.48	-586.03	-2.55
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	9/1/2013	-564.6700	564.67	-567.14	-2.47
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	11/1/2013	-503.1000	503.10	-505.30	-2.20
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	6/1/2013	-480.5700	480.57	-482.67	-2.10
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	PD	12/1/2013	-230.4700	230.47	-231.48	-1.01
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	10/31/2013	-259.3300	0.00	-260.46	-260.46
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	11/29/2013	-198.1500	0.00	-199.02	-199.02
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	4/30/2013	-134.3000	0.00	-134.89	-134.89
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	12/31/2012	-130.4100	0.00	-130.98	-130.98
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	7/31/2013	-100.5100	0.00	-100.95	-100.95
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	2/28/2013	-98.5700	0.00	-99.00	-99.00
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	5/31/2013	-62.5600	0.00	-62.83	-62.83
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	3/29/2013	-62.0200	0.00	-62.29	-62.29
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	1/31/2013	-46.2100	0.00	-46.41	-46.41
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	9/30/2013	-18.8800	0.00	-18.96	-18.96
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	8/30/2013	-16.9800	0.00	-17.05	-17.05
LHBF30010002	05948KM97	BANC OF AMERICA ALTERNA 9 1CB3	SW	6/28/2013	-15.7600	0.00	-15.83	-15.83
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	4/1/2013	-1,380.3500	1,380.35	-1,385.96	-5.61



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	6/1/2013	-1,336.8600	1,336.86	-1,342.29	-5.43
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	5/1/2013	-1,322.5700	1,322.57	-1,327.94	-5.37
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	11/1/2013	-1,230.0700	1,230.07	-1,235.07	-5.00
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	7/1/2013	-984.8300	984.83	-988.83	-4.00
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	12/1/2013	-899.7200	899.72	-903.38	-3.66
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	2/1/2013	-875.8400	875.84	-879.40	-3.56
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	3/1/2013	-816.4000	816.40	-819.72	-3.32
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	1/1/2013	-805.2000	805.20	-808.47	-3.27
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	8/1/2013	-671.6800	671.68	-674.41	-2.73
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	10/1/2013	-591.8000	591.80	-594.20	-2.40
LHBF30010002	05948KMM8	BANC OF AMERICA ALTERNAT 2 5A1	PD	9/1/2013	-581.2800	581.28	-583.64	-2.36
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	6/1/2013	-911.5000	911.50	-920.33	-8.83
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	4/1/2013	-753.2300	753.23	-760.53	-7.30
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	5/1/2013	-604.1300	604.13	-609.98	-5.85
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	2/1/2013	-498.2600	498.26	-503.09	-4.83
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	1/1/2013	-421.4300	421.43	-425.51	-4.08
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	11/1/2013	-416.2800	416.28	-420.31	-4.03
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	7/1/2013	-400.5400	400.54	-404.42	-3.88
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	9/1/2013	-371.6600	371.66	-375.26	-3.60
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	3/1/2013	-315.0700	315.07	-318.12	-3.05
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	8/1/2013	-282.9500	282.95	-285.69	-2.74
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	10/1/2013	-248.6700	248.67	-251.08	-2.41
LHBF30010002	05948KWX3	BANC OF AMERICA ALTERNA 11 4A1	PD	12/1/2013	-219.8000	219.80	-221.93	-2.13
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	2/1/2013	-1,590.1200	1,590.12	-1,635.09	-44.97
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	1/1/2013	-1,436.6500	1,436.65	-1,477.28	-40.63
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	9/1/2013	-1,302.2500	1,302.25	-1,339.08	-36.83
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	11/1/2013	-1,220.9700	1,220.97	-1,255.50	-34.53
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	8/1/2013	-1,126.7600	1,126.76	-1,158.63	-31.87
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	4/1/2013	-847.9800	847.98	-871.96	-23.98
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	12/1/2013	-696.7500	696.75	-716.46	-19.71
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	3/1/2013	-617.6500	617.65	-635.12	-17.47
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	6/1/2013	-591.6600	591.66	-608.39	-16.73
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	10/1/2013	-513.5900	513.59	-528.12	-14.53
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	7/1/2013	-496.4000	496.40	-510.44	-14.04
LHBF30010002	05948KYA1	BANC OF AMERICA ALTERNAT 2 4A1	PD	5/1/2013	-388.4300	388.43	-399.42	-10.99
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	11/1/2013	-1,876.2200	1,876.22	-1,878.71	-2.49
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	6/1/2013	-1,621.6700	1,621.67	-1,623.82	-2.15
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	2/1/2013	-1,504.5000	1,504.50	-1,506.50	-2.00
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	9/1/2013	-1,230.4800	1,230.48	-1,232.11	-1.63
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	8/1/2013	-1,162.3600	1,162.36	-1,163.90	-1.54
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	10/1/2013	-1,052.0100	1,052.01	-1,053.41	-1.40
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	3/1/2013	-821.4800	821.48	-822.57	-1.09
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	1/1/2013	-619.7500	619.75	-620.57	-0.82
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	12/1/2013	-576.7400	576.74	-577.51	-0.77
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	7/1/2013	-354.2200	354.22	-354.69	-0.47
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	5/1/2013	-192.4300	192.43	-192.69	-0.26

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	PD	4/1/2013	-65.2700	65.27	-65.36	-0.09
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	11/30/2012	-376.9900	0.00	-377.49	-377.49
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	8/30/2013	-297.7700	0.00	-298.17	-298.17
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	4/30/2013	-234.1600	0.00	-234.47	-234.47
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	5/31/2013	-227.2100	0.00	-227.51	-227.51
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	7/31/2013	-111.0300	0.00	-111.18	-111.18
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	9/30/2013	-54.4800	0.00	-54.55	-54.55
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	10/31/2013	-49.0900	0.00	-49.16	-49.16
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	11/29/2013	-46.4700	0.00	-46.53	-46.53
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	6/28/2013	-45.7800	0.00	-45.84	-45.84
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	1/31/2013	-39.2100	0.00	-39.26	-39.26
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	12/31/2012	-38.0300	0.00	-38.08	-38.08
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	2/28/2013	-37.3500	0.00	-37.40	-37.40
LHBF30010002	05950AAR7	BANC OF AMERICA ALTERNA 4 3CB4	SW	3/29/2013	-31.5600	0.00	-31.60	-31.60
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	12/1/2013	-492.0500	492.05	-490.05	2.00
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	10/1/2013	-1,150.8700	1,150.87	-1,146.19	4.68
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	11/1/2013	-1,389.8100	1,389.81	-1,384.16	5.65
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	8/1/2013	-1,524.6600	1,524.66	-1,518.46	6.20
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	1/1/2013	-2,213.1800	2,213.18	-2,204.18	9.00
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	3/1/2013	-2,307.5800	2,307.58	-2,298.19	9.39
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	7/1/2013	-2,394.4800	2,394.48	-2,384.74	9.74
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	6/1/2013	-2,470.2800	2,470.28	-2,460.23	10.05
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	9/1/2013	-2,808.2800	2,808.28	-2,796.86	11.42
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	5/1/2013	-2,934.7700	2,934.77	-2,922.83	11.94
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	4/1/2013	-3,289.8400	3,289.84	-3,276.46	13.38
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	PD	2/1/2013	-4,012.4300	4,012.43	-3,996.11	16.32
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	1/31/2013	-1,686.4200	0.00	-1,679.56	-1,679.56
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	5/31/2013	-1,461.4900	0.00	-1,455.54	-1,455.54
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	12/31/2012	-1,344.6700	0.00	-1,339.20	-1,339.20
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	8/30/2013	-1,188.3500	0.00	-1,183.52	-1,183.52
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	3/29/2013	-1,080.8500	0.00	-1,076.45	-1,076.45
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	4/30/2013	-775.4300	0.00	-772.28	-772.28
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	6/28/2013	-643.7300	0.00	-641.11	-641.11
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	2/28/2013	-355.7700	0.00	-354.32	-354.32
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	7/31/2013	-291.7900	0.00	-290.60	-290.60
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	11/29/2013	-203.1300	0.00	-202.30	-202.30
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	10/31/2013	-171.1000	0.00	-170.40	-170.40
LHBF30010002	05950BAG9	BANC OF AMERICA ALTERNAT 5 CB7	SW	9/30/2013	-164.9500	0.00	-164.28	-164.28
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	1/1/2013	-2,429.4200	2,429.42	-2,429.39	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	2/1/2013	-2,017.4400	2,017.44	-2,017.41	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	3/1/2013	-2,409.9700	2,409.97	-2,409.94	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	6/1/2013	-2,411.5100	2,411.51	-2,411.48	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	11/1/2013	-2,170.9900	2,170.99	-2,170.96	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	12/1/2013	-2,476.7900	2,476.79	-2,476.76	0.03
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	5/1/2013	-3,500.3500	3,500.35	-3,500.31	0.04
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	9/1/2013	-4,298.2300	4,298.23	-4,298.18	0.05

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LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	4/1/2013	-4,614.8300	4,614.83	-4,614.77	0.06
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	10/1/2013	-4,908.4100	4,908.41	-4,908.35	0.06
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	8/1/2013	-5,226.7100	5,226.71	-5,226.64	0.07
LHBF30010002	07325VAC8	BAYVIEW FINANCIAL ACQUIS A 1A2	PD	7/1/2013	-7,062.5600	7,062.56	-7,062.47	0.09
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	5/1/2013	-274.1700	274.17	-272.97	1.20
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	1/1/2013	-408.8200	408.82	-407.03	1.79
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	10/1/2013	-558.3100	558.31	-555.87	2.44
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	12/1/2013	-574.7800	574.78	-572.27	2.51
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	4/1/2013	-591.7300	591.73	-589.14	2.59
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	8/1/2013	-715.5800	715.58	-712.45	3.13
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	3/1/2013	-823.6900	823.69	-820.09	3.60
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	7/1/2013	-848.8700	848.87	-845.16	3.71
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	11/1/2013	-998.7400	998.74	-994.37	4.37
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	6/1/2013	-1,180.0700	1,180.07	-1,174.91	5.16
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	9/1/2013	-1,326.7200	1,326.72	-1,320.92	5.80
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	PD	2/1/2013	-1,505.3300	1,505.33	-1,498.75	6.58
LHBF30010002	12668BEY5	ALTERNATIVE LOAN TRUS 85CB 3A1	SW	10/31/2013	-1 1100	0.00	-1.11	-1.11
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	9/1/2013	-1,398.5700	1,398.57	-1,408.62	-10.05
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	2/1/2013	-730.9700	730.97	-736.22	-5.25
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	5/1/2013	-576.2700	576.27	-580.41	-4.14
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	8/1/2013	-536.2000	536.20	-540.05	-3.85
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	6/1/2013	-522.5400	522.54	-526.30	-3.76
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	3/1/2013	-483.6600	483.66	-487.14	-3.48
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	4/1/2013	-481.0800	481.08	-484.54	-3.46
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	1/1/2013	-477.9900	477.99	-481.43	-3.44
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	12/1/2013	-459.8400	459.84	-463.15	-3.31
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	7/1/2013	-356.0000	356.00	-358.56	-2.56
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	11/1/2013	-243.2800	243.28	-245.03	-1.75
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	PD	10/1/2013	-32.9200	32.92	-33.16	-0.24
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	1/31/2013	1.5100	0.00	0.00	0.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	2/28/2013	2 0700	0.00	0.00	0.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	3/29/2013	1.0300	0.00	0.00	0.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	4/30/2013	1.0400	0 00	0.00	0.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	9/25/2013	2.0700	0.00	0.00	0.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	11/29/2013	1.0300	0.00	1.03	1 03
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SD	10/31/2013	6.0000	0.00	6.00	6.00
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SW	9/30/2013	-1,831.1800	0.00	-1,844.34	-1,844.34
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SW	12/31/2012	-1.5500	0.00	-1.56	-1.56
LHBF30010002	12668EAJ6	ALTERNATIVE LOAN TRUST J5 3A1	SW	5/31/2013	-1.3500	0.00	-1.36	-1.36
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	CAL	12/26/2013	-3,568.8600	3,568.88	-3,648.46	-79.60
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	11/1/2013	-15,746.8500	15,746.85	-16,098.08	-351.23
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	10/1/2013	-1,692.4800	1,692.48	-1,730.23	-37.75
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	9/1/2013	-1,684.7700	1,684.77	-1,722.35	-37.58
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	8/1/2013	-1,677.0800	1,677.08	-1,714.49	-37.41
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	7/1/2013	-1,669.4300	1,669.43	-1,706.67	-37.24
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	6/1/2013	-1,661.8100	1,661.81	-1,698.88	-37.07

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	5/1/2013	-1,654.2300	1,654.23	-1,691.13	-36.90
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	4/1/2013	-1,646.6800	1,646.68	-1,683.41	-36.73
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	3/1/2013	-1,639.1700	1,639.17	-1,675.73	-36.56
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	2/1/2013	-1,631.6900	1,631.69	-1,668.08	-36.39
LHBF30010002	16162WCV9	CHASE MORTGAGE FINANCE S13 A11	PD	1/1/2013	-1,624.2500	1,624.25	-1,660.48	-36.23
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	CAL	10/25/2013	-27,764.6000	27,764.60	-27,878.48	-113.88
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	7/1/2013	-2,300.6500	2,300.65	-2,310.09	-9.44
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	4/1/2013	-2,219.4900	2,219.49	-2,228.59	-9.10
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	5/1/2013	-2,052.3700	2,052.37	-2,060.79	-8.42
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	8/1/2013	-1,748.2100	1,748.21	-1,755.38	-7.17
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	3/1/2013	-1,378.6100	1,378.61	-1,384.26	-5.65
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	6/1/2013	-865.5800	865.58	-869.13	-3.55
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	9/1/2013	-822.7500	822.75	-826.12	-3.37
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	1/1/2013	-769.2400	769.24	-772.39	-3.15
LHBF30010002	172973A41	CITICORP MORTGAGE SECURI 5 2A4	PD	2/1/2013	-576.4600	576.46	-578.82	-2.36
LHBF30010002	172973ZR3	CITICORP MORTGAGE SECUR 5 1A25	CAL	1/25/2013	-11,126.1600	11,126.15	-11,496.45	-370.30
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	2/15/2013	-3.6200	3.62	-3.62	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	3/15/2013	-1.8500	1.85	-1.85	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	4/15/2013	-0.9600	0.96	-0.96	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	5/15/2013	-0.4100	0.41	-0.41	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	8/15/2013	-0.0100	0.01	-0.01	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	9/15/2013	-0.0900	0.09	-0.09	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	10/15/2013	-0.0400	0.04	-0.04	0.00
LHBF30010002	21075WED3	CONTIMORTGAGE HOME EQUITY 1 A9	PD	1/15/2013	-8.8500	8.85	-8.84	0.01
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	4/1/2013	-3,611.7400	3,611.74	-3,636.01	-24.27
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	7/1/2013	-3,004.5200	3,004.52	-3,024.71	-20.19
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	12/1/2013	-2,361.5300	2,361.53	-2,377.40	-15.87
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	6/1/2013	-1,981.2700	1,981.27	-1,994.58	-13.31
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	1/1/2013	-1,116.3900	1,116.39	-1,123.89	-7.50
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	10/1/2013	-1,066.8400	1,066.84	-1,074.01	-7.17
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	9/1/2013	-776.2600	776.26	-781.48	-5.22
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	2/1/2013	-754.7200	754.72	-759.79	-5.07
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	8/1/2013	-707.6100	707.61	-712.36	-4.75
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	11/1/2013	-668.0100	668.01	-672.50	-4.49
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	3/1/2013	-563.8300	563.83	-567.62	-3.79
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	PD	5/1/2013	-535.1000	535.10	-538.70	-3.60
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SD	3/29/2013	0.0300	0.00	0.00	0.00
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SD	10/31/2013	35.8900	0.00	35.89	35.89
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SW	7/31/2013	-1,082.9700	0.00	-1,090.25	-1,090.25
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SW	1/31/2013	-1,057.4600	0.00	-1,064.56	-1,064.56
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SW	8/30/2013	-5.8000	0.00	-5.84	-5.84
LHBF30010002	25150NAT1	DEUTSCHE ALT-A SECURIT AR5 21A	SW	9/30/2013	-1.1100	0.00	-1.12	-1.12
LHBF30010002	254683AL9	DISCOVER CARD MASTER TRU A1 A1	CAL	3/15/2013	-300,000.0000	300,000.00	-300,750.00	-750.00
LHBF30010002	29379VAB9	ENTERPRISE PRODUCTS OPERATING	MT	4/1/2013	-230,000.0000	230,000.00	-239,940.60	-9,940.60
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	10/1/2013	-1,520.5400	1,520.54	-1,521.14	-0.60
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	8/1/2013	-572.3900	572.39	-572.61	-0.22

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LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	9/1/2013	-122.3500	122.35	-122.40	-0.05
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	11/1/2013	-99.3600	99.36	-99.40	-0.04
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	1/1/2013	-74.8100	74.81	-74.84	-0.03
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	2/1/2013	-25.5300	25.53	-25.54	-0.01
LHBF30010002	29476YAX7	EQUIVANTAGE HOME EQUITY L 2 A3	PD	6/1/2013	-3 1900	3.19	-3.19	0.00
LHBF30010002	30161MAK9	EXELON GENERATION CO LLC 144A	SW	2/13/2013	-100,000.0000	0.00	-99,976.00	-99,976.00
LHBF30010002	30161MAL7	EXELON GENERATION CO LLC	SD	2/13/2013	100,000.0000	0.00	99,976.00	99,976.00
LHBF30010002	30219GAC2	EXPRESS SCRIPTS HOLDING CO	SD	1/14/2013	150,000.0000	0.00	149,959.50	149,959.50
LHBF30010002	302508BA3	FMR LLC	MT	3/1/2013	-150,000.0000	150,000.00	-154,955.50	-4,955.50
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	10/6/2013	-1,580.8000	1,580.80	-1,578.80	2.00
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	7/6/2013	-2,036.3700	2,036.37	-2,033.79	2.58
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	10/6/2013	-2,340.1000	2,340.10	-2,337.14	2.96
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	12/6/2013	-2,625.2900	2,625.29	-2,621.97	3.32
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	7/6/2013	-2,639.1000	2,639.10	-2,635.76	3.34
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	6/6/2013	-2,669.2200	2,669.22	-2,665.84	3.38
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	1/6/2013	-4,579.6300	4,579.63	-4,573.83	5.80
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	1/6/2013	-4,705.1100	4,705.11	-4,699.16	5.95
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	5/6/2013	-6,683.0400	6,683.04	-6,674.58	8.46
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	3/6/2013	-8,029.4500	8,029.45	-8,019.29	10.16
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	8/6/2013	-9,695.5200	9,695.52	-9,683.25	12.27
LHBF30010002	30251AAA8	FDIC GUARANTEED NOTE C1 A 144A	PD	3/6/2013	-9,737.0100	9,737.01	-9,724.69	12.32
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	6/1/2013	-1,706.3200	1,706.32	-1,721.78	-15.46
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	10/1/2013	-1,636.4400	1,636.44	-1,651.27	-14.83
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	1/1/2013	-1,319.3000	1,319.30	-1,331.26	-11.96
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	12/1/2013	-1,301.7800	1,301.78	-1,313.58	-11.80
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	7/1/2013	-1,051.5900	1,051.59	-1,061.12	-9.53
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	8/1/2013	-899.5000	899.50	-907.65	-8.15
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	5/1/2013	-871.0700	871.07	-878.96	-7.89
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	4/1/2013	-826.5200	826.52	-834.01	-7.49
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	3/1/2013	-776.0300	776.03	-783.06	-7.03
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	9/1/2013	-594.8400	594.84	-600.23	-5.39
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	2/1/2013	-583.9200	583.92	-589.21	-5.29
LHBF30010002	31283K6G8	FHLMC POOL #G1-1771	PD	11/1/2013	-430.5600	430.56	-434.46	-3.90
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	2/1/2013	-3,562.3100	3,562.31	-3,772.15	-209.84
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	4/1/2013	-3,523.9400	3,523.94	-3,731.52	-207.58
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	3/1/2013	-3,481.3200	3,481.32	-3,686.39	-205.07
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	1/1/2013	-3,416.2200	3,416.22	-3,617.46	-201.24
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	5/1/2013	-3,414.7100	3,414.71	-3,615.86	-201.15
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	6/1/2013	-3,238.1900	3,238.19	-3,428.94	-190.75
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	8/1/2013	-3,011.1600	3,011.16	-3,188.54	-177.38
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	7/1/2013	-2,746.9300	2,746.93	-2,908.74	-161.81
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	9/1/2013	-2,470.9800	2,470.98	-2,616.54	-145.56
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	10/1/2013	-1,854.9000	1,854.90	-1,964.16	-109.26
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	11/1/2013	-1,802.8700	1,802.87	-1,909.07	-106.20
LHBF30010002	3128M6AX6	FHLMC POOL #G0-4222	PD	12/1/2013	-1,432.3300	1,432.33	-1,516.70	-84.37
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	4/1/2013	-9,824.1100	9,824.11	-10,326.06	-501.95

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LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	5/1/2013	-9,605.5500	9,605.55	-10,096.33	-490.78
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	2/1/2013	-9,085.6900	9,085.69	-9,549.91	-464.22
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	3/1/2013	-8,739.6200	8,739.62	-9,186.16	-446.54
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	1/1/2013	-8,568.0300	8,568.03	-9,005.80	-437.77
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	6/1/2013	-8,167.9900	8,167.99	-8,585.32	-417.33
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	8/1/2013	-7,507.4600	7,507.46	-7,891.04	-383.58
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	7/1/2013	-7,123.3200	7,123.32	-7,487.28	-363.96
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	9/1/2013	-6,205.8000	6,205.80	-6,522.88	-317.08
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	10/1/2013	-4,513.7800	4,513.78	-4,744.41	-230.63
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	11/1/2013	-4,309.8200	4,309.82	-4,530.02	-220.20
LHBF30010002	3128M6ND6	FHLMC POOL #G0-4588	PD	12/1/2013	-3,260.9400	3,260.94	-3,427.55	-166.61
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	1/1/2013	-7,413.1400	7,413.14	-7,747.89	-334.75
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	2/1/2013	-7,100.5700	7,100.57	-7,421.21	-320.64
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	7/1/2013	-6,750.5900	6,750.59	-7,055.42	-304.83
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	3/1/2013	-5,381.2200	5,381.22	-5,624.22	-243.00
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	6/1/2013	-5,008.2000	5,008.20	-5,234.35	-226.15
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	4/1/2013	-4,864.9900	4,864.99	-5,084.67	-219.68
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	5/1/2013	-4,578.6100	4,578.61	-4,785.36	-206.75
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	8/1/2013	-4,032.0200	4,032.02	-4,214.09	-182.07
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	9/1/2013	-2,860.4700	2,860.47	-2,989.64	-129.17
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	10/1/2013	-2,768.1900	2,768.19	-2,893.19	-125.00
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	11/1/2013	-2,433.7200	2,433.72	-2,543.62	-109.90
LHBF30010002	3128Q0GE1	FHLMC POOL #J1-9197	PD	12/1/2013	-2,297.6200	2,297.62	-2,401.37	-103.75
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	12/15/2012	-69.8400	69.84	-69.84	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	1/15/2013	-133.0500	133.05	-133.05	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	2/15/2013	-63.9900	63.99	-63.99	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	3/15/2013	-72.3500	72.35	-72.35	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	4/15/2013	-64.6300	64.63	-64.63	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	5/15/2013	-82.5500	82.55	-82.55	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	6/15/2013	-71.8900	71.89	-71.89	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	7/15/2013	-106.5000	106.50	-106.50	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	8/15/2013	-81.0700	81.07	-81.07	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	9/15/2013	-67.4000	67.40	-67.40	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	10/15/2013	-71.1900	71.19	-71.19	0.00
LHBF30010002	312903WZ6	FHLMC MULTICLASS MTG 147 G	PD	11/15/2013	-212.9500	212.95	-212.95	0.00
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	4/1/2013	-384.5200	384.52	-387.28	-2.76
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	1/1/2013	-276.9700	276.97	-278.96	-1.99
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	7/1/2013	-264.4700	264.47	-266.37	-1.90
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	5/1/2013	-238.0300	238.03	-239.74	-1.71
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	2/1/2013	-205.9700	205.97	-207.45	-1.48
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	8/1/2013	-190.6600	190.66	-192.03	-1.37
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	11/1/2013	-176.9500	176.95	-178.22	-1.27
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	9/1/2013	-173.3800	173.38	-174.63	-1.25
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	10/1/2013	-167.8800	167.88	-169.09	-1.21
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	3/1/2013	-160.1200	160.12	-161.27	-1.15
LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	6/1/2013	-148.7300	148.73	-149.80	-1.07

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LHBF30010002	31292GZF6	FHLMC POOL #C0-0742	PD	12/1/2013	-141.2500	141.25	-142.27	-1.02
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	1/1/2013	-24,990.3700	24,990.37	-26,148.13	-1,157.76
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	2/1/2013	-19,635.4000	19,635.40	-20,545.07	-909.67
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	5/1/2013	-18,986.2800	18,986.28	-19,865.88	-879.60
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	6/1/2013	-18,831.2600	18,831.26	-19,703.68	-872.42
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	7/1/2013	-16,500.9300	16,500.93	-17,265.39	-764.46
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	3/1/2013	-16,380.6000	16,380.60	-17,139.48	-758.88
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	4/1/2013	-14,340.8700	14,340.87	-15,005.26	-664.39
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	8/1/2013	-11,622.7000	11,622.70	-12,161.16	-538.46
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	9/1/2013	-6,560.4600	6,560.46	-6,864.39	-303.93
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	11/1/2013	-5,321.8100	5,321.81	-5,568.36	-246.55
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	10/1/2013	-5,276.0100	5,276.01	-5,520.44	-244.43
LHBF30010002	31292K2X4	FHLMC POOL #C0-3490	PD	12/1/2013	-4,201.9800	4,201.98	-4,396.65	-194.67
LHBF30010002	31292SAD2	FHLMC POOL #C0-9004	PD	11/1/2013	-1,727.4500	1,727.45	-1,745.40	-17.95
LHBF30010002	31292SAD2	FHLMC POOL #C0-9004	PD	12/1/2013	-1,630.7100	1,630.71	-1,647.65	-16.94
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	6/1/2013	-2,215.6800	2,215.68	-2,311.92	-96.24
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	7/1/2013	-2,152.6400	2,152.64	-2,246.15	-93.51
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	8/1/2013	-2,093.8900	2,093.89	-2,184.84	-90.95
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	5/1/2013	-1,880.6000	1,880.60	-1,962.29	-81.69
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	2/1/2013	-1,875.3700	1,875.37	-1,956.83	-81.46
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	3/1/2013	-1,845.4600	1,845.46	-1,925.62	-80.16
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	9/1/2013	-1,827.9400	1,827.94	-1,907.34	-79.40
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	10/1/2013	-1,677.9900	1,677.99	-1,750.88	-72.89
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	4/1/2013	-1,642.9100	1,642.91	-1,714.27	-71.36
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	1/1/2013	-1,364.7400	1,364.74	-1,424.02	-59.28
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	12/1/2013	-1,180.6500	1,180.65	-1,231.93	-51.28
LHBF30010002	31292SAQ3	FHLMC POOL #C0-9015	PD	11/1/2013	-1,148.8200	1,148.82	-1,198.72	-49.90
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	1/1/2013	-18,362.1100	18,362.11	-19,450.96	-1,088.85
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	3/1/2013	-16,615.3800	16,615.38	-17,420.19	-804.81
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	2/1/2013	-16,259.9000	16,259.90	-17,047.49	-787.59
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	4/1/2013	-15,989.5000	15,989.50	-16,763.99	-774.49
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	5/1/2013	-13,834.6400	13,834.64	-14,504.76	-670.12
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	6/1/2013	-13,829.2200	13,829.22	-14,499.07	-669.85
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	7/1/2013	-13,178.4600	13,178.46	-13,816.79	-638.33
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	8/1/2013	-11,018.2800	11,018.28	-11,551.98	-533.70
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	9/1/2013	-7,525.0700	7,525.07	-7,889.57	-364.50
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	10/1/2013	-5,292.2000	5,292.20	-5,548.54	-256.34
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	11/1/2013	-4,188.0300	4,188.03	-4,390.89	-202.86
LHBF30010002	3129413N5	FHLMC POOL #A9-3505	PD	12/1/2013	-3,200.9300	3,200.93	-3,355.97	-155.04
LHBF30010002	312945DS4	FHLMC POOL #A9-6413	PD	10/1/2013	-7,245.0500	7,245.05	-7,530.32	-285.27
LHBF30010002	312945DS4	FHLMC POOL #A9-6413	PD	12/1/2013	-5,052.9700	5,052.97	-5,251.93	-198.96
LHBF30010002	312945DS4	FHLMC POOL #A9-6413	PD	11/1/2013	-4,563.8300	4,563.83	-4,743.53	-179.70
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	1/1/2013	-6,526.1900	6,526.19	-6,911.64	-385.45
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	2/1/2013	-5,811.3300	5,811.33	-6,154.56	-343.23
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	7/1/2013	-4,788.9800	4,788.98	-5,071.83	-282.85
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	3/1/2013	-4,249.3000	4,249.30	-4,500.27	-250.97

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	6/1/2013	-3,668.8800	3,668.88	-3,885.57	-216.69
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	5/1/2013	-3,027.4600	3,027.46	-3,206.27	-178.81
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	9/1/2013	-2,393.8500	2,393.85	-2,535.24	-141.39
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	8/1/2013	-2,294.7100	2,294.71	-2,430.24	-135.53
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	4/1/2013	-2,162.4500	2,162.45	-2,290.17	-127.72
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	10/1/2013	-1,921.9100	1,921.91	-2,035.42	-113.51
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	11/1/2013	-1,773.6500	1,773.65	-1,878.41	-104.76
LHBF30010002	3132GUKK9	FHLMC POOL #Q0-8998	PD	12/1/2013	-964.0700	964.07	-1,021.01	-56.94
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	2/1/2013	-4,204.5500	4,204.55	-4,428.90	-224.35
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	3/1/2013	-3,270.6000	3,270.60	-3,445.12	-174.52
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	6/1/2013	-3,107.9300	3,107.93	-3,273.77	-165.84
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	7/1/2013	-2,620.8100	2,620.81	-2,760.65	-139.84
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	1/1/2013	-2,507.8300	2,507.83	-2,641.65	-133.82
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	4/1/2013	-2,010.5200	2,010.52	-2,117.80	-107.28
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	5/1/2013	-2,003.7700	2,003.77	-2,110.69	-106.92
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	8/1/2013	-1,703.4500	1,703.45	-1,794.34	-90.89
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	9/1/2013	-1,639.9500	1,639.95	-1,727.46	-87.51
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	11/1/2013	-1,568.1200	1,568.12	-1,651.79	-83.67
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	12/1/2013	-1,264.8700	1,264.87	-1,332.36	-67.49
LHBF30010002	3132HLM34	FHLMC POOL #Q1-0378	PD	10/1/2013	-1,201.3600	1,201.36	-1,265.46	-64.10
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	1/1/2013	-382.7900	382.79	-390.33	-7.54
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	2/1/2013	-347.7200	347.72	-354.57	-6.85
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	5/1/2013	-323.2500	323.25	-329.61	-6.36
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	3/1/2013	-322.6000	322.60	-328.95	-6.35
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	6/1/2013	-285.9800	285.98	-291.61	-5.63
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	4/1/2013	-285.3500	285.35	-290.97	-5.62
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	9/1/2013	-258.7400	258.74	-263.83	-5.09
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	8/1/2013	-249.0200	249.02	-253.92	-4.90
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	7/1/2013	-229.3300	229.33	-233.84	-4.51
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	10/1/2013	-181.0500	181.05	-184.61	-3.56
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	12/1/2013	-168.5400	168.54	-171.86	-3.32
LHBF30010002	31335HUM3	FHLMC POOL #C9-0588	PD	11/1/2013	-134.3300	134.33	-136.98	-2.65
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	12/1/2013	-639.3600	639.36	-618.58	20.78
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	11/1/2013	-775.6900	775.69	-750.48	25.21
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	10/1/2013	-912.9500	912.95	-883.28	29.67
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	9/1/2013	-1,024.7500	1,024.75	-991.45	33.30
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	7/1/2013	-1,105.1100	1,105.11	-1,069.19	35.92
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	8/1/2013	-1,107.7600	1,107.76	-1,071.76	36.00
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	6/1/2013	-1,117.2200	1,117.22	-1,080.91	36.31
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	5/1/2013	-1,224.9100	1,224.91	-1,185.10	39.81
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	4/1/2013	-1,259.9500	1,259.95	-1,219.00	40.95
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	2/1/2013	-1,297.2400	1,297.24	-1,255.08	42.16
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	3/1/2013	-1,313.2200	1,313.22	-1,270.54	42.68
LHBF30010002	31336WCQ0	FHLMC POOL #F8-9979	PD	1/1/2013	-1,469.9200	1,469.92	-1,422.15	47.77
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	12/15/2012	-86.1400	86.14	-86.12	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	1/15/2013	-61.3500	61.35	-61.33	0.02



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	2/15/2013	-59.7500	59.75	-59.73	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	3/15/2013	-59.6400	59.64	-59.62	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	5/15/2013	-64.2800	64.28	-64.26	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	7/15/2013	-60.5600	60.56	-60.54	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	10/15/2013	-76.9800	76.98	-76.96	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	11/15/2013	-75.5900	75.59	-75.57	0.02
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	4/15/2013	-128.0200	128.02	-127.99	0.03
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	9/15/2013	-105.1000	105.10	-105.07	0.03
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	8/15/2013	-147.6800	147.68	-147.64	0.04
LHBF30010002	31340YG45	FHLMC MULTICLASS MTG 74 F	PD	6/15/2013	-171.0200	171.02	-170.97	0.05
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	1/1/2013	-176.9600	176.96	-176.51	0.45
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	6/1/2013	-180.6800	180.68	-180.22	0.46
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	12/1/2013	-193.3800	193.38	-192.89	0.49
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	2/1/2013	-197.0600	197.06	-196.56	0.50
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	4/1/2013	-200.9400	200.94	-200.43	0.51
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	5/1/2013	-209.0000	209.00	-208.47	0.53
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	8/1/2013	-213.4000	213.40	-212.86	0.54
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	10/1/2013	-242.4600	242.46	-241.85	0.61
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	7/1/2013	-295.9800	295.98	-295.23	0.75
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	11/1/2013	-386.4200	386.42	-385.44	0.98
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	9/1/2013	-436.4200	436.42	-435.32	1.10
LHBF30010002	31358E7W6	FNMA GTD REMIC P/T 90-109 J	PD	3/1/2013	-488.3300	488.33	-487.09	1.24
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	5/1/2013	-104.7500	104.75	-104.46	0.29
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	8/1/2013	-103.7300	103.73	-103.44	0.29
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	9/1/2013	-104.6400	104.64	-104.35	0.29
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	10/1/2013	-105.8200	105.82	-105.52	0.30
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	11/1/2013	-106.2300	106.23	-105.93	0.30
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	12/1/2013	-108.0200	108.02	-107.72	0.30
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	3/1/2013	-119.0700	119.07	-118.74	0.33
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	2/1/2013	-126.4300	126.43	-126.07	0.36
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	7/1/2013	-136.8800	136.88	-136.50	0.38
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	1/1/2013	-167.8600	167.86	-167.39	0.47
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	4/1/2013	-397.9600	397.96	-396.84	1.12
LHBF30010002	31358EPR7	FNMA GTD REMIC P/T 90-68 J	PD	6/1/2013	-494.0300	494.03	-492.64	1.39
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	8/1/2013	-54.1700	54.17	-53.73	0.44
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	5/1/2013	-57.6800	57.68	-57.21	0.47
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	11/1/2013	-57.8900	57.89	-57.42	0.47
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	9/1/2013	-59.2600	59.26	-58.78	0.48
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	10/1/2013	-60.9200	60.92	-60.43	0.49
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	3/1/2013	-64.6300	64.63	-64.11	0.52
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	7/1/2013	-69.9900	69.99	-69.43	0.56
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	1/1/2013	-71.0200	71.02	-70.45	0.57
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	12/1/2013	-70.7400	70.74	-70.17	0.57
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	2/1/2013	-88.6200	88.62	-87.90	0.72
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	6/1/2013	-175.4500	175.45	-174.03	1.42
LHBF30010002	313603NF5	FNMA GTD REMIC P/T CTF 89-101H	PD	4/1/2013	-465.8500	465.85	-462.09	3.76

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	31371HTA6	FNMA POOL #0252645	PD	1/1/2013	-307.5500	307.55	-313.51	-5.96
LHBF30010002	31371HTA6	FNMA POOL #0252645	PD	2/1/2013	-305.2900	305.29	-311.20	-5.91
LHBF30010002	31371HTA6	FNMA POOL #0252645	PD	3/1/2013	-228.0500	228.05	-232.47	-4.42
LHBF30010002	31371HTA6	FNMA POOL #0252645	S	3/13/2013	-14,476.7600	15,942.51	-14,757.25	1,185.26
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	5/1/2013	-1,602.9600	1,602.96	-1,623.50	-20.54
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	1/1/2013	-1,465.5000	1,465.50	-1,484.28	-18.78
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	4/1/2013	-1,397.6400	1,397.64	-1,415.55	-17.91
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	2/1/2013	-1,135.8200	1,135.82	-1,150.37	-14.55
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	3/1/2013	-1,127.8000	1,127.80	-1,142.25	-14.45
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	8/1/2013	-1,098.0700	1,098.07	-1,112.14	-14.07
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	6/1/2013	-1,075.8500	1,075.85	-1,089.63	-13.78
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	9/1/2013	-1,046.2600	1,046.26	-1,059.67	-13.41
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	7/1/2013	-938.4000	938.40	-950.42	-12.02
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	10/1/2013	-818.6200	818.62	-829.11	-10.49
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	11/1/2013	-668.3500	668.35	-676.91	-8.56
LHBF30010002	31371K2V2	FNMA POOL #0254688	PD	12/1/2013	-551.0800	551.08	-558.14	-7.06
LHBF30010002	31371KVB4	FNMA POOL #0254510	PD	1/1/2013	-644.3200	644.32	-649.76	-5.44
LHBF30010002	31371KVB4	FNMA POOL #0254510	PD	3/1/2013	-426.4400	426.44	-430.04	-3.60
LHBF30010002	31371KVB4	FNMA POOL #0254510	PD	2/1/2013	-425.5500	425.55	-429.14	-3.59
LHBF30010002	31371KVB4	FNMA POOL #0254510	S	3/12/2013	-12,722.7700	13,708.84	-12,830.12	878.72
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	1/1/2013	-651.4000	651.40	-658.83	-7.43
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	4/1/2013	-563.4400	563.44	-569.87	-6.43
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	2/1/2013	-545.9000	545.90	-552.13	-6.23
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	5/1/2013	-541.2100	541.21	-547.38	-6.17
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	3/1/2013	-525.2300	525.23	-531.22	-5.99
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	6/1/2013	-519.0900	519.09	-525.01	-5.92
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	8/1/2013	-477.1100	477.11	-482.55	-5.44
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	7/1/2013	-475.7700	475.77	-481.20	-5.43
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	9/1/2013	-445.8800	445.88	-450.97	-5.09
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	11/1/2013	-396.6100	396.61	-401.13	-4.52
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	12/1/2013	-381.4500	381.45	-385.80	-4.35
LHBF30010002	31371KWE7	FNMA POOL #0254545	PD	10/1/2013	-374.3700	374.37	-378.64	-4.27
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	1/1/2013	-817.7600	817.76	-837.95	-20.19
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	2/1/2013	-807.3800	807.38	-827.31	-19.93
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	5/1/2013	-780.4000	780.40	-799.67	-19.27
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	4/1/2013	-758.5600	758.56	-777.29	-18.73
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	3/1/2013	-745.7700	745.77	-764.18	-18.41
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	6/1/2013	-691.4500	691.45	-708.52	-17.07
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	8/1/2013	-596.2500	596.25	-610.97	-14.72
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	7/1/2013	-595.7300	595.73	-610.44	-14.71
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	11/1/2013	-461.5200	461.52	-472.91	-11.39
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	10/1/2013	-437.7800	437.78	-448.59	-10.81
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	9/1/2013	-406.8300	406.83	-416.87	-10.04
LHBF30010002	31371LDQ9	FNMA POOL #0254911	PD	12/1/2013	-340.2200	340.22	-348.62	-8.40
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	12/1/2013	-487.6400	487.64	-486.95	0.69
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	10/1/2013	-640.1600	640.16	-639.26	0.90

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	11/1/2013	-668.3000	668.30	-667.36	0.94
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	9/1/2013	-693.7100	693.71	-692.73	0.98
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	4/1/2013	-913.0600	913.06	-911.78	1.28
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	5/1/2013	-906.7400	906.74	-905.46	1.28
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	8/1/2013	-920.3000	920.30	-919.01	1.29
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	1/1/2013	-927.6100	927.61	-926.31	1.30
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	3/1/2013	-932.5000	932.50	-931.19	1.31
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	6/1/2013	-932.0000	932.00	-930.69	1.31
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	2/1/2013	-952.3700	952.37	-951.03	1.34
LHBF30010002	31371LEW5	FNMA POOL #0254949	PD	7/1/2013	-1,015.2900	1,015.29	-1,013.86	1.43
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	1/1/2013	-10,777.9800	10,777.98	-10,895.86	-117.88
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	4/1/2013	-9,647.5800	9,647.58	-9,753.10	-105.52
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	3/1/2013	-7,405.2000	7,405.20	-7,486.19	-80.99
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	2/1/2013	-5,752.0000	5,752.00	-5,814.91	-62.91
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	6/1/2013	-5,484.3400	5,484.34	-5,544.33	-59.99
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	7/1/2013	-5,451.5700	5,451.57	-5,511.20	-59.63
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	8/1/2013	-2,788.2500	2,788.25	-2,818.75	-30.50
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	9/1/2013	-1,982.3100	1,982.31	-2,003.99	-21.68
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	10/1/2013	-1,751.0300	1,751.03	-1,770.18	-19.15
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	5/1/2013	-1,667.0800	1,667.08	-1,685.31	-18.23
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	11/1/2013	-356.8600	356.86	-360.76	-3.90
LHBF30010002	3138A1VP3	FNMA POOL #0AH0621	PD	12/1/2013	-322.3700	322.37	-325.90	-3.53
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	7/1/2013	-19,851.1900	19,851.19	-20,865.46	-1,014.27
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	4/1/2013	-12,142.9000	12,142.90	-12,763.33	-620.43
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	2/1/2013	-11,938.0700	11,938.07	-12,548.03	-609.96
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	3/1/2013	-11,444.7500	11,444.75	-12,029.51	-584.76
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	8/1/2013	-10,589.8500	10,589.85	-11,130.92	-541.07
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	10/1/2013	-8,719.9000	8,719.90	-9,165.43	-445.53
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	5/1/2013	-8,551.8400	8,551.84	-8,988.79	-436.95
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	11/1/2013	-7,520.0100	7,520.01	-7,904.24	-384.23
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	6/1/2013	-6,912.8500	6,912.85	-7,266.05	-353.20
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	1/1/2013	-6,418.4400	6,418.44	-6,746.38	-327.94
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	9/1/2013	-5,419.7600	5,419.76	-5,696.68	-276.92
LHBF30010002	3138A2GR4	FNMA POOL #0AH1107	PD	12/1/2013	-3,537.6600	3,537.66	-3,718.41	-180.75
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	2/1/2013	-9,866.1100	9,866.11	-10,296.21	-430.10
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	1/1/2013	-9,454.5100	9,454.51	-9,866.67	-412.16
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	6/1/2013	-6,475.8700	6,475.87	-6,758.18	-282.31
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	5/1/2013	-6,313.3200	6,313.32	-6,588.54	-275.22
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	4/1/2013	-6,274.4000	6,274.40	-6,547.92	-273.52
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	3/1/2013	-5,636.3200	5,636.32	-5,882.03	-245.71
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	7/1/2013	-5,517.1700	5,517.17	-5,757.68	-240.51
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	8/1/2013	-4,936.0100	4,936.01	-5,151.19	-215.18
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	9/1/2013	-2,445.2400	2,445.24	-2,551.84	-106.60
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	10/1/2013	-1,937.6300	1,937.63	-2,022.10	-84.47
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	11/1/2013	-1,817.0300	1,817.03	-1,896.24	-79.21
LHBF30010002	3138ASR53	FNMA POOL #0AJ1407	PD	12/1/2013	-986.6300	986.63	-1,029.64	-43.01

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	12/1/2013	-3,552.7700	3,552.77	-3,741.51	-188.74
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	8/1/2013	-3,338.5200	3,338.52	-3,515.88	-177.36
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	6/1/2013	-2,867.8600	2,867.86	-3,020.22	-152.36
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	11/1/2013	-2,485.7000	2,485.70	-2,617.75	-132.05
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	10/1/2013	-2,204.2500	2,204.25	-2,321.35	-117.10
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	7/1/2013	-1,687.9600	1,687.96	-1,777.63	-89.67
LHBF30010002	3138E5CH9	FNMA POOL #0AK0971	PD	9/1/2013	-1,414.4400	1,414.44	-1,489.58	-75.14
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	2/1/2013	-4,880.4200	4,880.42	-5,043.61	-163.19
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	1/1/2013	-4,727.2200	4,727.22	-4,885.29	-158.07
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	6/1/2013	-3,464.7000	3,464.70	-3,580.55	-115.85
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	3/1/2013	-3,462.3800	3,462.38	-3,578.15	-115.77
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	7/1/2013	-3,312.2300	3,312.23	-3,422.98	-110.75
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	8/1/2013	-2,891.9100	2,891.91	-2,988.61	-96.70
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	5/1/2013	-2,573.0500	2,573.05	-2,659.09	-86.04
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	4/1/2013	-2,377.4100	2,377.41	-2,456.90	-79.49
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	12/1/2013	-1,720.2900	1,720.29	-1,777.81	-57.52
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	9/1/2013	-1,566.0300	1,566.03	-1,618.39	-52.36
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	10/1/2013	-1,373.4900	1,373.49	-1,419.42	-45.93
LHBF30010002	3138LTJQ2	FNMA POOL #0AO2970	PD	11/1/2013	-1,184.5800	1,184.58	-1,224.19	-39.61
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	1/1/2013	-5,898.7700	5,898.77	-6,191.87	-293.10
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	5/1/2013	-5,649.1400	5,649.14	-5,929.83	-280.69
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	2/1/2013	-5,401.8200	5,401.82	-5,670.22	-268.40
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	7/1/2013	-5,133.8800	5,133.88	-5,388.97	-255.09
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	3/1/2013	-4,612.9600	4,612.96	-4,842.17	-229.21
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	6/1/2013	-4,419.6800	4,419.68	-4,639.28	-219.60
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	8/1/2013	-3,945.6700	3,945.67	-4,141.72	-196.05
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	4/1/2013	-3,814.4900	3,814.49	-4,004.02	-189.53
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	9/1/2013	-2,010.9700	2,010.97	-2,110.89	-99.92
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	11/1/2013	-1,905.5500	1,905.55	-2,000.23	-94.68
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	10/1/2013	-1,545.1900	1,545.19	-1,621.97	-76.78
LHBF30010002	3138LUS30	FNMA POOL #0AO4137	PD	12/1/2013	-1,409.0300	1,409.03	-1,479.04	-70.01
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	6/1/2013	-659.6500	659.65	-685.42	-25.77
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	2/1/2013	-586.4500	586.45	-609.36	-22.91
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	8/1/2013	-564.1200	564.12	-586.16	-22.04
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	5/1/2013	-539.0100	539.01	-560.06	-21.05
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	3/1/2013	-439.4300	439.43	-456.60	-17.17
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	9/1/2013	-412.2600	412.26	-428.36	-16.10
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	1/1/2013	-395.3900	395.39	-410.84	-15.45
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	10/1/2013	-387.4600	387.46	-402.60	-15.14
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	12/1/2013	-347.8600	347.86	-361.45	-13.59
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	4/1/2013	-342.3400	342.34	-355.71	-13.37
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	7/1/2013	-281.1900	281.19	-292.17	-10.98
LHBF30010002	31391HAM6	FNMA POOL #0677012	PD	11/1/2013	-246.2800	246.28	-255.90	-9.62
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	11/1/2013	-262.6800	262.68	-255.68	7.00
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	12/1/2013	-268.2500	268.25	-261.10	7.15
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	2/1/2013	-292.9800	292.98	-285.17	7.81

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LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	5/1/2013	-414.3800	414.38	-403.33	11.05
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	9/1/2013	-415.5200	415.52	-404.44	11.08
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	6/1/2013	-432.9600	432.96	-421.42	11.54
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	7/1/2013	-439.0600	439.06	-427.35	11.71
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	1/1/2013	-440.1200	440.12	-428.39	11.73
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	8/1/2013	-449.7200	449.72	-437.73	11.99
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	10/1/2013	-457.3800	457.38	-445.18	12.20
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	4/1/2013	-462.1300	462.13	-449.81	12.32
LHBF30010002	31393ANA1	FNMA GTD REMIC P/T 03-22 MA	PD	3/1/2013	-515.7600	515.76	-502.01	13.75
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	CAL	12/26/2013	-8,172.6500	8,172.65	-8,147.17	25.48
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	11/1/2013	-7,332.9200	7,332.92	-7,310.05	22.87
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	10/1/2013	-8,832.8600	8,832.86	-8,805.32	27.54
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	6/1/2013	-9,311.8900	9,311.89	-9,282.85	29.04
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	5/1/2013	-12,082.8700	12,082.87	-12,045.19	37.68
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	4/1/2013	-12,160.4900	12,160.49	-12,122.57	37.92
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	7/1/2013	-12,404.5400	12,404.54	-12,365.86	38.68
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	8/1/2013	-13,315.5600	13,315.56	-13,274.04	41.52
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	9/1/2013	-13,481.8200	13,481.82	-13,439.78	42.04
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	1/1/2013	-13,974.7900	13,974.79	-13,931.21	43.58
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	3/1/2013	-14,890.5200	14,890.52	-14,844.09	46.43
LHBF30010002	31394ALT1	FNMA GTD REMIC P/T 04-W10 A4	PD	2/1/2013	-17,700.5100	17,700.51	-17,645.31	55.20
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	2/1/2013	-5,025.1200	5,025.12	-5,168.81	-143.69
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	1/1/2013	-4,873.6900	4,873.69	-5,013.05	-139.36
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	6/1/2013	-4,550.0700	4,550.07	-4,680.17	-130.10
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	5/1/2013	-4,174.4400	4,174.44	-4,293.80	-119.36
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	3/1/2013	-4,060.8600	4,060.86	-4,176.97	-116.11
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	4/1/2013	-3,826.3300	3,826.33	-3,935.74	-109.41
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	8/1/2013	-3,619.5100	3,619.51	-3,723.01	-103.50
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	7/1/2013	-3,363.0000	3,363.00	-3,459.16	-96.16
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	9/1/2013	-3,154.6400	3,154.64	-3,244.84	-90.20
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	10/1/2013	-2,137.7400	2,137.74	-2,198.87	-61.13
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	11/1/2013	-1,884.2300	1,884.23	-1,938.11	-53.88
LHBF30010002	31402DC24	FNMA POOL #0725589	PD	12/1/2013	-1,584.5100	1,584.51	-1,629.82	-45.31
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	1/1/2013	-6,788.1100	6,788.11	-7,060.69	-272.58
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	4/1/2013	-6,083.6300	6,083.63	-6,327.93	-244.30
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	2/1/2013	-5,938.6000	5,938.60	-6,177.07	-238.47
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	3/1/2013	-5,614.7400	5,614.74	-5,840.21	-225.47
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	5/1/2013	-5,552.0900	5,552.09	-5,775.04	-222.95
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	7/1/2013	-5,120.6100	5,120.61	-5,326.23	-205.62
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	6/1/2013	-5,095.0500	5,095.05	-5,299.65	-204.60
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	8/1/2013	-4,411.8800	4,411.88	-4,589.04	-177.16
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	9/1/2013	-3,622.8200	3,622.82	-3,768.30	-145.48
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	10/1/2013	-2,728.8700	2,728.87	-2,838.45	-109.58
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	11/1/2013	-2,432.8800	2,432.88	-2,530.58	-97.70
LHBF30010002	31402Q6T3	FNMA POOL #0735382	PD	12/1/2013	-2,261.2700	2,261.27	-2,352.07	-90.80
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	6/1/2013	-5,365.3200	5,365.32	-5,417.30	-51.98

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION I	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	1/1/2013	-4,947.3100	4,947.31	-4,995.24	-47.93
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	5/1/2013	-4,921.9500	4,921.95	-4,969.63	-47.68
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	2/1/2013	-4,605.2800	4,605.28	-4,649.89	-44.61
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	4/1/2013	-4,431.9800	4,431.98	-4,474.92	-42.94
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	3/1/2013	-4,278.7800	4,278.78	-4,320.23	-41.45
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	8/1/2013	-4,099.5900	4,099.59	-4,139.30	-39.71
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	7/1/2013	-4,023.3300	4,023.33	-4,062.31	-38.98
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	9/1/2013	-3,575.4400	3,575.44	-3,610.08	-34.64
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	10/1/2013	-3,082.2800	3,082.28	-3,112.14	-29.86
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	12/1/2013	-2,963.2400	2,963.24	-2,991.95	-28.71
LHBF30010002	31402QY39	FNMA POOL #0735230	PD	11/1/2013	-2,473.6600	2,473.66	-2,497.62	-23.96
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	1/1/2013	-7,083.9000	7,083.90	-7,384.97	-301.07
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	2/1/2013	-6,894.5900	6,894.59	-7,187.61	-293.02
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	5/1/2013	-5,964.5400	5,964.54	-6,218.03	-253.49
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	3/1/2013	-5,929.5700	5,929.57	-6,181.58	-252.01
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	4/1/2013	-5,883.8500	5,883.85	-6,133.91	-250.06
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	6/1/2013	-5,188.0900	5,188.09	-5,408.58	-220.49
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	7/1/2013	-4,903.4700	4,903.47	-5,111.87	-208.40
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	8/1/2013	-4,746.4200	4,746.42	-4,948.14	-201.72
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	9/1/2013	-3,921.3100	3,921.31	-4,087.97	-166.66
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	10/1/2013	-2,566.3300	2,566.33	-2,675.40	-109.07
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	11/1/2013	-2,420.4300	2,420.43	-2,523.30	-102.87
LHBF30010002	31402RSN0	FNMA POOL #0735925	PD	12/1/2013	-2,280.1700	2,280.17	-2,377.08	-96.91
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	1/1/2013	-16,669.7700	16,669.77	-17,503.26	-833.49
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	2/1/2013	-16,449.8200	16,449.82	-17,272.31	-822.49
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	5/1/2013	-14,812.8800	14,812.88	-15,553.52	-740.64
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	6/1/2013	-14,175.3400	14,175.34	-14,884.11	-708.77
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	4/1/2013	-14,001.0200	14,001.02	-14,701.07	-700.05
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	3/1/2013	-13,703.1800	13,703.18	-14,388.34	-685.16
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	7/1/2013	-12,656.3400	12,656.34	-13,289.16	-632.82
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	8/1/2013	-11,044.0900	11,044.09	-11,596.29	-552.20
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	9/1/2013	-8,537.2100	8,537.21	-8,964.07	-426.86
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	10/1/2013	-7,402.8500	7,402.85	-7,772.99	-370.14
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	11/1/2013	-6,126.1900	6,126.19	-6,432.50	-306.31
LHBF30010002	31403DBY4	FNMA POOL #0745355	PD	12/1/2013	-5,051.7400	5,051.74	-5,304.33	-252.59
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	1/1/2013	-1,242.6600	1,242.66	-1,286.54	-43.88
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	2/1/2013	-1,164.0800	1,164.08	-1,205.19	-41.11
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	6/1/2013	-1,073.2500	1,073.25	-1,111.15	-37.90
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	5/1/2013	-1,072.1800	1,072.18	-1,110.04	-37.86
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	4/1/2013	-1,052.2800	1,052.28	-1,089.44	-37.16
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	3/1/2013	-1,011.4400	1,011.44	-1,047.16	-35.72
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	8/1/2013	-990.3100	990.31	-1,025.28	-34.97
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	7/1/2013	-913.5800	913.58	-945.84	-32.26
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	9/1/2013	-820.7800	820.78	-849.76	-28.98
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	10/1/2013	-625.7800	625.78	-647.88	-22.10
LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	11/1/2013	-569.3900	569.39	-589.50	-20.11

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LHBF30010002	31403DDX4	FNMA POOL #0745418	PD	12/1/2013	-484.9600	484.96	-502.08	-17.12
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	12/1/2013	-3,115.2200	3,115.22	-2,916.62	198.60
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	11/1/2013	-3,231.9500	3,231.95	-3,025.91	206.04
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	10/1/2013	-4,620.2900	4,620.29	-4,325.75	294.54
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	8/1/2013	-6,433.3900	6,433.39	-6,023.26	410.13
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	9/1/2013	-6,778.4000	6,778.40	-6,346.28	432.12
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	7/1/2013	-8,090.7700	8,090.77	-7,574.98	515.79
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	5/1/2013	-9,125.1300	9,125.13	-8,543.40	581.73
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	2/1/2013	-9,844.7900	9,844.79	-9,217.18	627.61
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	6/1/2013	-10,151.6100	10,151.61	-9,504.45	647.16
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	3/1/2013	-10,457.2200	10,457.22	-9,790.57	666.65
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	4/1/2013	-11,068.2400	11,068.24	-10,362.64	705.60
LHBF30010002	31407YR68	FNMA POOL #0844809	PD	1/1/2013	-11,283.8700	11,283.87	-10,564.52	719.35
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	6/1/2013	-7,347.0200	7,347.02	-7,682.80	-335.78
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	7/1/2013	-6,224.2500	6,224.25	-6,508.72	-284.47
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	8/1/2013	-3,783.0100	3,783.01	-3,955.91	-172.90
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	3/1/2013	-3,433.8100	3,433.81	-3,590.75	-156.94
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	5/1/2013	-3,364.0700	3,364.07	-3,517.82	-153.75
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	9/1/2013	-3,350.6100	3,350.61	-3,503.74	-153.13
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	12/1/2013	-2,805.0500	2,805.05	-2,933.25	-128.20
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	4/1/2013	-2,722.7600	2,722.76	-2,682.20	-124.44
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	11/1/2013	-2,499.9000	2,499.90	-2,614.15	-114.25
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	2/1/2013	-2,481.4700	2,481.47	-2,594.88	-113.41
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	10/1/2013	-2,381.6100	2,381.61	-2,490.46	-108.85
LHBF30010002	31418AM39	FNMA POOL #0MA1277	PD	1/1/2013	-2,153.2700	2,153.27	-2,251.68	-98.41
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	2/1/2013	-8,341.8500	8,341.85	-9,064.85	-723.00
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	1/1/2013	-7,827.6300	7,827.63	-8,537.01	-709.38
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	3/1/2013	-8,715.1900	8,715.19	-9,416.49	-701.30
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	4/1/2013	-8,253.8500	8,253.85	-8,918.03	-664.18
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	6/1/2013	-7,912.8000	7,912.80	-8,549.53	-636.73
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	5/1/2013	-7,764.8600	7,764.86	-8,389.69	-624.83
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	7/1/2013	-7,072.2800	7,072.28	-7,641.38	-569.10
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	8/1/2013	-6,608.6800	6,608.68	-7,140.47	-531.79
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	9/1/2013	-5,989.2000	5,989.20	-6,471.14	-481.94
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	10/1/2013	-4,672.3700	4,672.37	-5,048.35	-375.98
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	11/1/2013	-4,292.1400	4,292.14	-4,637.52	-345.38
LHBF30010002	31418MH39	FNMA POOL #0AD0249	PD	12/1/2013	-3,840.9700	3,840.97	-4,150.05	-309.08
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	1/1/2013	-6,034.6600	6,034.66	-6,221.36	-186.70
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	4/1/2013	-5,551.7400	5,551.74	-5,723.50	-171.76
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	3/1/2013	-5,538.9100	5,538.91	-5,710.27	-171.36
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	2/1/2013	-5,265.3400	5,265.34	-5,428.24	-162.90
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	6/1/2013	-5,091.8400	5,091.84	-5,249.37	-157.53
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	5/1/2013	-4,831.0000	4,831.00	-4,980.46	-149.46
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	7/1/2013	-3,887.9500	3,887.95	-4,008.23	-120.28
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	8/1/2013	-3,571.2100	3,571.21	-3,681.69	-110.48
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	9/1/2013	-2,655.8900	2,655.89	-2,738.06	-82.17

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LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	11/1/2013	-1,596.2500	1,596.25	-1,645.63	-49.38
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	12/1/2013	-1,370.6600	1,370.66	-1,413.06	-42.40
LHBF30010002	31418WPG9	FNMA POOL #0AD8522	PD	10/1/2013	-1,331.6000	1,331.60	-1,372.80	-41.20
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	1/1/2013	-8,696.7500	8,696.75	-9,029.67	-332.92
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	2/1/2013	-7,177.9500	7,177.95	-7,452.73	-274.78
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	3/1/2013	-5,763.1600	5,763.16	-5,983.78	-220.62
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	4/1/2013	-5,120.9900	5,120.99	-5,317.03	-196.04
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	6/1/2013	-4,933.2600	4,933.26	-5,122.11	-188.85
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	5/1/2013	-4,648.7900	4,648.79	-4,826.75	-177.96
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	7/1/2013	-4,611.0300	4,611.03	-4,787.55	-176.52
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	8/1/2013	-3,658.2300	3,658.23	-3,798.27	-140.04
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	9/1/2013	-2,475.0400	2,475.04	-2,569.79	-94.75
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	10/1/2013	-1,723.5600	1,723.56	-1,789.54	-65.98
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	11/1/2013	-1,660.1800	1,660.18	-1,723.73	-63.55
LHBF30010002	31419A4N4	FNMA POOL #0AE0828	PD	12/1/2013	-1,550.7500	1,550.75	-1,610.11	-59.36
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	1/1/2013	-7,319.4800	7,319.48	-7,351.50	-32.02
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	2/1/2013	-7,054.2400	7,054.24	-7,085.10	-30.86
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	3/1/2013	-6,291.6500	6,291.65	-6,319.18	-27.53
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	4/1/2013	-5,968.3600	5,968.36	-5,994.47	-26.11
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	6/1/2013	-5,211.6800	5,211.68	-5,234.48	-22.80
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	7/1/2013	-5,014.1300	5,014.13	-5,036.07	-21.94
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	5/1/2013	-4,860.3500	4,860.35	-4,881.61	-21.26
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	8/1/2013	-3,894.8900	3,894.89	-3,911.93	-17.04
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	9/1/2013	-2,964.3300	2,964.33	-2,977.30	-12.97
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	10/1/2013	-1,849.6600	1,849.66	-1,857.75	-8.09
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	PD	11/1/2013	-1,680.8800	1,680.88	-1,688.23	-7.35
LHBF30010002	31419BBT1	FNMA POOL #0AE0949	S	12/2/2013	-1,592.1400	1,592.14	-1,660.68	-68.54
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	2/1/2013	-8,952.6700	8,952.67	-9,840.94	-888.27
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	4/1/2013	-8,296.7300	8,296.73	-9,119.92	-823.19
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	5/1/2013	-7,873.9000	7,873.90	-8,655.14	-781.24
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	3/1/2013	-7,427.1300	7,427.13	-8,164.04	-736.91
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	6/1/2013	-6,967.6000	6,967.60	-7,658.92	-691.32
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	1/1/2013	-6,648.5000	6,648.50	-7,308.16	-659.66
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	7/1/2013	-5,289.1500	5,289.15	-5,813.93	-524.78
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	8/1/2013	-4,448.5600	4,448.56	-4,889.94	-441.38
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	10/1/2013	-3,325.9100	3,325.91	-3,655.90	-329.99
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	9/1/2013	-3,319.8200	3,319.82	-3,649.21	-329.39
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	12/1/2013	-3,067.7900	3,067.79	-3,372.17	-304.38
LHBF30010002	36179ME48	GNMA II POOL #0MA0155	PD	11/1/2013	-3,002.2400	3,002.24	-3,300.12	-297.88
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	6/1/2013	-4,935.5800	4,935.58	-5,338.91	-403.33
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	7/1/2013	-4,385.4500	4,385.45	-4,743.82	-358.37
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	2/1/2013	-3,752.1600	3,752.16	-4,058.78	-306.62
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	5/1/2013	-3,598.9100	3,598.91	-3,893.01	-294.10
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	4/1/2013	-3,542.8200	3,542.82	-3,832.33	-289.51
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	3/1/2013	-3,407.5200	3,407.52	-3,685.98	-278.46
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	8/1/2013	-3,337.7600	3,337.76	-3,610.52	-272.76



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LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	9/1/2013	-3,171.1400	3,171.14	-3,430.28	-259.14
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	11/1/2013	-3,010.0400	3,010.04	-3,256.02	-245.98
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	12/1/2013	-2,970.7100	2,970.71	-3,213.47	-242.76
LHBF30010002	36179MNH9	GNMA II POOL #0MA0392	PD	10/1/2013	-2,721.8000	2,721.80	-2,944.22	-222.42
LHBF30010002	361849XD9	GMAC COMMERCIAL MORTGAGE C1 A2	CAL	2/11/2013	-43,912.6500	43,912.65	-41,777.27	2,135.38
LHBF30010002	361849XD9	GMAC COMMERCIAL MORTGAGE C1 A2	PD	1/1/2013	-51,441.6500	51,441.65	-50,418.47	1,023.18
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	12/1/2013	-650.2800	650.28	-650.20	0.08
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	10/1/2013	-1,518.8500	1,518.85	-1,518.66	0.19
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	3/1/2013	-1,776.2900	1,776.29	-1,776.06	0.23
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	5/1/2013	-1,975.1400	1,975.14	-1,974.89	0.25
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	8/1/2013	-2,501.4000	2,501.40	-2,501.08	0.32
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	9/1/2013	-2,528.6800	2,528.68	-2,528.36	0.32
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	2/1/2013	-3,229.0600	3,229.06	-3,228.65	0.41
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	11/1/2013	-3,234.6500	3,234.65	-3,234.24	0.41
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	7/1/2013	-3,385.7800	3,385.78	-3,385.35	0.43
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	1/1/2013	-3,559.6900	3,559.69	-3,559.24	0.45
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	6/1/2013	-3,808.7600	3,808.76	-3,808.28	0.48
LHBF30010002	36185HEB5	GMACM MORTGAGE LOAN TRU GH1 A6	PD	4/1/2013	-3,848.4000	3,848.40	-3,847.91	0.49
LHBF30010002	36186CBZ5	ALLY FINANCIAL INC	MT	12/31/2013	-10,000.0000	10,000.00	-10,000.00	0.00
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	5/1/2013	-11,627.8400	11,627.84	-12,142.01	-514.17
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	6/1/2013	-11,075.0700	11,075.07	-11,564.80	-489.73
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	4/1/2013	-10,052.0800	10,052.08	-10,496.57	-444.49
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	2/1/2013	-9,874.1400	9,874.14	-10,310.76	-436.62
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	1/1/2013	-9,801.7800	9,801.78	-10,235.20	-433.42
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	3/1/2013	-9,200.7100	9,200.71	-9,607.55	-406.84
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	7/1/2013	-9,082.5000	9,082.50	-9,484.12	-401.62
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	8/1/2013	-8,895.7900	8,895.79	-9,289.15	-393.36
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	9/1/2013	-5,729.5400	5,729.54	-5,982.89	-253.35
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	11/1/2013	-4,592.9200	4,592.92	-4,796.01	-203.09
LHBF30010002	36202FGD2	GNMA II POOL #0004696	PD	10/1/2013	-4,273.5100	4,273.51	-4,462.48	-188.97
LHBF30010002	36202FGD2	GNMA II POOL #0004696	S	12/2/2013	-4,097.9100	4,097.91	-4,430.87	-332.96
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	5/1/2013	-5,777.4100	5,777.41	-6,148.88	-371.47
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	4/1/2013	-4,743.6400	4,743.64	-5,048.64	-305.00
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	3/1/2013	-4,689.2400	4,689.24	-4,990.74	-301.50
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	2/1/2013	-4,452.9900	4,452.99	-4,739.30	-286.31
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	6/1/2013	-4,418.2300	4,418.23	-4,702.31	-284.08
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	1/1/2013	-4,415.2500	4,415.25	-4,699.14	-283.89
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	7/1/2013	-4,280.1800	4,280.18	-4,555.38	-275.20
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	8/1/2013	-4,050.4300	4,050.43	-4,310.86	-260.43
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	9/1/2013	-3,240.9200	3,240.92	-3,449.30	-208.38
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	11/1/2013	-2,351.2000	2,351.20	-2,502.37	-151.17
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	10/1/2013	-2,091.4800	2,091.48	-2,225.96	-134.48
LHBF30010002	36202FHY5	GNMA II POOL #0004747	PD	12/1/2013	-2,085.8900	2,085.89	-2,220.01	-134.12
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	1/1/2013	-5,078.4200	5,078.42	-5,203.79	-125.37
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	2/1/2013	-4,969.6300	4,969.63	-5,092.32	-122.69
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	5/1/2013	-4,948.3700	4,948.37	-5,070.53	-122.16

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	6/1/2013	-4,518.3900	4,518.39	-4,629.94	-111.55
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	3/1/2013	-4,375.3400	4,375.34	-4,483.36	-108.02
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	4/1/2013	-4,131.2700	4,131.27	-4,233.26	-101.99
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	8/1/2013	-3,579.0800	3,579.08	-3,667.44	-88.36
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	7/1/2013	-3,305.9600	3,305.96	-3,387.58	-81.62
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	9/1/2013	-3,097.1900	3,097.19	-3,173.65	-76.46
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	10/1/2013	-2,746.2700	2,746.27	-2,814.07	-67.80
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	11/1/2013	-2,316.6500	2,316.65	-2,373.84	-57.19
LHBF30010002	36202FPG5	GNMA II POOL #0004923	PD	12/1/2013	-2,287.8900	2,287.89	-2,344.37	-56.48
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	10/1/2013	-181.0600	181.06	-185.36	-4.30
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	7/1/2013	-174.7500	174.75	-178.90	-4.15
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	2/1/2013	-164.0600	164.06	-167.96	-3.90
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	9/1/2013	-128.4400	128.44	-131.49	-3.05
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	3/1/2013	-127.6200	127.62	-130.65	-3.03
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	4/1/2013	-125.4100	125.41	-128.39	-2.98
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	12/1/2013	-120.7700	120.77	-123.64	-2.87
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	8/1/2013	-106.5800	106.58	-109.11	-2.53
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	5/1/2013	-105.5500	105.55	-108.06	-2.51
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	1/1/2013	-95.0200	95.02	-97.28	-2.26
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	11/1/2013	-81.6900	81.69	-83.63	-1.94
LHBF30010002	36225BG36	GNMA POOL #0781118	PD	6/1/2013	-79.8200	79.82	-81.72	-1.90
LHBF30010002	36828QBR6	GE CAPITAL COMMERCIAL MO C2 A4	CAL	5/10/2013	-38,229.1800	38,229.18	-39,166.99	-937.81
LHBF30010002	36828QBR6	GE CAPITAL COMMERCIAL MO C2 A4	PD	4/1/2013	-57,803.1300	57,803.13	-59,221.12	-1,417.99
LHBF30010002	36828QBR6	GE CAPITAL COMMERCIAL MO C2 A4	PD	3/1/2013	-34,129.4400	34,129.44	-34,966.68	-837.24
LHBF30010002	36828QBR6	GE CAPITAL COMMERCIAL MO C2 A4	PD	1/1/2013	-31,324.8900	31,324.89	-32,093.33	-768.44
LHBF30010002	36828QBR6	GE CAPITAL COMMERCIAL MO C2 A4	PD	2/1/2013	-11,993.7200	11,993.72	-12,287.94	-294.22
LHBF30010002	431116AA0	HIGHMARK INC	MT	8/15/2013	-50,000.0000	50,000.00	-49,886.00	114.00
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	8/1/2013	-527.0400	527.04	-526.99	0.05
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	12/1/2013	-483.2400	483.24	-483.19	0.05
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	7/1/2013	-781.7800	781.78	-781.70	0.08
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	11/1/2013	-1,034.0300	1,034.03	-1,033.93	0.10
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	10/1/2013	-1,260.7200	1,260.72	-1,260.59	0.13
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	9/1/2013	-1,491.2400	1,491.24	-1,491.09	0.15
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	2/1/2013	-4,101.6000	4,101.60	-4,101.19	0.41
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	3/1/2013	-5,682.5200	5,682.52	-5,681.96	0.56
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	4/1/2013	-5,612.7600	5,612.76	-5,612.20	0.56
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	5/1/2013	-5,748.8400	5,748.84	-5,748.27	0.57
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	1/1/2013	-6,534.0800	6,534.08	-6,533.43	0.65
LHBF30010002	46628VAE6	JP MORGAN ALTERNATIVE L S3 A3A	PD	6/1/2013	-9,097.9000	9,097.90	-9,097.00	0.90
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	9/1/2013	-3,085.7400	3,085.74	-3,092.49	-6.75
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	3/1/2013	-2,707.6200	2,707.62	-2,713.54	-5.92
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	8/1/2013	-2,549.0900	2,549.09	-2,554.67	-5.58
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	7/1/2013	-2,474.8700	2,474.87	-2,480.28	-5.41
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	12/1/2013	-2,329.4000	2,329.40	-2,334.50	-5.10
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	11/1/2013	-1,836.2300	1,836.23	-1,840.25	-4.02
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	10/1/2013	-1,653.2500	1,653.25	-1,656.87	-3.62

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	6/1/2013	-1,629.3300	1,629.33	-1,632.89	-3.56
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	2/1/2013	-1,618.9200	1,618.92	-1,622.46	-3.54
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	4/1/2013	-1,526.1400	1,526.14	-1,529.48	-3.34
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	1/1/2013	-1,313.4000	1,313.40	-1,316.27	-2.87
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	PD	5/1/2013	-810.0100	810.01	-811.78	-1.77
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SD	4/30/2013	54.1000	0.00	0.00	0.00
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	1/31/2013	-1,283.8100	0.00	-1,286.62	-1,286.62
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	12/31/2012	-890.9500	0.00	-892.90	-892.90
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	8/30/2013	-448.2900	0.00	-449.27	-449.27
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	2/28/2013	-435.6700	0.00	-436.62	-436.62
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	10/31/2013	-328.0900	0.00	-328.81	-328.81
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	3/29/2013	-308.5200	0.00	-309.19	-309.19
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	7/31/2013	-240.0700	0.00	-240.60	-240.60
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	5/31/2013	-203.7700	0.00	-204.22	-204.22
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	9/30/2013	-78.8100	0.00	-78.98	-78.98
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	11/29/2013	-42.1000	0.00	-42.19	-42.19
LHBF30010002	46629DAW5	JP MORGAN MORTGAGE TRU A7 2A4R	SW	6/28/2013	-2.6300	0.00	-2.64	-2.64
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	1/1/2013	-4,893.3400	4,893.34	-4,963.68	-70.34
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	7/1/2013	-3,204.0600	3,204.06	-3,250.12	-46.06
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	10/1/2013	-3,196.5900	3,196.59	-3,242.54	-45.95
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	6/1/2013	-2,995.5300	2,995.53	-3,038.59	-43.06
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	2/1/2013	-2,642.4500	2,642.45	-2,680.44	-37.99
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	11/1/2013	-2,622.9400	2,622.94	-2,660.64	-37.70
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	8/1/2013	-2,542.0700	2,542.07	-2,578.61	-36.54
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	9/1/2013	-2,475.7900	2,475.79	-2,511.38	-35.59
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	5/1/2013	-2,181.2600	2,181.26	-2,212.62	-31.36
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	3/1/2013	-2,077.7100	2,077.71	-2,107.58	-29.87
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	12/1/2013	-1,848.4100	1,848.41	-1,874.98	-26.57
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	PD	4/1/2013	-1,333.6700	1,333.67	-1,352.84	-19.17
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	SW	10/31/2013	-1,340.3200	0.00	-1,359.59	-1,359.59
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	SW	8/30/2013	-287.7500	0.00	-291.89	-291.89
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	SW	9/30/2013	-229.0800	0.00	-232.37	-232.37
LHBF30010002	46630PAG0	JP MORGAN MORTGAGE TRUS A2 2A3	SW	11/29/2013	-198.5500	0.00	-201.40	-201.40
LHBF30010002	49306CAH4	KEYBANK NA/CLEVELAND OH	S	8/19/2013	-106,000.0000	110,538.92	-112,413.00	-1,874.08
LHBF30010002	59018YSU6	MERRILL LYNCH & CO INC	S	1/9/2013	-75,000.0000	78,000.00	-74,813.25	3,186.75
LHBF30010002	6325C0AR2	NATIONAL AUSTRALIA BANK LTD	MT	6/12/2013	-150,000.0000	150,000.00	-152,175.00	-2,175.00
LHBF30010002	74432NAA0	PRUDENTIAL COVERED TRUST 144A	PD	3/30/2013	-10,000.0000	10,000.00	-10,403.50	-403.50
LHBF30010002	74432NAA0	PRUDENTIAL COVERED TRUST 144A	PD	9/30/2013	-10,000.0000	10,000.00	-10,403.50	-403.50
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	1/1/2013	-254.2500	254.25	-254.25	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	3/1/2013	-768.9200	768.92	-768.92	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	4/1/2013	-1,361.3100	1,361.31	-1,361.31	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	5/1/2013	-376.1000	376.10	-376.10	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	6/1/2013	-127.7200	127.72	-127.72	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	7/1/2013	-52.0000	52.00	-52.00	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	8/1/2013	-303.4500	303.45	-303.45	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	9/1/2013	-217.4200	217.42	-217.42	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	11/1/2013	-684.4100	684.41	-684.41	0.00
LHBF30010002	75971EAE6	RENAISSANCE HOME EQUITY 3 AF2	PD	12/1/2013	-389.6500	389.65	-389.65	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	1/1/2013	-501.9100	501.91	-501.91	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	3/1/2013	-728.0700	728.07	-728.07	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	6/1/2013	-786.3500	786.35	-786.35	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	9/1/2013	-447.9100	447.91	-447.91	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	10/1/2013	-739.0300	739.03	-739.03	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	11/1/2013	-767.8000	767.80	-767.80	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	12/1/2013	-444.5900	444.59	-444.59	0.00
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	2/1/2013	-1,477.4100	1,477.41	-1,477.40	0.01
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	4/1/2013	-1,325.9200	1,325.92	-1,325.91	0.01
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	5/1/2013	-885.9300	885.93	-885.92	0.01
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	7/1/2013	-831.0000	831.00	-830.99	0.01
LHBF30010002	760985C90	RAMP SERIES 2003-RS10 RS10 AI7	PD	8/1/2013	-872.9000	872.90	-872.89	0.01
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	1/1/2013	-2,150.0100	2,150.01	-2,150.01	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	2/1/2013	-3,693.9000	3,693.90	-3,693.90	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	3/1/2013	-5,060.7800	5,060.78	-5,060.78	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	4/1/2013	-3,232.9100	3,232.91	-3,232.91	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	5/1/2013	-2,382.3800	2,382.38	-2,382.38	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	6/1/2013	-2,648.4300	2,648.43	-2,648.43	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	7/1/2013	-2,312.0500	2,312.05	-2,312.05	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	8/1/2013	-4,920.5000	4,920.50	-4,920.50	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	9/1/2013	-1,385.9600	1,385.96	-1,385.96	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	10/1/2013	-564.4500	564.45	-564.45	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	11/1/2013	-1,704.9200	1,704.92	-1,704.92	0.00
LHBF30010002	76112BHY9	RAMP SERIES 2005-RS1 T RS1 AI6	PD	12/1/2013	-898.2200	898.22	-898.22	0.00
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	6/1/2013	-0.8200	0.82	-0.82	0.00
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	11/1/2013	-170.9100	170.91	-170.89	0.02
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	12/1/2013	-199.5100	199.51	-199.49	0.02
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	4/1/2013	-238.5200	238.52	-238.49	0.03
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	2/1/2013	-331.4300	331.43	-331.39	0.04
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	9/1/2013	-282.5900	282.59	-282.55	0.04
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	1/1/2013	-401.6400	401.64	-401.59	0.05
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	8/1/2013	-422.5000	422.50	-422.45	0.05
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	5/1/2013	-444.6900	444.69	-444.63	0.06
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	10/1/2013	-479.1100	479.11	-479.05	0.06
LHBF30010002	81441PCE9	SECURITY NATIONAL 1A AF1 144A	PD	7/1/2013	-3,081.5900	3,081.59	-3,081.21	0.38
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	5/1/2013	-1,017.7300	1,017.73	-1,017.55	0.18
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	6/1/2013	-1,090.0100	1,090.01	-1,089.82	0.19
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	9/1/2013	-1,524.7500	1,524.75	-1,524.48	0.27
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	10/1/2013	-2,037.5000	2,037.50	-2,037.14	0.36
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	3/1/2013	-2,186.0000	2,186.00	-2,185.62	0.38
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	11/1/2013	-2,234.6900	2,234.69	-2,234.30	0.39
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	7/1/2013	-2,734.4800	2,734.48	-2,734.00	0.48
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	4/1/2013	-2,777.5900	2,777.59	-2,777.10	0.49
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	8/1/2013	-3,339.3600	3,339.36	-3,338.77	0.59

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	12/1/2013	-5,102.5800	5,102.58	-5,101.68	0.90
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	1/1/2013	-6,863.3100	6,863.31	-6,862.10	1.21
LHBF30010002	86359B7S4	STRUCTURED ASSET SECU 7XS 1A4B	PD	2/1/2013	-7,122.3300	7,122.33	-7,121.08	1.25
LHBF30010002	865622AD6	SUMITOMO MITSUI BANKING C 144A	MT	7/22/2013	-200,000.0000	200,000.00	-199,924.00	76.00
LHBF30010002	88163VAC3	TEVA PHARMACEUTICAL FINANCE CO	CAL	3/22/2013	-150,000.0000	171,226.50	-169,953.00	1,273.50
LHBF30010002	909317AX7	UAL 2000-2 PASS THROUGH TRUST	SW	9/27/2013	-29,222.1700	0.00	-29,222.17	-29,222.17
LHBF30010002	912810EQ7	U S TREASURY BOND	S	12/3/2013	-125,000.0000	163,598.13	-163,999.53	-401.40
LHBF30010002	912810EQ7	U S TREASURY BOND	S	1/8/2013	-100,000.0000	141,886.32	-119,500.40	22,385.92
LHBF30010002	912810EQ7	U S TREASURY BOND	S	5/2/2013	-100,000.0000	143,843.35	-119,500.40	24,342.95
LHBF30010002	912810EQ7	U S TREASURY BOND	S	2/19/2013	-200,000.0000	280,436.70	-239,000.80	41,435.90
LHBF30010002	912810PW2	U S TREASURY BOND	S	12/3/2013	-150,000.0000	166,294.32	-194,938.10	-28,643.78
LHBF30010002	912828ST8	U S TREASURY NOTE	S	9/19/2013	-525,000.0000	512,508.64	-534,414.21	-21,905.57
LHBF30010002	912828ST8	U S TREASURY NOTE	S	12/6/2013	-650,000.0000	636,565.76	-651,025.05	-14,459.29
LHBF30010002	912828ST8	U S TREASURY NOTE	S	10/16/2013	-375,000.0000	367,395.96	-380,064.00	-12,668.04
LHBF30010002	912828ST8	U S TREASURY NOTE	S	9/16/2013	-225,000.0000	217,660.23	-229,256.76	-11,596.53
LHBF30010002	912828ST8	U S TREASURY NOTE	S	11/6/2013	-325,000.0000	320,301.43	-328,835.29	-8,533.86
LHBF30010002	912828ST8	U S TREASURY NOTE	S	12/3/2013	-225,000.0000	221,334.06	-227,655.20	-6,321.14
LHBF30010002	912828ST8	U S TREASURY NOTE	S	10/3/2013	-150,000.0000	147,526.74	-152,315.06	-4,788.32
LHBF30010002	912828ST8	U S TREASURY NOTE	S	12/3/2013	-150,000.0000	147,567.76	-151,770.13	-4,202.37
LHBF30010002	912828ST8	U S TREASURY NOTE	S	1/10/2013	-300,000.0000	302,530.05	-306,270.73	-3,740.68
LHBF30010002	912828ST8	U S TREASURY NOTE	S	10/17/2013	-125,000.0000	123,041.49	-126,580.57	-3,539.08
LHBF30010002	912828ST8	U S TREASURY NOTE	S	8/5/2013	-75,000.0000	73,320.99	-76,567.68	-3,246.69
LHBF30010002	912828ST8	U S TREASURY NOTE	S	8/7/2013	-75,000.0000	73,511.42	-76,567.69	-3,056.27
LHBF30010002	912828ST8	U S TREASURY NOTE	S	9/11/2013	-50,000.0000	48,044.72	-51,045.12	-3,000.40
LHBF30010002	912828ST8	U S TREASURY NOTE	S	12/9/2013	-350,000.0000	342,943.91	-345,563.90	-2,619.99
LHBF30010002	912828ST8	U S TREASURY NOTE	S	5/17/2013	-175,000.0000	176,845.00	-178,713.59	-1,868.59
LHBF30010002	912828ST8	U S TREASURY NOTE	S	6/18/2013	-75,000.0000	74,797.55	-76,567.68	-1,770.13
LHBF30010002	912828ST8	U S TREASURY NOTE	S	1/7/2013	-125,000.0000	125,893.05	-127,612.81	-1,719.76
LHBF30010002	912828ST8	U S TREASURY NOTE	S	5/8/2013	-375,000.0000	381,473.11	-383,116.73	-1,643.62
LHBF30010002	912828ST8	U S TREASURY NOTE	S	5/21/2013	-150,000.0000	151,727.92	-153,135.37	-1,407.45
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	2/1/2013	-1,754.8200	1,754.82	-1,771.82	-17.00
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	1/1/2013	-1,229.1900	1,229.19	-1,241.10	-11.91
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	7/1/2013	-1,060.4900	1,060.49	-1,070.76	-10.27
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	3/1/2013	-889.1400	889.14	-897.75	-8.61
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	6/1/2013	-834.6600	834.66	-842.75	-8.09
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	4/1/2013	-825.9500	825.95	-833.95	-8.00
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	8/1/2013	-770.5600	770.56	-778.02	-7.46
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	11/1/2013	-723.0800	723.08	-730.08	-7.00
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	9/1/2013	-646.9000	646.90	-653.17	-6.27
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	5/1/2013	-637.3300	637.33	-643.50	-6.17
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	10/1/2013	-513.9600	513.96	-518.94	-4.98
LHBF30010002	92922FRK6	WAMU MORTGAGE PASS THRO CB1 5A	PD	12/1/2013	-490.0400	490.04	-494.79	-4.75
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	4/1/2013	-1,677.3600	1,677.36	-1,681.82	-4.46
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	3/1/2013	-1,673.2300	1,673.23	-1,677.67	-4.44
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	12/1/2013	-1,271.9600	1,271.96	-1,275.34	-3.38
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	8/1/2013	-1,150.3200	1,150.32	-1,153.37	-3.05

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	9/1/2013	-1,006.7900	1,006.79	-1,009.46	-2.67
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	1/1/2013	-916.2600	916.26	-918.69	-2.43
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	7/1/2013	-913.2700	913.27	-915.70	-2.43
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	10/1/2013	-906.8900	906.89	-909.30	-2.41
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	5/1/2013	-831.2900	831.29	-833.50	-2.21
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	11/1/2013	-750.7600	750.76	-752.75	-1.99
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	6/1/2013	-591.0900	591.09	-592.66	-1.57
LHBF30010002	92922FXN3	WAMU MORTGAGE PASS THRO CB3 3A	PD	2/1/2013	-553.2800	553.28	-554.75	-1.47
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	6/1/2013	-2,372.1800	2,372.18	-2,387.75	-15.57
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	3/1/2013	-2,187.6300	2,187.63	-2,201.99	-14.36
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	1/1/2013	-1,521.9000	1,521.90	-1,531.89	-9.99
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	2/1/2013	-1,466.3100	1,466.31	-1,475.93	-9.62
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	5/1/2013	-1,448.6000	1,448.60	-1,458.11	-9.51
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	10/1/2013	-1,366.5700	1,366.57	-1,375.54	-8.97
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	12/1/2013	-1,263.8400	1,263.84	-1,272.13	-8.29
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	11/1/2013	-1,059.5500	1,059.55	-1,066.50	-6.95
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	8/1/2013	-1,024.9100	1,024.91	-1,031.64	-6.73
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	7/1/2013	-1,020.1700	1,020.17	-1,026.86	-6.69
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	4/1/2013	-773.3600	773.36	-778.44	-5.08
LHBF30010002	92922FZZ4	WAMU MORTGAGE PASS THR CB4 22A	PD	9/1/2013	-774.2000	774.20	-779.28	-5.08
LHBF30010002	929766TM5	WACHOVIA BANK COMMERCIA C12 A4	PD	12/1/2013	-84,739.8400	84,739.84	-89,327.71	-4,587.87
LHBF30010002	929766TM5	WACHOVIA BANK COMMERCIA C12 A4	PD	11/1/2013	-6,026.6200	6,026.62	-6,352.91	-326.29
LHBF30010002	929766TM5	WACHOVIA BANK COMMERCIA C12 A4	PD	9/1/2013	-5,727.1800	5,727.18	-6,037.25	-310.07
LHBF30010002	929766TM5	WACHOVIA BANK COMMERCIA C12 A4	PD	10/1/2013	-3,887.9900	3,887.99	-4,098.49	-210.50
LHBF30010002	94973VAH0	WELLPOINT INC	S	4/29/2013	-75,000.0000	90,951.00	-74,801.25	16,149.75
LHBF30010002	984121CE1	XEROX CORP	MT	9/13/2013	-150,000.0000	150,000.00	-151,248.00	-1,248.00
LHBF30010002		COUNTRYWIDE FINANCIAL CORP	CD	2/8/2013	0.0000	206.99	0.00	206.99

26,616,238.97 (26,809,237.74) (192,998.77)

Journal Entry for Future Gain/Loss

**GRAND TOTAL** 26,616,238.97 (26,809,237.74) (192,998.77)

Settled Interest Received- Currency gain/loss -  
 Foreign Exchange Contract- Currency gain/loss -  
 Foreign Exchange Contract- Settlement gain/loss -  
 Base Currency gain/loss -  
 Base trade and settlement gain/loss -  
**Currency Gain/loss on NC100** -

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	1/31/2013	0.0000	0.00	2,259.06	2,259.06
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	2/28/2013	0.0000	0.00	-2,227.12	-2,227.12
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	3/31/2013	0.0000	0.00	743.40	743.40
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	4/30/2013	0.0000	0.00	4,099.15	4,099.15
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	5/31/2013	0.0000	0.00	2,400.04	2,400.04
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	6/30/2013	0.0000	0.00	-5,611.28	-5,611.28
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	7/31/2013	0.0000	0.00	-8,565.12	-8,565.12
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	8/31/2013	0.0000	0.00	-622.14	-622.14
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	9/30/2013	0.0000	0.00	-6,544.14	-6,544.14
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	10/31/2013	0.0000	0.00	3,360.67	3,360.67
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	10/31/2013	0.0000	0.00	-6,721.34	-6,721.34
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	11/30/2013	0.0000	0.00	6,537.13	6,537.13
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	11/30/2013	0.0000	0.00	-15,778.50	-15,778.50
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	11/30/2013	0.0000	0.00	6,721.34	6,721.34
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	12/31/2013	0.0000	0.00	-8,936.02	-8,936.02
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	BVA	12/31/2013	0.0000	0.00	-2.71	-2.71
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	S	3/1/2013	-60.9890	6,506.40	-6,973.29	-466.89
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	S	6/6/2013	-8.7970	926.66	-2,152.21	-1,225.55
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	S	9/4/2013	-8.8790	913.84	-954.35	-40.51
LHBF30030002	999G30773	CF DV NON-SL AGG BND IND FD	S	11/26/2013	-8.9590	928.71	-962.95	-34.24
						<b>9,275.61</b>	<b>(39,930.38)</b>	<b>(30,654.77)</b>

Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>						<b>9,275.61</b>	<b>(39,930.38)</b>	<b>(30,654.77)</b>
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Settled Interest Received- Currency gain/loss	-
Foreign Exchange Contract- Currency gain/loss	-
Foreign Exchange Contract- Settlement gain/loss	-
Base Currency gain/loss	-
Base trade and settlement gain/loss	-
<b>Currency Gain/loss on NC100</b>	<b>-</b>

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20060002	999G30765	CF DV NON SL SIF	S	7/2/2013	-32,183.4130	4,000,000.00	-5,884,981.58	-1,884,981.58
LHBF20060002	999G30765	CF DV NON SL SIF	S	11/26/2013	-10.6180	1,469.34	-1,046,620.80	-1,045,151.46
LHBF20060002	999G30765	CF DV NON SL SIF	S	4/1/2013	-16,603.6220	2,000,000.00	-2,830,164.51	-830,164.51
LHBF20060002	999G30765	CF DV NON SL SIF	S	1/1/2013	-18,292.6830	2,000,000.00	-2,824,454.72	-824,454.72
LHBF20060002	999G30765	CF DV NON SL SIF	S	9/27/2013	-11,447.6180	1,500,000.00	-2,316,363.81	-816,363.81
LHBF20060002	999G30765	CF DV NON SL SIF	S	8/21/2013	-7,839.1690	1,000,000.00	-1,804,840.25	-804,840.25
LHBF20060002	999G30765	CF DV NON SL SIF	S	5/1/2013	-28,723.3230	3,500,000.00	-4,092,924.51	-592,924.51
LHBF20060002	999G30765	CF DV NON SL SIF	S	3/15/2013	-16,643.3620	2,000,000.00	-2,502,518.46	-502,518.46
LHBF20060002	999G30765	CF DV NON SL SIF	S	3/1/2013	-77.6380	8,958.49	-258,606.80	-249,648.31
LHBF20060002	999G30765	CF DV NON SL SIF	S	6/4/2013	-16.7660	2,115.95	-69,622.84	-67,506.89
LHBF20060002	999G30765	CF DV NON SL SIF	S	9/4/2013	-12.6800	1,601.51	-46,355.47	-44,753.96
LHBF20060002	999G30765	CF DV NON SL SIF	SD	12/31/2013	0.1700	0.00	0.00	0.00
LHBF20060002	999G30765	CF DV NON SL SIF	SD	10/31/2013	0.0700	0.00	0.07	0.07
LHBF20060002	999G30765	CF DV NON SL SIF	SD	2/28/2013	0.2100	0.00	0.11	0.11
LHBF20060002	999G30765	CF DV NON SL SIF	SD	8/31/2013	0.1100	0.00	0.11	0.11
LHBF20060002	999G30765	CF DV NON SL SIF	SD	4/30/2013	0.1200	0.00	0.12	0.12
LHBF20060002	999G30765	CF DV NON SL SIF	SD	5/31/2013	0.1500	0.00	0.15	0.15
LHBF20060002	999G30765	CF DV NON SL SIF	SD	7/31/2013	0.1500	0.00	0.15	0.15
LHBF20060002	999G30765	CF DV NON SL SIF	SD	6/30/2013	0.1600	0.00	0.16	0.16
LHBF20060002	999G30765	CF DV NON SL SIF	SD	11/30/2013	0.1600	0.00	0.16	0.16
LHBF20060002	999G30765	CF DV NON SL SIF	SD	1/31/2013	0.2500	0.00	0.18	0.18
LHBF20060002	999G30765	CF DV NON SL SIF	SD	3/31/2013	0.2200	0.00	0.22	0.22
LHBF20060002	999G30765	CF DV NON SL SIF	SD	9/30/2013	0.3300	0.00	0.33	0.33
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	2/28/2013	0.0000	0.00	23,710.46	23,710.46
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	10/31/2013	0.0000	0.00	27,116.19	27,116.19
LHBF20060002	999G30765	CF DV NON SL SIF	S	12/27/2013	-63,931.3960	9,000,000.00	-8,881,048.35	118,951.65
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	6/30/2013	0.0000	0.00	193,523.29	193,523.29
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	1/31/2013	0.0000	0.00	800,517.30	800,517.30
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	7/31/2013	0.0000	0.00	816,861.84	816,861.84
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	12/31/2013	0.0000	0.00	832,754.49	832,754.49
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	5/31/2013	0.0000	0.00	878,567.26	878,567.26
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	8/31/2013	0.0000	0.00	920,061.24	920,061.24
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	3/31/2013	0.0000	0.00	921,175.96	921,175.96
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	4/30/2013	0.0000	0.00	1,000,167.95	1,000,167.95
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	9/30/2013	0.0000	0.00	1,045,446.45	1,045,446.45
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	11/30/2013	0.0000	0.00	1,052,748.23	1,052,748.23
LHBF20060002	999G30765	CF DV NON SL SIF	BVA	7/31/2013	0.0000	0.00	1,442,157.30	1,442,157.30

25,014,145.29 (22,603,692.38) 2,410,452.91

Journal Entry for Future Gain/Loss

**GRAND TOTAL** 25,014,145.29 (22,603,692.38) 2,410,452.91



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
								Settled Interest Received- Currency gain/loss -
								Foreign Exchange Contract- Currency gain/loss -
								Foreign Exchange Contract- Settlement gain/loss -
								Base Currency gain/loss -
								Base trade and settlement gain/loss -
								<b>Currency Gain/loss on NC100 -</b>

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/4/2013	-229,714.4500	229,714.45	-229,714.45	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	1/7/2013	-1,876,989.8600	1,876,989.86	-1,876,989.86	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/9/2013	-16,356.8100	16,356.81	-16,356.81	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/10/2013	-207,526.0400	207,526.04	-207,526.04	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/11/2013	-49,362.5800	49,362.58	-49,362.58	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/14/2013	-1,415.3700	1,415.37	-1,415.37	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/15/2013	-4,731.1000	4,731.10	-4,731.10	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	1/16/2013	-273,473.2800	273,473.28	-273,473.28	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/18/2013	-325,373.0600	325,373.06	-325,373.06	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/22/2013	-1,164,470.7300	1,164,470.73	-1,164,470.73	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/23/2013	-282,135.3400	282,135.34	-282,135.34	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/24/2013	-469,367.4900	469,367.49	-469,367.49	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	1/25/2013	-1,622,735.5000	1,622,735.50	-1,622,735.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/28/2013	-2,253,930.2500	2,253,930.25	-2,253,930.25	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/29/2013	-184,612.5200	184,612.52	-184,612.52	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	1/31/2013	-161,742.2000	161,742.20	-161,742.20	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/31/2013	-352,785.8000	352,785.80	-352,785.80	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/1/2013	-140,367.8900	140,367.89	-140,367.89	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-4,024.4200	4,024.42	-4,024.42	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/5/2013	-100,613.9900	100,613.99	-100,613.99	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/6/2013	-1,514,139.4300	1,514,139.43	-1,514,139.43	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/7/2013	-126,000.0000	126,000.00	-126,000.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/8/2013	-1,764,157.3100	1,764,157.31	-1,764,157.31	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/11/2013	-109,065.6400	109,065.64	-109,065.64	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/12/2013	-206,228.5000	206,228.50	-206,228.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/13/2013	-469,138.4500	469,138.45	-469,138.45	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/14/2013	-201,241.6900	201,241.69	-201,241.69	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/19/2013	-127,530.7800	127,530.78	-127,530.78	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/20/2013	-2,148.6400	2,148.64	-2,148.64	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/22/2013	-27,850.2400	27,850.24	-27,850.24	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/25/2013	-210,897.2000	210,897.20	-210,897.20	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/26/2013	-16,608.0900	16,608.09	-16,608.09	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/27/2013	-118,021.3300	118,021.33	-118,021.33	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/28/2013	-366,670.9500	366,670.95	-366,670.95	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/4/2013	-188,513.9100	188,513.91	-188,513.91	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/5/2013	-101,412.7400	101,412.74	-101,412.74	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-35,400.0100	35,400.01	-35,400.01	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/7/2013	-7,163.9200	7,163.92	-7,163.92	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	3/8/2013	-40,098.0000	40,098.00	-40,098.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/11/2013	-8,533.2500	8,533.25	-8,533.25	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/12/2013	-83,710.7900	83,710.79	-83,710.79	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/13/2013	-497,051.1700	497,051.17	-497,051.17	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/14/2013	-371,234.1600	371,234.16	-371,234.16	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/15/2013	-14,600.3300	14,600.33	-14,600.33	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/18/2013	-35,991.6600	35,991.66	-35,991.66	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/19/2013	-280,683.3800	280,683.38	-280,683.38	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	3/21/2013	-120,094.3200	120,094.32	-120,094.32	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/22/2013	-50,261.3400	50,261.34	-50,261.34	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/25/2013	-75,804.4400	75,804.44	-75,804.44	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/26/2013	-331,452.5600	331,452.56	-331,452.56	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/27/2013	-1,325,105.8200	1,325,105.82	-1,325,105.82	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/28/2013	-330,941.9000	330,941.90	-330,941.90	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	3/29/2013	-118,016.0000	118,016.00	-118,016.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/2/2013	-52,584.6300	52,584.63	-52,584.63	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/3/2013	-201,184.4700	201,184.47	-201,184.47	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	4/4/2013	-9,169.0000	9,169.00	-9,169.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/4/2013	-41,005.0800	41,005.08	-41,005.08	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/5/2013	-84,478.9400	84,478.94	-84,478.94	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/8/2013	-175,240.5700	175,240.57	-175,240.57	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/9/2013	-649,929.9600	649,929.96	-649,929.96	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/10/2013	-215,065.5700	215,065.57	-215,065.57	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-577,336.8600	577,336.86	-577,336.86	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/15/2013	-131,830.2800	131,830.28	-131,830.28	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	4/16/2013	-14,274.0000	14,274.00	-14,274.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/16/2013	-77,461.3600	77,461.36	-77,461.36	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/17/2013	-72,270.6500	72,270.65	-72,270.65	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	4/18/2013	-393,061.9000	393,061.90	-393,061.90	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/19/2013	-71,408.5800	71,408.58	-71,408.58	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/22/2013	-125,771.4300	125,771.43	-125,771.43	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/25/2013	-326,634.9900	326,634.99	-326,634.99	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/26/2013	-9,183.9400	9,183.94	-9,183.94	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/29/2013	-295,328.1700	295,328.17	-295,328.17	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/30/2013	-318,624.5300	318,624.53	-318,624.53	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/2/2013	-27,414.2100	27,414.21	-27,414.21	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/3/2013	-140,963.0000	140,963.00	-140,963.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/6/2013	-253,840.8300	253,840.83	-253,840.83	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/7/2013	-782,286.5500	782,286.55	-782,286.55	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/8/2013	-113,251.9800	113,251.98	-113,251.98	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/9/2013	-2,490.4000	2,490.40	-2,490.40	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	5/10/2013	-3,314.0500	3,314.05	-3,314.05	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/10/2013	-512,494.0300	512,494.03	-512,494.03	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/13/2013	-17,396.2800	17,396.28	-17,396.28	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/15/2013	-86,574.3400	86,574.34	-86,574.34	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/17/2013	-3,393.5200	3,393.52	-3,393.52	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/20/2013	-102,531.4800	102,531.48	-102,531.48	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-343,921.5000	343,921.50	-343,921.50	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	5/23/2013	-407,668.9300	407,668.93	-407,668.93	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/24/2013	-25,000.0000	25,000.00	-25,000.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/28/2013	-8,072.3200	8,072.32	-8,072.32	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/29/2013	-348,859.8500	348,859.85	-348,859.85	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/31/2013	-96,020.0000	96,020.00	-96,020.00	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	6/3/2013	-78,649.1700	78,649.17	-78,649.17	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/4/2013	-86,955.4000	86,955.40	-86,955.40	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/5/2013	-3,978.9400	3,978.94	-3,978.94	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/7/2013	-212,729.3100	212,729.31	-212,729.31	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/10/2013	-3,462.9900	3,462.99	-3,462.99	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/11/2013	-553,822.4500	553,822.45	-553,822.45	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/12/2013	-148,712.9200	148,712.92	-148,712.92	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/13/2013	-5,563,329.7200	5,563,329.72	-5,563,329.72	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/14/2013	-336,806.0800	336,806.08	-336,806.08	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/17/2013	-70,991.6600	70,991.66	-70,991.66	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/19/2013	-225,405.5000	225,405.50	-225,405.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/20/2013	-136,979.1600	136,979.16	-136,979.16	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/24/2013	-58,597.7700	58,597.77	-58,597.77	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/26/2013	-297,316.1700	297,316.17	-297,316.17	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/27/2013	-376,138.1400	376,138.14	-376,138.14	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	6/28/2013	-104,952.0000	104,952.00	-104,952.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/28/2013	-4,940.5900	4,940.59	-4,940.59	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/1/2013	-834,987.6200	834,987.62	-834,987.62	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/3/2013	-146,086.4200	146,086.42	-146,086.42	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/5/2013	-248,487.9800	248,487.98	-248,487.98	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/8/2013	-644,837.8600	644,837.86	-644,837.86	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/9/2013	-950,115.2100	950,115.21	-950,115.21	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/10/2013	-1,238,432.2600	1,238,432.26	-1,238,432.26	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	7/11/2013	-4,462.7300	4,462.73	-4,462.73	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/11/2013	-573,426.4900	573,426.49	-573,426.49	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/15/2013	-211,334.7400	211,334.74	-211,334.74	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/16/2013	-31,654.1600	31,654.16	-31,654.16	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/17/2013	-158,084.5100	158,084.51	-158,084.51	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/18/2013	-123,983.7500	123,983.75	-123,983.75	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/19/2013	-91,867.5000	91,867.50	-91,867.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/24/2013	-598,597.0000	598,597.00	-598,597.00	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	7/25/2013	-168,906.0000	168,906.00	-168,906.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/26/2013	-8,337.4500	8,337.45	-8,337.45	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/29/2013	-164,295.5500	164,295.55	-164,295.55	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/30/2013	-100,343.0800	100,343.08	-100,343.08	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	7/31/2013	-7,927.0000	7,927.00	-7,927.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/2/2013	-152,546.2700	152,546.27	-152,546.27	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/5/2013	-137,170.2300	137,170.23	-137,170.23	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/6/2013	-82,695.7300	82,695.73	-82,695.73	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/7/2013	-92,781.8700	92,781.87	-92,781.87	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/8/2013	-214,701.7300	214,701.73	-214,701.73	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/9/2013	-569,022.3900	569,022.39	-569,022.39	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/12/2013	-769,872.4500	769,872.45	-769,872.45	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/13/2013	-112,126.3900	112,126.39	-112,126.39	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/14/2013	-60,727.4400	60,727.44	-60,727.44	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/15/2013	-135,444.5200	135,444.52	-135,444.52	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/16/2013	-177,241.6600	177,241.66	-177,241.66	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/19/2013	-467,975.9200	467,975.92	-467,975.92	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/22/2013	-466,166.9200	466,166.92	-466,166.92	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/23/2013	-151,528.9500	151,528.95	-151,528.95	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/26/2013	-427,614.6000	427,614.60	-427,614.60	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/27/2013	-41,188.8300	41,188.83	-41,188.83	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/4/2013	-103,152.5000	103,152.50	-103,152.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-148,084.9700	148,084.97	-148,084.97	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	9/5/2013	-136,408.8200	136,408.82	-136,408.82	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/9/2013	-561,969.8000	561,969.80	-561,969.80	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/10/2013	-3,971,117.2200	3,971,117.22	-3,971,117.22	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/11/2013	-590,260.1900	590,260.19	-590,260.19	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/12/2013	-801,250.9900	801,250.99	-801,250.99	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/13/2013	-483,723.8500	483,723.85	-483,723.85	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/16/2013	-231,312.1700	231,312.17	-231,312.17	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/17/2013	-594,291.9200	594,291.92	-594,291.92	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/18/2013	-113,476.4400	113,476.44	-113,476.44	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/19/2013	-3,322.5900	3,322.59	-3,322.59	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/20/2013	-238,909.8500	238,909.85	-238,909.85	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/23/2013	-7,424.1100	7,424.11	-7,424.11	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/24/2013	-36,218.1200	36,218.12	-36,218.12	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/25/2013	-70,341.7600	70,341.76	-70,341.76	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	9/30/2013	-73,393.0000	73,393.00	-73,393.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/1/2013	-4,511,262.7900	4,511,262.79	-4,511,262.79	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/2/2013	-115,003.2000	115,003.20	-115,003.20	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/3/2013	-276,976.8800	276,976.88	-276,976.88	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/4/2013	-173,890.9600	173,890.96	-173,890.96	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/8/2013	-822,927.7200	822,927.72	-822,927.72	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/9/2013	-592,377.4800	592,377.48	-592,377.48	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-209,791.6800	209,791.68	-209,791.68	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/11/2013	-216,680.9600	216,680.96	-216,680.96	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/15/2013	-403,780.6200	403,780.62	-403,780.62	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	10/16/2013	-81,684.8300	81,684.83	-81,684.83	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/17/2013	-305,735.1300	305,735.13	-305,735.13	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/18/2013	-154,264.2400	154,264.24	-154,264.24	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/21/2013	-177,768.0100	177,768.01	-177,768.01	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/22/2013	-58,335.8800	58,335.88	-58,335.88	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/23/2013	-326,502.2700	326,502.27	-326,502.27	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/24/2013	-23,998.3800	23,998.38	-23,998.38	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/25/2013	-151,908.5000	151,908.50	-151,908.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/28/2013	-178,049.4800	178,049.48	-178,049.48	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/29/2013	-52,492.5800	52,492.58	-52,492.58	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/30/2013	-3,588.4800	3,588.48	-3,588.48	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	10/31/2013	-282,680.0000	282,680.00	-282,680.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/4/2013	-11,846.7500	11,846.75	-11,846.75	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/5/2013	-53,995.8800	53,995.88	-53,995.88	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/6/2013	-3,021.5700	3,021.57	-3,021.57	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/7/2013	-1,538.6400	1,538.64	-1,538.64	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/8/2013	-229,024.0000	229,024.00	-229,024.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/12/2013	-402,762.4600	402,762.46	-402,762.46	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	11/13/2013	-63,852.0000	63,852.00	-63,852.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/13/2013	-381,258.5500	381,258.55	-381,258.55	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/14/2013	-192,287.8200	192,287.82	-192,287.82	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/15/2013	-88,723.8500	88,723.85	-88,723.85	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/18/2013	-169,502.7400	169,502.74	-169,502.74	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/20/2013	-5,502.2800	5,502.28	-5,502.28	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/21/2013	-193,976.3300	193,976.33	-193,976.33	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/22/2013	-8,607.6000	8,607.60	-8,607.60	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	11/25/2013	-172,577.2700	172,577.27	-172,577.27	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/25/2013	-26,683.1300	26,683.13	-26,683.13	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/26/2013	-107,441.8800	107,441.88	-107,441.88	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	11/27/2013	-90,438.0000	90,438.00	-90,438.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/27/2013	-266,889.3900	266,889.39	-266,889.39	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/29/2013	-10,186.9000	10,186.90	-10,186.90	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-21,202.0300	21,202.03	-21,202.03	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	12/2/2013	-73.9800	73.98	-73.98	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-45,895.9800	45,895.98	-45,895.98	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/5/2013	-194,747.7700	194,747.77	-194,747.77	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/6/2013	-325,030.0000	325,030.00	-325,030.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/9/2013	-634,601.0400	634,601.04	-634,601.04	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/10/2013	-988,783.5000	988,783.50	-988,783.50	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/11/2013	-238,928.2900	238,928.29	-238,928.29	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	12/12/2013	-67,642.0000	67,642.00	-67,642.00	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/12/2013	-1,075,190.0000	1,075,190.00	-1,075,190.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/16/2013	-349,896.9400	349,896.94	-349,896.94	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/17/2013	-8,000.0000	8,000.00	-8,000.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/18/2013	-161,171.3000	161,171.30	-161,171.30	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/19/2013	-75,802.3000	75,802.30	-75,802.30	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/20/2013	-227,635.5800	227,635.58	-227,635.58	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	12/26/2013	-133,396.0000	133,396.00	-133,396.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/26/2013	-187,021.5500	187,021.55	-187,021.55	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/30/2013	-1,929,573.8100	1,929,573.81	-1,929,573.81	0.00
LHBF80010002	996087094	BNY MELLON CASH RESERVE	S	12/31/2013	-12,590.0000	12,590.00	-12,590.00	0.00
LHBF80010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/31/2013	-6,003,426.1500	6,003,426.15	-6,003,426.15	0.00
LHBF80010002		PARMALAT CAPITAL F 9.375% GTD	CD	10/24/2013	0.00	112.75	0.00	112.75
LHBF80010002		LG DISPLAY CO LTD	CD	3/7/2013	0.00	864.98	0.00	864.98
LHBF80010002		HEALTHSOUTH CORP	CD	2/8/2013	0.00	638.22	0.00	638.22
LHBF80010002		WASHINGTON MUTUAL INC	CD	11/1/2013	0.00	731.98	0.00	731.98
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	11/19/2013	0.00	11,449.01	0.00	11,449.01
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	3/5/2013	0.00	62.76	0.00	62.76
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	5/17/2013	0.00	119.04	0.00	119.04
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	9.69	0.00	9.69
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	1,905.01	0.00	1,905.01
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	233.63	0.00	233.63
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	1,905.01	0.00	1,905.01
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	593.57	0.00	593.57
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	2/28/2013	0.00	4,325.05	0.00	4,325.05
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	3.37	0.00	3.37
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	1,046.34	0.00	1,046.34
LHBF80010002		ADELPHIA COMMUNICATIONS CORP	CD	9/5/2013	0.00	8,056.79	0.00	8,056.79
LHBF80010002		AMERICAN CAPITAL LTD	CD	9/3/2013	0.00	244.13	0.00	244.13
LHBF80010002		AREMISOFT CORP DEL COM	CD	7/5/2013	0.00	233.37	0.00	233.37
LHBF80010002		CROMPTON CORP COM	CD	10/28/2013	0.00	20.90	0.00	20.90
LHBF80010002		DELL COMPUTER CORP COM	CD	1/22/2013	0.00	98.84	0.00	98.84
LHBF80010002		DORAL FINANCIAL CORP	CD	1/8/2013	0.00	7.61	0.00	7.61
LHBF80010002		DORAL FINANCIAL CORP	CD	1/16/2013	0.00	176.99	0.00	176.99
LHBF80010002		GOLDMAN SACHS GROUP INC/THE	CD	10/16/2013	0.00	133.45	0.00	133.45
LHBF80010002		LEHMAN BROTHERS HOLDINGS INC	CD	9/10/2013	0.00	1,454.68	0.00	1,454.68
LHBF80010002		LEHMAN BROTHERS HOLDINGS INC	CD	9/10/2013	0.00	416.00	0.00	416.00
LHBF80010002		NATIONAL CITY CORP COM	CD	9/24/2013	0.00	15,856.48	0.00	15,856.48
LHBF80010002		R H DONNELLEY CORP COM NEW	CD	3/29/2013	0.00	4,543.61	0.00	4,543.61
LHBF80010002		TYCO INTL LTD COM	CD	7/5/2013	0.00	1,282.00	0.00	1,282.00
LHBF80010002		TYCO INTL LTD COM	CD	7/5/2013	0.00	163.61	0.00	163.61
LHBF80010002		VERISIGN INC	CD	10/22/2013	0.00	66.81	0.00	66.81

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
						77,245,415.30	(77,188,659.62)	56,755.68
<b>Journal Entry for Future Gain/Loss</b>								
<b>GRAND TOTAL</b>						<b>77,245,415.30</b>	<b>(77,188,659.62)</b>	<b>56,755.68</b>
								Settled Interest Received- Currency gain/loss -
								Foreign Exchange Contract- Currency gain/loss -
								Foreign Exchange Contract- Settlement gain/loss -
								Base Currency gain/loss -
								Base trade and settlement gain/loss -
								<b>Currency Gain/loss on NC100 -</b>



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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/2/2013	-220,682.0800	220,682.08	-220,682.08	0.00
LHBF20050002	26875P101	EOG RESOURCES INC	S	1/2/2013	-559.0000	68,237.17	-58,812.40	9,424.77
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/3/2013	-225,451.4000	225,451.40	-225,451.40	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/4/2013	-80,510.7800	80,510.78	-80,510.78	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/7/2013	-162,522.4900	162,522.49	-162,522.49	0.00
LHBF20050002	018490102	ALLERGAN INC/UNITED STATES	S	1/7/2013	-1,510.0000	147,928.81	-138,395.88	9,532.93
LHBF20050002	09062X103	BIOGEN IDEC INC	S	1/7/2013	-1,610.0000	235,188.04	-243,514.26	-8,326.22
LHBF20050002	023135106	AMAZON.COM INC	S	1/7/2013	-358.0000	96,084.43	-91,443.94	4,640.49
LHBF20050002	023135106	AMAZON.COM INC	S	1/7/2013	-32.0000	8,602.38	-8,173.76	428.62
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/7/2013	-700.0000	35,639.07	-32,737.81	2,901.26
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/7/2013	-647.0000	33,148.72	-30,237.95	2,910.77
LHBF20050002	92826C839	VISA INC	S	1/7/2013	-1,470.0000	232,173.06	-193,480.22	38,692.84
LHBF20050002	79466L302	SALESFORCE.COM INC	S	1/7/2013	-480.0000	80,646.35	-69,142.51	11,503.84
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/7/2013	-1,459.0000	74,749.46	-68,130.54	6,618.92
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/8/2013	-584.0000	29,968.04	-27,237.76	2,730.28
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/18/2013	-53,603.1200	53,603.12	-53,603.12	0.00
LHBF20050002	151020104	CELGENE CORP	S	1/23/2013	-118.0000	11,573.58	-10,059.19	1,514.39
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/23/2013	-263.0000	14,019.29	-12,266.32	1,752.97
LHBF20050002	151020104	CELGENE CORP	S	1/23/2013	-111.0000	10,897.06	-9,462.46	1,434.60
LHBF20050002	151020104	CELGENE CORP	S	1/24/2013	-468.0000	45,701.74	-39,895.78	5,805.96
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/24/2013	-362.0000	19,097.50	-16,883.68	2,213.82
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/24/2013	-1,145.0000	61,012.82	-53,402.80	7,610.02
LHBF20050002	151020104	CELGENE CORP	S	1/24/2013	-85.0000	8,373.85	-7,246.03	1,127.82
LHBF20050002	151020104	CELGENE CORP	S	1/24/2013	-178.0000	17,429.70	-15,174.04	2,255.66
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/28/2013	-94,240.5000	94,240.50	-94,240.50	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/29/2013	-3,228.9400	3,228.94	-3,228.94	0.00
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/29/2013	-108.0000	5,597.97	-5,037.12	560.85
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/29/2013	-4,934.0000	254,148.59	-226,670.34	27,478.25
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	1/29/2013	-488.0000	25,030.90	-22,000.01	3,030.89
LHBF20050002	53578A108	LINKEDIN CORP	S	2/1/2013	-1,430.0000	177,793.49	-173,067.82	4,725.67
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-48,729.2100	48,729.21	-48,729.21	0.00
LHBF20050002	09062X103	BIOGEN IDEC INC	S	2/6/2013	-747.0000	120,669.24	-107,601.82	13,067.42
LHBF20050002	09062X103	BIOGEN IDEC INC	S	2/6/2013	-183.0000	29,878.97	-18,285.23	11,593.74
LHBF20050002	53578A108	LINKEDIN CORP	S	2/8/2013	-828.0000	121,787.62	-99,989.28	21,798.34
LHBF20050002	53578A108	LINKEDIN CORP	S	2/8/2013	-1,152.0000	170,239.32	-128,407.12	41,832.20
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/11/2013	-68,242.3700	68,242.37	-68,242.37	0.00
LHBF20050002	670100205	NOVO NORDISK A/S	S	2/11/2013	-2,870.0000	476,666.18	-342,217.98	134,448.20
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	2/13/2013	-2,250.0000	137,905.70	-120,349.17	17,556.53
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/25/2013	-320,215.2500	320,215.25	-320,215.25	0.00
LHBF20050002	53578A108	LINKEDIN CORP	S	2/28/2013	-894.0000	149,966.66	-96,900.12	53,066.54
LHBF20050002	53578A108	LINKEDIN CORP	S	2/28/2013	-316.0000	53,190.48	-34,251.05	18,939.43
LHBF20050002	53578A108	LINKEDIN CORP	S	3/5/2013	-275.0000	48,298.18	-29,807.09	18,491.09
LHBF20050002	53578A108	LINKEDIN CORP	S	3/5/2013	-722.0000	126,974.57	-78,108.54	48,866.03
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-15,021.0900	15,021.09	-15,021.09	0.00
LHBF20050002	53578A108	LINKEDIN CORP	S	3/6/2013	-443.0000	77,402.90	-47,586.26	29,816.64
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/8/2013	-74,848.0700	74,848.07	-74,848.07	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/11/2013	-10,632 1100	10,632.11	-10,632.11	0.00
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/15/2013	-726.0000	49,742.80	-53,934.54	-4,191.74
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/15/2013	-17 0000	1,165 02	-1,262 93	-97.91
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/18/2013	-858.0000	57,468.67	-63,740.82	-6,272.15
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/18/2013	-84.0000	5,595 53	-6,240.36	-644.83
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/18/2013	-1,789.0000	118,152.03	-129,622.48	-11,470.45
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/19/2013	-893.0000	55,677.66	-23,909.05	31,768.61
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/19/2013	-2,376.0000	150,221.65	-114,652.51	35,569.14
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/19/2013	-9,435.0000	596,510.73	-252,611.27	343,899.46
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/20/2013	-857.0000	54,620.01	-22,945.19	31,674.82
LHBF20050002	550021109	LULULEMON ATHLETICA INC	S	3/20/2013	-21 0000	1,351.98	-562 25	789.73
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/25/2013	-173,987.2900	173,987.29	-173,987.29	0.00
LHBF20050002	151020104	CELGENE CORP	S	4/2/2013	-207.0000	24,368 34	-17,646 21	6,722.13
LHBF20050002	151020104	CELGENE CORP	S	4/2/2013	-22 0000	2,590 51	-1,875.44	715 07
LHBF20050002	151020104	CELGENE CORP	S	4/2/2013	-111 0000	13,106 35	-9,462.46	3,643.89
LHBF20050002	151020104	CELGENE CORP	S	4/8/2013	-670 0000	77,739.09	-57,115.76	20,623 33
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/12/2013	-31.0000	3,102.21	-3,562.83	-460 62
LHBF20050002	09062X103	BIOGEN IDEC INC	S	4/12/2013	-156.0000	32,063.32	-15,587.41	16,475.91
LHBF20050002	375558103	GILEAD SCIENCES INC	S	4/12/2013	-3,130.0000	161,520.02	-141,345.35	20,174.67
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/12/2013	-411.0000	41,084.11	-47,236.23	-6,152.12
LHBF20050002	09062X103	BIOGEN IDEC INC	S	4/12/2013	-507.0000	105,077.24	-50,659.09	54,418 15
LHBF20050002	151020104	CELGENE CORP	S	4/12/2013	-59.0000	7,252 72	-5,029.60	2,223 12
LHBF20050002	151020104	CELGENE CORP	S	4/12/2013	-899.0000	110,618.30	-76,637.42	33,980 88
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/12/2013	-20.0000	2,002.46	-2,298.60	-296 14
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/12/2013	-16.0000	1,601.76	-1,838 88	-237.12
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/12/2013	-189 0000	18,918 47	-21,721.77	-2,803 30
LHBF20050002	151020104	CELGENE CORP	S	4/15/2013	-165 0000	20,198.58	-12,993.66	7,204 92
LHBF20050002	09062X103	BIOGEN IDEC INC	S	4/15/2013	-36.0000	7,159 80	-3,597.09	3,562.71
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/15/2013	-366 0000	35,605.44	-42,064.38	-6,458.94
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/15/2013	-38.0000	3,792 82	-4,367.34	-574.52
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/15/2013	-22.0000	2,187.59	-2,528.46	-340.87
LHBF20050002	151020104	CELGENE CORP	S	4/15/2013	-187.0000	22,924.84	-15,941 26	6,983.58
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/15/2013	-16.0000	1,595.63	-1,838.88	-243.25
LHBF20050002	09062X103	BIOGEN IDEC INC	S	4/16/2013	-81.0000	16,279.01	-8,093.46	8,185.55
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/16/2013	-495.0000	47,620.06	-49,988.29	-2,368.23
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/16/2013	-6 0000	580.21	-597 07	-16.86
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/18/2013	-3,107.4300	3,107.43	-3,107.43	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/19/2013	-41,227.2800	41,227.28	-41,227.28	0.00
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/19/2013	-6.0000	557 38	-597.07	-39.69
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	4/19/2013	-7,484.0000	686,440.29	-673,538.70	12,901.59
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/23/2013	-225,635.2200	225,635.22	-225,635.22	0 00
LHBF20050002	375558103	GILEAD SCIENCES INC	S	4/23/2013	-1,684.0000	90,228 37	-75,668.69	14,559.68
LHBF20050002	375558103	GILEAD SCIENCES INC	S	4/23/2013	-87 0000	4,677.50	-3,909 25	768.25
LHBF20050002	375558103	GILEAD SCIENCES INC	S	4/23/2013	-289.0000	15,689.83	-12,985.90	2,703.93
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/29/2013	-199,910.4000	199,910.40	-199,910 40	0.00
LHBF20050002	268648102	EMC CORP/MA	S	5/3/2013	-5,786.0000	134,981.46	-158,709.98	-23,728.52

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/3/2013	-423.0000	24,232.02	-19,069.69	5,162.33
LHBF20050002	268648102	EMC CORP/MA	S	5/3/2013	-7,108.0000	166,150.75	-181,892.97	-15,742.22
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/3/2013	-337.0000	19,266.42	-15,172.28	4,094.14
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/6/2013	-187,026.0600	187,026.06	-187,026.06	0.00
LHBF20050002	268648102	EMC CORP/MA	S	5/6/2013	-1,358.0000	31,708.58	-29,876.55	1,832.03
LHBF20050002	268648102	EMC CORP/MA	S	5/6/2013	-1,053.0000	24,538.87	-23,099.66	1,439.21
LHBF20050002	268648102	EMC CORP/MA	S	5/6/2013	-1,871.0000	43,623.26	-41,044.13	2,579.13
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/6/2013	-414.0000	23,676.12	-18,517.62	5,158.50
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/6/2013	-421.0000	23,975.66	-18,508.14	5,467.52
LHBF20050002	268648102	EMC CORP/MA	S	5/7/2013	-4,340.0000	100,471.34	-95,206.58	5,264.76
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/7/2013	-1,043.0000	59,285.81	-45,740.87	13,544.94
LHBF20050002	268648102	EMC CORP/MA	S	5/7/2013	-156.0000	3,646.66	-3,422.17	224.49
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/8/2013	-840.0000	47,768.63	-36,838.29	10,930.34
LHBF20050002	268648102	EMC CORP/MA	S	5/8/2013	-6,821.0000	158,791.36	-149,632.28	9,159.08
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/9/2013	-43,116.5300	43,116.53	-43,116.53	0.00
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	5/9/2013	-632.0000	35,960.05	-27,716.26	8,243.79
LHBF20050002	268648102	EMC CORP/MA	S	5/9/2013	-3,422.0000	78,507.81	-75,068.41	3,439.40
LHBF20050002	268648102	EMC CORP/MA	S	5/9/2013	-7,106.0000	163,152.94	-155,884.32	7,268.62
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/10/2013	-32,366.1200	32,366.12	-32,366.12	0.00
LHBF20050002	268648102	EMC CORP/MA	S	5/10/2013	-15,792.0000	367,321.58	-346,429.11	20,892.47
LHBF20050002	151020104	CELGENE CORP	S	5/13/2013	-640.0000	80,855.91	-49,280.00	31,575.91
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/14/2013	-70,221.7800	70,221.78	-70,221.78	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/16/2013	-127,407.7700	127,407.77	-127,407.77	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/17/2013	-118,221.6300	118,221.63	-118,221.63	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/20/2013	-75,233.7600	75,233.76	-75,233.76	0.00
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	5/31/2013	-496.0000	31,253.65	-27,766.62	3,487.03
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	5/31/2013	-162.0000	10,369.19	-9,068.94	1,300.25
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	5/31/2013	-730.0000	47,501.58	-40,858.47	6,643.11
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	6/3/2013	-508.0000	31,338.48	-28,432.96	2,905.52
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	6/3/2013	-304.0000	18,734.49	-16,838.20	1,896.29
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/4/2013	-178.0000	12,118.20	-10,963.02	1,155.18
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/4/2013	-277.0000	18,709.19	-17,060.43	1,648.76
LHBF20050002	988498101	YUM! BRANDS INC	S	6/4/2013	-1,714.0000	117,920.11	-115,695.34	2,224.77
LHBF20050002	988498101	YUM! BRANDS INC	S	6/4/2013	-1,166.0000	81,144.60	-77,976.13	3,168.47
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/4/2013	-1,325.0000	89,389.30	-81,606.75	7,782.55
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/7/2013	-99,421.6000	99,421.60	-99,421.60	0.00
LHBF20050002	988498101	YUM! BRANDS INC	S	6/10/2013	-2,022.0000	146,579.70	-134,980.44	11,599.26
LHBF20050002	988498101	YUM! BRANDS INC	S	6/10/2013	-249.0000	18,260.89	-16,533.20	1,727.69
LHBF20050002	988498101	YUM! BRANDS INC	S	6/10/2013	-233.0000	16,956.72	-15,315.84	1,640.88
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/10/2013	-1.0000	68.03	-61.59	6.44
LHBF20050002	988498101	YUM! BRANDS INC	S	6/10/2013	-318.0000	23,332.68	-20,903.16	2,429.52
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/10/2013	-805.0000	54,599.53	-38,227.71	16,371.82
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/10/2013	-761.0000	51,450.54	-31,452.59	19,997.95
LHBF20050002	988498101	YUM! BRANDS INC	S	6/11/2013	-289.0000	20,827.86	-18,996.89	1,830.97
LHBF20050002	988498101	YUM! BRANDS INC	S	6/11/2013	-1,664.0000	119,835.36	-108,131.98	11,703.38
LHBF20050002	988498101	YUM! BRANDS INC	S	6/11/2013	-95.0000	6,891.31	-6,244.65	646.66

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/11/2013	-869.0000	58,977.04	-35,543.43	23,433.61
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/11/2013	-28.0000	1,896.91	-1,136.74	760.17
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/12/2013	-652.0000	44,533.49	-26,469.90	18,063.59
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/12/2013	-152.0000	31,613.25	-15,187.73	16,425.52
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/12/2013	-166.0000	34,855.34	-16,586.61	18,268.73
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	6/12/2013	-624.0000	42,059.11	-25,333.15	16,725.96
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/12/2013	-86.0000	18,724.24	-8,593.06	10,131.18
LHBF20050002	988498101	YUM! BRANDS INC	S	6/13/2013	-2,700.0000	192,800.40	-172,010.91	20,789.49
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/13/2013	-140.0000	29,452.89	-13,988.70	15,464.19
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/14/2013	-64.0000	13,648.53	-6,394.84	7,253.69
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/17/2013	-167,062.5500	167,062.55	-167,062.55	0.00
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/17/2013	-9.0000	1,927.21	-899.27	1,027.94
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/17/2013	-266.0000	55,697.28	-26,578.54	29,118.74
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/18/2013	-47,081.9900	47,081.99	-47,081.99	0.00
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/18/2013	-510.0000	107,329.21	-50,956.73	56,372.48
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/18/2013	-819.0000	172,575.36	-81,825.80	90,749.56
LHBF20050002	09062X103	BIOGEN IDEC INC	S	6/18/2013	-298.0000	62,602.12	-29,773.00	32,829.12
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/26/2013	-186,409.4500	186,409.45	-186,409.45	0.00
LHBF20050002	30249U101	FMC TECHNOLOGIES INC	S	7/11/2013	-112.0000	6,536.19	-5,440.98	1,095.21
LHBF20050002	30249U101	FMC TECHNOLOGIES INC	S	7/11/2013	-2,008.0000	115,908.98	-97,549.05	18,359.93
LHBF20050002	988498101	YUM! BRANDS INC	S	7/11/2013	-3,200.0000	230,319.83	-202,034.95	28,284.88
LHBF20050002	988498101	YUM! BRANDS INC	S	7/11/2013	-2,803.0000	200,714.85	-176,570.78	24,144.07
LHBF20050002	015351109	ALEXION PHARMACEUTICALS INC	S	7/12/2013	-1,060.0000	122,145.27	-47,282.97	74,862.30
LHBF20050002	53578A108	LINKEDIN CORP	S	7/12/2013	-52.0000	10,453.43	-5,585.75	4,867.68
LHBF20050002	53578A108	LINKEDIN CORP	S	7/12/2013	-270.0000	54,280.77	-29,002.92	25,277.85
LHBF20050002	988498101	YUM! BRANDS INC	S	7/12/2013	-6,451.0000	458,203.32	-406,259.05	51,944.27
LHBF20050002	53578A108	LINKEDIN CORP	S	7/15/2013	-34.0000	6,762.78	-3,652.22	3,110.56
LHBF20050002	53578A108	LINKEDIN CORP	S	7/15/2013	-226.0000	45,119.14	-24,276.51	20,842.63
LHBF20050002	53578A108	LINKEDIN CORP	S	7/15/2013	-45.0000	9,033.09	-4,833.82	4,199.27
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/16/2013	-390,061.1800	390,061.18	-390,061.18	0.00
LHBF20050002	53578A108	LINKEDIN CORP	S	7/16/2013	-283.0000	54,989.42	-30,392.55	24,596.87
LHBF20050002	53578A108	LINKEDIN CORP	S	7/19/2013	-292.0000	58,522.47	-31,345.21	27,177.26
LHBF20050002	53578A108	LINKEDIN CORP	S	7/19/2013	-298.0000	59,754.25	-31,989.29	27,764.96
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	7/22/2013	-321.0000	21,425.66	-13,031.96	8,393.70
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	7/23/2013	-253.0000	16,652.12	-10,271.29	6,380.83
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	7/23/2013	-5,221.0000	339,630.05	-210,594.59	129,035.46
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/25/2013	-28,532.5900	28,532.59	-28,532.59	0.00
LHBF20050002	30303M102	FACEBOOK INC	S	7/25/2013	-6,970.0000	235,410.44	-186,215.53	49,194.91
LHBF20050002	056752108	BAIDU INC/CHINA	S	7/25/2013	-2,585.0000	324,933.49	-293,053.79	31,879.70
LHBF20050002	30303M102	FACEBOOK INC	S	7/25/2013	-650.0000	21,560.19	-15,768.48	5,791.71
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	7/25/2013	-5,850.0000	381,817.59	-233,567.21	148,250.38
LHBF20050002	518439104	ESTEE LAUDER COS INC/THE	S	7/25/2013	-248.0000	16,241.23	-9,868.40	6,372.83
LHBF20050002	056752108	BAIDU INC/CHINA	S	7/25/2013	-505.0000	64,097.57	-55,213.37	8,884.20
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/29/2013	-37,414.9600	37,414.96	-37,414.96	0.00
LHBF20050002	30303M102	FACEBOOK INC	S	7/30/2013	-502.0000	17,843.42	-12,178.12	5,665.30
LHBF20050002	30303M102	FACEBOOK INC	S	7/30/2013	-5,208.0000	187,436.82	-126,333.00	61,103.82

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/31/2013	-96,074.9100	96,074.91	-96,074.91	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/1/2013	-17,026.3000	17,026.30	-17,026.30	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/2/2013	-187,773.6600	187,773.66	-187,773.66	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/5/2013	-210,054.2500	210,054.25	-210,054.25	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/6/2013	-64,976.9400	64,976.94	-64,976.94	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/7/2013	-28,445.7300	28,445.73	-28,445.73	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/16/2013	-139,432.7500	139,432.75	-139,432.75	0.00
LHBF20050002	747525103	QUALCOMM INC	S	8/20/2013	-337.0000	22,494.82	-21,150.12	1,344.70
LHBF20050002	747525103	QUALCOMM INC	S	8/20/2013	-2,303.0000	153,685.49	-145,926.82	7,758.67
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/22/2013	-578.0000	32,906.46	-25,348.01	7,558.45
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/22/2013	-1,594.0000	90,517.85	-66,652.96	23,864.89
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/22/2013	-407.0000	23,138.92	-17,015.53	6,123.39
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/22/2013	-856.0000	48,745.44	-35,786.96	12,958.48
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/23/2013	-62,174.4800	62,174.48	-62,174.48	0.00
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/23/2013	-6,642.0000	379,378.45	-277,683.43	101,695.02
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/26/2013	-200,958.4500	200,958.45	-200,958.45	0.00
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/26/2013	-10,658.0000	606,271.90	-431,153.04	175,118.86
LHBF20050002	517834107	LAS VEGAS SANDS CORP	S	8/26/2013	-239.0000	13,627.54	-8,934.25	4,693.29
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/28/2013	-521,212.6800	521,212.68	-521,212.68	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/29/2013	-50,972.8100	50,972.81	-50,972.81	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/30/2013	-62,584.8200	62,584.82	-62,584.82	0.00
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	8/30/2013	-790.0000	58,198.28	-40,724.66	17,473.62
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/6/2013	-89,436.4000	89,436.40	-89,436.40	0.00
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	9/6/2013	-2,280.0000	172,524.59	-117,106.11	55,418.48
LHBF20050002	30303M102	FACEBOOK INC	S	9/6/2013	-985.0000	43,802.18	-23,800.38	20,001.80
LHBF20050002	30303M102	FACEBOOK INC	S	9/6/2013	-11,135.0000	490,457.03	-266,208.39	224,248.64
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/12/2013	-32,410.7400	32,410.74	-32,410.74	0.00
LHBF20050002	28176E108	EDWARDS LIFESCIENCES CORP	S	9/23/2013	-3,122.0000	216,145.40	-325,502.68	-109,357.28
LHBF20050002	30249U101	FMC TECHNOLOGIES INC	S	9/24/2013	-2,499.0000	136,834.35	-121,149.12	15,685.23
LHBF20050002	79466L302	SALESFORCE.COM INC	S	9/24/2013	-2,044.0000	105,701.97	-86,356.17	19,345.80
LHBF20050002	53578A108	LINKEDIN CORP	S	9/24/2013	-515.0000	126,521.45	-55,283.50	71,237.95
LHBF20050002	28176E108	EDWARDS LIFESCIENCES CORP	S	9/24/2013	-5,101.0000	355,135.63	-482,564.69	-127,429.06
LHBF20050002	30303M102	FACEBOOK INC	S	9/24/2013	-2,000.0000	98,328.68	-47,769.00	50,559.68
LHBF20050002	28176E108	EDWARDS LIFESCIENCES CORP	S	9/25/2013	-2,946.0000	202,447.95	-258,826.71	-56,378.76
LHBF20050002	28176E108	EDWARDS LIFESCIENCES CORP	S	9/25/2013	-974.0000	67,463.71	-84,123.21	-16,659.50
LHBF20050002	28176E108	EDWARDS LIFESCIENCES CORP	S	9/26/2013	-6,167.0000	421,497.86	-520,536.87	-99,039.01
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/30/2013	-2,386,563.9400	2,386,563.94	-2,386,563.94	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/7/2013	-196.9400	196.94	-196.94	0.00
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/16/2013	-2,260.0000	145,364.50	-101,550.61	43,813.89
LHBF20050002	741503403	PRICELINE.COM INC	S	10/16/2013	-110.0000	113,049.44	-81,061.87	31,987.57
LHBF20050002	354613101	FRANKLIN RESOURCES INC	S	10/16/2013	-1,180.0000	60,816.26	-49,560.00	11,256.26
LHBF20050002	056752108	BAIDU INC/CHINA	S	10/16/2013	-480.0000	72,881.98	-51,780.05	21,101.93
LHBF20050002	26875P101	EOG RESOURCES INC	S	10/16/2013	-1,190.0000	217,872.35	-108,612.61	109,259.74
LHBF20050002	92826C839	VISA INC	S	10/16/2013	-760.0000	147,756.70	-96,163.23	51,593.47
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/18/2013	-62,822.6300	62,822.63	-62,822.63	0.00
LHBF20050002	30303M102	FACEBOOK INC	S	10/24/2013	-225.0000	11,697.45	-5,374.01	6,323.44

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	151020104	CELGENE CORP	S	10/24/2013	-620.0000	98,077.14	-47,740.00	50,337.14
LHBF20050002	30303M102	FACEBOOK INC	S	10/24/2013	-2,805.0000	146,321.12	-66,996.02	79,325.10
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/29/2013	-117,932.4400	117,932.44	-117,932.44	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/30/2013	-54,248.4800	54,248.48	-54,248.48	0.00
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/30/2013	-451.0000	32,696.61	-17,644.98	15,051.63
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/30/2013	-2,419.0000	175,713.58	-91,098.15	84,615.43
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/30/2013	-256.0000	18,592.67	-8,642.56	9,950.11
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/31/2013	-41,901.7600	41,901.76	-41,901.76	0.00
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/31/2013	-3,292.0000	234,667.78	-109,812.75	124,855.03
LHBF20050002	375558103	GILEAD SCIENCES INC	S	10/31/2013	-482.0000	34,591.47	-15,005.00	19,586.47
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/1/2013	-22,172.8400	22,172.84	-22,172.84	0.00
LHBF20050002	741503403	PRICELINE.COM INC	S	11/6/2013	-160.0000	169,373.90	-109,185.61	60,188.29
LHBF20050002	747525103	QUALCOMM INC	S	11/8/2013	-77.0000	5,170.49	-4,832.52	337.97
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/8/2013	-1,011.0000	170,188.47	-163,019.22	7,169.25
LHBF20050002	747525103	QUALCOMM INC	S	11/8/2013	-1,717.0000	115,500.05	-107,699.11	7,800.94
LHBF20050002	747525103	QUALCOMM INC	S	11/8/2013	-1,182.0000	79,771.91	-70,261.44	9,510.47
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/8/2013	-32.0000	5,416.93	-3,307.39	2,109.54
LHBF20050002	747525103	QUALCOMM INC	S	11/8/2013	-690.0000	46,516.09	-39,360.93	7,155.16
LHBF20050002	747525103	QUALCOMM INC	S	11/11/2013	-1,940.0000	130,739.95	-94,601.08	36,138.87
LHBF20050002	747525103	QUALCOMM INC	S	11/11/2013	-23.0000	1,556.45	-1,103.05	453.40
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/11/2013	-451.0000	76,914.23	-46,608.35	30,305.88
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/11/2013	-7.0000	1,193.79	-722.71	471.08
LHBF20050002	747525103	QUALCOMM INC	S	11/11/2013	-1,041.0000	70,456.77	-49,925.22	20,531.55
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/12/2013	-151,092.9100	151,092.91	-151,092.91	0.00
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/12/2013	-3,175.0000	542,579.95	-327,695.95	214,884.00
LHBF20050002	670100205	NOVO NORDISK A/S	S	11/13/2013	-299.0000	51,558.21	-30,427.77	21,130.44
LHBF20050002	747525103	QUALCOMM INC	S	11/15/2013	-3,490.0000	251,173.71	-167,376.56	83,797.15
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/18/2013	-291,126.6300	291,126.63	-291,126.63	0.00
LHBF20050002	023135106	AMAZON.COM INC	S	11/18/2013	-75.0000	27,401.89	-19,157.25	8,244.64
LHBF20050002	151020104	CELGENE CORP	S	11/18/2013	-69.0000	10,545.69	-5,313.00	5,232.69
LHBF20050002	023135106	AMAZON.COM INC	S	11/18/2013	-145.0000	53,404.98	-37,037.35	16,367.63
LHBF20050002	151020104	CELGENE CORP	S	11/18/2013	-6.0000	917.56	-462.00	455.56
LHBF20050002	151020104	CELGENE CORP	S	11/18/2013	-300.0000	46,143.51	-22,038.85	24,104.66
LHBF20050002	151020104	CELGENE CORP	S	11/18/2013	-1,005.0000	154,027.73	-60,721.60	93,306.13
LHBF20050002	747525103	QUALCOMM INC	S	11/20/2013	-40.0000	2,880.67	-1,918.36	962.31
LHBF20050002	747525103	QUALCOMM INC	S	11/20/2013	-42.0000	3,018.58	-2,014.27	1,004.31
LHBF20050002	747525103	QUALCOMM INC	S	11/20/2013	-8,058.0000	574,901.70	-386,452.82	188,448.88
LHBF20050002	747525103	QUALCOMM INC	S	11/20/2013	-1,271.0000	90,952.82	-60,955.76	29,997.06
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/21/2013	-191,250.5500	191,250.55	-191,250.55	0.00
LHBF20050002	741503403	PRICELINE.COM INC	S	11/21/2013	-50.0000	57,836.99	-32,626.25	25,210.74
LHBF20050002	61166W101	MONSANTO CO	S	11/21/2013	-830.0000	91,856.99	-88,018.68	3,838.31
LHBF20050002	151020104	CELGENE CORP	S	11/21/2013	-330.0000	52,312.59	-19,938.43	32,374.16
LHBF20050002	38259P508	GOOGLE INC	S	11/21/2013	-70.0000	72,184.33	-53,135.60	19,048.73
LHBF20050002	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	S	11/21/2013	-830.0000	77,783.50	-62,472.52	15,310.98
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/22/2013	-82,335.3500	82,335.35	-82,335.35	0.00
LHBF20050002	G60754101	MICHAEL KORS HOLDINGS LTD	S	11/29/2013	-1,800.0000	148,107.36	-146,298.24	1,809.12

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/29/2013	-157,582.4500	157,582.45	-157,582.45	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-225,574.1200	225,574.12	-225,574.12	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-7,408,916.3200	7,408,916.32	-7,408,916.32	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/4/2013	-235,820.0800	235,820.08	-235,820.08	0.00
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/6/2013	-231,686.7400	231,686.74	-231,686.74	0.00
LHBF20050002	056752108	BAIDU INC/CHINA	S	12/11/2013	-643.0000	112,403.89	-104,995.47	7,408.42
LHBF20050002	056752108	BAIDU INC/CHINA	S	12/11/2013	-27.0000	4,751.58	-4,408.83	342.75
LHBF20050002	056752108	BAIDU INC/CHINA	S	12/12/2013	-1,040.0000	179,158.30	-159,276.26	19,882.04
LHBF20050002	354613101	FRANKLIN RESOURCES INC	S	12/18/2013	-3,096.0000	169,988.18	-171,610.97	-1,622.79
LHBF20050002	354613101	FRANKLIN RESOURCES INC	S	12/18/2013	-1,058.0000	58,431.05	-51,204.67	7,226.38
LHBF20050002	354613101	FRANKLIN RESOURCES INC	S	12/19/2013	-343.0000	19,050.67	-14,406.00	4,644.67
LHBF20050002	354613101	FRANKLIN RESOURCES INC	S	12/19/2013	-1,373.0000	76,274.17	-55,415.21	20,858.96
LHBF20050002	756577102	RED HAT INC	S	12/20/2013	-65.0000	3,807.31	-3,493.00	314.31
LHBF20050002	756577102	RED HAT INC	S	12/20/2013	-3,272.0000	184,879.18	-173,885.38	10,993.80
LHBF20050002	756577102	RED HAT INC	S	12/20/2013	-701.0000	40,845.01	-36,553.26	4,291.75
LHBF20050002	756577102	RED HAT INC	S	12/20/2013	-773.0000	45,133.29	-39,970.05	5,163.24
LHBF20050002	756577102	RED HAT INC	S	12/20/2013	-9.0000	525.88	-465.37	60.51
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/24/2013	-16,932.4300	16,932.43	-16,932.43	0.00
LHBF20050002	023135106	AMAZON.COM INC	S	12/24/2013	-105.0000	41,731.33	-40,541.83	1,189.50
LHBF20050002	023135106	AMAZON.COM INC	S	12/24/2013	-508.0000	202,728.61	-196,145.25	6,583.36
LHBF20050002	023135106	AMAZON.COM INC	S	12/24/2013	-210.0000	83,910.18	-81,083.67	2,826.51
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/26/2013	-113,745.4500	113,745.45	-113,745.45	0.00
LHBF20050002	023135106	AMAZON.COM INC	S	12/26/2013	-298.0000	119,040.07	-66,908.55	52,131.52
LHBF20050002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/27/2013	-72,108.4400	72,108.44	-72,108.44	0.00
						<b>39,446,681.47</b>	<b>(34,752,613.18)</b>	<b>4,694,068.29</b>

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Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>		<b>39,446,681.47</b>	<b>(34,752,613.18)</b>	<b>4,694,068.29</b>
	Settled Dividend Received- Currency gain/loss			-
	Foreign Exchange Contract- Currency gain/loss			-
	Foreign Exchange Contract- Settlement gain/loss			-
	Base Currency gain/loss			-
	Base trade and settlement gain/loss			-
	<b>Currency Gain/loss on NC100</b>			-

SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
316345206	FIDELITY BALANCED, FBALX	CD	10/11/2013	0.0000	7,762.26	0.0000	7,762.26
316345206	FIDELITY BALANCED, FBALX	CD	10/11/2013	0.0000	10,181.94	0.0000	10,181.94
316345206	FIDELITY BALANCED, FBALX	CD	12/13/2013	0.0000	1,988.43	0.0000	1,988.43
316345206	FIDELITY BALANCED, FBALX	CD	12/13/2013	0.0000	2,560.76	0.0000	2,560.76
<b>TOTAL</b>							<b>22,493.39</b>



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/2/2013	-3,461.8100	3,461.81	-3,461.81	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/3/2013	-12,567.9500	12,567.95	-12,567.95	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/9/2013	-83,939.6300	83,939.63	-83,939.63	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/10/2013	-90,222.2400	90,222.24	-90,222.24	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/16/2013	-54,891.0000	54,891.00	-54,891.00	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-44,578.8400	44,578.84	-44,578.84	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/5/2013	-100,222.0500	100,222.05	-100,222.05	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/6/2013	-53,563.3700	53,563.37	-53,563.37	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/7/2013	-87,351.7900	87,351.79	-87,351.79	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/8/2013	-82,360.5800	82,360.58	-82,360.58	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/11/2013	-107,952.1900	107,952.19	-107,952.19	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/12/2013	-99,951.7200	99,951.72	-99,951.72	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/13/2013	-88,678.5200	88,678.52	-88,678.52	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/19/2013	-85,053.4500	85,053.45	-85,053.45	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/20/2013	-31,461.5600	31,461.56	-31,461.56	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/21/2013	-44,840.7300	44,840.73	-44,840.73	0.00
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/7/2013	-350.0000	32,891.00	-16,136.96	16,754.04
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/8/2013	-1,450.0000	136,332.47	-66,853.12	69,479.35
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/11/2013	-1,150.0000	108,157.95	-53,021.44	55,136.51
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/12/2013	-950.0000	89,368.96	-43,800.32	45,568.64
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/13/2013	-950.0000	88,847.42	-43,800.32	45,047.10
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	3/14/2013	-825.0000	77,346.96	-38,037.12	39,309.84
LHBF20040002	03073E105	AMERISOURCEBERGEN CORP	S	3/19/2013	-3,750.0000	190,387.73	-105,019.11	85,368.62
LHBF20040002	03073E105	AMERISOURCEBERGEN CORP	S	3/19/2013	-1,700.0000	86,935.54	-47,453.80	39,481.74
LHBF20040002	871829107	SYSCO CORP	S	3/26/2013	-1,000.0000	35,174.51	-28,516.30	6,658.21
LHBF20040002	871829107	SYSCO CORP	S	3/26/2013	-1,500.0000	52,555.67	-42,717.07	9,838.60
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/27/2013	-209,384.1400	209,384.14	-209,384.14	0.00
LHBF20040002	871829107	SYSCO CORP	S	3/27/2013	-1,600.0000	55,995.86	-45,422.08	10,573.78
LHBF20040002	871829107	SYSCO CORP	S	3/28/2013	-2,200.0000	77,428.36	-62,278.03	15,150.33
LHBF20040002	996087094	BNY MELLON CASH RESERVE	S	4/1/2013	-9,087.5000	9,087.50	-9,087.50	0.00
LHBF20040002	871829107	SYSCO CORP	S	4/1/2013	-1,050.0000	36,949.51	-29,679.83	7,269.68
LHBF20040002	871829107	SYSCO CORP	S	4/1/2013	-1,450.0000	51,038.42	-38,776.58	12,261.84
LHBF20040002	871829107	SYSCO CORP	S	4/2/2013	-1,750.0000	61,455.82	-39,746.87	21,708.95
LHBF20040002	61166W101	MONSANTO CO	S	4/4/2013	-400.0000	42,367.81	-28,309.78	14,058.03
LHBF20040002	61166W101	MONSANTO CO	S	4/4/2013	-1,100.0000	116,462.85	-60,416.50	56,046.35
LHBF20040002	61166W101	MONSANTO CO	S	4/5/2013	-4,250.0000	445,458.01	-224,312.44	221,145.57
LHBF20040002	61166W101	MONSANTO CO	S	4/8/2013	-900.0000	94,530.82	-41,920.74	52,610.08
LHBF20040002	61166W101	MONSANTO CO	S	4/8/2013	-750.0000	78,752.81	-35,237.31	43,515.50
LHBF20040002	61166W101	MONSANTO CO	S	4/9/2013	-1,600.0000	168,915.57	-74,525.76	94,389.81
LHBF20040002	871829107	SYSCO CORP	S	4/10/2013	-3,600.0000	124,919.35	-81,765.00	43,154.35
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-608,807.1800	608,807.18	-608,807.18	0.00
LHBF20040002	871829107	SYSCO CORP	S	4/11/2013	-3,250.0000	112,784.49	-73,815.63	38,968.86
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/17/2013	-90,475.8400	90,475.84	-90,475.84	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/18/2013	-33,069.9400	33,069.94	-33,069.94	0.00
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/22/2013	-1,450.0000	152,541.51	-66,853.12	85,688.39
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/23/2013	-1,650.0000	173,915.51	-76,074.24	97,841.27
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/24/2013	-950.0000	98,732.71	-43,800.32	54,932.39
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/24/2013	-400.0000	41,603.42	-18,442.24	23,161.18
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/25/2013	-450.0000	46,750.08	-20,747.52	26,002.56
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/26/2013	-200,902.9000	200,902.90	-200,902.90	0.00
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/26/2013	-950.0000	97,965.60	-43,800.32	54,165.28
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/29/2013	-900.0000	92,915.35	-41,495.04	51,420.31
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	4/30/2013	-900.0000	92,758.67	-41,495.04	51,263.63
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/1/2013	-126,049.8000	126,049.80	-126,049.80	0.00
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	5/1/2013	-750.0000	77,683.78	-34,579.20	43,104.58
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	5/1/2013	-350.0000	36,427.18	-16,136.96	20,290.22
LHBF20040002	494368103	KIMBERLY-CLARK CORP	S	5/2/2013	-1,475.0000	154,151.45	-68,005.76	86,145.69
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/8/2013	-1,250.0000	35,309.95	-34,245.63	1,064.32
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/8/2013	-2,400.0000	67,911.27	-65,751.60	2,159.67
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/9/2013	-850.0000	23,911.07	-23,287.02	624.05
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/9/2013	-1,600.0000	45,239.78	-43,834.40	1,405.38
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/10/2013	-3,600.0000	101,487.48	-98,627.40	2,860.08
LHBF20040002	064058100	BANK OF NEW YORK MELLON CORP/T	S	5/13/2013	-3,800.0000	108,735.70	-104,106.70	4,629.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/17/2013	-318,547.0600	318,547.06	-318,547.06	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/20/2013	-931,625.4200	931,625.42	-931,625.42	0.00
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/21/2013	-1,550.0000	110,168.90	-54,561.09	55,607.81
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/22/2013	-1,550.0000	109,504.97	-54,561.08	54,943.89
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/23/2013	-1,350.0000	94,535.48	-47,520.94	47,014.54
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/24/2013	-950.0000	66,167.01	-33,440.67	32,726.34
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	5/28/2013	-1,600.0000	72,773.61	-55,111.31	17,662.30
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/28/2013	-1,350.0000	95,423.49	-47,520.95	47,902.54
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	5/29/2013	-1,150.0000	51,471.72	-39,113.10	12,358.62
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/29/2013	-950.0000	66,403.94	-33,440.66	32,963.28
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	5/30/2013	-1,350.0000	60,946.44	-45,699.72	15,246.72
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	5/30/2013	-950.0000	66,551.09	-33,440.67	33,110.42
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	5/31/2013	-250.0000	11,301.55	-8,431.15	2,870.40
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/3/2013	-250.0000	17,296.44	-8,800.17	8,496.27
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/3/2013	-950.0000	65,818.27	-33,440.67	32,377.60
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/4/2013	-500.0000	34,543.99	-17,600.35	16,943.64
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/5/2013	-650.0000	44,245.11	-22,880.45	21,364.66
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/6/2013	-900.0000	60,869.00	-31,680.63	29,188.37
LHBF20040002	G47791101	INGERSOLL-RAND PUBLIC LIMITED	S	6/6/2013	-5,800.0000	326,491.97	-273,807.95	52,684.02
LHBF20040002	G47791101	INGERSOLL-RAND PUBLIC LIMITED	S	6/7/2013	-6,600.0000	379,644.52	-308,666.85	70,977.67
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/7/2013	-1,050.0000	72,117.47	-36,960.74	35,156.73
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/7/2013	-92,815.3100	92,815.31	-92,815.31	0.00
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/10/2013	-500.0000	34,412.90	-17,600.35	16,812.55

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/10/2013	-108,242.8600	108,242.86	-108,242.86	0.00
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/11/2013	-750.0000	51,294.45	-26,400.52	24,893.93
LHBF20040002	G47791101	INGERSOLL-RAND PUBLIC LIMITED	S	6/11/2013	-7,850.0000	447,141.56	-329,599.89	117,541.67
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/12/2013	-300.0000	20,248.83	-10,560.21	9,688.62
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/13/2013	-30,927.4300	30,927.43	-30,927.43	0.00
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/13/2013	-1,150.0000	78,011.88	-40,480.81	37,531.07
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/14/2013	-600.0000	40,917.00	-21,120.42	19,796.58
LHBF20040002	053015103	AUTOMATIC DATA PROCESSING INC	S	6/17/2013	-1,275.0000	87,704.96	-44,880.89	42,824.07
LHBF20040002	G5785G107	MALLINCKRODT PLC	S	7/3/2013	-2,865.0000	121,591.34	-74,148.55	47,442.79
LHBF20040002	G5785G107	MALLINCKRODT PLC	S	7/12/2013	-0.6250	26.41	-14.90	11.51
LHBF20040002	084670702	BERKSHIRE HATHAWAY INC	S	7/18/2013	-1,300.0000	153,656.28	-109,681.16	43,975.12
LHBF20040002	084670702	BERKSHIRE HATHAWAY INC	S	7/19/2013	-1,025.0000	121,461.61	-81,946.40	39,515.21
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/25/2013	-174,521.9100	174,521.91	-174,521.91	0.00
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	7/29/2013	-800.0000	40,977.12	-35,466.38	5,510.74
LHBF20040002	681919106	OMNICOM GROUP INC	S	7/29/2013	-5,950.0000	397,868.38	-308,228.18	89,640.20
LHBF20040002	681919106	OMNICOM GROUP INC	S	7/29/2013	-1,200.0000	78,057.56	-55,923.83	22,133.73
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	7/30/2013	-1,100.0000	56,063.60	-48,738.58	7,325.02
LHBF20040002	681919106	OMNICOM GROUP INC	S	7/30/2013	-3,000.0000	190,685.68	-138,020.51	52,665.17
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/31/2013	-22,290.0000	22,290.00	-22,290.00	0.00
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	7/31/2013	-1,250.0000	63,815.01	-55,371.91	8,443.10
LHBF20040002	681919106	OMNICOM GROUP INC	S	7/31/2013	-4,500.0000	293,230.19	-203,433.33	89,796.86
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	8/1/2013	-1,900.0000	98,300.29	-84,144.16	14,156.13
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/1/2013	-1,950.0000	126,486.69	-86,015.92	40,470.77
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	8/2/2013	-1,300.0000	67,808.11	-57,563.03	10,245.08
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/2/2013	-1,500.0000	95,695.48	-65,703.45	29,992.03
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	8/5/2013	-600.0000	31,257.17	-26,539.68	4,717.49
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/5/2013	-600.0000	38,055.59	-26,281.38	11,774.21
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/5/2013	-1,200.0000	76,025.87	-50,502.07	25,523.80
LHBF20040002	37733W105	GLAXOSMITHKLINE PLC	S	8/6/2013	-1,400.0000	72,607.63	-61,246.30	11,361.33
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/6/2013	-1,200.0000	76,404.11	-46,428.61	29,975.50
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/6/2013	-600.0000	38,398.31	-22,867.02	15,531.29
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/7/2013	-750.0000	47,618.32	-28,132.46	19,485.86
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/7/2013	-500.0000	31,738.84	-19,055.85	12,682.99
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/8/2013	-300.0000	19,065.32	-11,198.04	7,867.28
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/9/2013	-600.0000	37,906.37	-22,396.08	15,510.29
LHBF20040002	887317303	TIME WARNER INC	S	8/9/2013	-750.0000	47,705.54	-13,194.70	34,510.84
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/12/2013	-300.0000	18,804.30	-11,198.04	7,606.26
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/12/2013	-300.0000	18,863.67	-11,198.04	7,665.63
LHBF20040002	887317303	TIME WARNER INC	S	8/12/2013	-1,500.0000	95,227.34	-26,389.40	68,837.94
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/13/2013	-200.0000	12,461.90	-7,465.36	4,996.54
LHBF20040002	887317303	TIME WARNER INC	S	8/13/2013	-900.0000	56,810.16	-15,833.64	40,976.52
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/14/2013	-1,300.0000	81,489.73	-48,359.62	33,130.11
LHBF20040002	887317303	TIME WARNER INC	S	8/14/2013	-900.0000	56,177.74	-15,833.64	40,344.10

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20040002	681919106	OMNICOM GROUP INC	S	8/15/2013	-725.0000	44,031.02	-26,833.78	17,197.24
LHBF20040002	88579Y101	3M CO	S	8/15/2013	-100.0000	11,610.68	-8,436.32	3,174.36
LHBF20040002	887317303	TIME WARNER INC	S	8/15/2013	-2,100.0000	128,338.84	-36,945.17	91,393.67
LHBF20040002	88579Y101	3M CO	S	8/16/2013	-250.0000	28,984.67	-21,085.03	7,899.64
LHBF20040002	88579Y101	3M CO	S	8/19/2013	-150.0000	17,359.40	-12,637.17	4,722.23
LHBF20040002	88579Y101	3M CO	S	8/22/2013	-100.0000	11,474.17	-8,424.78	3,049.39
LHBF20040002	88579Y101	3M CO	S	8/22/2013	-100.0000	11,474.94	-8,424.78	3,050.16
LHBF20040002	88579Y101	3M CO	S	8/23/2013	-50.0000	5,724.66	-4,212.39	1,512.27
LHBF20040002	88579Y101	3M CO	S	8/26/2013	-100.0000	11,497.79	-8,424.78	3,073.01
LHBF20040002	88579Y101	3M CO	S	9/4/2013	-150.0000	17,198.78	-12,637.17	4,561.61
LHBF20040002	88579Y101	3M CO	S	9/5/2013	-150.0000	17,225.28	-12,637.17	4,588.11
LHBF20040002	88579Y101	3M CO	S	9/6/2013	-125.0000	14,404.23	-10,530.98	3,873.25
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/20/2013	-72,888.2800	72,888.28	-72,888.28	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/23/2013	-143,031.3400	143,031.34	-143,031.34	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/24/2013	-191,820.6200	191,820.62	-191,820.62	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/25/2013	-66,386.9600	66,386.96	-66,386.96	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/26/2013	-159,803.7200	159,803.72	-159,803.72	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/27/2013	-21,556.3200	21,556.32	-21,556.32	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/30/2013	-57,948.7800	57,948.78	-57,948.78	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/1/2013	-15,268.3200	15,268.32	-15,268.32	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/2/2013	-64,567.8900	64,567.89	-64,567.89	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/3/2013	-165,653.5600	165,653.56	-165,653.56	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/11/2013	-165,631.3700	165,631.37	-165,631.37	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/15/2013	-115,185.1100	115,185.11	-115,185.11	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/22/2013	-334,696.3400	334,696.34	-334,696.34	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/23/2013	-64,851.0000	64,851.00	-64,851.00	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/23/2013	-1,300.0000	69,396.95	-43,841.08	25,555.87
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/24/2013	-1,350.0000	72,556.64	-44,498.48	28,058.16
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/25/2013	-650.0000	34,866.69	-19,033.60	15,833.09
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/28/2013	-160,516.3800	160,516.38	-160,516.38	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/28/2013	-300.0000	16,000.31	-8,831.43	7,168.88
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/29/2013	-423,985.8200	423,985.82	-423,985.82	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/29/2013	-1,500.0000	79,467.56	-43,626.65	35,840.91
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/30/2013	-175,963.0000	175,963.00	-175,963.00	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/30/2013	-1,500.0000	78,468.58	-41,293.62	37,174.96
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/31/2013	-32,816.0500	32,816.05	-32,816.05	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	10/31/2013	-900.0000	46,283.22	-9,842.40	36,440.82
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	11/1/2013	-900.0000	46,160.73	-9,842.40	36,318.33
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	11/4/2013	-700.0000	36,255.37	-7,655.20	28,600.17
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/4/2013	-7,060.4200	7,060.42	-7,060.42	0.00
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	11/5/2013	-1,400.0000	72,430.67	-15,310.40	57,120.27
LHBF20040002	H84989104	TE CONNECTIVITY LTD	S	11/6/2013	-1,375.0000	71,819.39	-15,037.00	56,782.39
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/6/2013	-7,947.2700	7,947.27	-7,947.27	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/12/2013	-14,318.4300	14,318.43	-14,318.43	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/13/2013	-155,276.1600	155,276.16	-155,276.16	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/14/2013	-93,151.8000	93,151.80	-93,151.80	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-7,235,492.8900	7,235,492.89	-7,235,492.89	0.00
LHBF20040002	871829107	SYSCO CORP	S	12/9/2013	-8,850.0000	343,962.54	-262,732.03	81,230.51
LHBF20040002	871829107	SYSCO CORP	S	12/9/2013	-11,000.0000	424,469.41	-249,837.50	174,631.91
LHBF20040002	871829107	SYSCO CORP	S	12/10/2013	-1,750.0000	64,727.70	-39,746.88	24,980.82
LHBF20040002	871829107	SYSCO CORP	S	12/10/2013	-7,400.0000	273,807.81	-168,072.50	105,735.31
LHBF20040002	871829107	SYSCO CORP	S	12/11/2013	-1,750.0000	64,938.56	-39,746.87	25,191.69
LHBF20040002	871829107	SYSCO CORP	S	12/12/2013	-7,975.0000	287,813.53	-181,132.19	106,681.34
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/24/2013	-39,384.4600	39,384.46	-39,384.46	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/26/2013	-126,164.5000	126,164.50	-126,164.50	0.00
LHBF20040002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/27/2013	-95,804.2600	95,804.26	-95,804.26	0.00

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25,779,212.50 (21,315,012.60) 4,464,199.90

Journal Entry for Future Gain/Loss

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<b>GRAND TOTAL</b>	<b>25,779,212.50</b>	<b>(21,315,012.60)</b>	<b>4,464,199.90</b>
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Settled Interest Received- Currency gain/loss	-
Foreign Exchange Contract- Currency gain/loss	-
Foreign Exchange Contract- Settlement gain/loss	-
Base Currency gain/loss	-
Base trade and settlement gain/loss	-
<b>Currency Gain/loss on NC100</b>	<b>-</b>

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF60040002	9999999A5	COMMIT TO PUR MUTUAL FD	S	9/30/2013	-2,000,000.0000	2,000,000.00	-2,000,000.00	0.00
LHBF60040002	9999999A5	COMMIT TO PUR MUTUAL FD	S	11/27/2013	-5,000,000.0000	5,000,000.00	-5,000,000.00	0.00
LHBF60040002		PIMCO REAL RETURN FUND	CD	12/11/2013	0.0000	134,163.37	0.00	134,163.37
						<b>7,134,163.37</b>	<b>(7,000,000.00)</b>	<b>134,163.37</b>

Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>						<b>7,134,163.37</b>	<b>(7,000,000.00)</b>	<b>134,163.37</b>
						Settled Interest Received- Currency gain/loss		-
						Foreign Exchange Contract- Currency gain/loss		-
						Foreign Exchange Contract- Settlement gain/loss		-
						Base Currency gain/loss		-
						Base trade and settlement gain/loss		-
						<b>Currency Gain/loss on NC100</b>		-

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002		WARNACO GROUP INC/THE	CD	2/14/2013	0.0000	84,352.50	0.00	84,352.50
LHBF20030002		ALTERRA CAPITAL HOLDINGS LTD	CD	5/2/2013	0.0000	80,190.00	0.00	80,190.00
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	1/3/2013	-89.0000	4,313.47	-1,819.77	2,493.70
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	1/4/2013	-341.0000	16,768.81	-6,972.36	9,796.45
LHBF20030002	770196103	ROBBINS & MYERS INC	S	1/4/2013	-1,210.0000	72,069.85	-58,168.10	13,901.75
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/7/2013	-53,793.2300	53,793.23	-53,793.23	0.00
LHBF20030002	770196103	ROBBINS & MYERS INC	S	1/7/2013	-1,228.0000	73,139.39	-55,459.15	17,680.24
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/8/2013	-60,614.7800	60,614.78	-60,614.78	0.00
LHBF20030002	29275Y102	ENERSYS	S	1/9/2013	-490.0000	19,214.76	-11,010.31	8,204.45
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	1/9/2013	-264.0000	7,869.61	-2,851.98	5,017.63
LHBF20030002	947890109	WEBSTER FINANCIAL CORP	S	1/10/2013	-940.0000	20,221.20	-16,181.44	4,039.76
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/11/2013	-53,868.4500	53,868.45	-53,868.45	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	1/11/2013	-416.0000	12,389.53	-4,396.69	7,992.84
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/14/2013	-15,224.4400	15,224.44	-15,224.44	0.00
LHBF20030002	373200302	GEORGIA GULF CORPORATION	S	1/14/2013	-730.0000	36,637.21	-29,023.71	7,613.50
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/15/2013	-5,103.1600	5,103.16	-5,103.16	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	1/15/2013	-900.0000	27,051.50	-9,558.93	17,492.57
LHBF20030002	84470P109	SOUTHSIDE BANCSHARES INC	S	1/16/2013	-160.0000	3,401.42	-3,067.41	334.01
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/16/2013	-460.0000	13,552.30	-16,686.68	-3,134.38
LHBF20030002	84470P109	SOUTHSIDE BANCSHARES INC	S	1/17/2013	-525.0000	11,116.26	-10,010.36	1,105.90
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/17/2013	-1,190.0000	35,602.93	-42,977.60	-7,374.67
LHBF20030002	870738101	SWIFT ENERGY CO	S	1/18/2013	-2,214.0000	35,457.07	-63,270.34	-27,813.27
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/18/2013	-960.0000	29,665.25	-34,240.00	-4,574.75
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/22/2013	-10,673.2800	10,673.28	-10,673.28	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/23/2013	-50,189.3200	50,189.32	-50,189.32	0.00
LHBF20030002	23251P102	CYBERONICS INC	S	1/23/2013	-1,780.0000	79,038.05	-80,579.35	-1,541.30
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/24/2013	-140.0000	4,581.05	-4,941.26	-360.21
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/25/2013	-5,263.9900	5,263.99	-5,263.99	0.00
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/25/2013	-1,290.0000	42,268.61	-45,185.57	-2,916.96
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/28/2013	-360.0000	11,885.74	-12,379.65	-493.91
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/29/2013	-19,958.6000	19,958.60	-19,958.60	0.00
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	1/30/2013	-384.0000	12,430.45	-13,099.52	-669.07
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/31/2013	-12,670.0900	12,670.09	-12,670.09	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	2/1/2013	-960.0000	27,701.90	-9,740.61	17,961.29
LHBF20030002	76009N100	RENT-A-CENTER INC/TX	S	2/1/2013	-530.0000	19,391.36	-20,233.17	-841.81
LHBF20030002	84470P109	SOUTHSIDE BANCSHARES INC	S	2/1/2013	-1,424.0000	29,796.67	-27,085.32	2,711.35
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	2/1/2013	-356.0000	11,515.49	-12,140.30	-624.81
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/1/2013	-9,055.4700	9,055.47	-9,055.47	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-42,686.3800	42,686.38	-42,686.38	0.00
LHBF20030002	84470P109	SOUTHSIDE BANCSHARES INC	S	2/4/2013	-1,898.0000	39,781.18	-35,159.28	4,621.90
LHBF20030002	587118100	MEN'S WEARHOUSE INC/THE	S	2/4/2013	-920.0000	26,967.72	-27,709.69	-741.97
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/5/2013	-30,711.8100	30,711.81	-30,711.81	0.00
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/6/2013	-1,640.0000	38,780.54	-44,276.36	-5,495.82

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION I	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/8/2013	-37,151.0000	37,151.00	-37,151.00	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	2/8/2013	-780.0000	22,387.44	-7,681.28	14,706.16
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	2/8/2013	-740.0000	26,108.46	-13,410.71	12,697.75
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	2/11/2013	-820.0000	38,929.93	-16,199.98	22,729.95
LHBF20030002	807066105	SCHOLASTIC CORP	S	2/11/2013	-800.0000	23,461.15	-22,767.91	693.24
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/12/2013	-71,530.1700	71,530.17	-71,530.17	0.00
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/13/2013	-910.0000	21,480.79	-24,416.76	-2,935.97
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/13/2013	-1,100.0000	25,804.87	-29,321.24	-3,516.37
LHBF20030002	76009N100	RENT-A-CENTER INC/TX	S	2/13/2013	-920.0000	34,303.82	-34,798.22	-494.40
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	2/13/2013	-219.0000	6,645.74	-7,438.77	-793.03
LHBF20030002	922417100	VEECO INSTRUMENTS INC	S	2/14/2013	-562.0000	17,069.12	-19,018.42	-1,949.30
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/15/2013	-12,713.4500	12,713.45	-12,713.45	0.00
LHBF20030002	76009N100	RENT-A-CENTER INC/TX	S	2/15/2013	-690.0000	25,924.15	-25,512.27	411.88
LHBF20030002	701081101	PARKER DRILLING CO	S	2/15/2013	-7,530.0000	44,797.96	-51,340.75	-6,542.79
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/19/2013	-1,520.0000	34,830.31	-40,367.69	-5,537.38
LHBF20030002	693656100	PVH CORP	S	2/19/2013	-296.0000	35,656.90	-35,514.08	142.82
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	2/20/2013	-20.0000	560.64	-196.96	363.68
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/20/2013	-540.0000	12,396.18	-14,324.20	-1,928.02
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/21/2013	-19,664.8700	19,664.87	-19,664.87	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	2/22/2013	-800.0000	21,874.30	-7,878.24	13,996.06
LHBF20030002	14067E506	CAPSTEAD MORTGAGE CORP	S	2/22/2013	-2,210.0000	26,813.98	-31,568.88	-4,754.90
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/22/2013	-280.0000	6,438.39	-7,427.37	-988.98
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/25/2013	-49,909.1600	49,909.16	-49,909.16	0.00
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/25/2013	-50.0000	1,149.73	-1,326.32	-176.59
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/26/2013	-27,082.2200	27,082.22	-27,082.22	0.00
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/26/2013	-1,380.0000	31,163.70	-36,316.49	-5,152.79
LHBF20030002	587118100	MEN'S WEARHOUSE INC/THE	S	2/26/2013	-1,470.0000	41,030.89	-42,535.69	-1,504.80
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/27/2013	-8,587.1200	8,587.12	-8,587.12	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	2/27/2013	-430.0000	11,853.41	-4,234.55	7,618.86
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	2/27/2013	-1,117.0000	25,534.26	-28,872.38	-3,338.12
LHBF20030002	562750109	MANHATTAN ASSOCIATES INC	S	2/27/2013	-410.0000	28,462.50	-11,401.78	17,060.72
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	2/27/2013	-540.0000	26,150.21	-10,562.29	15,587.92
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/28/2013	-92,840.8500	92,840.85	-92,840.85	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	3/1/2013	-191.0000	5,300.07	-1,880.93	3,419.14
LHBF20030002	26613Q106	DUPONT FABROS TECHNOLOGY INC	S	3/1/2013	-573.0000	13,270.49	-14,634.42	-1,363.93
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	3/4/2013	-760.0000	26,993.75	-13,172.88	13,820.87
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	3/4/2013	-540.0000	26,485.05	-10,536.51	15,948.54
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/5/2013	-60,259.6200	60,259.62	-60,259.62	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-20,592.3100	20,592.31	-20,592.31	0.00
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	3/6/2013	-1,239.0000	34,433.63	-12,201.43	22,232.20
LHBF20030002	118255108	BUCKEYE TECHNOLOGIES INC	S	3/7/2013	-954.0000	26,826.15	-9,394.80	17,431.35
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/8/2013	-13,123.4200	13,123.42	-13,123.42	0.00
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	3/8/2013	-1,430.0000	51,495.86	-24,742.09	26,753.77



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	693656100	PVH CORP	S	3/11/2013	-0.9860	121.54	-118.30	3.24
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/12/2013	-24,489.7000	24,489.70	-24,489.70	0.00
LHBF20030002	14067E506	CAPSTEAD MORTGAGE CORP	S	3/12/2013	-2,080.0000	26,347.59	-29,362.85	-3,015.26
LHBF20030002	691497309	OXFORD INDUSTRIES INC	S	3/12/2013	-529.0000	28,094.77	-10,282.97	17,811.80
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/14/2013	-2,836.1000	2,836.10	-2,836.10	0.00
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	3/14/2013	-770.0000	28,862.72	-13,281.60	15,581.12
LHBF20030002	84763A108	SPECTRUM PHARMACEUTICALS INC	S	3/14/2013	-1,230.0000	9,707.68	-15,703.65	-5,995.97
LHBF20030002	84763A108	SPECTRUM PHARMACEUTICALS INC	S	3/15/2013	-2,520.0000	19,394.49	-31,781.95	-12,387.46
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/18/2013	-9,757.6800	9,757.68	-9,757.68	0.00
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	3/18/2013	-3,320.0000	52,587.61	-30,599.68	21,987.93
LHBF20030002	03875Q108	ARBITRON INC	S	3/19/2013	-880.0000	41,244.76	-33,292.77	7,951.99
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	3/19/2013	-2,461.0000	39,030.58	-21,430.23	17,600.35
LHBF20030002	03875Q108	ARBITRON INC	S	3/20/2013	-640.0000	30,006.42	-24,099.26	5,907.16
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	3/20/2013	-969.0000	15,400.26	-8,104.99	7,295.27
LHBF20030002	163072101	CHEESECAKE FACTORY INC/THE	S	3/21/2013	-840.0000	30,487.95	-15,979.50	14,508.45
LHBF20030002	807066105	SCHOLASTIC CORP	S	3/21/2013	-1,870.0000	51,394.66	-51,635.23	-240.57
LHBF20030002	587200106	MENTOR GRAPHICS CORP	S	3/22/2013	-2,265.0000	39,469.68	-25,447.15	14,022.53
LHBF20030002	807066105	SCHOLASTIC CORP	S	3/22/2013	-2,050.0000	54,043.14	-53,765.68	277.46
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/25/2013	-4,869.4200	4,869.42	-4,869.42	0.00
LHBF20030002	807066105	SCHOLASTIC CORP	S	3/25/2013	-1,450.0000	38,275.66	-36,445.78	1,829.88
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/26/2013	-19,864.8000	19,864.80	-19,864.80	0.00
LHBF20030002	03875Q108	ARBITRON INC	S	4/1/2013	-1,420.0000	66,468.98	-50,737.27	15,731.71
LHBF20030002	577933104	MAXIMUS INC	S	4/1/2013	-600.0000	48,066.00	-10,957.60	37,108.40
LHBF20030002	587200106	MENTOR GRAPHICS CORP	S	4/2/2013	-834.0000	14,604.59	-8,521.95	6,082.64
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/2/2013	-1,190.0000	24,823.79	-31,887.83	-7,064.04
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/2/2013	-16,418.5400	16,418.54	-16,418.54	0.00
LHBF20030002	059692103	BANCORPSOUTH INC	S	4/2/2013	-723.0000	11,539.11	-10,831.63	707.48
LHBF20030002	03875Q108	ARBITRON INC	S	4/3/2013	-1,450.0000	67,945.47	-49,502.06	18,443.41
LHBF20030002	587200106	MENTOR GRAPHICS CORP	S	4/3/2013	-976.0000	17,051.11	-9,966.32	7,084.79
LHBF20030002	73179P106	POLYONE CORP	S	4/3/2013	-1,200.0000	28,053.33	-12,370.20	15,683.13
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	4/4/2013	-2,000.0000	31,839.28	-16,448.20	15,391.08
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/4/2013	-1,340.0000	27,891.74	-35,177.80	-7,286.06
LHBF20030002	05463D100	AXIALL CORP	S	4/5/2013	-770.0000	43,048.96	-30,405.99	12,642.97
LHBF20030002	26969P108	EAGLE MATERIALS INC	S	4/5/2013	-380.0000	24,293.08	-21,940.78	2,352.30
LHBF20030002	90341W108	US AIRWAYS GROUP INC	S	4/5/2013	-1,130.0000	17,421.04	-8,283.94	9,137.10
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/8/2013	-1,280.0000	26,950.94	-33,128.16	-6,177.22
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/9/2013	-5,713.8700	5,713.87	-5,713.87	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/10/2013	-4,934.7900	4,934.79	-4,934.79	0.00
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/10/2013	-1,039.0000	21,901.72	-26,458.11	-4,556.39
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/10/2013	-724.0000	15,237.90	-18,402.13	-3,164.23
LHBF20030002	05463D100	AXIALL CORP	S	4/11/2013	-430.0000	24,936.99	-16,965.60	7,971.39
LHBF20030002	163893209	CHEMTURA CORP	S	4/11/2013	-358.0000	7,724.10	-5,367.89	2,356.21
LHBF20030002	457985208	INTEGRA LIFESCIENCES HOLDINGS	S	4/11/2013	-430.0000	15,135.74	-19,156.19	-4,020.45

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	4/11/2013	-1,450.0000	23,072.61	-10,789.75	12,282.86
LHBF20030002	88830M102	TITAN INTERNATIONAL INC	S	4/11/2013	-757.0000	15,982.86	-18,973.84	-2,990.98
LHBF20030002	73179P106	POLYONE CORP	S	4/11/2013	-80.0000	1,890.28	-824.68	1,065.60
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/12/2013	-53,531.9400	53,531.94	-53,531.94	0.00
LHBF20030002	45256B101	IMPAX LABORATORIES INC	S	4/12/2013	-789.0000	12,964.39	-19,615.66	-6,651.27
LHBF20030002	457985208	INTEGRA LIFESCIENCES HOLDINGS	S	4/12/2013	-2,105.0000	70,434.04	-87,562.06	-17,128.02
LHBF20030002	587200106	MENTOR GRAPHICS CORP	S	4/15/2013	-1,580.0000	27,675.91	-16,090.92	11,584.99
LHBF20030002	45256B101	IMPAX LABORATORIES INC	S	4/16/2013	-1,600.0000	25,756.86	-39,567.11	-13,810.25
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	4/17/2013	-850.0000	42,549.27	-41,361.13	1,188.14
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	4/17/2013	-3,500.0000	55,780.34	-25,861.80	29,918.54
LHBF20030002	73179P106	POLYONE CORP	S	4/17/2013	-1,350.0000	30,187.08	-13,903.68	16,283.40
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/18/2013	-58,006.2100	58,006.21	-58,006.21	0.00
LHBF20030002	163893209	CHEMTURA CORP	S	4/19/2013	-2,110.0000	41,581.88	-31,225.28	10,356.60
LHBF20030002	26969P108	EAGLE MATERIALS INC	S	4/19/2013	-220.0000	13,940.86	-12,702.56	1,238.30
LHBF20030002	758075402	REDWOOD TRUST INC	S	4/19/2013	-670.0000	14,717.89	-10,905.12	3,812.77
LHBF20030002	163893209	CHEMTURA CORP	S	4/22/2013	-1,230.0000	23,937.35	-17,985.72	5,951.63
LHBF20030002	64118V106	NETSPEND HOLDINGS INC	S	4/22/2013	-4,926.0000	78,388.13	-36,047.01	42,341.12
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/23/2013	-108,037.2700	108,037.27	-108,037.27	0.00
LHBF20030002	24802N109	DEMAND MEDIA INC	S	4/23/2013	-655.0000	5,476.33	-5,778.55	-302.22
LHBF20030002	24802N109	DEMAND MEDIA INC	S	4/23/2013	-837.0000	6,996.83	-7,260.79	-263.96
LHBF20030002	45256B101	IMPAX LABORATORIES INC	S	4/24/2013	-2,415.0000	42,271.93	-58,374.74	-16,102.81
LHBF20030002	577933104	MAXIMUS INC	S	4/24/2013	-450.0000	36,164.51	-8,168.42	27,996.09
LHBF20030002	24802N109	DEMAND MEDIA INC	S	4/24/2013	-2,348.0000	19,675.79	-19,990.73	-314.94
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/25/2013	-47,042.3600	47,042.36	-47,042.36	0.00
LHBF20030002	624580106	MOVADO GROUP INC	S	4/25/2013	-1,450.0000	44,474.85	-21,540.65	22,934.20
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	4/25/2013	-473.0000	28,731.36	-10,118.62	18,612.74
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/26/2013	-48,274.4700	48,274.47	-48,274.47	0.00
LHBF20030002	671044105	OSI SYSTEMS INC	S	4/26/2013	-660.0000	37,857.94	-25,329.70	12,528.24
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	4/30/2013	-560.0000	28,565.79	-25,850.88	2,714.91
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/1/2013	-16,878.9200	16,878.92	-16,878.92	0.00
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	5/2/2013	-770.0000	46,556.38	-10,749.20	35,807.18
LHBF20030002	45774N108	INNPHOS HOLDINGS INC	S	5/2/2013	-740.0000	37,646.28	-30,601.07	7,045.21
LHBF20030002	671044105	OSI SYSTEMS INC	S	5/2/2013	-700.0000	39,440.61	-26,827.15	12,613.46
LHBF20030002	26969P108	EAGLE MATERIALS INC	S	5/2/2013	-450.0000	29,453.59	-25,981.36	3,472.23
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/3/2013	-23,814.8400	23,814.84	-23,814.84	0.00
LHBF20030002	98884U108	ZAGG INC	S	5/3/2013	-4,270.0000	21,200.50	-32,564.73	-11,364.23
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	5/6/2013	-500.0000	33,001.36	-6,934.68	26,066.68
LHBF20030002	570535104	MARKEL CORP	S	5/6/2013	-70.0000	37,271.36	-37,537.23	-265.87
LHBF20030002	671044105	OSI SYSTEMS INC	S	5/6/2013	-490.0000	28,439.54	-18,729.07	9,710.47
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/6/2013	-118,519.9600	118,519.96	-118,519.96	0.00
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	5/7/2013	-390.0000	26,282.80	-5,033.40	21,249.40
LHBF20030002	535555106	LINDSAY CORP	S	5/7/2013	-190.0000	14,677.84	-12,227.03	2,450.81
LHBF20030002	671044105	OSI SYSTEMS INC	S	5/7/2013	-710.0000	41,726.40	-26,619.89	15,106.51

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	758075402	REDWOOD TRUST INC	S	5/7/2013	-1,206.0000	26,885.83	-19,591.56	7,294.27
LHBF20030002	624580106	MOVADO GROUP INC	S	5/7/2013	-1,060.0000	31,754.02	-15,645.28	16,108.74
LHBF20030002	671044105	OSI SYSTEMS INC	S	5/8/2013	-700.0000	41,411.70	-25,088.01	16,323.69
LHBF20030002	624580106	MOVADO GROUP INC	S	5/9/2013	-1,000.0000	31,809.98	-14,641.16	17,168.82
LHBF20030002	90341W108	US AIRWAYS GROUP INC	S	5/9/2013	-1,910.0000	33,566.73	-11,028.34	22,538.39
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/10/2013	-30,553.2700	30,553.27	-30,553.27	0.00
LHBF20030002	570535104	MARKEL CORP	S	5/10/2013	-100.0000	52,680.40	-53,624.01	-943.61
LHBF20030002	90341W108	US AIRWAYS GROUP INC	S	5/13/2013	-1,640.0000	29,000.28	-9,437.98	19,562.30
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/14/2013	-69,631.3500	69,631.35	-69,631.35	0.00
LHBF20030002	570535104	MARKEL CORP	S	5/14/2013	-0.0200	10.52	-10.72	-0.20
LHBF20030002	039670104	ARCTIC CAT INC	S	5/14/2013	-840.0000	40,651.47	-31,430.11	9,221.36
LHBF20030002	570535104	MARKEL CORP	S	5/14/2013	-70.0000	37,001.42	-37,536.81	-535.39
LHBF20030002	336433107	FIRST SOLAR INC	S	5/14/2013	-1,140.0000	56,129.03	-37,942.05	18,186.98
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/16/2013	-46,822.2900	46,822.29	-46,822.29	0.00
LHBF20030002	758075402	REDWOOD TRUST INC	S	5/17/2013	-1,450.0000	30,361.59	-23,500.96	6,860.63
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/20/2013	-47,868.0200	47,868.02	-47,868.02	0.00
LHBF20030002	037598109	APOGEE ENTERPRISES INC	S	5/20/2013	-690.0000	18,998.10	-9,456.24	9,541.86
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/20/2013	-1,200.0000	19,128.41	-30,874.41	-11,746.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/21/2013	-29,109.2900	29,109.29	-29,109.29	0.00
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	5/21/2013	-1,140.0000	65,385.40	-14,628.85	50,756.55
LHBF20030002	570535104	MARKEL CORP	S	5/21/2013	-106.0000	56,709.46	-56,840.90	-131.44
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/21/2013	-1,840.0000	28,745.49	-45,060.23	-16,314.74
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-72,373.4900	72,373.49	-72,373.49	0.00
LHBF20030002	037598109	APOGEE ENTERPRISES INC	S	5/22/2013	-900.0000	25,008.40	-11,937.22	13,071.18
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/22/2013	-342.0000	5,491.05	-8,240.39	-2,749.34
LHBF20030002	73179P106	POLYONE CORP	S	5/22/2013	-1,250.0000	31,885.81	-12,847.32	19,038.49
LHBF20030002	98884U108	ZAGG INC	S	5/22/2013	-3,890.0000	19,856.54	-29,200.44	-9,343.90
LHBF20030002	535555106	LINDSAY CORP	S	5/22/2013	-70.0000	5,720.34	-4,376.97	1,343.37
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/23/2013	-18,001.9200	18,001.92	-18,001.92	0.00
LHBF20030002	037598109	APOGEE ENTERPRISES INC	S	5/23/2013	-610.0000	16,501.97	-8,077.66	8,424.31
LHBF20030002	303250104	FAIR ISAAC CORP	S	5/23/2013	-790.0000	38,912.59	-23,374.36	15,538.23
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/23/2013	-65.0000	1,006.67	-1,566.15	-559.48
LHBF20030002	699462107	PAREXEL INTERNATIONAL CORP	S	5/23/2013	-1,000.0000	45,806.20	-25,011.14	20,795.06
LHBF20030002	737630103	POTLATCH CORP	S	5/23/2013	-280.0000	13,915.55	-10,907.90	3,007.65
LHBF20030002	98884U108	ZAGG INC	S	5/23/2013	-3,880.0000	19,729.06	-28,444.52	-8,715.46
LHBF20030002	N6748L102	ORTHOPIX INTERNATIONAL NV	S	5/23/2013	-1,640.0000	43,738.52	-69,380.54	-25,642.02
LHBF20030002	596278101	MIDDLEBY CORP	S	5/24/2013	-180.0000	29,440.91	-15,889.38	13,551.53
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/24/2013	-187.0000	2,885.07	-4,505.71	-1,620.64
LHBF20030002	73179P106	POLYONE CORP	S	5/24/2013	-1,350.0000	33,938.81	-13,829.80	20,109.01
LHBF20030002	947684106	WEBSense INC	S	5/24/2013	-1,990.0000	49,278.11	-36,062.76	13,215.35
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/28/2013	-64,362.0100	64,362.01	-64,362.01	0.00
LHBF20030002	535555106	LINDSAY CORP	S	5/28/2013	-310.0000	25,008.93	-19,039.94	5,968.99
LHBF20030002	596278101	MIDDLEBY CORP	S	5/28/2013	-170.0000	28,774.78	-14,971.52	13,803.26

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/28/2013	-769.0000	11,856.62	-18,172.70	-6,316.08
LHBF20030002	947684106	WEBSense INC	S	5/28/2013	-1,120.0000	27,786.82	-19,843.60	7,943.22
LHBF20030002	62541B101	MULTI-FINELINE ELECTRONIX INC	S	5/29/2013	-2,248.0000	34,674.57	-50,125.14	-15,450.57
LHBF20030002	681936100	OMEGA HEALTHCARE INVESTORS INC	S	5/29/2013	-2,050.0000	67,534.02	-67,084.74	449.28
LHBF20030002	N6748L102	ORTHOFIX INTERNATIONAL NV	S	5/30/2013	-1,540.0000	40,764.31	-64,264.08	-23,499.77
LHBF20030002	26884U109	EPR PPTYS COM SH BEN INT	S	5/30/2013	-440.0000	23,524.81	-20,352.81	3,172.00
LHBF20030002	535555106	LINDSAY CORP	S	5/30/2013	-350.0000	28,229.56	-15,751.58	12,477.98
LHBF20030002	535555106	LINDSAY CORP	S	5/31/2013	-519.0000	42,754.73	-21,364.89	21,389.84
LHBF20030002	502175102	LTC PROPERTIES INC	S	6/3/2013	-890.0000	37,337.60	-23,946.41	13,391.19
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/4/2013	-2,384.3800	2,384.38	-2,384.38	0.00
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	6/4/2013	-640.0000	36,534.40	-8,076.10	28,458.30
LHBF20030002	502175102	LTC PROPERTIES INC	S	6/4/2013	-1,100.0000	46,315.79	-29,298.15	17,017.64
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	6/4/2013	-490.0000	34,206.30	-13,061.40	21,144.90
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/5/2013	-77,795.5300	77,795.53	-77,795.53	0.00
LHBF20030002	502175102	LTC PROPERTIES INC	S	6/5/2013	-570.0000	23,608.87	-15,131.45	8,477.42
LHBF20030002	596278101	MIDDLEBY CORP	S	6/5/2013	-270.0000	44,663.61	-23,702.37	20,961.24
LHBF20030002	N6748L102	ORTHOFIX INTERNATIONAL NV	S	6/5/2013	-1,593.0000	44,586.02	-61,744.63	-17,158.61
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/6/2013	-33,410.2300	33,410.23	-33,410.23	0.00
LHBF20030002	229678107	CUBIST PHARMACEUTICALS INC	S	6/6/2013	-1,000.0000	50,469.62	-45,899.38	4,570.24
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	6/6/2013	-660.0000	45,622.49	-17,572.87	28,049.62
LHBF20030002	737630103	POTLATCH CORP	S	6/7/2013	-930.0000	41,169.17	-35,874.25	5,294.92
LHBF20030002	737630103	POTLATCH CORP	S	6/7/2013	-110.0000	4,896.21	-4,222.88	673.33
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/10/2013	-20,596.4900	20,596.49	-20,596.49	0.00
LHBF20030002	059692103	BANCORPSOUTH INC	S	6/10/2013	-1,770.0000	30,028.58	-26,460.73	3,567.85
LHBF20030002	163893209	CHEMTURA CORP	S	6/10/2013	-1,350.0000	29,240.90	-19,693.17	9,547.73
LHBF20030002	596278101	MIDDLEBY CORP	S	6/10/2013	-170.0000	28,539.24	-14,904.67	13,634.57
LHBF20030002	73179P106	POLYONE CORP	S	6/10/2013	-1,610.0000	41,651.74	-16,292.02	25,359.72
LHBF20030002	163893209	CHEMTURA CORP	S	6/11/2013	-220.0000	4,842.29	-3,204.19	1,638.10
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/12/2013	-11,300.2700	11,300.27	-11,300.27	0.00
LHBF20030002	163893209	CHEMTURA CORP	S	6/12/2013	-220.0000	4,814.08	-3,204.19	1,609.89
LHBF20030002	737630103	POTLATCH CORP	S	6/12/2013	-800.0000	34,156.76	-30,703.29	3,453.47
LHBF20030002	163893209	CHEMTURA CORP	S	6/13/2013	-980.0000	21,330.50	-14,179.14	7,151.36
LHBF20030002	465741106	ITRON INC	S	6/13/2013	-1,010.0000	42,519.24	-46,034.55	-3,515.31
LHBF20030002	73179P106	POLYONE CORP	S	6/13/2013	-1,230.0000	31,135.79	-12,438.87	18,696.92
LHBF20030002	78486Q101	SVB FINANCIAL GROUP	S	6/13/2013	-670.0000	50,529.38	-25,111.79	25,417.59
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/14/2013	-24,501.3300	24,501.33	-24,501.33	0.00
LHBF20030002	576323109	MASTEC INC	S	6/14/2013	-680.0000	21,473.41	-13,364.35	8,109.06
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/17/2013	-96,195.2900	96,195.29	-96,195.29	0.00
LHBF20030002	163893209	CHEMTURA CORP	S	6/17/2013	-1,290.0000	28,438.58	-18,354.02	10,084.56
LHBF20030002	596278101	MIDDLEBY CORP	S	6/17/2013	-250.0000	41,445.29	-21,658.97	19,786.32
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	6/17/2013	-480.0000	33,460.16	-12,751.49	20,708.67
LHBF20030002	596278101	MIDDLEBY CORP	S	6/18/2013	-170.0000	28,892.50	-14,615.26	14,277.24
LHBF20030002	69360J107	PS BUSINESS PARKS INC	S	6/18/2013	-550.0000	40,025.83	-32,098.96	7,926.87

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION I	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	73179P106	POLYONE CORP	S	6/18/2013	-1,630.0000	42,214.63	-16,060.32	26,154.31
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/19/2013	-17,359.4500	17,359.45	-17,359.45	0.00
LHBF20030002	596278101	MIDDLEBY CORP	S	6/19/2013	-250.0000	42,510.81	-21,155.51	21,355.30
LHBF20030002	947684106	WEBSSENSE INC	S	6/20/2013	-3,350.0000	82,643.05	-58,979.22	23,663.83
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/21/2013	-20,439.5600	20,439.56	-20,439.56	0.00
LHBF20030002	G0464B107	ARGO GROUP INTERNATIONAL	S	6/21/2013	-0.9000	36.59	-31.62	4.97
LHBF20030002	596278101	MIDDLEBY CORP	S	6/21/2013	-163.0000	27,179.01	-13,566.87	13,612.14
LHBF20030002	88162F105	TETRA TECHNOLOGIES INC	S	6/21/2013	-3,010.0000	31,217.36	-30,177.47	1,039.89
LHBF20030002	758075402	REDWOOD TRUST INC	S	6/27/2013	-1,570.0000	26,390.45	-24,986.70	1,403.75
LHBF20030002	73179P106	POLYONE CORP	S	7/1/2013	-1,030.0000	26,068.94	-9,857.62	16,211.32
LHBF20030002	758075402	REDWOOD TRUST INC	S	7/1/2013	-1,750.0000	30,063.07	-27,743.66	2,319.41
LHBF20030002	758075402	REDWOOD TRUST INC	S	7/2/2013	-1,620.0000	28,046.08	-25,341.78	2,704.30
LHBF20030002	88162F105	TETRA TECHNOLOGIES INC	S	7/2/2013	-2,320.0000	24,209.00	-21,458.22	2,750.78
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/3/2013	-43,316.7200	43,316.72	-43,316.72	0.00
LHBF20030002	69360J107	PS BUSINESS PARKS INC	S	7/5/2013	-330.0000	23,788.09	-19,191.09	4,597.00
LHBF20030002	78486Q101	SVB FINANCIAL GROUP	S	7/5/2013	-430.0000	38,174.90	-16,017.30	22,157.60
LHBF20030002	758075402	REDWOOD TRUST INC	S	7/8/2013	-3,254.0000	54,520.46	-50,427.96	4,092.50
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/9/2013	-54,644.7400	54,644.74	-54,644.74	0.00
LHBF20030002	26969P108	EAGLE MATERIALS INC	S	7/9/2013	-810.0000	53,131.10	-46,503.35	6,627.75
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	7/9/2013	-630.0000	35,558.79	-7,949.91	27,608.88
LHBF20030002	577933104	MAXIMUS INC	S	7/10/2013	-620.0000	22,154.32	-5,613.27	16,541.05
LHBF20030002	577933104	MAXIMUS INC	S	7/11/2013	-1,230.0000	43,154.53	-10,898.57	32,255.96
LHBF20030002	011659109	ALASKA AIR GROUP INC	S	7/12/2013	-1,097.0000	67,443.59	-12,857.41	54,586.18
LHBF20030002	69360J107	PS BUSINESS PARKS INC	S	7/12/2013	-380.0000	28,348.98	-21,996.42	6,352.56
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/15/2013	-91,935.4700	91,935.47	-91,935.47	0.00
LHBF20030002	291005106	EMERITUS CORP	S	7/15/2013	-760.0000	18,521.63	-17,842.97	678.66
LHBF20030002	044103109	ASHFORD HOSPITALITY TRUST INC	S	7/16/2013	-1,600.0000	18,492.79	-21,662.40	-3,169.61
LHBF20030002	291005106	EMERITUS CORP	S	7/16/2013	-910.0000	22,179.22	-21,309.27	869.95
LHBF20030002	577933104	MAXIMUS INC	S	7/16/2013	-1,150.0000	41,247.71	-10,060.06	31,187.65
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/18/2013	-41,758.8400	41,758.84	-41,758.84	0.00
LHBF20030002	73179P106	POLYONE CORP	S	7/18/2013	-1,668.0000	47,118.34	-15,053.87	32,064.47
LHBF20030002	229678107	CUBIST PHARMACEUTICALS INC	S	7/19/2013	-170.0000	9,693.45	-7,617.21	2,076.24
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/22/2013	-34,057.9100	34,057.91	-34,057.91	0.00
LHBF20030002	229678107	CUBIST PHARMACEUTICALS INC	S	7/22/2013	-660.0000	37,271.33	-29,443.46	7,827.87
LHBF20030002	044103109	ASHFORD HOSPITALITY TRUST INC	S	7/23/2013	-130.0000	1,507.68	-1,754.86	-247.18
LHBF20030002	14067E506	CAPSTEAD MORTGAGE CORP	S	7/23/2013	-2,750.0000	32,256.93	-38,548.56	-6,291.63
LHBF20030002	21988R102	CORPORATE EXECUTIVE BOARD CO/T	S	7/23/2013	-420.0000	28,414.81	-20,196.96	8,217.85
LHBF20030002	85254C305	STAGE STORES INC	S	7/23/2013	-1,830.0000	42,560.11	-39,864.09	2,696.02
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/24/2013	-53,320.6800	53,320.68	-53,320.68	0.00
LHBF20030002	577933104	MAXIMUS INC	S	7/24/2013	-990.0000	37,381.74	-8,605.08	28,776.66
LHBF20030002	90341W108	US AIRWAYS GROUP INC	S	7/24/2013	-1,550.0000	28,769.66	-8,341.63	20,428.03
LHBF20030002	90341W108	US AIRWAYS GROUP INC	S	7/24/2013	-790.0000	14,692.87	-4,251.54	10,441.33
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/25/2013	-5,291.5100	5,291.51	-5,291.51	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	044103109	ASHFORD HOSPITALITY TRUST INC	S	7/25/2013	-6,080.0000	69,478.60	-79,009.26	-9,530.66
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	7/25/2013	-600.0000	35,569.24	-27,533.85	8,035.39
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/26/2013	-10,139.9200	10,139.92	-10,139.92	0.00
LHBF20030002	044103109	ASHFORD HOSPITALITY TRUST INC	S	7/29/2013	-3,891.0000	44,667.51	-49,291.33	-4,623.82
LHBF20030002	14067E506	CAPSTEAD MORTGAGE CORP	S	7/29/2013	-2,530.0000	30,300.02	-34,601.47	-4,301.45
LHBF20030002	303250104	FAIR ISAAC CORP	S	7/30/2013	-640.0000	32,041.30	-18,894.65	13,146.65
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	7/30/2013	-510.0000	28,747.22	-23,167.74	5,579.48
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/1/2013	-17,827.2500	17,827.25	-17,827.25	0.00
LHBF20030002	303250104	FAIR ISAAC CORP	S	8/1/2013	-440.0000	23,156.17	-12,931.60	10,224.57
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/2/2013	-1,477.1800	1,477.18	-1,477.18	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/7/2013	-37,723.9200	37,723.92	-37,723.92	0.00
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	8/7/2013	-500.0000	28,894.74	-22,658.75	6,235.99
LHBF20030002	559079207	MAGELLAN HEALTH SERVICES INC	S	8/8/2013	-510.0000	29,498.13	-23,090.54	6,407.59
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/8/2013	-64,594.2500	64,594.25	-64,594.25	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/9/2013	-10,010.8200	10,010.82	-10,010.82	0.00
LHBF20030002	465741106	ITRON INC	S	8/12/2013	-650.0000	26,313.81	-29,047.44	-2,733.63
LHBF20030002	229678107	CUBIST PHARMACEUTICALS INC	S	8/14/2013	-804.0000	50,655.61	-33,743.48	16,912.13
LHBF20030002	26884U109	EPR PPTYS COM SH BEN INT	S	8/14/2013	-460.0000	23,693.95	-21,253.40	2,440.55
LHBF20030002	69360J107	PS BUSINESS PARKS INC	S	8/14/2013	-340.0000	24,923.94	-19,678.95	5,244.99
LHBF20030002	008492100	AGREE REALTY CORP	S	8/14/2013	-1,030.0000	29,972.68	-31,765.10	-1,792.42
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/15/2013	-38,903.3300	38,903.33	-38,903.33	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/16/2013	-29,893.1300	29,893.13	-29,893.13	0.00
LHBF20030002	85254C305	STAGE STORES INC	S	8/20/2013	-1,800.0000	39,509.67	-29,738.50	9,771.17
LHBF20030002	576323109	MASTEC INC	S	8/20/2013	-920.0000	29,523.11	-17,693.44	11,829.67
LHBF20030002	465741106	ITRON INC	S	8/21/2013	-690.0000	26,312.62	-30,651.42	-4,338.80
LHBF20030002	008492100	AGREE REALTY CORP	S	8/22/2013	-650.0000	18,002.41	-17,168.32	834.09
LHBF20030002	465741106	ITRON INC	S	8/22/2013	-760.0000	28,707.20	-33,671.81	-4,964.61
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/26/2013	-22,186.6500	22,186.65	-22,186.65	0.00
LHBF20030002	78486Q101	SVB FINANCIAL GROUP	S	8/26/2013	-483.0000	42,376.76	-17,868.35	24,508.41
LHBF20030002	163893209	CHEMTURA CORP	S	8/26/2013	-1,272.0000	29,435.85	-18,088.40	11,347.45
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/27/2013	-50,964.4200	50,964.42	-50,964.42	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/28/2013	-19,399.0200	19,399.02	-19,399.02	0.00
LHBF20030002	008492100	AGREE REALTY CORP	S	8/28/2013	-280.0000	7,600.26	-7,276.53	323.73
LHBF20030002	163893209	CHEMTURA CORP	S	8/28/2013	-570.0000	12,472.75	-8,104.71	4,368.04
LHBF20030002	303250104	FAIR ISAAC CORP	S	8/28/2013	-120.0000	6,113.89	-3,526.80	2,587.09
LHBF20030002	465741106	ITRON INC	S	8/28/2013	-1,150.0000	43,095.26	-50,259.34	-7,164.08
LHBF20030002	163893209	CHEMTURA CORP	S	8/29/2013	-700.0000	15,420.17	-9,953.16	5,467.01
LHBF20030002	303250104	FAIR ISAAC CORP	S	8/29/2013	-520.0000	26,509.08	-15,170.60	11,338.48
LHBF20030002	85254C305	STAGE STORES INC	S	8/29/2013	-670.0000	12,611.59	-7,683.53	4,928.06
LHBF20030002	85254C305	STAGE STORES INC	S	8/29/2013	-1,670.0000	31,488.46	-18,979.99	12,508.47
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/30/2013	-51,257.3800	51,257.38	-51,257.38	0.00
LHBF20030002	576323109	MASTEC INC	S	9/3/2013	-920.0000	29,436.35	-17,156.95	12,279.40
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/3/2013	-70,762.8100	70,762.81	-70,762.81	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	48666K109	KB HOME	S	9/4/2013	-1,600.0000	26,116.34	-34,883.46	-8,767.12
LHBF20030002	858586100	STEPAN CO	S	9/4/2013	-320.0000	18,013.98	-12,504.21	5,509.77
LHBF20030002	291005106	EMERITUS CORP	S	9/4/2013	-697.0000	15,170.77	-16,312.45	-1,141.68
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-81,400.5200	81,400.52	-81,400.52	0.00
LHBF20030002	008492100	AGREE REALTY CORP	S	9/5/2013	-480.0000	12,875.63	-12,466.47	409.16
LHBF20030002	291005106	EMERITUS CORP	S	9/5/2013	-2,123.0000	45,989.31	-49,184.51	-3,195.20
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/5/2013	-980.0000	45,371.24	-25,110.25	20,260.99
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/6/2013	-49,582.5600	49,582.56	-49,582.56	0.00
LHBF20030002	291005106	EMERITUS CORP	S	9/6/2013	-1,980.0000	38,926.12	-45,395.43	-6,469.31
LHBF20030002	48666K109	KB HOME	S	9/6/2013	-2,630.0000	43,221.98	-55,053.23	-11,831.25
LHBF20030002	85254C305	STAGE STORES INC	S	9/6/2013	-2,280.0000	43,655.53	-25,131.22	18,524.31
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/9/2013	-1,672.6700	1,672.67	-1,672.67	0.00
LHBF20030002	859319303	STERLING FINANCIAL CORP/WA	S	9/9/2013	-160.0000	4,489.52	-3,649.70	839.82
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/9/2013	-560.0000	26,021.45	-14,348.71	11,672.74
LHBF20030002	562750109	MANHATTAN ASSOCIATES INC	S	9/11/2013	-400.0000	37,047.15	-11,110.40	25,936.75
LHBF20030002	576323109	MASTEC INC	S	9/11/2013	-1,320.0000	43,442.42	-24,454.45	18,987.97
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	9/11/2013	-870.0000	21,008.22	-20,268.65	739.57
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/12/2013	-32,031.7600	32,031.76	-32,031.76	0.00
LHBF20030002	88162F105	TETRA TECHNOLOGIES INC	S	9/12/2013	-2,220.0000	27,972.84	-20,461.35	7,511.49
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/13/2013	-30,802.4600	30,802.46	-30,802.46	0.00
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/13/2013	-30.0000	1,402.65	-768.68	633.97
LHBF20030002	781295100	RUE21 INC	S	9/13/2013	-2,510.0000	102,074.14	-78,282.84	23,791.30
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/16/2013	-700.0000	32,711.48	-17,935.89	14,775.59
LHBF20030002	88162F105	TETRA TECHNOLOGIES INC	S	9/16/2013	-2,650.0000	32,634.18	-23,776.40	8,857.78
LHBF20030002	781295100	RUE21 INC	S	9/16/2013	-720.0000	29,211.40	-22,000.32	7,211.08
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/17/2013	-15,717.6500	15,717.65	-15,717.65	0.00
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	9/17/2013	-1,620.0000	38,736.11	-35,075.72	3,660.39
LHBF20030002	576323109	MASTEC INC	S	9/17/2013	-1,357.0000	40,998.46	-25,028.82	15,969.64
LHBF20030002	88162F105	TETRA TECHNOLOGIES INC	S	9/17/2013	-3,110.0000	38,083.46	-27,674.96	10,408.50
LHBF20030002	996087094	BNY MELLON CASH RESERVE	S	9/19/2013	-17,412.7500	17,412.75	-17,412.75	0.00
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/19/2013	-60.0000	2,837.90	-1,537.36	1,300.54
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/19/2013	-80.0000	3,779.49	-2,049.82	1,729.67
LHBF20030002	303250104	FAIR ISAAC CORP	S	9/20/2013	-1,110.0000	60,077.03	-32,264.30	27,812.73
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/20/2013	-70.0000	3,296.08	-1,793.59	1,502.49
LHBF20030002	858586100	STEPAN CO	S	9/20/2013	-400.0000	22,761.80	-14,734.63	8,027.17
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/23/2013	-110.0000	5,112.55	-2,818.50	2,294.05
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/23/2013	-95,518.3400	95,518.34	-95,518.34	0.00
LHBF20030002	303250104	FAIR ISAAC CORP	S	9/23/2013	-630.0000	33,993.13	-18,254.20	15,738.93
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/24/2013	-66,532.3200	66,532.32	-66,532.32	0.00
LHBF20030002	303250104	FAIR ISAAC CORP	S	9/24/2013	-770.0000	41,706.32	-22,175.56	19,530.76
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/24/2013	-110.0000	5,046.01	-2,818.50	2,227.51
LHBF20030002	388689101	GRAPHIC PACKAGING HOLDING CO	S	9/25/2013	-4,220.0000	36,630.65	-32,390.48	4,240.17
LHBF20030002	68372A104	OPENTABLE INC	S	9/25/2013	-440.0000	30,805.62	-26,123.31	4,682.31

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	26884U109	EPR PPTYS COM SH BEN INT	S	9/25/2013	-270.0000	13,486.40	-12,448.29	1,038.11
LHBF20030002	101119105	BOSTON PRIVATE FINANCIAL HOLDI	S	9/25/2013	-1,640.0000	17,919.96	-13,111.31	4,808.65
LHBF20030002	204166102	COMMVault SYSTEMS INC	S	9/25/2013	-310.0000	26,427.66	-16,183.70	10,243.96
LHBF20030002	537008104	LITTELFUSE INC	S	9/25/2013	-250.0000	19,569.65	-18,538.55	1,031.10
LHBF20030002	035623107	ANN INC	S	9/25/2013	-1,060.0000	38,339.53	-29,144.34	9,195.19
LHBF20030002	349853101	FORWARD AIR CORP	S	9/25/2013	-600.0000	23,692.50	-21,873.75	1,818.75
LHBF20030002	393657101	GREENBRIER COS INC	S	9/25/2013	-590.0000	14,550.14	-13,929.96	620.18
LHBF20030002	168905107	CHILDRENS PLACE RETAIL STORES	S	9/25/2013	-530.0000	30,181.96	-24,601.13	5,580.83
LHBF20030002	P8744Y102	STEINER LEISURE LTD	S	9/25/2013	-280.0000	15,809.02	-14,034.69	1,774.33
LHBF20030002	002567105	ABAXIS INC	S	9/25/2013	-200.0000	8,307.85	-7,610.16	697.69
LHBF20030002	00484M106	ACORDA THERAPEUTICS INC	S	9/25/2013	-830.0000	28,746.71	-20,653.14	8,093.57
LHBF20030002	005125109	ACXIOM CORP	S	9/25/2013	-1,100.0000	29,631.94	-18,552.49	11,079.45
LHBF20030002	00738A106	ADTRAN INC	S	9/25/2013	-380.0000	10,063.55	-10,196.96	-133.41
LHBF20030002	007974108	ADVENT SOFTWARE INC	S	9/25/2013	-340.0000	10,917.27	-6,437.10	4,480.17
LHBF20030002	008492100	AGREE REALTY CORP	S	9/25/2013	-380.0000	11,334.40	-9,039.84	2,294.56
LHBF20030002	02208R106	ALTRA INDUSTRIAL MOTION CORP	S	9/25/2013	-900.0000	24,564.08	-24,566.20	-2.12
LHBF20030002	03232P405	AMSURG CORP	S	9/25/2013	-480.0000	18,791.81	-14,521.83	4,269.98
LHBF20030002	032657207	ANALOGIC CORP	S	9/25/2013	-630.0000	50,919.05	-29,816.16	21,102.89
LHBF20030002	035290105	ANIXTER INTERNATIONAL INC	S	9/25/2013	-500.0000	44,209.43	-24,824.38	19,385.05
LHBF20030002	03762U105	APOLLO COMMERCIAL REAL ESTATE	S	9/25/2013	-1,140.0000	18,044.40	-20,550.90	-2,506.50
LHBF20030002	03820C105	APPLIED INDUSTRIAL TECHNOLOGIE	S	9/25/2013	-220.0000	11,245.10	-4,969.67	6,275.43
LHBF20030002	039670104	ARCTIC CAT INC	S	9/25/2013	-320.0000	18,564.05	-11,780.23	6,783.82
LHBF20030002	05334D107	AUXILIUM PHARMACEUTICALS INC	S	9/25/2013	-930.0000	17,142.02	-23,097.01	-5,954.99
LHBF20030002	05379B107	AVISTA CORP	S	9/25/2013	-1,320.0000	35,786.95	-29,780.58	6,006.37
LHBF20030002	05463D100	AXIALL CORP	S	9/25/2013	-650.0000	23,895.60	-25,571.91	-1,676.31
LHBF20030002	05874B107	BALLY TECHNOLOGIES INC	S	9/25/2013	-240.0000	17,705.74	-9,166.72	8,539.02
LHBF20030002	059692103	BANCORPSOUTH INC	S	9/25/2013	-620.0000	12,347.02	-9,209.42	3,137.60
LHBF20030002	073685109	BEACON ROOFING SUPPLY INC	S	9/25/2013	-670.0000	24,487.33	-14,084.81	10,402.52
LHBF20030002	08160H101	BENCHMARK ELECTRONICS INC	S	9/25/2013	-700.0000	16,138.21	-12,817.84	3,320.37
LHBF20030002	110394103	BRISTOW GROUP INC	S	9/25/2013	-200.0000	14,560.30	-10,353.20	4,207.10
LHBF20030002	149150104	CATHAY GENERAL BANCORP	S	9/25/2013	-1,040.0000	23,621.62	-19,633.23	3,988.39
LHBF20030002	150602209	CEDAR REALTY TRUST INC	S	9/25/2013	-2,090.0000	10,850.25	-13,828.07	-2,977.82
LHBF20030002	163072101	CHEESECAKE FACTORY INC/THE	S	9/25/2013	-440.0000	19,198.53	-8,010.33	11,188.20
LHBF20030002	193459302	COLEMAN CABLE INC	S	9/25/2013	-500.0000	10,226.82	-10,162.35	64.47
LHBF20030002	205306103	COMPUTER PROGRAMS & SYSTEMS IN	S	9/25/2013	-220.0000	12,647.57	-12,608.93	38.64
LHBF20030002	207410101	CONMED CORP	S	9/25/2013	-350.0000	11,617.62	-9,792.90	1,824.72
LHBF20030002	212485106	CONVERGYS CORP	S	9/25/2013	-1,640.0000	30,474.92	-28,052.85	2,422.07
LHBF20030002	21988R102	CORPORATE EXECUTIVE BOARD CO/T	S	9/25/2013	-420.0000	30,498.26	-19,971.65	10,526.61
LHBF20030002	233153105	DCT INDUSTRIAL TRUST INC	S	9/25/2013	-2,800.0000	20,138.36	-17,596.32	2,542.04
LHBF20030002	248019101	DELUXE CORP	S	9/25/2013	-1,010.0000	40,882.87	-16,543.28	24,339.59
LHBF20030002	26883D108	EPL OIL & GAS INC	S	9/25/2013	-1,310.0000	49,177.59	-27,909.06	21,268.53
LHBF20030002	283677854	EL PASO ELECTRIC CO	S	9/25/2013	-250.0000	8,329.85	-9,047.35	-717.50
LHBF20030002	286082102	ELECTRONICS FOR IMAGING INC	S	9/25/2013	-880.0000	27,191.34	-26,502.52	688.82



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	29275Y102	ENERSYS	S	9/25/2013	-600.0000	35,919.21	-13,412.58	22,506.63
LHBF20030002	30219E103	EXPRESS INC	S	9/25/2013	-1,820.0000	42,725.02	-39,565.92	3,159.10
LHBF20030002	303250104	FAIR ISAAC CORP	S	9/25/2013	-350.0000	19,206.16	-9,967.83	9,238.33
LHBF20030002	313855108	FEDERAL SIGNAL CORP	S	9/25/2013	-690.0000	8,804.93	-6,237.95	2,566.98
LHBF20030002	317923100	FINISH LINE INC/THE	S	9/25/2013	-1,340.0000	30,138.35	-28,794.54	1,343.81
LHBF20030002	31847R102	FIRST AMERICAN FINANCIAL CORP	S	9/25/2013	-740.0000	17,689.46	-20,137.22	-2,447.76
LHBF20030002	337915102	FIRSTMERIT CORP	S	9/25/2013	-910.0000	19,172.54	-20,521.78	-1,349.24
LHBF20030002	343873105	FLUSHING FINANCIAL CORP	S	9/25/2013	-910.0000	16,668.44	-17,357.43	-688.99
LHBF20030002	36159R103	GEO GROUP INC/THE	S	9/25/2013	-290.0000	9,722.63	-10,301.93	-579.30
LHBF20030002	36237H101	G-III APPAREL GROUP LTD	S	9/25/2013	-390.0000	21,153.23	-14,222.60	6,930.63
LHBF20030002	419596101	HAVERTY FURNITURE COS INC	S	9/25/2013	-910.0000	22,355.03	-21,835.36	519.67
LHBF20030002	421924309	HEALTHSOUTH CORP	S	9/25/2013	-880.0000	30,234.07	-21,483.89	8,750.18
LHBF20030002	42330P107	HELIX ENERGY SOLUTIONS GROUP I	S	9/25/2013	-1,030.0000	26,577.96	-20,143.92	6,434.04
LHBF20030002	44930G107	ICU MEDICAL INC	S	9/25/2013	-540.0000	36,619.78	-19,765.96	16,853.82
LHBF20030002	45765U103	INSIGHT ENTERPRISES INC	S	9/25/2013	-850.0000	16,343.17	-10,260.86	6,082.31
LHBF20030002	45778Q107	INSPERITY INC	S	9/25/2013	-260.0000	9,624.82	-8,841.84	782.98
LHBF20030002	458334109	INTER PARFUMS INC	S	9/25/2013	-350.0000	10,286.32	-10,775.21	-488.89
LHBF20030002	46146P102	INVESTORS BANCORP INC	S	9/25/2013	-900.0000	19,700.02	-12,497.03	7,202.99
LHBF20030002	466032109	J&J SNACK FOODS CORP	S	9/25/2013	-140.0000	11,313.35	-11,171.68	141.67
LHBF20030002	492914106	KEY ENERGY SERVICES INC	S	9/25/2013	-2,580.0000	19,354.05	-21,894.02	-2,539.97
LHBF20030002	493732101	KFORCE INC	S	9/25/2013	-1,160.0000	20,281.20	-18,588.65	1,692.55
LHBF20030002	513847103	LANCASTER COLONY CORP	S	9/25/2013	-390.0000	30,883.56	-32,452.96	-1,569.40
LHBF20030002	556269108	STEVEN MADDEN LTD	S	9/25/2013	-580.0000	31,162.39	-6,469.02	24,693.37
LHBF20030002	562750109	MANHATTAN ASSOCIATES INC	S	9/25/2013	-580.0000	54,826.56	-16,092.10	38,734.46
LHBF20030002	57060D108	MARKETAXESS HOLDINGS INC	S	9/25/2013	-910.0000	55,693.31	-9,822.34	45,870.97
LHBF20030002	57164Y107	MARRIOTT VACATIONS WORLDWIDE	S	9/25/2013	-430.0000	18,847.13	-19,324.29	-477.16
LHBF20030002	576690101	MATERION CORP	S	9/25/2013	-410.0000	13,470.84	-9,799.38	3,671.46
LHBF20030002	577933104	MAXIMUS INC	S	9/25/2013	-530.0000	23,001.75	-4,599.00	18,402.75
LHBF20030002	58047P107	MCG CAPITAL CORP	S	9/25/2013	-3,010.0000	15,062.67	-15,681.80	-619.13
LHBF20030002	584045108	MEDASSETS INC	S	9/25/2013	-1,150.0000	28,128.86	-20,602.74	7,526.12
LHBF20030002	587118100	MEN'S WEARHOUSE INC/THE	S	9/25/2013	-320.0000	10,673.41	-8,972.74	1,700.67
LHBF20030002	587200106	MENTOR GRAPHICS CORP	S	9/25/2013	-620.0000	14,137.92	-6,297.46	7,840.46
LHBF20030002	603158106	MINERALS TECHNOLOGIES INC	S	9/25/2013	-720.0000	34,999.02	-24,436.52	10,562.50
LHBF20030002	60855R100	MOLINA HEALTHCARE INC	S	9/25/2013	-360.0000	13,009.56	-13,269.17	-259.61
LHBF20030002	624580106	MOVADO GROUP INC	S	9/25/2013	-330.0000	14,436.35	-4,824.45	9,611.90
LHBF20030002	64115T104	NETSCOUT SYSTEMS INC	S	9/25/2013	-680.0000	17,869.20	-17,701.08	168.12
LHBF20030002	667340103	NORTHWEST BANCSHARES INC	S	9/25/2013	-1,340.0000	17,542.30	-16,802.79	739.51
LHBF20030002	670704105	NUVASIVE INC	S	9/25/2013	-630.0000	15,267.84	-14,828.88	438.96
LHBF20030002	670872100	OM GROUP INC	S	9/25/2013	-460.0000	15,117.95	-12,666.19	2,451.76
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	9/25/2013	-480.0000	21,923.99	-8,228.99	13,695.00
LHBF20030002	680033107	OLD NATIONAL BANCORP/IN	S	9/25/2013	-530.0000	7,499.04	-6,874.48	624.56
LHBF20030002	68557K109	ORBITZ WORLDWIDE INC	S	9/25/2013	-1,560.0000	15,467.75	-16,116.21	-648.46
LHBF20030002	690070107	OUTERWALL INC	S	9/25/2013	-540.0000	26,131.49	-34,963.25	-8,831.76

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	69349H107	PNM RESOURCES INC	S	9/25/2013	-930.0000	21,024.05	-21,856.11	-832.06
LHBF20030002	69370C100	PTC INC	S	9/25/2013	-550.0000	15,546.52	-11,908.99	3,637.53
LHBF20030002	698813102	PAPA JOHN'S INTERNATIONAL INC	S	9/25/2013	-380.0000	27,205.35	-19,936.27	7,269.08
LHBF20030002	699462107	PAREXEL INTERNATIONAL CORP	S	9/25/2013	-1,070.0000	52,829.80	-26,665.85	26,163.95
LHBF20030002	701081101	PARKER DRILLING CO	S	9/25/2013	-3,320.0000	19,934.26	-22,222.08	-2,287.82
LHBF20030002	705573103	PEGASYSTEMS INC	S	9/25/2013	-460.0000	17,954.40	-17,368.68	585.72
LHBF20030002	716748108	PETROQUEST ENERGY INC	S	9/25/2013	-3,210.0000	12,874.76	-22,194.06	-9,319.30
LHBF20030002	720279108	PIER 1 IMPORTS INC	S	9/25/2013	-1,540.0000	31,096.21	-20,965.46	10,130.75
LHBF20030002	727493108	PLANTRONICS INC	S	9/25/2013	-290.0000	13,627.09	-10,059.66	3,567.43
LHBF20030002	737630103	POTLATCH CORP	S	9/25/2013	-310.0000	12,384.40	-11,860.73	523.67
LHBF20030002	739276103	POWER INTEGRATIONS INC	S	9/25/2013	-430.0000	24,181.01	-18,323.38	5,857.63
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/25/2013	-160.0000	7,350.30	-4,099.63	3,250.67
LHBF20030002	743606105	PROSPERITY BANCSHARES INC	S	9/25/2013	-460.0000	27,424.72	-18,521.43	8,903.29
LHBF20030002	749941100	RF MICRO DEVICES INC	S	9/25/2013	-2,930.0000	16,899.65	-14,316.86	2,582.79
LHBF20030002	816300107	SELECTIVE INSURANCE GROUP INC	S	9/25/2013	-670.0000	16,633.80	-18,803.35	-2,169.55
LHBF20030002	816850101	SEMTECH CORP	S	9/25/2013	-660.0000	20,057.45	-10,877.26	9,180.19
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	9/25/2013	-540.0000	12,872.40	-10,620.20	2,252.20
LHBF20030002	835451105	SONIC CORP	S	9/25/2013	-2,070.0000	37,700.66	-21,986.09	15,714.57
LHBF20030002	858586100	STEPAN CO	S	9/25/2013	-250.0000	14,344.25	-8,885.34	5,458.91
LHBF20030002	858586100	STEPAN CO	S	9/25/2013	-10.0000	578.05	-351.09	226.96
LHBF20030002	859152100	STERIS CORP	S	9/25/2013	-500.0000	21,525.97	-18,133.20	3,392.77
LHBF20030002	859319303	STERLING FINANCIAL CORP/WA	S	9/25/2013	-1,570.0000	44,446.55	-35,806.61	8,639.94
LHBF20030002	861642106	STONE ENERGY CORP	S	9/25/2013	-720.0000	23,374.39	-16,575.06	6,799.33
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	9/25/2013	-2,710.0000	34,121.01	-28,888.19	5,232.82
LHBF20030002	87074U101	SWIFT TRANSPORTATION CO	S	9/25/2013	-2,340.0000	46,717.75	-39,098.14	7,619.61
LHBF20030002	87162W100	SYNNEX CORP	S	9/25/2013	-1,280.0000	79,658.51	-45,821.42	33,837.09
LHBF20030002	880345103	TENNANT CO	S	9/25/2013	-250.0000	15,439.51	-6,754.08	8,685.43
LHBF20030002	89469A104	TREEHOUSE FOODS INC	S	9/25/2013	-580.0000	39,964.66	-39,836.89	127.77
LHBF20030002	89785X101	TRUEBLUE INC	S	9/25/2013	-970.0000	23,813.76	-16,827.60	6,986.16
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	9/25/2013	-560.0000	49,126.37	-14,876.02	34,250.35
LHBF20030002	90346E103	US SILICA HOLDINGS INC	S	9/25/2013	-650.0000	15,802.46	-14,950.33	852.13
LHBF20030002	92046N102	VALUECLICK INC	S	9/25/2013	-2,130.0000	44,497.90	-33,815.21	10,682.69
LHBF20030002	92552R406	VIAD CORP	S	9/25/2013	-710.0000	17,738.97	-18,306.78	-567.81
LHBF20030002	928298108	VISHAY INTERTECHNOLOGY INC	S	9/25/2013	-1,180.0000	15,297.49	-16,670.57	-1,373.08
LHBF20030002	947890109	WEBSTER FINANCIAL CORP	S	9/25/2013	-550.0000	13,850.46	-14,853.36	-1,002.90
LHBF20030002	959319104	WESTERN REFINING INC	S	9/25/2013	-1,090.0000	32,172.74	-31,226.77	945.97
LHBF20030002	69360J107	PS BUSINESS PARKS INC	S	9/25/2013	-150.0000	11,068.30	-8,681.41	2,386.89
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	9/25/2013	-900.0000	21,246.20	-14,277.51	6,968.69
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/26/2013	-23,990.4400	23,990.44	-23,990.44	0.00
LHBF20030002	679580100	OLD DOMINION FREIGHT LINE INC	S	9/26/2013	-590.0000	26,975.81	-9,990.38	16,985.43
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/26/2013	-420.0000	19,260.99	-10,320.34	8,940.65
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	9/26/2013	-1,070.0000	25,361.33	-16,413.37	8,947.96
LHBF20030002	858586100	STEPAN CO	S	9/26/2013	-100.0000	5,747.89	-3,510.91	2,236.98

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION I	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	303250104	FAIR ISAAC CORP	S	9/27/2013	-490.0000	27,026.69	-13,954.95	13,071.74
LHBF20030002	74267C106	PROASSURANCE CORP	S	9/27/2013	-448.0000	20,507.74	-10,947.64	9,560.10
LHBF20030002	858586100	STEPAN CO	S	9/27/2013	-70.0000	3,987.91	-2,457.63	1,530.28
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/30/2013	-165,582.2900	165,582.29	-165,582.29	0.00
LHBF20030002	283677854	EL PASO ELECTRIC CO	S	10/1/2013	-810.0000	27,241.05	-28,577.84	-1,336.79
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/3/2013	-4,990.3700	4,990.37	-4,990.37	0.00
LHBF20030002	26883D108	EPL OIL & GAS INC	S	10/4/2013	-1,130.0000	42,547.71	-23,825.54	18,722.17
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/7/2013	-8,255.6600	8,255.66	-8,255.66	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/8/2013	-19,308.4700	19,308.47	-19,308.47	0.00
LHBF20030002	08160H101	BENCHMARK ELECTRONICS INC	S	10/9/2013	-2,364.0000	52,211.33	-42,599.05	9,612.28
LHBF20030002	858586100	STEPAN CO	S	10/9/2013	-240.0000	13,543.37	-8,399.44	5,143.93
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-51,497.3200	51,497.32	-51,497.32	0.00
LHBF20030002	349853101	FORWARD AIR CORP	S	10/10/2013	-300.0000	11,636.85	-10,632.17	1,004.68
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/11/2013	-23,475.2700	23,475.27	-23,475.27	0.00
LHBF20030002	393657101	GREENBRIER COS INC	S	10/11/2013	-1,240.0000	31,859.26	-28,814.39	3,044.87
LHBF20030002	858586100	STEPAN CO	S	10/11/2013	-180.0000	10,457.11	-4,581.60	5,875.51
LHBF20030002	002567105	ABAXIS INC	S	10/14/2013	-1,300.0000	51,227.55	-48,750.86	2,476.69
LHBF20030002	858586100	STEPAN CO	S	10/14/2013	-180.0000	10,421.90	-3,509.12	6,912.78
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	10/14/2013	-140.0000	12,550.29	-3,718.76	8,831.53
LHBF20030002	858586100	STEPAN CO	S	10/15/2013	-190.0000	11,027.59	-3,556.58	7,471.01
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/16/2013	-320.0000	12,060.37	-5,320.60	6,739.77
LHBF20030002	858586100	STEPAN CO	S	10/16/2013	-904.0000	53,109.88	-16,921.84	36,188.04
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/17/2013	-640.0000	24,310.35	-10,309.64	14,000.71
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/17/2013	-700.0000	26,727.84	-11,479.86	15,247.98
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/17/2013	-14,722.6200	14,722.62	-14,722.62	0.00
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/21/2013	-790.0000	30,661.02	-12,664.92	17,996.10
LHBF20030002	562750109	MANHATTAN ASSOCIATES INC	S	10/21/2013	-130.0000	12,303.42	-3,606.85	8,696.57
LHBF20030002	861642106	STONE ENERGY CORP	S	10/21/2013	-650.0000	24,190.69	-12,633.92	11,556.77
LHBF20030002	035290105	ANIXTER INTERNATIONAL INC	S	10/22/2013	-490.0000	41,479.53	-24,292.14	17,187.39
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/22/2013	-897.0000	34,809.18	-14,373.60	20,435.58
LHBF20030002	670872100	OM GROUP INC	S	10/22/2013	-820.0000	28,009.23	-22,542.88	5,466.35
LHBF20030002	740585104	PREMIERE GLOBAL SERVICES INC	S	10/22/2013	-570.0000	5,336.86	-6,778.67	-1,441.81
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/23/2013	-35,762.3800	35,762.38	-35,762.38	0.00
LHBF20030002	353514102	FRANKLIN ELECTRIC CO INC	S	10/23/2013	-907.0000	34,718.62	-13,881.87	20,836.75
LHBF20030002	562750109	MANHATTAN ASSOCIATES INC	S	10/23/2013	-310.0000	32,831.98	-8,059.45	24,772.53
LHBF20030002	587118100	MEN'S WEARHOUSE INC/THE	S	10/23/2013	-377.0000	16,917.84	-10,571.00	6,346.84
LHBF20030002	740585104	PREMIERE GLOBAL SERVICES INC	S	10/23/2013	-280.0000	2,599.30	-3,300.88	-701.58
LHBF20030002	587118100	MEN'S WEARHOUSE INC/THE	S	10/23/2013	-1,113.0000	50,569.71	-30,942.62	19,627.09
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/24/2013	-24,734.9100	24,734.91	-24,734.91	0.00
LHBF20030002	23251P102	CYBERONICS INC	S	10/25/2013	-430.0000	25,040.22	-17,174.49	7,865.73
LHBF20030002	23251P102	CYBERONICS INC	S	10/28/2013	-570.0000	33,114.36	-21,975.30	11,139.06
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/29/2013	-15,347.7500	15,347.75	-15,347.75	0.00
LHBF20030002	23251P102	CYBERONICS INC	S	10/29/2013	-580.0000	33,850.65	-22,098.29	11,752.36

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	10/29/2013	-2,460.0000	29,106.21	-25,698.66	3,407.55
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/30/2013	-9,582.8100	9,582.81	-9,582.81	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/31/2013	-39,883.5100	39,883.51	-39,883.51	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/4/2013	-30,299.0700	30,299.07	-30,299.07	0.00
LHBF20030002	584045108	MEDASSETS INC	S	11/4/2013	-1,140.0000	25,691.62	-20,419.68	5,271.94
LHBF20030002	584045108	MEDASSETS INC	S	11/5/2013	-1,810.0000	40,611.71	-32,044.04	8,567.67
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	11/5/2013	-1,820.0000	40,799.86	-27,532.36	13,267.50
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	11/5/2013	-2,540.0000	29,798.50	-25,883.95	3,914.55
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	11/6/2013	-2,410.0000	28,450.51	-24,171.68	4,278.83
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/6/2013	-41,601.5300	41,601.53	-41,601.53	0.00
LHBF20030002	584045108	MEDASSETS INC	S	11/8/2013	-1,150.0000	25,279.88	-20,046.07	5,233.81
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	11/8/2013	-6,120.0000	73,203.10	-58,447.11	14,755.99
LHBF20030002	29275Y102	ENERSYS	S	11/12/2013	-430.0000	28,950.32	-9,473.98	19,476.34
LHBF20030002	315405100	FERRO CORP	S	11/12/2013	-3,270.0000	43,524.58	-29,316.29	14,208.29
LHBF20030002	45765U103	INSIGHT ENTERPRISES INC	S	11/12/2013	-1,650.0000	35,914.26	-19,865.80	16,048.46
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/13/2013	-65,717.2700	65,717.27	-65,717.27	0.00
LHBF20030002	035623107	ANN INC	S	11/13/2013	-760.0000	27,124.30	-20,816.55	6,307.75
LHBF20030002	05463D100	AXIALL CORP	S	11/13/2013	-240.0000	10,147.76	-9,410.96	736.80
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	11/13/2013	-2,310.0000	27,453.87	-21,358.95	6,094.92
LHBF20030002	869099101	SUSQUEHANNA BANCSHARES INC	S	11/14/2013	-3,603.0000	43,339.01	-32,086.15	11,252.86
LHBF20030002	05463D100	AXIALL CORP	S	11/15/2013	-660.0000	28,449.06	-25,664.30	2,784.76
LHBF20030002	05463D100	AXIALL CORP	S	11/18/2013	-390.0000	17,217.65	-15,121.00	2,096.65
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/19/2013	-55,843.2700	55,843.27	-55,843.27	0.00
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	11/19/2013	-640.0000	64,544.02	-17,000.07	47,543.95
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/20/2013	-56,425.8200	56,425.82	-56,425.82	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/21/2013	-108,491.6400	108,491.64	-108,491.64	0.00
LHBF20030002	05463D100	AXIALL CORP	S	11/21/2013	-680.0000	29,298.64	-25,665.73	3,632.91
LHBF20030002	05463D100	AXIALL CORP	S	11/22/2013	-1,647.0000	71,394.39	-60,706.21	10,688.18
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/25/2013	-27,094.5200	27,094.52	-27,094.52	0.00
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	11/25/2013	-380.0000	38,680.96	-10,004.18	28,676.78
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/26/2013	-9,453.9100	9,453.91	-9,453.91	0.00
LHBF20030002	705573103	PEGASYSTEMS INC	S	11/26/2013	-440.0000	22,145.43	-15,441.07	6,704.36
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/29/2013	-11,430.6700	11,430.67	-11,430.67	0.00
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-4,874,545.9700	4,874,545.97	-4,874,545.97	0.00
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	12/3/2013	-680.0000	15,644.68	-9,310.00	6,334.68
LHBF20030002	902252105	TYLER TECHNOLOGIES INC	S	12/3/2013	-500.0000	50,852.01	-48,444.78	2,407.23
LHBF20030002	005125109	ACXIOM CORP	S	12/5/2013	-1,690.0000	57,297.10	-54,069.95	3,227.15
LHBF20030002	727493108	PLANTRONICS INC	S	12/9/2013	-320.0000	13,881.19	-14,427.52	-546.33
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/10/2013	-817.4500	817.45	-817.45	0.00
LHBF20030002	45765U103	INSIGHT ENTERPRISES INC	S	12/10/2013	-830.0000	20,507.86	-19,754.75	753.11
LHBF20030002	727493108	PLANTRONICS INC	S	12/10/2013	-350.0000	15,052.43	-12,572.03	2,480.40
LHBF20030002	45765U103	INSIGHT ENTERPRISES INC	S	12/11/2013	-680.0000	16,437.76	-13,566.21	2,871.55
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/16/2013	-69,925.5900	69,925.59	-69,925.59	0.00

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20030002	727493108	PLANTRONICS INC	S	12/16/2013	-810.0000	35,542.99	-21,212.90	14,330.09
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	12/16/2013	-860.0000	20,781.62	-11,359.23	9,422.39
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	12/17/2013	-2,130.0000	51,265.00	-28,107.87	23,157.13
LHBF20030002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/18/2013	-25,044.4700	25,044.47	-25,044.47	0.00
LHBF20030002	83545G102	SONIC AUTOMOTIVE INC	S	12/18/2013	-1,399.0000	33,686.49	-18,259.56	15,426.93
LHBF20030002	859319303	STERLING FINANCIAL CORP/WA	S	12/19/2013	-930.0000	30,917.87	-30,013.24	904.63
LHBF20030002	193459302	COLEMAN CABLE INC	S	12/24/2013	-830.0000	21,773.75	-20,580.43	1,193.32
LHBF20030002	193459302	COLEMAN CABLE INC	S	12/26/2013	-3,070.0000	80,583.02	-62,483.36	18,099.66
LHBF20030002	193459302	COLEMAN CABLE INC	S	12/27/2013	-720.0000	18,902.62	-14,086.44	4,816.18
LHBF20030002	193459302	COLEMAN CABLE INC	S	12/30/2013	-40.0000	1,050.08	-782.58	267.50
LHBF20030002	G0229R108	ALTERRA CAPITAL HOLDINGS LTD	SW	5/2/2013	-8,019.0000	0.00	-183,847.39	-183,847.39
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	136.3540	0.00	73,118.47	73,118.47
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	28.4790	0.00	15,271.58	15,271.58
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	18.2090	0.00	9,764.56	9,764.56
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	28.8240	0.00	15,456.69	15,456.69
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	26.2780	0.00	14,091.48	14,091.48
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	45.3080	0.00	24,295.69	24,295.69
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	16.3970	0.00	8,792.73	8,792.73
LHBF20030002	570535104	MARKEL CORP	SD	5/2/2013	46.1710	0.00	24,758.47	24,758.47
LHBF20030002	693656100	PVH CORP	SD	2/14/2013	20.0420	0.00	2,404.64	2,404.64
LHBF20030002	693656100	PVH CORP	SD	2/14/2013	123.8960	0.00	14,865.04	14,865.04
LHBF20030002	693656100	PVH CORP	SD	2/14/2013	125.7180	0.00	15,083.65	15,083.65
LHBF20030002	693656100	PVH CORP	SD	2/14/2013	27.3300	0.00	3,279.05	3,279.05
LHBF20030002	934390402	WARNACO GROUP INC/THE	SW	2/14/2013	-1,630.0000	0.00	-71,663.14	-71,663.14

23,065,980.74 (19,367,019.61) 3,698,961.13

Journal Entry for Future Gain/Loss

GRAND TOTAL 23,065,980.74 (19,367,019.61) 3,698,961.13

Settled Interest Received- Currency gain/loss	-
Foreign Exchange Contract- Currency gain/loss	-
Foreign Exchange Contract- Settlement gain/loss	-
Base Currency gain/loss	-
Base trade and settlement gain/loss	-
Currency Gain/loss on NC100	-

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	07387BAE3	BEAR STEARNS COMMERCIA PWR9 A2	PD	12/1/2013	-12,636.1500	12,636.15	-9,717.89	2,918.26
LHBF90010002	31292KEK9	FHLMC POOL #C0-2838	PD	12/1/2013	-118.0600	118.06	-115.85	2.21
LHBF90010002	31292LHN8	FHLMC POOL #C0-3837	PD	12/1/2013	-4,340.4100	4,340.41	-4,499.44	-159.03
LHBF90010002	31384WDT4	FNMA POOL #0535714	PD	12/1/2013	-4.2900	4.29	-4.42	-0.13
LHBF90010002	3138A2JL4	FNMA POOL #0AH1166	PD	12/1/2013	-387.5100	387.51	-402.77	-15.26
LHBF90010002	3138ABDP1	FNMA POOL #0AH9109	PD	12/1/2013	-149.7000	149.70	-167.48	-17.78
LHBF90010002	3138AS3X8	FNMA POOL #0AJ1713	PD	12/1/2013	-165.3400	165.34	-179.07	-13.73
LHBF90010002	3138AV6D2	FNMA POOL #0AJ4467	PD	12/1/2013	-179.9200	179.92	-196.69	-16.77
LHBF90010002	3138AVQAE	FNMA POOL #0AJ4048	PD	12/1/2013	-1,894.7200	1,894.72	-2,000.60	-105.88
LHBF90010002	3138E0RG6	FNMA POOL #0AJ7686	PD	12/1/2013	-773.4600	773.46	-842.31	-68.85
LHBF90010002	3138M5VV8	FNMA POOL #0AP2427	PD	12/1/2013	-1,751.0600	1,751.06	-1,882.09	-131.03
LHBF90010002	3138M8AR4	FNMA POOL #0AP4515	PD	12/1/2013	-384.2700	384.27	-411.65	-27.38
LHBF90010002	31410GEK5	FNMA POOL #0888538	PD	12/1/2013	-3,832.7100	3,832.71	-4,632.31	-799.60
LHBF90010002	31410LFZ0	FNMA POOL #0890384	PD	12/1/2013	-253.5700	253.57	-282.72	-29.15
LHBF90010002	31412MKQC	FNMA POOL #0929203	PD	12/1/2013	-121.0000	121.00	-172.44	-51.44
LHBF90010002	31412REK9	FNMA POOL #0932638	PD	12/1/2013	-2,889.1300	2,889.13	-3,297.52	-408.39
LHBF90010002	31413UJ34	FNMA POOL #0955782	PD	12/1/2013	-6,863.5400	6,863.54	-7,552.50	-688.96
LHBF90010002	31416WT44	FNMA POOL #0AB1470	PD	12/1/2013	-5,102.6300	5,102.63	-5,611.55	-508.92
LHBF90010002	31416X7F1	FNMA POOL #0AB2693	PD	12/1/2013	-2,631.6900	2,631.69	-2,785.58	-153.89
LHBF90010002	31416YN87	FNMA POOL #0AB3114	PD	12/1/2013	-3,243.8700	3,243.87	-3,611.55	-367.68
LHBF90010002	31417WUFE	FNMA POOL #0AC9581	PD	12/1/2013	-3,033.5300	3,033.53	-3,273.62	-240.09
LHBF90010002	31418UVX9	FNMA POOL #0AD6929	PD	12/1/2013	-1,265.3700	1,265.37	-1,366.67	-101.30
LHBF90010002	31419HDV1	FNMA POOL #0AE6415	PD	12/1/2013	-1,388.9100	1,388.91	-1,391.97	-3.06
LHBF90010002	36225E2P6	GNMA II POOL #0082581	PD	12/1/2013	-2,240.2000	2,240.20	-2,471.20	-231.00
LHBF90010002	000360206	AAON INC	S	11/22/2013	-1,966.0000	56,945.96	-20,866.47	36,079.49
LHBF90010002	000375204	ABB LTD	S	11/22/2013	-4,634.0000	117,378.56	-105,050.00	12,328.56
LHBF90010002	001317205	AIA GROUP LTD	S	11/22/2013	-9,451.0000	190,942.78	-138,392.26	52,550.52
LHBF90010002	002535300	AARON'S INC	S	11/22/2013	-2,571.0000	74,377.73	-56,971.06	17,406.67
LHBF90010002	002824100	ABBOTT LABORATORIES	S	11/22/2013	-7,436.0000	284,165.51	-123,408.73	160,756.78
LHBF90010002	009126202	AIR LIQUIDE SA	S	11/22/2013	-7,432.0000	203,830.20	-176,099.91	27,730.29
LHBF90010002	010199305	AKZO NOBEL NV	S	11/22/2013	-14,181.0000	350,904.15	-242,445.40	108,458.75
LHBF90010002	018522300	ALLETE INC	S	11/22/2013	-1,150.0000	56,851.22	-34,788.69	22,062.53
LHBF90010002	018805101	ALLIANZ SE	S	11/22/2013	-12,830.0000	219,774.07	-172,268.35	47,505.72
LHBF90010002	021441100	ALTERA CORP	S	11/22/2013	-6,328.0000	204,074.44	-160,207.65	43,866.79
LHBF90010002	023608102	AMEREN CORP	S	11/22/2013	-2,212.0000	81,258.61	-70,750.16	10,508.45
LHBF90010002	025537101	AMERICAN ELECTRIC POWER CO INC	S	11/22/2013	-3,003.0000	142,899.77	-119,234.85	23,664.92
LHBF90010002	025676206	AMERICAN EQUITY INVESTMENT LIF	S	11/22/2013	-2,391.0000	57,272.06	-44,224.23	13,047.83
LHBF90010002	030420103	AMERICAN WATER WORKS CO INC	S	11/22/2013	-2,093.0000	88,240.39	-81,474.01	6,766.38
LHBF90010002	031162100	AMGEN INC	S	11/22/2013	-1,715.0000	193,714.45	-153,949.54	39,764.91
LHBF90010002	037833100	APPLE INC	S	11/22/2013	-417.0000	217,107.27	-209,230.66	7,876.61
LHBF90010002	038222105	APPLIED MATERIALS INC	S	12/18/2013	-14,442.0000	241,867.51	-171,499.58	70,367.93
LHBF90010002	038336103	APTARGROUP INC	S	11/22/2013	-1,570.0000	100,697.57	-49,103.73	51,593.84
LHBF90010002	042068106	ARM HOLDINGS PLC	S	11/22/2013	-3,184.0000	153,508.15	-79,425.53	74,082.62

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	046353108	ASTRAZENECA PLC	S	11/22/2013	-1,967.0000	109,880.99	-101,403.00	8,477.99
LHBF90010002	049255706	ATLAS COPCO AB	S	11/22/2013	-3,968.0000	111,538.53	-92,560.63	18,977.90
LHBF90010002	054536107	AXA SA	S	11/22/2013	-4,339.0000	111,163.24	-66,014.41	45,148.83
LHBF90010002	055434203	BG GROUP PLC	S	11/22/2013	-5,751.0000	116,971.57	-133,158.21	-16,186.64
LHBF90010002	055434203	BG GROUP PLC	S	11/22/2013	-8,052.0000	163,774.82	-151,344.73	12,430.09
LHBF90010002	056752108	BAIDU INC/CHINA	S	11/22/2013	-979.0000	154,718.66	-94,320.61	60,398.05
LHBF90010002	057665200	BALCHEM CORP	S	11/22/2013	-1,085.0000	62,862.72	-17,163.40	45,699.32
LHBF90010002	059692103	BANCORPSOUTH INC	S	11/22/2013	-2,394.0000	56,108.63	-40,593.28	15,515.35
LHBF90010002	062540109	BANK OF HAWAII CORP	S	11/22/2013	-1,512.0000	89,558.28	-71,531.57	18,026.71
LHBF90010002	072730302	BAYER AG	S	11/22/2013	-1,135.0000	147,469.00	-70,343.64	77,125.36
LHBF90010002	072743206	BAYERISCHE MOTOREN WERKE AG	S	11/22/2013	-4,132.0000	155,736.49	-137,574.48	18,162.01
LHBF90010002	073685109	BEACON ROOFING SUPPLY INC	S	11/22/2013	-1,333.0000	47,444.91	-38,075.81	9,369.10
LHBF90010002	088606108	BHP BILLITON LTD	S	11/22/2013	-1,252.0000	86,392.75	-92,759.72	-6,366.97
LHBF90010002	090572207	BIO-RAD LABORATORIES INC	S	11/22/2013	-934.0000	115,576.46	-68,767.41	46,809.05
LHBF90010002	093671105	H&R BLOCK INC	S	11/22/2013	-4,172.0000	119,952.51	-66,999.81	52,952.70
LHBF90010002	097023105	BOEING CO/THE	S	11/22/2013	-616.0000	83,431.12	-64,809.54	18,621.58
LHBF90010002	105368203	BRANDYWINE REALTY TRUST	S	11/22/2013	-5,502.0000	72,916.74	-61,622.94	11,293.80
LHBF90010002	110448107	BRITISH AMERICAN TOBACCO PLC	S	11/22/2013	-2,244.0000	237,843.48	-159,210.76	78,632.72
LHBF90010002	125896100	CMS ENERGY CORP	S	11/22/2013	-3,150.0000	85,609.52	-68,154.35	17,455.17
LHBF90010002	126132109	CNOOC LTD	S	11/22/2013	-1,085.0000	219,312.44	-210,789.27	8,523.17
LHBF90010002	126650100	CVS CAREMARK CORP	S	11/22/2013	-2,416.0000	159,888.09	-84,930.14	74,957.95
LHBF90010002	136375102	CANADIAN NATIONAL RAILWAY CO	S	12/18/2013	-2,410.0000	132,303.32	-104,118.59	28,184.73
LHBF90010002	142339100	CARLISLE COS INC	S	11/22/2013	-1,028.0000	74,815.09	-33,907.28	40,907.81
LHBF90010002	147528103	CASEY'S GENERAL STORES INC	S	11/22/2013	-895.0000	67,171.44	-30,138.08	37,033.36
LHBF90010002	149123101	CATERPILLAR INC	S	11/22/2013	-2,747.0000	226,853.75	-104,305.51	122,548.24
LHBF90010002	163893209	CHEMTURA CORP	S	11/22/2013	-3,969.0000	99,697.95	-68,322.38	31,375.57
LHBF90010002	166764100	CHEVRON CORP	S	11/22/2013	-3,446.0000	424,515.34	-272,862.96	151,652.38
LHBF90010002	167250109	CHICAGO BRIDGE & IRON CO NV	S	11/22/2013	-1,065.0000	81,285.98	-6,184.46	75,101.52
LHBF90010002	169905106	CHOICE HOTELS INTERNATIONAL IN	S	11/22/2013	-1,922.0000	88,141.57	-54,355.27	33,786.30
LHBF90010002	178566105	CITY NATIONAL CORP/CA	S	11/22/2013	-1,145.0000	87,378.69	-48,101.29	39,277.40
LHBF90010002	179895107	CLARCOR INC	S	11/22/2013	-1,577.0000	93,888.21	-59,184.70	34,703.51
LHBF90010002	189054109	CLOROX CO	S	11/22/2013	-2,394.0000	224,040.03	-154,743.17	69,296.86
LHBF90010002	191216100	COCA-COLA CO/THE	S	11/22/2013	-2,723.0000	109,328.17	-104,218.47	5,109.70
LHBF90010002	191459205	COCHLEAR LTD	S	11/22/2013	-2,276.0000	62,133.71	-77,852.50	-15,718.79
LHBF90010002	198516106	COLUMBIA SPORTSWEAR CO	S	11/22/2013	-1,018.0000	67,990.62	-42,556.13	25,434.49
LHBF90010002	201723103	COMMERCIAL METALS CO	S	11/22/2013	-5,208.0000	99,792.39	-62,446.52	37,345.87
LHBF90010002	205363104	COMPUTER SCIENCES CORP	S	11/22/2013	-602.0000	32,263.62	-14,628.60	17,635.02
LHBF90010002	233203587	DFA EMERGING MARKETS VALUE POR	S	12/11/2013	-129,579.3200	3,620,446.20	-3,817,855.86	-197,409.66
LHBF90010002	233331107	DTE ENERGY CO	S	11/22/2013	-1,239.0000	85,409.35	-73,842.48	11,566.87
LHBF90010002	233825108	DAIMLER AG	S	11/22/2013	-3,057.0000	248,423.08	-151,691.98	96,731.10
LHBF90010002	235825205	DANA HOLDING CORP	S	11/22/2013	-4,151.0000	79,701.96	-71,838.10	7,863.86
LHBF90010002	235851102	DANAHER CORP	S	11/22/2013	-3,118.0000	232,067.14	-116,550.21	115,516.93
LHBF90010002	237194105	DARDEN RESTAURANTS INC	S	11/22/2013	-3,833.0000	205,849.59	-118,850.03	86,999.56

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	237545108	DASSAULT SYSTEMES SA	S	11/22/2013	-1,886.0000	216,908.10	-187,607.65	29,300.45
LHBF90010002	247850100	DELTIC TIMBER CORP	S	11/22/2013	-888.0000	54,636.08	-21,911.14	32,724.94
LHBF90010002	248019101	DELUXE CORP	S	11/22/2013	-2,555.0000	124,448.81	-64,387.02	60,061.79
LHBF90010002	253651103	DIEBOLD INC	S	11/22/2013	-294.0000	9,917.91	-11,368.75	-1,450.84
LHBF90010002	254423106	DINEEQUITY INC	S	11/22/2013	-960.0000	81,258.64	-49,626.45	31,632.19
LHBF90010002	254687106	WALT DISNEY CO/THE	S	11/22/2013	-4,404.0000	307,880.48	-129,374.02	178,506.46
LHBF90010002	257867101	RR DONNELLEY & SONS CO	S	11/22/2013	-5,838.0000	100,341.79	-76,145.12	24,196.67
LHBF90010002	258278100	DORMAN PRODUCTS INC	S	11/22/2013	-2,041.0000	99,337.62	-42,562.30	56,775.32
LHBF90010002	260543103	DOW CHEMICAL CO/THE	S	11/22/2013	-2,149.0000	85,064.96	-61,929.67	23,135.29
LHBF90010002	262037104	DRIL-QUIP INC	S	11/22/2013	-1,167.0000	131,896.12	-46,752.35	85,143.77
LHBF90010002	263534109	EI DU PONT DE NEMOURS & CO	S	11/22/2013	-8,393.0000	514,860.45	-387,327.12	127,533.33
LHBF90010002	291011104	EMERSON ELECTRIC CO	S	11/22/2013	-8,802.0000	595,550.55	-231,786.49	363,764.06
LHBF90010002	303250104	FAIR ISAAC CORP	S	11/22/2013	-1,852.0000	107,879.16	-30,675.14	77,204.02
LHBF90010002	303726103	FAIRCHILD SEMICONDUCTOR INTERN	S	11/22/2013	-4,408.0000	53,752.42	-62,641.01	-8,888.59
LHBF90010002	307305102	FANUC CORP	S	11/22/2013	-7,108.0000	198,315.43	-202,294.33	-3,978.90
LHBF90010002	313549404	FEDERAL-MOGUL CORP	S	11/22/2013	-2,669.0000	52,815.12	-43,340.82	9,474.30
LHBF90010002	314211103	FEDERATED INVESTORS INC	S	11/22/2013	-3,549.0000	97,503.53	-66,226.47	31,277.06
LHBF90010002	337915102	FIRSTMERIT CORP	S	11/22/2013	-3,963.0000	91,154.15	-71,601.60	19,552.55
LHBF90010002	343498101	FLOWERS FOODS INC	S	11/22/2013	-4,145.0000	92,102.36	-8,843.76	83,258.60
LHBF90010002	345550107	FOREST CITY ENTERPRISES INC	S	11/22/2013	-3,089.0000	59,370.78	-19,679.09	39,691.69
LHBF90010002	346233109	FORESTAR GROUP INC	S	11/22/2013	-2,005.0000	39,230.94	-49,839.17	-10,608.23
LHBF90010002	349853101	FORWARD AIR CORP	S	11/22/2013	-2,138.0000	90,279.32	-43,534.70	46,744.62
LHBF90010002	350060109	LB FOSTER CO	S	11/22/2013	-851.0000	37,125.16	-19,345.64	17,779.52
LHBF90010002	354613101	FRANKLIN RESOURCES INC	S	11/22/2013	-3,211.0000	176,392.89	-130,706.67	45,686.22
LHBF90010002	358029106	FRESENIUS MEDICAL CARE AG & CO	S	11/22/2013	-3,876.0000	125,155.80	-134,768.80	-9,613.00
LHBF90010002	363576109	ARTHUR J GALLAGHER & CO	S	11/22/2013	-1,666.0000	78,902.88	-59,226.73	19,676.15
LHBF90010002	364730101	GANNETT CO INC	S	11/22/2013	-4,690.0000	123,757.09	-69,246.07	54,511.02
LHBF90010002	368287207	GAZPROM OAO	S	11/22/2013	-7,181.0000	64,976.86	-74,436.98	-9,460.12
LHBF90010002	368736104	GENERAC HOLDINGS INC	S	11/22/2013	-1,739.0000	88,152.72	-60,624.04	27,528.68
LHBF90010002	369604103	GENERAL ELECTRIC CO	S	11/22/2013	-26,232.0000	707,210.27	-268,894.64	438,315.63
LHBF90010002	371559105	GENESEE & WYOMING INC	S	11/22/2013	-615.0000	59,292.22	-33,313.18	25,979.04
LHBF90010002	372460105	GENUINE PARTS CO	S	11/22/2013	-672.0000	55,091.28	-42,566.16	12,525.12
LHBF90010002	384109104	GRACO INC	S	11/22/2013	-1,332.0000	103,255.37	-39,171.33	64,084.04
LHBF90010002	395259104	GREENHILL & CO INC	S	11/22/2013	-1,183.0000	64,858.15	-40,418.85	24,439.30
LHBF90010002	401617105	GUESS? INC	S	11/22/2013	-469.0000	16,157.89	-12,139.08	4,018.81
LHBF90010002	402635304	GULFPORT ENERGY CORP	S	11/22/2013	-1,901.0000	107,507.84	-54,789.92	52,717.92
LHBF90010002	404132102	HCC INSURANCE HOLDINGS INC	S	11/22/2013	-1,585.0000	72,791.92	-37,940.02	34,851.90
LHBF90010002	404280406	HSBC HOLDINGS PLC	S	11/22/2013	-4,052.0000	226,154.39	-189,436.11	36,718.28
LHBF90010002	410345102	HANESBRANDS INC	S	11/22/2013	-1,417.0000	98,928.82	-32,128.77	66,800.05
LHBF90010002	410867105	HANOVER INSURANCE GROUP INC/TH	S	11/22/2013	-1,668.0000	101,092.55	-64,146.10	36,946.45
LHBF90010002	414585109	HARRIS TEETER SUPERMARKETS INC	S	12/18/2013	-855.0000	42,170.17	-21,867.23	20,302.94
LHBF90010002	418056107	HASBRO INC	S	11/22/2013	-1,869.0000	97,218.26	-67,363.25	29,855.01
LHBF90010002	419870100	HAWAIIAN ELECTRIC INDUSTRIES I	S	11/22/2013	-2,289.0000	59,394.85	-58,176.08	1,218.77



REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	422806208	HEICO CORP	S	11/22/2013	-1,918.0000	78,191.85	-48,489.34	29,702.51
LHBF90010002	426281101	JACK HENRY & ASSOCIATES INC	S	11/22/2013	-2,888.0000	164,351.77	-52,097.43	112,254.34
LHBF90010002	428567101	HIBBETT SPORTS INC	S	11/22/2013	-983.0000	59,519.71	-18,490.23	41,029.48
LHBF90010002	431475102	HILL-ROM HOLDINGS INC	S	11/22/2013	-2,114.0000	88,831.27	-50,673.10	38,158.17
LHBF90010002	433578507	HITACHI LTD	S	11/22/2013	-1,817.0000	129,876.89	-110,719.31	19,157.58
LHBF90010002	436106108	HOLLYFRONTIER CORP	S	11/22/2013	-791.0000	36,380.61	-36,244.57	136.04
LHBF90010002	437076102	HOME DEPOT INC/THE	S	11/22/2013	-2,142.0000	169,140.08	-107,956.80	61,183.28
LHBF90010002	450828108	IBERIABANK CORP	S	11/22/2013	-2,297.0000	140,516.53	-113,466.15	27,050.38
LHBF90010002	450911201	ITT CORP	S	11/22/2013	-3,057.0000	125,303.93	-64,898.77	60,405.16
LHBF90010002	453038408	IMPERIAL OIL LTD	S	11/22/2013	-7,110.0000	312,977.46	-306,244.89	6,732.57
LHBF90010002	458140100	INTEL CORP	S	11/22/2013	-9,937.0000	238,732.27	-49,460.91	189,271.36
LHBF90010002	459200101	INTERNATIONAL BUSINESS MACHINE	S	12/18/2013	-3,627.0000	636,218.40	-296,005.06	340,213.34
LHBF90010002	459348108	INTERNATIONAL CONS-SPONS ADR	S	11/22/2013	-5,419.0000	159,193.35	-114,351.45	44,841.90
LHBF90010002	465562106	ITAU UNIBANCO HOLDING SA	S	11/22/2013	-12,390.0000	175,381.11	-178,213.57	-2,832.46
LHBF90010002	466032109	J&J SNACK FOODS CORP	S	11/22/2013	-815.0000	67,742.60	-35,192.21	32,550.39
LHBF90010002	466140100	JGC CORP	S	11/22/2013	-2,440.0000	181,847.35	-155,312.42	26,534.93
LHBF90010002	477839104	JOHN BEAN TECHNOLOGIES CORP	S	11/22/2013	-1,908.0000	54,437.15	-27,801.14	26,636.01
LHBF90010002	478160104	JOHNSON & JOHNSON	S	11/22/2013	-3,858.0000	367,103.53	-47,867.97	319,235.56
LHBF90010002	482480100	KLA-TENCOR CORP	S	11/22/2013	-6,559.0000	417,869.89	-247,368.33	170,501.56
LHBF90010002	483007704	KAISER ALUMINUM CORP	S	11/22/2013	-1,180.0000	78,083.49	-29,205.66	48,877.83
LHBF90010002	497266106	KIRBY CORP	S	11/22/2013	-1,794.0000	168,532.06	-57,377.86	111,154.20
LHBF90010002	499064103	KNIGHT TRANSPORTATION INC	S	11/22/2013	-3,511.0000	61,734.24	-63,926.73	-2,192.49
LHBF90010002	501889208	LKQ CORP	S	11/22/2013	-787.0000	25,991.71	-6,009.33	19,982.38
LHBF90010002	502117203	L'OREAL SA	S	11/22/2013	-5,107.0000	172,153.97	-125,369.83	46,784.14
LHBF90010002	502441306	LVMH MOET HENNESSY LOUIS VUITT	S	11/22/2013	-2,209.0000	83,563.02	-72,127.41	11,435.61
LHBF90010002	524660107	LEGGETT & PLATT INC	S	11/22/2013	-3,052.0000	90,957.17	-67,341.16	23,616.01
LHBF90010002	532457108	ELI LILLY & CO	S	11/22/2013	-5,061.0000	256,187.41	-198,207.99	57,979.42
LHBF90010002	535223200	LINDE AG	S	11/22/2013	-4,519.0000	89,067.93	-38,998.97	50,068.96
LHBF90010002	535678106	LINEAR TECHNOLOGY CORP	S	11/22/2013	-2,275.0000	96,643.95	-76,606.87	20,037.08
LHBF90010002	539439109	LLOYDS BANKING GROUP PLC	S	11/22/2013	-36,448.0000	177,134.19	-130,774.76	46,359.43
LHBF90010002	539830109	LOCKHEED MARTIN CORP	S	11/22/2013	-1,652.0000	230,339.97	-144,497.14	85,842.83
LHBF90010002	544147101	LORILLARD INC	S	11/22/2013	-1,134.0000	59,335.06	-47,846.26	11,488.80
LHBF90010002	562750109	MANHATTAN ASSOCIATES INC	S	11/22/2013	-1,549.0000	180,330.05	-26,493.32	153,836.73
LHBF90010002	577081102	MATTEL INC	S	11/22/2013	-532.0000	24,266.75	-17,170.36	7,096.39
LHBF90010002	580135101	MCDONALD'S CORP	S	11/22/2013	-3,303.0000	323,100.11	-217,438.46	105,661.65
LHBF90010002	589400100	MERCURY GENERAL CORP	S	11/22/2013	-1,722.0000	81,531.66	-74,369.42	7,162.24
LHBF90010002	589584101	MERIDIAN BIOSCIENCE INC	S	11/22/2013	-2,731.0000	66,093.41	-59,572.28	6,521.13
LHBF90010002	594918104	MICROSOFT CORP	S	11/22/2013	-18,095.0000	677,678.52	-501,730.88	175,947.64
LHBF90010002	595017104	MICROCHIP TECHNOLOGY INC	S	11/22/2013	-4,263.0000	186,349.11	-156,022.82	30,326.29
LHBF90010002	596278101	MIDDLEBY CORP	S	11/22/2013	-365.0000	77,550.42	-36,799.23	40,751.19
LHBF90010002	606783207	MITSUBISHI ESTATE CO LTD	S	11/22/2013	-3,508.0000	98,846.69	-104,208.29	-5,361.60
LHBF90010002	608554101	MOLEX INC	S	12/9/2013	-714.0000	27,617.52	-17,917.19	9,700.33
LHBF90010002	610236101	MONRO MUFFLER BRAKE INC	S	11/22/2013	-2,194.0000	113,745.07	-69,498.88	44,246.19

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LHBF90010002	615394202	MOOG INC	S	11/22/2013	-2,018.0000	131,743.03	-78,365.45	53,377.58
LHBF90010002	617700109	MORNINGSTAR INC	S	11/22/2013	-2,071.0000	176,085.15	-81,084.83	95,000.32
LHBF90010002	626188106	MUENCHENER RUECKVERSICHERUNGS	S	11/22/2013	-3,496.0000	74,113.90	-47,740.11	26,373.79
LHBF90010002	636518102	NATIONAL INSTRUMENTS CORP	S	11/22/2013	-1,927.0000	60,150.45	-33,244.26	26,906.19
LHBF90010002	637071101	NATIONAL OILWELL VARCO INC	S	11/22/2013	-2,170.0000	181,322.91	-145,726.78	35,596.13
LHBF90010002	641069406	NESTLE SA	S	11/22/2013	-3,524.0000	258,717.35	-148,975.20	109,742.15
LHBF90010002	649445103	NEW YORK COMMUNITY BANCORP INC	S	11/22/2013	-5,320.0000	87,166.68	-68,468.40	18,698.28
LHBF90010002	654106103	NIKE INC	S	11/22/2013	-2,640.0000	206,904.81	-151,058.01	55,846.80
LHBF90010002	655044105	NOBLE ENERGY INC	S	11/22/2013	-2,082.0000	153,163.82	-70,024.74	83,139.08
LHBF90010002	655844108	NORFOLK SOUTHERN CORP	S	11/22/2013	-2,098.0000	181,359.29	-155,100.02	26,259.27
LHBF90010002	665162483	NORTHERN MULTI-MANAGER - EMERG	S	12/3/2013	-123,449.3500	2,343,068.66	-2,174,655.79	168,412.87
LHBF90010002	665162541	NORTHERN GLOBAL REAL ESTATE IN	S	12/3/2013	-503,593.5000	4,607,880.53	-3,849,998.84	757,881.69
LHBF90010002	665162699	NORTHERN HIGH YIELD FIXED INCO	S	12/3/2013	-1,721,607.7400	13,118,650.98	-13,649,999.39	-531,348.41
LHBF90010002	666807102	NORTHROP GRUMMAN CORP	S	11/22/2013	-784.0000	87,357.24	-53,976.05	33,381.19
LHBF90010002	667340103	NORTHWEST BANCSHARES INC	S	11/22/2013	-5,112.0000	72,501.20	-60,028.52	12,472.68
LHBF90010002	668074305	NORTHWESTERN CORP	S	11/22/2013	-1,461.0000	65,239.82	-51,661.30	13,578.52
LHBF90010002	670100205	NOVO NORDISK A/S	S	11/22/2013	-456.0000	78,856.07	-76,749.77	2,106.30
LHBF90010002	670346105	NUCOR CORP	S	11/22/2013	-4,276.0000	221,435.21	-162,478.35	58,956.86
LHBF90010002	674215108	OASIS PETROLEUM INC	S	11/22/2013	-1,642.0000	79,103.78	-48,760.17	30,343.61
LHBF90010002	681919106	OMNICOM GROUP INC	S	11/22/2013	-2,929.0000	210,600.51	-152,838.16	57,762.35
LHBF90010002	681936100	OMEGA HEALTHCARE INVESTORS INC	S	11/22/2013	-1,330.0000	42,325.31	-28,147.97	14,177.34
LHBF90010002	703395103	PATTERSON COS INC	S	11/22/2013	-1,546.0000	63,891.81	-32,858.76	31,033.05
LHBF90010002	704326107	PAYCHEX INC	S	11/22/2013	-2,268.0000	98,717.29	-71,350.15	27,367.14
LHBF90010002	713291102	PEPCO HOLDINGS INC	S	11/22/2013	-3,143.0000	60,093.11	-60,377.03	-283.92
LHBF90010002	716825500	PEUGEOT SA	S	11/22/2013	-3,018.0000	41,830.86	-47,137.25	-5,306.39
LHBF90010002	717081103	PFIZER INC	S	11/22/2013	-9,618.0000	307,485.95	-179,676.78	127,809.17
LHBF90010002	718172109	PHILIP MORRIS INTERNATIONAL IN	S	11/22/2013	-1,057.0000	91,315.07	-90,486.15	828.92
LHBF90010002	718546104	PHILLIPS 66	S	11/22/2013	-832.0000	56,311.94	-22,107.15	34,204.79
LHBF90010002	720190206	PIEDMONT OFFICE REALTY TRUST I	S	11/22/2013	-4,592.0000	77,669.11	-80,340.11	-2,671.00
LHBF90010002	722005667	PIMCO COMMODITY REALRETURN	S	12/11/2013	-469,552.2800	2,620,101.72	-3,467,585.52	-847,483.80
LHBF90010002	739276103	POWER INTEGRATIONS INC	S	11/22/2013	-913.0000	48,828.03	-18,364.62	30,443.41
LHBF90010002	742718109	PROCTER & GAMBLE CO/THE	S	11/22/2013	-6,230.0000	527,319.83	-261,408.18	265,911.65
LHBF90010002	743606105	PROSPERITY BANCSHARES INC	S	11/22/2013	-1,333.0000	85,266.92	-58,452.96	26,813.96
LHBF90010002	747525103	QUALCOMM INC	S	11/22/2013	-4,436.0000	322,067.06	-286,793.62	35,273.44
LHBF90010002	749607107	RLI CORP	S	12/18/2013	-1,023.0000	95,341.33	-52,634.62	42,706.71
LHBF90010002	749660106	RPC INC	S	11/22/2013	-6,310.0000	115,814.24	-66,289.91	49,524.33
LHBF90010002	754212108	RAVEN INDUSTRIES INC	S	11/22/2013	-2,292.0000	86,799.50	-38,603.92	48,195.58
LHBF90010002	755111507	RAYTHEON CO	S	11/22/2013	-2,016.0000	175,335.11	-112,182.72	63,152.39
LHBF90010002	758204200	REED ELSEVIER NV	S	11/22/2013	-7,885.0000	335,780.03	-186,610.44	149,169.59
LHBF90010002	758750103	REGAL-BELOIT CORP	S	11/22/2013	-1,075.0000	80,092.12	-68,109.97	11,982.15
LHBF90010002	758766109	REGAL ENTERTAINMENT GROUP	S	11/22/2013	-4,823.0000	94,067.60	-63,045.91	31,021.69
LHBF90010002	758932107	REGIS CORP	S	11/22/2013	-2,724.0000	43,264.53	-48,203.79	-4,939.26
LHBF90010002	761655505	REXAM PLC	S	11/22/2013	-2,929.0000	115,845.20	-74,462.71	41,382.49

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	761713106	REYNOLDS AMERICAN INC	S	11/22/2013	-2,415.0000	122,198.08	-107,882.17	14,315.91
LHBF90010002	767204100	RIO TINTO PLC	S	11/22/2013	-1,641.0000	85,335.76	-64,308.21	21,027.55
LHBF90010002	771195104	ROCHE HOLDING AG	S	11/22/2013	-3,138.0000	219,373.76	-146,608.28	72,765.48
LHBF90010002	771195104	ROCHE HOLDING AG	S	11/22/2013	-2,693.0000	188,264.35	-90,639.29	97,625.06
LHBF90010002	775781206	ROLLS-ROYCE HOLDINGS PLC	S	11/22/2013	-1,098.0000	110,560.85	-29,204.14	81,356.71
LHBF90010002	780259206	ROYAL DUTCH SHELL PLC	S	11/22/2013	-2,929.0000	199,288.62	-199,279.39	9.23
LHBF90010002	783513104	RYANAIR HOLDINGS PLC	S	11/22/2013	-1,558.0000	69,633.90	-42,852.79	26,781.11
LHBF90010002	783764103	RYLAND GROUP INC	S	11/22/2013	-1,071.0000	41,569.49	-33,464.59	8,104.90
LHBF90010002	803054204	SAP AG	S	11/22/2013	-4,555.0000	371,278.41	-286,928.97	84,349.44
LHBF90010002	803866300	SASOL LTD	S	11/22/2013	-1,210.0000	60,731.26	-56,824.07	3,907.19
LHBF90010002	806037107	SCANSOURCE INC	S	11/22/2013	-1,530.0000	63,198.46	-40,094.00	23,104.46
LHBF90010002	806857108	SCHLUMBERGER LTD	S	11/22/2013	-3,660.0000	336,459.77	-238,328.40	98,131.37
LHBF90010002	808513105	CHARLES SCHWAB CORP/THE	S	11/22/2013	-5,029.0000	124,570.18	-73,615.51	50,954.67
LHBF90010002	824551105	SHIN-ETSU CHEMICAL CO LTD	S	11/22/2013	-11,744.0000	170,989.66	-161,228.99	9,760.67
LHBF90010002	826197501	SIEMENS AG	S	11/22/2013	-2,076.0000	271,521.54	-176,218.38	95,303.16
LHBF90010002	831865209	AO SMITH CORP	S	11/22/2013	-1,521.0000	82,720.58	-28,813.90	53,906.68
LHBF90010002	847560109	SPECTRA ENERGY CORP	S	11/22/2013	-3,892.0000	131,053.80	-112,575.32	18,478.48
LHBF90010002	855030102	STAPLES INC	S	11/22/2013	-4,074.0000	63,311.70	-48,428.86	14,882.84
LHBF90010002	855244109	STARBUCKS CORP	S	11/22/2013	-3,472.0000	282,079.47	-185,681.17	96,398.30
LHBF90010002	856190103	STATE BANK FINANCIAL CORP	S	11/22/2013	-2,924.0000	49,587.54	-46,382.83	3,204.71
LHBF90010002	858119100	STEEL DYNAMICS INC	S	11/22/2013	-3,199.0000	59,868.55	-40,818.92	19,049.63
LHBF90010002	858586100	STEPAN CO	S	11/22/2013	-791.0000	48,050.27	-47,399.48	650.79
LHBF90010002	867224107	SUNCOR ENERGY INC	S	11/22/2013	-4,904.0000	175,618.01	-154,638.53	20,979.48
LHBF90010002	870123106	SWATCH GROUP AG/THE	S	11/22/2013	-3,061.0000	97,919.68	-68,593.49	29,326.19
LHBF90010002	871829107	SYSCO CORP	S	11/22/2013	-1,267.0000	42,717.68	-40,707.57	2,010.11
LHBF90010002	872375100	TECO ENERGY INC	S	11/22/2013	-3,913.0000	66,794.91	-70,753.52	-3,958.61
LHBF90010002	874039100	TAIWAN SEMICONDUCTOR MANUFACTU	S	11/22/2013	-10,531.0000	179,535.68	-167,601.92	11,933.76
LHBF90010002	878377100	TECHNE CORP	S	11/22/2013	-783.0000	68,021.78	-48,996.43	19,025.35
LHBF90010002	878546209	TECHNIP SA	S	11/22/2013	-5,396.0000	135,167.44	-98,291.40	36,876.04
LHBF90010002	881575302	TESCO PLC	S	11/22/2013	-18,907.0000	327,274.47	-307,045.66	20,228.81
LHBF90010002	882508104	TEXAS INSTRUMENTS INC	S	11/22/2013	-2,961.0000	125,503.35	-115,158.62	10,344.73
LHBF90010002	892331307	TOYOTA MOTOR CORP	S	11/22/2013	-1,717.0000	217,180.75	-128,335.31	88,845.44
LHBF90010002	900148701	TURKIYE GARANTI BANKASI AS	S	11/22/2013	-26,901.0000	101,423.07	-103,797.36	-2,374.29
LHBF90010002	902104108	II-VI INC	S	11/22/2013	-2,497.0000	39,756.28	-51,298.87	-11,542.59
LHBF90010002	902788108	UMB FINANCIAL CORP	S	11/22/2013	-852.0000	53,794.43	-45,558.92	8,235.51
LHBF90010002	904214103	UMPQUA HOLDINGS CORP	S	11/22/2013	-4,209.0000	74,371.31	-53,676.11	20,695.20
LHBF90010002	904767704	UNILEVER PLC	S	11/22/2013	-1,809.0000	72,364.71	-59,403.67	12,961.04
LHBF90010002	904784709	UNILEVER NV	S	11/22/2013	-2,340.0000	90,744.09	-87,945.15	2,798.94
LHBF90010002	911312106	UNITED PARCEL SERVICE INC	S	11/22/2013	-420.0000	42,487.72	-31,510.09	10,977.63
LHBF90010002	913017109	UNITED TECHNOLOGIES CORP	S	11/22/2013	-2,741.0000	300,241.72	-139,415.65	160,826.07
LHBF90010002	918204108	VF CORP	S	12/18/2013	-1,498.0000	351,567.29	-239,954.88	111,612.41
LHBF90010002	919794107	VALLEY NATIONAL BANCORP	S	11/22/2013	-9,633.0000	96,919.78	-91,835.40	5,084.38
LHBF90010002	929740108	WABTEC CORP/DE	S	11/22/2013	-1,667.0000	111,794.57	-38,011.57	73,783.00

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LHBF90010002	930059100	WADDELL & REED FINANCIAL INC	S	11/22/2013	-1,448.0000	93,419.71	-47,157.68	46,262.03
LHBF90010002	931142103	WAL-MART STORES INC	S	11/22/2013	-1,362.0000	107,912.79	-71,575.55	36,337.24
LHBF90010002	949746101	WELLS FARGO & CO	S	11/22/2013	-14,656.0000	646,825.44	-324,124.15	322,701.29
LHBF90010002	955306105	WEST PHARMACEUTICAL SERVICES I	S	11/22/2013	-1,104.0000	53,687.35	-48,725.58	4,961.77
LHBF90010002	957090103	WESTAMERICA BANCORPORATION	S	11/22/2013	-1,224.0000	67,209.89	-59,736.48	7,473.41
LHBF90010002	963320106	WHIRLPOOL CORP	S	11/22/2013	-924.0000	139,320.32	-98,008.80	41,311.52
LHBF90010002	978097103	WOLVERINE WORLD WIDE INC	S	11/22/2013	-2,644.0000	84,083.55	-33,510.75	50,572.80
LHBF90010002	983134107	WYNN RESORTS LTD	S	11/22/2013	-245.0000	39,606.62	-34,695.16	4,911.46
LHBF90010002	988415105	YUE YUEN INDUSTRIAL HOLDINGS L	S	11/22/2013	-2,593.0000	38,349.80	-28,937.88	9,411.92
LHBF90010002	989825104	ZURICH INSURANCE GROUP-ADR	S	11/22/2013	-3,859.0000	107,818.58	-61,619.00	46,199.58
LHBF90010002	996087094	BNY MELLON CASH RESERVE	S	12/12/2013	-1,350,154.0900	1,350,154.09	-1,350,154.09	0.00
LHBF90010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-14,424,285.4100	14,424,285.41	-14,424,285.41	0.00
LHBF90010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/11/2013	-23,250,206.4900	23,250,206.49	-23,250,206.49	0.00
LHBF90010002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/13/2013	-11,998,440.0100	11,998,440.01	-11,998,440.01	0.00
LHBF90010002	52602E102	LENDER PROCESSING SERVICES INC	S	12/18/2013	-2,086.0000	75,443.88	-46,944.60	28,499.28
LHBF90010002	79546E104	SALLY BEAUTY HOLDINGS INC	S	11/22/2013	-6,881.0000	192,593.08	-75,866.44	116,726.64
LHBF90010002	91359E105	UNIVERSAL HEALTH REALTY INCOME	S	11/22/2013	-928.0000	38,540.74	-28,464.38	10,076.36
LHBF90010002	62886E108	NCR CORP	S	11/22/2013	-1,148.0000	40,416.58	-18,700.58	21,716.00
LHBF90010002	89151E109	TOTAL SA	S	11/22/2013	-2,802.0000	169,377.95	-141,859.61	27,518.34
LHBF90010002	06738E204	BARCLAYS PLC	S	11/22/2013	-9,825.0000	163,912.53	-153,803.96	10,108.57
LHBF90010002	001055AH5	AFLAC INC	S	11/22/2013	-20,000.0000	20,770.60	-19,982.20	788.40
LHBF90010002	00206R102	AT&T INC	S	11/22/2013	-15,919.0000	560,213.28	-463,914.92	96,298.36
LHBF90010002	00206RBM3	AT&T INC	S	11/22/2013	-40,000.0000	39,276.80	-39,998.00	-721.20
LHBF90010002	00508X203	ACTUANT CORP	S	11/22/2013	-3,410.0000	131,293.62	-110,273.05	21,020.57
LHBF90010002	00508Y102	ACUITY BRANDS INC	S	11/22/2013	-1,162.0000	118,114.78	-47,617.64	70,497.14
LHBF90010002	00762W107	ADVISORY BOARD CO/THE	S	11/22/2013	-566.0000	34,737.92	-6,231.46	28,506.46
LHBF90010002	00817YAE8	AETNA INC	S	11/25/2013	-20,000.0000	22,400.60	-23,010.80	-610.20
LHBF90010002	00846UAC5	AGILENT TECHNOLOGIES INC	S	11/22/2013	-30,000.0000	34,864.80	-31,870.80	2,994.00
LHBF90010002	008916AM0	AGRIUM INC	S	11/25/2013	-25,000.0000	22,412.50	-24,809.50	-2,397.00
LHBF90010002	00912X302	AIR LEASE CORP	S	11/22/2013	-2,471.0000	77,739.27	-69,151.11	8,588.16
LHBF90010002	015896BW2	ALHAMBRA CA CITY ELEM SCH DIST	S	11/25/2013	-1,210,000.0000	1,246,917.10	-1,216,430.32	30,486.78
LHBF90010002	01959EAA6	ALLIED WORLD ASSURANCE CO LTD	S	11/25/2013	-100,000.0000	115,260.00	-105,312.00	9,948.00
LHBF90010002	01959EAB4	ALLIED WORLD ASSURANCE CO LTD	S	11/25/2013	-30,000.0000	32,205.00	-29,863.20	2,341.80
LHBF90010002	021441AF7	ALTERA CORP	S	11/26/2013	-42,000.0000	40,173.84	-41,472.06	-1,298.22
LHBF90010002	02209S103	ALTRIA GROUP INC	S	11/22/2013	-12,831.0000	474,231.92	-379,988.78	94,243.14
LHBF90010002	02209SAH6	ALTRIA GROUP INC	S	12/4/2013	-17,000.0000	25,979.23	-23,089.57	2,889.66
LHBF90010002	02209SAR4	ALTRIA GROUP INC	S	11/22/2013	-45,000.0000	43,398.45	-44,808.30	-1,409.85
LHBF90010002	02209SAS2	ALTRIA GROUP INC	S	11/22/2013	-17,000.0000	16,651.50	-16,894.26	-242.76
LHBF90010002	0258M0DCC	AMERICAN EXPRESS CREDIT CORP	S	12/4/2013	-30,000.0000	31,398.90	-30,010.20	1,388.70
LHBF90010002	02665WAB7	AMERICAN HONDA FINANCE CORP	S	11/25/2013	-45,000.0000	45,126.00	-44,843.40	282.60
LHBF90010002	026874CS4	AMERICAN INTERNATIONAL GROUP I	S	11/25/2013	-30,000.0000	31,965.00	-29,939.10	2,025.90
LHBF90010002	03027XAB6	AMERICAN TOWER CORP	S	11/22/2013	-35,000.0000	30,975.00	-34,511.05	-3,536.05
LHBF90010002	032511BH9	ANADARKO PETROLEUM CORP	S	11/26/2013	-45,000.0000	52,256.70	-47,681.10	4,575.60

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	03524A108	ANHEUSER-BUSCH INBEV NV	S	11/22/2013	-1,436.0000	148,024.18	-109,647.16	38,377.02
LHBF90010002	04316A108	ARTISAN PARTNERS ASSET MANAGEM	S	11/22/2013	-1,628.0000	96,561.83	-64,022.56	32,539.27
LHBF90010002	052769AA4	AUTODESK INC	S	11/22/2013	-40,000.0000	39,585.20	-39,594.00	-8.80
LHBF90010002	05382A104	AVIVA PLC	S	11/22/2013	-10,790.0000	151,048.73	-127,218.28	23,830.45
LHBF90010002	05565A202	BNP PARIBAS	S	11/22/2013	-5,659.0000	209,152.99	-158,447.20	50,705.79
LHBF90010002	05565QCCC	BP CAPITAL MARKETS PLC	S	11/22/2013	-55,000.0000	54,601.80	-55,018.66	-416.86
LHBF90010002	05565QCE6	BP CAPITAL MARKETS PLC	S	11/22/2013	-20,000.0000	19,591.40	-19,944.20	-352.80
LHBF90010002	05615F102	BABCOCK & WILCOX CO/THE	S	11/22/2013	-1,715.0000	54,877.50	-31,999.91	22,877.59
LHBF90010002	05845R306	BALFOUR BEATTY PLC	S	11/22/2013	-8,648.0000	72,663.55	-83,215.43	-10,551.88
LHBF90010002	05946K101	BANCO BILBAO VIZCAYA ARGENTARI	S	11/22/2013	-17,587.0000	201,117.90	-174,326.68	26,791.22
LHBF90010002	05950XAE6	BANC OF AMERICA COMMERCIA 5 A4	S	11/22/2013	-85,000.0000	89,887.50	-88,396.68	1,490.82
LHBF90010002	060505DH4	BANK OF AMERICA CORP	S	11/22/2013	-30,000.0000	34,270.80	-32,765.70	1,505.10
LHBF90010002	06051GEK1	BANK OF AMERICA CORP	S	11/22/2013	-50,000.0000	53,045.00	-49,903.00	3,142.00
LHBF90010002	06051GEM7	BANK OF AMERICA CORP	S	11/22/2013	-30,000.0000	33,935.40	-29,875.80	4,059.60
LHBF90010002	06051GEQ8	BANK OF AMERICA CORP	S	11/22/2013	-25,000.0000	26,731.50	-24,927.00	1,804.50
LHBF90010002	06051GEX3	BANK OF AMERICA CORP	S	11/22/2013	-40,000.0000	40,313.20	-39,993.20	320.00
LHBF90010002	06053FAA7	BANK OF AMERICA CORP	S	11/22/2013	-20,000.0000	19,975.40	-19,559.40	416.00
LHBF90010002	066617HC8	BANNING CA UNIF SCH DIST	S	11/25/2013	-875,000.0000	928,068.75	-899,654.40	28,414.35
LHBF90010002	067383AD1	CR BARD INC	S	11/22/2013	-15,000.0000	14,614.05	-14,980.95	-366.90
LHBF90010002	071813AY5	BAXTER INTERNATIONAL INC	S	11/22/2013	-30,000.0000	34,309.20	-35,766.90	-1,457.70
LHBF90010002	07330NAC9	BRANCH BANKING & TRUST CO	S	11/22/2013	-25,000.0000	25,250.00	-24,991.00	259.00
LHBF90010002	07387BAE3	BEAR STEARNS COMMERCIA PWR9 A2	S	12/2/2013	-814.5000	747.31	-894.85	-147.54
LHBF90010002	07388NAE6	BEAR STEARNS COMMERCIAL T24 A4	S	11/22/2013	-130,000.0000	138,125.00	-148,479.30	-10,354.30
LHBF90010002	07388YAE2	BEAR STEARNS COMMERCIA PW16 A4	S	11/22/2013	-45,000.0000	48,487.50	-50,646.09	-2,158.59
LHBF90010002	073945AE7	BEAR STEARNS COMMERCIAL T28 A4	S	11/22/2013	-120,000.0000	131,700.00	-136,200.00	-4,500.00
LHBF90010002	09227Q100	BLACKBAUD INC	S	11/22/2013	-2,708.0000	97,649.05	-38,473.63	59,175.42
LHBF90010002	09247X101	BLACKROCK INC	S	11/22/2013	-1,209.0000	365,761.47	-206,470.99	159,290.48
LHBF90010002	099724AG1	BORGWARNER INC	S	11/22/2013	-50,000.0000	52,372.50	-51,596.99	775.51
LHBF90010002	11133T103	BROADRIDGE FINANCIAL SOLUTIONS	S	11/22/2013	-2,811.0000	106,680.93	-35,943.46	70,737.47
LHBF90010002	114894UK2	BROWARD CNTY FL ARPT SYS REVEN	S	11/22/2013	-1,050,000.0000	1,072,690.50	-1,068,679.50	4,011.00
LHBF90010002	120568AT7	BUNGE LTD FINANCE CORP	S	11/25/2013	-55,000.0000	67,893.10	-58,885.55	9,007.55
LHBF90010002	124857AH6	CBS CORP	S	11/25/2013	-20,000.0000	20,048.20	-19,771.60	276.60
LHBF90010002	12503M108	CBOE HOLDINGS INC	S	11/22/2013	-1,919.0000	104,030.43	-53,355.73	50,674.70
LHBF90010002	125509BR9	CIGNA CORP	S	11/25/2013	-25,000.0000	26,052.50	-26,470.75	-418.25
LHBF90010002	12572Q105	CME GROUP INC	S	11/22/2013	-5,798.0000	484,855.11	-303,122.12	181,732.99
LHBF90010002	125896BC3	CMS ENERGY CORP	S	11/26/2013	-40,000.0000	51,024.40	-54,142.66	-3,118.26
LHBF90010002	12625GAC8	CNOOC FINANCE 2013 LTD	S	11/26/2013	-90,000.0000	80,775.00	-82,737.70	-1,962.70
LHBF90010002	12637N105	CSL LTD	S	11/22/2013	-3,779.0000	117,452.29	-77,442.40	40,009.89
LHBF90010002	126408GW7	CSX CORP	S	11/25/2013	-20,000.0000	18,370.00	-19,887.20	-1,517.20
LHBF90010002	126408GZ0	CSX CORP	S	11/25/2013	-28,000.0000	27,251.56	-27,978.72	-727.16
LHBF90010002	12646R105	CST BRANDS INC	S	11/22/2013	-2,026.0000	66,132.34	-62,295.83	3,836.51
LHBF90010002	126650BX7	CVS CAREMARK CORP	S	11/25/2013	-25,000.0000	26,916.50	-24,582.25	2,334.25
LHBF90010002	12673P105	CA INC	S	11/22/2013	-2,954.0000	97,305.13	-78,833.04	18,472.09

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	12673PAD7	CA INC	S	11/25/2013	-15,000.0000	15,066.15	-14,971.65	94.50
LHBF90010002	13066K2S7	CALIFORNIA ST DEPT OF WTR RESO	S	11/22/2013	-1,100,000.0000	1,256,530.00	-1,352,780.00	-96,250.00
LHBF90010002	130685RH5	CALIFORNIA ST PUBLIC WKS BRD L	S	11/22/2013	-260,000.0000	301,600.00	-256,321.00	45,279.00
LHBF90010002	136385AK7	CANADIAN NATURAL RESOURCES LTD	S	11/25/2013	-50,000.0000	56,295.50	-60,110.50	-3,815.00
LHBF90010002	14042E3V0	CAPITAL ONE NA/MCLEAN VA	S	11/25/2013	-30,000.0000	29,343.60	-29,865.00	-521.40
LHBF90010002	14057J101	CAPITOL FEDERAL FINANCIAL INC	S	11/22/2013	-5,748.0000	68,836.85	-69,781.86	-945.01
LHBF90010002	14149YAX6	CARDINAL HEALTH INC	S	11/25/2013	-15,000.0000	14,706.15	-14,968.80	-262.65
LHBF90010002	14149YAY4	CARDINAL HEALTH INC	S	11/25/2013	-50,000.0000	46,085.00	-49,776.14	-3,691.14
LHBF90010002	14365C103	CARNIVAL PLC	S	11/22/2013	-2,405.0000	86,987.33	-81,658.83	5,328.50
LHBF90010002	14808P109	CASS INFORMATION SYSTEMS INC	S	11/22/2013	-238.0000	13,784.91	-10,936.86	2,848.05
LHBF90010002	14986DAF7	CD 2006-CD3 MORTGAGE TR CD3 A5	S	11/22/2013	-135,000.0000	143,437.50	-153,394.29	-9,956.79
LHBF90010002	151020AK0	CELGENE CORP	S	11/25/2013	-5,000.0000	5,008.80	-4,989.60	19.20
LHBF90010002	151020AL8	CELGENE CORP	S	11/25/2013	-25,000.0000	24,377.00	-24,786.75	-409.75
LHBF90010002	15189T107	CENTERPOINT ENERGY INC	S	11/22/2013	-3,724.0000	92,655.60	-71,066.58	21,589.02
LHBF90010002	15189TAQ0	CENTERPOINT ENERGY INC	S	11/25/2013	-25,000.0000	29,070.25	-29,462.25	-392.00
LHBF90010002	160131AJ7	CHARLESTON SC EDUCNTL EXCELLEN	S	11/25/2013	-700,000.0000	727,650.00	-738,920.00	-11,270.00
LHBF90010002	163159BF2	CHELAN CNTY WA PUBLIC UTILITY	S	11/22/2013	-415,000.0000	432,056.50	-419,275.66	12,780.84
LHBF90010002	167727UH7	CHICAGO IL WSTWTR TRANSMISSION	S	11/22/2013	-700,000.0000	570,486.00	-708,038.74	-137,552.74
LHBF90010002	17273K109	CIRCOR INTERNATIONAL INC	S	11/22/2013	-1,194.0000	89,992.24	-29,759.32	60,232.92
LHBF90010002	17275R102	CISCO SYSTEMS INC	S	11/22/2013	-14,418.0000	309,044.45	-144,952.13	164,092.32
LHBF90010002	172967EH0	CITIGROUP INC	S	11/25/2013	-26,000.0000	29,819.66	-29,513.12	306.54
LHBF90010002	172967FY2	CITIGROUP INC	S	11/25/2013	-30,000.0000	30,681.00	-29,947.50	733.50
LHBF90010002	172967GT2	CITIGROUP INC	S	11/25/2013	-41,000.0000	37,788.06	-38,872.23	-1,084.17
LHBF90010002	172967GW2	CITIGROUP INC	S	11/25/2013	-51,000.0000	51,469.20	-51,337.98	131.22
LHBF90010002	172967HA2	CITIGROUP INC	S	11/25/2013	-25,000.0000	27,605.75	-25,000.00	2,605.75
LHBF90010002	17311QBK5	CITIGROUP COMMERCIAL MOR C6 A4	S	11/22/2013	-115,000.0000	125,062.50	-129,743.36	-4,680.86
LHBF90010002	180847U94	CLARK CNTY NV	S	11/22/2013	-420,000.0000	446,250.00	-422,537.23	23,712.77
LHBF90010002	20030N200	COMCAST CORP	S	11/22/2013	-3,833.0000	181,623.92	-82,019.48	99,604.44
LHBF90010002	20030NAG6	COMCAST CORP	S	11/26/2013	-25,000.0000	27,461.50	-27,711.75	-250.25
LHBF90010002	20030NAU5	COMCAST CORP	S	11/25/2013	-35,000.0000	41,021.40	-42,819.00	-1,797.60
LHBF90010002	20030NAX9	COMCAST CORP	S	11/25/2013	-55,000.0000	63,437.55	-59,532.96	3,904.59
LHBF90010002	20030NBH3	COMCAST CORP	S	11/25/2013	-40,000.0000	36,677.60	-39,664.40	-2,986.80
LHBF90010002	202795HH6	COMMONWEALTH EDISON CO	S	11/26/2013	-40,000.0000	42,023.20	-43,014.00	-990.80
LHBF90010002	20585P105	COMVERSE INC	S	11/22/2013	-1,335.0000	43,755.46	-37,973.71	5,781.75
LHBF90010002	20772JRP9	CONNECTICUT ST	S	11/22/2013	-1,225,000.0000	1,325,621.50	-1,364,282.50	-38,661.00
LHBF90010002	20825C104	CONOCOPHILLIPS	S	11/22/2013	-9,025.0000	665,170.63	-471,732.46	193,438.17
LHBF90010002	21221MDF4	CONTRA COSTA CA TRANSPRTN AUTH	S	11/22/2013	-1,400,000.0000	1,564,500.00	-1,686,709.75	-122,209.75
LHBF90010002	22160K105	COSTCO WHOLESALE CORP	S	11/22/2013	-1,022.0000	127,305.77	-101,808.27	25,497.50
LHBF90010002	222372AJ3	COUNTRYWIDE FINANCIAL CORP	S	11/25/2013	-50,000.0000	55,363.00	-51,391.50	3,971.50
LHBF90010002	22303QAM2	COVIDIEN INTERNATIONAL FINANCE	S	11/25/2013	-30,000.0000	30,257.70	-30,397.50	-139.80
LHBF90010002	23304Y100	DBS GROUP HOLDINGS LTD	S	11/22/2013	-1,899.0000	103,289.75	-67,559.34	35,730.41
LHBF90010002	24869P104	DENNY'S CORP	S	11/22/2013	-8,377.0000	60,183.51	-33,003.40	27,180.11
LHBF90010002	250433NU9	DESERT SANDS CA UNIF SCH DIST	S	11/22/2013	-850,000.0000	918,000.00	-825,035.50	92,964.50

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	25159NAW	DDR CORP	S	11/25/2013	-25,000.0000	29,379.25	-31,227.50	-1,848.25
LHBF90010002	25271C102	DIAMOND OFFSHORE DRILLING INC	S	11/22/2013	-1,631.0000	98,331.27	-108,783.82	-10,452.55
LHBF90010002	25459HAT2	DIRECTV HOLDINGS LLC / DIRECTV	S	11/25/2013	-40,000.0000	42,693.60	-44,105.20	-1,411.60
LHBF90010002	25459HBE4	DIRECTV HOLDINGS LLC / DIRECTV	S	11/25/2013	-20,000.0000	20,234.40	-19,933.60	300.80
LHBF90010002	25459HBG9	DIRECTV HOLDINGS LLC / DIRECTV	S	11/25/2013	-40,000.0000	34,068.80	-38,833.60	-4,764.80
LHBF90010002	25466AAC5	DISCOVER BANK/GREENWOOD DE	S	11/25/2013	-30,000.0000	29,603.10	-29,990.10	-387.00
LHBF90010002	26884AAS2	ERP OPERATING LP	S	11/26/2013	-35,000.0000	36,211.70	-37,262.05	-1,050.35
LHBF90010002	26884AAZ6	ERP OPERATING LP	S	11/26/2013	-40,000.0000	42,042.00	-45,636.40	-3,594.40
LHBF90010002	26884UAA7	EPR PROPERTIES	S	11/26/2013	-30,000.0000	29,220.00	-29,863.80	-643.80
LHBF90010002	292505AK0	ENCANA CORP	S	11/25/2013	-20,000.0000	18,340.00	-18,977.20	-637.20
LHBF90010002	29273RAR0	ENERGY TRANSFER PARTNERS LP	S	11/25/2013	-35,000.0000	36,028.65	-37,551.15	-1,522.50
LHBF90010002	29273RAS8	ENERGY TRANSFER PARTNERS LP	S	11/25/2013	-20,000.0000	18,475.00	-19,979.80	-1,504.80
LHBF90010002	29355X107	ENPRO INDUSTRIES INC	S	11/22/2013	-1,651.0000	92,365.73	-18,429.33	73,936.40
LHBF90010002	29358QAB5	ENSCO PLC	S	11/25/2013	-40,000.0000	41,668.40	-40,602.80	1,065.60
LHBF90010002	29364G103	ENTERGY CORP	S	11/22/2013	-1,313.0000	81,937.39	-95,568.40	-13,631.01
LHBF90010002	29379VAA1	ENTERPRISE PRODUCTS OPERATING	S	11/25/2013	-85,000.0000	97,687.10	-98,830.35	-1,143.25
LHBF90010002	29379VAQ6	ENTERPRISE PRODUCTS OPERATING	S	11/25/2013	-45,000.0000	49,798.35	-52,009.75	-2,211.40
LHBF90010002	29380TAT2	EPR PROPERTIES	S	11/26/2013	-5,000.0000	5,112.50	-5,287.50	-175.00
LHBF90010002	30161MAE3	EXELON GENERATION CO LLC	S	11/25/2013	-25,000.0000	28,434.50	-28,012.00	422.50
LHBF90010002	30161NAC5	EXELON CORP	S	11/25/2013	-40,000.0000	38,577.20	-45,002.00	-6,424.80
LHBF90010002	30214U102	EXPONENT INC	S	11/22/2013	-1,524.0000	114,824.39	-41,413.02	73,411.37
LHBF90010002	302182AF7	EXPRESS SCRIPTS HOLDING CO	S	11/25/2013	-40,000.0000	41,885.60	-39,838.80	2,046.80
LHBF90010002	30231G102	EXXON MOBIL CORP	S	11/22/2013	-7,333.0000	694,134.10	-236,065.85	458,068.25
LHBF90010002	3128JN2H7	FHLMC POOL #1B-3575	S	11/22/2013	-15,157.9100	15,120.01	-16,029.56	-909.55
LHBF90010002	3128JR6M3	FHLMC POOL #84-8076	S	11/22/2013	-69,214.0400	69,387.08	-80,117.04	-10,729.96
LHBF90010002	3128LUMN3	FHLMC POOL #1J-0365	S	11/22/2013	-25,965.7400	25,381.51	-26,014.34	-632.83
LHBF90010002	3128QSRR3	FHLMC POOL #1G-2296	S	11/22/2013	-57,766.2200	57,910.63	-60,396.82	-2,486.19
LHBF90010002	31292KEK9	FHLMC POOL #C0-2838	S	11/22/2013	-54,813.2600	59,129.81	-53,785.51	5,344.30
LHBF90010002	31292LHN8	FHLMC POOL #C0-3837	S	11/22/2013	-337,854.1000	337,854.10	-352,682.14	-14,828.04
LHBF90010002	31384WDT4	FNMA POOL #0535714	S	11/22/2013	-1,198.7000	1,195.70	-1,234.63	-38.93
LHBF90010002	3138A2JL4	FNMA POOL #0AH1166	S	11/22/2013	-239,682.9900	254,063.97	-249,121.46	4,942.51
LHBF90010002	3138ABDP1	FNMA POOL #0AH9109	S	11/22/2013	-17,488.0100	18,537.30	-19,565.47	-1,028.17
LHBF90010002	3138AS3X8	FNMA POOL #0AJ1713	S	11/22/2013	-88,516.1100	91,835.46	-96,239.48	-4,404.02
LHBF90010002	3138AV6D2	FNMA POOL #0AJ4467	S	11/22/2013	-88,054.1000	91,356.13	-96,227.29	-4,871.16
LHBF90010002	3138AVQA6	FNMA POOL #0AJ4048	S	11/22/2013	-163,669.9700	169,807.59	-173,719.71	-3,912.12
LHBF90010002	3138E0RG6	FNMA POOL #0AJ7686	S	11/22/2013	-100,866.6150	104,649.11	-109,878.37	-5,229.26
LHBF90010002	3138M5VV8	FNMA POOL #0AP2427	S	11/25/2013	-177,877.7900	178,322.48	-191,188.24	-12,865.76
LHBF90010002	3138M8AR4	FNMA POOL #0AP4515	S	11/22/2013	-169,903.3800	170,328.14	-182,007.72	-11,679.58
LHBF90010002	31410GEK5	FNMA POOL #0888538	S	11/22/2013	-118,863.3900	129,561.10	-143,661.34	-14,100.24
LHBF90010002	31410LFZ0	FNMA POOL #0890384	S	11/22/2013	-18,932.3180	20,068.26	-21,108.50	-1,040.24
LHBF90010002	31410PFX6	FNMA POOL #0893082	S	11/22/2013	-34,707.0500	33,926.14	-34,990.28	-1,064.14
LHBF90010002	31412MKQC	FNMA POOL #0929203	S	11/22/2013	-84,068.5900	91,844.93	-119,806.32	-27,961.39
LHBF90010002	31412REK9	FNMA POOL #0932638	S	11/22/2013	-148,969.1300	162,748.78	-170,026.41	-7,277.63

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LHBF90010002	31413UJ34	FNMA POOL #0955782	S	11/22/2013	-78,937.8400	86,239.59	-86,861.58	-621.99
LHBF90010002	31416WT44	FNMA POOL #0AB1470	S	11/22/2013	-276,683.6500	293,284.67	-304,279.02	-10,994.35
LHBF90010002	31416X7F1	FNMA POOL #0AB2693	S	11/22/2013	-108,007.9800	114,488.45	-114,323.92	164.53
LHBF90010002	31416YN87	FNMA POOL #0AB3114	S	11/22/2013	-111,492.3800	120,690.50	-124,129.76	-3,439.26
LHBF90010002	31417WUFE	FNMA POOL #0AC9581	S	11/22/2013	-258,271.8300	281,516.29	-278,712.55	2,803.74
LHBF90010002	31418UVX9	FNMA POOL #0AD6929	S	11/25/2013	-142,792.1000	154,572.45	-154,223.52	348.93
LHBF90010002	31419HDV1	FNMA POOL #0AE6415	S	11/22/2013	-151,993.9400	157,693.71	-152,328.62	5,365.09
LHBF90010002	31847R102	FIRST AMERICAN FINANCIAL CORP	S	11/22/2013	-2,998.0000	76,730.67	-42,792.43	33,938.24
LHBF90010002	33939L605	FLEXSHARES IBOXX 5-YEAR TARGET	S	11/22/2013	-80,500.0000	2,033,394.60	-2,035,005.00	-1,610.40
LHBF90010002	34153PP36	FLORIDA ST BRD OF EDU PUBLIC E	S	11/22/2013	-1,400,000.0000	1,495,550.00	-1,551,280.06	-55,730.06
LHBF90010002	345370CA6	FORD MOTOR CO	S	11/25/2013	-20,000.0000	24,067.00	-24,574.07	-507.07
LHBF90010002	34964C106	FORTUNE BRANDS HOME & SECURITY	S	11/22/2013	-956.0000	41,281.27	-15,894.23	25,387.04
LHBF90010002	354613AF8	FRANKLIN RESOURCES INC	S	11/26/2013	-140,000.0000	144,452.00	-139,846.00	4,606.00
LHBF90010002	35671DAV7	FREEMONT-MCMORAN COPPER & GOLD S	S	11/25/2013	-30,000.0000	30,210.60	-29,957.10	253.50
LHBF90010002	35671DAZ8	FREEMONT-MCMORAN COPPER & GOLD S	S	11/25/2013	-90,000.0000	83,326.50	-84,077.10	-750.60
LHBF90010002	36225E2P6	GNMA II POOL #0082581	S	12/2/2013	-88,892.7200	89,559.42	-97,043.05	-7,483.63
LHBF90010002	36467W109	GAMESTOP CORP	S	11/22/2013	-2,933.0000	143,933.29	-68,422.20	75,511.09
LHBF90010002	369604BC6	GENERAL ELECTRIC CO	S	11/25/2013	-30,000.0000	34,234.80	-35,127.30	-892.50
LHBF90010002	369622SP1	GENERAL ELECTRIC CAPITAL CORP	S	11/26/2013	-25,000.0000	25,718.75	-27,125.00	-1,406.25
LHBF90010002	36962G3U6	GENERAL ELECTRIC CAPITAL CORP	S	11/25/2013	-65,000.0000	75,195.25	-77,421.50	-2,226.25
LHBF90010002	372917AQ7	GENZYME CORP	S	11/26/2013	-50,000.0000	52,149.50	-52,757.50	-608.00
LHBF90010002	373384ZX7	GEORGIA ST	S	11/22/2013	-460,000.0000	509,160.20	-547,352.44	-38,192.24
LHBF90010002	375558AT0	GILEAD SCIENCES INC	S	11/26/2013	-75,000.0000	78,708.00	-76,765.75	1,942.25
LHBF90010002	37636P108	GIVAUDAN SA	S	11/22/2013	-5,446.0000	152,925.37	-96,715.64	56,209.73
LHBF90010002	38141GEU4	GOLDMAN SACHS GROUP INC/THE	S	11/26/2013	-35,000.0000	38,572.80	-36,267.70	2,305.10
LHBF90010002	38141GFD1	GOLDMAN SACHS GROUP INC/THE	S	11/25/2013	-35,000.0000	37,969.75	-39,448.50	-1,478.75
LHBF90010002	38141GGS7	GOLDMAN SACHS GROUP INC/THE	S	11/25/2013	-35,000.0000	39,290.65	-37,039.17	2,251.48
LHBF90010002	38141GRCC	GOLDMAN SACHS GROUP INC/THE	S	11/25/2013	-30,000.0000	30,207.90	-30,369.00	-161.10
LHBF90010002	38143USC6	GOLDMAN SACHS GROUP INC/THE	S	11/25/2013	-30,000.0000	31,602.60	-31,888.50	-285.90
LHBF90010002	38147MAA3	GOLDMAN SACHS GROUP INC/THE	S	11/25/2013	-35,000.0000	35,721.70	-34,970.95	750.75
LHBF90010002	38378BCF4	GNMA GTD REMIC P/T 12-2 A	S	11/25/2013	-99,120.4600	96,890.27	-100,320.46	-3,430.19
LHBF90010002	38378KER6	GNMA GTD REMIC P/T 13-45 A	S	11/25/2013	-112,878.8900	106,952.75	-114,298.42	-7,345.67
LHBF90010002	391577NK5	GTR AZ DEV AUTH INFRASTRUCTURE	S	11/22/2013	-700,000.0000	724,500.00	-715,982.74	8,517.26
LHBF90010002	401784ZH9	GUILFORD CNTY NC	S	11/22/2013	-1,050,000.0000	923,275.50	-999,138.00	-75,862.50
LHBF90010002	40414LAF6	HCP INC	S	11/25/2013	-15,000.0000	15,597.00	-14,928.45	668.55
LHBF90010002	40428HPG1	HSBC USA INC	S	11/25/2013	-30,000.0000	30,672.60	-29,936.10	736.50
LHBF90010002	40428HPH9	HSBC USA INC	S	11/25/2013	-20,000.0000	19,802.00	-19,942.80	-140.80
LHBF90010002	407288YQ6	HAMILTON CNTY OH SWR SYS REVEN	S	11/22/2013	-525,000.0000	599,161.50	-595,691.25	3,470.25
LHBF90010002	41043F208	HANGER INC	S	11/22/2013	-1,346.0000	49,648.63	-45,977.56	3,671.07
LHBF90010002	4140048R5	HARRIS CNTY TX	S	11/22/2013	-595,000.0000	713,178.90	-589,883.00	123,295.90
LHBF90010002	421915ED7	HCP INC	S	11/26/2013	-40,000.0000	44,600.00	-42,258.80	2,341.20
LHBF90010002	42330P107	HELIX ENERGY SOLUTIONS GROUP I	S	11/22/2013	-2,780.0000	61,897.01	-64,221.49	-2,324.48
LHBF90010002	428236BW2	HEWLETT-PACKARD CO	S	11/25/2013	-25,000.0000	25,329.75	-24,996.25	333.50



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LHBF90010002	43365Y104	HITTITE MICROWAVE CORP	S	11/22/2013	-705.0000	43,388.11	-37,018.13	6,369.98
LHBF90010002	437076BB7	HOME DEPOT INC/THE	S	11/25/2013	-45,000.0000	45,714.60	-44,936.55	778.05
LHBF90010002	43813UAC4	HONDA AUTO RECEIVABLES 20 1 A3	S	12/4/2013	-34,810.7300	33,679.38	-34,808.64	-1,129.26
LHBF90010002	43858F109	HONG KONG EXCHANGES AND CLEARI	S	11/22/2013	-4,656.0000	82,316.64	-74,649.18	7,667.46
LHBF90010002	44106M102	HOSPITALITY PROPERTIES TRUST	S	11/22/2013	-2,079.0000	57,699.14	-55,642.90	2,056.24
LHBF90010002	44107TAT3	HOST HOTELS & RESORTS LP	S	11/26/2013	-40,000.0000	39,704.80	-43,050.00	-3,345.20
LHBF90010002	444859BB7	HUMANA INC	S	11/25/2013	-5,000.0000	4,358.30	-4,996.85	-638.55
LHBF90010002	447819CA9	HURST-EULESS-BEDFORD TX INDEP	S	11/22/2013	-700,000.0000	747,250.00	-736,848.54	10,401.46
LHBF90010002	45104G104	ICICI BANK LTD	S	11/22/2013	-3,232.0000	110,197.00	-112,876.04	-2,679.04
LHBF90010002	45470RBD7	INDIANA ST FIN AUTH HIGHWAY RE	S	11/25/2013	-700,000.0000	722,750.00	-647,563.00	75,187.00
LHBF90010002	45687AAA0	INGERSOLL-RAND GLOBAL HOLDING	S	11/25/2013	-28,000.0000	32,897.48	-33,253.08	-355.60
LHBF90010002	45822P105	INTEGRYS ENERGY GROUP INC	S	11/22/2013	-1,281.0000	72,063.83	-70,058.19	2,005.64
LHBF90010002	459902AT9	INTERNATIONAL GAME TECHNOLOGY	S	11/26/2013	-40,000.0000	40,871.60	-39,950.87	920.73
LHBF90010002	46132FAB6	INVESCO FINANCE PLC	S	11/26/2013	-35,000.0000	34,597.50	-34,749.40	-151.90
LHBF90010002	46613CT39	JEA FL ELEC SYS REVENUE	S	11/22/2013	-1,050,000.0000	925,585.50	-1,050,000.00	-124,414.50
LHBF90010002	46625H100	JPMORGAN CHASE & CO	S	11/22/2013	-18,303.0000	1,047,941.99	-695,084.08	352,857.91
LHBF90010002	46625HHA1	JPMORGAN CHASE & CO	S	11/26/2013	-35,000.0000	38,587.50	-40,512.50	-1,925.00
LHBF90010002	46625HHL7	JPMORGAN CHASE & CO	S	11/25/2013	-30,000.0000	35,430.00	-36,919.80	-1,489.80
LHBF90010002	46625YGL1	JPMCC COMMERCIAL MORTG LDP1 A2	S	12/4/2013	-13,736.4500	13,152.66	-14,188.76	-1,036.10
LHBF90010002	46629MAF2	JP MORGAN CHASE COMMER LDP8 A4	S	11/22/2013	-35,000.0000	36,312.50	-39,615.63	-3,303.13
LHBF90010002	46629YAC3	JP MORGAN CHASE COMMER CB18 A4	S	11/22/2013	-115,000.0000	122,762.50	-127,016.60	-4,254.10
LHBF90010002	48121CYK6	JPMORGAN CHASE BANK NA	S	11/25/2013	-135,000.0000	158,704.65	-156,225.76	2,478.89
LHBF90010002	48124BAC9	JPMORGAN CHASE & CO	S	11/26/2013	-40,000.0000	35,700.00	-40,000.00	-4,300.00
LHBF90010002	48203RAF1	JUNIPER NETWORKS INC	S	11/26/2013	-50,000.0000	50,686.00	-49,935.50	750.50
LHBF90010002	48241F104	KBC GROEP NV	S	11/22/2013	-3,408.0000	91,332.81	-80,220.25	11,112.56
LHBF90010002	48667L106	KDDI CORP	S	11/22/2013	-17,681.0000	279,885.35	-160,955.57	118,929.78
LHBF90010002	487694ER8	KELLER TX INDEP SCH DIST	S	11/22/2013	-350,000.0000	384,895.00	-350,000.00	34,895.00
LHBF90010002	488764UA7	KENDALL KANE & WILL CNTYS IL C	S	11/22/2013	-700,000.0000	805,196.00	-731,553.70	73,642.30
LHBF90010002	49446RAH2	KIMCO REALTY CORP	S	11/25/2013	-25,000.0000	28,020.50	-28,623.50	-603.00
LHBF90010002	494550AY2	KINDER MORGAN ENERGY PARTNERS	S	11/25/2013	-45,000.0000	51,560.55	-54,060.30	-2,499.75
LHBF90010002	495033CC4	KING CNTY WA SCH DIST #401 HIG	S	11/22/2013	-525,000.0000	598,762.50	-634,291.73	-35,529.23
LHBF90010002	50080P106	KOPPERS HOLDINGS INC	S	11/22/2013	-853.0000	39,860.25	-27,990.94	11,869.31
LHBF90010002	50076QAX4	KRAFT FOODS GROUP INC	S	11/25/2013	-80,000.0000	91,572.00	-94,061.60	-2,489.60
LHBF90010002	53635B107	LIQUIDITY SERVICES INC	S	11/22/2013	-1,086.0000	23,493.57	-22,878.79	614.78
LHBF90010002	544152AA9	LORILLARD TOBACCO CO	S	11/26/2013	-75,000.0000	92,010.75	-86,594.72	5,416.03
LHBF90010002	544552PN6	LOS ANGELES CA HARBOR DEPT	S	11/22/2013	-595,000.0000	637,304.50	-592,203.50	45,101.00
LHBF90010002	552081AG6	LYONDELLBASELL INDUSTRIES NV	S	11/25/2013	-50,000.0000	55,280.00	-56,812.50	-1,532.50
LHBF90010002	55402X105	MWI VETERINARY SUPPLY INC	S	11/22/2013	-349.0000	60,818.30	-44,184.53	16,633.77
LHBF90010002	55616XAK3	MACY'S RETAIL HOLDINGS INC	S	11/25/2013	-15,000.0000	15,002.70	-14,897.10	105.60
LHBF90010002	5604253N8	MAINE ST HLTH & HGR EDUCTNL FA	S	11/22/2013	-700,000.0000	722,750.00	-703,595.74	19,154.26
LHBF90010002	567541LD7	MARICOPA CNTY AZ UNIF HIGH SCH	S	11/22/2013	-595,000.0000	633,109.75	-604,468.09	28,641.66
LHBF90010002	57636Q104	MASTERCARD INC	S	11/22/2013	-340.0000	256,523.15	-112,202.45	144,320.70
LHBF90010002	58013MEB6	MCDONALD'S CORP	S	11/25/2013	-40,000.0000	46,410.80	-47,850.80	-1,440.00

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	581557AV7	MCKESSON CORP	S	11/25/2013	-40,000.0000	45,322.80	-46,970.40	-1,647.60
LHBF90010002	58405UAF9	MEDCO HEALTH SOLUTIONS INC	S	11/25/2013	-25,000.0000	25,788.25	-25,509.25	279.00
LHBF90010002	58933Y105	MERCK & CO INC	S	11/22/2013	-13,020.0000	635,950.83	-542,577.44	93,373.39
LHBF90010002	59259YEP0	MET TRANSPRTN AUTH NY REVENUE	S	11/22/2013	-1,400,000.0000	1,463,700.00	-1,411,161.02	52,538.98
LHBF90010002	595620AJ4	MIDAMERICAN ENERGY CO	S	11/25/2013	-35,000.0000	35,416.85	-34,980.40	436.45
LHBF90010002	60534TMU6	MISSISSIPPI ST DEV BANK SPL OB	S	11/22/2013	-700,000.0000	785,470.00	-857,555.80	-72,085.80
LHBF90010002	611662BM8	MONSANTO CO	S	11/26/2013	-70,000.0000	73,010.00	-69,850.90	3,159.10
LHBF90010002	6174467N3	MORGAN STANLEY	S	11/25/2013	-30,000.0000	31,333.50	-29,343.30	1,990.20
LHBF90010002	61747WAF6	MORGAN STANLEY	S	11/25/2013	-25,000.0000	28,325.75	-24,322.46	4,003.29
LHBF90010002	61747YCG8	MORGAN STANLEY	S	11/25/2013	-40,000.0000	48,872.80	-50,217.60	-1,344.80
LHBF90010002	61747YDT9	MORGAN STANLEY	S	11/25/2013	-50,000.0000	54,593.00	-51,257.73	3,335.27
LHBF90010002	617482V92	MORGAN STANLEY	S	11/25/2013	-20,000.0000	23,089.80	-19,773.40	3,316.40
LHBF90010002	61750CAF4	MORGAN STANLEY CAPITAL HQ9 A4	S	11/22/2013	-122,714.7900	129,770.88	-141,576.51	-11,805.63
LHBF90010002	61750WAX1	MORGAN STANLEY CAPITAL IQ12 A4	S	12/4/2013	-160,620.2600	168,249.73	-182,633.67	-14,383.94
LHBF90010002	61754JAF5	MORGAN STANLEY CAPITAL T27 A4	S	11/22/2013	-90,000.0000	98,325.00	-101,397.66	-3,072.66
LHBF90010002	61756UAE1	MORGAN STANLEY CAPITAL IQ16 A4	S	11/22/2013	-135,000.0000	146,812.50	-150,250.78	-3,438.28
LHBF90010002	61757LAE0	MORGAN STANLEY CAPITAL T29 A4	S	11/22/2013	-95,000.0000	106,637.50	-109,480.08	-2,842.58
LHBF90010002	62474M108	MTN GROUP LTD	S	11/22/2013	-3,135.0000	60,222.30	-56,701.24	3,521.06
LHBF90010002	637071AL5	NATIONAL OILWELL VARCO INC	S	11/25/2013	-35,000.0000	34,558.30	-35,054.95	-496.65
LHBF90010002	64110DAC8	NETAPP INC	S	11/26/2013	-65,000.0000	65,047.45	-64,863.07	184.38
LHBF90010002	641461RX8	NEVADA ST	S	11/22/2013	-1,050,000.0000	1,233,225.00	-1,171,907.88	61,317.12
LHBF90010002	644682F68	NEW HAMPSHIRE ST	S	11/22/2013	-490,000.0000	563,108.00	-532,373.87	30,734.13
LHBF90010002	645918T86	NEW JERSEY ST ECON DEV AUTH RE	S	11/22/2013	-700,000.0000	762,650.00	-837,126.68	-74,476.68
LHBF90010002	64605LWU6	NEW JERSEY ST EDUCTNL FACS AUT	S	11/22/2013	-700,000.0000	749,119.00	-722,259.73	26,859.27
LHBF90010002	64711NBF1	NEW MEXICO ST FIN AUTH REVENUE	S	11/22/2013	-700,000.0000	766,990.00	-671,328.00	95,662.00
LHBF90010002	64986ATY7	NEW YORK ST ENVRNMNTL FACS COR	S	11/22/2013	-705,000.0000	720,510.00	-542,941.65	177,568.35
LHBF90010002	652482AM2	NEWS AMERICA INC	S	11/26/2013	-30,000.0000	35,925.00	-38,196.00	-2,271.00
LHBF90010002	652482BY5	NEWS AMERICA INC	S	11/26/2013	-40,000.0000	46,227.20	-49,644.30	-3,417.10
LHBF90010002	65339KAH3	NEXTERA ENERGY CAPITAL HOLDING	S	11/26/2013	-50,000.0000	49,875.00	-50,182.50	-307.50
LHBF90010002	65475UAC6	NISSAN AUTO RECEIVABLES 2 A A3	S	12/5/2013	-54,206.4600	52,986.82	-54,199.21	-1,212.39
LHBF90010002	65528V107	NOKIAN RENKAAT OYJ	S	11/22/2013	-4,290.0000	107,977.42	-92,731.49	15,245.93
LHBF90010002	66987V109	NOVARTIS AG	S	11/22/2013	-5,335.0000	425,306.26	-287,119.85	138,186.41
LHBF90010002	670346AM7	NUCOR CORP	S	11/25/2013	-25,000.0000	24,383.83	-24,981.50	-597.67
LHBF90010002	677659W83	OHIO ST WTR DEV AUTH REVENUE	S	11/22/2013	-1,005,000.0000	1,184,513.10	-1,167,130.48	17,382.62
LHBF90010002	67910HMY3	OKLAHOMA ST MUNI PWR AUTH	S	11/22/2013	-700,000.0000	572,950.00	-690,109.00	-117,159.00
LHBF90010002	67910HNB2	OKLAHOMA ST MUNI PWR AUTH	S	11/22/2013	-700,000.0000	567,700.00	-685,538.00	-117,838.00
LHBF90010002	679111VK7	OKLAHOMA ST TURNPIKE AUTH	S	11/22/2013	-280,000.0000	308,700.00	-311,724.80	-3,024.80
LHBF90010002	68389X105	ORACLE CORP	S	11/22/2013	-7,182.0000	250,216.52	-246,000.02	4,216.50
LHBF90010002	68389XAN5	ORACLE CORP	S	11/25/2013	-55,000.0000	54,424.17	-54,964.81	-540.64
LHBF90010002	68428PCL7	ORANGE CNTY CA SANTN DIST COPS	S	11/22/2013	-850,000.0000	898,875.00	-862,231.33	36,643.67
LHBF90010002	686543TT6	ORLANDO & ORANGE CNTY FL EXPRE	S	11/22/2013	-700,000.0000	642,222.00	-710,474.45	-68,252.45
LHBF90010002	693475AM7	PNC FINANCIAL SERVICES GROUP I	S	11/26/2013	-20,000.0000	17,800.00	-20,000.00	-2,200.00
LHBF90010002	69349H107	PNM RESOURCES INC	S	11/22/2013	-1,759.0000	40,754.26	-37,180.23	3,574.03

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	69352PAE3	PPL CAPITAL FUNDING INC	S	11/25/2013	-25,000.0000	23,391.54	-24,960.75	-1,569.21
LHBF90010002	69362BAZ5	PSEG POWER LLC	S	11/25/2013	-31,000.0000	30,888.95	-30,953.50	-64.55
LHBF90010002	694308HE0	PACIFIC GAS & ELECTRIC CO	S	11/25/2013	-84,000.0000	82,849.20	-83,847.96	-998.76
LHBF90010002	701057BG5	PARKER CO WTR & SANTN DIST	S	11/22/2013	-700,000.0000	771,190.00	-852,528.70	-81,338.70
LHBF90010002	70959W103	PENSKE AUTOMOTIVE GROUP INC	S	11/22/2013	-2,531.0000	107,555.50	-54,051.68	53,503.82
LHBF90010002	713448CK2	PEPSICO INC	S	11/25/2013	-65,000.0000	65,311.96	-64,927.85	384.11
LHBF90010002	71644EAH5	PETRO-CANADA	S	11/26/2013	-55,000.0000	63,860.50	-65,755.25	-1,894.75
LHBF90010002	71645WAT8	PETROBRAS INTERNATIONAL FINANC	S	11/26/2013	-20,000.0000	20,590.00	-20,707.00	-117.00
LHBF90010002	71645WAU8	PETROBRAS INTERNATIONAL FINANC	S	11/26/2013	-30,000.0000	30,300.00	-29,825.70	474.30
LHBF90010002	71647NAB5	PETROBRAS GLOBAL FINANCE BV	S	11/26/2013	-25,000.0000	23,625.00	-24,838.00	-1,213.00
LHBF90010002	71654V408	PETROLEO BRASILEIRO SA	S	11/22/2013	-3,207.0000	56,313.93	-74,039.05	-17,725.12
LHBF90010002	718546AJ3	PHILLIPS 66	S	11/25/2013	-50,000.0000	52,023.09	-53,036.50	-1,013.41
LHBF90010002	72650RAB8	PLAINS ALL AMERICAN PIPELINE L	S	11/26/2013	-105,000.0000	105,179.55	-114,299.85	-9,120.30
LHBF90010002	73753A103	POSTNL NV	S	11/22/2013	-18,803.0000	108,779.10	-69,347.99	39,431.11
LHBF90010002	73755LAJ6	POTASH CORP OF SASKATCHEWAN IN	S	11/26/2013	-40,000.0000	41,952.40	-41,722.40	230.00
LHBF90010002	74144T108	T ROWE PRICE GROUP INC	S	11/22/2013	-7,887.0000	635,334.11	-102,234.87	533,099.24
LHBF90010002	74251VAG7	PRINCIPAL FINANCIAL GROUP INC	S	11/25/2013	-15,000.0000	14,927.69	-14,984.40	-56.71
LHBF90010002	743263AE5	PROGRESS ENERGY INC	S	11/25/2013	-40,000.0000	50,110.74	-57,359.60	-7,248.86
LHBF90010002	743263AQ8	PROGRESS ENERGY INC	S	11/25/2013	-25,000.0000	27,519.53	-27,529.50	-9.97
LHBF90010002	743674AY9	PROTECTIVE LIFE CORP	S	11/25/2013	-90,000.0000	113,587.77	-89,987.40	23,600.37
LHBF90010002	744320AM4	PRUDENTIAL FINANCIAL INC	S	11/25/2013	-40,000.0000	41,821.61	-39,997.60	1,824.01
LHBF90010002	74432QBR5	PRUDENTIAL FINANCIAL INC	S	11/26/2013	-125,000.0000	130,678.75	-124,907.50	5,771.25
LHBF90010002	756109AM6	REALTY INCOME CORP	S	11/26/2013	-30,000.0000	29,497.80	-29,973.00	-475.20
LHBF90010002	759351AL3	REINSURANCE GROUP OF AMERICA I	S	11/25/2013	-65,000.0000	66,933.14	-64,754.95	2,178.19
LHBF90010002	761713AZ9	REYNOLDS AMERICAN INC	S	11/26/2013	-30,000.0000	31,711.50	-29,865.90	1,845.60
LHBF90010002	76720AAE6	RIO TINTO FINANCE USA PLC	S	11/25/2013	-30,000.0000	29,878.91	-29,835.60	43.31
LHBF90010002	776696AC0	ROPER INDUSTRIES INC	S	11/26/2013	-40,000.0000	46,442.40	-47,583.20	-1,140.80
LHBF90010002	779382AP5	ROWAN COS INC	S	11/26/2013	-40,000.0000	40,484.00	-41,140.33	-656.33
LHBF90010002	78010UBY2	ROYAL BANK OF CANADA	S	11/25/2013	-50,000.0000	50,482.82	-49,938.50	544.32
LHBF90010002	78011DAC8	ROYAL BANK OF CANADA	S	11/26/2013	-75,000.0000	74,302.50	-74,992.50	-690.00
LHBF90010002	78377T107	RYMAN HOSPITALITY PROPERTIES	S	11/22/2013	-1,336.0000	55,175.30	-57,713.78	-2,538.48
LHBF90010002	78440P108	SK TELECOM CO LTD	S	11/22/2013	-6,488.0000	144,749.95	-132,639.71	12,110.24
LHBF90010002	78442FEP9	SLM CORP	S	11/22/2013	-10,000.0000	10,225.00	-10,320.30	-95.30
LHBF90010002	78573L106	SABRA HEALTH CARE REIT INC	S	11/22/2013	-2,548.0000	67,390.11	-56,364.66	11,025.45
LHBF90010002	785849ML1	SACRAMENTO CA CITY FING AUTH	S	11/22/2013	-955,000.0000	988,425.00	-969,543.33	18,881.67
LHBF90010002	797272MJ7	SAN DIEGO CA CMNTY CLG DIST	S	11/22/2013	-455,000.0000	506,187.50	-505,282.05	905.45
LHBF90010002	79970Y105	SANCHEZ ENERGY CORP	S	11/22/2013	-2,131.0000	57,716.91	-43,647.18	14,069.73
LHBF90010002	80105N105	SANOFI	S	11/22/2013	-5,831.0000	307,929.75	-214,376.56	93,553.19
LHBF90010002	801315DE9	SANTA BARBARA CA UNIF SCH DIST	S	11/22/2013	-700,000.0000	726,250.00	-692,097.00	34,153.00
LHBF90010002	80687P106	SCHNEIDER ELECTRIC SA	S	11/22/2013	-9,682.0000	158,642.61	-120,001.31	38,641.30
LHBF90010002	81721M109	SENIOR HOUSING PROPERTIES TRUS	S	11/22/2013	-3,059.0000	70,006.14	-65,631.27	4,374.87
LHBF90010002	83569C102	SONOVA HOLDING AG	S	11/22/2013	-2,927.0000	80,842.33	-61,249.73	19,592.60
LHBF90010002	842587CJ4	SOUTHERN CO/THE	S	11/25/2013	-45,000.0000	45,592.00	-44,909.10	682.90

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LHBF90010002	84860W102	SPIRIT RLTY CAP INC NEW	S	11/22/2013	-6,172.0000	61,040.01	-62,817.41	-1,777.40
LHBF90010002	85771PAP7	STATOIL ASA	S	11/25/2013	-70,000.0000	70,014.00	-69,982.50	31.50
LHBF90010002	86562M209	SUMITOMO MITSUI FINANCIAL GROU	S	11/22/2013	-11,372.0000	117,156.84	-97,265.80	19,891.04
LHBF90010002	86959C103	SVENSKA HANDELSBANKEN AB	S	11/22/2013	-3,140.0000	71,625.29	-53,268.63	18,356.66
LHBF90010002	871503AG3	SYMANTEC CORP	S	11/26/2013	-65,000.0000	66,736.15	-65,273.65	1,462.50
LHBF90010002	871503AH1	SYMANTEC CORP	S	11/25/2013	-20,000.0000	20,268.30	-21,011.00	-742.70
LHBF90010002	871503AJ7	SYMANTEC CORP	S	11/25/2013	-30,000.0000	30,570.18	-29,943.00	627.18
LHBF90010002	87184P109	SYSMEX CORP	S	11/22/2013	-4,430.0000	147,693.62	-95,434.95	52,258.67
LHBF90010002	876443CN0	TARRANT TX REGL WTR DIST WTR R	S	11/22/2013	-1,330,000.0000	1,359,127.00	-1,347,144.78	11,982.22
LHBF90010002	883556AY8	THERMO FISHER SCIENTIFIC INC	S	11/25/2013	-30,000.0000	31,319.99	-31,569.90	-249.91
LHBF90010002	887317AH8	TIME WARNER INC	S	11/25/2013	-40,000.0000	42,082.12	-39,972.40	2,109.72
LHBF90010002	88732JBB3	TIME WARNER CABLE INC	S	11/25/2013	-20,000.0000	15,807.94	-21,423.00	-5,615.06
LHBF90010002	89233P5E2	TOYOTA MOTOR CREDIT CORP	S	11/25/2013	-40,000.0000	41,048.05	-40,991.60	56.45
LHBF90010002	89600B201	TRIANGLE PETE CORP COM NEW	S	11/22/2013	-2,286.0000	24,131.27	-24,005.06	126.21
LHBF90010002	902133AF4	TYCO ELECTRONICS GROUP SA	S	11/25/2013	-30,000.0000	34,387.77	-35,960.44	-1,572.67
LHBF90010002	90265EAH3	UDR INC	S	11/26/2013	-30,000.0000	30,014.70	-29,994.30	20.40
LHBF90010002	90460M204	UNICHARM CORP	S	11/22/2013	-13,054.0000	168,349.28	-148,649.89	19,699.39
LHBF90010002	904764AQ0	UNILEVER CAPITAL CORP	S	11/26/2013	-20,000.0000	20,124.00	-19,770.60	353.40
LHBF90010002	912810RA8	US TREAS-CPI INFLAT	S	11/22/2013	-628,229.4000	495,123.30	-504,998.22	-9,874.92
LHBF90010002	912810RB6	U S TREASURY BOND	S	11/22/2013	-301,000.0000	247,102.19	-246,972.04	130.15
LHBF90010002	912828UX6	US TREAS-CPI INFLAT	S	11/22/2013	-486,091.2000	501,433.45	-494,530.49	6,902.96
LHBF90010002	912828VM9	US TREAS-CPI	S	11/22/2013	-301,776.0000	296,494.92	-298,067.54	-1,572.62
LHBF90010002	912828VS6	U S TREASURY NOTE	S	11/22/2013	-661,000.0000	645,507.81	-650,039.15	-4,531.34
LHBF90010002	912828VW7	U S TREASURY NOTE	S	11/22/2013	-255,000.0000	256,912.50	-254,695.31	2,217.19
LHBF90010002	912828WB2	U S TREAS NT	S	11/22/2013	-101,000.0000	100,368.75	-100,860.52	-491.77
LHBF90010002	912828WCC	U S TREASURY NOTES	S	11/22/2013	-2,029,000.0000	1,982,079.38	-2,001,773.85	-19,694.47
LHBF90010002	912828WDE	U S TREASURY NOTE	S	11/22/2013	-1,227,000.0000	1,218,564.38	-1,223,595.31	-5,030.93
LHBF90010002	91324P102	UNITEDHEALTH GROUP INC	S	11/22/2013	-3,790.0000	277,150.29	-210,601.96	66,548.33
LHBF90010002	91412F5V5	UNIV OF CALIFORNIA CA REVENUES	S	11/25/2013	-700,000.0000	783,265.00	-718,835.42	64,429.58
LHBF90010002	91417KMG5	UNIV OF COLORADO CO ENTERPRISE	S	11/25/2013	-700,000.0000	761,887.00	-693,406.00	68,481.00
LHBF90010002	91879Q109	VAIL RESORTS INC	S	11/22/2013	-1,183.0000	88,288.35	-46,244.47	42,043.88
LHBF90010002	92240G101	VECTREN CORP	S	11/22/2013	-4,146.0000	146,357.47	-115,493.52	30,863.95
LHBF90010002	92276MAW1	VENTAS REALTY LP / VENTAS CAPI	S	11/25/2013	-50,000.0000	52,912.40	-49,566.00	3,346.40
LHBF90010002	92276MAY1	VENTAS REALTY LP / VENTAS CAPI	S	11/25/2013	-20,000.0000	21,071.90	-19,897.80	1,174.10
LHBF90010002	92277GAB3	VENTAS REALTY LP	S	11/25/2013	-20,000.0000	19,948.53	-19,925.60	22.93
LHBF90010002	92343V104	VERIZON COMMUNICATIONS INC	S	11/22/2013	-5,780.0000	289,633.06	-218,678.31	70,954.75
LHBF90010002	92343VBC7	VERIZON COMMUNICATIONS INC	S	11/25/2013	-30,000.0000	29,583.05	-29,550.30	32.75
LHBF90010002	92343VBL7	VERIZON COMMUNICATIONS INC	S	11/26/2013	-40,000.0000	41,063.20	-40,000.00	1,063.20
LHBF90010002	92343VBN3	VERIZON COMMUNICATIONS INC	S	11/25/2013	-55,000.0000	57,041.97	-54,957.65	2,084.32
LHBF90010002	92343VBS2	VERIZON COMMUNICATIONS INC	S	11/25/2013	-25,000.0000	27,472.66	-24,975.00	2,497.66
LHBF90010002	92343X100	VERINT SYSTEMS INC	S	11/22/2013	-1,826.0000	67,408.90	-54,023.19	13,385.71
LHBF90010002	92672A101	VIEWPOINT FINANCIAL GROUP INC	S	11/22/2013	-3,147.0000	73,486.83	-41,220.44	32,266.39
LHBF90010002	92857W209	VODAFONE GROUP PLC	S	11/22/2013	-2,086.0000	77,423.04	-59,049.33	18,373.71

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	92857W209	VODAFONE GROUP PLC	S	11/22/2013	-6,395.0000	237,507.44	-141,235.68	96,271.76
LHBF90010002	92937A102	WPP PLC NEW ADR	S	11/22/2013	-2,130.0000	236,615.02	-146,551.16	90,063.86
LHBF90010002	92978PAE9	WACHOVIA BANK COMMERCIA C29 A4	S	11/22/2013	-155,000.0000	165,462.50	-176,155.08	-10,692.58
LHBF90010002	93317W102	WALTER INVESTMENT MANAGEMENT C	S	11/22/2013	-1,782.0000	67,132.83	-64,752.45	2,380.38
LHBF90010002	93974BXM9	WASHINGTON ST	S	11/22/2013	-1,435,000.0000	1,492,400.00	-1,455,848.67	36,551.33
LHBF90010002	940858Y31	WASHOE CNTY NV SCH DIST	S	11/22/2013	-1,100,000.0000	1,156,100.00	-1,129,129.95	26,970.05
LHBF90010002	94707VAA8	WEATHERFORD INTERNATIONAL LTD/	S	11/26/2013	-55,000.0000	58,417.15	-55,101.20	3,315.95
LHBF90010002	94707VAD2	WEATHERFORD INTERNATIONAL LTD/	S	11/26/2013	-40,000.0000	39,152.00	-40,468.20	-1,316.20
LHBF90010002	94973VAX5	WELLPOINT INC	S	11/26/2013	-30,000.0000	27,995.10	-29,846.40	-1,851.30
LHBF90010002	94973VBC0	WELLPOINT INC	S	11/26/2013	-20,000.0000	19,800.40	-19,954.40	-154.00
LHBF90010002	949746PM7	WELLS FARGO & CO	S	11/26/2013	-35,000.0000	39,243.75	-40,775.00	-1,531.25
LHBF90010002	94974BFP0	WELLS FARGO & CO	S	11/26/2013	-35,000.0000	33,925.15	-34,896.40	-971.25
LHBF90010002	96208T104	WEX INC	S	11/22/2013	-1,784.0000	178,707.13	-52,471.81	126,235.32
LHBF90010002	969080EF3	WILL GRUNDY ETC CNTYS IL CMNTY	S	11/22/2013	-675,000.0000	778,612.50	-763,903.74	14,708.76
LHBF90010002	96950FAB0	WILLIAMS PARTNERS LP	S	11/25/2013	-45,000.0000	46,555.45	-47,675.70	-1,120.25
LHBF90010002	969887ZW1	WILLIAMSON CNTY TX	S	11/22/2013	-955,000.0000	991,977.60	-952,612.50	39,365.10
LHBF90010002	97650W108	WINTRUST FINANCIAL CORP	S	11/22/2013	-1,488.0000	66,037.18	-49,636.93	16,400.25
LHBF90010002	98310WAK4	WYNDHAM WORLDWIDE CORP	S	11/26/2013	-35,000.0000	34,821.85	-34,953.80	-131.95
LHBF90010002	98372PAJ7	XL GROUP PLC	S	11/26/2013	-90,000.0000	88,087.50	-87,987.82	99.68
LHBF90010002	984121BZ5	XEROX CORP	S	11/25/2013	-155,000.0000	160,927.51	-162,179.60	-1,252.09
LHBF90010002	984121CD3	XEROX CORP	S	11/25/2013	-25,000.0000	25,357.72	-25,521.50	-163.78
LHBF90010002	984121CF8	XEROX CORP	S	11/25/2013	-20,000.0000	20,484.00	-19,975.00	509.00
LHBF90010002	98418R100	XINYI GLASS HOLDINGS LTD	S	11/22/2013	-2,096.0000	44,937.45	-21,339.08	23,598.37
LHBF90010002	G1151C101	ACCENTURE PLC	S	11/22/2013	-896.0000	70,051.55	-52,863.55	17,188.00
LHBF90010002	G16962105	BUNGE LIMITED COM	S	11/22/2013	-1,746.0000	140,633.83	-122,315.82	18,318.01
LHBF90010002	G2554F113	COVIDIEN PLC	S	11/22/2013	-2,660.0000	177,099.71	-151,397.19	25,702.52
LHBF90010002	G29183103	EATON CORP PLC	S	11/22/2013	-1,866.0000	136,033.70	-96,445.04	39,588.66
LHBF90010002	G4412G101	HERBALIFE LTD	S	11/22/2013	-581.0000	41,724.02	-26,863.70	14,860.32
LHBF90010002	G65431101	NOBLE CORP PLC	S	12/2/2013	-2,358.0000	91,137.70	-78,901.22	12,236.48
LHBF90010002	G7945M107	SEAGATE TECHNOLOGY	S	11/22/2013	-2,359.0000	113,170.11	-65,552.36	47,617.75
LHBF90010002	H89231338	UBS AG SHS NEW	S	11/22/2013	-11,625.0000	211,228.38	-172,604.90	38,623.48
LHBF90010002	N53745100	LYONDELLBASELL INDUSTRIES NV	S	11/22/2013	-1,610.0000	125,730.92	-85,851.44	39,879.48
LHBF90010002	07387BAE3	BEAR STEARNS COMMERCIA PWR9 A2	SW	11/20/2013	-4,139.9100	0.00	-4,548.31	-4,548.31
LHBF90010002	3128JN2H7	FHLMC POOL #1B-3575	SW	11/20/2013	-34.8300	0.00	-36.83	-36.83
LHBF90010002	3128JR6M3	FHLMC POOL #84-8076	SW	11/20/2013	-8,356.4800	0.00	-9,672.84	-9,672.84
LHBF90010002	3128LUMN3	FHLMC POOL #1J-0365	SW	11/20/2013	-2.2300	0.00	-2.23	-2.23
LHBF90010002	3128QSRR9	FHLMC POOL #1G-2296	SW	11/20/2013	-13.5600	0.00	-14.18	-14.18
LHBF90010002	31292LHN8	FHLMC POOL #C0-3837	SW	12/16/2013	-0.0200	0.00	-0.02	-0.02
LHBF90010002	31384WDT4	FNMA POOL #0535714	SW	11/20/2013	-6.3700	0.00	-6.56	-6.56
LHBF90010002	3138A2JL4	FNMA POOL #0AH1166	SW	11/20/2013	-2,825.5200	0.00	-2,936.79	-2,936.79
LHBF90010002	3138ABDP1	FNMA POOL #0AH9109	SW	11/20/2013	-74.0700	0.00	-82.87	-82.87
LHBF90010002	3138AS3X8	FNMA POOL #0AJ1713	SW	11/20/2013	-1,854.2800	0.00	-2,045.92	-2,045.92
LHBF90010002	3138AV6D2	FNMA POOL #0AJ4467	SW	11/20/2013	-1,325.9400	0.00	-1,449.54	-1,449.54

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF90010002	3138AVQA€ FNMA	POOL #0AJ4048	SW	11/20/2013	-2,659.8000	0.00	-2,916.79	-2,916.79
LHBF90010002	3138EORG6 FNMA	POOL #0AJ7686	SW	11/20/2013	-822.5200	0.00	-897.13	-897.13
LHBF90010002	3138EORG6 FNMA	POOL #0AJ7686	SW	12/30/2013	-0.0050	0.00	-0.01	-0.01
LHBF90010002	3138M5VV8 FNMA	POOL #0AP2427	SW	11/20/2013	-1,674.1600	0.00	-1,799.44	-1,799.44
LHBF90010002	3138M8AR4 FNMA	POOL #0AP4515	SW	11/20/2013	-391.1700	0.00	-419.04	-419.04
LHBF90010002	31410GEK5 FNMA	POOL #0888538	SW	11/20/2013	-4,289.5900	0.00	-5,184.51	-5,184.51
LHBF90010002	31410LFZ0 FNMA	POOL #0890384	SW	11/20/2013	-214.5000	0.00	-239.16	-239.16
LHBF90010002	31410PFX6 FNMA	POOL #0893082	SW	11/20/2013	-520.1500	0.00	-524.39	-524.39
LHBF90010002	31412MKQC FNMA	POOL #0929203	SW	11/20/2013	-120.3100	0.00	-171.45	-171.45
LHBF90010002	31412REK9 FNMA	POOL #0932638	SW	11/20/2013	-2,224.1800	0.00	-2,538.58	-2,538.58
LHBF90010002	31413UJ34 FNMA	POOL #0955782	SW	11/20/2013	-6,907.2600	0.00	-7,600.61	-7,600.61
LHBF90010002	31416WT44 FNMA	POOL #0AB1470	SW	11/20/2013	-5,059.4000	0.00	-5,564.01	-5,564.01
LHBF90010002	31416X7F1 FNMA	POOL #0AB2693	SW	11/20/2013	-174.6900	0.00	-184.91	-184.91
LHBF90010002	31416YN87 FNMA	POOL #0AB3114	SW	11/20/2013	-206.7500	0.00	-230.18	-230.18
LHBF90010002	31417WUFE FNMA	POOL #0AC9581	SW	11/20/2013	-5,051.9300	0.00	-5,451.76	-5,451.76
LHBF90010002	31418UVX9 FNMA	POOL #0AD6929	SW	11/20/2013	-2,193.8100	0.00	-2,369.44	-2,369.44
LHBF90010002	31419HDV1 FNMA	POOL #0AE6415	SW	11/20/2013	-910.7200	0.00	-912.73	-912.73
LHBF90010002	PIMCO	COMMODITY REALRETURN	CD	12/11/2013	0.0000	42,794.99	0.00	42,794.99

192,501,484.51 (176,483,295.74) 16,018,188.77

Journal Entry for Future Gain/Loss

**GRAND TOTAL** 192,501,484.51 (176,483,295.74) 16,018,188.77

Settled Interest Received- Currency gain/loss -  
Foreign Exchange Contract- Currency gain/loss -  
Foreign Exchange Contract- Settlement gain/loss -  
Base Currency gain/loss -  
Base trade and settlement gain/loss -  
**Currency Gain/loss on NC100** -

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/2/2013	-17,999.6000	17,999.60	-17,999.60	0.00
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	1/2/2013	-500.0000	24,887.39	-23,732.00	1,155.39
LHBF20070002	14964U108	CAVIUM INC	S	1/2/2013	-850.0000	28,087.62	-27,298.68	788.94
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	1/3/2013	-400.0000	19,900.51	-18,985.60	914.91
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	1/3/2013	-1,010.0000	16,144.78	-26,471.60	-10,326.82
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	1/3/2013	-10.0000	167.89	-262.09	-94.20
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	1/3/2013	-1,240.0000	35,767.00	-42,218.03	-6,451.03
LHBF20070002	15670R107	CEPHEID INC	S	1/3/2013	-990.0000	32,342.57	-37,281.42	-4,938.85
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	1/3/2013	-850.0000	23,977.11	-18,056.04	5,921.07
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	1/3/2013	-70.0000	1,215.29	-1,477.03	-261.74
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	1/3/2013	-920.0000	15,904.60	-19,412.37	-3,507.77
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	1/3/2013	-810.0000	14,094.49	-17,091.32	-2,996.83
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/3/2013	-680.0000	16,791.95	-15,565.13	1,226.82
LHBF20070002	45071R109	IXIA	S	1/4/2013	-1,380.0000	24,065.68	-21,168.65	2,897.03
LHBF20070002	45071R109	IXIA	S	1/4/2013	-1,490.0000	26,245.02	-22,810.30	3,434.72
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/4/2013	-90.0000	2,206.87	-2,060.09	146.78
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/4/2013	-190.0000	4,649.42	-4,349.08	300.34
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	1/4/2013	-460.0000	5,181.32	-5,842.51	-661.19
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	1/4/2013	-3,420.0000	38,334.94	-43,437.76	-5,102.82
LHBF20070002	682159108	ON ASSIGNMENT INC	S	1/4/2013	-1,510.0000	33,890.73	-29,073.30	4,817.43
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/7/2013	-1,720.0000	41,582.30	-38,238.63	3,343.67
LHBF20070002	68372A104	OPENTABLE INC	S	1/7/2013	-720.0000	39,009.30	-33,217.60	5,791.70
LHBF20070002	14964U108	CAVIUM INC	S	1/8/2013	-740.0000	23,065.65	-23,765.92	-700.27
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	1/8/2013	-640.0000	13,409.87	-15,160.58	-1,750.71
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/8/2013	-300.0000	7,115.81	-6,538.53	577.28
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/9/2013	-1,370.0000	28,899.50	-29,859.29	-959.79
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/9/2013	-1,420.0000	30,133.99	-30,949.04	-815.05
LHBF20070002	14964U108	CAVIUM INC	S	1/10/2013	-730.0000	22,572.48	-23,444.75	-872.27
LHBF20070002	21988R102	CORPORATE EXECUTIVE BOARD CO/T	S	1/10/2013	-430.0000	21,143.39	-21,200.13	-56.74
LHBF20070002	45071R109	IXIA	S	1/10/2013	-1,440.0000	25,533.36	-21,988.88	3,544.48
LHBF20070002	68372A104	OPENTABLE INC	S	1/10/2013	-570.0000	29,688.86	-25,633.97	4,054.89
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/11/2013	-92,975.8200	92,975.82	-92,975.82	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/15/2013	-5,525.2300	5,525.23	-5,525.23	0.00
LHBF20070002	14964U108	CAVIUM INC	S	1/15/2013	-730.0000	22,588.25	-23,444.75	-856.50
LHBF20070002	14964U108	CAVIUM INC	S	1/15/2013	-760.0000	23,677.11	-24,408.24	-731.13
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	1/15/2013	-150.0000	4,297.94	-3,186.36	1,111.58
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	1/15/2013	-240.0000	6,871.60	-5,098.18	1,773.42
LHBF20070002	682159108	ON ASSIGNMENT INC	S	1/15/2013	-2,620.0000	58,984.83	-46,178.14	12,806.69
LHBF20070002	81763U100	SERVICESOURCE INTERNATIONAL LL	S	1/15/2013	-1,940.0000	12,065.74	-18,015.61	-5,949.87
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/16/2013	-46,378.6600	46,378.66	-46,378.66	0.00
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	1/16/2013	-1,230.0000	35,412.25	-26,128.15	9,284.10
LHBF20070002	45071R109	IXIA	S	1/16/2013	-2,110.0000	41,559.31	-31,533.92	10,025.39
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/17/2013	-25,129.5100	25,129.51	-25,129.51	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	81763U100	SERVICSOURCE INTERNATIONAL LL	S	1/17/2013	-1,290.0000	7,830.12	-11,979.46	-4,149.34
LHBF20070002	34984V100	FORUM ENERGY TECHNOLOGIES INC	S	1/17/2013	-1,000.0000	24,473.95	-23,643.80	830.15
LHBF20070002	34984V100	FORUM ENERGY TECHNOLOGIES INC	S	1/17/2013	-1,050.0000	25,724.74	-24,825.99	898.75
LHBF20070002	34984V100	FORUM ENERGY TECHNOLOGIES INC	S	1/17/2013	-1,350.0000	32,790.09	-31,919.13	870.96
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	1/17/2013	-1,120.0000	43,914.55	-58,250.08	-14,335.53
LHBF20070002	10921T101	BRIGHTCOVE INC	S	1/18/2013	-730.0000	6,739.42	-9,481.90	-2,742.48
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	1/18/2013	-510.0000	20,377.81	-26,524.59	-6,146.78
LHBF20070002	10921T101	BRIGHTCOVE INC	S	1/18/2013	-280.0000	2,585.10	-3,636.89	-1,051.79
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	1/22/2013	-2,310.0000	44,257.91	-54,720.20	-10,462.29
LHBF20070002	58733R102	MERCADOLIBRE INC	S	1/22/2013	-270.0000	23,601.52	-21,526.13	2,075.39
LHBF20070002	M85548101	STRATASYS LTD	S	1/22/2013	-250.0000	22,740.92	-19,000.00	3,740.92
LHBF20070002	10921T101	BRIGHTCOVE INC	S	1/22/2013	-680.0000	6,145.29	-8,832.45	-2,687.16
LHBF20070002	16115Q308	CHART INDUSTRIES INC	S	1/22/2013	-730.0000	45,367.17	-50,776.61	-5,409.44
LHBF20070002	577933104	MAXIMUS INC	S	1/22/2013	-430.0000	30,134.45	-25,732.11	4,402.34
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/23/2013	-9,039.9800	9,039.98	-9,039.98	0.00
LHBF20070002	743713109	PROTO LABS INC	S	1/23/2013	-760.0000	32,739.54	-28,604.15	4,135.39
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	1/23/2013	-800.0000	25,185.03	-16,993.92	8,191.11
LHBF20070002	366651107	GARTNER INC	S	1/23/2013	-530.0000	26,494.63	-26,142.36	352.27
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/24/2013	-5,539.8800	5,539.88	-5,539.88	0.00
LHBF20070002	37244C101	GENOMIC HEALTH INC	S	1/25/2013	-710.0000	20,674.45	-25,559.19	-4,884.74
LHBF20070002	574795100	MASIMO CORP	S	1/25/2013	-1,250.0000	26,401.28	-27,600.63	-1,199.35
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/25/2013	-1,230.0000	27,369.83	-26,807.97	561.86
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/28/2013	-18,089.2000	18,089.20	-18,089.20	0.00
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	1/28/2013	-1,920.0000	55,185.70	-65,369.86	-10,184.16
LHBF20070002	10921T101	BRIGHTCOVE INC	S	1/28/2013	-870.0000	7,302.27	-11,300.34	-3,998.07
LHBF20070002	10921T101	BRIGHTCOVE INC	S	1/28/2013	-2,000.0000	16,732.22	-25,977.80	-9,245.58
LHBF20070002	144577103	CARRIZO OIL & GAS INC	S	1/28/2013	-1,380.0000	29,073.73	-34,742.47	-5,668.74
LHBF20070002	366651107	GARTNER INC	S	1/28/2013	-770.0000	40,365.96	-37,980.40	2,385.56
LHBF20070002	37244C101	GENOMIC HEALTH INC	S	1/28/2013	-470.0000	13,509.28	-16,841.29	-3,332.01
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	1/28/2013	-90.0000	4,675.14	-4,271.76	403.38
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	1/28/2013	-410.0000	21,323.50	-19,460.24	1,863.26
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/28/2013	-683.0000	15,287.85	-14,886.05	401.80
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/28/2013	-612.0000	13,778.50	-13,338.60	439.90
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/28/2013	-285.0000	6,416.71	-6,211.60	205.11
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	1/29/2013	-49,317.4700	49,317.47	-49,317.47	0.00
LHBF20070002	009728106	AKORN INC	S	1/29/2013	-3,200.0000	42,609.92	-43,993.28	-1,383.36
LHBF20070002	144577103	CARRIZO OIL & GAS INC	S	1/29/2013	-1,170.0000	24,520.89	-29,455.57	-4,934.68
LHBF20070002	144577103	CARRIZO OIL & GAS INC	S	1/29/2013	-1,150.0000	24,413.95	-28,952.05	-4,538.10
LHBF20070002	577933104	MAXIMUS INC	S	1/29/2013	-360.0000	24,328.75	-21,249.61	3,079.14
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	1/30/2013	-670.0000	36,299.78	-29,669.94	6,629.84
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	1/30/2013	-1,040.0000	30,493.58	-35,408.67	-4,915.09
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	1/31/2013	-640.0000	20,376.88	-21,789.95	-1,413.07
LHBF20070002	233377407	DXP ENTERPRISES INC	S	1/31/2013	-420.0000	23,898.51	-20,559.30	3,339.21



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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	233377407	DXP ENTERPRISES INC	S	1/31/2013	-500.0000	28,456.21	-23,730.53	4,725.68
LHBF20070002	37244C101	GENOMIC HEALTH INC	S	1/31/2013	-1,050.0000	29,298.54	-36,836.55	-7,538.01
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	1/31/2013	-1,130.0000	35,536.23	-58,770.17	-23,233.94
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	1/31/2013	-620.0000	19,261.53	-32,245.58	-12,984.05
LHBF20070002	60649T107	MISTRAS GROUP INC	S	1/31/2013	-1,630.0000	35,848.76	-34,901.96	946.80
LHBF20070002	10921T101	BRIGHTCOVE INC	S	2/1/2013	-10,520.0000	66,986.69	-136,643.23	-69,656.54
LHBF20070002	10921T101	BRIGHTCOVE INC	S	2/1/2013	-4,290.0000	27,190.26	-55,312.82	-28,122.56
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/1/2013	-680.0000	27,891.75	-32,275.52	-4,383.77
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/1/2013	-200.0000	8,287.19	-9,492.80	-1,205.61
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/1/2013	-1,780.0000	72,784.87	-84,485.92	-11,701.05
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/1/2013	-530.0000	21,036.60	-25,155.92	-4,119.32
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	2/1/2013	-1,210.0000	39,888.08	-62,930.89	-23,042.81
LHBF20070002	10921T101	BRIGHTCOVE INC	S	2/1/2013	-1,750.0000	10,752.28	-21,148.39	-10,396.11
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/4/2013	-2,160.0000	44,430.20	-51,166.94	-6,736.74
LHBF20070002	10921T101	BRIGHTCOVE INC	S	2/4/2013	-3,010.0000	18,037.92	-34,765.72	-16,727.80
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	2/4/2013	-50.0000	1,623.09	-1,702.34	-79.25
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/4/2013	-35,919.0000	35,919.00	-35,919.00	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/5/2013	-88,842.4800	88,842.48	-88,842.48	0.00
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/5/2013	-3,840.0000	55,106.98	-100,644.48	-45,537.50
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/5/2013	-1,240.0000	18,193.37	-32,499.78	-14,306.41
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	2/5/2013	-359.0000	11,652.88	-12,222.80	-569.92
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/5/2013	-220.0000	8,931.17	-10,442.08	-1,510.91
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/5/2013	-550.0000	22,416.34	-26,105.20	-3,688.86
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/6/2013	-4,189.4900	4,189.49	-4,189.49	0.00
LHBF20070002	003654100	ABIOMED INC	S	2/6/2013	-2,670.0000	35,739.28	-59,654.48	-23,915.20
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/6/2013	-990.0000	23,313.67	-23,971.86	-658.19
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/6/2013	-40.0000	959.16	-957.29	1.87
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/6/2013	-1,100.0000	26,310.41	-26,307.01	3.40
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/7/2013	-420.0000	5,496.91	-6,287.61	-790.70
LHBF20070002	366651107	GARTNER INC	S	2/7/2013	-280.0000	14,086.90	-13,811.06	275.84
LHBF20070002	366651107	GARTNER INC	S	2/7/2013	-850.0000	42,879.15	-41,926.42	952.73
LHBF20070002	366651107	GARTNER INC	S	2/7/2013	-370.0000	18,452.74	-18,250.32	202.42
LHBF20070002	366651107	GARTNER INC	S	2/7/2013	-460.0000	22,873.30	-22,689.59	183.71
LHBF20070002	366651107	GARTNER INC	S	2/7/2013	-340.0000	17,081.04	-16,770.57	310.47
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/7/2013	-900.0000	12,113.72	-13,340.72	-1,227.00
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/7/2013	-2,000.0000	25,619.42	-28,469.37	-2,849.95
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/7/2013	-2,070.0000	26,202.92	-27,708.71	-1,505.79
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	2/7/2013	-2,070.0000	24,739.25	-26,291.28	-1,552.03
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/7/2013	-1,160.0000	25,961.25	-27,292.26	-1,331.01
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/7/2013	-360.0000	8,219.22	-8,298.63	-79.41
LHBF20070002	928645100	VOLCANO CORP	S	2/7/2013	-910.0000	22,959.42	-25,744.81	-2,785.39
LHBF20070002	003654100	ABIOMED INC	S	2/7/2013	-1,750.0000	24,032.21	-38,631.32	-14,599.11
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/8/2013	-91,847.2000	91,847.20	-91,847.20	0.00

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/8/2013	-4,410.0000	59,378.87	-56,783.60	2,595.27
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/8/2013	-1,100.0000	24,115.08	-24,964.47	-849.39
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	2/8/2013	-181.0000	5,875.86	-6,162.47	-286.61
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/11/2013	-60,965.2300	60,965.23	-60,965.23	0.00
LHBF20070002	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	S	2/11/2013	-213.0000	6,292.12	-4,686.00	1,606.12
LHBF20070002	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	S	2/11/2013	-453.0000	13,359.53	-9,966.00	3,393.53
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/12/2013	-50.0000	727.48	-1,310.48	-583.00
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/12/2013	-1,750.0000	34,896.84	-41,454.70	-6,557.86
LHBF20070002	574795100	MASIMO CORP	S	2/12/2013	-2,700.0000	53,753.36	-59,617.35	-5,863.99
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/12/2013	-1,230.0000	27,184.72	-27,060.00	124.72
LHBF20070002	596278101	MIDDLEBY CORP	S	2/12/2013	-160.0000	23,843.24	-20,471.70	3,371.54
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/13/2013	-83,292.1100	83,292.11	-83,292.11	0.00
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/13/2013	-7.0000	139.17	-165.82	-26.65
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/13/2013	-496.0000	9,825.53	-11,749.45	-1,923.92
LHBF20070002	003654100	ABIOMED INC	S	2/13/2013	-1,610.0000	23,089.62	-32,831.61	-9,741.99
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	2/13/2013	-1,760.0000	41,779.17	-53,680.00	-11,900.83
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/13/2013	-535.0000	10,602.18	-12,673.29	-2,071.11
LHBF20070002	45256B101	IMPAX LABORATORIES INC	S	2/13/2013	-172.0000	3,415.15	-4,074.41	-659.26
LHBF20070002	88362T103	THERMON GROUP HOLDINGS INC	S	2/13/2013	-770.0000	16,981.96	-16,940.00	41.96
LHBF20070002	743713109	PROTO LABS INC	S	2/14/2013	-530.0000	27,397.62	-18,407.75	8,989.87
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	2/14/2013	-510.0000	17,139.94	-26,524.59	-9,384.65
LHBF20070002	574795100	MASIMO CORP	S	2/14/2013	-950.0000	19,077.09	-20,976.47	-1,899.38
LHBF20070002	574795100	MASIMO CORP	S	2/14/2013	-220.0000	4,388.90	-4,857.71	-468.81
LHBF20070002	596278101	MIDDLEBY CORP	S	2/14/2013	-140.0000	20,505.83	-16,151.34	4,354.49
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	2/14/2013	-1,070.0000	35,956.97	-55,649.63	-19,692.66
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/15/2013	-2,919.7800	2,919.78	-2,919.78	0.00
LHBF20070002	596278101	MIDDLEBY CORP	S	2/15/2013	-170.0000	25,663.47	-19,447.81	6,215.66
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/15/2013	-1,800.0000	26,029.03	-47,177.10	-21,148.07
LHBF20070002	233377407	DXP ENTERPRISES INC	S	2/15/2013	-28.0000	1,694.94	-1,328.65	366.29
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/15/2013	-620.0000	26,672.11	-29,427.68	-2,755.57
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	2/15/2013	-20.0000	858.40	-949.28	-90.88
LHBF20070002	574795100	MASIMO CORP	S	2/15/2013	-1,220.0000	24,383.47	-26,938.21	-2,554.74
LHBF20070002	928645100	VOLCANO CORP	S	2/15/2013	-1,030.0000	26,294.59	-29,139.73	-2,845.14
LHBF20070002	98419Q101	XOOM CORP	S	2/15/2013	-69.0000	1,563.51	-1,104.00	459.51
LHBF20070002	28238P109	EHEALTH INC	S	2/15/2013	-66.0000	1,443.53	-1,639.99	-196.46
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/19/2013	-10,951.3500	10,951.35	-10,951.35	0.00
LHBF20070002	233377407	DXP ENTERPRISES INC	S	2/19/2013	-297.0000	17,840.87	-13,948.08	3,892.79
LHBF20070002	28238P109	EHEALTH INC	S	2/19/2013	-2,054.0000	34,045.92	-50,175.51	-16,129.59
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/19/2013	-1,001.0000	13,721.50	-12,695.59	1,025.91
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/19/2013	-368.0000	5,057.35	-4,667.31	390.04
LHBF20070002	45245E109	IMAX CORP	S	2/19/2013	-1,090.0000	28,350.04	-22,131.14	6,218.90
LHBF20070002	596278101	MIDDLEBY CORP	S	2/19/2013	-150.0000	22,450.91	-17,159.84	5,291.07
LHBF20070002	28238P109	EHEALTH INC	S	2/19/2013	-1,220.0000	19,800.64	-22,465.09	-2,664.45

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/20/2013	-770.0000	11,860.73	-18,309.22	-6,448.49
LHBF20070002	233377407	DXP ENTERPRISES INC	S	2/20/2013	-75.0000	4,494.02	-3,467.46	1,026.56
LHBF20070002	45245E109	IMAX CORP	S	2/20/2013	-900.0000	23,355.01	-18,273.42	5,081.59
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/21/2013	-105,392.1500	105,392.15	-105,392.15	0.00
LHBF20070002	451730105	IGNITE RESTAURANT GROUP INC	S	2/21/2013	-1,298.0000	17,470.68	-16,147.70	1,322.98
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/22/2013	-24,844.7600	24,844.76	-24,844.76	0.00
LHBF20070002	928645100	VOLCANO CORP	S	2/22/2013	-90.0000	1,889.50	-2,546.19	-656.69
LHBF20070002	928645100	VOLCANO CORP	S	2/22/2013	-460.0000	9,990.51	-13,013.86	-3,023.35
LHBF20070002	928645100	VOLCANO CORP	S	2/22/2013	-520.0000	11,205.38	-14,711.32	-3,505.94
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	2/22/2013	-1,090.0000	26,821.57	-33,245.00	-6,423.43
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/25/2013	-54,988.2300	54,988.23	-54,988.23	0.00
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	2/25/2013	-730.0000	24,045.88	-37,966.57	-13,920.69
LHBF20070002	53635B107	LIQUIDITY SERVICES INC	S	2/25/2013	-700.0000	22,906.84	-36,406.30	-13,499.46
LHBF20070002	574795100	MASIMO CORP	S	2/25/2013	-2,200.0000	43,564.30	-48,577.10	-5,012.80
LHBF20070002	596278100	MIDDLEBY CORP	S	2/25/2013	-180.0000	26,321.84	-20,591.80	5,730.04
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	2/26/2013	-52,209.4300	52,209.43	-52,209.43	0.00
LHBF20070002	28238P109	EHEALTH INC	S	2/26/2013	-1,210.0000	19,232.39	-19,833.96	-601.57
LHBF20070002	574795100	MASIMO CORP	S	2/26/2013	-1,460.0000	28,423.08	-32,237.53	-3,814.45
LHBF20070002	16115Q308	CHART INDUSTRIES INC	S	2/27/2013	-480.0000	31,580.70	-33,387.36	-1,806.66
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	2/28/2013	-445.0000	13,517.99	-10,144.75	3,373.24
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	2/28/2013	-11.0000	333.06	-250.77	82.29
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/28/2013	-1,690.0000	23,247.28	-38,175.38	-14,928.10
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/28/2013	-10.0000	137.83	-224.32	-86.49
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/28/2013	-2,190.0000	30,026.41	-48,023.71	-17,997.30
LHBF20070002	11133B409	BROADSOFT INC	S	2/28/2013	-760.0000	16,856.65	-27,462.98	-10,606.33
LHBF20070002	11133B409	BROADSOFT INC	S	2/28/2013	-1,650.0000	36,772.06	-59,623.58	-22,851.52
LHBF20070002	11133B409	BROADSOFT INC	S	2/28/2013	-330.0000	7,207.53	-11,924.71	-4,717.18
LHBF20070002	11133B409	BROADSOFT INC	S	2/28/2013	-1,230.0000	27,268.85	-44,446.67	-17,177.82
LHBF20070002	514766104	LANDEC CORP	S	2/28/2013	-6,880.0000	75,403.10	-70,150.36	5,252.74
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	2/28/2013	-1,920.0000	23,983.33	-40,512.76	-16,529.43
LHBF20070002	928645100	VOLCANO CORP	S	2/28/2013	-1,120.0000	24,257.64	-31,685.92	-7,428.28
LHBF20070002	928645100	VOLCANO CORP	S	2/28/2013	-320.0000	6,937.44	-9,053.12	-2,115.68
LHBF20070002	M0854Q105	ALLOT COMMUNICATIONS LTD	S	2/28/2013	-340.0000	4,776.55	-7,862.36	-3,085.81
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/1/2013	-100,151.5400	100,151.54	-100,151.54	0.00
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/1/2013	-252.0000	7,555.80	-5,744.89	1,810.91
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/1/2013	-224.0000	6,706.89	-5,106.57	1,600.32
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/1/2013	-108.0000	3,237.21	-2,462.10	775.11
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/4/2013	-84,380.3400	84,380.34	-84,380.34	0.00
LHBF20070002	11133B409	BROADSOFT INC	S	3/4/2013	-1,220.0000	26,051.66	-44,085.31	-18,033.65
LHBF20070002	42222N103	HEALTHSTREAM INC	S	3/4/2013	-1,710.0000	35,830.53	-49,629.86	-13,799.33
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	3/4/2013	-140.0000	18,339.60	-14,767.02	3,572.58
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	3/5/2013	-2,130.0000	49,651.31	-62,258.44	-12,607.13
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	3/5/2013	-170.0000	22,848.82	-17,931.38	4,917.44

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	928645100	VOLCANO CORP	S	3/5/2013	-600.0000	12,860.89	-16,974.60	-4,113.71
LHBF20070002	928645100	VOLCANO CORP	S	3/5/2013	-510.0000	10,949.45	-14,428.41	-3,478.96
LHBF20070002	233377407	DXP ENTERPRISES INC	S	3/5/2013	-410.0000	27,581.23	-18,758.96	8,822.27
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/6/2013	-79,083.9500	79,083.95	-79,083.95	0.00
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	3/6/2013	-940.0000	22,127.95	-26,890.86	-4,762.91
LHBF20070002	11133B409	BROADSOFT INC	S	3/6/2013	-440.0000	10,554.17	-15,899.62	-5,345.45
LHBF20070002	11133B409	BROADSOFT INC	S	3/6/2013	-600.0000	14,298.15	-21,681.30	-7,383.15
LHBF20070002	42222N103	HEALTHSTREAM INC	S	3/6/2013	-1,560.0000	32,475.82	-43,914.94	-11,439.12
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/6/2013	-960.0000	29,500.51	-21,885.31	7,615.20
LHBF20070002	233377407	DXP ENTERPRISES INC	S	3/7/2013	-230.0000	16,083.83	-10,476.43	5,607.40
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	3/7/2013	-1,430.0000	17,335.50	-30,173.57	-12,838.07
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	3/7/2013	-260.0000	3,142.02	-5,486.10	-2,344.08
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/8/2013	-67,517.8000	67,517.80	-67,517.80	0.00
LHBF20070002	16115Q308	CHART INDUSTRIES INC	S	3/11/2013	-580.0000	46,750.08	-40,343.06	6,407.02
LHBF20070002	516806106	LAREDO PETROLEUM INC	S	3/11/2013	-2,590.0000	46,351.40	-56,505.25	-10,153.85
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/11/2013	-390.0000	12,194.66	-8,890.91	3,303.75
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/11/2013	-330.0000	10,259.63	-7,523.08	2,736.55
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/11/2013	-150.0000	4,663.30	-3,419.58	1,243.72
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/12/2013	-32,598.6500	32,598.65	-32,598.65	0.00
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	3/13/2013	-1,090.0000	35,741.93	-37,111.01	-1,369.08
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/13/2013	-860.0000	26,489.38	-19,605.59	6,883.79
LHBF20070002	74269U203	PROCERA NETWORKS INC (DE)	S	3/14/2013	-1,940.0000	25,938.38	-40,934.78	-14,996.40
LHBF20070002	80908T101	SCIQUEST INC	S	3/14/2013	-4,155.0000	88,176.67	-70,010.33	18,166.34
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/15/2013	-51,315.1700	51,315.17	-51,315.17	0.00
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	3/15/2013	-1,980.0000	20,739.83	-22,566.30	-1,826.47
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	3/15/2013	-350.0000	3,642.78	-3,861.69	-218.91
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	3/15/2013	-20.0000	205.40	-216.84	-11.44
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/18/2013	-35,755.3300	35,755.33	-35,755.33	0.00
LHBF20070002	23334L102	DSW INC	S	3/19/2013	-420.0000	25,566.79	-28,612.21	-3,045.42
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	3/19/2013	-1,170.0000	40,069.73	-24,853.61	15,216.12
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/20/2013	-39,184.6200	39,184.62	-39,184.62	0.00
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	3/20/2013	-710.0000	7,259.44	-7,697.89	-438.45
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	3/20/2013	-2,430.0000	25,012.88	-26,346.30	-1,333.42
LHBF20070002	607525102	MODEL N INC	S	3/20/2013	-925.0000	18,962.07	-14,337.50	4,624.57
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/21/2013	-7,066.5700	7,066.57	-7,066.57	0.00
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	3/21/2013	-650.0000	16,713.98	-18,594.75	-1,880.77
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	3/22/2013	-990.0000	29,818.82	-22,569.23	7,249.59
LHBF20070002	29404K106	ENVESTNET INC	S	3/25/2013	-1,510.0000	26,042.98	-17,527.17	8,515.81
LHBF20070002	29404K106	ENVESTNET INC	S	3/27/2013	-40.0000	698.54	-464.30	234.24
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	3/27/2013	-1,130.0000	27,713.30	-32,326.25	-4,612.95
LHBF20070002	671044105	OSI SYSTEMS INC	S	3/27/2013	-630.0000	39,165.59	-50,164.04	-10,998.45
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	3/28/2013	-43,255.5900	43,255.59	-43,255.59	0.00
LHBF20070002	928645100	VOLCANO CORP	S	3/28/2013	-1,150.0000	25,540.23	-32,534.65	-6,994.42

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/1/2013	-116,374.9100	116,374.91	-116,374.91	0.00
LHBF20070002	29404K106	ENVESTNET INC	S	4/2/2013	-366.0000	6,364.99	-4,248.31	2,116.68
LHBF20070002	29404K106	ENVESTNET INC	S	4/2/2013	-34.0000	591.86	-394.65	197.21
LHBF20070002	29404K106	ENVESTNET INC	S	4/3/2013	-4.0000	69.19	-46.43	22.76
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	4/3/2013	-800.0000	25,329.91	-27,237.44	-1,907.53
LHBF20070002	29404K106	ENVESTNET INC	S	4/3/2013	-166.0000	2,864.26	-1,926.83	937.43
LHBF20070002	29404K106	ENVESTNET INC	S	4/3/2013	-900.0000	15,490.90	-10,446.66	5,044.24
LHBF20070002	29404K106	ENVESTNET INC	S	4/3/2013	-740.0000	12,773.66	-8,589.48	4,184.18
LHBF20070002	80908T101	SCIQUEST INC	S	4/3/2013	-1,150.0000	26,897.89	-19,366.57	7,531.32
LHBF20070002	80908T101	SCIQUEST INC	S	4/3/2013	-230.0000	5,311.73	-3,873.31	1,438.42
LHBF20070002	29404K106	ENVESTNET INC	S	4/5/2013	-1,520.0000	26,163.32	-17,643.25	8,520.07
LHBF20070002	80908T101	SCIQUEST INC	S	4/5/2013	-810.0000	18,919.87	-13,630.69	5,289.18
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/9/2013	-58,564.7400	58,564.74	-58,564.74	0.00
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	4/9/2013	-1,050.0000	26,156.80	-30,037.66	-3,880.86
LHBF20070002	68372A104	OPENTABLE INC	S	4/9/2013	-30.0000	1,894.19	-1,723.69	170.50
LHBF20070002	68372A104	OPENTABLE INC	S	4/9/2013	-560.0000	34,496.68	-31,934.86	2,561.82
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/9/2013	-980.0000	25,760.58	-22,833.41	2,927.17
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/10/2013	-5,475.0500	5,475.05	-5,475.05	0.00
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	4/10/2013	-970.0000	24,436.08	-27,749.08	-3,313.00
LHBF20070002	371559105	GENESEE & WYOMING INC	S	4/10/2013	-130.0000	11,433.31	-8,245.94	3,187.37
LHBF20070002	371559105	GENESEE & WYOMING INC	S	4/10/2013	-170.0000	14,948.58	-10,783.15	4,165.43
LHBF20070002	68372A104	OPENTABLE INC	S	4/10/2013	-550.0000	33,291.47	-29,412.09	3,879.38
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/10/2013	-450.0000	9,632.62	-10,484.73	-852.11
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/10/2013	-1,390.0000	30,627.27	-32,386.17	-1,758.90
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/10/2013	-1,090.0000	23,702.16	-25,396.35	-1,694.19
LHBF20070002	87724P106	TAYLOR MORRISON HOME CORP	S	4/10/2013	-102.0000	2,377.56	-2,244.00	133.56
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/10/2013	-830.0000	17,764.26	-19,338.50	-1,574.24
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/11/2013	-78,764.4300	78,764.43	-78,764.43	0.00
LHBF20070002	371559105	GENESEE & WYOMING INC	S	4/11/2013	-720.0000	62,816.79	-45,669.82	17,146.97
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	4/11/2013	-810.0000	35,496.64	-38,445.84	-2,949.20
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	4/12/2013	-1,790.0000	44,317.61	-51,207.07	-6,889.46
LHBF20070002	302104104	EXONE CO/THE	S	4/12/2013	-710.0000	25,757.44	-18,839.78	6,917.66
LHBF20070002	58733R102	MERCADOLIBRE INC	S	4/12/2013	-390.0000	37,333.39	-31,093.30	6,240.09
LHBF20070002	30040P103	EVERTEC INC	S	4/12/2013	-2,118.0000	46,192.54	-42,360.00	3,832.54
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	4/15/2013	-1,000.0000	23,858.56	-28,607.30	-4,748.74
LHBF20070002	371559105	GENESEE & WYOMING INC	S	4/15/2013	-580.0000	48,667.22	-36,789.57	11,877.65
LHBF20070002	87817A107	TEAM HEALTH HOLDINGS INC	S	4/16/2013	-660.0000	24,427.44	-23,109.70	1,317.74
LHBF20070002	87817A107	TEAM HEALTH HOLDINGS INC	S	4/16/2013	-660.0000	24,665.16	-23,028.98	1,636.18
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/17/2013	-40,538.4100	40,538.41	-40,538.41	0.00
LHBF20070002	30603D109	FAIRWAY GROUP HOLDINGS CORP	S	4/17/2013	-462.0000	8,268.64	-6,006.00	2,262.64
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	4/17/2013	-780.0000	24,138.19	-26,556.50	-2,418.31
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	4/18/2013	-590.0000	18,089.58	-20,087.61	-1,998.03
LHBF20070002	74346Y103	PROS HOLDINGS INC	S	4/18/2013	-690.0000	16,794.77	-11,906.36	4,888.41

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	4/18/2013	-30.0000	774.10	-683.92	90.18
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	4/18/2013	-10.0000	267.76	-227.97	39.79
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	4/18/2013	-860.0000	22,474.91	-19,605.59	2,869.32
LHBF20070002	82817Q103	SILVER SPRING NETWORKS INC	S	4/19/2013	-1,450.0000	26,896.89	-24,650.00	2,246.89
LHBF20070002	87817A107	TEAM HEALTH HOLDINGS INC	S	4/19/2013	-660.0000	24,723.70	-22,911.73	1,811.97
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/22/2013	-13,800.1200	13,800.12	-13,800.12	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/23/2013	-44,280.6600	44,280.66	-44,280.66	0.00
LHBF20070002	80908T101	SCIQUEST INC	S	4/23/2013	-1,190.0000	27,672.94	-20,014.02	7,658.92
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	4/23/2013	-950.0000	25,474.34	-21,657.34	3,817.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/24/2013	-146,778.2200	146,778.22	-146,778.22	0.00
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	4/24/2013	-70.0000	8,377.47	-7,383.51	993.96
LHBF20070002	671044105	OSI SYSTEMS INC	S	4/24/2013	-1,900.0000	94,884.82	-142,031.46	-47,146.64
LHBF20070002	671044105	OSI SYSTEMS INC	S	4/24/2013	-500.0000	28,906.05	-36,852.50	-7,946.45
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/25/2013	-12,062.4300	12,062.43	-12,062.43	0.00
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	4/25/2013	-430.0000	20,300.10	-20,409.52	-109.42
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	4/25/2013	-190.0000	8,734.65	-9,018.16	-283.51
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	4/25/2013	-350.0000	16,226.23	-16,612.40	-386.17
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	4/25/2013	-10.0000	1,196.14	-1,054.79	141.35
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	4/25/2013	-1,320.0000	16,973.75	-13,742.22	3,231.53
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/26/2013	-19,248.0600	19,248.06	-19,248.06	0.00
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	4/26/2013	-1,030.0000	23,410.55	-29,465.52	-6,054.97
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	4/26/2013	-1,700.0000	21,022.40	-15,815.61	5,206.79
LHBF20070002	88830R101	TITAN MACHINERY INC	S	4/26/2013	-1,380.0000	30,195.38	-32,153.17	-1,957.79
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	4/29/2013	-120.0000	14,303.85	-12,196.87	2,106.98
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	4/30/2013	-18,116.0300	18,116.03	-18,116.03	0.00
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	4/30/2013	-170.0000	19,954.81	-17,148.41	2,806.40
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	4/30/2013	-40.0000	4,727.52	-4,034.92	692.60
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	4/30/2013	-2,960.0000	19,809.94	-17,128.96	2,680.98
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/1/2013	-117,542.7300	117,542.73	-117,542.73	0.00
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	5/1/2013	-830.0000	33,174.35	-24,711.97	8,462.38
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	5/1/2013	-610.0000	23,778.36	-16,781.16	6,997.20
LHBF20070002	45773Y105	INNERWORKINGS INC	S	5/1/2013	-820.0000	8,332.65	-10,579.15	-2,246.50
LHBF20070002	45773Y105	INNERWORKINGS INC	S	5/1/2013	-6,540.0000	65,079.38	-79,545.14	-14,465.76
LHBF20070002	45773Y105	INNERWORKINGS INC	S	5/1/2013	-1,190.0000	11,851.06	-14,471.11	-2,620.05
LHBF20070002	206016107	CONCEPTUS INC	S	5/2/2013	-1,430.0000	44,238.77	-37,373.10	6,865.67
LHBF20070002	34984V100	FORUM ENERGY TECHNOLOGIES INC	S	5/2/2013	-1,320.0000	35,511.95	-31,209.82	4,302.13
LHBF20070002	82817Q103	SILVER SPRING NETWORKS INC	S	5/2/2013	-949.0000	17,183.91	-16,133.00	1,050.91
LHBF20070002	671044105	OSI SYSTEMS INC	S	5/3/2013	-540.0000	31,421.46	-39,800.70	-8,379.24
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	5/3/2013	-580.0000	14,505.47	-16,592.23	-2,086.76
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	5/3/2013	-1,010.0000	25,200.95	-28,893.37	-3,692.42
LHBF20070002	03834A103	APPROACH RESOURCES INC	S	5/3/2013	-420.0000	10,471.24	-12,015.07	-1,543.83
LHBF20070002	58733R102	MERCADOLIBRE INC	S	5/3/2013	-300.0000	30,404.97	-23,917.92	6,487.05
LHBF20070002	043176106	ARUBA NETWORKS INC	S	5/7/2013	-2,780.0000	50,181.76	-61,522.30	-11,340.54

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LHBF20070002	043176106	ARUBA NETWORKS INC	S	5/7/2013	-780.0000	14,008.48	-20,248.80	-6,240.32
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/8/2013	-61,811.3600	61,811.36	-61,811.36	0.00
LHBF20070002	45665G303	INFINITY PHARMACEUTICALS INC	S	5/8/2013	-780.0000	25,219.95	-19,623.64	5,596.31
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	5/9/2013	-1,110.0000	50,610.87	-55,478.66	-4,867.79
LHBF20070002	302104104	EXONE CO/THE	S	5/9/2013	-700.0000	28,261.93	-18,490.10	9,771.83
LHBF20070002	516806106	LAREDO PETROLEUM INC	S	5/9/2013	-2,830.0000	48,424.46	-61,741.26	-13,316.80
LHBF20070002	56804T106	MARIN SOFTWARE INC	S	5/9/2013	-595.0000	7,090.34	-8,330.00	-1,239.66
LHBF20070002	302104104	EXONE CO/THE	S	5/10/2013	-620.0000	25,699.10	-16,357.49	9,341.61
LHBF20070002	45773Y105	INNERWORKINGS INC	S	5/10/2013	-470.0000	4,919.09	-5,715.48	-796.39
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/13/2013	-25,765.9800	25,765.98	-25,765.98	0.00
LHBF20070002	M85548101	STRATASYS LTD	S	5/13/2013	-340.0000	28,632.25	-27,739.62	892.63
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	5/14/2013	-940.0000	46,030.38	-42,563.04	3,467.34
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	5/14/2013	-530.0000	25,967.87	-23,470.26	2,497.61
LHBF20070002	15670R107	CEPHEID INC	S	5/14/2013	-1,050.0000	41,202.75	-39,540.90	1,661.85
LHBF20070002	302104104	EXONE CO/THE	S	5/14/2013	-830.0000	39,305.42	-21,798.41	17,507.01
LHBF20070002	34984V100	FORUM ENERGY TECHNOLOGIES INC	S	5/14/2013	-1,080.0000	30,738.49	-25,535.30	5,203.19
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	5/14/2013	-740.0000	26,801.67	-25,194.63	1,607.04
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/15/2013	-3,388.7600	3,388.76	-3,388.76	0.00
LHBF20070002	302104104	EXONE CO/THE	S	5/15/2013	-540.0000	22,107.69	-13,121.47	8,986.22
LHBF20070002	88830R101	TITAN MACHINERY INC	S	5/15/2013	-1,130.0000	25,914.27	-26,328.32	-414.05
LHBF20070002	45665G303	INFINITY PHARMACEUTICALS INC	S	5/16/2013	-770.0000	22,462.85	-18,114.95	4,347.90
LHBF20070002	043176106	ARUBA NETWORKS INC	S	5/16/2013	-2,990.0000	52,368.67	-63,017.80	-10,649.13
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/17/2013	-4,270.6300	4,270.63	-4,270.63	0.00
LHBF20070002	043176106	ARUBA NETWORKS INC	S	5/17/2013	-2,530.0000	34,545.61	-49,668.71	-15,123.10
LHBF20070002	87336U105	TABLEAU SOFTWARE INC	S	5/17/2013	-92.0000	4,322.98	-2,852.00	1,470.98
LHBF20070002	671044105	OSI SYSTEMS INC	S	5/20/2013	-1,100.0000	65,746.40	-81,075.50	-15,329.10
LHBF20070002	878155100	TEAM INC	S	5/20/2013	-942.0000	33,005.80	-39,508.67	-6,502.87
LHBF20070002	878155100	TEAM INC	S	5/20/2013	-1,290.0000	45,053.39	-50,369.13	-5,315.74
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	5/21/2013	-500.0000	32,356.07	-24,326.45	8,029.62
LHBF20070002	45773Y105	INNERWORKINGS INC	S	5/21/2013	-2,380.0000	25,969.73	-28,942.23	-2,972.50
LHBF20070002	50015Q100	KODIAK OIL & GAS CORP	S	5/21/2013	-3,030.0000	26,881.55	-27,090.62	-209.07
LHBF20070002	671044105	OSI SYSTEMS INC	S	5/21/2013	-150.0000	8,467.64	-11,055.75	-2,588.11
LHBF20070002	671044105	OSI SYSTEMS INC	S	5/21/2013	-300.0000	17,475.41	-22,111.50	-4,636.09
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	5/21/2013	-720.0000	46,794.20	-28,271.07	18,523.13
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/22/2013	-42,125.5400	42,125.54	-42,125.54	0.00
LHBF20070002	671044105	OSI SYSTEMS INC	S	5/22/2013	-540.0000	27,996.03	-39,800.70	-11,804.67
LHBF20070002	72941W100	PLY GEM HOLDINGS INC	S	5/23/2013	-193.0000	4,305.75	-4,053.00	252.75
LHBF20070002	371559105	GENESEE & WYOMING INC	S	5/23/2013	-510.0000	44,768.04	-32,349.45	12,418.59
LHBF20070002	96208T104	WEX INC	S	5/23/2013	-420.0000	30,655.68	-30,260.75	394.93
LHBF20070002	96208T104	WEX INC	S	5/23/2013	-90.0000	6,553.60	-5,912.41	641.19
LHBF20070002	159179100	CHANNELADVISOR CORP	S	5/23/2013	-152.0000	2,850.28	-2,128.00	722.28
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	5/24/2013	-430.0000	26,431.55	-16,582.86	9,848.69
LHBF20070002	371559105	GENESEE & WYOMING INC	S	5/24/2013	-610.0000	52,868.56	-38,692.48	14,176.08

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	96208T104	WEX INC	S	5/24/2013	-480.0000	34,476.35	-31,532.88	2,943.47
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/28/2013	-54,025.7500	54,025.75	-54,025.75	0.00
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	5/28/2013	-300.0000	18,796.71	-11,569.44	7,227.27
LHBF20070002	96208T104	WEX INC	S	5/28/2013	-150.0000	10,974.70	-9,854.02	1,120.68
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	5/31/2013	-69,869.4200	69,869.42	-69,869.42	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/3/2013	-28,504.2600	28,504.26	-28,504.26	0.00
LHBF20070002	15670R107	CEPHEID INC	S	6/3/2013	-870.0000	28,348.97	-32,762.46	-4,413.49
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/3/2013	-470.0000	24,529.86	-20,813.24	3,716.62
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/4/2013	-470.0000	24,511.06	-20,813.24	3,697.82
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/4/2013	-25,774.6000	25,774.60	-25,774.60	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/5/2013	-92,480.0800	92,480.08	-92,480.08	0.00
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	6/6/2013	-630.0000	42,598.91	-28,813.11	13,785.80
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	6/6/2013	-250.0000	18,362.18	-9,641.20	8,720.98
LHBF20070002	15670R107	CEPHEID INC	S	6/6/2013	-683.0000	23,172.21	-25,720.41	-2,548.20
LHBF20070002	15670R107	CEPHEID INC	S	6/6/2013	-87.0000	3,001.59	-3,276.25	-274.66
LHBF20070002	671044105	OSI SYSTEMS INC	S	6/6/2013	-550.0000	29,465.90	-38,020.90	-8,555.00
LHBF20070002	45773Y105	INNERWORKINGS INC	S	6/6/2013	-3,540.0000	36,167.54	-43,048.53	-6,880.99
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/7/2013	-44,171.0500	44,171.05	-44,171.05	0.00
LHBF20070002	53217R207	LIFE TIME FITNESS INC	S	6/7/2013	-1,080.0000	53,945.17	-51,261.12	2,684.05
LHBF20070002	883211104	TEXTURA CORP	S	6/7/2013	-79.0000	1,875.59	-1,185.00	690.59
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/10/2013	-131,971.6400	131,971.64	-131,971.64	0.00
LHBF20070002	371559105	GENESEE & WYOMING INC	S	6/12/2013	-600.0000	53,399.07	-38,058.18	15,340.89
LHBF20070002	45773Y105	INNERWORKINGS INC	S	6/12/2013	-2,370.0000	24,938.36	-28,820.62	-3,882.26
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/13/2013	-42,096.1100	42,096.11	-42,096.11	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/14/2013	-10,210.0300	10,210.03	-10,210.03	0.00
LHBF20070002	57063L107	MARKETO INC	S	6/14/2013	-1,610.0000	29,330.62	-33,514.24	-4,183.62
LHBF20070002	57063L107	MARKETO INC	S	6/14/2013	-20.0000	382.28	-416.33	-34.05
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	6/17/2013	-840.0000	58,621.48	-38,417.49	20,203.99
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/17/2013	-370.0000	19,785.33	-16,384.90	3,400.43
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	6/17/2013	-570.0000	36,515.44	-16,217.98	20,297.46
LHBF20070002	57063L107	MARKETO INC	S	6/17/2013	-760.0000	13,480.49	-15,408.95	-1,928.46
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/17/2013	-420.0000	22,365.49	-18,599.07	3,766.42
LHBF20070002	57063L107	MARKETO INC	S	6/17/2013	-320.0000	5,666.17	-6,412.80	-746.63
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/18/2013	-704.9600	704.96	-704.96	0.00
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	6/19/2013	-560.0000	38,517.46	-25,486.56	13,030.90
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/19/2013	-500.0000	26,980.83	-22,141.75	4,839.08
LHBF20070002	371559105	GENESEE & WYOMING INC	S	6/19/2013	-640.0000	57,250.90	-40,595.39	16,655.51
LHBF20070002	45672H104	INFOBLOX INC	S	6/19/2013	-1,000.0000	29,011.59	-22,063.10	6,948.49
LHBF20070002	57063L107	MARKETO INC	S	6/19/2013	-1,042.0000	22,289.24	-19,882.00	2,407.24
LHBF20070002	96208T104	WEX INC	S	6/19/2013	-510.0000	40,196.38	-33,503.69	6,692.69
LHBF20070002	09609G100	BLUEBIRD BIO INC	S	6/19/2013	-694.0000	18,128.14	-11,798.00	6,330.14
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	6/20/2013	-550.0000	36,098.18	-25,001.40	11,096.78
LHBF20070002	371559105	GENESEE & WYOMING INC	S	6/20/2013	-820.0000	69,779.39	-52,012.85	17,766.54



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LHBF20070002	42222N103	HEALTHSTREAM INC	S	6/20/2013	-1,260.0000	31,591.17	-33,886.09	-2,294.92
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	6/24/2013	-310.0000	18,611.73	-8,755.30	9,856.43
LHBF20070002	42222N103	HEALTHSTREAM INC	S	6/24/2013	-375.0000	9,285.65	-9,854.36	-568.71
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/25/2013	-88,792.2500	88,792.25	-88,792.25	0.00
LHBF20070002	002567105	ABAXIS INC	S	6/25/2013	-316.0000	14,539.94	-13,935.60	604.34
LHBF20070002	002567105	ABAXIS INC	S	6/25/2013	-550.0000	25,352.24	-24,230.44	1,121.80
LHBF20070002	42222N103	HEALTHSTREAM INC	S	6/25/2013	-265.0000	6,512.75	-6,717.39	-204.64
LHBF20070002	45773Y105	INNERWORKINGS INC	S	6/25/2013	-1,394.0000	15,472.00	-16,951.88	-1,479.88
LHBF20070002	45773Y105	INNERWORKINGS INC	S	6/26/2013	-1,866.0000	20,570.98	-22,691.68	-2,120.70
LHBF20070002	55345K103	MRC GLOBAL INC	S	6/26/2013	-1,630.0000	45,584.92	-52,010.27	-6,425.35
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/26/2013	-3,447.0900	3,447.09	-3,447.09	0.00
LHBF20070002	002567105	ABAXIS INC	S	6/26/2013	-254.0000	11,768.30	-11,155.53	612.77
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/26/2013	-432.0000	23,452.05	-19,130.47	4,321.58
LHBF20070002	371559105	GENESEE & WYOMING INC	S	6/26/2013	-570.0000	48,863.93	-36,155.27	12,708.66
LHBF20070002	42222N103	HEALTHSTREAM INC	S	6/26/2013	-500.0000	12,271.53	-11,599.40	672.13
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/27/2013	-3,762.7500	3,762.75	-3,762.75	0.00
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	6/27/2013	-368.0000	19,937.52	-16,296.33	3,641.19
LHBF20070002	009128307	AIR METHODS CORP	S	6/27/2013	-1,210.0000	42,024.86	-56,635.40	-14,610.54
LHBF20070002	002567105	ABAXIS INC	S	6/27/2013	-632.0000	29,394.24	-27,712.95	1,681.29
LHBF20070002	45773Y105	INNERWORKINGS INC	S	6/27/2013	-2,160.0000	23,655.04	-26,266.90	-2,611.86
LHBF20070002	50015Q100	KODIAK OIL & GAS CORP	S	6/27/2013	-3,640.0000	31,313.64	-32,544.51	-1,230.87
LHBF20070002	55345K103	MRC GLOBAL INC	S	6/27/2013	-1,150.0000	32,143.89	-32,859.57	-715.68
LHBF20070002	743713109	PROTO LABS INC	S	6/27/2013	-580.0000	38,568.22	-27,758.51	10,809.71
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	6/28/2013	-116,627.3400	116,627.34	-116,627.34	0.00
LHBF20070002	002567105	ABAXIS INC	S	6/28/2013	-518.0000	24,331.79	-22,501.92	1,829.87
LHBF20070002	65540B105	NOODLES & CO	S	6/28/2013	-90.0000	3,141.98	-1,620.00	1,521.98
LHBF20070002	29404K106	ENVESTNET INC	S	7/1/2013	-340.0000	9,236.55	-3,946.52	5,290.03
LHBF20070002	55345K103	MRC GLOBAL INC	S	7/1/2013	-1,040.0000	29,291.81	-29,120.00	171.81
LHBF20070002	29404K106	ENVESTNET INC	S	7/1/2013	-880.0000	23,739.16	-10,214.51	13,524.65
LHBF20070002	302104104	EXONE CO/THE	S	7/2/2013	-520.0000	34,125.54	-12,496.17	21,629.37
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	7/2/2013	-330.0000	23,061.90	-15,000.84	8,061.06
LHBF20070002	M9068E105	SODASTREAM INTERNATIONAL LTD	S	7/2/2013	-1,250.0000	85,373.89	-48,206.00	37,167.89
LHBF20070002	577933104	MAXIMUS INC	S	7/2/2013	-780.0000	28,244.78	-30,180.81	-1,936.03
LHBF20070002	577933104	MAXIMUS INC	S	7/2/2013	-660.0000	23,866.37	-25,233.14	-1,366.77
LHBF20070002	577933104	MAXIMUS INC	S	7/2/2013	-1,240.0000	44,886.34	-46,536.90	-1,650.56
LHBF20070002	577933104	MAXIMUS INC	S	7/2/2013	-1,110.0000	39,799.02	-36,060.41	3,738.61
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/8/2013	-449.0000	19,252.78	-12,352.03	6,900.75
LHBF20070002	371559105	GENESEE & WYOMING INC	S	7/8/2013	-570.0000	50,255.68	-36,155.27	14,100.41
LHBF20070002	45071R109	IXIA	S	7/9/2013	-2,260.0000	32,290.31	-47,791.61	-15,501.30
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/9/2013	-391.0000	16,972.97	-10,756.45	6,216.52
LHBF20070002	29404K106	ENVESTNET INC	S	7/9/2013	-280.0000	7,722.12	-3,250.07	4,472.05
LHBF20070002	29404K106	ENVESTNET INC	S	7/9/2013	-750.0000	20,647.14	-8,705.55	11,941.59
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	7/9/2013	-1,040.0000	50,562.04	-22,092.10	28,469.94

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	45071R109	IXIA	S	7/9/2013	-1,422.0000	19,747.26	-30,258.56	-10,511.30
LHBF20070002	45071R109	IXIA	S	7/9/2013	-1,950.0000	27,954.52	-40,746.40	-12,791.88
LHBF20070002	83616T108	SOURCEFIRE INC	S	7/9/2013	-450.0000	25,774.70	-23,050.98	2,723.72
LHBF20070002	45071R109	IXIA	S	7/9/2013	-165.0000	2,309.95	-3,264.23	-954.28
LHBF20070002	45071R109	IXIA	S	7/9/2013	-1,803.0000	25,499.74	-32,703.79	-7,204.05
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/10/2013	-13,543.5900	13,543.59	-13,543.59	0.00
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/10/2013	-38.0000	5,177.11	-4,267.57	909.54
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/10/2013	-31.0000	4,234.50	-3,481.44	753.06
LHBF20070002	302104104	EXONE CO/THE	S	7/10/2013	-470.0000	31,722.09	-8,520.31	23,201.78
LHBF20070002	45071R109	IXIA	S	7/10/2013	-2,500.0000	35,691.38	-50,249.32	-14,557.94
LHBF20070002	68372A104	OPENTABLE INC	S	7/10/2013	-820.0000	54,204.33	-39,598.43	14,605.90
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/11/2013	-42.0000	5,718.34	-4,716.78	1,001.56
LHBF20070002	34959E109	FORTINET INC	S	7/11/2013	-1,000.0000	19,961.05	-26,453.80	-6,492.75
LHBF20070002	45071R109	IXIA	S	7/11/2013	-3,480.0000	50,002.20	-53,444.91	-3,442.71
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	7/12/2013	-370.0000	26,430.89	-16,819.13	9,611.76
LHBF20070002	29404K106	ENVESTNET INC	S	7/12/2013	-140.0000	3,815.78	-1,625.03	2,190.75
LHBF20070002	45672H104	INFOBLOX INC	S	7/12/2013	-880.0000	27,401.40	-19,252.57	8,148.83
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/12/2013	-55.0000	7,432.07	-6,176.74	1,255.33
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/15/2013	-168.0000	22,824.18	-18,765.64	4,058.54
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/15/2013	-142.0000	19,179.65	-15,775.65	3,404.00
LHBF20070002	22160N109	COSTAR GROUP INC	S	7/15/2013	-44.0000	5,942.63	-4,888.23	1,054.40
LHBF20070002	29404K106	ENVESTNET INC	S	7/15/2013	-340.0000	9,207.88	-3,928.89	5,278.99
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/16/2013	-99,762.9600	99,762.96	-99,762.96	0.00
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	7/16/2013	-3,160.0000	71,737.69	-50,667.38	21,070.31
LHBF20070002	009128307	AIR METHODS CORP	S	7/16/2013	-730.0000	25,817.90	-34,093.88	-8,275.98
LHBF20070002	29404K106	ENVESTNET INC	S	7/16/2013	-30.0000	814.23	-343.04	471.19
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	7/16/2013	-3,100.0000	70,374.66	-47,381.18	22,993.48
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	7/16/2013	-4,260.0000	96,687.96	-64,672.34	32,015.62
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/17/2013	-72,609.9000	72,609.90	-72,609.90	0.00
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	7/17/2013	-340.0000	13,167.39	-11,575.91	1,591.48
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	7/17/2013	-710.0000	27,478.86	-24,173.23	3,305.63
LHBF20070002	29404K106	ENVESTNET INC	S	7/17/2013	-30.0000	814.32	-343.04	471.28
LHBF20070002	45773Y105	INNERWORKINGS INC	S	7/17/2013	-2,280.0000	24,865.47	-27,726.17	-2,860.70
LHBF20070002	682159108	ON ASSIGNMENT INC	S	7/17/2013	-1,740.0000	51,642.65	-38,327.67	13,314.98
LHBF20070002	009128307	AIR METHODS CORP	S	7/18/2013	-1,250.0000	41,493.27	-52,747.66	-11,254.39
LHBF20070002	009728106	AKORN INC	S	7/18/2013	-1,370.0000	18,420.83	-18,834.62	-413.79
LHBF20070002	009728106	AKORN INC	S	7/18/2013	-15,590.0000	210,026.37	-214,329.76	-4,303.39
LHBF20070002	29404K106	ENVESTNET INC	S	7/18/2013	-120.0000	3,252.97	-1,372.15	1,880.82
LHBF20070002	009128307	AIR METHODS CORP	S	7/19/2013	-660.0000	21,816.11	-25,518.05	-3,701.94
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/22/2013	-13,368.3800	13,368.38	-13,368.38	0.00
LHBF20070002	009128307	AIR METHODS CORP	S	7/22/2013	-450.0000	14,893.21	-16,772.85	-1,879.64
LHBF20070002	45773Y105	INNERWORKINGS INC	S	7/23/2013	-2,300.0000	25,714.93	-27,969.37	-2,254.44
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/23/2013	-320.0000	14,870.17	-8,803.23	6,066.94

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/23/2013	-240.0000	11,199.14	-6,602.42	4,596.72
LHBF20070002	29362U104	ENTEGRIS INC	S	7/23/2013	-10,140.0000	98,042.95	-89,177.24	8,865.71
LHBF20070002	302104104	EXONE CO/THE	S	7/23/2013	-400.0000	25,239.68	-7,200.00	18,039.68
LHBF20070002	45773Y105	INNERWORKINGS INC	S	7/23/2013	-330.0000	3,662.57	-4,013.00	-350.43
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	7/23/2013	-8,970.0000	205,050.62	-136,176.26	68,874.36
LHBF20070002	83616T108	SOURCEFIRE INC	S	7/23/2013	-5,680.0000	428,700.19	-290,954.59	137,745.60
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/24/2013	-130.0000	6,144.85	-3,576.31	2,568.54
LHBF20070002	233377407	DXP ENTERPRISES INC	S	7/24/2013	-440.0000	30,943.12	-29,507.85	1,435.27
LHBF20070002	233377407	DXP ENTERPRISES INC	S	7/24/2013	-80.0000	5,622.56	-5,012.27	610.29
LHBF20070002	233377407	DXP ENTERPRISES INC	S	7/24/2013	-320.0000	22,537.37	-19,854.33	2,683.04
LHBF20070002	29362U104	ENTEGRIS INC	S	7/24/2013	-2,750.0000	25,829.19	-24,185.15	1,644.04
LHBF20070002	45071R109	IXIA	S	7/24/2013	-4,250.0000	61,918.44	-63,249.56	-1,331.12
LHBF20070002	00847X104	AGIOS PHARMACEUTICALS INC	S	7/24/2013	-42.0000	1,216.29	-756.00	460.29
LHBF20070002	00847X104	AGIOS PHARMACEUTICALS INC	S	7/24/2013	-21.0000	618.64	-378.00	240.64
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/24/2013	-85,249.2900	85,249.29	-85,249.29	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/25/2013	-99,275.9400	99,275.94	-99,275.94	0.00
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	7/25/2013	-210.0000	9,861.42	-5,777.12	4,084.30
LHBF20070002	233377407	DXP ENTERPRISES INC	S	7/25/2013	-240.0000	17,211.23	-14,452.64	2,758.59
LHBF20070002	302104104	EXONE CO/THE	S	7/25/2013	-397.0000	23,885.52	-7,146.00	16,739.52
LHBF20070002	55345K103	MRC GLOBAL INC	S	7/25/2013	-1,380.0000	36,511.68	-38,640.00	-2,128.32
LHBF20070002	83416B109	SOLARWINDS INC	S	7/26/2013	-770.0000	27,836.40	-42,037.15	-14,200.75
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/26/2013	-308,225.9800	308,225.98	-308,225.98	0.00
LHBF20070002	83416B109	SOLARWINDS INC	S	7/26/2013	-16.0000	584.18	-873.50	-289.32
LHBF20070002	83416B109	SOLARWINDS INC	S	7/26/2013	-860.0000	30,942.26	-46,950.58	-16,008.32
LHBF20070002	83416B109	SOLARWINDS INC	S	7/26/2013	-834.0000	30,417.37	-45,531.15	-15,113.78
LHBF20070002	83416B109	SOLARWINDS INC	S	7/26/2013	-420.0000	14,931.49	-22,929.35	-7,997.86
LHBF20070002	45071R109	IXIA	S	7/29/2013	-2,380.0000	34,279.02	-35,316.58	-1,037.56
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	7/30/2013	-222,703.9600	222,703.96	-222,703.96	0.00
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	7/30/2013	-860.0000	40,375.34	-38,146.35	2,228.99
LHBF20070002	34959E109	FORTINET INC	S	7/30/2013	-2,090.0000	42,864.73	-55,288.44	-12,423.71
LHBF20070002	34959E109	FORTINET INC	S	7/30/2013	-1,330.0000	27,536.64	-35,183.55	-7,646.91
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	7/30/2013	-660.0000	31,480.00	-35,397.85	-3,917.85
LHBF20070002	371559105	GENESEE & WYOMING INC	S	7/31/2013	-670.0000	59,767.57	-42,498.30	17,269.27
LHBF20070002	45071R109	IXIA	S	7/31/2013	-3,220.0000	45,340.99	-47,781.26	-2,440.27
LHBF20070002	45071R109	IXIA	S	7/31/2013	-3,690.0000	51,635.48	-54,755.54	-3,120.06
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	7/31/2013	-431.0000	20,724.18	-23,115.87	-2,391.69
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	7/31/2013	-619.0000	29,763.97	-33,198.89	-3,434.92
LHBF20070002	233377407	DXP ENTERPRISES INC	S	8/1/2013	-450.0000	31,116.68	-26,026.02	5,090.66
LHBF20070002	36225V104	GP STRATEGIES CORP	S	8/1/2013	-110.0000	2,656.36	-3,015.57	-359.21
LHBF20070002	36225V104	GP STRATEGIES CORP	S	8/1/2013	-3,320.0000	80,529.84	-81,980.93	-1,451.09
LHBF20070002	58733R102	MERCADOLIBRE INC	S	8/1/2013	-250.0000	36,571.71	-19,931.60	16,640.11
LHBF20070002	58733R102	MERCADOLIBRE INC	S	8/1/2013	-640.0000	77,319.93	-51,024.89	26,295.04
LHBF20070002	83416B109	SOLARWINDS INC	S	8/1/2013	-750.0000	27,608.81	-40,945.28	-13,336.47

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/1/2013	-81,081.9000	81,081.90	-81,081.90	0.00
LHBF20070002	45071R109	IXIA	S	8/1/2013	-770.0000	11,052.23	-11,425.95	-373.72
LHBF20070002	233377407	DXP ENTERPRISES INC	S	8/2/2013	-280.0000	18,637.70	-12,989.32	5,648.38
LHBF20070002	29404K106	ENVESTNET INC	S	8/2/2013	-300.0000	8,122.44	-3,430.38	4,692.06
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	8/2/2013	-399.0000	19,482.91	-21,399.61	-1,916.70
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	8/2/2013	-251.0000	12,163.24	-13,461.91	-1,298.67
LHBF20070002	21240D107	CONTROL4 CORP	S	8/2/2013	-67.0000	1,268.06	-1,072.00	196.06
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	8/6/2013	-2,070.0000	47,009.71	-31,409.23	15,600.48
LHBF20070002	83416B109	SOLARWINDS INC	S	8/6/2013	-920.0000	33,769.94	-50,226.20	-16,456.26
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/7/2013	-96,783.9800	96,783.98	-96,783.98	0.00
LHBF20070002	78423R105	SHFL ENTERTAINMENT INC	S	8/7/2013	-1,720.0000	39,094.91	-25,545.50	13,549.41
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/8/2013	-103,095.0500	103,095.05	-103,095.05	0.00
LHBF20070002	28849P100	ELLIE MAE INC	S	8/8/2013	-1,920.0000	58,800.89	-52,234.38	6,566.51
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/8/2013	-320.0000	25,966.13	-29,396.72	-3,430.59
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/8/2013	-370.0000	30,821.27	-33,162.87	-2,341.60
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/8/2013	-350.0000	29,175.49	-31,000.79	-1,825.30
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/8/2013	-610.0000	51,171.45	-52,941.00	-1,769.55
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/8/2013	-270.0000	15,937.55	-13,078.53	2,859.02
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/9/2013	-300.0000	17,343.62	-13,285.05	4,058.57
LHBF20070002	28849P100	ELLIE MAE INC	S	8/9/2013	-930.0000	27,891.33	-24,937.09	2,954.24
LHBF20070002	60688N102	MIX TELEMATICS LTD	S	8/9/2013	-799.0000	15,947.76	-12,784.00	3,163.76
LHBF20070002	23247G109	CVENT INC	S	8/9/2013	-36.0000	1,366.53	-756.00	610.53
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/12/2013	-68,437.2900	68,437.29	-68,437.29	0.00
LHBF20070002	29362U104	ENTEGRIS INC	S	8/12/2013	-1,630.0000	15,142.43	-14,335.20	807.23
LHBF20070002	29362U104	ENTEGRIS INC	S	8/12/2013	-2,220.0000	20,583.92	-19,524.01	1,059.91
LHBF20070002	M85548101	STRATASYS LTD	S	8/12/2013	-300.0000	30,128.02	-26,587.38	3,540.64
LHBF20070002	29362U104	ENTEGRIS INC	S	8/12/2013	-1,610.0000	14,924.43	-14,159.31	765.12
LHBF20070002	29362U104	ENTEGRIS INC	S	8/12/2013	-3,290.0000	30,507.96	-28,934.23	1,573.73
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/12/2013	-390.0000	32,972.32	-32,515.23	457.09
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/12/2013	-170.0000	14,223.11	-13,956.78	266.33
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	8/12/2013	-700.0000	30,156.38	-37,543.17	-7,386.79
LHBF20070002	422368100	HEARTWARE INTERNATIONAL INC	S	8/13/2013	-180.0000	14,871.72	-14,209.69	662.03
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/14/2013	-510.0000	29,627.01	-22,584.59	7,042.42
LHBF20070002	371559105	GENESEE & WYOMING INC	S	8/14/2013	-470.0000	40,881.06	-29,812.24	11,068.82
LHBF20070002	58733R102	MERCADOLIBRE INC	S	8/14/2013	-530.0000	67,638.48	-42,254.99	25,383.49
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	8/14/2013	-3,220.0000	76,755.09	-59,254.43	17,500.66
LHBF20070002	90385D107	ULTIMATE SOFTWARE GROUP INC	S	8/14/2013	-280.0000	41,105.16	-31,680.60	9,424.56
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/15/2013	-750.0000	42,105.09	-33,212.62	8,892.47
LHBF20070002	29362U104	ENTEGRIS INC	S	8/15/2013	-3,260.0000	29,735.90	-28,670.40	1,065.50
LHBF20070002	371559105	GENESEE & WYOMING INC	S	8/15/2013	-710.0000	61,338.53	-45,035.52	16,303.01
LHBF20070002	371559105	GENESEE & WYOMING INC	S	8/15/2013	-520.0000	44,123.10	-32,983.76	11,139.34
LHBF20070002	371559105	GENESEE & WYOMING INC	S	8/15/2013	-510.0000	44,085.57	-32,349.45	11,736.12
LHBF20070002	45071R109	IXIA	S	8/15/2013	-1,670.0000	26,150.74	-24,780.97	1,369.77

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	58733R102	MERCADOLIBRE INC	S	8/15/2013	-450.0000	55,653.81	-35,876.88	19,776.93
LHBF20070002	83616T108	SOURCEFIRE INC	S	8/15/2013	-410.0000	30,928.67	-20,669.80	10,258.87
LHBF20070002	83616T108	SOURCEFIRE INC	S	8/15/2013	-230.0000	17,351.37	-11,781.61	5,569.76
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/16/2013	-38,485.1700	38,485.17	-38,485.17	0.00
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/16/2013	-340.0000	19,027.62	-15,056.39	3,971.23
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	8/16/2013	-2,170.0000	24,684.40	-21,423.91	3,260.49
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/16/2013	-20.0000	1,118.04	-885.67	232.37
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/19/2013	-64,036.4800	64,036.48	-64,036.48	0.00
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/21/2013	-202.0000	11,421.80	-8,945.27	2,476.53
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/21/2013	-170.0000	9,575.57	-7,528.19	2,047.38
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/22/2013	-83,602.3500	83,602.35	-83,602.35	0.00
LHBF20070002	83416B109	SOLARWINDS INC	S	8/22/2013	-300.0000	11,252.59	-16,378.11	-5,125.52
LHBF20070002	83416B109	SOLARWINDS INC	S	8/22/2013	-530.0000	19,565.34	-28,934.66	-9,369.32
LHBF20070002	00762W107	ADVISORY BOARD CO/THE	S	8/22/2013	-8.0000	451.38	-354.27	97.11
LHBF20070002	45071R109	IXIA	S	8/22/2013	-290.0000	4,403.37	-4,303.28	100.09
LHBF20070002	45071R109	IXIA	S	8/22/2013	-690.0000	10,570.13	-10,108.60	461.53
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/23/2013	-27,872.9000	27,872.90	-27,872.90	0.00
LHBF20070002	428567101	HIBBETT SPORTS INC	S	8/23/2013	-430.0000	23,099.19	-24,932.47	-1,833.28
LHBF20070002	428567101	HIBBETT SPORTS INC	S	8/23/2013	-490.0000	25,628.95	-28,411.43	-2,782.48
LHBF20070002	428567101	HIBBETT SPORTS INC	S	8/23/2013	-1,060.0000	56,011.22	-58,984.57	-2,973.35
LHBF20070002	45071R109	IXIA	S	8/23/2013	-800.0000	12,354.42	-11,623.04	731.38
LHBF20070002	802817304	SANTARUS INC	S	8/23/2013	-1,630.0000	39,798.36	-32,362.08	7,436.28
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	8/26/2013	-1,980.0000	27,508.05	-15,844.35	11,663.70
LHBF20070002	M85548101	STRATASYS LTD	S	8/27/2013	-220.0000	22,881.73	-18,921.64	3,960.09
LHBF20070002	M85548101	STRATASYS LTD	S	8/27/2013	-640.0000	66,846.45	-49,608.66	17,237.79
LHBF20070002	45071R109	IXIA	S	8/29/2013	-2,050.0000	30,183.46	-29,607.42	576.04
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	8/29/2013	-2,450.0000	29,977.67	-17,322.63	12,655.04
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/29/2013	-17,359.6700	17,359.67	-17,359.67	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	8/30/2013	-201,439.5700	201,439.57	-201,439.57	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/3/2013	-147,842.7400	147,842.74	-147,842.74	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/4/2013	-74,815.6700	74,815.67	-74,815.67	0.00
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/4/2013	-354.0000	1,278.81	-2,137.10	-858.29
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/4/2013	-2,812.0000	12,050.89	-16,976.04	-4,925.15
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/5/2013	-31,744.1900	31,744.19	-31,744.19	0.00
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/5/2013	-670.0000	34,222.79	-22,283.03	11,939.76
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	9/5/2013	-760.0000	42,876.70	-16,144.22	26,732.48
LHBF20070002	45071R109	IXIA	S	9/5/2013	-1,210.0000	18,024.81	-16,939.15	1,085.66
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/5/2013	-452.0000	2,077.26	-2,728.72	-651.46
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/5/2013	-1,618.0000	7,317.11	-9,767.87	-2,450.76
LHBF20070002	802817304	SANTARUS INC	S	9/5/2013	-2,000.0000	45,981.79	-34,783.99	11,197.80
LHBF20070002	83616T108	SOURCEFIRE INC	S	9/5/2013	-380.0000	28,773.09	-17,661.87	11,111.22
LHBF20070002	83616T108	SOURCEFIRE INC	S	9/5/2013	-410.0000	31,047.12	-18,865.80	12,181.32
LHBF20070002	83616T108	SOURCEFIRE INC	S	9/5/2013	-810.0000	61,330.51	-34,919.32	26,411.19

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LHBF20070002	83616T108	SOURCEFIRE INC	S	9/5/2013	-820.0000	62,068.82	-34,629.40	27,439.42
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/6/2013	-9,943.5400	9,943.54	-9,943.54	0.00
LHBF20070002	45071R109	IXIA	S	9/6/2013	-1,660.0000	25,065.73	-22,980.37	2,085.36
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/9/2013	-1,020.0000	28,896.09	-17,501.80	11,394.29
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/9/2013	-20.0000	1,003.88	-660.00	343.88
LHBF20070002	802817304	SANTARUS INC	S	9/9/2013	-1,240.0000	26,756.00	-18,840.80	7,915.20
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/10/2013	-20.0000	971.18	-660.00	311.18
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/10/2013	-230.0000	11,048.17	-7,590.00	3,458.17
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/10/2013	-850.0000	24,747.31	-13,433.83	11,313.48
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/11/2013	-20,755.7400	20,755.74	-20,755.74	0.00
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/11/2013	-100.0000	4,809.77	-3,300.00	1,509.77
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/12/2013	-70.0000	3,363.28	-2,310.00	1,053.28
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/13/2013	-197,652.9600	197,652.96	-197,652.96	0.00
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/13/2013	-880.0000	23,249.45	-13,359.92	9,889.53
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/13/2013	-60.0000	2,765.37	-1,980.00	785.37
LHBF20070002	233377407	DXP ENTERPRISES INC	S	9/13/2013	-90.0000	6,707.69	-4,099.47	2,608.22
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/16/2013	-35,990.1900	35,990.19	-35,990.19	0.00
LHBF20070002	233377407	DXP ENTERPRISES INC	S	9/16/2013	-360.0000	26,814.31	-16,397.89	10,416.42
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/17/2013	-27,547.7600	27,547.76	-27,547.76	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/18/2013	-18,890.1100	18,890.11	-18,890.11	0.00
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	9/18/2013	-650.0000	53,412.56	-21,418.20	31,994.36
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	9/18/2013	-310.0000	18,650.88	-6,585.14	12,065.74
LHBF20070002	80908T101	SCIQUEST INC	S	9/18/2013	-900.0000	20,801.69	-20,574.52	227.17
LHBF20070002	08180D106	BENEFITFOCUS INC	S	9/18/2013	-94.0000	3,991.17	-2,491.00	1,500.17
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/19/2013	-160.0000	6,855.94	-5,280.00	1,575.94
LHBF20070002	80908T101	SCIQUEST INC	S	9/19/2013	-670.0000	15,502.92	-11,268.39	4,234.53
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/20/2013	-57,973.9500	57,973.95	-57,973.95	0.00
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/20/2013	-1,160.0000	34,981.74	-16,854.80	18,126.94
LHBF20070002	80908T101	SCIQUEST INC	S	9/20/2013	-570.0000	13,300.37	-9,586.55	3,713.82
LHBF20070002	80908T101	SCIQUEST INC	S	9/20/2013	-100.0000	2,343.05	-1,681.85	661.20
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	9/20/2013	-930.0000	38,278.13	-49,878.78	-11,600.65
LHBF20070002	773111109	ROCKET FUEL INC	S	9/20/2013	-47.0000	2,609.86	-1,363.00	1,246.86
LHBF20070002	31816Q101	FIREEYE INC	S	9/20/2013	-32.0000	1,223.75	-640.00	583.75
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	9/24/2013	-9,959.5300	9,959.53	-9,959.53	0.00
LHBF20070002	097793103	BONANZA CREEK ENERGY INC	S	9/24/2013	-770.0000	38,499.09	-31,826.44	6,672.65
LHBF20070002	743713109	PROTO LABS INC	S	9/24/2013	-590.0000	46,702.34	-25,078.64	21,623.70
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	9/24/2013	-350.0000	4,998.96	-2,257.26	2,741.70
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	9/24/2013	-600.0000	25,295.55	-32,179.86	-6,884.31
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	9/24/2013	-2,000.0000	28,209.90	-12,866.62	15,343.28
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/25/2013	-810.0000	26,552.63	-10,562.61	15,990.02
LHBF20070002	29266S106	ENDOLOGIX INC	S	9/25/2013	-1,770.0000	28,470.84	-27,373.23	1,097.61
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/26/2013	-336.0000	1,470.17	-2,028.43	-558.26
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/26/2013	-2.0000	8.73	-12.07	-3.34

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	9/26/2013	-620.0000	27,105.36	-33,252.52	-6,147.16
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	9/26/2013	-600.0000	26,136.44	-32,179.86	-6,043.42
LHBF20070002	22357R103	COVISINT CORP	S	9/26/2013	-49.0000	615.42	-490.00	125.42
LHBF20070002	577933104	MAXIMUS INC	S	9/27/2013	-500.0000	22,384.66	-21,836.75	547.91
LHBF20070002	29266S106	ENDOLOGIX INC	S	9/27/2013	-840.0000	13,415.74	-11,142.01	2,273.73
LHBF20070002	29266S106	ENDOLOGIX INC	S	9/27/2013	-3,710.0000	59,301.83	-44,625.65	14,676.18
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/27/2013	-63.0000	276.72	-380.33	-103.61
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	9/27/2013	-500.0000	26,746.43	-13,755.05	12,991.38
LHBF20070002	141619106	CARDIOVASCULAR SYSTEMS INC	S	9/27/2013	-800.0000	15,760.20	-17,939.28	-2,179.08
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	9/27/2013	-2,400.0000	31,043.93	-31,622.60	-578.67
LHBF20070002	674215108	OASIS PETROLEUM INC	S	9/27/2013	-900.0000	43,707.82	-31,106.16	12,601.66
LHBF20070002	82568P304	SHUTTERFLY INC	S	9/27/2013	-1,400.0000	78,485.57	-55,978.35	22,507.22
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	9/27/2013	-1,000.0000	28,908.79	-30,251.62	-1,342.83
LHBF20070002	76680R206	RINGCENTRAL INC	S	9/27/2013	-366.0000	6,942.45	-4,758.00	2,184.45
LHBF20070002	698354107	PANDORA MEDIA INC	S	9/27/2013	-600.0000	15,035.73	-11,404.98	3,630.75
LHBF20070002	73640Q105	PORTFOLIO RECOVERY ASSOCIATES	S	9/27/2013	-1,200.0000	72,636.29	-60,280.50	12,355.79
LHBF20070002	73933G202	POWER SOLUTIONS INTERNATIONAL	S	9/27/2013	-200.0000	11,361.30	-9,299.02	2,062.28
LHBF20070002	743424103	PROOFPOINT INC	S	9/27/2013	-1,300.0000	40,184.63	-40,074.02	110.61
LHBF20070002	58471A105	MEDIDATA SOLUTIONS INC	S	9/27/2013	-600.0000	58,195.98	-57,931.27	264.71
LHBF20070002	602496101	MIMEDX GROUP INC	S	9/27/2013	-800.0000	3,335.94	-4,829.60	-1,493.66
LHBF20070002	682159108	ON ASSIGNMENT INC	S	9/27/2013	-2,600.0000	84,943.12	-64,259.67	20,683.45
LHBF20070002	68232V108	ONCONOVA THERAPEUTICS INC	S	9/27/2013	-400.0000	11,006.00	-8,380.12	2,625.88
LHBF20070002	68372A104	OPENTABLE INC	S	9/27/2013	-300.0000	21,253.93	-21,463.33	-209.40
LHBF20070002	30063P105	EXACT SCIENCES CORP	S	9/27/2013	-1,000.0000	11,877.89	-11,535.90	341.99
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	9/27/2013	-1,600.0000	96,300.40	-33,987.84	62,312.56
LHBF20070002	33829M101	FIVE BELOW INC	S	9/27/2013	-700.0000	31,343.84	-30,349.64	994.20
LHBF20070002	34959E109	FORTINET INC	S	9/27/2013	-1,000.0000	20,370.64	-26,453.80	-6,083.16
LHBF20070002	35138V102	FOX FACTORY HOLDING CORP	S	9/27/2013	-700.0000	13,904.76	-12,919.83	984.93
LHBF20070002	35804H106	FRESH MARKET INC/THE	S	9/27/2013	-900.0000	42,531.54	-52,216.11	-9,684.57
LHBF20070002	38526M106	GRAND CANYON EDUCATION INC	S	9/27/2013	-700.0000	27,525.34	-24,647.62	2,877.72
LHBF20070002	40171V100	GUIDEWIRE SOFTWARE INC	S	9/27/2013	-800.0000	37,955.33	-32,899.38	5,055.95
LHBF20070002	43739Q100	HOMEAWAY INC	S	9/27/2013	-1,700.0000	49,253.07	-52,440.72	-3,187.65
LHBF20070002	45245E109	IMAX CORP	S	9/27/2013	-2,400.0000	70,299.33	-67,007.96	3,291.37
LHBF20070002	45321L100	IMPERVA INC	S	9/27/2013	-1,100.0000	48,220.85	-50,835.62	-2,614.77
LHBF20070002	45672H104	INFOBLOX INC	S	9/27/2013	-1,000.0000	39,345.31	-25,409.55	13,935.76
LHBF20070002	50015Q100	KODIAK OIL & GAS CORP	S	9/27/2013	-1,400.0000	16,346.53	-12,761.10	3,585.43
LHBF20070002	516806106	LAREDO PETROLEUM INC	S	9/27/2013	-800.0000	23,813.58	-17,512.38	6,301.20
LHBF20070002	53220K504	LIGAND PHARMACEUTICALS INC	S	9/27/2013	-400.0000	16,344.71	-19,192.20	-2,847.49
LHBF20070002	53224V100	LIFELOCK INC	S	9/27/2013	-1,500.0000	22,129.41	-20,400.29	1,729.12
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	9/27/2013	-200.0000	29,839.48	-29,984.49	-145.01
LHBF20070002	57060D108	MARKETAXESS HOLDINGS INC	S	9/27/2013	-1,400.0000	84,064.05	-74,395.52	9,668.53
LHBF20070002	58733R102	MERCADOLIBRE INC	S	9/27/2013	-100.0000	13,000.77	-7,972.64	5,028.13
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	9/27/2013	-1,600.0000	43,941.31	-30,759.96	13,181.35

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	596278101	MIDDLEBY CORP	S	9/27/2013	-300.0000	63,095.38	-56,371.53	6,723.85
LHBF20070002	625453105	MULTIMEDIA GAMES HLDG CO INC	S	9/27/2013	-1,500.0000	52,722.58	-52,740.95	-18.37
LHBF20070002	62936P103	NPS PHARMACEUTICALS INC	S	9/27/2013	-1,300.0000	42,328.30	-12,855.57	29,472.73
LHBF20070002	66987G102	NOVADAQ TECHNOLOGIES INC	S	9/27/2013	-700.0000	11,241.80	-7,604.92	3,636.88
LHBF20070002	25278X109	DIAMONDBACK ENERGY INC	S	9/27/2013	-900.0000	38,989.30	-33,074.00	5,915.30
LHBF20070002	28849P100	ELLIE MAE INC	S	9/27/2013	-1,400.0000	43,085.22	-40,560.97	2,524.25
LHBF20070002	29266S106	ENDOLOGIX INC	S	9/27/2013	-5,200.0000	82,908.39	-70,988.89	11,919.50
LHBF20070002	29404K106	ENVESTNET INC	S	9/27/2013	-1,700.0000	53,294.92	-19,438.82	33,856.10
LHBF20070002	911163103	UNITED NATURAL FOODS INC	S	9/27/2013	-300.0000	19,897.24	-17,354.77	2,542.47
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	9/27/2013	-300.0000	13,278.75	-16,089.93	-2,811.18
LHBF20070002	930427109	WAGeworks INC	S	9/27/2013	-500.0000	25,737.30	-22,208.20	3,529.10
LHBF20070002	96208T104	WEX INC	S	9/27/2013	-400.0000	34,257.72	-29,125.37	5,132.35
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	9/27/2013	-1,500.0000	56,514.81	-45,329.49	11,185.32
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	9/27/2013	-400.0000	36,018.37	-18,182.84	17,835.53
LHBF20070002	M85548101	STRATASYS LTD	S	9/27/2013	-100.0000	10,359.33	-7,600.00	2,759.33
LHBF20070002	N47279109	INTERXION HOLDING NV	S	9/27/2013	-1,700.0000	37,570.19	-44,990.85	-7,420.66
LHBF20070002	00404A109	ACADIA HEALTHCARE CO INC	S	9/27/2013	-1,600.0000	61,765.16	-56,751.16	5,014.00
LHBF20070002	00444T100	ACELRX PHARMACEUTICALS	S	9/27/2013	-1,700.0000	18,010.50	-22,018.86	-4,008.36
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	9/27/2013	-100.0000	8,361.85	-2,752.38	5,609.47
LHBF20070002	009728106	AKORN INC	S	9/27/2013	-3,000.0000	55,535.03	-41,243.70	14,291.33
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	9/27/2013	-500.0000	23,727.83	-18,884.11	4,843.72
LHBF20070002	03600T104	ANNIE'S INC	S	9/27/2013	-1,000.0000	49,425.83	-44,537.10	4,888.73
LHBF20070002	045327103	ASPEN TECHNOLOGY INC	S	9/27/2013	-1,100.0000	38,218.50	-34,251.28	3,967.22
LHBF20070002	047477104	ATHLON ENERGY INC	S	9/27/2013	-500.0000	15,619.72	-13,700.00	1,919.72
LHBF20070002	097793103	BONANZA CREEK ENERGY INC	S	9/27/2013	-1,200.0000	58,723.25	-47,433.06	11,290.19
LHBF20070002	11133B409	BROADSOFT INC	S	9/27/2013	-700.0000	25,557.67	-25,294.85	262.82
LHBF20070002	16115Q308	CHART INDUSTRIES INC	S	9/27/2013	-400.0000	48,696.27	-47,465.85	1,230.42
LHBF20070002	21988R102	CORPORATE EXECUTIVE BOARD CO/T	S	9/27/2013	-700.0000	49,858.38	-46,801.18	3,057.20
LHBF20070002	22160N109	COSTAR GROUP INC	S	9/27/2013	-300.0000	49,964.13	-36,188.55	13,775.58
LHBF20070002	232577205	CYNOSURE INC	S	9/27/2013	-2,200.0000	50,246.68	-62,759.21	-12,512.53
LHBF20070002	23334L102	DSW INC	S	9/27/2013	-700.0000	59,264.95	-48,913.12	10,351.83
LHBF20070002	233377407	DXP ENTERPRISES INC	S	9/27/2013	-700.0000	54,260.53	-31,884.79	22,375.74
LHBF20070002	24802Y105	DEMANDWARE INC	S	9/27/2013	-400.0000	18,314.68	-18,467.08	-152.40
LHBF20070002	252131107	DEXCOM INC	S	9/27/2013	-2,000.0000	57,054.20	-42,673.23	14,380.97
LHBF20070002	902252105	TYLER TECHNOLOGIES INC	S	9/27/2013	-500.0000	43,591.09	-35,940.30	7,650.79
LHBF20070002	90385D107	ULTIMATE SOFTWARE GROUP INC	S	9/27/2013	-300.0000	43,627.55	-29,673.81	13,953.74
LHBF20070002	74346Y103	PROS HOLDINGS INC	S	9/27/2013	-1,100.0000	37,160.32	-35,045.43	2,114.89
LHBF20070002	743713109	PROTO LABS INC	S	9/27/2013	-300.0000	23,003.59	-10,131.87	12,871.72
LHBF20070002	751198102	RALLY SOFTWARE DEVELOPMENT	S	9/27/2013	-600.0000	18,195.70	-14,850.00	3,345.70
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	9/27/2013	-800.0000	10,925.96	-4,306.80	6,619.16
LHBF20070002	76132B106	RETAILMENOT INC	S	9/27/2013	-400.0000	14,598.74	-11,287.12	3,311.62
LHBF20070002	76973Q105	ROADRUNNER TRANSPORTATION SYST	S	9/27/2013	-1,400.0000	38,646.88	-41,926.61	-3,279.73
LHBF20070002	78463M107	SPS COMMERCE INC	S	9/27/2013	-1,200.0000	81,011.90	-74,029.13	6,982.77



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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	802817304	SANTARUS INC	S	9/27/2013	-600.0000	13,663.74	-9,116.52	4,547.22
LHBF20070002	80908T101	SCIQUEST INC	S	9/27/2013	-1,400.0000	32,292.81	-23,545.90	8,746.91
LHBF20070002	87582Y108	TANGOE INC	S	9/27/2013	-900.0000	21,575.95	-15,587.01	5,988.94
LHBF20070002	826919102	SILICON LABORATORIES INC	S	9/27/2013	-200.0000	8,332.13	-8,672.07	-339.94
LHBF20070002	831865209	AO SMITH CORP	S	9/27/2013	-900.0000	40,174.31	-36,146.25	4,028.06
LHBF20070002	83416B109	SOLARWINDS INC	S	9/27/2013	-400.0000	14,155.55	-21,837.48	-7,681.93
LHBF20070002	84760C107	SPECTRANETICS CORP	S	9/27/2013	-1,400.0000	23,587.62	-27,273.82	-3,686.20
LHBF20070002	87157B103	SYNCHRONOSS TECHNOLOGIES INC	S	9/27/2013	-1,100.0000	42,286.12	-37,616.46	4,669.66
LHBF20070002	87817A107	TEAM HEALTH HOLDINGS INC	S	9/27/2013	-900.0000	32,826.38	-36,535.14	-3,708.76
LHBF20070002	878193101	TEARLAB CORP	S	9/27/2013	-1,400.0000	15,394.55	-18,254.80	-2,860.25
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	9/30/2013	-450.0000	26,867.37	-9,559.08	17,308.29
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/1/2013	-3,881.1100	3,881.11	-3,881.11	0.00
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/1/2013	-762.0000	3,366.30	-4,600.20	-1,233.90
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/1/2013	-1.0000	4.38	-6.04	-1.66
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/1/2013	-2.0000	8.77	-12.07	-3.30
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/1/2013	-2.0000	8.78	-12.07	-3.29
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/1/2013	-596.0000	2,610.43	-3,597.49	-987.06
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	10/1/2013	-400.0000	17,624.85	-21,453.24	-3,828.39
LHBF20070002	29266S106	ENDOLOGIX INC	S	10/2/2013	-5,670.0000	92,649.58	-67,947.01	24,702.57
LHBF20070002	75524W108	RE/MAX HOLDINGS INC	S	10/2/2013	-9.0000	235.88	-198.00	37.88
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/4/2013	-28,346.6200	28,346.62	-28,346.62	0.00
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/4/2013	-3,540.0000	16,787.10	-20,400.26	-3,613.16
LHBF20070002	826919102	SILICON LABORATORIES INC	S	10/4/2013	-830.0000	35,307.17	-35,126.68	180.49
LHBF20070002	826919102	SILICON LABORATORIES INC	S	10/4/2013	-760.0000	32,278.45	-31,371.79	906.66
LHBF20070002	73754Y100	POTBELLY CORP COM	S	10/4/2013	-126.0000	3,606.05	-1,764.00	1,842.05
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	10/7/2013	-530.0000	23,118.61	-28,425.54	-5,306.93
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/9/2013	-620.0000	2,943.71	-3,443.98	-500.27
LHBF20070002	602496101	MIMEDX GROUP INC	S	10/9/2013	-2,620.0000	11,859.74	-14,553.57	-2,693.83
LHBF20070002	784178303	SFX ENTERTAINMENT INC	S	10/9/2013	-270.0000	3,499.13	-3,510.00	-10.87
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/9/2013	-247,783.2600	247,783.26	-247,783.26	0.00
LHBF20070002	009728106	AKORN INC	S	10/10/2013	-2,680.0000	53,994.08	-36,844.37	17,149.71
LHBF20070002	29266S106	ENDOLOGIX INC	S	10/10/2013	-1,950.0000	31,828.71	-23,368.02	8,460.69
LHBF20070002	831865209	AO SMITH CORP	S	10/10/2013	-1,120.0000	49,619.83	-44,585.57	5,034.26
LHBF20070002	556099109	MACROGENICS INC	S	10/10/2013	-234.0000	5,676.74	-3,744.00	1,932.74
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	10/10/2013	-800.0000	41,737.19	-22,008.08	19,729.11
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	10/10/2013	-350.0000	54,860.46	-49,026.67	5,833.79
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/10/2013	-191,099.0100	191,099.01	-191,099.01	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/11/2013	-28,065.3600	28,065.36	-28,065.36	0.00
LHBF20070002	233377407	DXP ENTERPRISES INC	S	10/11/2013	-270.0000	21,780.52	-12,298.42	9,482.10
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/15/2013	-30,878.0100	30,878.01	-30,878.01	0.00
LHBF20070002	85172J101	SPRINGLEAF HOLDINGS INC	S	10/16/2013	-96.0000	1,829.72	-1,632.00	197.72
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/17/2013	-123,227.0200	123,227.02	-123,227.02	0.00
LHBF20070002	097793103	BONANZA CREEK ENERGY INC	S	10/17/2013	-100.0000	5,230.46	-3,933.26	1,297.20

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	097793103	BONANZA CREEK ENERGY INC	S	10/17/2013	-440.0000	22,845.81	-17,306.34	5,539.47
LHBF20070002	29266S106	ENDOLOGIX INC	S	10/17/2013	-1,980.0000	32,887.02	-23,727.53	9,159.49
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	10/17/2013	-460.0000	25,193.35	-9,771.50	15,421.85
LHBF20070002	922475108	VEEVA SYSTEMS INC	S	10/17/2013	-22.0000	870.07	-440.00	430.07
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/18/2013	-89,791.0300	89,791.03	-89,791.03	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/21/2013	-27,380.2900	27,380.29	-27,380.29	0.00
LHBF20070002	009728106	AKORN INC	S	10/21/2013	-1,460.0000	30,032.69	-20,071.93	9,960.76
LHBF20070002	233377407	DXP ENTERPRISES INC	S	10/21/2013	-380.0000	32,327.06	-17,308.89	15,018.17
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	10/21/2013	-1,450.0000	39,690.15	-24,143.74	15,546.41
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	10/21/2013	-1,890.0000	26,116.32	-9,967.62	16,148.70
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	10/22/2013	-580.0000	32,631.74	-12,320.59	20,311.15
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	10/22/2013	-200.0000	33,475.89	-26,009.73	7,466.16
LHBF20070002	83416B109	SOLARWINDS INC	S	10/22/2013	-830.0000	30,082.91	-45,312.77	-15,229.86
LHBF20070002	92912L107	VOXELJET AG ADR	S	10/22/2013	-840.0000	31,086.51	-10,920.00	20,166.51
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	10/23/2013	-40,053.0000	40,053.00	-40,053.00	0.00
LHBF20070002	043436104	ASBURY AUTOMOTIVE GROUP INC	S	10/23/2013	-570.0000	26,908.72	-15,680.76	11,227.96
LHBF20070002	55402X105	MWI VETERINARY SUPPLY INC	S	10/23/2013	-170.0000	28,013.08	-21,352.88	6,660.20
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	10/23/2013	-2,350.0000	33,732.25	-12,214.39	21,517.86
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	10/24/2013	-690.0000	19,463.11	-10,722.60	8,740.51
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	10/24/2013	-750.0000	21,155.93	-11,655.00	9,500.93
LHBF20070002	58733R102	MERCADOLIBRE INC	S	10/25/2013	-210.0000	29,252.09	-16,742.54	12,509.55
LHBF20070002	83416B109	SOLARWINDS INC	S	10/25/2013	-820.0000	30,026.23	-44,766.84	-14,740.61
LHBF20070002	29266S106	ENDOLOGIX INC	S	10/25/2013	-2,000.0000	35,006.38	-23,967.20	11,039.18
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	10/25/2013	-1,130.0000	31,933.58	-17,560.20	14,373.38
LHBF20070002	122017106	BURLINGTON STORES INC	S	10/25/2013	-100.0000	2,625.95	-1,700.00	925.95
LHBF20070002	122017106	BURLINGTON STORES INC	S	10/25/2013	-275.0000	7,229.89	-4,675.00	2,554.89
LHBF20070002	122017106	BURLINGTON STORES INC	S	10/25/2013	-150.0000	3,916.70	-2,550.00	1,366.70
LHBF20070002	50185U105	LDR HOLDING CORP	S	10/29/2013	-870.0000	18,140.31	-13,050.00	5,090.31
LHBF20070002	53220K504	LIGAND PHARMACEUTICALS INC	S	10/30/2013	-630.0000	32,398.63	-29,667.94	2,730.69
LHBF20070002	53220K504	LIGAND PHARMACEUTICALS INC	S	10/30/2013	-600.0000	33,315.43	-21,862.98	11,452.45
LHBF20070002	50185U105	LDR HOLDING CORP	S	10/30/2013	-110.0000	2,273.66	-1,650.00	623.66
LHBF20070002	50185U105	LDR HOLDING CORP	S	10/30/2013	-60.0000	1,254.75	-900.00	354.75
LHBF20070002	226718104	CRITEO SA	S	10/30/2013	-214.0000	8,997.92	-6,634.00	2,363.92
LHBF20070002	50185U105	LDR HOLDING CORP	S	10/31/2013	-150.0000	3,116.76	-2,250.00	866.76
LHBF20070002	50185U105	LDR HOLDING CORP	S	10/31/2013	-390.0000	8,087.52	-5,850.00	2,237.52
LHBF20070002	87582Y108	TANGOE INC	S	10/31/2013	-1,800.0000	34,473.35	-39,162.70	-4,689.35
LHBF20070002	87582Y108	TANGOE INC	S	11/4/2013	-1,620.0000	30,980.83	-28,035.77	2,945.06
LHBF20070002	43739Q100	HOMEAWAY INC	S	11/4/2013	-860.0000	25,215.71	-25,826.84	-611.13
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/4/2013	-38,175.4100	38,175.41	-38,175.41	0.00
LHBF20070002	50185U105	LDR HOLDING CORP	S	11/4/2013	-106.0000	2,184.09	-1,590.00	594.09
LHBF20070002	50185U105	LDR HOLDING CORP	S	11/4/2013	-1,367.0000	28,236.53	-20,505.00	7,731.53
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/5/2013	-139,046.4300	139,046.43	-139,046.43	0.00
LHBF20070002	11133B409	BROADSOFT INC	S	11/5/2013	-1,170.0000	29,898.11	-42,278.53	-12,380.42

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REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	11133B409	BROADSOFT INC	S	11/5/2013	-630.0000	15,815.87	-22,765.36	-6,949.49
LHBF20070002	11133B409	BROADSOFT INC	S	11/5/2013	-1,300.0000	33,314.51	-46,976.15	-13,661.64
LHBF20070002	11133B409	BROADSOFT INC	S	11/5/2013	-1,080.0000	27,129.44	-39,026.34	-11,896.90
LHBF20070002	92912L107	VOXELJET AG ADR	S	11/5/2013	-1,410.0000	52,613.79	-18,330.00	34,283.79
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-150.0000	7,493.86	-8,044.96	-551.10
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-650.0000	32,685.46	-34,812.69	-2,127.23
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-550.0000	27,703.40	-29,239.66	-1,536.26
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-260.0000	13,191.57	-13,804.96	-613.39
LHBF20070002	43739Q100	HOMEAWAY INC	S	11/5/2013	-1,010.0000	29,690.85	-28,632.28	1,058.57
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	11/5/2013	-1,070.0000	28,841.88	-16,537.64	12,304.24
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-160.0000	8,057.80	-7,615.92	441.88
LHBF20070002	92849E101	VITAMIN SHOPPE INC	S	11/5/2013	-240.0000	12,205.70	-11,119.47	1,086.23
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/6/2013	-107,020.1900	107,020.19	-107,020.19	0.00
LHBF20070002	48576U106	KARYOPHARM THERAPEUTICS INC	S	11/6/2013	-290.0000	5,148.51	-4,640.00	508.51
LHBF20070002	87582Y108	TANGOE INC	S	11/6/2013	-1,700.0000	29,487.00	-28,921.96	565.04
LHBF20070002	87582Y108	TANGOE INC	S	11/6/2013	-1,890.0000	33,447.11	-31,461.47	1,985.64
LHBF20070002	43739Q100	HOMEAWAY INC	S	11/6/2013	-1,020.0000	29,360.38	-25,157.08	4,203.30
LHBF20070002	11133B409	BROADSOFT INC	S	11/6/2013	-1,190.0000	29,727.94	-43,001.25	-13,273.31
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	11/6/2013	-520.0000	31,220.87	-11,046.05	20,174.82
LHBF20070002	11133B409	BROADSOFT INC	S	11/7/2013	-1,200.0000	30,496.26	-38,904.10	-8,407.84
LHBF20070002	87582Y108	TANGOE INC	S	11/7/2013	-2,210.0000	35,774.19	-36,596.49	-822.30
LHBF20070002	83416B109	SOLARWINDS INC	S	11/7/2013	-220.0000	7,446.43	-12,010.61	-4,564.18
LHBF20070002	83416B109	SOLARWINDS INC	S	11/7/2013	-300.0000	10,000.77	-16,378.11	-6,377.34
LHBF20070002	83416B109	SOLARWINDS INC	S	11/7/2013	-610.0000	20,251.51	-30,600.19	-10,348.68
LHBF20070002	802817304	SANTARUS INC	S	11/8/2013	-3,440.0000	109,995.18	-45,558.70	64,436.48
LHBF20070002	802817304	SANTARUS INC	S	11/8/2013	-1,387.0000	44,258.39	-17,624.05	26,634.34
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	11/8/2013	-690.0000	49,236.64	-40,119.48	9,117.16
LHBF20070002	92912L107	VOXELJET AG ADR	S	11/12/2013	-420.0000	20,526.97	-5,460.00	15,066.97
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/13/2013	-64,010.7200	64,010.72	-64,010.72	0.00
LHBF20070002	016255101	ALIGN TECHNOLOGY INC	S	11/14/2013	-540.0000	29,915.25	-18,385.27	11,529.98
LHBF20070002	75382F106	RAPTOR PHARMACEUTICAL CORP	S	11/14/2013	-2,560.0000	32,316.10	-12,755.12	19,560.98
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	11/14/2013	-5,720.0000	77,121.41	-163,537.63	-86,416.22
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	11/14/2013	-2,420.0000	31,748.15	-61,237.28	-29,489.13
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	11/14/2013	-310.0000	33,599.26	-14,091.70	19,507.56
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	11/15/2013	-2,120.0000	25,092.09	-52,850.79	-27,758.70
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	11/15/2013	-1,000.0000	10,662.81	-24,414.38	-13,751.57
LHBF20070002	989774104	ZULILY INC	S	11/15/2013	-10.0000	395.69	-220.00	175.69
LHBF20070002	88677Q109	TILE SHOP HOLDINGS INC	S	11/15/2013	-1,354.0000	17,250.73	-31,959.21	-14,708.48
LHBF20070002	92912L107	VOXELJET AG ADR	S	11/20/2013	-411.0000	18,218.32	-5,343.00	12,875.32
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/21/2013	-31,642.3800	31,642.38	-31,642.38	0.00
LHBF20070002	317485100	FINANCIAL ENGINES INC	S	11/21/2013	-690.0000	45,977.48	-14,657.26	31,320.22
LHBF20070002	28849P100	ELLIE MAE INC	S	11/21/2013	-1,370.0000	37,455.55	-44,780.38	-7,324.83
LHBF20070002	92719W108	VINCE HOLDING CORP	S	11/22/2013	-132.0000	3,849.39	-2,640.00	1,209.39

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/22/2013	-528.2000	528.20	-528.20	0.00
LHBF20070002	35804H106	FRESH MARKET INC/THE	S	11/22/2013	-700.0000	29,497.27	-40,612.53	-11,115.26
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	11/22/2013	-470.0000	32,567.00	-12,520.80	20,046.20
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/25/2013	-64,741.6800	64,741.68	-64,741.68	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/26/2013	-134,343.7000	134,343.70	-134,343.70	0.00
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	11/26/2013	-380.0000	43,036.38	-17,273.70	25,762.68
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	11/26/2013	-1,070.0000	30,267.63	-16,469.65	13,797.98
LHBF20070002	210751103	CONTAINER STORE GROUP INC	S	11/27/2013	-115.0000	4,698.25	-2,070.00	2,628.25
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	11/29/2013	-32,165.2100	32,165.21	-32,165.21	0.00
LHBF20070002	34959E109	FORTINET INC	S	11/29/2013	-4,310.0000	73,797.55	-114,015.88	-40,218.33
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/2/2013	-34,420.1400	34,420.14	-34,420.14	0.00
LHBF20070002	35804H106	FRESH MARKET INC/THE	S	12/2/2013	-1,790.0000	72,084.19	-103,852.04	-31,767.85
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	12/2/2013	-1,160.0000	31,661.06	-32,759.88	-1,098.82
LHBF20070002	00767E102	AEGERION PHARMACEUTICALS INC	S	12/2/2013	-264.0000	18,502.37	-8,802.96	9,699.41
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	12/3/2013	-3,450.0000	33,968.45	-43,818.79	-9,850.34
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	12/3/2013	-740.0000	84,342.40	-60,178.14	24,164.26
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/3/2013	-4,896,154.4000	4,896,154.40	-4,896,154.40	0.00
LHBF20070002	67072V103	NXSTAGE MEDICAL INC	S	12/4/2013	-1,780.0000	17,336.36	-22,607.96	-5,271.60
LHBF20070002	591520200	METHODE ELECTRONICS INC	S	12/4/2013	-642.0000	16,361.14	-9,799.20	6,561.94
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	12/4/2013	-620.0000	71,217.73	-28,183.40	43,034.33
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	12/5/2013	-670.0000	76,315.62	-30,456.26	45,859.36
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/5/2013	-830.0000	24,486.23	-23,412.97	1,073.26
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/5/2013	-820.0000	24,445.98	-16,046.81	8,399.17
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/6/2013	-21,983.3400	21,983.34	-21,983.34	0.00
LHBF20070002	751198102	RALLY SOFTWARE DEVELOPMENT	S	12/6/2013	-2,050.0000	40,184.63	-50,737.50	-10,552.87
LHBF20070002	G50871105	JAZZ PHARMACEUTICALS PLC	S	12/6/2013	-760.0000	87,345.19	-34,547.39	52,797.80
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/6/2013	-300.0000	8,634.47	-5,702.49	2,931.98
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/9/2013	-1,430.0000	40,423.10	-27,143.93	13,279.17
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/9/2013	-1,570.0000	44,444.51	-27,122.00	17,322.51
LHBF20070002	698354107	PANDORA MEDIA INC	S	12/9/2013	-1,490.0000	41,943.21	-25,445.92	16,497.29
LHBF20070002	83416B109	SOLARWINDS INC	S	12/10/2013	-1,020.0000	33,909.20	-46,095.94	-12,186.74
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/12/2013	-14,999.2900	14,999.29	-14,999.29	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/13/2013	-42,580.6900	42,580.69	-42,580.69	0.00
LHBF20070002	751198102	RALLY SOFTWARE DEVELOPMENT	S	12/13/2013	-2,170.0000	37,664.25	-41,576.52	-3,912.27
LHBF20070002	65440R101	NIMBLE STORAGE INC	S	12/13/2013	-142.0000	4,409.84	-2,982.00	1,427.84
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/16/2013	-26,537.9400	26,537.94	-26,537.94	0.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/17/2013	-75,030.1400	75,030.14	-75,030.14	0.00
LHBF20070002	22160N109	COSTAR GROUP INC	S	12/17/2013	-290.0000	51,272.61	-53,375.77	-2,103.16
LHBF20070002	751198102	RALLY SOFTWARE DEVELOPMENT	S	12/17/2013	-1,988.0000	31,946.00	-27,832.00	4,114.00
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/18/2013	-239,519.5600	239,519.56	-239,519.56	0.00
LHBF20070002	22160N109	COSTAR GROUP INC	S	12/18/2013	-420.0000	75,438.11	-59,572.60	15,865.51
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/19/2013	-14,511.1900	14,511.19	-14,511.19	0.00
LHBF20070002	34959E109	FORTINET INC	S	12/19/2013	-1,800.0000	32,316.45	-47,616.84	-15,300.39

REPORTING ACCOUNT NUMBER	SECURITY ID	DESCRIPTION 1	TXN CODE	TRADE EX DATE	UNITS	BASE AMOUNT	BASE COST	BASE INVESTMENT GAIN LOSS
LHBF20070002	16115Q308	CHART INDUSTRIES INC	S	12/19/2013	-750.0000	66,849.03	-82,018.56	-15,169.53
LHBF20070002	22160N109	COSTAR GROUP INC	S	12/20/2013	-250.0000	44,359.30	-25,841.64	18,517.66
LHBF20070002	34959E109	FORTINET INC	S	12/20/2013	-1,930.0000	34,614.13	-51,055.84	-16,441.71
LHBF20070002	996192472	FEDERATED GOVERNMENT OBLIG 5	S	12/23/2013	-40,066.4500	40,066.45	-40,066.45	0.00
LHBF20070002	M85548101	STRATASYS LTD	S	12/23/2013	-380.0000	49,366.49	-36,066.50	13,299.99
LHBF20070002	G35569105	FLEETMATICS GROUP LTD	S	12/23/2013	-700.0000	28,508.33	-26,365.15	2,143.18

34,952,777.30 (33,319,628.82) 1,633,148.48

Journal Entry for Future Gain/Loss

<b>GRAND TOTAL</b>	<b>34,952,777.30</b>	<b>(33,319,628.82)</b>	<b>1,633,148.48</b>
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Settled Interest Received- Currency gain/loss	-
Foreign Exchange Contract- Currency gain/loss	-
Foreign Exchange Contract- Settlement gain/loss	-
Base Currency gain/loss	-
Base trade and settlement gain/loss	-
<b>Currency Gain/loss on NC100</b>	<b>-</b>

# Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return.

▶ Information about Form 8868 and its instructions is at [www.irs.gov/form8868](http://www.irs.gov/form8868).

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box.  **X**
  - If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form).
- Do not complete Part II unless** you have already been granted an automatic 3-month extension on a previously filed Form 8868.

**Electronic filing (e-file).** You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit [www.irs.gov/efile](http://www.irs.gov/efile) and click on *e-file for Charities & Nonprofits*.

### Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only.

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Enter filer's identifying number, see instructions

<b>Type or print</b> File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions <b>The Lynde and Harry Bradley Foundation, Inc.</b>	Employer identification number (EIN) or <b>39-6037928</b>
	Number, street, and room or suite no. If a P.O. box, see instructions <b>1241 N Franklin Pl</b>	Social security number (SSN)
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. <b>Milwaukee, WI 53202-2901</b>	

Enter the Return code for the return that this application is for (file a separate application for each return)

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720 (other than individual)	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ▶ Cynthia K. Friauf

Telephone No. ▶ (414) 291-9915 Fax No. ▶ (414) 291-9691

- If the organization does not have an office or place of business in the United States, check this box.
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box . If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2014, to file the exempt organization return for the organization named above. The extension is for the organization's return for.

▶  calendar year 2013 or

▶  tax year beginning \_\_\_\_\_, and ending \_\_\_\_\_

2 If the tax year entered in line 1 is for less than 12 months, check reason:  Initial return  Final return

Change in accounting period

<b>3a</b> If this application is for Forms 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	<b>3a</b>	\$	1,580,324
<b>b</b> If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	<b>3b</b>	\$	1,480,324
<b>c</b> Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	<b>3c</b>	\$	100,000

Caution. If you are going to make an electronic funds withdrawal (direct debit) with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only Part II and check this box  **X**
- Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868
- If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1).

**Part II Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed)  
 Enter filer's identifying number, see instructions

Type or print  <small>File by the due date for filing your return See instructions</small>	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	The Lynde and Harry Bradley Foundation, Inc	39-6037928
	Number, street, and room or suite no. If a P O box, see instructions.	Social security number (SSN)
	1241 N Franklin Pl	
	City, town or post office, state, and ZIP code For a foreign address, see instructions.	
	Milwaukee, WI 53202-2901	

Enter the Return code for the return that this application is for (file a separate application for each return) . . . . . 04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01		
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720 (other than individual)	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

**STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.**

- The books are in the care of  Cynthia K. Friauf  
 Telephone No.  (414) 291-9915 Fax No.  (414) 291-9691
- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ . If this is for the whole group, check this box  . If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for.

- I request an additional 3-month extension of time until 11/17/2014
- For calendar year \_\_\_\_\_, or other tax year beginning 1/1/2013, and ending 12/31/2013
- If the tax year entered in line 5 is for less than 12 months, check reason:  Initial return  Final return  
 Change in accounting period
- State in detail why you need the extension Partnership information necessary to complete an accurate and complete return has not been received in a timely manner.

8a	If this application is for Forms 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions.	8a	\$	1,580,324
b	If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	1,580,324
c	Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

**Signature and Verification must be completed for Part II only.**

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form.

Signature  Cynthia K. Friauf Title  VP for Finance Date  1/21/2014  
 Form 8868 (Rev 1-2014)