

Portfolio Report

9/30/2015

Account

WFT Liquidating Trust
Consolidated Account

Chicago Office

Headquarters

70 West Madison Street | Suite 2400
Chicago, Illinois 60602
Phone: (312) 368-1442

Milwaukee Office

Red Granite Growth Group

309 North Water Street | Suite 315
Milwaukee, WI 53202
Phone: (414) 326-3200

St. Louis Offices

MVP Group

501 North Broadway | 8th Floor
St. Louis, MO 63102
Phone: (314) 342-7400

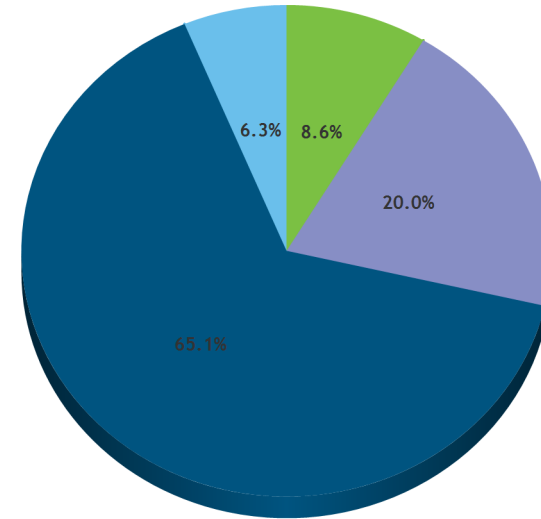
FAMCO Group

8235 Forsyth Boulevard | Suite 725
St. Louis, MO 63105
Phone: (314) 446-6700

Activity Summary

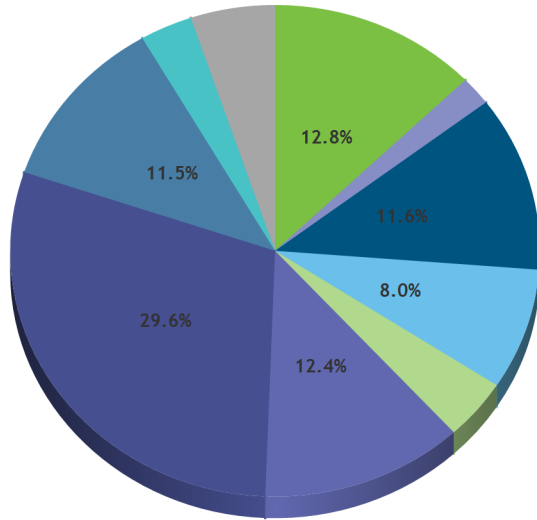
	Month to Date	Quarter to Date	Year to Date
Beginning Value	41,105,878.13	43,531,969.13	43,093,259.08
Beginning Accrued Interest	149,031.01	192,790.21	195,618.12
Net Contributions/ Withdrawals	-300,047.26	-2,476,743.98	-5,340,178.06
Realized Gains/Losses	431.26	-2,520.69	-248,264.32
Change in Unrealized Gains/Losses	-35,054.97	-571,119.96	-814,325.59
Net Income/Expenses	131,328.83	420,951.48	984,740.43
Change in Accrued Interest	-32,372.18	-76,131.37	-78,959.28
Ending Value	40,902,535.98	40,902,535.98	40,902,535.98
Ending Accrued Interest	116,658.83	116,658.83	116,658.83
Total	41,019,194.82	41,019,194.82	41,019,194.82

Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	3,538,987.63	8.6	0.3
Equity	8,191,876.30	20.0	3.8
Fixed Income	26,709,305.83	65.1	1.6
Other	2,579,025.06	6.3	0.0
Total	41,019,194.82	100.0	1.8

Portfolio Holdings by Industry Sector

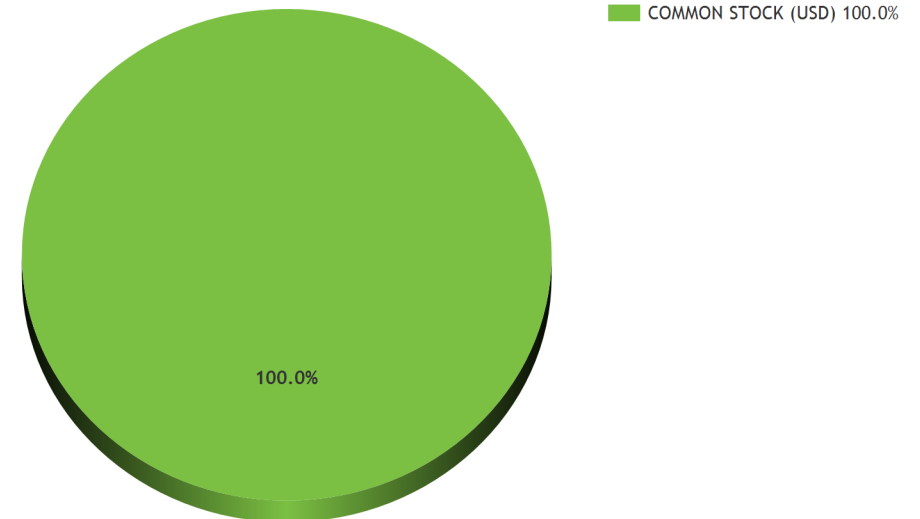


Industry Sector	Market Value	% Equity	% Assets
Energy	1,045,682.92	12.8	2.6
Materials	156,254.40	1.9	0.4
Industrials	946,474.62	11.6	2.3
Consumer Discretionary	653,794.23	8.0	1.6
Consumer Staples	328,168.42	4.0	0.8
Health Care	1,013,999.18	12.4	2.5
Financials	2,423,887.67	29.6	5.9
Information Technology	938,862.10	11.5	2.3
Telecommunication Services	262,457.93	3.2	0.6
Utilities	422,294.83	5.2	1.0
Equity Total	8,191,876.30	100.0	20.0

Top 10 Equity Holdings

Symbol	Security	Market Value	% Assets
WFC	WELLS FARGO & CO NEW COM	403,200.20	1.0
XOM	EXXON MOBIL CORP COM	335,615.90	0.8
JNJ	JOHNSON & JOHNSON COM	321,030.65	0.8
LMT	LOCKHEED MARTIN CORP COM	287,538.97	0.7
PFE	PFIZER INC COM	277,821.45	0.7
JPM	JPMORGAN CHASE & CO	244,977.46	0.6
CVX	CHEVRON CORP NEW COM	244,449.12	0.6
GE	GENERAL ELECTRIC CO COM	225,920.76	0.6
PNC	PNC FINL SVCS GROUP INC COM	225,765.20	0.6
COP	CONOCOPHILLIPS COM	217,786.36	0.5
Top 10 Holdings Total		2,784,106.07	6.8

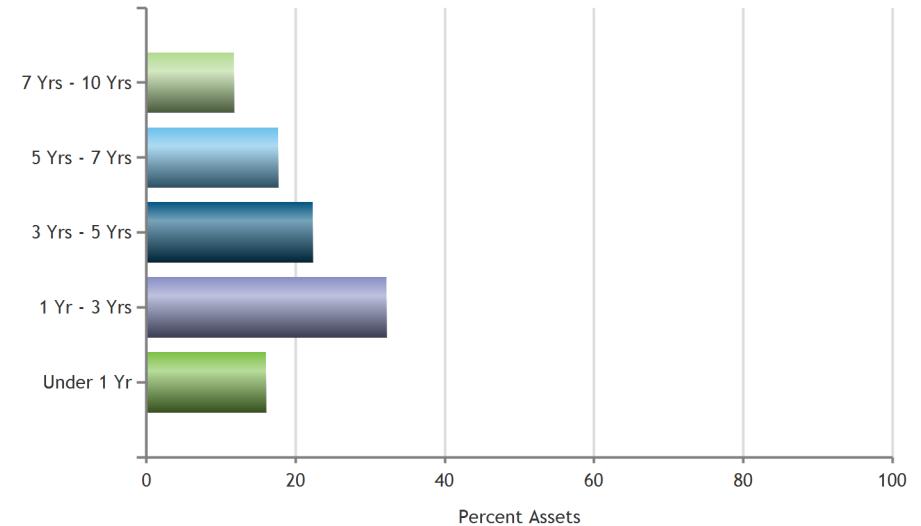
Equity Allocation by Security Type



Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	15	2,485,327.07	9.3	0.9	3.725%	0.5
1 Yr - 3 Yrs	16	5,549,152.81	20.9	1.1	2.989%	1.8
3 Yrs - 5 Yrs	26	9,700,708.86	36.5	1.4	2.555%	3.1
5 Yrs - 7 Yrs	7	4,261,624.14	16.0	1.9	2.700%	5.3
7 Yrs - 10 Yrs	14	3,942,033.18	14.8	2.6	2.875%	7.4
Over 10 Yrs	7	653,800.93	2.5	2.1	5.132%	4.2

Distribution by Duration



Weighted Averages

Average Yield to Mat/Call (%)	1.57
Average Maturity (years)	4.52
Average Coupon (%)	2.89
Average Duration	3.60
Average Moody Rating	Aa3
Average S&P Rating	AA-
Average Fitch Rating	AA-

Distribution by S&P Rating

S&P Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA	16	14,598,062.11	54.9	1.2	2.260%	3.9
AA+	3	270,942.79	1.0	1.4	5.500%	2.9
AA	1	85,077.35	0.3	1.3	1.365%	2.4
AA-	2	256,989.60	1.0	1.6	1.845%	2.5
A+	4	446,064.96	1.7	1.8	3.497%	2.2
A	5	938,198.54	3.5	2.0	4.425%	2.8
A-	10	1,898,408.72	7.1	2.1	5.186%	3.4
BBB+	12	1,954,076.75	7.3	2.1	4.172%	2.6
BBB	10	1,614,977.80	6.1	2.4	3.359%	3.2
BBB-	3	499,810.95	1.9	3.7	4.158%	5.3
NA	6	1,299,231.39	4.9	1.5	2.208%	2.9
NR	3	806,851.21	3.0	1.8	3.389%	2.9
Not Rated	10	1,923,954.83	7.2	1.6	2.563%	4.5

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
CASH AND EQUIV.														
CASH AND EQUIVALENTS														
	-CS-	CS - REPURCHASE AGREEMENT		0.90	0.90	1,281,098.60 0.00	1,281,098.60 0.00	3.1			11,530			
	DIVACC	DIVIDEND ACCRUAL				20,267.65 0.00	20,267.65 0.00	0.0						
	CASH	MONEY FUND				2,237,621.38 0.00	2,237,621.38 0.00	5.5			0			
						3,538,987.63	3,538,987.63	8.6		0.00	11,530			
EQUITY														
COMMON STOCK (USD)														
2,646	ABT	ABBOTT LABS COM				108,850.93 41.14	106,422.12 40.22	0.3	-2,428.81		2,540			
942	ABBV	ABBVIE INC COM				60,209.78 63.92	51,254.22 54.41	0.1	-8,955.56		1,922			
1,627	ACE	ACE LTD SHS				161,928.78 99.53	168,231.80 103.40	0.4	6,303.02		4,360			
2,815	AEE	AMEREN CORP COM				117,555.53 41.76	118,990.05 42.27	0.3	1,434.52		4,617			
2,763	AFG	AMERICAN FINL GROUP INC OHIO C				166,283.58 60.18	190,398.33 68.91	0.5	24,114.75		2,763			
9,302	NLY	ANNALY CAP MGMT INC COM				108,507.95 11.67	91,810.74 9.87	0.2	-16,697.21		11,162			
3,630	AIV	APARTMENT INVT & MGMT CO CL A				110,496.78 30.44	134,382.60 37.02	0.3	23,885.82		4,356			
1,330	AAPL	APPLE INC COM				108,379.56 81.49	146,699.00 110.30	0.4	38,319.44		2,766			
3,001	T	AT&T INC COM				103,369.23 34.44	97,772.58 32.58	0.2	-5,596.65		5,642			
1,216	BA	BOEING CO COM				150,016.93 123.37	159,235.20 130.95	0.4	9,218.27		4,426			
2,359	CA	CA INC COM				72,172.19 30.59	64,400.70 27.30	0.2	-7,771.49		2,359			
3,099	CVX	CHEVRON CORP NEW COM				345,636.93 111.53	244,449.12 78.88	0.6	-101,187.81		13,264			
8,259	CIM	CHIMERA INVT CORP COM NEW				127,008.13 15.38	110,422.83 13.37	0.3	-16,585.30		15,857			
6,100	CSCO	CISCO SYS INC COM				160,341.34 26.29	160,125.00 26.25	0.4	-216.34		5,124			
2,795	COH	COACH INC COM				119,636.90 42.80	80,859.35 28.93	0.2	-38,777.55		3,773			
4,541	COP	CONOCOPHILLIPS COM				339,156.35 74.69	217,786.36 47.96	0.5	-121,369.99		13,441			
796	CPA	COPA HOLDINGS SA CL A				83,282.45 104.63	33,376.28 41.93	0.1	-49,906.17		2,675			

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
1,121	DE	DEERE & CO COM				102,664.46 91.58	82,954.00 74.00	0.2	-19,710.46		2,690			
999	DIN	DINEEQUITY INC COM				73,203.34 73.28	91,568.34 91.66	0.2	18,365.00		3,497			
1,326	DOW	DOW CHEM CO COM				65,849.81 49.66	56,222.40 42.40	0.1	-9,627.41		2,228			
1,591	DPS	DR PEPPER SNAPPLE GROUP INC CO				93,020.26 58.47	125,768.55 79.05	0.3	32,748.29		3,055			
2,624	EIX	EDISON INTL COM				124,958.44 47.62	165,495.68 63.07	0.4	40,537.24		4,382			
4,514	XOM	EXXON MOBIL CORP COM				404,434.11 89.60	335,615.90 74.35	0.8	-68,818.21		13,181			
5,713	FITB	FIFTH THIRD BANCORP COM				114,537.01 20.05	108,032.83 18.91	0.3	-6,504.18		2,971			
8,958	GE	GENERAL ELECTRIC CO COM				224,349.16 25.04	225,920.76 25.22	0.6	1,571.60		8,241			
1,565	HRS	HARRIS CORP DEL COM				94,714.15 60.52	114,479.75 73.15	0.3	19,765.60		3,130			
2,289	HP	HELMERICH & PAYNE INC				151,333.95 66.11	108,178.14 47.26	0.3	-43,155.81		6,295			
2,962	INTC	INTEL CORP COM				91,235.64 30.80	89,274.68 30.14	0.2	-1,960.96		2,844			
3,439	JNJ	JOHNSON & JOHNSON COM				319,631.16 92.94	321,030.65 93.35	0.8	1,399.49		10,317			
4,018	JPM	JPMORGAN CHASE & CO				220,360.20 54.84	244,977.46 60.97	0.6	24,617.26		7,072			
786	KMB	KIMBERLY CLARK CORP COM				76,362.88 97.15	85,705.44 109.04	0.2	9,342.56		2,767			
1,566	LDOS	LEIDOS HLDGS INC COM				63,072.45 40.28	64,691.46 41.31	0.2	1,619.01		2,004			
3,772	LXK	LEXMARK INTL NEW CL A				145,529.81 38.58	109,312.56 28.98	0.3	-36,217.25		5,432			
2,458	LLY	LILLY ELI & CO COM				123,192.79 50.12	205,710.02 83.69	0.5	82,517.23		4,916			
1,387	LMT	LOCKHEED MARTIN CORP COM				212,582.89 153.27	287,538.97 207.31	0.7	74,956.08		8,322			
1,200	LYB	LYONDELLBASELL INDUSTRIES N V				109,469.43 91.22	100,032.00 83.36	0.2	-9,437.43		3,744			
2,263	MAC	MACERICH CO COM				144,424.59 63.82	173,843.66 76.82	0.4	29,419.07		5,884			
1,048	MRK	MERCK & CO INC NEW COM				62,632.69 59.76	51,760.72 49.39	0.1	-10,871.97		1,886			
940	MET	METLIFE INC COM				53,991.16 57.44	44,321.00 47.15	0.1	-9,670.16		1,410			
2,293	NOV	NATIONAL OILWELL VARCO INC COM				100,093.58 43.65	86,331.45 37.65	0.2	-13,762.13		4,219			
1,216	PRK	PARK NATL CORP COM				104,907.04 86.27	109,707.52 90.22	0.3	4,800.48		4,572			

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moodys Rating	S & P Rating	Fitch Rating
8,845	PFE	PFIZER INC COM				266,177.60 30.09	277,821.45 31.41	0.7	11,643.85		9,906			
1,471	PM	PHILIP MORRIS INTL INC COM				125,751.52 85.49	116,694.43 79.33	0.3	-9,057.09		5,884			
2,531	PNC	PNC FINL SVCS GROUP INC COM				214,357.91 84.69	225,765.20 89.20	0.6	11,407.29		5,163			
4,190	PPL	PPL CORP COM				138,213.68 32.99	137,809.10 32.89	0.3	-404.58		6,327			
8,044	RGC	REGAL ENTMT GROUP CL A				168,168.30 20.91	150,342.36 18.69	0.4	-17,825.94		7,079			
6,759	SPLS	STAPLES INC COM				100,180.31 14.82	79,283.07 11.73	0.2	-20,897.24		3,244			
1,240	STI	SUNTRUST BKS INC COM				55,024.56 44.37	47,417.60 38.24	0.1	-7,606.96		1,190			
2,350	TGT	TARGET CORP COM				194,793.45 82.89	184,851.00 78.66	0.5	-9,942.45		5,264			
1,019	TEL	TE CONNECTIVITY LTD REG SHS				63,263.15 62.08	61,027.91 59.89	0.1	-2,235.24		1,345			
2,602	TXN	TEXAS INSTRS INC COM				107,460.59 41.30	128,851.04 49.52	0.3	21,390.45		3,539			
789	TRV	TRAVELERS COMPANIES INC COM				68,585.80 86.93	78,529.17 99.53	0.2	9,943.37		1,925			
2,354	USB	US BANCORP DEL COM NEW				89,972.40 38.22	96,537.54 41.01	0.2	6,565.14		2,401			
3,785	VZ	VERIZON COMMUNICATIONS				185,836.39 49.10	164,685.35 43.51	0.4	-21,151.04		8,327			
3,161	WM	WASTE MGMT INC DEL COM				162,570.42 51.43	157,449.41 49.81	0.4	-5,121.01		4,868			
5,929	WRI	WEINGARTEN RLTY INVS SH BEN IN				186,085.95 31.39	196,309.19 33.11	0.5	10,223.24		8,182			
7,852	WFC	WELLS FARGO & CO NEW COM				347,491.87 44.26	403,200.20 51.35	1.0	55,708.33		11,778			
1,337	JW/A	WILEY JOHN & SONS INC CL A				79,867.90 59.74	66,890.11 50.03	0.2	-12,977.79		1,551			
1,447	WMB	WILLIAMS COS INC DEL COM				67,796.45 46.85	53,321.95 36.85	0.1	-14,474.50		3,415			
					0.00	8,340,982.58	8,191,876.30	20.0	-149,106.28	0.00	307,494			
EQUITY TOTAL				0.00	0.00	8,340,982.58	8,191,876.30	20.0	-149,106.28	0.00	307,494			
FIXED INCOME														
ASSET BACKED														
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	1.1	0.92	0.92	305,524.22 100.17	305,727.73 100.24	0.7	203.51	128.35	3,081	Aaa	AAA	AAA
255,000	43814KAC5	HONDA AUTO RECV 2015-1	1.5	1.11	1.11	254,980.49 99.99	255,098.94 100.04	0.6	118.45	111.56	2,678	Aaa	AAA	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.4	1.15	1.15	345,583.39 100.17	346,034.31 100.30	0.8	450.92	165.31	3,968	Aaa	AAA	AAA

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655,000	17305EFN0	CITIBANK CCIT 2014-A2	1.5	1.05	1.05	653,722.85 99.81	655,671.38 100.10	1.6	1,948.53	705.22	6,681	Aaa	AAA	
135,000	80283GAE4	SANTANDER DRIVE AUTO 2013-3	1.2	1.70	1.70	134,457.03 99.60	135,368.55 100.27	0.3	911.52	101.81	2,444		AAA	A
245,000	02006VAC5	ALLY AUTO RECV TR 2014-3	1.6	1.36	1.36	244,958.06 99.98	245,549.05 100.22	0.6	590.99	130.67	3,136	NA	AAA	AAA
180,000	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	1.3	1.66	1.66	180,316.39 100.18	181,622.70 100.90	0.4	1,306.31	168.75	4,050	Aaa	NA	A
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	1.5	1.58	1.58	101,926.57 101.93	101,403.30 101.40	0.2	-523.27	166.22	2,720	Aaa	A+	
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	1.8	1.86	1.86	226,021.31 100.45	227,289.38 101.02	0.6	1,268.07	314.88	5,153	Aa1	NR	
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	2.2	2.07	2.07	84,944.47 99.93	85,484.16 100.57	0.2	539.69	111.68	1,828	AHe	A+	
225,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	2.1	1.32	1.32	225,137.69 100.06	226,302.08 100.58	0.6	1,164.39	130.31	3,128	Aaa	AAA	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	2.2	2.26	2.26	140,042.61 100.03	141,809.64 101.29	0.3	1,767.03	151.67	3,640	Aa1	A	
		Accrued Interest					2,386.43	0.0			42,504			
			1.5	1.34	1.34	2,897,615.08	2,909,747.63	7.1	9,746.12	2,386.43	42,504			
CORPORATE BONDS (USD)														
175,000	902118BN7	TYCO INTL GROUP S A	0.0	1.46	1.46	175,178.84 100.10	175,138.25 100.08	0.4	-40.59	2,707.03	5,906			
108,000	61747YCT0	MORGAN STANLEY	0.1		(1.68)	108,226.02 100.21	108,495.72 100.46	0.3	269.70	1,531.80	3,726	Baa2	A-	A
200,000	709629AC3	PENTAIR FINANCE SA	0.2	0.85	0.85	200,130.46 100.07	200,168.00 100.08	0.5	37.54	892.50	2,700	BAA2	BBB	
100,000	202218AH6	COMMERCIAL NET LEASE RLTY INC	0.2	1.06	1.06	101,025.30 101.03	101,054.00 101.05	0.2	28.70	1,793.75	6,150			
155,000	478366AR8	JOHNSON CTLS INC	0.3	0.67	0.67	157,105.86 101.36	157,177.75 101.41	0.4	71.89	1,776.04	8,525	Baa2	BBB+	
75,000	38143USC6	GOLDMAN SACHS GROUP INC 3.625%	0.4	0.90	0.90	75,695.72 100.93	75,718.50 100.96	0.2	22.78	400.26	2,719	Baa1	A-	A
115,000	50075NBB9	KRAFT FOODS INC	0.4	1.03	1.03	116,261.64 101.10	116,269.60 101.10	0.3	7.96	672.03	4,744	Baa1	BBB	BBB
100,000	56585AAE2	MARATHON PETE CORP	0.4	1.02	1.02	101,052.33 101.05	101,035.70 101.04	0.2	-16.63	281.94	3,500	Baa2	BBB	
235,000	867914BD4	SUNTRUST BKS INC 3.6% DUE 04-1	0.5	1.26	1.26	237,982.97 101.27	237,914.00 101.24	0.6	-68.97	3,877.50	8,460	Baa1	BBB+	BBB+
240,000	90520GAA4	UNION BK CALIFORNIA NA	0.6	1.08	1.08	246,838.10 102.85	247,084.80 102.95	0.6	246.70	5,513.67	14,280	A3	A	A-
100,000	74432qbr5	PRUDENTIAL FINL INC MTNS BOOK	0.6	0.85	0.85	101,289.98 101.29	101,322.00 101.32	0.2	32.02	1,150.00	3,000			
125,000	302182AF7	EXPRESS SCRIPTS 3.125% DUE 05-	0.6	1.26	1.26	126,627.01 101.30	126,422.50 101.14	0.3	-204.51	1,464.84	3,906	Baa3	BBB+	BBB
130,000	446438RE5	HUNTINGTON NATL BK 1.35% DUE 0	0.8	1.30	1.30	130,225.65 100.17	130,050.70 100.04	0.3	-174.95	282.75	1,755	A3	BBB+	A-

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6	0.9	1.73	1.73	224,639.06 104.48	224,298.75 104.33	0.5	-340.31	564.38	13,545	Baa1	BBB+	BBB+
175,000	428236BU6	HEWLETT PACKARD CO 3.3% DUE 12	1.2	1.54	1.54	178,142.60 101.80	178,571.75 102.04	0.4	429.15	1,780.63	5,775	Baa1	BBB+	A-
230,000	316773CF5	FIFTH THIRD BANCORP	1.2	1.80	1.80	240,095.55 104.39	240,653.60 104.63	0.6	558.05	2,611.46	12,535	Baa1	BBB	A-
120,000	031162BQ2	AMGEN INC	1.6	1.32	1.32	121,152.28 100.96	121,525.20 101.27	0.3	372.92	956.25	2,550	Baa1	A	BBB
255,000	172967JE2	CITIGROUP INC	2.1	1.73	1.73	254,998.87 100.00	255,596.70 100.23	0.6	597.83	1,651.13	4,718	Baa1	A-	A
130,000	89236TCA1	TOYOTA MOTOR CRED	2.2	1.40	1.40	129,756.42 99.81	130,152.10 100.12	0.3	395.68	408.42	1,885	Aa3	AA-	
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	2.2	1.62	1.62	131,350.54 109.46	131,310.00 109.43	0.3	-40.54	1,130.83	6,900	A2	A+	AA-
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	2.4	1.33	1.33	85,000.00 100.00	85,077.35 100.09	0.2	77.35	90.24	1,160	Aa1	AA	
255,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	2.5	2.03	2.03	252,765.73 99.12	254,798.55 99.92	0.6	2,032.82	1,912.50	5,100	Baa3	BBB	BBB
120,000	487836BE7	KELLOGG CO	2.5	1.81	1.81	124,382.31 103.65	124,389.60 103.66	0.3	7.29	1,397.50	3,900	Baa2	BBB+	BBB+
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	2.7	1.72	1.72	126,016.33 100.81	126,837.50 101.47	0.3	821.17	468.75	2,813	Aa2	AA-	AA-
200,000	59156RAR9	METLIFE INC	2.6	1.82	1.82	226,374.28 113.19	227,840.00 113.92	0.6	1,465.72	1,704.25	13,634	A3	A-	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	2.8	1.88	1.88	126,904.46 101.52	127,867.50 102.29	0.3	963.04	375.00	3,375	A1	A+	A+
125,000	501044CW9	KROGER CO	3.1	2.12	2.12	124,887.95 99.91	125,713.75 100.57	0.3	825.80	598.96	2,875	Baa2	BBB	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC 7.5	3.0	2.27	2.27	236,096.07 115.17	239,604.00 116.88	0.6	3,507.93	1,921.88	15,375	A3	A-	A
110,000	06051GDZ9	BANK AMER CORP	3.2	2.53	2.53	128,391.45 116.72	129,462.30 117.69	0.3	1,070.85	2,772.53	8,388	Baa1	A-	A
215,000	61747YCJ2	MORGAN STANLEY	3.6	2.51	2.51	236,176.55 109.85	240,189.40 111.72	0.6	4,012.85	235.16	12,094	A3	A-	A
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	3.6	2.38	2.38	234,649.61 111.74	238,077.00 113.37	0.6	3,427.39	5,654.69	12,338	Baa2	A-	BBB+
125,000	49456BAE1	KINDER MORGAN INC/DELAWA 3.05%	3.9	3.51	3.51	124,999.10 100.00	122,728.75 98.18	0.3	-2,270.35	1,260.24	3,813	Baa3	BBB-	BBB-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	4.0	2.36	2.36	164,887.98 99.93	166,753.95 101.06	0.4	1,865.97	914.38	4,331	Baa1	BBB+	
110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-	3.9	2.85	2.85	119,666.85 108.79	120,654.60 109.69	0.3	987.75	962.50	5,775	Baa1	BBB+	BBB+
275,000	4042Q1AE7	HSBC BK USA N A GLOBAL	4.4	2.68	2.68	294,666.61 107.15	302,571.50 110.03	0.7	7,904.89	1,340.63	13,406	A1	A	A+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	4.8	2.98	2.98	125,208.51 108.88	127,245.20 110.65	0.3	2,036.69	97.75	5,865	Baa1	BBB+	A-
115,000	46625HHZ6	JPMORGAN CHASE & 4.625 DUE 05-	4.9	2.89	2.89	122,650.77 106.65	125,207.40 108.88	0.3	2,556.63	2,068.40	5,319	A3	A	A+

	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
Quantity														
110,000	345397VU4	FORD MOTOR CREDIT CO LLC	5.0	3.37	3.37	121,861.83 110.78	124,520.00 113.20	0.3	2,658.17	1,041.18	6,463	Baa3	BBB-	BBB-
235,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	5.4	3.02	3.02	248,906.85 105.92	256,126.50 108.99	0.6	7,219.65	3,170.05	10,869	Baa1	A-	BBB+
220,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	5.6	3.55	3.55	229,221.15 104.19	233,558.60 106.16	0.6	4,337.45	423.96	10,175	Baa2	BBB+	BBB+
130,000	337738AM0	FISERV INC	6.1	3.29	3.29	125,505.34 96.54	131,687.40 101.30	0.3	6,182.06	2,262.36	4,550	Baa2	BBB	
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	6.1	4.00	4.00	249,670.42 97.91	252,562.20 99.04	0.6	2,891.78	3,517.94	9,818	Ba1	BBB-	BBB+
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	6.4	3.80	3.80	187,850.51 96.33	189,668.70 97.27	0.5	1,818.19	822.66	6,581	Baa1	BBB	BBB+
115,000	92343VBR4	VERIZON COMMUNICATIONS	6.6	3.62	3.62	126,885.90 110.34	127,039.35 110.47	0.3	153.45	246.77	5,923	Baa1	BBB+	A-
125,000	61945CAC7	MOSAIC CO NEW	6.7	4.04	4.04	124,250.96 99.40	126,753.75 101.40	0.3	2,502.79	1,992.19	5,313	Baa1	BBB	BBB
125,000	25459HBL8	DIRECTV HLDGS LLC / DIRECTV FI	6.9	4.09	4.09	129,225.87 103.38	128,228.75 102.58	0.3	-997.12	2,765.80	5,563	Baa2	BBB	BBB-
135,000	260543CJ0	DOW CHEMICAL CO 3.5 10/01/2024	7.5	4.10	4.10	130,746.92 96.85	128,915.55 95.49	0.3	-1,831.37	2,349.38	4,725			
130,000	98956PAF9	ZIMMER BIOMET HLDGS INC	7.8	3.81	3.81	129,724.42 99.79	127,298.60 97.92	0.3	-2,425.82	2,448.51	4,615	Baa3	A-	
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	8.1	3.85	3.85	126,706.75 97.47	127,296.00 97.92	0.3	589.25	1,508.00	4,680	Baa2	NR	
130,000	06051gfs3	BANK AMER CORP	8.1	3.70	3.70	130,809.89 100.62	131,805.70 101.39	0.3	995.81	839.58	5,038			
130,000	151020AS3	CELGENE CORP	8.1	3.87	3.87	128,854.64 99.12	130,024.70 100.02	0.3	1,170.06	671.67	5,038			
130,000	375558BF9	GILEAD SCIENCES INC	8.5	3.60	3.60	129,469.52 99.59	130,605.80 100.47	0.3	1,136.28	210.89	4,745			
Accrued Interest							79,493.48	0.2			330,930			
			3.4	2.29	2.29	8,331,190.70	8,470,563.05	20.7	59,878.87	79,493.48	330,930			
GOVERNMENT BONDS (USD)														
380,000	912828QJ2	UNITED STATES TREAS NTS	0.4	0.12	0.12	382,992.06 100.79	383,176.80 100.84	0.9	184.74	665.52	8,075	Aaa	AAA	AAA
1,740,000	912828LP3	UNITED STATES TREAS NTS DTD 00	1.0	0.39	0.39	1,782,610.38 102.45	1,785,240.00 102.60	4.4	2,629.62		52,200	Aaa	AAA	AAA
745,000	912828PA2	UNITED STATES TREAS NTS	2.0	0.65	0.65	758,101.48 101.76	763,103.50 102.43	1.9	5,002.02		13,969	Aaa	AAA	AAA
1,450,000	912828RH5	UNITED STATES TREAS NTS	2.9	0.93	0.93	1,458,847.85 100.61	1,469,038.50 101.31	3.6	10,190.65		19,938	Aaa	AAA	AAA
2,215,000	912828MP2	UNITED STATES TREAS NTS DTD 00	4.1	1.29	1.29	2,420,087.60 109.26	2,433,842.00 109.88	5.9	13,754.40	10,036.72	80,294	Aaa	AAA	
3,160,000	912828RC6	UNITED STATES TREAS NTS	5.5	1.60	1.60	3,197,758.04 101.19	3,253,156.80 102.95	7.9	55,398.76	8,393.75	67,150	Aaa	AAA	
1,365,000	912828VS6	UNITED STATES TREAS NTS DTD 08	7.1	1.88	1.88	1,401,372.73 102.66	1,427,093.85 104.55	3.5	25,721.12	4,265.63	34,125	Aaa	AAA	AAA

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
650,000	912828G38	UNITED STATES TREAS NTS DTD 11 Accrued Interest	8.2	2.02	2.02	647,898.05 99.68	662,311.00 101.89 28,845.99	1.6 0.1	14,412.95	5,484.38	14,625	Aaa	AAA	AAA
			4.2	1.23	1.23	12,049,668.18	12,205,808.44	29.8	127,294.27	28,845.99	290,375			
TREASURY INFLATION PROTECTED SECURITY (TIPS)														
779,612	912828K33	UNITED STATES TREAS NTS	4.5	0.25	0.25	784,791.18 100.66	775,167.71 99.43	1.9	-9,623.47	447.32	975			
261,976	912828H45	UNITED STATES TREAS NTS Accrued Interest	9.1	0.70	0.70	260,097.36 99.28	251,347.63 95.94 584.36	0.6 0.0	-8,749.72	137.04	655	Aaa	AAA	AAA
			5.7	0.36	0.36	1,044,888.54	1,027,099.71	2.5	-18,373.19	584.36	1,629			
MORTGAGE BACKED														
1,751	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	3.1	1.63	1.63	1,906.23 108.89	1,958.55 111.88	0.0	52.32	7.76	96	Aaa	AA+	AAA
2,057	3128KUS73	FHLMC PC GOLD COMB 30	3.0	1.63	1.63	2,244.97 109.15	2,331.23 113.34	0.0	86.26	9.94	123	NA	NA	AAA
239,959	31416BK72	FNMA PASS-THRU LNG 30 YEAR	2.9	1.36	1.36	268,545.19 111.91	268,720.02 111.99	0.7	174.83	1,063.15	13,198	Aaa	AA+	AAA
236	31371NW9	FNMA PASS-THRU LNG 30 YEAR Accrued Interest	3.0	1.41	1.41	256.87 108.76	264.22 111.87 1,081.89	0.0	7.35	1.05	13	Aaa	AA+	AAA
			2.9	1.37	1.37	272,953.26	274,355.91	0.7	320.76	1,081.89	13,430			
FHLMC (USD)														
79,905	3128m76q4	FHLMC PC GOLD COMB 30	4.2	2.84	2.84	88,819.39 111.16	88,819.40 111.16	0.2	0.01	354.02	4,395			
145,055	3128m7ax4	FHLMC PC GOLD COMB 30 Accrued Interest	3.0	1.73	1.73	161,101.35 111.06	161,101.71 111.06 996.70	0.4 0.0	0.36	642.67	7,978			
			3.4	2.13	2.13	249,920.74	250,917.81	0.6	0.37	996.70	12,373			
CMO (USD)														
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	2.0	1.26	1.26	459,696.88 106.91	452,265.83 105.18	1.1	-7,431.05	1,344.68	16,693	NA	NR	
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	2.9	1.47	1.47	541,842.19 102.23	543,923.63 102.63	1.3	2,081.44	983.25	12,206	AAA	NA	AAA
375,000	3137AQT24	FHLMC REMIC SERIES K-708	3.2	1.54	1.54	382,690.43 102.05	383,083.50 102.16	0.9	393.07	643.44	7,988	NA	NA	AAA
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	3.3	1.62	1.62	112,303.13 102.09	112,250.71 102.05	0.3	-52.42	184.84	2,295	NA	NA	AAA

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating	Fitch Rating
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	3.5	1.60	1.60	74,906.25 99.88	76,019.63 101.36	0.2	1,113.38	113.76	1,412	NA	NA	AAA
		Accrued Interest					3,269.98	0.0			40,593			
			2.8	1.44	1.44	1,571,438.88	1,570,813.27	3.8	-3,895.59	3,269.98	40,593			
FIXED INCOME TOTAL			3.6	1.56	1.56	26,417,675.38	26,709,305.83	65.1	174,971.61	116,658.83	731,834			
OTHER														
OTHER ASSETS (USD)														
580,401	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				580,401.41 10.00	580,401.41 10.00	1.4	0.00		0			
504,353	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				504,353.24 10.00	504,353.24 10.00	1.2	0.00		0			
648,243	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				648,243.08 10.00	648,243.08 10.00	1.6	0.00		0			
116,743	SSBREC	SSB RECOVERY FD (EST.VAL)				116,742.72 10.00	116,742.72 10.00	0.3	0.00		0			
502,865	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				502,864.76 10.00	502,864.76 10.00	1.2	0.00		0			
226,420	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				226,419.85 10.00	226,419.85 10.00	0.6	0.00		0			
					0.00	2,579,025.06	2,579,025.06	6.3	0.00	0.00	0			
OTHER TOTAL				0.00	0.00	2,579,025.06	2,579,025.06	6.3	0.00	0.00	0			
TOTAL PORTFOLIO			3.2	1.41	1.41	40,876,670.65	41,019,194.82	100.0	25,865.33	116,658.83	1,050,859			

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/2/2015	9/3/2015	95,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.82	95,779.30			95,779.30
9/2/2015	9/8/2015	120,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.61	120,735.94			120,735.94
9/2/2015	9/3/2015	325,000	912828RC6	UNITED STATES TREAS NTS		102.11	331,868.16			331,868.16
9/3/2015	9/9/2015	135,000	260543CJ0	DOW CHEMICAL CO 3.5 10/01/2024		96.83	130,717.80			130,717.80
9/8/2015	9/11/2015	115,000	92343VBR4	VERIZON COMMUNICATIONS		110.40	126,963.45			126,963.45
9/9/2015	9/14/2015	35,000	375558BF9	GILEAD SCIENCES INC		99.60	34,858.60			34,858.60
9/10/2015	9/15/2015	95,000	375558BF9	GILEAD SCIENCES INC		99.59	94,608.60			94,608.60
9/15/2015	9/18/2015	130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15-2025		97.46	126,695.40			126,695.40
9/16/2015	9/21/2015	130,000	06051gfs3	BANK AMER CORP		100.63	130,812.50			130,812.50
9/16/2015	9/21/2015	108,000	61747YCT0	MORGAN STANLEY		100.30	108,321.84			108,321.84
9/16/2015	9/21/2015	90,000	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG		108.85	97,962.89			97,962.89
9/23/2015	9/28/2015	100,000	74432qbr5	PRUDENTIAL FINL INC MTNS BOOK	INCP	101.33	101,330.00			101,330.00

Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/28/2015	10/1/2015	115,000	912828RC6	UNITED STATES TREAS NTS	FSTBF	102.64	118,041.21			118,041.21
9/30/2015	10/14/2015	145,055	3128m7ax4	FHLMC PC GOLD COMB 30	CITIGLOBMBS	111.06	161,101.35			161,101.35
9/30/2015	10/14/2015	79,905	3128m76q4	FHLMC PC GOLD COMB 30	NOMF	111.16	88,819.39			88,819.39
9/30/2015	10/14/2015	115,271	31416BK72	FNMA PASS-THRU LNG 30 YEAR	BNPF	111.94	129,031.95			129,031.95
9/30/2015	10/14/2015	124,687	31416BK72	FNMA PASS-THRU LNG 30 YEAR	Scotmbs	111.89	139,513.24			139,513.24
9/30/2015	9/30/2015	22,997	SSBREC	SSB RECOVERY FD (EST. VAL)		10.00	22,996.72			22,996.72
Total Purchases							2,160,158.34	0.00	0.00	2,160,158.34

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/2/2015	9/8/2015	120,000	12591DAC5	CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30- 2024		101.23	121,477.20			119,767.20
9/3/2015	9/9/2015	50,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.84	50,417.97			51,929.69
9/3/2015	9/9/2015	45,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.84	45,376.17			46,789.45
9/3/2015	9/9/2015	40,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.84	40,334.38			41,573.44

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/4/2015	9/4/2015	72,670	EUROPE	EUROPE ENTERPRISE III (EST.VAL)		10.00	72,670.00			72,670.00
9/8/2015	9/11/2015	95,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG		103.39	98,217.39			98,013.28
9/8/2015	9/11/2015	20,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG		103.39	20,677.34			20,743.75
9/9/2015	9/9/2015	97,500	STEPSTONE	STEPSTONE MASTERS V F (EST.VAL)		10.00	97,500.00			97,500.00
9/10/2015	9/15/2015	60,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.47	60,283.59			62,360.15
9/10/2015	9/15/2015	35,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.47	35,165.43			36,071.88
9/14/2015	9/14/2015	110,000	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)		10.00	110,000.00			110,000.00
9/15/2015	9/18/2015	15,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.40	15,060.35			15,459.38
9/15/2015	9/18/2015	115,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		100.40	115,462.70			113,643.36
9/16/2015	9/21/2015	90,000	06051GDZ9	BANK AMER CORP		117.52	105,765.30			112,261.50
9/16/2015	9/21/2015	130,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG		99.93	129,903.52			128,466.41

Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
9/28/2015	10/1/2015	105,000	369622SM8	GENERAL ELEC CAP CORP	JEFFRIES	114.94	120,684.90			117,089.70
9/28/2015	10/1/2015	10,000	369622SM8	GENERAL ELEC CAP CORP	JEFFRIES	114.94	11,493.80			11,296.50
9/30/2015	9/30/2015	12,247	ASIAENT	ASIA ENT III ONSHR LP (EST. VAL)		10.00	12,247.39			12,247.39
9/30/2015	9/30/2015	3,088	STEPSTONEM	STEPSTONE MEZZ PART1 (EST. VAL)		10.00	3,087.98			3,087.98
Total Sales							1,265,825.41	0.00	0.00	1,270,971.05

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/2/2015	10/2/2015	KMB	KIMBERLY CLARK CORP COM	1.00	691.68	691.68
9/2/2015	9/15/2015	RGC	REGAL ENTMT GROUP CL A	1.00	1,769.68	1,769.68
9/3/2015	9/28/2015	COH	COACH INC COM	1.00	943.31	943.31
9/3/2015	9/15/2015	WRI	WEINGARTEN RLTY INVS SH BEN INT	1.00	2,045.50	2,045.50
9/8/2015	9/30/2015	AEE	AMEREN CORP COM	1.00	1,154.15	1,154.15
9/8/2015	10/1/2015	PPL	PPL CORP COM	1.00	1,581.72	1,581.72
9/8/2015	9/30/2015	TRV	TRAVELERS COMPANIES INC COM	1.00	481.29	481.29
9/9/2015	10/9/2015	DIN	DINEEQUITY INC COM	1.00	874.12	874.12
9/9/2015	9/24/2015	HRS	HARRIS CORP DEL COM	1.00	782.50	782.50
9/9/2015	9/25/2015	NOV	NATIONAL OILWELL VARCO INC COM	1.00	1,054.78	1,054.78
9/10/2015	10/2/2015	DPS	DR PEPPER SNAPPLE GROUP INC COM	1.00	763.68	763.68
9/10/2015	9/24/2015	WM	WASTE MGMT INC DEL COM	1.00	1,216.98	1,216.98
9/11/2015	10/7/2015	MRK	MERCK & CO INC NEW COM	1.00	471.60	471.60
9/17/2015	10/26/2015	GE	GENERAL ELECTRIC CO COM	1.00	2,060.34	2,060.34
9/22/2015	9/30/2015	WMB	WILLIAMS COS INC DEL COM	1.00	926.08	926.08
9/23/2015	10/15/2015	SPLS	STAPLES INC COM	1.00	811.08	811.08
9/28/2015	10/21/2015	ACE	ACE LTD SHS	1.00	1,090.09	1,090.09
9/28/2015	10/30/2015	NLY	ANNALY CAP MGMT INC COM	1.00	2,790.60	2,790.60

Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/28/2015	10/30/2015	CIM	CHIMERA INVT CORP COM NEW	1.00	3,964.32	3,964.32
9/28/2015	11/2/2015	DE	DEERE & CO COM	1.00	672.60	672.60
9/28/2015	10/30/2015	DOW	DOW CHEM CO COM	1.00	556.92	556.92
9/28/2015	10/31/2015	EIX	EDISON INTL COM	1.00	1,095.52	1,095.52
9/28/2015	10/20/2015	FITB	FIFTH THIRD BANCORP COM	1.00	742.69	742.69
9/28/2015	10/14/2015	PM	PHILIP MORRIS INTL INC COM	1.00	1,500.42	1,500.42
9/28/2015	10/15/2015	USB	US BANCORP DEL COM NEW	1.00	600.27	600.27
Total Dividends					30,641.92	30,641.92

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2015	9/15/2015	3128KUS73	FHLMC PC GOLD COMB 30	100.00	10.31	10.31
9/1/2015	9/25/2015	3137A7JU5	FHLMC REMIC SERIES K- 701	100.00	1,391.05	1,391.05
9/1/2015	9/25/2015	3137AKKC4	FHLMC REMIC SERIES K- 705	100.00	1,017.16	1,017.16
9/1/2015	9/25/2015	3137AQT24	FHLMC REMIC SERIES K- 708	100.00	665.63	665.63
9/1/2015	9/25/2015	3137AQVW5	FHLMC REMIC SERIES K- 709	100.00	191.22	191.22
9/1/2015	9/25/2015	3137ARPY6	FHLMC REMIC SERIES K- 710	100.00	117.69	117.69
9/1/2015	9/25/2015	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	100.00	1.44	1.44

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/1/2015	9/25/2015	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	100.00	9.24	9.24
9/1/2015	9/1/2015	56585AAE2	MARATHON PETE CORP	100.00	1,750.00	1,750.00
9/1/2015	9/1/2015	86787GAG7	SUNTRUST BK ATLANTA MDTMSBNTBE	100.00	3,475.00	3,475.00
9/2/2015	9/2/2015	166764AV2	CHEVRON CORP NEW 1.365% DUE 03-02-2018	100.00	576.90	576.90
9/2/2015	9/8/2015	12591DAC5	CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30- 2024	100.00	1,813.33	1,813.33
9/2/2015	9/2/2015	-CS-	CS - REPURCHASE AGREEMENT	1.00	1,220.23	1,220.23
9/2/2015	9/3/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	-644.74	-644.74
9/2/2015	9/8/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	-851.09	-851.09
9/2/2015	9/3/2015	912828RC6	UNITED STATES TREAS NTS	100.00	-356.57	-356.57
9/3/2015	9/9/2015	260543CJ0	DOW CHEMICAL CO 3.5 10/01/2024	100.00	-2,073.75	-2,073.75
9/3/2015	9/9/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	965.73	965.73
9/8/2015	9/8/2015	03065CAE9	AMERICREDIT AUTO RECV 2013-4	100.00	226.67	226.67

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/8/2015	9/8/2015	03065EAF2	AMERICREDIT AUTO REC 2013-5	100.00	429.38	429.38
9/8/2015	9/8/2015	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020	100.00	152.29	152.29
9/8/2015	9/11/2015	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	100.00	210.94	210.94
9/8/2015	9/11/2015	92343VBR4	VERIZON COMMUNICATIONS	100.00	-2,895.44	-2,895.44
9/9/2015	9/14/2015	375558BF9	GILEAD SCIENCES INC		0.00	0.00
9/10/2015	9/15/2015	375558BF9	GILEAD SCIENCES INC	100.00	-9.63	-9.63
9/10/2015	9/15/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	714.44	714.44
9/15/2015	9/15/2015	02006VAC5	ALLY AUTO REC TR 2014 -3	100.00	261.33	261.33
9/15/2015	9/15/2015	0258M0DA4	AMERICAN EXPRESS CREDIT CO 2.75% 09/15/2015	100.00	1,375.00	1,375.00
9/15/2015	9/15/2015	06050WBS3	BANK AMER CORP SR INTNOTES BE	100.00	2,675.00	2,675.00
9/15/2015	9/15/2015	084423AS1	BERKLEY W R CORP 4.625 DUE 03-15-2022	100.00	5,087.50	5,087.50
9/15/2015	9/15/2015	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019	100.00	330.62	330.62

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/15/2015	9/15/2015	161571GC2	CHASE ISSUANCE TRUST DTD 10/31/2013 1.01000% 10/15/2018	100.00	256.71	256.71
9/15/2015	9/15/2015	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020	100.00	260.61	260.61
9/15/2015	9/15/2015	345397VQ3	FORD MOTOR CREDIT CO LLC	100.00	5,625.00	5,625.00
9/15/2015	9/15/2015	421915EG0	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15- 2016/09-14-2016	100.00	6,772.50	6,772.50
9/15/2015	9/15/2015	43814KAC5	HONDA AUTO RECV 2015- 1	100.00	223.13	223.13
9/15/2015	9/15/2015	72650RAX0	PLAINS ALL AMERN PIPELINE L P	100.00	1,975.00	1,975.00
9/15/2015	9/15/2015	80283GAE4	SANTANDER DRIVE AUTO 2013-3	100.00	203.62	203.62
9/15/2015	9/15/2015	80283YAF2	SANTANDER DRIVE AUTO 2014-4	100.00	303.34	303.34
9/15/2015	9/15/2015	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019	100.00	337.51	337.51
9/15/2015	9/18/2015	887317AW5	TIME WARNER INC 3.6% DUE 07-15-2025	100.00	-1,352.00	-1,352.00
9/15/2015	9/18/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	1,001.49	1,001.49

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/15/2015	9/15/2015	92343VBR4	VERIZON COMMUNICATIONS	100.00	2,961.25	2,961.25
9/16/2015	9/21/2015	06051gfs3	BANK AMER CORP	100.00	-713.65	-713.65
9/16/2015	9/21/2015	06051GDZ9	BANK AMER CORP	100.00	2,096.88	2,096.88
9/16/2015	9/21/2015	61747YCT0	MORGAN STANLEY	100.00	-1,438.65	-1,438.65
9/16/2015	9/21/2015	912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG	100.00	-328.02	-328.02
9/16/2015	9/21/2015	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100.00	1,025.34	1,025.34
9/17/2015	9/17/2015	74432QBJ3	PRUDENTIAL FINL INC MTNS BOOK	100.00	5,462.50	5,462.50
9/23/2015	9/23/2015	61747YCJ2	MORGAN STANLEY	100.00	6,046.88	6,046.88
9/23/2015	9/28/2015	74432qbr5	PRUDENTIAL FINL INC MTNS BOOK	100.00	-1,133.33	-1,133.33
9/24/2015	9/24/2015	49326EED1	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021	100.00	2,932.50	2,932.50
9/28/2015	10/1/2015	369622SM8	GENERAL ELEC CAP CORP	100.00	846.53	846.53
9/28/2015	10/1/2015	912828RC6	UNITED STATES TREAS NTS	100.00	-312.11	-312.11
9/30/2015	9/30/2015	ASIAENT	ASIA ENT III ONSHR LP (EST. VAL)	10.00	-12,247.39	-12,247.39

Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/30/2015	10/14/2015	3128m7ax4	FHLMC PC GOLD COMB 30	100.00	-288.09	-288.09
9/30/2015	10/14/2015	3128m76q4	FHLMC PC GOLD COMB 30	100.00	-158.70	-158.70
9/30/2015	10/14/2015	31416BK72	FNMA PASS-THRU LNG 30 YEAR	100.00	-228.94	-228.94
9/30/2015	10/14/2015	31416BK72	FNMA PASS-THRU LNG 30 YEAR	100.00	-247.64	-247.64
9/30/2015	9/30/2015	CASH	MONEY FUND	1.00	3.88	3.88
9/30/2015	9/30/2015	CASH	MONEY FUND	1.00	2.01	2.01
9/30/2015	9/30/2015	SSBREC	SSB RECOVERY FD (EST.VAL)	10.00	22,996.72	22,996.72
9/30/2015	9/30/2015	STEPSTONEM	STEPSTONE MEZZ PART1 (EST.VAL)	10.00	-3,087.98	-3,087.98
9/30/2015	9/30/2015	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09- 30-2016 REG	100.00	26,100.00	26,100.00
9/30/2015	9/30/2015	912828RH5	UNITED STATES TREAS NTS	100.00	9,968.75	9,968.75
9/30/2015	9/30/2015	912828PA2	UNITED STATES TREAS NTS	100.00	6,984.38	6,984.38
Total Interest					100,686.91	100,686.91

Principal Payments

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/1/2015	9/15/2015	6 3128KUS73	FHLMC PC GOLD COMB 30	100.00	6.18	6.75
9/1/2015	9/25/2015	11 31371NWX9	FNMA PASS-THRU LNG 30 YEAR	100.00	10.93	11.89

Principal Payments

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/1/2015	9/25/2015	4 31411DWE5	FNMA PASS-THRU LNG 30 YEAR	100.00	4.21	4.58
Total Principal Payments					21.32	23.22

Maturities

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
9/1/2015	9/1/2015	139,000 86787GAG7	SUNTRUST BK ATLANTA MDTMSBNTBE	100.00	139,000.00	140,838.97
9/15/2015	9/15/2015	100,000 0258M0DA4	AMERICAN EXPRESS CREDIT CO 2.75% 09/15/2015	100.00	100,000.00	100,123.00
9/15/2015	9/15/2015	100,000 06050WBS3	BANK AMER CORP SR INTNOTES BE	100.00	100,000.00	103,030.00
9/15/2015	9/15/2015	150,000 345397VQ3	FORD MOTOR CREDIT CO LLC	100.00	150,000.00	153,388.50
9/15/2015	9/15/2015	50,000 345397VQ3	FORD MOTOR CREDIT CO LLC	100.00	50,000.00	51,098.50
9/15/2015	9/15/2015	100,000 72650RAX0	PLAINS ALL AMERN PIPELINE L P	100.00	100,000.00	100,475.00
9/17/2015	9/17/2015	180,000 74432QBJ3	PRUDENTIAL FINL INC MTNS BOOK	100.00	180,000.00	193,276.80
9/17/2015	9/17/2015	50,000 74432QBJ3	PRUDENTIAL FINL INC MTNS BOOK	100.00	50,000.00	53,220.00
Total Maturities					869,000.00	895,450.77

Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
9/10/2015	9/10/2015	CASH	Funeral Disbursement	1.00	100,000.00	100,000.00
9/18/2015	9/18/2015	CASH	Funeral Disbursement	1.00	100,000.00	100,000.00
9/25/2015	9/25/2015	CASH	Custody Fee	1.00	33.33	33.33
9/25/2015	9/25/2015	CASH	Funeral Disbursement	1.00	100,000.00	100,000.00
9/30/2015	9/30/2015	CASH	Custody Fee	1.00	13.93	13.93
Total Withdrawals					300,047.26	300,047.26

Realized Gains and Losses

US Dollar
9/1/2015 - 9/30/2015

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
5/6/2015	9/1/2015	139,000	86787GAG7	SUNTRUST BK ATL		140,838.97	-1,838.97	139,000.00	0.00	0.00
7/10/2007	9/1/2015	6	3128KUS73	FHLMC PC		6.75	0.00	6.18	0.00	-0.57
5/9/2008	9/1/2015	11	31371NWX9	FNMA PASS-THRU		11.89	0.00	10.93	0.00	-0.96
12/4/2006	9/1/2015	4	31411DWE5	FNMA PASS-THRU		4.58	0.00	4.21	0.00	-0.37
4/30/2014	9/2/2015	120,000	12591DAC5	CNOOC NEXEN FIN		119,767.20	25.81	121,477.20	0.00	1,684.19
1/16/2015	9/3/2015	50,000	912828G38	UNITED STATES T		51,929.69	-113.55	50,417.97	-1,398.17	0.00
1/20/2015	9/3/2015	45,000	912828G38	UNITED STATES T		46,789.45	-103.65	45,376.17	-1,309.63	0.00
1/23/2015	9/3/2015	40,000	912828G38	UNITED STATES T		41,573.44	-89.99	40,334.38	-1,149.07	0.00
9/30/2013	9/4/2015	72,670	EUROPE	EUROPE ENTERPRI		72,670.00		72,670.00	0.00	0.00
12/9/2014	9/8/2015	95,000	912828VS6	UNITED STATES T		98,013.28	-238.46	98,217.39	442.57	0.00
5/4/2015	9/8/2015	20,000	912828VS6	UNITED STATES T		20,743.75	-28.81	20,677.34	-37.60	0.00
9/30/2013	9/9/2015	97,500	STEPSTONE	STEPSTONE MASTE		97,500.00		97,500.00	0.00	0.00
1/23/2015	9/10/2015	60,000	912828G38	UNITED STATES T		62,360.15	-139.24	60,283.59	-1,937.32	0.00
4/2/2015	9/10/2015	35,000	912828G38	UNITED STATES T		36,071.88	-44.95	35,165.43	-861.50	0.00
9/30/2013	9/14/2015	110,000	PRIVEQ	PRIV EQUITY PTR		110,000.00		110,000.00	0.00	0.00
8/14/2015	9/15/2015	100,000	0258MODA4	AMERICAN EXPRES		100,123.00	-123.00	100,000.00	0.00	0.00
1/12/2015	9/15/2015	100,000	06050WBS3	BANK AMER CORP		103,030.00	-3,030.00	100,000.00	0.00	0.00
3/18/2015	9/15/2015	50,000	345397VQ3	FORD MOTOR CRED		51,098.50	-1,098.50	50,000.00	0.00	0.00
3/18/2015	9/15/2015	150,000	345397VQ3	FORD MOTOR CRED		153,388.50	-3,388.50	150,000.00	0.00	0.00
7/14/2015	9/15/2015	100,000	72650RAX0	PLAINS ALL AMER		100,475.00	-475.00	100,000.00	0.00	0.00
4/2/2015	9/15/2015	15,000	912828G38	UNITED STATES T		15,459.38	-19.86	15,060.35	-379.16	0.00
6/24/2015	9/15/2015	115,000	912828G38	UNITED STATES T		113,643.36	29.36	115,462.70	1,789.98	0.00
10/28/2013	9/16/2015	90,000	06051GDZ9	BANK AMER CORP		112,261.50	-7,114.99	105,765.30	0.00	618.79
6/24/2015	9/16/2015	130,000	912828G38	UNITED STATES T		128,466.41	33.59	129,903.52	1,403.52	0.00
10/28/2013	9/17/2015	180,000	74432QBJ3	PRUDENTIAL FINL		193,276.80	-13,276.80	180,000.00	0.00	0.00
1/21/2014	9/17/2015	50,000	74432QBJ3	PRUDENTIAL FINL		53,220.00	-3,220.00	50,000.00	0.00	0.00
10/30/2013	9/28/2015	105,000	369622SM8	GENERAL ELEC CA		117,089.70	-2,881.79	120,684.90	0.00	6,476.99
1/21/2014	9/28/2015	10,000	369622SM8	GENERAL ELEC CA		11,296.50	-283.17	11,493.80	0.00	480.47
9/30/2013	9/30/2015	12,247	ASIAENT	ASIA ENT III ON		12,247.39		12,247.39	0.00	0.00
9/30/2013	9/30/2015	3,088	STEPSTONEM	STEPSTONE MEZZ		3,087.98		3,087.98	0.00	0.00
Total Gains									3,636	9,260
Total Losses									-7,072	-2
Total						2,166,445	-37,420.48	2,134,847	-3,436	9,259

Realized Gains and Losses

US Dollar
9/1/2015 - 9/30/2015

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
Total Realized Gain/Loss			5,822.17							
No Capital Gains Distributions										

We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Chief Compliance Officer at 844-265-9675. Returns are calculated in US dollars and reflect the reinvestment of dividends and other earnings. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). These amounts should not be relied upon for Federal or State tax purposes. Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. The inception date reflects the last day of the month that the account was funded or fully invested. Periods shorter than 12 months are not annualized. The investments in the portfolio are subject to your specific objectives, limitations and restrictions as communicated to Ziegler. Please notify us if your financial situation or investment objectives have changed.