Form 5500-SF

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Short Form Annual Return/Report of Small Employee Benefit Plan

This form is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA), and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500-SF.**

OMB Nos. 1210-0110
1210-0089

2015

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A This return/report is for:
- [X] a single-employer plan
- [ ] a multiple-employer plan (not multiemployer) (Filers checking this box must attach a list of participating employer information in accordance with the form instructions)
- [ ] a one-participant plan
- [ ] a foreign plan

B This return/report is
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
TRILLIUM 401(K) PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 07/11/1998

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
TRILLIUM MANAGEMENT, LLC

417 5TH AVENUE
6TH FLOOR
NEW YORK, NY 10016

2b Employer Identification Number (EIN) 46-2344130

2c Sponsor's telephone number 212-401-2337

2d Business code (see instructions) 523900

3a Plan administrator's name and address [X] Same as Plan Sponsor.

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN, and the plan number from the last return/report.
a Sponsor's name

4b EIN

4c PN

5a Total number of participants at the beginning of the plan year	**5a**	109
b Total number of participants at the end of the plan year	**5b**	124
c Number of participants with account balances as of the end of the plan year (defined benefit plans do not complete this item)	**5c**	85
d(1) Total number of active participants at the beginning of the plan year	**5d(1)**	62
d(2) Total number of active participants at the end of the plan year	**5d(2)**	81
e Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**5e**	0

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including, if applicable, a Schedule SB or Schedule MB completed and signed by an enrolled actuary, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2016	DIANA CUCCINIELLO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2016	DIANA CUCCINIELLO
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

6a Were all of the plan's assets during the plan year invested in eligible assets? (See instructions.) [X] Yes [ ] No

b Are you claiming a waiver of the annual examination and report of an independent qualified public accountant (IQPA) under 29 CFR 2520.104-46? (See instructions on waiver eligibility and conditions.) [X] Yes [ ] No

If you answered "No" to either line 6a or line 6b, the plan cannot use Form 5500-SF and must instead use Form 5500.

c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? [ ] Yes [ ] No [ ] Not determined

Part III Financial Information

7 Plan Assets and Liabilities		(a) Beginning of Year	(b) End of Year
a Total plan assets	7a	5412110	5594422
b Total plan liabilities	7b	0	0
c Net plan assets (subtract line 7b from line 7a)	7c	5412110	5594422
8 Income, Expenses, and Transfers for this Plan Year		**(a) Amount**	**(b) Total**
a Contributions received or receivable from: (1) Employers	8a(1)	148019	
(2) Participants	8a(2)	283096	
(3) Others (including rollovers)	8a(3)		
b Other income (loss)	8b	-2356	
c Total income (add lines 8a(1), 8a(2), 8a(3), and 8b)	8c		428759
d Benefits paid (including direct rollovers and insurance premiums to provide benefits)	8d	245847	
e Certain deemed and/or corrective distributions (see instructions)	8e	0	
f Administrative service providers (salaries, fees, commissions)	8f	600	
g Other expenses	8g		
h Total expenses (add lines 8d, 8e, 8f, and 8g)	8h		246447
i Net income (loss) (subtract line 8h from line 8c)	8i		182312
j Transfers to (from) the plan (see instructions)	8j	0	

Part IV Plan Characteristics

9a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
2E 2F 2G 2T 2J 2K 3D

B If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

Part V Compliance Questions

10 During the plan year:		Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? (See instructions and DOL's Voluntary Fiduciary Correction Program)	10a		X		
b Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 10a.)	10b		X		
c Was the plan covered by a fidelity bond?	10c	X			350000
d Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	10d		X		
e Were any fees or commissions paid to any brokers, agents, or other persons by an insurance carrier, insurance service, or other organization that provides some or all of the benefits under the plan? (See instructions.)	10e		X		
f Has the plan failed to provide any benefit when due under the plan?	10f		X		
g Did the plan have any participant loans? (If "Yes," enter amount as of year end.)	10g	X			63059
h If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	10h		X		
i If 10h was answered "Yes," check the box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	10i				
j Did the plan trust incur unrelated business taxable income?	10j				

Part VI Pension Funding Compliance

11 Is this a defined benefit plan subject to minimum funding requirements? (If "Yes," see instructions and complete Schedule SB (Form 5500) and line 11a below) [ ] Yes [X] No

11a Enter the unpaid minimum required contribution for all years from Schedule SB (Form 5500) line 40 **11a**

12 Is this a defined contribution plan subject to the minimum funding requirements of section 412 of the Code or section 302 of ERISA? [ ] Yes [X] No

(If "Yes," complete line 12a or lines 12b, 12c, 12d, and 12e below, as applicable.)

a If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions, and enter the date of the letter ruling granting the waiver. ..... Month _____ Day _____ Year _____

If you completed line 12a, complete lines 3, 9, and 10 of Schedule MB (Form 5500), and skip to line 13.

b Enter the minimum required contribution for this plan year	**12b**	
c Enter the amount contributed by the employer to the plan for this plan year	**12c**	
d Subtract the amount in line 12c from the amount in line 12b. Enter the result (enter a minus sign to the left of a negative amount)	**12d**	
e Will the minimum funding amount reported on line 12d be met by the funding deadline?		☐ Yes ☐ No ☐ N/A

Part VII Plan Terminations and Transfers of Assets

13a Has a resolution to terminate the plan been adopted in any plan year?		☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year	**13a**	
b Were all the plan assets distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☐ Yes ☒ No

c If during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

13c(1) Name of plan(s):	**13c(2)** EIN(s)	**13c(3)** PN(s)

Part VIII Trust Information

14a Name of trust	**14b** Trust's EIN
14c Name of trustee or custodian	**14d** Trustee's or custodian's telephone number

Part IX IRS Compliance Questions

15a Is the plan a 401(k) plan?	☐ Yes	☐ No
15b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
15c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
16a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
16b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
17a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A

17b Date the last plan amendment/restatement for the required tax law changes was adopted____/____/____. Enter the applicable code ____ (See instructions for tax law changes and codes).

17c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter _____/_____/_____ and the letter's serial number _____.

17d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter _____/_____/_____.

18 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No
19 Were in-service distributions made during the plan year?	☐ Yes	☐ No
If "Yes," enter amount	**19**	
20 Were required minimum distributions made to 5% owners who have attained age 70 ½ (regardless of whether or not retired), as required under section 401(a)(9)?	☐ Yes	☐ No ☐ N/A

TRILLIUM 401(K) PLAN
Financial Statements
December 31, 2015 and 2014
With Independent Auditors' Report

withum
AUDIT TAX ADVISORY

Trillium 401(K) Plan
December 31, 2015 and 2014

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INDEPENDENT AUDITORS' REPORT

To the Trustees,
Trillium 401(K) Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of Trillium 401(K) Plan, which comprise the statements of net assets available for benefits as of December 31, 2015 and 2014, and the related statement of changes in net assets available for benefits for the year ended December 31, 2015, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by Ascensus Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that Ascensus Trust Company held the Plan's investment assets and executed investment transactions. The plan administrator has obtained a certification from the trustee as of December 31, 2015 and 2014, and for the year ended December 31, 2015, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Change in Accounting Principle

As described in Note 2 to the financial statements, the Plan adopted the disclosure requirements in accordance with FASB ASU 2015-12 Plan Accounting: Defined Contribution Pension Plans (Topic 962) Part II – Plan Investment Disclosures. Our opinion is not modified with respect to that matter.

Other Matter

The supplemental schedule, Schedule H, Line 4i - Schedule of Assets (Held at the End of Year), as of the year ended December 31, 2015 is required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and is presented for the purpose of additional analysis and is not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on this supplemental schedule.

Report on Form and Content in Compliance With DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedule, other than that derived from the information certified by the trustee have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Withum Smith + Brown, PC

Princeton, New Jersey
September 29, 2016

Trillium 401(K) Plan
Statements of Net Assets Available for Benefits
December 31, 2015 and 2014

	2015	2014
Assets		
Investments, at fair value		
Interest-bearing cash	$ 292,093	$ 518,156
Registered investment companies	5,239,270	4,841,739
	5,531,363	5,359,895
Notes receivable from participants	63,059	52,215
Net assets available for benefits	$ 5,594,422	$ 5,412,110

The Notes to Financial Statements are an integral part of these statements.

Trillium 401(K) Plan
Statement of Changes in Net Assets Available for Benefits
Year Ended December 31, 2015

Additions	
Investment income/(loss)	
Net depreciation in fair value of investments	$ (90,540)
Interest and dividend income	85,654
Total investment loss	(4,886)
Interest income - notes receivable from participants	2,530
Contributions	
Employer	148,019
Employees	283,096
Total contributions	431,115
	428,759
Deductions	
Benefits paid	245,847
Administrative expenses	600
	246,447
Net increase in net assets available for benefits	182,312
Net assets available for benefits, beginning of year	5,412,110
Net assets available for benefits, end of year	$ 5,594,422

The Notes to Financial Statements are an integral part of this statement.

1. DESCRIPTION OF PLAN

The following brief description of the Plan is provided for information purposes only. Participants should refer to the Plan agreement for more complete information.

General
The Plan is a defined contribution plan covering substantially all employees of Trillium Trading, LLC, Trillium Management, LLC and Trillium Labs, LLC (collectively the "Company"), and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Eligibility Requirements
An employee is eligible to participate in the Plan following three months of service with the Company and attaining 21 years of age.

Contributions
Participants may contribute the maximum amount prescribed by the Internal Revenue Service. Employer contributions to the Plan are at the discretion of the Plan sponsor and are not related to the profitability of the Company. There were no employer discretionary contributions for 2015. Matching contributions are equal to 100 percent of the first 3 percent of pay, plus 50 percent of any pay over 3 percent, but not over 5 percent of pay. Participants may also contribute amounts representing distributions from other qualified defined benefit or defined contribution plans. Participants direct the investment of their contributions into various investment options offered by the Plan.

Participant Accounts
Each participant's account is credited with the participant's contribution, the Company's contribution, and Plan earnings. Allocations are based on the participant's earnings or account balances, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

Vesting
Participants are immediately 100 percent vested in their deferred contribution and employer contribution amounts.

Payment of Benefits
Payments of benefits are made on termination of service, or termination due to death, disability or retirement and severance from employment. An employee may choose to have their benefits distributed to them in one of the following ways:

- In a lump-sum payment;
- On an installment basis with a minimum payment required beginning with the year the participant reaches age 70 ½.

Administrative Expenses
Administrative expenses incurred by the Plan are absorbed by the Plan Sponsor. However, participants are charged for loan and investment fees. In addition, certain investment related expenses have been offset with net investment income and are not readily determinable.

Notes Receivable from Participants
Participants may borrow from their accounts, the lesser of a maximum of $50,000 or 50 percent of their vested account balance. The notes receivable have a maximum term limit of five years. The notes receivable are secured by the balance in the participant's account and bear interest ranging from 4.25 to 5.25 percent, which is commensurate with local prevailing rates at the time of the loan as determined by the Plan administrator.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of The Trillium 401(k) Plan ("Plan") are prepared on an accrual basis. Under this method of accounting, contributions and investment income are recorded when earned, and expenses are recorded when incurred. All benefits are recorded when paid.

Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect certain reported amounts of assets, liabilities and changes therein, and disclosure of contingent assets and liabilities. Accordingly, actual results may differ from those estimates.

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance, plus any accrued but unpaid interest. Delinquent participant loans are reclassified as distributions based upon the terms of the plan document.

Investment Valuation and Income Recognition

The Plan's investments are stated at fair value. Shares of registered investment companies are valued at quoted market prices, which represent the net asset value of shares held by the Plan at year end.

Investment transactions are recorded on a trade date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Gains and losses on sale of investments are based on the average cost method. The net depreciation or appreciation in the value of investments in the accompanying statement of changes in net assets available for plan benefits includes the total change in unrealized gains (losses) of investments held at the year end plus realized gains (losses) on investments sold during the year.

Payment of Benefits

Benefits are recorded when paid.

Change in Accounting Principle

In July 2015, the FASB issued ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965): Part (I) Fully Benefit-Responsive Investment Contracts, Part (II) Plan Investment Disclosures, Part (III) Measurement Date Practical Expedient. This three-part standard simplifies employee benefit plan reporting with respect to fully benefit-responsive investment contracts and plan investment disclosures, and provides for a measurement-date practical expedient. Parts I and II are effective for fiscal years beginning after December 15, 2015 and should be applied retrospectively, with early application permitted. Part III is effective for fiscal years beginning after December 15, 2015 and should be applied prospectively, with early application permitted. Parts I and III are not applicable to this Plan. Management has elected to adopt Part II early.

Part II amendments eliminate the requirement that plans disclose the following: individual investments that represent 5 percent or more of net assets available for benefits, and the net appreciation or depreciation for investments by general type requirements for both participant-directed investments and non-participant directed investment. In addition, investments presented on the fair value hierarchy are only required to be broken out by general type. Self-directed brokerage accounts are presented as one type of general investment and investment strategy disclosures for investments measured at NAV are not required for investments that are direct-filing entities.

Accounting Changes

In 2015, the Plan changed its method of accounting and reporting to comply with the early adoption of accounting standards issued by the Financial Accounting Standards Board. Previously reported financial information pertaining to 2014 has been restated to present that information on a comparable basis.

3. INFORMATION PREPARED AND CERTIFIED BY THE TRUSTEE AND CUSTODIAN (UNAUDITED)

The following information included in the accompanying financial statements was obtained from data that has been prepared and certified as complete and accurate by the trustee as of and for the years ended December 31, 2015 and 2014:

	2015	2014
Investments, at fair value, as determined by Ascensus Trust Company		
Interest-bearing cash	$ 292,093	$ 518,156
Registered investment companies	5,239,270	4,841,739
Total investments	$ 5,531,363	$ 5,359,895
Notes receivable from participants	$ 63,059	
Net depreciation in fair value of investments	$ (90,540)	
Interest and dividend income	$ 85,654	
Interest income – notes receivable from participants	$ 2,530	
Administrative expenses	$ 600	

Based on information provided and certified by the trustee, there are no fixed income obligations, leases, or debt instruments in default or deemed uncollectible, as defined by ERISA, for the year ended December 31, 2015.

4. FAIR VALUE MEASUREMENTS

The Financial Accounting Standards Board established a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described below:

- Level 1 – Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the plan has the ability to access. Such inputs include quoted prices in active markets for identical assets or liabilities.

- Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities; or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities.

- Level 3 – Unobservable inputs that are supported by little or no market activity and that are financial instruments whose values are determined using pricing models, discounted cash flow methodologies, or similar techniques, as well as instruments for which the determination of fair value requires significant judgment or estimation.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for the Plan's assets measured at fair value. There have been no changes in the methodologies used for periods presented in these financial statements.

Registered investment companies: Shares of registered investment companies are valued based on the quoted market prices that are available on an active market. These are priced daily.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table represents the Plan's fair value hierarchy for its financial assets measured at fair value on a recurring basis as of December 31, 2015:

	Level 1	Level 2	Level 3	Total
Money market mutual fund	$ 292,093	$ --	$ --	$ 292,093
Investment in registered investment companies	5,239,270	--	--	5,239,270
Total	$ 5,531,363	$ --	$ --	$ 5,531,363

The following table represents the Plan's fair value hierarchy for its financial assets measured at fair value on a recurring basis as of December 31, 2014:

	Level 1	Level 2	Level 3	Total
Money market mutual fund	$ 518,156	$ --	$ --	$ 518,156
Investment in registered investment companies	4,841,739	--	--	4,841,739
Total	$ 5,359,895	$ --	$ --	$ 5,359,895

5. PARTY-IN-INTEREST TRANSACTIONS

Certain Plan investments were managed by Ascensus, Inc., an agent of Ascensus Trust Company, for the year ended December 31, 2015. Ascensus Trust Company is a trustee as defined by the Plan. Therefore, these transactions qualify as party-in-interest transactions. Administrative fees paid to Ascensus, Inc. for the year ended December 31, 2015 were $600.

Notes receivable from participants are transactions with participants. These loan transactions qualify as exempt party-in-interest transactions.

6. INCOME TAX STATUS

The Plan adopted a prototype volume submitter profit sharing 401(k) plan. By letter dated March 31, 2008, the Internal Revenue Service has determined that the Prototype Plan and related trust are designed in accordance with the applicable sections of the Internal Revenue Code ("IRC"). Therefore, no provision for income taxes has been included in the Plan's financial statements.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the plan and recognize a tax liability if the plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The plan administrator has analyzed the tax positions taken by the plan, and has concluded that as of December 31, 2015 and 2014 there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. In addition, there have been no tax related interest or penalties for periods presented in these financial statements.

7. RISKS AND UNCERTAINTIES

The Plan provides for investments in various securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the amounts reported in the statements of net assets available for benefits.

8. PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants will become 100 percent vested in their accounts.

9. SUBSEQUENT EVENTS

Subsequent events were evaluated through September 29, 2016, which is the date the financial statements were available to be issued. Based on that evaluation, the Plan has determined that no subsequent events have occurred that would require disclosure in the financial statements.

SUPPLEMENTARY INFORMATION

Trillium 401(K) Plan
(E.I.N. 46-2344130 Plan 001)
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2015

(a)	(b) Identity of issue, borrower, lesser, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost **	(e) Current Value
	Interest-Bearing Cash			
*	Vanguard Ascensus	Vanguard Prime Money Market Inv		$ 292,093
	Registered Investment Companies			
*	Vanguard Ascensus	Vanguard 500 Index Inv		1,153,098
*	Vanguard Ascensus	Vanguard REIT Index Inc		164,139
*	Vanguard Ascensus	Vanguard Windsor II Inv		778,345
*	Vanguard Ascensus	Vanguard Russell 2000 ETF		320,728
*	Vanguard Ascensus	Vanguard Growth Index Inv		484,609
*	Vanguard Ascensus	Vanguard Global Equity Inv		10,617
*	Vanguard Ascensus	Vanguard Mid-Cap Index Inv		528,019
*	Vanguard Ascensus	Vanguard Balanced Index Inv		300,318
*	Vanguard Ascensus	Vanguard Long-Term Treasury Inv		466
*	Vanguard Ascensus	Vanguard Information Technology ETF		64,048
*	Vanguard Ascensus	Vanguard International Growth ETF		244,731
*	Vanguard Ascensus	Vanguard Long-Term Bond Index Inv		293
*	Vanguard Ascensus	Vanguard Small-Cap Value Index Inv		23,982
*	Vanguard Ascensus	Vanguard International Explorer Inv		300,724
*	Vanguard Ascensus	Vanguard Small-Cap Growth Index Inv		616,971
*	Vanguard Ascensus	Vanguard Target Retirement 2025 Inv		223
*	Vanguard Ascensus	Vanguard Target Retirement 2030 Inv		9
*	Vanguard Ascensus	Vanguard Target Retirement 2035 Inv		23,948
*	Vanguard Ascensus	Vanguard Target Retirement 2045 Inv		12,000
*	Vanguard Ascensus	Vanguard Target Retirement 2050 Inv		14,943
*	Vanguard Ascensus	Vanguard Target Retirement 2055 Inv		12,622
*	Vanguard Ascensus	Vanguard Target Retirement 2060 Inv		3,381
*	Vanguard Ascensus	Vanguard Total Bond Market Index Inv		106,964
*	Vanguard Ascensus	Vanguard Total Stock Market Index Inv		60,372
*	Vanguard Ascensus	Vanguard Emerging Mkts Stock Index Inv		1,675
*	Vanguard Ascensus	Vanguard Long-Term Investment Grade Inc		12,045
				5,239,270
*	Notes receivable from participants	Interest rate is ranges from 4.25 to 5.25 percent, maturing 2017 through 2020		63,059
	Total Investments			$ 5,594,422

* - Represents a party in interest.
** - Cost information not applicable for participant directed investments.