ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period), 2838 (Prior Period) NAIC Company Code 95655 Employer's ID Number 31-1471229

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ] Property/Casualty [ ] Hospital, Medical and Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes ( ) No (X)

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio, US 43213
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio, US 43213 (614) 546-3211
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, Columbus, Ohio, US 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio, US 43213
(Street and Number, City or Town, State, Country and Zip Code)
(614) 546-3211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Martin J. Brill (614) 546-3211
(Name) (Area Code) (Telephone Number) (Extension)

martin.brill@mchs.com
(E-Mail Address) (Fax Number)

OFFICERS

Edward H. Lamb# (Board Chair) Michael J. Demand# (President & CEO)
Sister Barbara Hahl (Secretary) Dan Powell# (Treasurer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

State of Ohio
County of Franklin } SS

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Edward H. Lamb# Board Chair	Dan Powell# Treasurer	Michael J. Demand# President & CEO

Subscribed and sworn to before me this 27th day of February, 2017

Tammy Erwin
7-09-2017

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3+4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	43,036,221	16.280	43,036,221		43,036,221	16.280
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	344,383	0.130	344,383		344,383	0.130
1.512 Issued or guaranteed by FNMA and FHLMC	14,892,101	5.634	14,892,101		14,892,101	5.634
1.513 All other	1,561,940	0.591	1,561,940		1,561,940	0.591
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	53,780,282	20.344	53,780,282		53,780,282	20.344
2.2 Unaffiliated non-U.S. securities (including Canada)	4,874,936	1.844	4,874,936		4,874,936	1.844
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	5,748,757	2.175	5,748,757		5,748,757	2.175
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	168,655	0.064	168,655		168,655	0.064
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	49,183,976	18.606	49,183,976		49,183,976	18.606
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	90,757,496	34.332	90,757,496		90,757,496	34.332
11. Other invested assets						
12. Total invested assets	264,348,747	100.000	264,348,747		264,348,747	100.000

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Schedule A , Verification Between Years

NONE

Schedule B , Verification Between Years

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Colu		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		166,532,905
2.	Cost of bonds and stocks acquired, Part 3, Column 7		62,699,711
3.	Accrual of discount		60,828
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	13,766	
	4.3 Part 2, Section 2, Column 13	5,407,677	
	4.4 Part 4, Column 11	(2,403,720)	3,017,723
5.	Total gain (loss) on disposals, Part 4, Column 19		2,459,556
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		60,594,265
7.	Deduct amortization of premium		396,615
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	181,564	
	9.4 Part 4, Column 13	7,030	188,594
10.	Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		173,591,249
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		173,591,249

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	43,380,604	42,655,319	43,493,215	42,956,693
	2. Canada				
	3. Other Countries				
	4. Totals	43,380,604	42,655,319	43,493,215	42,956,693
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	16,454,042	16,832,645	16,753,409	16,148,516
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	53,780,282	54,081,373	54,269,350	53,174,413
	9. Canada	1,202,612	1,250,100	1,205,448	1,200,000
	10. Other Countries	3,672,324	3,752,644	3,696,327	3,625,000
	11. Totals	58,655,218	59,084,117	59,171,125	57,999,413
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	118,489,864	118,572,081	119,417,749	117,104,622
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries	168,655	168,655	154,888	
	17. Totals	168,655	168,655	154,888	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	168,655	168,655	154,888	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	51,702,486	51,702,486	38,610,427	
	21. Canada	275,902	275,902	180,857	
	22. Other Countries	2,954,345	2,954,345	2,503,903	
	23. Totals	54,932,733	54,932,733	41,295,187	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	54,932,733	54,932,733	41,295,187	
	26. Total Stocks	55,101,388	55,101,388	41,450,075	
	27. Total Bonds and Stocks	173,591,252	173,673,469	160,867,824	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	41,145,559	26,623,556	14,154,934	24,910	611	XXX	81,949,570	37.9	64,236,097	31.4	81,949,570	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	41,145,559	26,623,556	14,154,934	24,910	611	XXX	81,949,570	37.9	64,236,097	31.4	81,949,570	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	28,848,302	6,065,402	1,730,448	808,626	59,321	XXX	37,512,099	17.3	32,928,479	16.1	37,512,098	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	28,848,302	6,065,402	1,730,448	808,626	59,321	XXX	37,512,099	17.3	32,928,479	16.1	37,512,098	

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (Unaffiliated)												
6.1 NAIC 1	41,823,974	19,312,560	15,300,985			XXX	76,437,519	35.3	86,786,184	42.5	76,437,519	
6.2 NAIC 2	1,374,986	8,457,321	10,512,331			XXX	20,344,638	9.4	20,374,079	10.0	20,344,637	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	43,198,960	27,769,881	25,813,316			XXX	96,782,157	44.8	107,160,263	52.4	96,782,156	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 111,817,835	52,001,518	31,186,367	833,536	59,932		195,899,188	90.6	XXX	XXX	195,899,187	
10.2 NAIC 2	(d) 1,374,986	8,457,321	10,512,331				20,344,638	9.4	XXX	XXX	20,344,637	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	113,192,821	60,458,839	41,698,698	833,536	59,932		(b) 216,243,826	100.0	XXX	XXX	216,243,824	
10.8 Line 10.7 as a % of Column 7	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	
11. Total Bonds Prior Year												
11.1 NAIC 1	101,932,441	50,521,308	29,763,571	1,487,958	245,483	XXX	XXX	XXX	183,950,761	90.0	183,950,761	
11.2 NAIC 2		4,071,192	16,302,886			XXX	XXX	XXX	20,374,079	10.0	20,374,079	
11.3 NAIC 3						XXX	XXX	XXX				
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 Totals	101,932,441	54,592,500	46,066,457	1,487,958	245,483	XXX	XXX	XXX	(b) 204,324,840	100.0	204,324,840	
11.8 Line 11.7 as a % of Column 9	49.9	26.7	22.5	0.7	0.1	XXX	XXX	XXX	100.0	XXX	100.0	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	111,817,835	52,001,518	31,186,367	833,536	59,932		195,899,188	90.6	183,950,761	90.0	195,899,187	XXX
12.2 NAIC 2	1,374,986	8,457,321	10,512,331				20,344,638	9.4	20,374,079	10.0	20,344,637	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	113,192,821	60,458,839	41,698,698	833,536	59,932		216,243,826	100.0	204,324,840	100.0	216,243,824	XXX
12.8 Line 12.7 as a % of Column 7	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Column 7, Section 10	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals											XXX	
13.8 Line 13.7 as a % of Column 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Column 7, Section 10								XXX	XXX	XXX	XXX	

(a) Includes $........................freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $........................current year, $........................prior year of bonds with Z designations and $............................current year, $........................prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $........................current year, $........................prior year of bonds with 5* designations and $............................current year, $........................prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ..... 97,753,961 ; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total From Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	41,070,096	26,452,384	14,082,706			XXX	81,605,186	37.7	63,768,580	31.2	81,605,187	
1.2 Residential Mortgage-Backed Securities	75,463	171,172	72,228	24,910	611	XXX	344,384	0.2	467,517	0.2	344,383	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	41,145,559	26,623,556	14,154,934	24,910	611	XXX	81,949,570	37.9	64,236,097	31.4	81,949,570	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX						
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX						
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	27,391,063	2,558,581				XXX	29,949,644	13.8	23,369,372	11.4	29,949,645	
5.2 Residential Mortgage-Backed Securities	1,457,239	3,506,820	1,730,448	808,626	59,321	XXX	7,562,454	3.5	9,559,107	4.7	7,562,454	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	28,848,302	6,065,401	1,730,448	808,626	59,321	XXX	37,512,098	17.3	32,928,479	16.1	37,512,099	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	40,003,338	24,169,030	25,804,849			XXX	89,977,217	41.6	100,848,433	49.4	89,977,217	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities						XXX						
6.4 Other Loan-Backed and Structured Securities	3,195,622	3,600,851	8,466			XXX	6,804,939	3.1	6,311,830	3.1	6,804,939	
6.5 Totals	43,198,960	27,769,881	25,813,315			XXX	96,782,156	44.8	107,160,263	52.4	96,782,156	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total From Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	108,464,497	53,179,995	39,887,555			XXX	201,532,047	93.2	XXX	XXX	201,532,049	
10.2 Residential Mortgage-Backed Securities	1,532,702	3,677,992	1,802,676	833,536	59,932	XXX	7,906,838	3.7	XXX	XXX	7,906,837	
10.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
10.4 Other Loan-Backed and Structured Securities	3,195,622	3,600,851	8,466			XXX	6,804,939	3.1	XXX	XXX	6,804,939	
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	113,192,821	60,458,838	41,698,697	833,536	59,932		216,243,824	100.0	XXX	XXX	216,243,825	
10.7 Line 10.6 as a % of Col. 7	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	97,393,365	46,886,795	43,706,226			XXX	XXX	XXX	187,986,386	92.0	187,986,386	
11.2 Residential Mortgage-Backed Securities	1,689,347	4,243,605	2,360,232	1,487,958	245,483	XXX	XXX	XXX	10,026,625	4.9	10,026,625	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
11.4 Other Loan-Backed and Structured Securities	2,849,730	3,462,100				XXX	XXX	XXX	6,311,830	3.1	6,311,830	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	101,932,442	54,592,500	46,066,458	1,487,958	245,483	XXX	XXX	XXX	204,324,841	100.0	204,324,841	
11.7 Line 11.6 as a % of Col. 9	49.9	26.7	22.5	0.7	0.1	XXX	XXX	XXX	100	XXX	100.0	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	108,464,497	53,179,996	39,887,556			XXX	201,532,049	93.2	187,986,386	92.0	201,532,049	XXX
12.2 Residential Mortgage-Backed Securities	1,532,702	3,677,992	1,802,676	833,536	59,932	XXX	7,906,838	3.7	10,026,625	4.9	7,906,837	XXX
12.3 Commercial Mortgage-Backed Securities						XXX						XXX
12.4 Other Loan-Backed and Structured Securities	3,195,622	3,600,851	8,466			XXX	6,804,939	3.1	6,311,830	3.1	6,804,939	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	113,192,821	60,458,839	41,698,698	833,536	59,932		216,243,826	100.0	204,324,841	100.0	216,243,825	XXX
12.7 Line 12.6 as a % of Col. 7	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	52.3	28.0	19.3	0.4			100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	24,289,647	24,289,647			
2. Cost of short-term investments acquired	104,617,390	104,617,390			
3. Accrual of discount	276	276			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	4,589	4,589			
6. Deduct consideration received on disposals	96,618,332	96,618,332			
7. Deduct amortization of premium	10,877	10,877			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,282,693	32,282,693			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	32,282,693	32,282,693			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Page SI11
Schedule DB , Part A , Verification Between Years
NONE

Schedule DB , Part B , Verification Between Years
NONE

Page SI12
Schedule DB , Part C , Section 1
NONE

Page SI13
Schedule DB , Part C , Section 2
NONE

Page SI14
Schedule DB , Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	63,307,778	63,307,778	
2. Cost of cash equivalents acquired	612,763,360	612,763,360	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	67	67	
6. Deduct consideration received on disposals	610,599,936	610,599,936	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other-than-temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	65,471,269	65,471,269	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	65,471,269	65,471,269	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Code	For-eign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828-2A-7	UNITED STATES TREAS NTS				1	454,297	91.883	459,415	500,000	454,434		137			1.500	2.592	FA	2,833		12/20/2016	08/15/2026
912828-A7-5	UNITED STATES TREAS NTS				1	1,760,186	100.579	1,760,133	1,750,000	1,756,731		(3,305)			1.500	1.309	JD	13,198	13,125	12/15/2015	12/31/2018
912828-B3-3	UNITED STATES TREAS NTS				1	1,728,484	100.555	1,709,435	1,700,000	1,723,125		(5,359)			1.500	0.841	JJ	10,671	3,750	08/24/2016	01/31/2019
912828-G6-1	UNITED STATES TREAS NTS				1	6,108,613	100.211	6,012,660	6,000,000	6,095,994		(12,619)			1.500	0.944	MN	7,912	48,750	08/24/2016	11/30/2019
912828-G9-5	UNITED STATES TREAS NTS				1	767,041	100.508	753,810	750,000	764,345		(2,696)			1.625	0.978	JD	6,127	4,063	07/19/2016	12/31/2019
912828-J2-7	UNITED STATES TREAS NTS				1	1,475,156	97.266	1,458,990	1,500,000	1,478,269		2,417			2.000	2.208	FA	11,332	30,000	09/15/2015	02/15/2025
912828-JR-2	UNITED STATES TREAS NTS				1	564,324	104.762	576,191	550,000	553,307		(1,699)			3.750	3.444	MN	2,678	20,625	11/30/2009	11/15/2018
912828-K7-4	UNITED STATES TREAS NTS				1	2,723,640	96.797	2,613,519	2,700,000	2,721,929		(1,793)			2.000	1.909	FA	20,397	34,714	02/24/2016	08/15/2025
912828-LY-4	UNITED STATES TREAS NTS				1	505,622	105.508	527,540	500,000	508,727		391			3.375	2.776	MN	2,191	10,125	12/20/2016	11/15/2019
912828-M6-4	UNITED STATES TREAS NTS			2	1	504,418	100.164	500,820	500,000	503,517		(901)			1.250	0.873	MN	811	1,875	12/20/2016	11/15/2018
912828-MP-2	UNITED STATES TREAS NTS				1	1,771,529	106.414	1,809,038	1,700,000	1,725,613		(7,751)			3.625	3.141	FA	23,277	61,625	05/31/2011	02/15/2020
912828-P4-6	UNITED STATES TREAS NTS				1	1,779,219	93.360	1,680,480	1,800,000	1,780,607		1,388			1.625	1.762	FA	11,048	14,625	07/06/2016	02/15/2026
912828-P8-7	UNITED STATES TREAS NTS				1	3,599,551	97.297	3,502,692	3,600,000	3,599,810		259			1.125	1.130	FA	13,761	20,250	08/24/2016	02/28/2021
912828-PC-8	UNITED STATES TREAS NTS				1	2,669,414	103.336	2,583,400	2,500,000	2,647,428		(21,167)			2.625	1.070	MN	8,520	39,375	06/30/2016	11/15/2020
912828-R3-6	UNITED STATES TREAS NTS				1	1,757,637	93.149	1,630,108	1,750,000	1,757,335		(302)			1.625	1.583	MN	3,692	14,219	08/19/2016	05/15/2026
912828-RE-2	UNITED STATES TREAS NTS				1	1,716,742	100.633	1,710,761	1,700,000	1,707,260		(4,025)			1.500	1.244	FA	8,664	25,500	02/24/2016	08/31/2018
912828-RT-9	UNITED STATES TREAS NTS				1	1,311,121	100.364	1,304,732	1,300,000	1,306,677		(3,440)			1.375	1.106	MN	1,571	17,875	09/15/2015	11/30/2018
912828-TW-0	UNITED STATES TREAS NTS				1	2,501,367	99.922	2,498,050	2,500,000	2,501,130		(237)			0.750	0.696	AO	3,211		10/31/2016	10/31/2017
912828-U6-5	UNITED STATES TREAS NTS				1	986,055	99.235	992,350	1,000,000	986,141		86			1.750	2.058	MN	1,538		12/20/2016	11/30/2021
912828-U7-3	UNITED STATES TREAS NTS				1	497,129	99.774	498,870	500,000	497,159		30			1.375	1.579	JD	321		12/20/2016	12/15/2019
912828-UB-4	UNITED STATES TREAS NTS				1	400,938	98.805	395,220	400,000	400,834		(104)			1.000	0.929	MN	352	2,000	08/19/2016	11/30/2019
912828-UF-5	UNITED STATES TREAS NTS				1	1,424,763	99.039	1,411,306	1,425,000	1,425,121		(19)			1.125	1.125	JD	8,060	8,016	02/24/2016	12/31/2019
912828-UN-8	UNITED STATES TREAS NTS				1	1,182,988	99.141	1,189,692	1,200,000	1,191,515		1,985			2.000	2.143	FA	9,065	22,000	07/06/2016	02/15/2023
912828-WC-0	UNITED STATES TREAS NTS				1	250,771	100.180	250,450	250,000	250,596		(150)			1.750	1.692	AO	749	4,375	11/05/2015	10/31/2020
912828-XB-1	UNITED STATES TREAS NTS				1	4,707,248	97.961	4,457,226	4,550,000	4,698,618		(8,686)			2.125	1.715	MN	12,553	56,313	06/30/2016	05/15/2025
0199999 - U.S. Governments - Issuer Obligations						43,148,254		42,286,886	42,625,000	43,036,221		(67,559)						184,534	453,199		
U.S. Governments - Residential Mortgage-Backed Securities																					
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	344,961	111.077	368,433	331,693	344,383		(120)			5.000	3.907	MON	1,382	16,774	04/01/2010	09/15/2039
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						344,961		368,433	331,693	344,383		(120)						1,382	16,774		
0599999 - Subtotal - U.S. Governments						43,493,215		42,655,319	42,956,693	43,380,604		(67,679)						185,916	469,972		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
3133EE-W5-5	FEDERAL FARM CR BKS				1	626,226	100.445	620,750	618,000	624,215		(1,740)			1.800	1.506	JD	494	11,124	11/04/2015	06/15/2020
3137EA-BA-6	FEDERAL HOME LN MTG CORP				1	1,631,919	103.715	1,555,725	1,500,000	1,515,777		(17,411)			5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	FEDERAL HOME LN MTG CORP				1	690,282	105.370	737,590	700,000	697,326		1,108			3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
313379-EE-5	FEDERAL HOME LOAN BANKS				1	944,459	100.485	934,511	930,000	937,725		(3,082)			1.625	1.284	JD	714	15,113	10/21/2014	06/14/2019
3135G0-RT-2	FEDERAL NATL MTG ASSN				1	1,063,440	99.955	1,054,525	1,055,000	1,056,766		(1,809)			0.875	0.703	JD	282	9,231	04/10/2013	12/20/2017
3136FT-P3-7	FEDERAL NATL MTG ASSN			2	1	300,980	100.630	299,878	298,000	299,315		(597)			1.680	1.476	FA	1,724	5,006	03/05/2014	02/27/2019
31398A-DM-1	FEDERAL NATL MTG ASSN				1	3,930,223	102.075	3,827,813	3,750,000	3,760,464		(22,917)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						9,187,529		9,030,792	8,851,000	8,891,588		(46,447)						30,103	345,162		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Code	For-eign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128PL-A2-8	FHLMC PC GOLD 15 YR			4	1	42,940	106.192	45,217	42,581	42,803		(30)			4.500	4.237	MON	160	1,941	06/12/2009	06/01/2023
312935-M2-2	FHLMC PC GOLD COMB 30			4	1	399,812	110.055	421,821	383,283	399,276		(156)			5.000	3.782	MON	1,597	19,164	05/11/2010	09/01/2039
31416N-3J-9	FNMA PASS-THRU INT 15 YEAR			4	1	17,096	102.774	16,654	16,205	16,488		(121)			4.500	2.624	MON	61	732	03/18/2010	09/01/2020
31371L-6G-9	FNMA PASS-THRU LNG 30 YEAR			4	1	136,339	111.913	152,793	136,529	136,339					5.500		MON	626	7,594	09/26/2008	04/01/2035
3138AB-YR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	301,814	107.794	314,573	291,828	301,427		(96)			4.500	3.601	MON	1,094	13,134	07/07/2011	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LNG 30 YEAR			4	1	430,370	107.914	446,433	413,693	430,938		(177)			4.500	3.357	MON	1,551	18,778	07/28/2011	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LNG 30 YEAR			4	1	482,725	105.378	474,231	450,027	481,304		(401)			4.000	2.447	MON	1,500	18,198	08/08/2012	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LNG 30 YEAR			4	1	493,611	105.856	517,502	488,875	494,767		(79)			4.000	3.682	MON	1,630	19,580	07/28/2011	04/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,735,213	103.128	1,725,851	1,673,503	1,734,282		(893)			3.500	2.776	MON	4,881	58,612	09/15/2015	08/01/2042
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,870,007	105.192	1,845,415	1,754,331	1,869,507		(882)			4.000	2.416	MON	5,848	70,662	09/15/2015	07/01/2045
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR			4	1	161,029	112.027	184,312	164,525	161,215		42			5.500	6.174	MON	754	9,062	10/29/2008	01/01/2035
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR			4	1	116,574	109.209	122,916	112,551	116,323		(56)			5.000	3.955	MON	469	5,673	11/03/2009	02/01/2036
31403D-WU-9	FNMA PASS-THRU LNG 30 YEAR			4	1	142,378	111.840	150,266	134,359	142,157		(96)			5.500	3.634	MON	616	7,411	01/28/2010	11/01/2036
31408F-6B-0	FNMA PASS-THRU LNG 30 YEAR			4	1	61,100	109.307	70,429	64,433	61,273		35			5.000	6.688	MON	268	3,238	10/30/2008	01/01/2036
31409W-LB-5	FNMA PASS-THRU LNG 30 YEAR			4	1	67,460	111.635	77,750	69,647	67,562		19			5.500	6.582	MON	319	3,832	07/22/2008	04/01/2036
31411E-2C-0	FNMA PASS-THRU LNG 30 YEAR			4	1	169,119	111.892	191,629	171,263	169,119					5.500		MON	785	9,440	10/31/2007	01/01/2037
31411E-YD-3	FNMA PASS-THRU LNG 30 YEAR			4	1	230,749	112.294	262,540	233,797	230,749					5.500		MON	1,072	12,869	10/31/2007	01/01/2037
31412P-6K-2	FNMA PASS-THRU LNG 30 YEAR			4	1	78,383	109.278	83,821	76,705	78,270		(32)			5.000	4.324	MON	320	3,868	07/23/2009	02/01/2035
31412W-N2-8	FNMA PASS-THRU LNG 30 YEAR			4	1	209,449	115.675	243,192	210,237	209,447					6.000	6.162	MON	1,051	12,618	08/06/2007	06/01/2037
31413V-UA-3	FNMA PASS-THRU LNG 30 YEAR			4	1	90,433	113.223	102,215	90,277	90,412		(4)			6.000	5.972	MON	451	5,458	08/12/2008	12/01/2037
31416T-L5-6	FNMA PASS-THRU LNG 30 YEAR			4	1	329,281	110.482	352,292	318,868	328,798		(102)			5.000	4.059	MON	1,329	16,035	04/01/2010	08/01/2039
2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						7,565,880		7,801,853	7,297,516	7,562,454		(3,030)						26,381	317,898		
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,753,409		16,832,645	16,148,516	16,454,042		(49,478)						56,484	663,060		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131H-AQ-8	21ST CENTY FOX AMER INC			1	2FE	689,760	106.999	641,994	600,000	647,912		(10,919)			4.500	2.466	FA	10,200	27,000	01/11/2013	02/15/2021
002824-BF-6	ABBOTT LABS			1	1FE	819,770	99.768	823,086	825,000	820,165		395			3.750	3.858	MN	3,352		11/18/2016	11/30/2026
00440E-AT-4	ACE INA HLDG INC			1	1FE	499,720	99.543	497,715	500,000	499,923		17			2.300	2.317	MN	1,853	11,500	10/27/2015	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	1,010,250	104.061	1,040,610	1,000,000	1,006,769		(1,181)			4.500	4.396	JJ	20,750	45,000	11/20/2013	01/15/2022
02079K-AA-5	ALPHABET INC			1	1FE	1,354,053	106.162	1,311,101	1,235,000	1,338,664		(15,389)			3.625	1.639	MN	5,223	44,769	04/27/2016	05/19/2021
025816-BD-0	AMERICAN EXPRESS CO				1FE	1,007,692	98.889	1,087,779	1,100,000	1,037,334		9,293			2.650	3.766	JD	2,348	29,150	11/14/2013	12/02/2022
0258M0-DP-1	AMERICAN EXPRESS CR CORP MTNBE				1FE	399,756	101.032	404,128	400,000	399,904		33			2.250	2.272	FA	3,400	9,000	08/12/2014	08/15/2019
037833-AK-6	APPLE INC			1	1FE	599,202	97.774	586,644	600,000	599,542		65			2.400	2.427	MN	2,320	14,400	04/30/2013	05/03/2023
037833-BS-8	APPLE INC			1	1FE	499,645	100.018	500,090	500,000	499,879		234			2.250	2.269	FA	4,000	5,625	02/16/2016	02/23/2021
00206R-AZ-5	AT&T INC			1	2FE	1,379,338	103.465	1,293,313	1,250,000	1,323,145		(14,745)			3.875	2.541	FA	18,299	48,438	01/18/2013	08/15/2021
00206R-DB-5	AT&T INC			1	2FE	1,027,073	102.395	1,023,950	1,000,000	1,023,813		(3,260)			3.800	3.325	MS	11,189	19,000	03/21/2016	03/15/2022
053611-AG-4	AVERY DENNISON CORP			1	2FE	788,195	97.155	766,553	789,000	788,683		41			3.350	3.385	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-EU-9	BANK AMER CORP				2FE	971,196	100.353	1,003,530	1,000,000	980,255		2,814			3.300	3.709	JJ	15,583	33,000	08/28/2013	01/11/2023

(continues)

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Code	For-eign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
06406H-BM-0	BANK NEW YORK MTN BK ENT				1FE	587,510	107.852	539,260	500,000	526,421		(10,577)			5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	BANK NEW YORK MTN BK ENT				1FE	641,035	107.466	671,663	625,000	631,504		(1,988)			4.600	4.279	JJ	13,257	28,750	07/22/2011	01/15/2020
084670-BF-4	BERKSHIRE HATHAWAY INC DEL				1FE	745,185	104.197	729,379	700,000	726,664		(4,851)			3.400	2.611	JJ	9,983	23,800	01/14/2013	01/31/2022
084670-BL-1	BERKSHIRE HATHAWAY INC DEL			1	1FE	499,955	101.034	505,170	500,000	500,080		(31)			2.100	2.104	FA	3,996	10,500	08/07/2014	08/14/2019
14040H-AY-1	CAPITAL ONE FINL CORP				2FE	693,132	108.106	648,636	600,000	659,976		(12,361)			4.750	2.426	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BE-4	CAPITAL ONE FINL CORP			2	2FE	299,775	101.074	303,222	300,000	299,916		33			2.450	2.477	AO	1,368	7,350	04/21/2014	04/24/2019
17275R-AX-0	CISCO SYS INC			1	1FE	923,751	100.778	932,197	925,000	924,424		156			2.450	2.484	JD	1,007	22,663	06/10/2015	06/15/2020
172967-FT-3	CITIGROUP INC				2FE	499,964	106.460	479,070	450,000	479,634		(5,362)			4.500	3.102	JJ	9,394	20,250	01/14/2013	01/14/2022
19416Q-DY-3	COLGATE PALMOLIVE CO MTNS BE			1	1FE	853,145	100.664	855,644	850,000	851,658		(319)			2.450	2.422	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP			1	1FE	1,023,420	101.631	1,016,310	1,000,000	1,024,591		(4,072)			3.125	2.662	JJ	14,410	31,250	01/10/2013	07/15/2022
24422E-RM-3	DEERE JOHN CAP CORP MTNS BE				1FE	1,270,388	100.409	1,255,113	1,250,000	1,262,140		(2,159)			2.750	2.565	MS	10,122	34,375	01/14/2013	03/15/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,027,842	105.419	975,126	925,000	982,494		(11,931)			4.375	2.899	JD	1,799	40,469	01/14/2013	06/15/2021
25468P-CW-4	DISNEY WALT CO MTNS BE			1	1FE	1,292,369	98.663	1,282,619	1,300,000	1,295,216		741			2.350	2.432	JD	2,546	30,550	01/11/2013	12/01/2022
278642-AE-3	EBAY INC			1	2FE	578,346	97.471	584,826	600,000	583,150		2,742			2.600	3.181	JJ	7,193	15,600	03/24/2015	07/15/2022
31428X-AZ-9	FEDEX CORP			1	2FE	553,995	100.311	556,726	555,000	554,439		172			2.300	2.347	FA	5,319	12,765	01/06/2015	02/01/2020
316773-CP-3	FIFTH THIRD BANCORP			2	2FE	747,975	103.933	779,498	750,000	748,674		156			4.300	4.376	JJ	14,781	32,250	11/18/2013	01/16/2024
36962G-3U-6	GENERAL ELEC CAP CORP MTN BE				1FE	99,937	105.537	105,537	100,000	99,980		8			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
36962G-4Y-7	GENERAL ELEC CAP CORP MTN BE				1FE	603,161	108.337	650,022	600,000	601,505		(337)			4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	112.360	730,340	650,000	719,739		(12,413)			5.750	3.453	JJ	16,300	37,375	01/11/2013	01/24/2022
38141E-C2-3	GOLDMAN SACHS GRP INC MTN BE			1	1FE	447,245	102.258	434,597	425,000	446,511		(733)			3.850	3.114	JJ	7,863		09/15/2016	07/08/2024
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2FE	723,826	98.064	710,964	725,000	724,577		40			4.000	4.048	JD	1,289	29,000	05/06/2015	06/15/2025
458140-AM-2	INTEL CORP			1	1FE	1,290,796	100.246	1,303,198	1,300,000	1,294,183		885			2.700	2.801	JD	1,560	35,100	01/10/2013	12/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	559,677	107.864	533,927	495,000	533,622		(6,861)			4.750	3.114	FA	8,883	23,513	01/11/2013	02/15/2022
478160-AU-8	JOHNSON & JOHNSON			1	1FE	982,550	105.833	1,058,330	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	107.760	1,077,600	1,000,000	1,076,464		(16,304)			4.625	2.769	MN	6,552	46,250	01/14/2013	05/10/2021
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	107,326	103.106	103,106	100,000	107,101		(225)			3.900	2.975	JJ	1,798		09/09/2016	07/15/2025
494550-BT-2	KINDER MORGAN ENERGY PARTNERS			1	2FE	497,470	100.352	501,760	500,000	498,560		311			3.500	3.606	MS	5,833	17,500	02/19/2014	03/01/2021
501044-CS-8	KROGER CO			1	2FE	749,685	104.602	784,515	750,000	750,152		(22)			3.850	3.883	FA	12,031	28,875	07/18/2013	08/01/2023
50540R-AM-4	LABORATORY CORP AMER HLDGS			1	2FE	789,336	100.887	797,007	790,000	789,775		111			2.500	2.531	MN	3,292	19,750	10/29/2013	11/01/2018
58013M-EW-0	MCDONALDS CORP MED TERM NT BE			1	2FE	190,669	101.188	192,257	190,000	190,469		(236)			2.100	1.979	JD	266	3,968	12/04/2015	12/07/2018
637071-AJ-0	NATIONAL OILWELL VARCO INC			1	2FE	1,312,184	92.559	1,226,407	1,325,000	1,316,781		1,262			2.600	2.732	JD	2,871	34,450	03/25/2013	12/01/2022
68389X-AP-0	ORACLE CORP			1	1FE	1,276,002	98.800	1,284,400	1,300,000	1,284,905		2,373			2.500	2.736	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP AMER			1	2FE	847,748	105.541	897,099	850,000	848,856		134			4.500	4.573	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	100.252	671,688	670,000	669,734		37			2.750	2.776	MS	6,142	18,425	02/25/2013	03/01/2023
828807-CN-5	SIMON PPTY GROUP LP			1	1FE	1,288,209	98.809	1,284,517	1,300,000	1,292,487		1,113			2.750	2.874	FA	14,896	35,750	01/10/2013	02/01/2023
857477-AL-7	STATE STR CORP				1FE	673,907	99.912	674,406	675,000	674,522		65			3.100	3.136	MN	2,674	20,925	05/08/2013	05/15/2023
867914-BG-7	SUNTRUST BKS INC			2	2FE	799,288	100.930	807,440	800,000	799,830		64			2.500	2.524	MN	3,333	20,000	04/24/2014	05/01/2019
87165B-AE-3	SYNCHRONY FINL			1	2FE	344,279	99.690	343,931	345,000	344,638		110			2.700	2.754	FA	3,830	9,315	01/26/2015	02/03/2020
89837L-AA-3	TRUSTEES OF PRINCETON UNIV			1	1FE	497,655	106.880	534,400	500,000	499,357		260			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
91159J-AA-4	U S BANCORP MTN SUB NTS BE			2	1FE	1,289,587	100.528	1,306,864	1,300,000	1,293,543		1,053			2.950	3.071	JJ	17,684	38,350	01/28/2013	07/15/2022
904311-AA-5	UNDER ARMOUR INC			1	2FE	726,912	94.594	690,536	730,000	727,365		453			3.250	3.322	JD	1,054	11,994	06/08/2016	06/15/2026

(continues)

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Code	For-eign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
92343V-BC-7	VERIZON COMMUNICATIONS INC			1	2FE	1,415,180	103.029	1,339,377	1,300,000	1,366,167		(12,776)			3.500	2.393	MN	7,583	45,500	01/11/2013	11/01/2021
931142-CU-5	WAL-MART STORES INC				1FE	999,080	106.395	1,063,950	1,000,000	999,946		13			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
931142-CZ-4	WAL-MART STORES INC				1FE	149,429	104.067	156,101	150,000	149,795		49			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
94974B-FD-7	WELLS FARGO CO MTN BE				1FE	513,725	100.209	501,045	500,000	501,414		(3,982)			2.100	1.296	MN	1,546	10,500	11/13/2013	05/08/2017
94974B-FJ-4	WELLS FARGO CO MTN BE				1FE	306,992	99.588	323,661	325,000	312,316		1,784			3.450	4.223	FA	4,298	11,213	11/20/2013	02/13/2023
983919-AH-4	XILINX INC			1	1FE	1,439,575	101.203	1,467,444	1,450,000	1,443,977		1,312			3.000	3.130	MS	12,808	43,500	03/05/2014	03/15/2021
98385X-AP-1	XTO ENERGY INC			1	1FE	685,854	105.711	634,266	600,000	617,555		(11,575)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-C8-8	BANK N S HALIFAX		C		1FE	805,504	106.502	852,016	800,000	802,569		(574)			4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
780082-AA-1	ROYAL BANK OF CANADA		C		1FE	399,944	99.521	398,084	400,000	400,043		(11)			1.875	1.881	FA	3,042	7,500	01/29/2015	02/05/2021
25152R-WY-5	DEUTSCHE BK AG		C		2FE	1,374,519	99.506	1,368,208	1,375,000	1,374,986		23			1.350	1.356	MN	1,598	18,563	05/22/2014	05/30/2017
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG		D	1	1FE	432,824	101.658	406,630	400,000	431,826		(998)			3.373	2.387	MN	1,724	6,746	09/09/2016	11/15/2025
822582-AM-4	SHELL INTERNATIONAL FIN BV		C	1	1FE	1,175,824	106.577	1,225,636	1,150,000	1,160,828		(3,142)			4.375	4.106	MS	13,417	50,313	07/25/2011	03/25/2020
961214-BK-8	WESTPAC BKG CORP		C		1FE	713,161	107.453	752,171	700,000	704,684		(1,524)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						52,367,061		52,288,384	51,199,000	51,850,279		(142,510)						482,399	1,648,457		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05522R-CU-0	BA CREDIT CARD TR 2015-2A			4	1FE	1,099,868	100.090	1,100,990	1,100,000	1,100,553		(286)			1.360	1.339	MON	665	14,960	04/22/2015	09/15/2020
05582X-AA-0	BMW VEH LEASE TR 2016-2			4	1FE	108,441	100.000	108,442	108,441	108,441					0.720	0.735	MON	24	175	10/04/2016	10/20/2017
14041N-EU-1	CAPITAL ONE CC TR 2015-1A			4	1FE	1,229,881	100.150	1,226,838	1,225,000	1,229,092		(789)			1.390	1.215	MON	757	5,676	08/11/2016	01/15/2021
14041N-FE-6	CAPITAL ONE CC TR 2016-3A			4	1FE	194,924	99.226	193,491	195,000	194,934		10			1.340	1.363	MON	116	871	08/11/2016	04/15/2022
15200W-AB-1	CENTERPOINT ENGY TRANS 2012-4			4	1FE	100,000	101.374	101,374	100,000	100,014		(7)			2.161	2.164	AO	456	2,161	01/11/2012	10/15/2021
161571-HA-5	CHASE ISSUANCE TR 2015-7A			4	1FE	499,864	100.388	501,940	500,000	499,929		45			1.620	1.642	MON	360	8,100	07/22/2015	07/15/2020
161571-HF-4	CHASE ISSUANCE TRUST 2016-5A			4	1FE	1,099,697	98.958	1,088,538	1,100,000	1,099,973		276			1.270	1.278	MON	621	4,812	08/04/2016	07/15/2021
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C			4	1FE	270,849	100.042	271,003	270,889	270,881		12			1.060	1.071	MON	128	2,947	11/18/2014	05/15/2019
36159J-DH-1	GE CAP CCMT 2012-6			4	1FE	999,611	100.175	1,001,750	1,000,000	999,984		25			1.360	1.371	MON	604	13,600	08/22/2012	08/15/2020
43814J-AC-8	HONDA AUTO RECV 2014-4			4	1FE	413,940	100.034	414,154	414,013	413,999		18			0.990	1.002	MON	159	4,131	11/19/2014	09/17/2018
44891E-AA-7	HYUNDAI AUTO RECV TR 2016-B			4	1FE	190,524	99.986	190,498	190,524	190,524					0.700	0.711	MON	56	393	09/14/2016	09/15/2017
58769B-AB-0	MERC-BENZ AUTO RECV TR 2016-1			4	1FE	195,546	99.997	195,540	195,546	195,546					0.750	0.762	MON	61	482	09/09/2016	09/15/2017
65477U-AC-4	NISSAN AUTO RECV 2015-A			4	1FE	383,341	100.047	383,602	383,422	383,491		(99)			1.050	1.028	MON	179	4,070	04/07/2015	10/15/2019
65478V-AA-5	NISSAN AUTO RECV 2016-B			4	1FE	17,577	99.989	17,576	17,577	17,577					0.630	0.638	MON	5	122	04/18/2016	05/15/2017
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,804,064		6,795,734	6,800,413	6,804,939		(795)						4,191	62,500		
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						59,171,125		59,084,117	57,999,413	58,655,217		(143,305)						486,590	1,710,957		
7799999 - Total Bonds - Subtotal - Issuer Obligations						104,702,844		103,606,062	102,675,000	103,778,088		(256,516)						697,036	2,446,817		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						7,910,841		8,170,286	7,629,209	7,906,837		(3,150)						27,763	334,671		
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						6,804,064		6,795,734	6,800,413	6,804,939		(795)						4,191	62,500		
8399999 - Total Bonds						119,417,749		118,572,082	117,104,622	118,489,863		(260,462)						728,990	2,843,988		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/Adjusting Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
05968L-10-2	BANCOLOMBIA SA SPONSORED ADR		C	4,598.000		36.680	168,655	36.680	168,655	154,888		2,732		13,766			13,766		P1LFE	06/16/2016
8499999 - Industrial and Miscellaneous (Unaffiliated)							168,655		168,655	154,888		2,732		13,766			13,766			
8999999 - Total - Preferred Stocks							168,655		168,655	154,888		2,732		13,766			13,766			

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated)																	
88579Y-10-1	3M CO			823.000	146,963	178.570	146,963	107,139		3,588		22,433		22,433		L	09/16/2016
002824-10-0	ABBOTT LABS			2,016.000	77,435	38.410	77,435	74,468		2,068		(12,802)		(12,802)		L	12/20/2016
00287Y-10-9	ABBVIE INC			2,225.000	139,330	62.620	139,330	116,566		4,965		7,348		7,348		L	09/16/2016
00507V-10-9	ACTIVISION BLIZZARD INC			936.000	33,799	36.110	33,799	32,674		168		(3,778)		(3,778)		L	12/20/2016
00508Y-10-2	ACUITY BRANDS INC			60.000	13,852	230.860	13,852	14,886		15		(1,035)		(1,035)		L	12/20/2016
00724F-10-1	ADOBE SYS INC			680.000	70,006	102.950	70,006	39,025				6,072		6,072		L	09/16/2016
00751Y-10-6	ADVANCE AUTO PARTS INC			100.000	16,912	169.120	16,912	15,946	6	23		1,860		1,860		L	09/16/2016
001031-10-3	AEP INDS INC			2,430.000	282,123	116.100	282,123	139,466		2,718		94,649		94,649		L	08/20/2015
00130H-10-5	AES CORP			902.000	10,481	11.620	10,481	12,073		368		1,582		1,582		L	12/20/2016
00817Y-10-8	AETNA INC NEW			480.000	59,525	124.010	59,525	31,799		470		7,514		7,514		L	09/16/2016
008252-10-8	AFFILIATED MANAGERS GROUP			75.000	10,898	145.300	10,898	14,622				(1,031)		(1,031)		L	12/20/2016
001055-10-2	AFLAC INC			558.000	38,837	69.600	38,837	32,594		924		5,390		5,390		L	03/30/2016
00846U-10-1	AGILENT TECHNOLOGIES INC			444.000	20,229	45.560	20,229	17,511	59	198		1,593		1,593		L	12/20/2016
009158-10-6	AIR PRODS & CHEMS INC			297.000	42,715	143.820	42,715	30,640	255	885		6,302		6,302		L	09/16/2016
00971T-10-1	AKAMAI TECHNOLOGIES INC			237.000	15,803	66.680	15,803	10,566				3,340		3,340		L	09/16/2016
011659-10-9	ALASKA AIR GROUP INC			3,310.000	293,696	88.730	293,696	225,242		3,202		68,454		68,454		L	07/29/2016
012653-10-1	ALBEMARLE CORP			154.000	13,256	86.080	13,256	12,235	46	46		1,021		1,021		L	12/20/2016
015351-10-9	ALEXION PHARMACEUTICALS INC			307.000	37,561	122.350	37,561	40,739				(19,426)		(19,426)		L	12/20/2016
016255-10-1	ALIGN TECHNOLOGY INC			1,539.000	147,944	96.130	147,944	71,651				46,601		46,601		L	06/11/2014
018581-10-8	ALLIANCE DATA SYSTEMS CORP			79.000	18,052	228.500	18,052	18,940		41		(3,344)		(3,344)		L	06/17/2016
01877R-10-8	ALLIANCE RES PARTNER L P			5,870.000	131,782	22.450	131,782	144,278				(12,496)		(12,496)		L	11/11/2016
018802-10-8	ALLIANT ENERGY CORP			311.000	11,784	37.890	11,784	12,344		181		(560)		(560)		L	12/20/2016
020002-10-1	ALLSTATE CORP			504.000	37,356	74.120	37,356	18,920	169	662		6,031		6,031		L	03/30/2016
02079K-10-7	ALPHABET INC			406.000	313,359	771.820	313,359	174,002				5,166		5,166		L	12/20/2016
02079K-30-5	ALPHABET INC			405.000	320,942	792.450	320,942	175,560				5,887		5,887		L	12/20/2016
02209S-10-3	ALTRIA GROUP INC			2,670.000	180,545	67.620	180,545	97,639	1,651	5,954		24,754		24,754		L	09/16/2016
00163U-10-6	AMAG PHARMACEUTICALS INC			5,140.000	178,872	34.800	178,872	178,538				334		334		L	12/13/2016
023135-10-6	AMAZON COM INC			540.000	404,930	749.870	404,930	184,207				41,541		41,541		L	12/20/2016
023608-10-2	AMEREN CORP			332.000	17,417	52.460	17,417	12,086		545		2,865		2,865		L	12/20/2016
02376R-10-2	AMERICAN AIRLS GROUP INC			709.000	33,103	46.690	33,103	38,515		278		3,426		3,426		L	06/17/2016
024061-10-3	AMERICAN AXLE & MFG HLDGS INC			7,912.000	152,702	19.300	152,702	136,245				30,962	28,114	2,848		L	07/14/2015
025537-10-1	AMERICAN ELEC PWR INC			673.000	42,372	62.960	42,372	31,950		1,478		2,814		2,814		L	12/20/2016
025816-10-9	AMERICAN EXPRESS CO			1,052.000	77,932	74.080	77,932	53,401		1,232		5,086		5,086		L	06/17/2016
025932-10-4	AMERICAN FINL GROUP OH			3,556.000	313,355	88.120	313,355	170,717		6,716		55,226		55,226		L	07/29/2016
026874-78-4	AMERICAN INTL GROUP INC			1,336.000	87,254	65.310	87,254	64,545		1,807		4,564		4,564		L	03/30/2016
03027X-10-0	AMERICAN TOWER CORP NEW			582.000	61,506	105.680	61,506	46,642	337	1,176		4,846		4,846		L	12/20/2016
030420-10-3	AMERICAN WTR WKS CO INC NEW			243.000	17,583	72.360	17,583	16,574		268		1,010		1,010		L	12/20/2016
03076C-10-6	AMERIPRISE FINL INC			216.000	23,963	110.940	23,963	22,862		623		1,042		1,042		L	06/17/2016
03073E-10-5	AMERISOURCEBERGEN CORP			229.000	17,906	78.190	17,906	15,271		314		(5,750)		(5,750)		L	09/16/2016
031100-10-0	AMETEK INC NEW			316.000	15,358	48.600	15,358	15,362		112		(1,472)		(1,472)		L	06/17/2016
031162-10-0	AMGEN INC			1,018.000	148,842	146.210	148,842	120,155		4,019		(16,079)		(16,079)		L	12/20/2016
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC			13,223.000	243,568	18.420	243,568	210,707				32,860		32,860		L	07/29/2016
032095-10-1	AMPHENOL CORP NEW			422.000	28,358	67.200	28,358	18,428	67	230		6,171		6,171		L	12/20/2016
032511-10-7	ANADARKO PETE CORP			765.000	53,343	69.730	53,343	58,742		135		14,583		14,583		L	12/20/2016
032654-10-5	ANALOG DEVICES INC			422.000	30,646	72.620	30,646	20,926		679		7,045		7,045		L	12/20/2016
036752-10-3	ANTHEM INC			360.000	51,757	143.770	51,757	32,257		917		1,695		1,695		L	09/16/2016

(continues)

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ...., the total $ value (included in Column 8) of all such issues $ ....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
037411-10-5	APACHE CORP			519.000	32,941	63.470	32,941	32,225		497		9,432		9,432		L	12/20/2016
03748R-10-1	APARTMENT INVT & MGMT CO			5,516.000	250,702	45.450	250,702	199,158		7,259		29,833		29,833		L	12/20/2016
037833-10-0	APPLE INC			7,302.000	845,718	115.820	845,718	480,680		15,418		72,525		72,525		L	12/20/2016
038222-10-5	APPLIED MATLS INC			1,480.000	47,760	32.270	47,760	25,469		579		19,700		19,700		L	12/20/2016
038336-10-3	APTARGROUP INC			2,674.000	196,405	73.450	196,405	173,048		3,262		2,139		2,139		L	09/28/2015
039483-10-2	ARCHER DANIELS MIDLAND CO			787.000	35,927	45.650	35,927	31,339		935		6,989		6,989		L	06/17/2016
03965L-10-0	ARCONIC INC			600.000	11,124	18.540	11,124	13,321		54		(2,197)		(2,197)		L	10/06/2016
04013V-10-8	ARES COML REAL ESTATE CORP			9,999.000	137,286	13.730	137,286	120,258	2,600	10,299		22,898		22,898		L	09/28/2015
045327-10-3	ASPEN TECHNOLOGY INC			4,786.000	261,698	54.680	261,698	194,174				80,979		80,979		L	04/28/2015
04621X-10-8	ASSURANT INC			78.000	7,243	92.860	7,243	5,038		158		963		963		L	03/30/2016
00206R-10-2	AT&T INC			8,409.000	357,635	42.530	357,635	274,599		15,913		67,070		67,070		L	12/20/2016
052769-10-6	AUTODESK INC			268.000	19,835	74.010	19,835	12,607				3,478		3,478		L	12/20/2016
053015-10-3	AUTOMATIC DATA PROCESSING INC			617.000	63,415	102.780	63,415	41,984	355	1,284		11,085		11,085		L	09/16/2016
05329W-10-2	AUTONATION INC			89.000	4,330	48.650	4,330	4,379				(819)		(819)		L	06/17/2016
053332-10-2	AUTOZONE INC			39.000	30,802	789.790	30,802	18,639				1,867		1,867		L	05/27/2015
053484-10-1	AVALONBAY CMNTYS INC			188.000	33,304	177.150	33,304	23,687	254	941		(1,190)		(1,190)		L	12/20/2016
053611-10-9	AVERY DENNISON CORP			121.000	8,497	70.220	8,497	5,456		192		897		897		L	12/20/2016
057224-10-7	BAKER HUGHES INC			578.000	37,553	64.970	37,553	30,652		388		10,887		10,887		L	06/17/2016
058498-10-6	BALL CORP			239.000	17,942	75.070	17,942	13,422		104		336		336		L	12/20/2016
060505-10-4	BANK AMER CORP			13,838.000	305,820	22.100	305,820	211,082		3,467		74,378		74,378		L	06/17/2016
064058-10-0	BANK NEW YORK MELLON CORP			1,447.000	68,559	47.380	68,559	47,260		1,039		8,976		8,976		L	03/30/2016
063904-10-6	BANK OF THE OZARKS INC			5,614.000	295,240	52.590	295,240	218,805		926		76,435		76,435		L	08/31/2016
067383-10-9	BARD C R INC			100.000	22,466	224.660	22,466	13,390		96		3,385		3,385		L	12/20/2016
071813-10-9	BAXTER INTL INC			670.000	29,708	44.340	29,708	25,071	85	319		3,827		3,827		L	12/20/2016
054937-10-7	BB&T CORP			1,111.000	52,239	47.020	52,239	39,497		1,253		10,358		10,358		L	06/17/2016
075887-10-9	BECTON DICKINSON & CO			289.997	48,009	165.550	48,009	29,491		765		3,335		3,335		L	12/20/2016
075896-10-0	BED BATH & BEYOND INC			208.000	8,453	40.640	8,453	11,921	27	55		(1,585)		(1,585)		L	03/30/2016
084670-70-2	BERKSHIRE HATHAWAY INC DEL			2,600.000	423,748	162.980	423,748	301,081				79,027		79,027		L	09/16/2016
084680-10-7	BERKSHIRE HILLS BANCORP INC			5,219.000	192,320	36.850	192,320	157,256		4,175		40,395		40,395		L	12/02/2015
086516-10-1	BEST BUY INC			373.000	15,916	42.670	15,916	9,742		596		4,554		4,554		L	03/30/2016
09062X-10-3	BIOGEN INC			297.000	84,223	283.580	84,223	67,770				(6,592)		(6,592)		L	12/20/2016
09247X-10-1	BLACKROCK INC			161.000	61,267	380.540	61,267	47,176		1,470		6,442		6,442		L	03/30/2016
093671-10-5	BLOCK H & R INC			300.000	6,897	22.990	6,897	8,446	66	260		(3,052)		(3,052)		L	12/20/2016
097023-10-5	BOEING CO			786.000	122,364	155.680	122,364	69,770		3,418		8,850		8,850		L	03/30/2016
099724-10-6	BORGWARNER INC			274.000	10,807	39.440	10,807	14,235		143		(953)		(953)		L	06/17/2016
101121-10-1	BOSTON PROPERTIES INC			210.000	26,414	125.780	26,414	21,490	158	767		(372)		(372)		L	09/16/2016
101137-10-7	BOSTON SCIENTIFIC CORP			1,864.000	40,318	21.630	40,318	23,020				5,533		5,533		L	12/20/2016
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL			1,516.000	106,150	70.020	106,150	98,397				4,882		4,882		L	09/28/2015
110122-10-8	BRISTOL MYERS SQUIBB CO			2,288.000	133,711	58.440	133,711	114,515		3,431		(23,123)		(23,123)		L	09/16/2016
115637-20-9	BROWN FORMAN CORP			249.000	11,185	44.920	11,185	9,276	46	133		(1,174)		(1,174)		L	03/30/2016
12541W-20-9	C H ROBINSON WORLDWIDE INC			193.000	14,139	73.260	14,139	10,082		338		2,135		2,135		L	09/16/2016
12673P-10-5	CA INC			429.000	13,629	31.770	13,629	12,115		412		1,269		1,269		L	12/20/2016
127097-10-3	CABOT OIL & GAS CORP			637.000	14,880	23.360	14,880	18,299		47		2,844		2,844		L	06/17/2016
134429-10-9	CAMPBELL SOUP CO			265.000	16,025	60.470	16,025	11,508		309		1,870		1,870		L	09/16/2016
139794-10-1	CAPITAL BK FINL CORP			4,470.000	175,448	39.250	175,448	101,827		2,417		32,497		32,497		L	04/24/2014
14040H-10-5	CAPITAL ONE FINL CORP			660.000	57,578	87.240	57,578	43,406		1,034		10,156		10,156		L	06/17/2016
14149F-10-9	CARDINAL FINL CORP			4,685.000	153,621	32.790	153,621	96,412		2,249		47,037		47,037		L	05/12/2015
14149Y-10-8	CARDINAL HEALTH INC			438.000	31,523	71.970	31,523	29,369	197	725		(7,474)		(7,474)		L	06/17/2016

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
142339-10-0	CARLISLE COS INC			819.000	90,328	110.290	90,328	84,989		573		5,339		5,339		L	07/29/2016
143130-10-2	CARMAX INC			260.000	16,741	64.390	16,741	11,582				2,718		2,718		L	03/30/2016
149123-10-1	CATERPILLAR INC DEL			801.000	74,285	92.740	74,285	68,708		2,418		19,412		19,412		L	12/20/2016
124805-10-2	CBIZ INC			14,610.000	200,157	13.700	200,157	158,808				56,102		56,102		L	12/02/2015
12504L-10-9	CBRE GROUP INC			411.000	12,942	31.490	12,942	10,417				(857)		(857)		L	12/20/2016
124857-20-2	CBS CORP NEW			536.000	34,100	63.620	34,100	19,902	100	337		8,741		8,741		L	09/16/2016
151020-10-4	CELGENE CORP			1,061.000	122,811	115.750	122,811	51,804				(3,965)		(3,965)		L	12/20/2016
15135B-10-1	CENTENE CORP DEL COM			234.004	13,224	56.510	13,224	15,673				(2,449)		(2,449)		L	12/20/2016
15189T-10-7	CENTERPOINT ENERGY INC			589.000	14,513	24.640	14,513	13,475		582		3,488		3,488		L	12/20/2016
15201P-10-9	CENTERSTATE BANKS INC			5,777.000	145,407	25.170	145,407	108,198		231		37,209		37,209		L	10/20/2016
156504-30-0	CENTURY CMNTYS INC			10,354.000	217,434	21.000	217,434	219,431				(1,997)		(1,997)		L	09/29/2016
156700-10-6	CENTURYLINK INC			748.000	17,787	23.780	17,787	21,629		1,556		(1,141)		(1,141)		L	09/16/2016
156782-10-4	CERNER CORP			413.000	19,564	47.370	19,564	21,432				(5,031)		(5,031)		L	12/20/2016
125269-10-0	CF INDS HLDGS INC			319.000	10,042	31.480	10,042	14,076		370		(2,712)		(2,712)		L	06/17/2016
16119P-10-8	CHARTER COMMUNICATIONS INC NEW			296.000	85,224	287.920	85,224	79,726				5,498		5,498		L	09/12/2016
16411W-10-8	CHENIERE ENERGY PTNRS LP HLDGC			10,252.000	229,337	22.370	229,337	219,075		205		10,262		10,262		L	09/29/2016
165167-10-7	CHESAPEAKE ENERGY CORP			24,798.000	174,082	7.020	174,082	178,905				(4,823)		(4,823)		L	12/20/2016
166764-10-0	CHEVRON CORP NEW			2,585.000	304,255	117.700	304,255	239,206		10,931		71,145		71,145		L	09/16/2016
169656-10-5	CHIPOTLE MEXICAN GRILL INC			39.000	14,715	377.320	14,715	19,553				(3,999)		(3,999)		L	05/27/2015
171340-10-2	CHURCH & DWIGHT INC			354.000	15,643	44.190	15,643	15,147		247		579		579		L	09/16/2016
171484-10-8	CHURCHILL DOWNS INC			1,218.000	183,248	150.450	183,248	179,362	1,608	1,401		10,913		10,913		L	11/13/2015
125509-10-9	CIGNA CORPORATION			351.000	46,820	133.390	46,820	31,522		14		(4,426)		(4,426)		L	12/20/2016
171798-10-1	CIMAREX ENERGY CO			130.000	17,667	135.900	17,667	13,805		48		5,608		5,608		L	06/17/2016
172062-10-1	CINCINNATI FINL CORP			205.000	15,529	75.750	15,529	9,911		369		3,184		3,184		L	09/16/2016
172908-10-5	CINTAS CORP			117.000	13,521	115.560	13,521	6,525		154		2,840		2,840		L	12/20/2016
17275R-10-2	CISCO SYS INC			6,874.000	207,732	30.220	207,732	115,919		6,757		20,809		20,809		L	09/16/2016
172967-42-4	CITIGROUP INC			3,902.000	231,896	59.430	231,896	179,985		1,622		31,722		31,722		L	06/17/2016
174610-10-5	CITIZENS FINL GROUP INC			700.000	24,941	35.630	24,941	14,877		313		10,064		10,064		L	06/17/2016
177376-10-0	CITRIX SYS INC			213.000	19,023	89.310	19,023	11,581				2,904		2,904		L	03/30/2016
189054-10-9	CLOROX CO DEL			176.000	21,124	120.020	21,124	15,850		528		(1,209)		(1,209)		L	09/16/2016
12572Q-10-5	CME GROUP INC			464.000	53,522	115.350	53,522	34,564	1,495	2,418		11,276		11,276		L	12/20/2016
125896-10-0	CMS ENERGY CORP			382.000	15,899	41.620	15,899	10,805		443		1,781		1,781		L	12/20/2016
189754-10-4	COACH INC			383.000	13,413	35.020	13,413	13,180	131	362		746		746		L	09/16/2016
191216-10-0	COCA COLA CO			5,315.000	220,360	41.460	220,360	194,969		7,374		(8,334)		(8,334)		L	09/16/2016
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			830.000	46,505	56.030	46,505	38,685				(3,176)		(3,176)		L	09/16/2016
194162-10-3	COLGATE PALMOLIVE CO			1,217.000	79,640	65.440	79,640	75,070		1,863		(1,574)		(1,574)		L	09/16/2016
20030N-10-1	COMCAST CORP NEW			3,263.000	225,310	69.050	225,310	135,278	897	3,472		40,667		40,667		L	12/20/2016
200340-10-7	COMERICA INC			235.000	16,006	68.110	16,006	10,664	54	199		6,178		6,178		L	06/17/2016
205887-10-2	CONAGRA FOODS INC			569.000	22,504	39.550	22,504	12,866		550		2,498		2,498		L	06/17/2016
20605P-10-1	CONCHO RES INC			200.000	26,520	132.600	26,520	19,272				7,248		7,248		L	12/20/2016
20825C-10-4	CONOCOPHILLIPS			1,696.000	85,037	50.140	85,037	80,692		1,650		32,240	25,992	6,248		L	09/16/2016
209115-10-4	CONSOLIDATED EDISON INC			417.000	30,725	73.680	30,725	23,261		1,063		3,491		3,491		L	12/20/2016
21036P-10-8	CONSTELLATION BRANDS INC			243.000	37,254	153.310	37,254	19,562		352		2,500		2,500		L	12/20/2016
216648-40-2	COOPER COS INC			1,354.000	236,855	174.930	236,855	234,088				2,767		2,767		L	11/16/2016
21676P-10-3	COOPER STD HLDGS INC			3,468.000	358,522	103.380	358,522	248,283				110,239		110,239		L	03/29/2016
21871D-10-3	CORELOGIC INC			5,345.000	196,856	36.830	196,856	193,381				5,127		5,127		L	07/29/2016
21870U-50-2	CORENERGY INFRASTRUCTURE TR IN			5,010.000	174,749	34.880	174,749	174,151				598		598		L	12/13/2016
21870Q-10-5	CORESITE RLTY CORP			1,914.000	151,914	79.370	151,914	90,817	1,531	4,058		43,352		43,352		L	06/02/2015

(continues)

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
219350-10-5	CORNING INC			1,302.000	31,600	24.270	31,600	22,373		738		7,758		7,758		L	06/17/2016
22160K-10-5	COSTCO WHSL CORP NEW			598.000	95,746	160.110	95,746	68,775		1,028		(722)		(722)		L	12/20/2016
222070-20-3	COTY INC			643.000	11,773	18.310	11,773	12,465		12		(692)		(692)		L	12/20/2016
22822V-10-1	CROWN CASTLE INTL CORP NEW			493.000	42,778	86.770	42,778	38,031		1,649		67		67		L	12/20/2016
12650T-10-4	CSRA INC			199.000	6,336	31.840	6,336	5,219	20	75		448		448		L	09/16/2016
126408-10-3	CSX CORP			1,282.000	46,062	35.930	46,062	34,820		916		12,715		12,715		L	12/20/2016
231021-10-6	CUMMINS INC			211.000	28,837	136.670	28,837	26,856		834		10,128		10,128		L	12/20/2016
126650-10-0	CVS HEALTH CORP			1,460.000	115,209	78.910	115,209	88,335		2,458		(27,527)		(27,527)		L	09/16/2016
23331A-10-9	D R HORTON INC			464.000	12,681	27.330	12,681	9,718		152		(2,126)		(2,126)		L	12/20/2016
235851-10-2	DANAHER CORP DEL			833.000	64,841	77.840	64,841	48,086	104	468		1,802		1,802		L	09/16/2016
237194-10-5	DARDEN RESTAURANTS INC			168.000	12,217	72.720	12,217	7,379		324		1,554		1,554		L	09/16/2016
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			216.000	13,867	64.200	13,867	13,074				(1,166)		(1,166)		L	09/16/2016
244199-10-5	DEERE & CO			396.000	40,804	103.040	40,804	32,587	238	946		10,586		10,586		L	03/30/2016
247361-70-2	DELTA AIR LINES INC DEL			1,008.000	49,584	49.190	49,584	24,090		659		(557)		(557)		L	06/17/2016
24906P-10-9	DENTSPLY INTL INC NEW			316.000	18,243	57.730	18,243	16,470	24	73		1,772		1,772		L	03/31/2016
25179M-10-3	DEVON ENERGY CORP NEW			717.000	32,745	45.670	32,745	25,000		243		21,021	10,738	10,283		L	09/16/2016
253868-10-3	DIGITAL RLTY TR INC			217.000	21,322	98.260	21,322	20,332	179	350		991		991		L	12/20/2016
254709-10-8	DISCOVER FINL SVCS			540.000	38,929	72.090	38,929	18,159		620		9,999		9,999		L	06/17/2016
25470F-10-4	DISCOVERY COMMUNICATNS NEW			208.000	5,701	27.410	5,701	6,984				172		172		L	09/16/2016
25470F-30-2	DISCOVERY COMMUNICATNS NEW			302.000	8,088	26.780	8,088	9,877				482		482		L	06/17/2016
254687-10-6	DISNEY WALT CO			2,005.000	208,961	104.220	208,961	116,786	1,594	2,818		(1,010)		(1,010)		L	09/16/2016
256677-10-5	DOLLAR GEN CORP NEW			348.000	25,776	74.070	25,776	19,064	86	345		704		704		L	12/20/2016
256746-10-8	DOLLAR TREE INC			323.000	24,929	77.180	24,929	18,281				(283)		(283)		L	12/20/2016
25746U-10-9	DOMINION RES INC VA NEW			858.000	65,714	76.590	65,714	55,682		2,286		7,194		7,194		L	12/20/2016
25960R-10-5	DOUGLAS DYNAMICS INC			4,775.000	160,679	33.650	160,679	105,571		4,489		60,070		60,070		L	11/16/2015
260003-10-8	DOVER CORP			212.000	15,885	74.930	15,885	15,187		363		2,875		2,875		L	09/16/2016
260543-10-3	DOW CHEM CO			1,535.000	87,833	57.220	87,833	64,069	703	2,774		8,728		8,728		L	12/20/2016
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			251.000	22,758	90.670	22,758	12,383	135	515		(614)		(614)		L	09/16/2016
26168L-20-5	DREW INDS INC			1,973.000	213,380	108.150	213,380	192,427		987		20,953		20,953		L	11/16/2016
233331-10-7	DTE ENERGY CO			245.000	24,135	98.510	24,135	16,734	201	672		4,152		4,152		L	12/20/2016
263534-10-9	DU PONT E I DE NEMOURS & CO			1,190.000	87,346	73.400	87,346	68,435		1,795		8,115		8,115		L	09/16/2016
26441C-20-4	DUKE ENERGY CORP NEW			943.000	73,196	77.620	73,196	65,182		3,069		5,424		5,424		L	09/16/2016
26483E-10-0	DUN & BRADSTREET CORP DEL NEW			50.000	6,066	121.320	6,066	4,985		94		854		854		L	12/20/2016
267475-10-1	DYCOM INDS INC			2,203.000	176,879	80.290	176,879	173,395				3,484		3,484		L	12/13/2016
269246-40-1	E TRADE FINANCIAL CORP			374.000	12,959	34.650	12,959	7,360				1,894		1,894		L	12/20/2016
268948-10-6	EAGLE BANCORP INC MD			1,841.000	112,209	60.950	112,209	26,360				19,294		19,294		L	03/07/2012
277432-10-0	EASTMAN CHEM CO			200.000	15,042	75.210	15,042	14,780	103	358		1,502		1,502		L	06/17/2016
278642-10-3	EBAY INC			1,423.000	42,249	29.690	42,249	23,732				3,182		3,182		L	09/16/2016
278865-10-0	ECOLAB INC			359.000	42,082	117.220	42,082	36,334	133	495		1,012		1,012		L	09/16/2016
281020-10-7	EDISON INTL			446.000	32,108	71.990	32,108	21,134	242	831		5,374		5,374		L	12/20/2016
28176E-10-8	EDWARDS LIFESCIENCES CORP			292.000	27,360	93.700	27,360	9,904				4,102		4,102		L	12/20/2016
285512-10-9	ELECTRONIC ARTS INC			413.000	32,528	78.760	32,528	10,312				4,003		4,003		L	12/20/2016
291011-10-4	EMERSON ELEC CO			880.000	49,060	55.750	49,060	53,759		1,622		6,670		6,670		L	09/16/2016
292218-10-4	EMPLOYERS HOLDINGS INC			5,667.000	224,413	39.600	224,413	151,300		2,040		69,704		69,704		L	03/27/2015
29364G-10-3	ENTERGY CORP NEW			245.000	18,000	73.470	18,000	15,373		802		1,051		1,051		L	12/20/2016
29414D-10-0	ENVISION HEALTHCARE CORP			160.000	10,126	63.290	10,126	10,419				(293)		(293)		L	12/20/2016
26875P-10-1	EOG RES INC			789.000	79,768	101.100	79,768	53,908		500		22,647		22,647		L	12/20/2016
268785-10-2	EP ENERGY CORP			26,682.000	174,767	6.550	174,767	181,638				(6,871)		(6,871)		L	12/13/2016

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
26884L-10-9	EQT CORP			236.000	15,434	65.400	15,434	17,893		26		2,001		2,001		L	09/16/2016
26885B-10-0	EQT MIDSTREAM PARTNERS LP			1,425.000	109,269	76.680	109,269	84,856		4,346		1,739		1,739		L	06/02/2015
294429-10-5	EQUIFAX INC			1,158.000	136,910	118.230	136,910	61,642		1,603		7,842		7,842		L	12/20/2016
29444U-70-0	EQUINIX INC			97.000	34,669	357.410	34,669	24,565		620		4,813		4,813		L	12/20/2016
294628-10-2	EQUITY COMWLTH			7,117.000	215,218	30.240	215,218	215,777				(559)		(559)		L	08/18/2016
29476L-10-7	EQUITY RESIDENTIAL			500.000	32,180	64.360	32,180	27,132	247	6,265		(8,239)		(8,239)		L	12/20/2016
297178-10-5	ESSEX PPTY TR INC			89.000	20,693	232.500	20,693	16,092	142	534		(539)		(539)		L	09/16/2016
298736-10-9	EURONET WORLDWIDE INC			2,207.000	159,853	72.430	159,853	121,164								L	12/12/2014
30040W-10-8	EVERSOURCE ENERGY			434.000	23,970	55.230	23,970	18,539		738		1,603		1,603		L	09/16/2016
30161N-10-1	EXELON CORP			1,264.000	44,859	35.490	44,859	35,196		1,567		9,462		9,462		L	12/20/2016
30212P-30-3	EXPEDIA INC DEL			165.000	18,691	113.280	18,691	12,044		161		(1,696)		(1,696)		L	09/16/2016
302130-10-9	EXPEDITORS INTL WASH INC			247.000	13,081	52.960	13,081	9,785		198		1,931		1,931		L	03/30/2016
30219G-10-8	EXPRESS SCRIPTS HLDG CO			844.000	58,059	68.790	58,059	56,730				(15,450)		(15,450)		L	09/16/2016
30225T-10-2	EXTRA SPACE STORAGE INC			172.000	13,285	77.240	13,285	15,372		395		(2,087)		(2,087)		L	12/20/2016
30231G-10-2	EXXON MOBIL CORP			5,678.000	512,496	90.260	512,496	502,282		16,438		68,315		68,315		L	09/16/2016
302491-30-3	F M C CORP			183.000	10,350	56.560	10,350	9,902	30	111		2,946		2,946		L	12/20/2016
315616-10-2	F5 NETWORKS INC			1,667.000	241,248	144.720	241,248	160,581				79,608		79,608		L	03/30/2016
30303M-10-2	FACEBOOK INC			3,205.000	368,735	115.050	368,735	215,077				31,798		31,798		L	12/20/2016
311900-10-4	FASTENAL CO			395.000	18,557	46.980	18,557	17,395		444		2,237		2,237		L	12/20/2016
313747-20-6	FEDERAL REALTY INVT TR			98.000	13,927	142.110	13,927	14,791	96	271		(865)		(865)		L	12/20/2016
31428X-10-6	FEDEX CORP			334.000	62,191	186.200	62,191	46,174	135	423		12,082		12,082		L	09/16/2016
31620M-10-6	FIDELITY NATL INFORMATION SVCS			449.000	33,962	75.640	33,962	24,732		410		5,663		5,663		L	09/16/2016
316773-10-0	FIFTH THIRD BANCORP			1,034.000	27,887	26.970	27,887	17,054	145	535		7,138		7,138		L	03/30/2016
31787A-50-7	FINISAR CORP			7,343.000	222,273	30.270	222,273	216,251				6,022		6,022		L	09/29/2016
336433-10-7	FIRST SOLAR INC			106.000	3,402	32.090	3,402	4,751				(3,160)		(3,160)		L	09/16/2016
337932-10-7	FIRSTENERGY CORP			583.000	18,056	30.970	18,056	18,126		798		(573)		(573)		L	09/16/2016
337738-10-8	FISERV INC			297.000	31,565	106.280	31,565	17,010				4,363		4,363		L	09/16/2016
302445-10-1	FLIR SYS INC			186.000	6,731	36.190	6,731	5,393		87		1,482		1,482		L	09/16/2016
34354P-10-5	FLOWSERVE CORP			178.000	8,553	48.050	8,553	10,431	34	132		1,044		1,044		L	12/20/2016
343412-10-2	FLUOR CORP NEW			190.000	9,979	52.520	9,979	11,508	40	162		994		994		L	03/30/2016
30249U-10-1	FMC TECHNOLOGIES INC			309.000	10,979	35.530	10,979	14,074				2,054		2,054		L	06/17/2016
344849-10-4	FOOT LOCKER INC			185.000	13,115	70.890	13,115	9,971		101		3,144		3,144		L	12/20/2016
345370-86-0	FORD MTR CO DEL			5,344.000	64,823	12.130	64,823	75,046		4,361		(9,985)		(9,985)		L	09/16/2016
34959J-10-8	FORTIVE CORP			411.000	22,042	53.630	22,042	14,285		57		7,757		7,757		L	12/20/2016
34964C-10-6	FORTUNE BRANDS HOME & SEC INC			211.000	11,280	53.460	11,280	11,839		34		(559)		(559)		L	09/16/2016
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC			4,984.000	109,648	22.000	109,648	107,156				2,492		2,492		L	10/20/2016
35352P-10-4	FRANKLIN FINL NETWORK INC			2,931.000	122,662	41.850	122,662	108,330				14,332		14,332		L	09/29/2016
354613-10-1	FRANKLIN RES INC			475.000	18,801	39.580	18,801	21,617	95	340		1,299		1,299		L	03/30/2016
35671D-85-7	FREEPORT-MCMORAN INC			1,715.000	22,621	13.190	22,621	23,472				20,951	11,419	9,532		L	09/16/2016
35906A-10-8	FRONTIER COMMUNICATIONS CORP			1,606.000	5,428	3.380	5,428	7,381		595		(2,206)		(2,206)		L	09/16/2016
363576-10-9	GALLAGHER ARTHUR J & CO			243.000	12,626	51.960	12,626	11,329		185		1,297		1,297		L	12/20/2016
364760-10-8	GAP INC DEL			300.000	6,732	22.440	6,732	11,271	69	271		(692)		(692)		L	12/20/2016
369550-10-8	GENERAL DYNAMICS CORP			392.000	67,683	172.660	67,683	36,063		1,159		13,821		13,821		L	12/20/2016
369604-10-3	GENERAL ELECTRIC CO			12,114.000	382,802	31.600	382,802	279,367	2,975	11,034		5,670		5,670		L	09/16/2016
370023-10-3	GENERAL GROWTH PPTYS INC NEW			799.000	19,959	24.980	19,959	16,896	379	592		(1,813)		(1,813)		L	12/20/2016
370334-10-4	GENERAL MLS INC			809.000	49,972	61.770	49,972	39,718		1,459		3,015		3,015		L	09/16/2016
37045V-10-0	GENERAL MTRS CO			1,899.000	66,161	34.840	66,161	59,684		2,845		1,788		1,788		L	09/16/2016
372460-10-5	GENUINE PARTS CO			203.000	19,395	95.540	19,395	16,638	135	516		1,899		1,899		L	09/16/2016

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
375558-10-3	GILEAD SCIENCES INC			1,804.000	129,184	71.610	129,184	133,687		3,373		(53,105)		(53,105)		L	12/20/2016
37940X-10-2	GLOBAL PMTS INC			210.000	14,576	69.410	14,576	15,522		4		(946)		(946)		L	12/20/2016
38141G-10-4	GOLDMAN SACHS GROUP INC			506.000	121,162	239.450	121,162	74,847		1,336		30,098		30,098		L	03/30/2016
382550-10-1	GOODYEAR TIRE & RUBR CO			357.000	11,021	30.870	11,021	8,354		101		(389)		(389)		L	12/20/2016
384802-10-4	GRAINGER W W INC			75.000	17,419	232.250	17,419	17,609		356		2,160		2,160		L	12/20/2016
388689-10-1	GRAPHIC PACKAGING HLDG CO			19,552.000	244,009	12.480	244,009	204,156	1,466	3,910		(6,843)		(6,843)		L	05/09/2014
406216-10-1	HALLIBURTON CO			1,183.000	63,988	54.090	63,988	45,403		835		23,160		23,160		L	12/20/2016
410345-10-2	HANESBRANDS INC			517.000	11,152	21.570	11,152	17,554		224		(4,021)		(4,021)		L	06/17/2016
412822-10-8	HARLEY DAVIDSON INC			242.000	14,118	58.340	14,118	14,056		338		3,117		3,117		L	09/16/2016
413086-10-9	HARMAN INTL INDS INC			95.000	10,560	111.160	10,560	7,569		124		1,801		1,801		L	12/20/2016
413875-10-5	HARRIS CORP DEL			170.000	17,420	102.470	17,420	11,508		343		2,653		2,653		L	09/16/2016
416515-10-4	HARTFORD FINL SVCS GROUP INC			517.000	24,635	47.650	24,635	17,372	121	446		2,150		2,150		L	03/30/2016
418056-10-7	HASBRO INC			153.000	11,902	77.790	11,902	7,793		295		1,481		1,481		L	09/16/2016
40412C-10-1	HCA HOLDINGS INC			400.000	29,608	74.020	29,608	29,456				2,508		2,508		L	03/30/2016
40414L-10-9	HCP INC			640.000	19,021	29.720	19,021	20,888		1,270		(3,271)		(3,271)		L	09/16/2016
40416M-10-5	HD SUPPLY HLDGS INC			4,069.000	172,973	42.510	172,973	149,784				23,189		23,189		L	11/11/2016
42226A-10-7	HEALTHEQUITY INC			2,937.000	119,007	40.520	119,007	105,078				13,929		13,929		L	10/20/2016
423452-10-1	HELMERICH & PAYNE INC			148.000	11,455	77.400	11,455	9,157		391		3,369		3,369		L	12/20/2016
427866-10-8	HERSHEY CO			191.000	19,755	103.430	19,755	11,515		451		2,675		2,675		L	09/16/2016
42809H-10-7	HESS CORP			365.000	22,736	62.290	22,736	25,839		349		4,903		4,903		L	09/16/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY			2,281.000	52,782	23.140	52,782	33,948	142	488		17,262		17,262		L	12/20/2016
436440-10-1	HOLOGIC INC			381.000	15,286	40.120	15,286	13,076				2,210		2,210		L	12/20/2016
437076-10-2	HOME DEPOT INC			1,668.000	223,645	134.080	223,645	88,979		4,592		3,032		3,032		L	03/30/2016
438516-10-6	HONEYWELL INTL INC			1,043.000	120,832	115.850	120,832	91,841		2,479		12,808		12,808		L	12/20/2016
43940T-10-9	HOPE BANCORP INC COM			12,505.000	273,734	21.890	273,734	190,935		1,501		82,799		82,799		L	08/01/2016
440452-10-0	HORMEL FOODS CORP			369.000	12,845	34.810	12,845	8,669		205		(1,650)		(1,650)		L	09/16/2016
44107P-10-4	HOST HOTELS & RESORTS INC			1,013.000	19,085	18.840	19,085	18,054	253	773		3,489		3,489		L	09/16/2016
40434L-10-5	HP INC COM			2,342.000	34,755	14.840	34,755	30,306	306	1,157		6,898		6,898		L	12/20/2016
444859-10-2	HUMANA INC			204.000	41,622	204.030	41,622	20,721		231		5,213		5,213		L	09/16/2016
445658-10-7	HUNT J B TRANS SVCS INC			119.000	11,551	97.070	11,551	9,250		103		2,762		2,762		L	12/20/2016
446150-10-4	HUNTINGTON BANCSHARES INC			1,485.000	19,632	13.220	19,632	13,731	121	297		3,847		3,847		L	09/16/2016
447011-10-7	HUNTSMAN CORP			11,451.000	218,485	19.080	218,485	216,424		1,431		2,061		2,061		L	11/16/2016
44967H-10-1	ILG INC COM			12,395.000	225,217	18.170	225,217	218,701		1,487		6,516		6,516		L	11/11/2016
452308-10-9	ILLINOIS TOOL WKS INC			432.000	52,903	122.460	52,903	34,396	281	983		12,752		12,752		L	06/17/2016
452327-10-9	ILLUMINA INC			201.000	25,736	128.040	25,736	34,823				(11,990)		(11,990)		L	12/20/2016
45378A-10-6	INDEPENDENCE RLTY TR INC			23,908.000	213,259	8.920	213,259	220,566	1,434	2,869		(7,306)		(7,306)		L	09/29/2016
45768S-10-5	INNOSPEC INC			4,562.000	312,497	68.500	312,497	198,267		3,057		64,735		64,735		L	03/11/2015
45780L-10-4	INOGEN INC			1,878.000	126,145	67.170	126,145	110,343				15,802		15,802		L	10/20/2016
45780R-10-1	INSTALLED BLDG PRODS INC			4,759.000	196,547	41.300	196,547	187,622				8,925		8,925		L	11/16/2016
45774W-10-8	INSTEEL INDUSTRIES INC			7,341.000	261,633	35.640	261,633	193,161	9,396	661		68,472		68,472		L	02/17/2016
458140-10-0	INTEL CORP			6,489.000	235,356	36.270	235,356	154,072		6,564		11,679		11,679		L	12/20/2016
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			815.000	45,982	56.420	45,982	28,136		531		4,264		4,264		L	09/16/2016
459200-10-1	INTERNATIONAL BUSINESS MACHS			1,184.000	196,532	165.990	196,532	190,149		6,466		33,296		33,296		L	06/17/2016
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC			108.000	12,726	117.830	12,726	9,459	70	243		(225)		(225)		L	06/17/2016
460690-10-0	INTERPUBLIC GROUP COS INC			543.000	12,712	23.410	12,712	8,975		322		70		70		L	06/17/2016
460146-10-3	INTL PAPER CO			563.000	29,873	53.060	29,873	25,583		996		8,580		8,580		L	12/20/2016
461202-10-3	INTUIT			333.000	38,165	114.610	38,165	25,012		406		5,897		5,897		L	12/20/2016
46120E-60-2	INTUITIVE SURGICAL INC			53.000	33,611	634.170	33,611	20,249				4,386		4,386		L	12/20/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
46284V-10-1	IRON MTN INC NEW			335.000	10,881	32.480	10,881	13,266		582		965		965		L	09/16/2016
465741-10-6	ITRON INC			1,966.000	123,563	62.850	123,563	107,564				15,999		15,999		L	10/20/2016
469814-10-7	JACOBS ENGR GROUP INC DEL			165.000	9,405	57.000	9,405	7,377				2,472		2,472		L	09/16/2016
478160-10-4	JOHNSON & JOHNSON			3,725.000	429,157	115.210	429,157	274,196		11,633		45,821		45,821		L	09/16/2016
479167-10-8	JOHNSON OUTDOORS INC			3,014.000	119,626	39.690	119,626	108,941		271		10,685		10,685		L	09/29/2016
46625H-10-0	JPMORGAN CHASE & CO			4,900.000	422,821	86.290	422,821	245,321		8,948		99,948		99,948		L	06/17/2016
48203R-10-4	JUNIPER NETWORKS INC			520.000	14,695	28.260	14,695	10,928		200		568		568		L	12/20/2016
485170-30-2	KANSAS CITY SOUTHERN			147.000	12,473	84.850	12,473	13,756	49	185		1,376		1,376		L	09/16/2016
48238T-10-9	KAR AUCTION SVCS INC			2,177.000	92,784	42.620	92,784	62,328	697	2,482		12,169		12,169		L	07/10/2014
487836-10-8	KELLOGG CO			345.000	25,430	73.710	25,430	20,276		693		440		440		L	09/16/2016
493267-10-8	KEYCORP NEW			1,479.000	27,021	18.270	27,021	18,665		412		7,861		7,861		L	09/16/2016
494368-10-3	KIMBERLY CLARK CORP			490.000	55,919	114.120	55,919	49,436	455	1,737		(6,411)		(6,411)		L	09/16/2016
49446R-10-9	KIMCO RLTY CORP			582.000	14,643	25.160	14,643	12,088	157	557		(913)		(913)		L	12/20/2016
49456B-10-1	KINDER MORGAN INC DEL			2,629.000	54,447	20.710	54,447	47,517		1,218		57,577	43,999	13,578		L	09/16/2016
482480-10-0	KLA-TENCOR CORP			214.000	16,838	78.680	16,838	13,141		441		1,958		1,958		L	12/20/2016
500255-10-4	KOHLS CORP			241.000	11,901	49.380	11,901	12,193		490		426		426		L	03/30/2016
500754-10-6	KRAFT HEINZ CO			816.000	71,253	87.320	71,253	58,928		2,317		11,508		11,508		L	12/20/2016
501044-10-1	KROGER CO			1,293.000	44,621	34.510	44,621	25,573		573		(9,190)		(9,190)		L	03/30/2016
501797-10-4	L BRANDS INC			328.000	21,596	65.840	21,596	18,852		1,440		(9,806)		(9,806)		L	03/30/2016
502424-10-4	L-3 COMMUNICATIONS HLDGS INC			105.000	15,972	152.110	15,972	10,679		293		3,423		3,423		L	03/30/2016
50540R-40-9	LABORATORY CORP AMER HLDGS			141.000	18,102	128.380	18,102	13,342				654		654		L	12/20/2016
512807-10-8	LAM RESEARCH CORP			222.000	23,472	105.730	23,472	11,884	97	251		5,626		5,626		L	12/20/2016
512816-10-9	LAMAR ADVERTISING CO NEW			2,797.000	188,070	67.240	188,070	165,786		8,447		20,306		20,306		L	05/12/2015
518439-10-4	LAUDER ESTEE COS INC			304.000	23,253	76.490	23,253	20,701		371		(3,543)		(3,543)		L	09/16/2016
521865-20-4	LEAR CORP			2,329.000	308,290	132.370	308,290	244,516		2,795		37,137		37,137		L	02/17/2016
524660-10-7	LEGGETT & PLATT INC			183.000	8,945	48.880	8,945	5,385	62	239		1,237		1,237		L	09/16/2016
526057-10-4	LENNAR CORP			269.000	11,548	42.930	11,548	10,050		37		(1,409)		(1,409)		L	12/20/2016
527288-10-4	LEUCADIA NATL CORP			443.000	10,300	23.250	10,300	9,597		104		2,622		2,622		L	06/17/2016
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			399.000	22,488	56.360	22,488	19,301				936		936		L	12/20/2016
532457-10-8	LILLY ELI & CO			1,330.000	97,822	73.550	97,822	74,744		2,632		(13,023)		(13,023)		L	09/16/2016
534187-10-9	LINCOLN NATL CORP IND			313.000	20,743	66.270	20,743	10,630		312		5,048		5,048		L	03/30/2016
535678-10-6	LINEAR TECHNOLOGY CORP			329.000	20,513	62.350	20,513	14,309		397		6,313		6,313		L	12/20/2016
501889-20-8	LKQ CORP			421.000	12,904	30.650	12,904	13,738				(835)		(835)		L	12/20/2016
539830-10-9	LOCKHEED MARTIN CORP			345.000	86,229	249.940	86,229	50,325		2,364		11,291		11,291		L	03/30/2016
540424-10-8	LOEWS CORP			378.000	17,702	46.830	17,702	15,698		90		3,149		3,149		L	09/16/2016
548661-10-7	LOWES COS INC			1,191.000	84,704	71.120	84,704	55,861		1,494		(5,845)		(5,845)		L	09/16/2016
550819-10-6	LYDALL INC DEL			4,063.000	251,297	61.850	251,297	131,809				107,141		107,141		L	03/27/2015
55261F-10-4	M & T BK CORP			212.000	33,163	156.430	33,163	24,089		593		7,499		7,499		L	06/17/2016
554382-10-1	MACERICH CO			165.000	11,689	70.840	11,689	9,398		774		(1,612)		(1,612)		L	12/20/2016
55616P-10-4	MACYS INC			418.000	14,969	35.810	14,969	21,730	156	622		293		293		L	12/20/2016
562750-10-9	MANHATTAN ASSOCS INC			2,740.000	145,302	53.030	145,302	31,311				(36,004)		(36,004)		L	05/31/2012
565849-10-6	MARATHON OIL CORP			1,160.000	20,080	17.310	20,080	16,300		216		17,578	11,898	5,679		L	06/17/2016
56585A-10-2	MARATHON PETE CORP			722.000	36,353	50.350	36,353	28,164		922		170		170		L	12/20/2016
571903-20-2	MARRIOTT INTL INC NEW			438.000	36,214	82.680	36,214	24,973		400		6,244		6,244		L	12/20/2016
571748-10-2	MARSH & MCLENNAN COS INC			706.000	47,719	67.590	47,719	32,666		913		8,498		8,498		L	09/16/2016
573284-10-6	MARTIN MARIETTA MATLS INC			86.000	19,052	221.530	19,052	9,952		136		7,022		7,022		L	09/16/2016
574599-10-6	MASCO CORP			449.000	14,197	31.620	14,197	8,159		171		1,461		1,461		L	12/20/2016
574795-10-0	MASIMO CORP			1,826.000	123,072	67.400	123,072	108,205				14,867		14,867		L	10/20/2016

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
57636Q-10-4	MASTERCARD INC			1,303.000	134,535	103.250	134,535	97,866		988		7,723		7,723		L	03/30/2016
577081-10-2	MATTEL INC			468.000	12,893	27.550	12,893	14,382		675		10		10		L	09/16/2016
577128-10-1	MATTHEWS INTL CORP			3,839.000	295,027	76.850	295,027	202,810		2,380		89,833		89,833		L	08/20/2015
579780-20-6	MCCORMICK & CO INC			156.000	14,559	93.330	14,559	10,169	73	264		1,156		1,156		L	09/16/2016
580135-10-1	MCDONALDS CORP			1,137.000	138,396	121.720	138,396	107,061		4,166		3,979		3,979		L	03/30/2016
58155Q-10-3	MCKESSON CORP			309.000	43,399	140.450	43,399	46,418	90	334		(17,135)		(17,135)		L	09/16/2016
582839-10-6	MEAD JOHNSON NUTRITION CO			252.000	17,832	70.760	17,832	19,510	105	409		(2,065)		(2,065)		L	09/16/2016
58470H-10-1	MEDIFAST INC			2,624.000	109,237	41.630	109,237	108,059	840			1,178		1,178		L	10/20/2016
58933Y-10-5	MERCK & CO INC NEW			3,775.000	222,234	58.870	222,234	186,708	1,775	7,062		22,086		22,086		L	09/16/2016
59100U-10-8	META FINL GROUP INC			3,598.000	370,234	102.900	370,234	218,931	468			151,303		151,303		L	09/29/2016
59156R-10-8	METLIFE INC			1,505.000	81,104	53.890	81,104	59,901		2,347		8,596		8,596		L	12/20/2016
592688-10-5	METTLER TOLEDO INTERNATIONAL			35.000	14,650	418.560	14,650	14,055				595		595		L	09/02/2016
595017-10-4	MICROCHIP TECHNOLOGY INC			295.000	18,924	64.150	18,924	12,900		389		4,917		4,917		L	12/20/2016
595112-10-3	MICRON TECHNOLOGY INC			1,426.000	31,258	21.920	31,258	15,845				26,945	16,165	10,780		L	12/20/2016
595137-10-0	MICROSEMI CORP			3,132.000	169,034	53.970	169,034	75,105				66,962		66,962		L	06/11/2014
594918-10-4	MICROSOFT CORP			10,647.000	661,605	62.140	661,605	383,143		15,510		71,197		71,197		L	12/20/2016
59522J-10-3	MID-AMER APT CMNTYS INC			155.000	15,178	97.920	15,178	15,103				74		74		L	12/20/2016
596278-10-1	MIDDLEBY CORP			1,696.000	218,462	128.810	218,462	216,986				1,476		1,476		L	08/18/2016
608190-10-4	MOHAWK INDS INC			86.000	17,172	199.680	17,172	11,400				848		848		L	12/20/2016
60871R-20-9	MOLSON COORS BREWING CO			252.000	24,522	97.310	24,522	15,707		382		823		823		L	12/20/2016
609207-10-5	MONDELEZ INTL INC			2,115.000	93,758	44.330	93,758	69,853	402	1,473		(980)		(980)		L	03/30/2016
61166W-10-1	MONSANTO CO NEW			599.000	63,021	105.210	63,021	63,842		1,254		3,940		3,940		L	09/16/2016
61174X-10-9	MONSTER BEVERAGE CORP NEW			555.000	24,609	44.340	24,609	13,744				(2,887)		(2,887)		L	12/20/2016
615369-10-5	MOODYS CORP			227.000	21,399	94.270	21,399	16,786		329		(1,337)		(1,337)		L	06/17/2016
617446-44-8	MORGAN STANLEY			1,974.000	83,402	42.250	83,402	60,228		1,379		20,749		20,749		L	03/30/2016
61945C-10-3	MOSAIC CO NEW			479.000	14,049	29.330	14,049	13,353		501		7,727	6,859	868		L	06/17/2016
620076-30-7	MOTOROLA SOLUTIONS INC			227.000	18,816	82.890	18,816	13,796	108	356		3,141		3,141		L	09/16/2016
626717-10-2	MURPHY OIL CORP			221.000	6,880	31.130	6,880	10,563		261		1,881		1,881		L	06/17/2016
631103-10-8	NASDAQ INC			156.000	10,471	67.120	10,471	6,054		183		1,331		1,331		L	06/17/2016
63633D-10-4	NATIONAL HEALTH INVS INC			2,832.000	210,049	74.170	210,049	161,820	2,549	10,054		37,666		37,666		L	07/10/2014
637071-10-1	NATIONAL OILWELL VARCO INC			517.000	19,356	37.440	19,356	17,301		315		2,055		2,055		L	03/30/2016
637215-10-4	NATIONAL PRESTO INDS INC			1,418.000	150,875	106.400	150,875	114,216		7,161		33,380		33,380		L	08/20/2015
63900P-60-8	NATURAL RESOURCE PARTNERS L P			5,124.000	165,505	32.300	165,505	191,806				(26,301)		(26,301)		L	12/14/2016
63910B-10-2	NAUTILUS INC			9,609.000	177,767	18.500	177,767	191,324				(13,558)		(13,558)		L	02/17/2016
63938C-10-8	NAVIENT CORP			415.000	6,818	16.430	6,818	6,157		276		2,064		2,064		L	03/30/2016
64110D-10-4	NETAPP INC			377.000	13,297	35.270	13,297	13,386		278		3,294		3,294		L	03/30/2016
64110L-10-6	NETFLIX INC			587.000	72,671	123.800	72,671	32,024				5,781		5,781		L	12/20/2016
651229-10-6	NEWELL RUBBERMAID INC			660.000	29,469	44.650	29,469	24,245		421						L	12/20/2016
651290-10-8	NEWFIELD EXPL CO			270.000	10,935	40.500	10,935	7,497				1,940		1,940		L	09/16/2016
651639-10-6	NEWMONT MINING CORP			726.000	24,735	34.070	24,735	14,419		88		10,571		10,571		L	09/16/2016
65249B-10-9	NEWS CORP NEW			523.000	5,994	11.460	5,994	8,071		103		(992)		(992)		L	09/16/2016
65249B-20-8	NEWS CORP NEW			164.000	1,935	11.800	1,935	2,279		25		(273)		(273)		L	09/16/2016
65339F-10-1	NEXTERA ENERGY INC			639.000	76,335	119.460	76,335	55,229		2,157		9,398		9,398		L	12/20/2016
654106-10-3	NIKE INC			1,829.000	92,968	50.830	92,968	53,119	334	1,144		(20,957)		(20,957)		L	09/16/2016
65473P-10-5	NISOURCE INC			441.000	9,764	22.140	9,764	5,530		265		929		929		L	12/20/2016
655044-10-5	NOBLE ENERGY INC			587.000	22,341	38.060	22,341	26,736		220		2,832		2,832		L	09/16/2016
655664-10-0	NORDSTROM INC			159.000	7,621	47.930	7,621	9,098		224		(325)		(325)		L	12/20/2016
655844-10-8	NORFOLK SOUTHERN CORP			399.000	43,120	108.070	43,120	35,048		936		9,354		9,354		L	09/16/2016

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
665859-10-4	NORTHERN TR CORP			291.000	25,914	89.050	25,914	16,832	111	424		4,958		4,958		L	06/17/2016
666807-10-2	NORTHROP GRUMMAN CORP			241.000	56,052	232.580	56,052	26,596		852		10,520		10,520		L	03/30/2016
629377-50-8	NRG ENERGY INC			431.000	5,284	12.260	5,284	11,045		93		105		105		L	12/20/2016
670346-10-5	NUCOR CORP			436.000	25,951	59.520	25,951	21,088	165	619		8,055		8,055		L	09/16/2016
67066G-10-4	NVIDIA CORP			738.000	78,774	106.740	78,774	16,186		336		50,838		50,838		L	12/20/2016
67103H-10-7	O REILLY AUTOMOTIVE INC NEW			129.000	35,915	278.410	35,915	16,950				3,165		3,165		L	09/16/2016
674599-10-5	OCCIDENTAL PETE CORP DEL			1,046.000	74,507	71.230	74,507	80,140	814	3,038		3,762		3,762		L	09/16/2016
680033-10-7	OLD NATL BANCORP IND			16,398.000	297,624	18.150	297,624	221,042		6,395		76,582		76,582		L	05/02/2016
680223-10-4	OLD REP INTL CORP			10,177.000	193,363	19.000	193,363	183,403		7,633		9,960		9,960		L	02/17/2016
681919-10-6	OMNICOM GROUP INC			323.000	27,491	85.110	27,491	22,007	177	678		3,013		3,013		L	12/20/2016
682680-10-3	ONEOK INC NEW			288.000	16,534	57.410	16,534	14,167		671		8,855		8,855		L	09/16/2016
68389X-10-5	ORACLE CORP			4,104.000	157,799	38.450	157,799	130,175		2,442		7,629		7,629		L	12/20/2016
690742-10-1	OWENS CORNING NEW			5,210.000	268,628	51.560	268,628	247,906	1,042	3,335		17,652		17,652		L	05/26/2016
693718-10-8	PACCAR INC			480.000	30,672	63.900	30,672	27,010		1,094		7,750		7,750		L	12/20/2016
699462-10-7	PAREXEL INTL CORP			1,865.000	122,568	65.720	122,568	102,411				(4,476)		(4,476)		L	11/11/2014
701094-10-4	PARKER HANNIFIN CORP			182.000	25,480	140.000	25,480	20,669		457		7,803		7,803		L	03/30/2016
702149-10-5	PARTY CITY HOLDCO INC			11,568.000	164,266	14.200	164,266	218,049				(53,783)		(53,783)		L	08/18/2016
703395-10-3	PATTERSON COMPANIES INC			114.000	4,677	41.030	4,677	4,544		101		(495)		(495)		L	12/20/2016
704326-10-7	PAYCHEX INC			440.000	26,787	60.880	26,787	18,424		755		3,446		3,446		L	12/20/2016
70450Y-10-3	PAYPAL HLDGS INC			1,536.000	60,626	39.470	60,626	37,354				4,752		4,752		L	12/20/2016
712704-10-5	PEOPLES UNITED FINANCIAL INC			426.000	8,247	19.360	8,247	6,069		280		1,391		1,391		L	06/17/2016
713448-10-8	PEPSICO INC			1,964.000	205,493	104.630	205,493	160,001	1,480	5,641		9,053		9,053		L	09/16/2016
714046-10-9	PERKINELMER INC			150.000	7,823	52.150	7,823	6,022		40		(198)		(198)		L	12/20/2016
717081-10-3	PFIZER INC			8,310.000	269,909	32.480	269,909	230,387		9,855		1,573		1,573		L	09/16/2016
69331C-10-8	PG&E CORP			692.000	42,053	60.770	42,053	29,712	339	1,233		4,694		4,694		L	12/20/2016
718172-10-9	PHILIP MORRIS INTL INC			2,124.000	194,325	91.490	194,325	167,814	2,206	8,551		7,116		7,116		L	12/20/2016
718546-10-4	PHILLIPS 66			606.000	52,364	86.410	52,364	43,639		1,461		2,714		2,714		L	12/20/2016
720190-20-6	PIEDMONT OFFICE REALTY TR INC			10,441.000	218,321	20.910	218,321	185,893	2,193	6,578		32,429		32,429		L	02/17/2016
72348P-10-4	PINNACLE FOODS INC DEL			4,367.000	233,416	53.450	233,416	192,996	1,245	3,523		39,861		39,861		L	08/31/2016
723484-10-1	PINNACLE WEST CAP CORP			152.000	11,861	78.030	11,861	8,314		366		1,898		1,898		L	12/20/2016
723787-10-7	PIONEER NAT RES CO			232.000	41,776	180.070	41,776	33,456		18		11,737		11,737		L	12/20/2016
724479-10-0	PITNEY BOWES INC			254.000	3,858	15.190	3,858	5,576		187		(1,370)		(1,370)		L	06/17/2016
693475-10-5	PNC FINL SVCS GROUP INC			666.000	77,895	116.960	77,895	50,689		1,408		14,488		14,488		L	03/30/2016
731068-10-2	POLARIS INDS INC			2,919.000	240,496	82.390	240,496	243,159		4,251		(2,663)		(2,663)		L	06/16/2016
73278L-10-5	POOL CORPORATION			1,753.000	182,908	104.340	182,908	71,919		2,086		41,301		41,301		L	03/12/2013
693506-10-7	PPG INDS INC			361.000	34,208	94.760	34,208	32,911		562		(1,516)		(1,516)		L	03/30/2016
69351T-10-6	PPL CORP			930.000	31,667	34.050	31,667	26,433	345	1,334		(166)		(166)		L	12/20/2016
69354M-10-8	PRA HEALTH SCIENCES INC			1,939.000	106,878	55.120	106,878	109,913				(3,036)		(3,036)		L	10/20/2016
74005P-10-4	PRAXAIR INC			390.000	45,704	117.190	45,704	48,495		1,157		5,654		5,654		L	09/16/2016
74144T-10-8	PRICE T ROWE GROUP INC			333.000	25,062	75.260	25,062	25,878		722		1,246		1,246		L	03/30/2016
741503-40-3	PRICELINE GRP INC			67.000	98,226	1,466.060	98,226	77,035				12,537		12,537		L	12/20/2016
74251V-10-2	PRINCIPAL FINL GROUP INC			366.000	21,177	57.860	21,177	15,937		573		4,752		4,752		L	12/20/2016
742718-10-9	PROCTER & GAMBLE CO			3,664.000	308,069	84.080	308,069	246,310		9,567		16,351		16,351		L	12/20/2016
743315-10-3	PROGRESSIVE CORP OHIO			794.000	28,187	35.500	28,187	19,376		688		2,912		2,912		L	06/17/2016
74340W-10-3	PROLOGIS INC			723.000	38,167	52.790	38,167	27,255		1,190		6,960		6,960		L	09/16/2016
744320-10-2	PRUDENTIAL FINL INC			588.000	61,187	104.060	61,187	47,420		1,636		13,411		13,411		L	06/17/2016
74460D-10-9	PUBLIC STORAGE			204.000	45,594	223.500	45,594	32,724		1,451		(4,726)		(4,726)		L	09/16/2016
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			692.000	30,365	43.880	30,365	22,831		1,100		3,372		3,372		L	12/20/2016

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
745867-10-1	PULTE GROUP INC			407.000	7,481	18.380	7,481	7,187	38	148		225		225		L	03/30/2016
693656-10-0	PVH CORP			108.000	9,746	90.240	9,746	10,421		16		1,643		1,643		L	06/17/2016
74736K-10-1	QORVO INC			174.000	9,175	52.730	9,175	7,894				6,996	6,701	295		L	12/20/2016
747316-10-7	QUAKER CHEM CORP			1,025.000	131,139	127.940	131,139	70,838		1,363		51,947		51,947		L	10/10/2013
747525-10-3	QUALCOMM INC			2,022.000	131,834	65.200	131,834	116,732		4,137		30,219		30,219		L	12/20/2016
74762E-10-2	QUANTA SVCS INC			207.000	7,214	34.850	7,214	5,864				3,017		3,017		L	03/30/2016
74834L-10-0	QUEST DIAGNOSTICS INC			189.000	17,369	91.900	17,369	9,957		298		3,921		3,921		L	03/30/2016
751212-10-1	RALPH LAUREN CORP			77.000	6,955	90.320	6,955	11,602	38	153		(1,615)		(1,615)		L	03/30/2016
75281A-10-9	RANGE RES CORP			257.000	8,831	34.360	8,831	12,885		18		1,586		1,586		L	09/16/2016
755111-50-7	RAYTHEON CO			402.000	57,084	142.000	57,084	35,003	294	1,144		6,989		6,989		L	09/16/2016
75606N-10-9	REALPAGE INC			8,488.000	254,640	30.000	254,640	218,016				36,624		36,624		L	09/29/2016
756109-10-4	REALTY INCOME CORP			354.000	20,348	57.480	20,348	17,251	72	778		1,426		1,426		L	12/20/2016
756577-10-2	RED HAT INC			245.000	17,077	69.700	17,077	11,686				(3,186)		(3,186)		L	03/30/2016
75886F-10-7	REGENERON PHARMACEUTICALS			103.000	37,810	367.090	37,810	32,208				(17,048)		(17,048)		L	12/20/2016
7591EP-10-0	REGIONS FINL CORP NEW			1,685.000	24,197	14.360	24,197	14,786	112	419		8,065		8,065		L	06/17/2016
759351-60-4	REINSURANCE GROUP AMER INC			1,348.000	169,619	125.830	169,619	129,397		2,103		54,297		54,297		L	06/15/2015
760759-10-0	REPUBLIC SVCS INC			316.000	18,028	57.050	18,028	10,198	101	382		4,105		4,105		L	09/16/2016
761713-10-6	REYNOLDS AMERICAN INC			1,132.000	63,437	56.040	63,437	32,006	527	1,829		11,067		11,067		L	09/16/2016
770323-10-3	ROBERT HALF INTL INC			176.000	8,585	48.780	8,585	6,941		152		340		340		L	06/17/2016
773903-10-9	ROCKWELL AUTOMATION INC			175.000	23,520	134.400	23,520	19,295		512		5,541		5,541		L	03/30/2016
774341-10-1	ROCKWELL COLLINS INC			178.000	16,511	92.760	16,511	12,860		230		124		124		L	06/17/2016
776696-10-6	ROPER TECHNOLOGIES INC			138.000	25,265	183.080	25,265	18,468		160		(721)		(721)		L	06/17/2016
778296-10-3	ROSS STORES INC			543.000	35,621	65.600	35,621	18,080		293		6,285		6,285		L	12/20/2016
783549-10-8	RYDER SYS INC			73.000	5,434	74.440	5,434	4,888		116		1,180		1,180		L	12/20/2016
78409V-10-4	S&P GLOBAL INC			354.000	38,069	107.540	38,069	26,002		507		3,146		3,146		L	09/16/2016
79466L-30-2	SALESFORCE COM INC			874.000	59,834	68.460	59,834	47,712				(8,374)		(8,374)		L	09/16/2016
80589M-10-2	SCANA CORP NEW			195.000	14,290	73.280	14,290	9,508	111	412		2,295		2,295		L	12/20/2016
806407-10-2	SCHEIN HENRY INC			110.000	16,688	151.710	16,688	15,936				(813)		(813)		L	06/17/2016
808194-10-4	SCHULMAN A INC			6,804.000	227,594	33.450	227,594	222,433				5,161		5,161		L	11/11/2016
808513-10-5	SCHWAB CHARLES CORP NEW			1,652.000	65,204	39.470	65,204	42,568		437		10,781		10,781		L	12/20/2016
811065-10-1	SCRIPPS NETWORKS INTERACT INC			130.000	9,278	71.370	9,278	9,399		127		2,065		2,065		L	12/20/2016
81211K-10-0	SEALED AIR CORP NEW			264.000	11,970	45.340	11,970	8,583		156		141		141		L	06/17/2016
81618T-10-0	SELECT INCOME REIT			8,168.000	205,834	25.200	205,834	205,628		8,331		206		206		L	06/16/2016
816851-10-9	SEMPRA ENERGY			342.000	34,419	100.640	34,419	30,804	258	922		1,629		1,629		L	12/20/2016
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC			3,197.000	120,431	37.670	120,431	121,725				(5,019)		(5,019)		L	12/02/2015
824348-10-6	SHERWIN WILLIAMS CO			110.000	29,561	268.740	29,561	20,653		356		902		902		L	12/20/2016
828806-10-9	SIMON PPTY GROUP INC NEW			430.000	76,398	177.670	76,398	62,839		2,668		(7,613)		(7,613)		L	09/16/2016
784305-10-4	SJW CORP			5,594.000	313,152	55.980	313,152	261,615		499		51,537		51,537		L	11/11/2016
83088M-10-2	SKYWORKS SOLUTIONS INC			254.000	18,964	74.660	18,964	24,960		245		(423)		(423)		L	12/20/2016
78440X-10-1	SL GREEN RLTY CORP			138.000	14,842	107.550	14,842	18,114	107	378		(622)		(622)		L	09/16/2016
831865-20-9	SMITH A O			4,330.000	205,026	47.350	205,026	155,607		2,078		39,165		39,165		L	08/04/2015
832696-40-5	SMUCKER J M CO			159.000	20,362	128.060	20,362	16,110		450		737		737		L	03/30/2016
833034-10-1	SNAP ON INC			79.000	13,530	171.270	13,530	8,182		195		74		74		L	06/17/2016
842587-10-7	SOUTHERN CO			1,342.000	66,013	49.190	66,013	55,955		2,782		2,500		2,500		L	09/16/2016
844741-10-8	SOUTHWEST AIRLS CO			843.000	42,015	49.840	42,015	16,854	86	289		5,757		5,757		L	06/17/2016
845467-10-9	SOUTHWESTERN ENERGY CO			672.000	7,271	10.820	7,271	9,034				7,027	6,009	1,018		L	09/16/2016
78469C-10-3	SP PLUS CORP			6,322.000	177,964	28.150	177,964	161,442				26,869		26,869		L	06/15/2015
847560-10-9	SPECTRA ENERGY CORP			960.000	39,446	41.090	39,446	32,513		1,462		15,213		15,213		L	12/20/2016

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
84857L-10-1	SPIRE INC COM			1,353.000	87,336	64.550	87,336	76,078	710	2,652		6,954		6,954		L	12/02/2015
790849-10-3	ST JUDE MED INC			391.000	31,354	80.190	31,354	17,065		465		7,012		7,012		L	12/20/2016
854502-10-1	STANLEY BLACK & DECKER INC			206.000	23,626	114.690	23,626	16,203		463		1,622		1,622		L	12/20/2016
855030-10-2	STAPLES INC			890.000	8,055	9.050	8,055	9,557	106	412		(359)		(359)		L	12/20/2016
855244-10-9	STARBUCKS CORP			1,993.000	110,651	55.520	110,651	74,811		1,653		(8,604)		(8,604)		L	09/16/2016
857477-10-3	STATE STR CORP			496.000	38,549	77.720	38,549	32,140	188	690		5,692		5,692		L	06/17/2016
858912-10-8	STERICYCLE INC			116.000	8,937	77.040	8,937	12,975				(4,786)		(4,786)		L	09/16/2016
863667-10-1	STRYKER CORP			425.000	50,919	119.810	50,919	32,566	181	630		11,139		11,139		L	12/20/2016
867914-10-3	SUNTRUST BKS INC			672.000	36,859	54.850	36,859	23,835		670		8,113		8,113		L	03/30/2016
868459-10-8	SUPERNUS PHARMACEUTICALS INC			13,459.000	339,840	25.250	339,840	308,467				31,372		31,372		L	12/13/2016
86881L-10-6	SURGICAL CARE AFFILIATES INC			3,419.000	158,197	46.270	158,197	119,794				22,087		22,087		L	03/11/2015
871503-10-8	SYMANTEC CORP			853.000	20,378	23.890	20,378	17,776		3,154		1,949		1,949		L	12/20/2016
87157D-10-9	SYNAPTICS INC			4,175.000	223,697	53.580	223,697	226,294				(2,598)		(2,598)		L	11/11/2016
87165B-10-3	SYNCHRONY FINL			1,073.000	38,918	36.270	38,918	32,710		279		7,055		7,055		L	06/17/2016
871829-10-7	SYSCO CORP			689.000	38,150	55.370	38,150	24,425		841		9,784		9,784		L	09/16/2016
87612E-10-6	TARGET CORP			769.000	55,545	72.230	55,545	44,839		1,779		(385)		(385)		L	03/30/2016
87901J-10-5	TEGNA INC COM			293.000	6,267	21.390	6,267	6,239	41	161		(1,184)		(1,184)		L	09/16/2016
879369-10-6	TELEFLEX INC			588.000	94,756	161.150	94,756	59,834		1,179		17,464		17,464		L	04/24/2014
88076W-10-3	TERADATA CORP DEL			177.000	4,809	27.170	4,809	6,961				132		132		L	12/20/2016
881609-10-1	TESORO CORP			2,369.000	207,169	87.450	207,169	153,037		4,974		(42,418)		(42,418)		L	03/30/2016
882508-10-4	TEXAS INSTRS INC			1,368.000	99,823	72.970	99,823	59,333		2,204		24,390		24,390		L	12/20/2016
883203-10-1	TEXTRON INC			370.000	17,967	48.560	17,967	11,828	8	28		2,501		2,501		L	09/16/2016
883556-10-2	THERMO FISHER SCIENTIFIC INC			540.000	76,194	141.100	76,194	57,591	79	312		(424)		(424)		L	12/20/2016
885160-10-1	THOR INDS INC			1,894.000	189,495	100.050	189,495	156,217	625			33,277		33,277		L	11/11/2016
886547-10-8	TIFFANY & CO NEW			146.000	11,305	77.430	11,305	12,451	63	247		148		148		L	12/20/2016
887317-30-3	TIME WARNER INC			1,056.000	101,936	96.530	101,936	64,697		1,674		33,380		33,380		L	09/16/2016
872540-10-9	TJX COS INC NEW			892.000	67,016	75.130	67,016	48,258		874		3,625		3,625		L	06/17/2016
891027-10-4	TORCHMARK CORP			151.000	11,138	73.760	11,138	7,572		84		2,511		2,511		L	03/30/2016
891906-10-9	TOTAL SYS SVCS INC			4,706.000	230,735	49.030	230,735	146,068	471	2,001		(3,659)		(3,659)		L	06/17/2016
892356-10-6	TRACTOR SUPPLY CO			179.000	13,570	75.810	13,570	10,924		162		(1,700)		(1,700)		L	09/16/2016
893641-10-0	TRANSDIGM GROUP INC			68.000	16,929	248.960	16,929	17,644		1,632		(715)		(715)		L	06/17/2016
89417E-10-9	TRAVELERS COMPANIES INC			389.000	47,621	122.420	47,621	31,955		1,032		3,702		3,702		L	03/30/2016
896288-10-7	TRINET GROUP INC			10,046.000	257,379	25.620	257,379	225,589				31,790		31,790		L	11/11/2016
896945-20-1	TRIPADVISOR INC			156.000	7,234	46.370	7,234	11,292				(5,643)		(5,643)		L	06/17/2016
90130A-10-1	TWENTY FIRST CENTY FOX INC			1,449.000	40,630	28.040	40,630	45,923		496		1,264		1,264		L	03/30/2016
90130A-20-0	TWENTY FIRST CENTY FOX INC			667.000	18,176	27.250	18,176	19,659		191		260		260		L	09/16/2016
902494-10-3	TYSON FOODS INC			397.000	24,487	61.680	24,487	14,271		264		3,107		3,107		L	09/16/2016
90347A-10-0	UBIQUITI NETWORKS INC			4,321.000	249,754	57.800	249,754	216,612				33,142		33,142		L	08/18/2016
902653-10-4	UDR INC			365.000	13,315	36.480	13,315	13,757		312		(442)		(442)		L	12/20/2016
902681-10-5	UGI CORP NEW			5,094.000	234,732	46.080	234,732	184,479	1,210	3,579		50,253		50,253		L	02/17/2016
90384S-30-3	ULTA SALON COSMETCS & FRAG INC			80.000	20,395	254.940	20,395	16,326				4,069		4,069		L	04/15/2016
904311-10-7	UNDER ARMOUR INC			251.000	7,292	29.050	7,292	6,869				(6,160)		(6,160)		L	06/17/2016
904311-20-6	UNDER ARMOUR INC			253.000	6,368	25.170	6,368	8,569				(2,201)		(2,201)		L	09/30/2016
907818-10-8	UNION PAC CORP			1,128.000	116,951	103.680	116,951	78,311		2,541		28,366		28,366		L	06/17/2016
910047-10-9	UNITED CONTL HLDGS INC			395.000	28,788	72.880	28,788	23,558				6,365		6,365		L	06/17/2016
911312-10-6	UNITED PARCEL SERVICE INC			944.000	108,220	114.640	108,220	90,358		2,900		17,117		17,117		L	09/16/2016
911363-10-9	UNITED RENTALS INC			115.000	12,142	105.580	12,142	11,540				3,831		3,831		L	06/17/2016
913017-10-9	UNITED TECHNOLOGIES CORP			1,048.000	114,882	109.620	114,882	93,715		2,719		14,069		14,069		L	09/16/2016

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
91324P-10-2	UNITEDHEALTH GROUP INC			1,303.000	208,532	160.040	208,532	99,162		3,063		54,669		54,669		L	12/20/2016
913903-10-0	UNIVERSAL HLTH SVCS INC			122.000	12,978	106.380	12,978	12,837		48		(1,675)		(1,675)		L	06/17/2016
91529Y-10-6	UNUM GROUP			317.000	13,926	43.930	13,926	10,206		243		3,380		3,380		L	03/30/2016
917047-10-2	URBAN OUTFITTERS INC			120.000	3,418	28.480	3,418	3,648				670		670		L	03/30/2016
902973-30-4	US BANCORP DEL			2,187.000	112,346	51.370	112,346	86,203	612	2,274		19,066		19,066		L	03/30/2016
918204-10-8	V F CORP			453.000	24,168	53.350	24,168	26,479		670		(3,913)		(3,913)		L	09/16/2016
91913Y-10-0	VALERO ENERGY CORP NEW			619.000	42,290	68.320	42,290	29,456		1,479		(1,399)		(1,399)		L	06/17/2016
92220P-10-5	VARIAN MED SYS INC			127.000	11,402	89.780	11,402	9,687				1,132		1,132		L	12/20/2016
918194-10-1	VCA INC			3,338.000	229,154	68.650	229,154	187,741				45,564		45,564		L	09/15/2015
92240G-10-1	VECTREN CORP			1,800.000	93,870	52.150	93,870	71,607		2,916		17,514		17,514		L	08/18/2014
92276F-10-0	VENTAS INC			484.000	30,260	62.520	30,260	25,259		1,327		2,326		2,326		L	12/20/2016
92343E-10-2	VERISIGN INC			124.000	9,433	76.070	9,433	5,890				(1,402)		(1,402)		L	03/30/2016
92345Y-10-6	VERISK ANALYTICS INC			213.000	17,289	81.170	17,289	17,236				881		881		L	09/16/2016
92343V-10-4	VERIZON COMMUNICATIONS INC			5,582.000	297,967	53.380	297,967	262,235		12,379		38,618		38,618		L	12/20/2016
92532F-10-0	VERTEX PHARMACEUTICALS INC			339.000	24,974	73.670	24,974	25,632				(16,992)		(16,992)		L	09/16/2016
92553P-20-1	VIACOM INC NEW			475.000	16,673	35.100	16,673	19,269	94	641		10,965	13,670	(2,705)		L	12/20/2016
92826C-83-9	VISA INC			2,557.000	199,497	78.020	199,497	90,216		1,483		1,240		1,240		L	06/17/2016
929042-10-9	VORNADO RLTY TR			235.000	24,527	104.370	24,527	18,948		579		1,066		1,066		L	09/16/2016
929160-10-9	VULCAN MATLS CO			181.000	22,652	125.150	22,652	10,980		137		5,127		5,127		L	09/16/2016
931142-10-3	WAL-MART STORES INC			2,062.000	142,525	69.120	142,525	151,632	1,031	4,065		15,732		15,732		L	09/16/2016
931427-10-8	WALGREENS BOOTS ALLIANCE INC			1,171.000	96,912	82.760	96,912	87,610		1,682		(2,668)		(2,668)		L	09/16/2016
94106L-10-9	WASTE MGMT INC DEL			556.000	39,426	70.910	39,426	23,460		908		9,641		9,641		L	09/16/2016
941848-10-3	WATERS CORP			110.000	14,783	134.390	14,783	10,765				(19)		(19)		L	12/20/2016
94188P-10-1	WATERSTONE FINL INC MD			6,495.000	119,508	18.400	119,508	109,026		520		10,482		10,482		L	08/18/2016
92939U-10-6	WEC ENERGY GROUP INC COM			431.998	25,337	58.650	25,337	18,675		821		2,843		2,843		L	12/20/2016
949746-10-1	WELLS FARGO & CO NEW			6,190.000	341,131	55.110	341,131	212,022		9,255		6,024		6,024		L	06/17/2016
95040Q-10-4	WELLTOWER INC COM			496.000	33,197	66.930	33,197	28,465		1,632		(639)		(639)		L	12/20/2016
958102-10-5	WESTERN DIGITAL CORP			390.000	26,501	67.950	26,501	21,766	195	694		6,470		6,470		L	12/20/2016
959802-10-9	WESTERN UN CO			663.000	14,400	21.720	14,400	10,235		430		2,517		2,517		L	03/30/2016
96145D-10-5	WESTROCK CO			343.000	17,414	50.770	17,414	18,000		516		3,789		3,789		L	09/16/2016
962166-10-4	WEYERHAEUSER CO			1,024.000	30,812	30.090	30,812	27,919		1,265		2,539		2,539		L	06/17/2016
963320-10-6	WHIRLPOOL CORP			102.000	18,541	181.770	18,541	13,792		389		3,431		3,431		L	09/16/2016
966837-10-6	WHOLE FOODS MKT INC			436.000	13,411	30.760	13,411	16,613		232		(1,182)		(1,182)		L	12/20/2016
969457-10-0	WILLIAMS COS INC DEL			935.000	29,116	31.140	29,116	32,049		1,506		5,178		5,178		L	09/16/2016
929328-10-2	WSFS FINL CORP			5,992.000	277,729	46.350	277,729	96,906		1,498		83,828		83,828		L	03/12/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			147.000	11,226	76.370	11,226	7,417		293		540		540		L	03/30/2016
983134-10-7	WYNN RESORTS LTD			108.000	9,343	86.510	9,343	13,632		202		1,576		1,576		L	12/20/2016
98389B-10-0	XCEL ENERGY INC			695.000	28,287	40.700	28,287	20,161	236	880		3,007		3,007		L	09/16/2016
984121-10-3	XEROX CORP			1,166.000	10,179	8.730	10,179	12,642	91	351		(2,218)		(2,218)		L	03/30/2016
983919-10-1	XILINX INC			345.000	20,828	60.370	20,828	14,284		442		4,581		4,581		L	12/20/2016
98419M-10-0	XYLEM INC			4,561.000	225,861	49.520	225,861	193,488		2,309		31,652		31,652		L	12/20/2016
984332-10-6	YAHOO INC			1,202.000	46,481	38.670	46,481	34,400				6,152		6,152		L	12/20/2016
988498-10-1	YUM BRANDS INC			477.000	30,208	63.330	30,208	22,643		899		5,092		5,092		L	03/30/2016
98956P-10-2	ZIMMER HLDGS INC			274.000	28,277	103.200	28,277	26,126	66	231		(435)		(435)		L	12/20/2016
989701-10-7	ZIONS BANCORPORATION			278.000	11,965	43.040	11,965	7,717		71		4,417		4,417		L	06/17/2016
98978V-10-3	ZOETIS INC			676.000	36,186	53.530	36,186	21,244		239		3,665		3,665		L	09/16/2016
292505-10-4	ENCANA CORP		C	23,501.000	275,902	11.740	275,902	180,857		793		95,045		95,045		L	04/26/2016
G1151C-10-1	ACCENTURE PLC IRELAND		C	849.000	99,443	117.130	99,443	65,244		1,946		10,552		10,552		L	09/16/2016

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
G0176J-10-9	ALLEGION PUB LTD CO		C	131.000	8,384	64.000	8,384	6,049		59		(274)		(274)		L	09/16/2016
G0177J-10-8	ALLERGAN PLC		C	513.003	107,736	210.010	107,736	116,590				(51,924)		(51,924)		L	06/17/2016
G02602-10-3	AMDOCS LTD		D	3,629.000	211,389	58.250	211,389	98,418	708	3,025		13,355		13,355		L	08/03/2011
G0408V-10-2	AON PLC		C	360.000	40,151	111.530	40,151	29,258		463		6,910		6,910		L	03/30/2016
Y09827-10-9	BROADCOM LTD SHS		C	544.000	96,163	176.770	96,163	57,300		1,366		20,505		20,505		L	12/20/2016
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP		C	4,183.000	140,005	33.470	140,005	116,238		7,284		34,287		34,287		L	08/20/2015
143658-30-0	CARNIVAL CORP		C	574.000	29,882	52.060	29,882	21,346		784		(1,375)		(1,375)		L	03/30/2016
H1467J-10-4	CHUBB LIMITED COM		C	637.000	84,160	132.120	84,160	62,856	440	1,575		11,419		11,419		A	09/16/2016
G27823-10-6	DELPHI AUTOMOTIVE PLC		C	370.000	24,920	67.350	24,920	22,190		428		(6,759)		(6,759)		L	03/30/2016
G29183-10-3	EATON CORP PLC		C	618.000	41,462	67.090	41,462	39,300		1,398		9,170		9,170		L	09/16/2016
G30401-10-6	ENDO INTL PLC		C	271.000	4,463	16.470	4,463	21,955				(11,671)		(11,671)		L	12/20/2016
G3223R-10-8	EVEREST RE GROUP LTD		C	1,359.000	294,088	216.400	294,088	147,411		6,387		45,268		45,268		L	10/15/2012
30040P-10-3	EVERTEC INC		C	16,199.000	287,532	17.750	287,532	222,979		4,860		64,553		64,553		L	04/26/2016
H2906T-10-9	GARMIN LTD		C	157.000	7,613	48.490	7,613	7,059		316		1,745		1,745		L	12/20/2016
G4705A-10-0	ICON PLC		C	4,268.000	320,954	75.200	320,954	315,466				(5,610)		(5,610)		L	08/18/2016
G47791-10-1	INGERSOLL-RAND PLC		C	353.000	26,489	75.040	26,489	20,088		475		6,881		6,881		L	09/16/2016
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		C	7,783.000	198,622	25.520	198,622	193,064		1,557		5,559		5,559		L	09/29/2016
G491BT-10-8	INVESCO LTD		C	559.000	16,960	30.340	16,960	18,657		618		(1,732)		(1,732)		L	06/17/2016
G51502-10-5	JOHNSON CTLS INTL PLC		C	1,282.000	52,806	41.190	52,806	51,868	329	460		4,101		4,101		L	09/16/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES N V		C	457.000	39,201	85.780	39,201	35,322		1,505		(454)		(454)		L	06/17/2016
G5785G-10-7	MALLINCKRODT PUB LTD CO		C	144.000	7,174	49.820	7,174	12,618				(3,481)		(3,481)		L	06/17/2016
G5960L-10-3	MEDTRONIC PLC		C	1,880.000	133,912	71.230	133,912	119,206	811	3,019		(10,647)		(10,647)		L	03/30/2016
G60754-10-1	MICHAEL KORS HLDGS LTD		C	224.000	9,628	42.980	9,628	12,378				612		612		L	03/30/2016
N59465-10-9	MYLAN N V		C	630.000	24,035	38.150	24,035	28,689				(9,162)		(9,162)		L	12/20/2016
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR		C	460.000	19,297	41.950	19,297	19,608		550		(2,177)		(2,177)		L	12/20/2016
G6564A-10-5	NOMAD HLDGS LTD		C	13,551.000	129,683	9.570	129,683	162,127				(32,444)		(32,444)		L	09/29/2016
G7S00T-10-4	PENTAIR PLC		C	228.000	12,784	56.070	12,784	14,581		305		1,479		1,479		L	03/30/2016
G97822-10-3	PERRIGO CO PLC		C	196.000	16,313	83.230	16,313	27,464		111		(11,677)		(11,677)		L	09/16/2016
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	229.000	18,787	82.040	18,787	17,868	111	353		(3,993)		(3,993)		L	09/16/2016
N7716A-15-1	SAPIENS INTL CORP N V		C	13,200.000	189,288	14.340	189,288	160,224		1,980		54,648		54,648		L	09/15/2015
806857-10-8	SCHLUMBERGER LTD		C	1,905.000	159,925	83.950	159,925	160,076	962	3,559		26,194		26,194		L	06/17/2016
G7945M-10-7	SEAGATE TECHNOLOGY PLC		C	403.000	15,383	38.170	15,383	19,934	257	759		618		618		L	03/30/2016
G81276-10-0	SIGNET JEWELERS LIMITED		C	95.000	8,955	94.260	8,955	12,816		93		(2,663)		(2,663)		L	06/17/2016
H84989-10-4	TE CONNECTIVITY LTD		C	486.000	33,670	69.280	33,670	25,711		692		2,261		2,261		L	12/20/2016
H8817H-10-0	TRANSOCEAN LTD		C	533.000	7,856	14.740	7,856	9,241				1,162		1,162		L	12/20/2016
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L		C	176.000	21,521	122.280	21,521	21,988	84	252		(467)		(467)		L	06/17/2016
G98294-10-4	XL GROUP PLC		C	368.000	13,712	37.260	13,712	10,717	76	212		(483)		(483)		L	06/17/2016
9099999 - Industrial and Miscellaneous (Unaffliated)					49,183,976		49,183,976	38,057,407	64,133	739,791		5,434,863	181,564	5,253,299			
Mutual Funds																	
69351J-10-8	PNC FDS INTL EQT FUND I			311,079.939	5,748,757	18.480	5,748,757	3,237,780		54,991		(27,186)		(27,186)		L	12/19/2016
9299999 - Mutual Funds					5,748,757		5,748,757	3,237,780		54,991		(27,186)		(27,186)			
9799999 - Total Common Stocks					54,932,733		54,932,733	41,295,187	64,133	794,782		5,407,677	181,564	5,226,113			
9899999 - Total Preferred and Common Stocks					55,101,388		55,101,388	41,450,075	64,133	797,514		5,421,443	181,564	5,239,879			

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828-2A-7	UNITED STATES TREAS NTS		12/20/2016	MORGAN STANLEY A		454,297	500,000.00	2,609
912828-B3-3	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		1,728,484	1,700,000.00	1,738
912828-G6-1	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		6,108,613	6,000,000.00	21,422
912828-G9-5	UNITED STATES TREAS NTS		07/19/2016	VARIOUS		767,041	750,000.00	3,167
912828-K7-4	UNITED STATES TREAS NTS		02/24/2016	HSBC Securities		2,554,981	2,500,000.00	1,374
912828-LY-4	UNITED STATES TREAS NTS		12/20/2016	CITIGROUP GLOBAL		210,414	200,000.00	671
912828-M6-4	UNITED STATES TREAS NTS		12/20/2016	VARIOUS		504,418	500,000.00	789
912828-P4-6	UNITED STATES TREAS NTS		07/06/2016	CitiGroup Global Markets Inc		1,779,219	1,800,000.00	7,317
912828-P8-7	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		3,599,551	3,600,000.00	17,847
912828-PC-8	UNITED STATES TREAS NTS		06/30/2016	Deutsche Bank Fixed Income		2,144,609	2,000,000.00	6,705
912828-R3-6	UNITED STATES TREAS NTS		08/19/2016	VARIOUS		1,757,637	1,750,000.00	6,557
912828-RE-2	UNITED STATES TREAS NTS		02/24/2016	GRIFFIN KUBIK STEPHENS THOMPSON		305,215	300,000.00	2,201
912828-TW-0	UNITED STATES TREAS NTS		10/31/2016	GRIFFIN KUBIK ST		2,501,367	2,500,000.00	
912828-U6-5	UNITED STATES TREAS NTS		12/20/2016	DEUTSCHE BANK IN		986,055	1,000,000.00	1,010
912828-U7-3	UNITED STATES TREAS NTS		12/20/2016	GOLDMAN SACHS		497,129	500,000.00	113
912828-UB-4	UNITED STATES TREAS NTS		08/19/2016	BANC/AMERICA SEC		400,938	400,000.00	907
912828-UF-5	UNITED STATES TREAS NTS		02/24/2016	Bank/America Sec Llc Montgomery		500,762	500,000.00	865
912828-UN-8	UNITED STATES TREAS NTS		07/06/2016	Morgan Stanley		210,625	200,000.00	1,571
912828-XB-1	UNITED STATES TREAS NTS		06/30/2016	Morgan Stanley		3,961,203	3,800,000.00	6,363
0599999 - Subtotal - Bonds - U.S. Governments						30,972,557	30,500,000.00	83,227
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BF-6	ABBOTT LABS		11/18/2016	VARIOUS		819,770	825,000.00	55
02079K-AA-5	ALPHABET INC		04/27/2016	EXCHANGE OFFER		1,354,053	1,235,000.00	
037833-BS-8	APPLE INC		02/16/2016	Chase Securities		499,645	500,000.00	
00206R-DB-5	AT&T INC		03/21/2016	EXCHANGE OFFER		1,027,073	1,000,000.00	
05582X-AA-0	BMW VEH LEASE TR 2016-2		10/04/2016	CREDIT SUISSE FI		250,000	250,000.00	
14041N-EU-1	CAPITAL ONE CC TR 2015-1A		08/11/2016	CHASE SECURITIES		1,229,881	1,225,000.00	47
14041N-FE-6	CAPITAL ONE CC TR 2016-3A		08/11/2016	CHASE SECURITIES		194,924	195,000.00	7
161571-HF-4	CHASE ISSUANCE TRUST 2016-5A		08/04/2016	BARCLAYS CAPITAL		1,099,697	1,100,000.00	
38141E-C2-3	GOLDMAN SACHS GRP INC MTN BE		09/15/2016	Merrill Lynch		447,245	425,000.00	3,273
44891E-AA-7	HYUNDAI AUTO RECV TR 2016-B		09/14/2016	CHASE SECURITIES		500,000	500,000.00	
46625H-MN-7	JPMORGAN CHASE & CO		09/09/2016	CREDIT SUISSE FI		107,326	100,000.00	628
58769B-AB-0	MERC-BENZ AUTO RECV TR 2016-1		09/09/2016	CITIGROUP GLOBAL		500,000	500,000.00	
65478V-AA-5	NISSAN AUTO RECV 2016-B		04/18/2016	SG Americas Securities		650,000	650,000.00	
904311-AA-5	UNDER ARMOUR INC		06/08/2016	Chase Securities		726,912	730,000.00	
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG	D	09/09/2016	BANCORP INVEST S		432,824	400,000.00	4,422
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,839,349	9,635,000.00	8,432
8399997 - Subtotal - Bonds - Part 3						40,811,906	40,135,000.00	91,660
8399998 - Summary Item from Part 5 for Bonds						3,050,703	3,050,000.00	709
8399999 - Subtotal - Bonds						43,862,609	43,185,000.00	92,369
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
05968L-10-2	BANCOLOMBIA SA SPONSORED ADR	C	06/16/2016	Investment Technology Group	4,598.000	154,888		
8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						154,888		
8999997 - Subtotal - Preferred Stocks - Part 3						154,888		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999999 - Subtotal - Preferred Stocks						154,888		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y-10-1	3M CO		09/16/2016	VARIOUS	26.000	4,477		
002824-10-0	ABBOTT LABS		12/20/2016	VARIOUS	54.000	2,119		
00287Y-10-9	ABBVIE INC		09/16/2016	VARIOUS	80.000	4,912		
00507V-10-9	ACTIVISION BLIZZARD INC		12/20/2016	VARIOUS	291.000	12,609		
00508Y-10-2	ACUITY BRANDS INC		12/20/2016	VARIOUS	62.000	15,383		
00724F-10-1	ADOBE SYS INC		09/16/2016	VARIOUS	29.000	2,780		
00751Y-10-6	ADVANCE AUTO PARTS INC		09/16/2016	VARIOUS	6.000	904		
00130H-10-5	AES CORP		12/20/2016	VARIOUS	124.000	1,454		
00817Y-10-8	AETNA INC NEW		09/16/2016	VARIOUS	17.000	1,952		
008252-10-8	AFFILIATED MANAGERS GROUP		12/20/2016	VARIOUS	7.000	1,064		
001055-10-2	AFLAC INC		03/30/2016	J.P. Morgan Securities	6.000	382		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/20/2016	VARIOUS	26.000	1,159		
009158-10-6	AIR PRODS & CHEMS INC		09/16/2016	VARIOUS	56.000	8,116		
00971T-10-1	AKAMAI TECHNOLOGIES INC		09/16/2016	VARIOUS	18.000	937		
011659-10-9	ALASKA AIR GROUP INC		07/29/2016	VARIOUS	3,326.000	226,299		
012653-10-1	ALBEMARLE CORP		12/20/2016	VARIOUS	154.000	12,235		
015351-10-9	ALEXION PHARMACEUTICALS INC		12/20/2016	VARIOUS	25.000	3,117		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/17/2016	VARIOUS	7.000	1,459		
01877R-10-8	ALLIANCE RES PARTNER L P		11/11/2016	CITATION GROUP/E	5,870.000	144,278		
018802-10-8	ALLIANT ENERGY CORP		12/20/2016	VARIOUS	312.000	12,384		
020002-10-1	ALLSTATE CORP		03/30/2016	J.P. Morgan Securities	6.000	406		
02079K-10-7	ALPHABET INC		12/20/2016	VARIOUS	10.000	7,676		
02079K-30-5	ALPHABET INC		12/20/2016	VARIOUS	15.000	11,631		
02209S-10-3	ALTRIA GROUP INC		09/16/2016	VARIOUS	83.000	5,207		
00163U-10-6	AMAG PHARMACEUTICALS INC		12/13/2016	INVESTMENT TECHN	5,140.000	178,538		
023135-10-6	AMAZON COM INC		12/20/2016	VARIOUS	47.000	30,048		
023608-10-2	AMEREN CORP		12/20/2016	VARIOUS	26.000	1,323		
02376R-10-2	AMERICAN AIRLS GROUP INC		06/17/2016	VARIOUS	42.000	1,341		
025537-10-1	AMERICAN ELEC PWR INC		12/20/2016	VARIOUS	42.000	2,789		
025816-10-9	AMERICAN EXPRESS CO		06/17/2016	VARIOUS	43.000	2,642		
025932-10-4	AMERICAN FINL GROUP OH		07/29/2016	Investment Technology Group	1,755.000	128,734		
026874-78-4	AMERICAN INTL GROUP INC		03/30/2016	J.P. Morgan Securities	16.000	872		
03027X-10-0	AMERICAN TOWER CORP NEW		12/20/2016	VARIOUS	26.000	2,755		
030420-10-3	AMERICAN WTR WKS CO INC NEW		12/20/2016	VARIOUS	247.000	16,846		
03076C-10-6	AMERIPRISE FINL INC		06/17/2016	VARIOUS	7.000	675		
03073E-10-5	AMERISOURCEBERGEN CORP		09/16/2016	VARIOUS	6.000	514		
031100-10-0	AMETEK INC NEW		06/17/2016	VARIOUS	17.000	803		
031162-10-0	AMGEN INC		12/20/2016	VARIOUS	25.000	3,722		
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		07/29/2016	Investment Technology Group	13,223.000	210,707		
032095-10-1	AMPHENOL CORP NEW		12/20/2016	VARIOUS	17.000	1,036		
032511-10-7	ANADARKO PETE CORP		12/20/2016	VARIOUS	114.000	7,135		
032654-10-5	ANALOG DEVICES INC		12/20/2016	VARIOUS	25.000	1,639		
036752-10-3	ANTHEM INC		09/16/2016	VARIOUS	14.000	1,815		
037411-10-5	APACHE CORP		12/20/2016	VARIOUS	39.000	2,165		
03748R-10-1	APARTMENT INVT & MGMT CO		12/20/2016	VARIOUS	30.000	1,264		
037833-10-0	APPLE INC		12/20/2016	VARIOUS	480.000	55,141		
038222-10-5	APPLIED MATLS INC		12/20/2016	VARIOUS	45.000	1,271		
039483-10-2	ARCHER DANIELS MIDLAND CO		06/17/2016	VARIOUS	21.000	843		
03965L-10-0	ARCONIC INC		10/06/2016	VARIOUS	607.660	18,959		

(continues)

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
04621X-10-8	ASSURANT INC		03/30/2016	J.P. Morgan Securities	1.000	78		
00206R-10-2	AT&T INC		12/20/2016	VARIOUS	211.000	8,475		
052769-10-6	AUTODESK INC		12/20/2016	VARIOUS	24.000	1,480		
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/16/2016	VARIOUS	21.000	1,839		
05329W-10-2	AUTONATION INC		06/17/2016	VARIOUS	15.000	721		
053484-10-1	AVALONBAY CMNTYS INC		12/20/2016	VARIOUS	15.000	2,640		
053611-10-9	AVERY DENNISON CORP		12/20/2016	VARIOUS	2.000	144		
057224-10-7	BAKER HUGHES INC		06/17/2016	VARIOUS	17.000	775		
058498-10-6	BALL CORP		12/20/2016	VARIOUS	56.000	4,296		
060505-10-4	BANK AMER CORP		06/17/2016	VARIOUS	446.000	5,993		
064058-10-0	BANK NEW YORK MELLON CORP		03/30/2016	J.P. Morgan Securities	16.000	594		
063904-10-6	BANK OF THE OZARKS INC		08/31/2016	CITATION GROUP/E	5,614.000	218,805		
067383-10-9	BARD C R INC		12/20/2016	VARIOUS	5.000	1,085		
071813-10-9	BAXTER INTL INC		12/20/2016	VARIOUS	60.000	2,638		
054937-10-7	BB&T CORP		06/17/2016	VARIOUS	50.000	1,764		
075887-10-9	BECTON DICKINSON & CO		12/20/2016	VARIOUS	26.000	3,993		
075896-10-0	BED BATH & BEYOND INC		03/30/2016	J.P. Morgan Securities	2.000	99		
084670-70-2	BERKSHIRE HATHAWAY INC DEL		09/16/2016	VARIOUS	118.000	17,003		
086516-10-1	BEST BUY INC		03/30/2016	J.P. Morgan Securities	4.000	126		
09062X-10-3	BIOGEN INC		12/20/2016	VARIOUS	4.000	1,048		
09247X-10-1	BLACKROCK INC		03/30/2016	J.P. Morgan Securities	2.000	683		
093671-10-5	BLOCK H & R INC		12/20/2016	VARIOUS	6.000	152		
097023-10-5	BOEING CO		03/30/2016	J.P. Morgan Securities	9.000	1,157		
099724-10-6	BORGWARNER INC		06/17/2016	VARIOUS	11.000	382		
101121-10-1	BOSTON PROPERTIES INC		09/16/2016	VARIOUS	16.000	2,043		
101137-10-7	BOSTON SCIENTIFIC CORP		12/20/2016	VARIOUS	123.000	2,681		
110122-10-8	BRISTOL MYERS SQUIBB CO		09/16/2016	VARIOUS	93.000	5,830		
115637-20-9	BROWN FORMAN CORP		03/30/2016	J.P. Morgan Securities	2.000	197		
12541W-20-9	C H ROBINSON WORLDWIDE INC		09/16/2016	VARIOUS	4.000	284		
12673P-10-5	CA INC		12/20/2016	VARIOUS	33.000	1,051		
127097-10-3	CABOT OIL & GAS CORP		06/17/2016	VARIOUS	113.000	2,776		
134429-10-9	CAMPBELL SOUP CO		09/16/2016	VARIOUS	40.000	2,332		
14040H-10-5	CAPITAL ONE FINL CORP		06/17/2016	VARIOUS	36.000	2,351		
14149Y-10-8	CARDINAL HEALTH INC		06/17/2016	VARIOUS	10.000	787		
142339-10-0	CARLISLE COS INC		07/29/2016	Investment Technology Group	2,069.000	214,703		
143130-10-2	CARMAX INC		03/30/2016	J.P. Morgan Securities	3.000	152		
149123-10-1	CATERPILLAR INC DEL		12/20/2016	VARIOUS	22.000	1,933		
12504L-10-9	CBRE GROUP INC		12/20/2016	VARIOUS	67.000	1,898		
124857-20-2	CBS CORP NEW		09/16/2016	VARIOUS	19.000	1,001		
151020-10-4	CELGENE CORP		12/20/2016	VARIOUS	34.000	3,774		
15135B-10-1	CENTENE CORP DEL COM		12/20/2016	VARIOUS	2,051.484	129,455		
15189T-10-7	CENTERPOINT ENERGY INC		12/20/2016	VARIOUS	47.000	1,074		
15201P-10-9	CENTERSTATE BANKS INC		10/20/2016	BARCLAYS CAPITAL	5,777.000	108,198		
156504-30-0	CENTURY CMNTYS INC		09/29/2016	CREDIT SUISSE FI	10,354.000	219,431		
156700-10-6	CENTURYLINK INC		09/16/2016	VARIOUS	43.000	1,197		
156782-10-4	CERNER CORP		12/20/2016	VARIOUS	36.000	1,908		
125269-10-0	CF INDS HLDGS INC		06/17/2016	VARIOUS	23.000	663		
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		09/12/2016	CANTOR FITZGERAL	298.000	80,265		
16411W-10-8	CHENIERE ENERGY PTNRS LP HLDGC		09/29/2016	CREDIT SUISSE FI	10,252.000	219,075		
165167-10-7	CHESAPEAKE ENERGY CORP		12/20/2016	VARIOUS	24,157.000	176,021		
166764-10-0	CHEVRON CORP NEW		09/16/2016	VARIOUS	73.000	7,133		

(continues)

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
171340-10-2	CHURCH & DWIGHT INC		09/16/2016	VARIOUS	8.000	465		
125509-10-9	CIGNA CORPORATION		12/20/2016	VARIOUS	10.000	1,347		
171798-10-1	CIMAREX ENERGY CO		06/17/2016	VARIOUS	18.000	2,052		
172062-10-1	CINCINNATI FINL CORP		09/16/2016	VARIOUS	20.000	1,400		
172908-10-5	CINTAS CORP		12/20/2016	VARIOUS	2.000	210		
17275R-10-2	CISCO SYS INC		09/16/2016	VARIOUS	117.000	3,438		
172967-42-4	CITIGROUP INC		06/17/2016	VARIOUS	198.000	8,388		
174610-10-5	CITIZENS FINL GROUP INC		06/17/2016	VARIOUS	766.000	16,279		
177376-10-0	CITRIX SYS INC		03/30/2016	J.P. Morgan Securities	3.000	233		
189054-10-9	CLOROX CO DEL		09/16/2016	VARIOUS	14.000	1,787		
12572Q-10-5	CME GROUP INC		12/20/2016	VARIOUS	12.000	1,297		
125896-10-0	CMS ENERGY CORP		12/20/2016	VARIOUS	46.000	1,995		
189754-10-4	COACH INC		09/16/2016	VARIOUS	32.000	1,181		
191216-10-0	COCA COLA CO		09/16/2016	VARIOUS	151.000	6,850		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		09/16/2016	VARIOUS	33.000	1,842		
194162-10-3	COLGATE PALMOLIVE CO		09/16/2016	VARIOUS	29.000	2,071		
20030N-10-1	COMCAST CORP NEW		12/20/2016	VARIOUS	59.000	3,843		
200340-10-7	COMERICA INC		06/17/2016	VARIOUS	15.000	625		
205887-10-2	CONAGRA FOODS INC		06/17/2016	VARIOUS	42.000	1,957		
20605P-10-1	CONCHO RES INC		12/20/2016	VARIOUS	200.000	19,272		
20825C-10-4	CONOCOPHILLIPS		09/16/2016	VARIOUS	92.000	3,887		
209115-10-4	CONSOLIDATED EDISON INC		12/20/2016	VARIOUS	35.000	2,682		
21036P-10-8	CONSTELLATION BRANDS INC		12/20/2016	VARIOUS	12.000	1,850		
216648-40-2	COOPER COS INC		11/16/2016	VARIOUS	1,354.000	234,088		
21676P-10-3	COOPER STD HLDGS INC		03/29/2016	Investment Technology Group	3,468.000	248,283		
21871D-10-3	CORELOGIC INC		07/29/2016	Investment Technology Group	1,655.000	66,786		
21870U-50-2	CORENERGY INFRASTRUCTURE TR IN		12/13/2016	INVESTMENT TECHN	5,010.000	174,151		
219350-10-5	CORNING INC		06/17/2016	VARIOUS	19.000	395		
22160K-10-5	COSTCO WHSL CORP NEW		12/20/2016	VARIOUS	18.000	2,797		
222070-20-3	COTY INC		12/20/2016	VARIOUS	643.000	12,465		
22822V-10-1	CROWN CASTLE INTL CORP NEW		12/20/2016	VARIOUS	46.000	4,067		
12650T-10-4	CSRA INC		09/16/2016	VARIOUS	16.000	396		
126408-10-3	CSX CORP		12/20/2016	VARIOUS	21.000	625		
231021-10-6	CUMMINS INC		12/20/2016	VARIOUS	4.000	495		
126650-10-0	CVS HEALTH CORP		09/16/2016	VARIOUS	30.000	2,927		
23331A-10-9	D R HORTON INC		12/20/2016	VARIOUS	31.000	938		
235851-10-2	DANAHER CORP DEL		09/16/2016	VARIOUS	36.000	2,923		
237194-10-5	DARDEN RESTAURANTS INC		09/16/2016	VARIOUS	23.000	1,434		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/16/2016	VARIOUS	8.000	533		
244199-10-5	DEERE & CO		03/30/2016	J.P. Morgan Securities	4.000	321		
247361-70-2	DELTA AIR LINES INC DEL		06/17/2016	VARIOUS	96.000	3,774		
24906P-10-9	DENTSPLY INTL INC NEW		03/31/2016	VARIOUS	332.000	17,304		
25179M-10-3	DEVON ENERGY CORP NEW		09/16/2016	VARIOUS	231.000	6,904		
253868-10-3	DIGITAL RLTY TR INC		12/20/2016	VARIOUS	217.000	20,332		
254709-10-8	DISCOVER FINL SVCS		06/17/2016	VARIOUS	16.000	830		
25470F-10-4	DISCOVERY COMMUNICATNS NEW		09/16/2016	VARIOUS	21.000	540		
25470F-30-2	DISCOVERY COMMUNICATNS NEW		06/17/2016	VARIOUS	38.000	947		
254687-10-6	DISNEY WALT CO		09/16/2016	VARIOUS	69.000	6,521		
256677-10-5	DOLLAR GEN CORP NEW		12/20/2016	VARIOUS	6.000	499		
256746-10-8	DOLLAR TREE INC		12/20/2016	VARIOUS	24.000	2,124		
25746U-10-9	DOMINION RES INC VA NEW		12/20/2016	VARIOUS	68.000	5,085		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
260003-10-8	DOVER CORP		09/16/2016	VARIOUS	3.000	197		
260543-10-3	DOW CHEM CO		12/20/2016	VARIOUS	49.000	2,606		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/16/2016	VARIOUS	8.000	724		
26168L-20-5	DREW INDS INC		11/16/2016	JP MORGAN SECURI	1,973.000	192,427		
233331-10-7	DTE ENERGY CO		12/20/2016	VARIOUS	24.000	2,261		
263534-10-9	DU PONT E I DE NEMOURS & CO		09/16/2016	VARIOUS	21.000	1,376		
26441C-20-4	DUKE ENERGY CORP NEW		09/16/2016	VARIOUS	50.000	4,022		
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		12/20/2016	VARIOUS	2.000	223		
267475-10-1	DYCOM INDS INC		12/13/2016	INVESTMENT TECHN	2,203.000	173,395		
269246-40-1	E TRADE FINANCIAL CORP		12/20/2016	VARIOUS	45.000	1,302		
277432-10-0	EASTMAN CHEM CO		06/17/2016	VARIOUS	9.000	646		
278642-10-3	EBAY INC		09/16/2016	VARIOUS	18.000	456		
278865-10-0	ECOLAB INC		09/16/2016	VARIOUS	8.000	923		
281020-10-7	EDISON INTL		12/20/2016	VARIOUS	23.000	1,688		
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/20/2016	VARIOUS	14.000	1,305		
285512-10-9	ELECTRONIC ARTS INC		12/20/2016	VARIOUS	21.000	1,587		
291011-10-4	EMERSON ELEC CO		09/16/2016	VARIOUS	61.000	3,217		
29364G-10-3	ENTERGY CORP NEW		12/20/2016	VARIOUS	20.000	1,569		
29414D-10-0	ENVISION HEALTHCARE CORP		12/20/2016	CITATION GROUP/E	160.000	10,419		
26875P-10-1	EOG RES INC		12/20/2016	VARIOUS	54.000	5,090		
268785-10-2	EP ENERGY CORP		12/13/2016	INVESTMENT TECHN	26,682.000	181,638		
26884L-10-9	EQT CORP		09/16/2016	VARIOUS	47.000	3,586		
294429-10-5	EQUIFAX INC		12/20/2016	VARIOUS	13.000	1,551		
29444U-70-0	EQUINIX INC		12/20/2016	VARIOUS	23.000	7,484		
294628-10-2	EQUITY COMWLTH		08/18/2016	INVESTMENT TECHN	7,117.000	215,777		
29476L-10-7	EQUITY RESIDENTIAL		12/20/2016	VARIOUS	25.000	1,663		
297178-10-5	ESSEX PPTY TR INC		09/16/2016	VARIOUS	5.000	1,120		
30040W-10-8	EVERSOURCE ENERGY		09/16/2016	VARIOUS	38.000	2,144		
30161N-10-1	EXELON CORP		12/20/2016	VARIOUS	40.000	1,409		
30212P-30-3	EXPEDIA INC DEL		09/16/2016	VARIOUS	7.000	747		
302130-10-9	EXPEDITORS INTL WASH INC		03/30/2016	J.P. Morgan Securities	3.000	146		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		09/16/2016	VARIOUS	16.000	1,112		
30225T-10-2	EXTRA SPACE STORAGE INC		12/20/2016	VARIOUS	173.000	15,462		
30231G-10-2	EXXON MOBIL CORP		09/16/2016	VARIOUS	258.000	21,711		
302491-30-3	F M C CORP		12/20/2016	VARIOUS	20.000	1,031		
315616-10-2	F5 NETWORKS INC		03/30/2016	J.P. Morgan Securities	1.000	105		
30303M-10-2	FACEBOOK INC		12/20/2016	VARIOUS	168.000	19,088		
311900-10-4	FASTENAL CO		12/20/2016	VARIOUS	50.000	2,237		
313747-20-6	FEDERAL REALTY INVT TR		12/20/2016	VARIOUS	100.000	15,093		
31428X-10-6	FEDEX CORP		09/16/2016	VARIOUS	27.000	4,372		
31620M-10-6	FIDELITY NATL INFORMATION SVCS		09/16/2016	VARIOUS	79.000	5,885		
316773-10-0	FIFTH THIRD BANCORP		03/30/2016	J.P. Morgan Securities	12.000	203		
31787A-50-7	FINISAR CORP		09/29/2016	CREDIT SUISSE FI	7,343.000	216,251		
336433-10-7	FIRST SOLAR INC		09/16/2016	VARIOUS	22.000	1,006		
337932-10-7	FIRSTENERGY CORP		09/16/2016	VARIOUS	54.000	1,843		
337738-10-8	FISERV INC		09/16/2016	VARIOUS	4.000	405		
302445-10-1	FLIR SYS INC		09/16/2016	VARIOUS	8.000	253		
34354P-10-5	FLOWSERVE CORP		12/20/2016	VARIOUS	4.000	187		
343412-10-2	FLUOR CORP NEW		03/30/2016	J.P. Morgan Securities	2.000	109		
30249U-10-1	FMC TECHNOLOGIES INC		06/17/2016	VARIOUS	21.000	568		
344849-10-4	FOOT LOCKER INC		12/20/2016	VARIOUS	194.000	10,454		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
345370-86-0	FORD MTR CO DEL		09/16/2016	VARIOUS	291.000	3,596		
34959J-10-8	FORTIVE CORP		12/20/2016	VARIOUS	411.500	14,302		
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		09/16/2016	JP MORGAN SECURI	213.000	11,951		
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC		10/20/2016	BARCLAYS CAPITAL	4,984.000	107,156		
35352P-10-4	FRANKLIN FINL NETWORK INC		09/29/2016	CREDIT SUISSE FI	2,931.000	108,330		
354613-10-1	FRANKLIN RES INC		03/30/2016	J.P. Morgan Securities	6.000	235		
35671D-85-7	FREEPORT-MCMORAN INC		09/16/2016	VARIOUS	402.000	4,229		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/16/2016	VARIOUS	401.000	2,012		
363576-10-9	GALLAGHER ARTHUR J & CO		12/20/2016	VARIOUS	247.000	11,515		
364760-10-8	GAP INC DEL		12/20/2016	VARIOUS	9.000	239		
369550-10-8	GENERAL DYNAMICS CORP		12/20/2016	VARIOUS	5.000	702		
369604-10-3	GENERAL ELECTRIC CO		09/16/2016	VARIOUS	345.000	10,525		
370023-10-3	GENERAL GROWTH PPTYS INC NEW		12/20/2016	VARIOUS	43.000	1,203		
370334-10-4	GENERAL MLS INC		09/16/2016	VARIOUS	43.000	2,795		
37045V-10-0	GENERAL MTRS CO		09/16/2016	VARIOUS	72.000	2,231		
372460-10-5	GENUINE PARTS CO		09/16/2016	VARIOUS	5.000	490		
375558-10-3	GILEAD SCIENCES INC		12/20/2016	VARIOUS	23.000	2,062		
37940X-10-2	GLOBAL PMTS INC		12/20/2016	VARIOUS	215.000	15,892		
38141G-10-4	GOLDMAN SACHS GROUP INC		03/30/2016	J.P. Morgan Securities	6.000	939		
382550-10-1	GOODYEAR TIRE & RUBR CO		12/20/2016	VARIOUS	62.000	1,760		
384802-10-4	GRAINGER W W INC		12/20/2016	VARIOUS	2.000	472		
406216-10-1	HALLIBURTON CO		12/20/2016	VARIOUS	52.000	2,335		
410345-10-2	HANESBRANDS INC		06/17/2016	VARIOUS	17.000	457		
412822-10-8	HARLEY DAVIDSON INC		09/16/2016	VARIOUS	4.000	200		
413086-10-9	HARMAN INTL INDS INC		12/20/2016	VARIOUS	13.000	1,025		
413875-10-5	HARRIS CORP DEL		09/16/2016	VARIOUS	6.000	515		
416515-10-4	HARTFORD FINL SVCS GROUP INC		03/30/2016	J.P. Morgan Securities	6.000	278		
418056-10-7	HASBRO INC		09/16/2016	VARIOUS	9.000	723		
40412C-10-1	HCA HOLDINGS INC		03/30/2016	J.P. Morgan Securities	5.000	391		
40414L-10-9	HCP INC		09/16/2016	VARIOUS	54.000	1,925		
40416M-10-5	HD SUPPLY HLDGS INC		11/11/2016	CITATION GROUP/E	4,069.000	149,784		
42226A-10-7	HEALTHEQUITY INC		10/20/2016	BARCLAYS CAPITAL	2,937.000	105,078		
423452-10-1	HELMERICH & PAYNE INC		12/20/2016	VARIOUS	13.000	857		
427866-10-8	HERSHEY CO		09/16/2016	VARIOUS	6.000	566		
42809H-10-7	HESS CORP		09/16/2016	VARIOUS	37.000	1,937		
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		12/20/2016	VARIOUS	117.000	2,636		
436440-10-1	HOLOGIC INC		12/20/2016	VARIOUS	381.000	13,076		
437076-10-2	HOME DEPOT INC		03/30/2016	J.P. Morgan Securities	18.000	2,402		
438516-10-6	HONEYWELL INTL INC		12/20/2016	VARIOUS	40.000	4,646		
43940T-10-9	HOPE BANCORP INC COM		08/01/2016	MKM Partners LLC	12,505.045	190,936		
440452-10-0	HORMEL FOODS CORP		09/16/2016	VARIOUS	31.000	1,130		
44107P-10-4	HOST HOTELS & RESORTS INC		09/16/2016	VARIOUS	70.000	1,130		
40434L-10-5	HP INC COM		12/20/2016	VARIOUS	62.000	863		
444859-10-2	HUMANA INC		09/16/2016	VARIOUS	7.000	1,243		
445658-10-7	HUNT J B TRANS SVCS INC		12/20/2016	VARIOUS	3.000	280		
446150-10-4	HUNTINGTON BANCSHARES INC		09/16/2016	VARIOUS	461.000	4,449		
447011-10-7	HUNTSMAN CORP		11/16/2016	CREDIT SUISSE FI	11,451.000	216,424		
44967H-10-1	ILG INC COM		11/11/2016	CITATION GROUP/E	12,395.000	218,701		
452308-10-9	ILLINOIS TOOL WKS INC		06/17/2016	VARIOUS	10.000	1,044		
452327-10-9	ILLUMINA INC		12/20/2016	VARIOUS	16.000	2,189		
45378A-10-6	INDEPENDENCE RLTY TR INC		09/29/2016	CREDIT SUISSE FI	23,908.000	220,566		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
45780L-10-4	INOGEN INC		10/20/2016	BARCLAYS CAPITAL	1,878.000	110,343		
45780R-10-1	INSTALLED BLDG PRODS INC		11/16/2016	CREDIT SUISSE FI	4,759.000	187,622		
45774W-10-8	INSTEEL INDUSTRIES INC		02/17/2016	Stifel Nicolaus	7,341.000	193,161		
458140-10-0	INTEL CORP		12/20/2016	VARIOUS	253.000	8,843		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		09/16/2016	VARIOUS	15.000	3,792		
459200-10-1	INTERNATIONAL BUSINESS MACHS		06/17/2016	VARIOUS	24.000	3,601		
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		06/17/2016	VARIOUS	7.000	868		
460690-10-0	INTERPUBLIC GROUP COS INC		06/17/2016	VARIOUS	16.000	373		
460146-10-3	INTL PAPER CO		12/20/2016	VARIOUS	9.000	408		
461202-10-3	INTUIT		12/20/2016	VARIOUS	9.000	1,005		
46120E-60-2	INTUITIVE SURGICAL INC		12/20/2016	VARIOUS	3.000	1,919		
46284V-10-1	IRON MTN INC NEW		09/16/2016	VARIOUS	84.000	3,142		
465741-10-6	ITRON INC		10/20/2016	BARCLAYS CAPITAL	1,966.000	107,564		
469814-10-7	JACOBS ENGR GROUP INC DEL		09/16/2016	VARIOUS	3.000	137		
478160-10-4	JOHNSON & JOHNSON		09/16/2016	VARIOUS	115.000	12,530		
479167-10-8	JOHNSON OUTDOORS INC		09/29/2016	CREDIT SUISSE FI	3,014.000	108,941		
46625H-10-0	JPMORGAN CHASE & CO		06/17/2016	VARIOUS	129.000	7,820		
48203R-10-4	JUNIPER NETWORKS INC		12/20/2016	VARIOUS	50.000	1,154		
485170-30-2	KANSAS CITY SOUTHERN		09/16/2016	VARIOUS	9.000	794		
487836-10-8	KELLOGG CO		09/16/2016	VARIOUS	12.000	924		
493267-10-8	KEYCORP NEW		09/16/2016	VARIOUS	334.000	4,056		
494368-10-3	KIMBERLY CLARK CORP		09/16/2016	VARIOUS	21.000	2,628		
49446R-10-9	KIMCO RLTY CORP		12/20/2016	VARIOUS	64.000	1,850		
49456B-10-1	KINDER MORGAN INC DEL		09/16/2016	VARIOUS	293.000	6,049		
482480-10-0	KLA-TENCOR CORP		12/20/2016	CITATION GROUP/E	4.000	316		
500255-10-4	KOHLS CORP		03/30/2016	J.P. Morgan Securities	3.000	138		
500754-10-6	KRAFT HEINZ CO		12/20/2016	VARIOUS	53.000	4,231		
501044-10-1	KROGER CO		03/30/2016	J.P. Morgan Securities	86.000	3,310		
501797-10-4	L BRANDS INC		03/30/2016	J.P. Morgan Securities	4.000	354		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		03/30/2016	J.P. Morgan Securities	1.000	120		
50540R-40-9	LABORATORY CORP AMER HLDGS		12/20/2016	VARIOUS	8.000	1,003		
512807-10-8	LAM RESEARCH CORP		12/20/2016	VARIOUS	15.000	1,406		
518439-10-4	LAUDER ESTEE COS INC		09/16/2016	VARIOUS	9.000	818		
521865-20-4	LEAR CORP		02/17/2016	ISI GROUP INC	1,130.000	118,774		
524660-10-7	LEGGETT & PLATT INC		09/16/2016	VARIOUS	3.000	144		
526057-10-4	LENNAR CORP		12/20/2016	VARIOUS	59.000	2,686		
527288-10-4	LEUCADIA NATL CORP		06/17/2016	VARIOUS	64.000	1,086		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		12/20/2016	VARIOUS	48.000	2,471		
532457-10-8	LILLY ELI & CO		09/16/2016	VARIOUS	114.000	8,306		
534187-10-9	LINCOLN NATL CORP IND		03/30/2016	J.P. Morgan Securities	4.000	160		
535678-10-6	LINEAR TECHNOLOGY CORP		12/20/2016	VARIOUS	34.000	1,671		
501889-20-8	LKQ CORP		12/20/2016	VARIOUS	421.000	13,738		
539830-10-9	LOCKHEED MARTIN CORP		03/30/2016	J.P. Morgan Securities	4.000	892		
540424-10-8	LOEWS CORP		09/16/2016	VARIOUS	25.000	998		
548661-10-7	LOWES COS INC		09/16/2016	VARIOUS	16.000	1,201		
55261F-10-4	M & T BK CORP		06/17/2016	VARIOUS	4.000	458		
554382-10-1	MACERICH CO		12/20/2016	VARIOUS	3.000	228		
55616P-10-4	MACYS INC		12/20/2016	VARIOUS	9.000	372		
565849-10-6	MARATHON OIL CORP		06/17/2016	VARIOUS	293.000	3,475		
56585A-10-2	MARATHON PETE CORP		12/20/2016	VARIOUS	88.000	3,193		
571903-20-2	MARRIOTT INTL INC NEW		12/20/2016	VARIOUS	189.800	13,332		

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
571748-10-2	MARSH & MCLENNAN COS INC		09/16/2016	VARIOUS	11.000	684		
573284-10-6	MARTIN MARIETTA MATLS INC		09/16/2016	VARIOUS	7.000	1,243		
574599-10-6	MASCO CORP		12/20/2016	VARIOUS	9.000	285		
574795-10-0	MASIMO CORP		10/20/2016	BARCLAYS CAPITAL	1,826.000	108,205		
57636Q-10-4	MASTERCARD INC		03/30/2016	J.P. Morgan Securities	14.000	1,313		
577081-10-2	MATTEL INC		09/16/2016	VARIOUS	38.000	1,203		
579780-20-6	MCCORMICK & CO INC		09/16/2016	VARIOUS	5.000	487		
580135-10-1	MCDONALDS CORP		03/30/2016	J.P. Morgan Securities	13.000	1,636		
58155Q-10-3	MCKESSON CORP		09/16/2016	VARIOUS	13.000	2,135		
582839-10-6	MEAD JOHNSON NUTRITION CO		09/16/2016	VARIOUS	10.000	792		
58470H-10-1	MEDIFAST INC		10/20/2016	BARCLAYS CAPITAL	2,624.000	108,059		
58933Y-10-5	MERCK & CO INC NEW		09/16/2016	VARIOUS	195.000	11,052		
59100U-10-8	META FINL GROUP INC		09/29/2016	CREDIT SUISSE FI	3,598.000	218,931		
59156R-10-8	METLIFE INC		12/20/2016	VARIOUS	31.000	1,445		
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/02/2016	CITATION GROUP/E	36.000	14,456		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/20/2016	VARIOUS	46.000	2,419		
595112-10-3	MICRON TECHNOLOGY INC		12/20/2016	VARIOUS	67.000	1,232		
594918-10-4	MICROSOFT CORP		12/20/2016	VARIOUS	228.000	12,350		
59522J-10-3	MID-AMER APT CMNTYS INC		12/20/2016	CITATION GROUP/E	155.000	15,103		
596278-10-1	MIDDLEBY CORP		08/18/2016	INVESTMENT TECHN	1,696.000	216,986		
608190-10-4	MOHAWK INDS INC		12/20/2016	VARIOUS	10.000	1,932		
60871R-20-9	MOLSON COORS BREWING CO		12/20/2016	VARIOUS	60.000	5,667		
609207-10-5	MONDELEZ INTL INC		03/30/2016	J.P. Morgan Securities	23.000	931		
61166W-10-1	MONSANTO CO NEW		09/16/2016	VARIOUS	29.000	2,926		
61174X-10-9	MONSTER BEVERAGE CORP NEW		12/20/2016	VARIOUS	8.000	531		
615369-10-5	MOODYS CORP		06/17/2016	VARIOUS	11.000	1,062		
617446-44-8	MORGAN STANLEY		03/30/2016	J.P. Morgan Securities	22.000	552		
61945C-10-3	MOSAIC CO NEW		06/17/2016	VARIOUS	50.000	1,344		
620076-30-7	MOTOROLA SOLUTIONS INC		09/16/2016	VARIOUS	20.000	1,511		
626717-10-2	MURPHY OIL CORP		06/17/2016	VARIOUS	7.000	196		
631103-10-8	NASDAQ INC		06/17/2016	VARIOUS	11.000	705		
637071-10-1	NATIONAL OILWELL VARCO INC		03/30/2016	J.P. Morgan Securities	6.000	187		
63900P-60-8	NATURAL RESOURCE PARTNERS L P		12/14/2016	INVESTMENT TECHN	5,124.000	191,806		
63910B-10-2	NAUTILUS INC		02/17/2016	Credit Suisse First Boston	9,609.000	191,324		
63938C-10-8	NAVIENT CORP		03/30/2016	J.P. Morgan Securities	6.000	72		
64110D-10-4	NETAPP INC		03/30/2016	J.P. Morgan Securities	5.000	133		
64110L-10-6	NETFLIX INC		12/20/2016	VARIOUS	25.000	2,606		
651229-10-6	NEWELL RUBBERMAID INC		12/20/2016	VARIOUS	315.000	14,264		
651290-10-8	NEWFIELD EXPL CO		09/16/2016	VARIOUS	107.000	3,695		
651639-10-6	NEWMONT MINING CORP		09/16/2016	VARIOUS	106.000	3,022		
65249B-10-9	NEWS CORP NEW		09/16/2016	VARIOUS	12.000	158		
65249B-20-8	NEWS CORP NEW		09/16/2016	VARIOUS	56.000	700		
65339F-10-1	NEXTERA ENERGY INC		12/20/2016	VARIOUS	30.000	3,668		
654106-10-3	NIKE INC		09/16/2016	VARIOUS	63.000	3,544		
65473P-10-5	NISOURCE INC		12/20/2016	VARIOUS	46.000	1,128		
655044-10-5	NOBLE ENERGY INC		09/16/2016	VARIOUS	69.000	2,457		
655664-10-0	NORDSTROM INC		12/20/2016	VARIOUS	9.000	477		
655844-10-8	NORFOLK SOUTHERN CORP		09/16/2016	VARIOUS	6.000	522		
665859-10-4	NORTHERN TR CORP		06/17/2016	VARIOUS	4.000	266		
666807-10-2	NORTHROP GRUMMAN CORP		03/30/2016	J.P. Morgan Securities	3.000	596		
629377-50-8	NRG ENERGY INC		12/20/2016	VARIOUS	47.000	665		

(continues)

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
670346-10-5	NUCOR CORP		09/16/2016	VARIOUS	40.000	1,942		
67066G-10-4	NVIDIA CORP		12/20/2016	VARIOUS	80.000	6,251		
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		09/16/2016	VARIOUS	3.000	822		
674599-10-5	OCCIDENTAL PETE CORP DEL		09/16/2016	VARIOUS	45.000	3,201		
680033-10-7	OLD NATL BANCORP IND		05/02/2016	Investment Technology Group	20,227.200	272,659		
680223-10-4	OLD REP INTL CORP		02/17/2016	Conversion	10,177.000	183,403		
681919-10-6	OMNICOM GROUP INC		12/20/2016	VARIOUS	5.000	420		
682680-10-3	ONEOK INC NEW		09/16/2016	VARIOUS	30.000	1,320		
68389X-10-5	ORACLE CORP		12/20/2016	VARIOUS	69.000	2,780		
690742-10-1	OWENS CORNING NEW		05/26/2016	ISI GROUP INC	1,555.000	79,835		
693718-10-8	PACCAR INC		12/20/2016	VARIOUS	21.000	1,166		
701094-10-4	PARKER HANNIFIN CORP		03/30/2016	J.P. Morgan Securities	2.000	222		
702149-10-5	PARTY CITY HOLDCO INC		08/18/2016	INVESTMENT TECHN	11,568.000	218,049		
703395-10-3	PATTERSON COMPANIES INC		12/20/2016	VARIOUS	13.000	607		
704326-10-7	PAYCHEX INC		12/20/2016	VARIOUS	18.000	1,021		
70450Y-10-3	PAYPAL HLDGS INC		12/20/2016	VARIOUS	81.000	3,203		
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/17/2016	VARIOUS	29.000	444		
713448-10-8	PEPSICO INC		09/16/2016	VARIOUS	47.000	4,894		
714046-10-9	PERKINELMER INC		12/20/2016	VARIOUS	11.000	573		
717081-10-3	PFIZER INC		09/16/2016	VARIOUS	231.000	7,546		
69331C-10-8	PG&E CORP		12/20/2016	VARIOUS	62.000	3,850		
718172-10-9	PHILIP MORRIS INTL INC		12/20/2016	VARIOUS	44.000	4,356		
718546-10-4	PHILLIPS 66		12/20/2016	VARIOUS	15.000	1,309		
720190-20-6	PIEDMONT OFFICE REALTY TR INC		02/17/2016	Conversion	10,441.000	185,893		
72348P-10-4	PINNACLE FOODS INC DEL		08/31/2016	CITATION GROUP/E	1,012.000	51,102		
723484-10-1	PINNACLE WEST CAP CORP		12/20/2016	VARIOUS	13.000	1,000		
723787-10-7	PIONEER NAT RES CO		12/20/2016	VARIOUS	42.000	6,217		
724479-10-0	PITNEY BOWES INC		06/17/2016	VARIOUS	10.000	189		
693475-10-5	PNC FINL SVCS GROUP INC		03/30/2016	J.P. Morgan Securities	7.000	598		
731068-10-2	POLARIS INDS INC		06/16/2016	VARIOUS	3,845.000	320,297		
693506-10-7	PPG INDS INC		03/30/2016	J.P. Morgan Securities	4.000	448		
69351T-10-6	PPL CORP		12/20/2016	VARIOUS	41.000	1,492		
69354M-10-8	PRA HEALTH SCIENCES INC		10/20/2016	BARCLAYS CAPITAL	1,939.000	109,913		
74005P-10-4	PRAXAIR INC		09/16/2016	VARIOUS	10.000	1,138		
74144T-10-8	PRICE T ROWE GROUP INC		03/30/2016	J.P. Morgan Securities	4.000	296		
741503-40-3	PRICELINE GRP INC		12/20/2016	VARIOUS	2.000	2,819		
74251V-10-2	PRINCIPAL FINL GROUP INC		12/20/2016	VARIOUS	23.000	997		
742718-10-9	PROCTER & GAMBLE CO		12/20/2016	VARIOUS	133.000	11,321		
743315-10-3	PROGRESSIVE CORP OHIO		06/17/2016	VARIOUS	20.000	662		
74340W-10-3	PROLOGIS INC		09/16/2016	VARIOUS	27.000	1,335		
744320-10-2	PRUDENTIAL FINL INC		06/17/2016	VARIOUS	11.000	799		
74460D-10-9	PUBLIC STORAGE		09/16/2016	VARIOUS	10.000	2,266		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/20/2016	VARIOUS	37.000	1,651		
745867-10-1	PULTE GROUP INC		03/30/2016	J.P. Morgan Securities	5.000	92		
693656-10-0	PVH CORP		06/17/2016	VARIOUS	6.000	592		
74736K-10-1	QORVO INC		12/20/2016	VARIOUS	8.000	431		
747525-10-3	QUALCOMM INC		12/20/2016	VARIOUS	52.000	3,146		
74762E-10-2	QUANTA SVCS INC		03/30/2016	J.P. Morgan Securities	3.000	68		
74834L-10-0	QUEST DIAGNOSTICS INC		03/30/2016	J.P. Morgan Securities	2.000	145		
751212-10-1	RALPH LAUREN CORP		03/30/2016	J.P. Morgan Securities	1.000	97		
75281A-10-9	RANGE RES CORP		09/16/2016	VARIOUS	65.000	2,573		

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
755111-50-7	RAYTHEON CO		09/16/2016	VARIOUS	7.000	905		
75606N-10-9	REALPAGE INC		09/29/2016	CREDIT SUISSE FI	8,488.000	218,016		
756109-10-4	REALTY INCOME CORP		12/20/2016	VARIOUS	53.000	3,381		
756577-10-2	RED HAT INC		03/30/2016	J.P. Morgan Securities	3.000	222		
75886F-10-7	REGENERON PHARMACEUTICALS		12/20/2016	VARIOUS	6.000	2,164		
7591EP-10-0	REGIONS FINL CORP NEW		06/17/2016	VARIOUS	51.000	441		
760759-10-0	REPUBLIC SVCS INC		09/16/2016	VARIOUS	5.000	244		
761713-10-6	REYNOLDS AMERICAN INC		09/16/2016	VARIOUS	41.000	2,022		
770323-10-3	ROBERT HALF INTL INC		06/17/2016	VARIOUS	8.000	323		
773903-10-9	ROCKWELL AUTOMATION INC		03/30/2016	J.P. Morgan Securities	2.000	229		
774341-10-1	ROCKWELL COLLINS INC		06/17/2016	VARIOUS	9.000	788		
776696-10-6	ROPER TECHNOLOGIES INC		06/17/2016	VARIOUS	10.000	1,691		
778296-10-3	ROSS STORES INC		12/20/2016	VARIOUS	14.000	872		
783549-10-8	RYDER SYS INC		12/20/2016	VARIOUS	10.000	676		
78409V-10-4	S&P GLOBAL INC		09/16/2016	VARIOUS	5.000	519		
79466L-30-2	SALESFORCE COM INC		09/16/2016	VARIOUS	59.000	4,311		
80589M-10-2	SCANA CORP NEW		12/20/2016	VARIOUS	18.000	1,288		
806407-10-2	SCHEIN HENRY INC		06/17/2016	VARIOUS	7.000	1,210		
808194-10-4	SCHULMAN A INC		11/11/2016	CITATION GROUP/E	6,804.000	222,433		
808513-10-5	SCHWAB CHARLES CORP NEW		12/20/2016	VARIOUS	49.000	1,637		
811065-10-1	SCRIPPS NETWORKS INTERACT INC		12/20/2016	VARIOUS	4.000	257		
81211K-10-0	SEALED AIR CORP NEW		06/17/2016	VARIOUS	23.000	1,081		
81618T-10-0	SELECT INCOME REIT		06/16/2016	Investment Technology Group	8,168.000	205,628		
816851-10-9	SEMPRA ENERGY		12/20/2016	VARIOUS	48.000	5,151		
824348-10-6	SHERWIN WILLIAMS CO		12/20/2016	VARIOUS	6.000	1,661		
828806-10-9	SIMON PPTY GROUP INC NEW		09/16/2016	VARIOUS	29.000	6,041		
784305-10-4	SJW CORP		11/11/2016	VARIOUS	5,594.000	261,615		
83088M-10-2	SKYWORKS SOLUTIONS INC		12/20/2016	VARIOUS	36.000	2,623		
78440X-10-1	SL GREEN RLTY CORP		09/16/2016	VARIOUS	12.000	1,228		
832696-40-5	SMUCKER J M CO		03/30/2016	J.P. Morgan Securities	2.000	260		
833034-10-1	SNAP ON INC		06/17/2016	VARIOUS	5.000	770		
842587-10-7	SOUTHERN CO		09/16/2016	VARIOUS	151.000	7,787		
844741-10-8	SOUTHWEST AIRLS CO		06/17/2016	VARIOUS	30.000	1,245		
845467-10-9	SOUTHWESTERN ENERGY CO		09/16/2016	VARIOUS	241.000	3,217		
847560-10-9	SPECTRA ENERGY CORP		12/20/2016	VARIOUS	92.000	3,453		
790849-10-3	ST JUDE MED INC		12/20/2016	VARIOUS	18.000	1,302		
854502-10-1	STANLEY BLACK & DECKER INC		12/20/2016	VARIOUS	4.000	445		
855030-10-2	STAPLES INC		12/20/2016	VARIOUS	55.000	506		
855244-10-9	STARBUCKS CORP		09/16/2016	VARIOUS	83.000	4,593		
857477-10-3	STATE STR CORP		06/17/2016	VARIOUS	8.000	467		
858912-10-8	STERICYCLE INC		09/16/2016	VARIOUS	9.000	816		
863667-10-1	STRYKER CORP		12/20/2016	VARIOUS	13.000	1,491		
867914-10-3	SUNTRUST BKS INC		03/30/2016	J.P. Morgan Securities	7.000	256		
868459-10-8	SUPERNUS PHARMACEUTICALS INC		12/13/2016	VARIOUS	15,713.000	359,213		
871503-10-8	SYMANTEC CORP		12/20/2016	VARIOUS	140.000	3,451		
87157D-10-9	SYNAPTICS INC		11/11/2016	CITATION GROUP/E	4,175.000	226,294		
87165B-10-3	SYNCHRONY FINL		06/17/2016	VARIOUS	213.000	5,522		
871829-10-7	SYSCO CORP		09/16/2016	VARIOUS	17.000	818		
87612E-10-6	TARGET CORP		03/30/2016	J.P. Morgan Securities	9.000	752		
87901J-10-5	TEGNA INC COM		09/16/2016	VARIOUS	8.000	178		
88076W-10-3	TERADATA CORP DEL		12/20/2016	VARIOUS	3.000	80		

(continues)

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
881609-10-1	TESORO CORP		03/30/2016	J.P. Morgan Securities	2.000	173		
882508-10-4	TEXAS INSTRS INC		12/20/2016	VARIOUS	35.000	2,372		
883203-10-1	TEXTRON INC		09/16/2016	VARIOUS	20.000	762		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/20/2016	VARIOUS	26.000	3,708		
885160-10-1	THOR INDS INC		11/11/2016	CITATION GROUP/E	1,894.000	156,217		
886547-10-8	TIFFANY & CO NEW		12/20/2016	VARIOUS	8.000	628		
887317-30-3	TIME WARNER INC		09/16/2016	VARIOUS	30.000	2,214		
872540-10-9	TJX COS INC NEW		06/17/2016	VARIOUS	24.000	1,843		
891027-10-4	TORCHMARK CORP		03/30/2016	J.P. Morgan Securities	2.000	110		
891906-10-9	TOTAL SYS SVCS INC		06/17/2016	VARIOUS	18.000	932		
892356-10-6	TRACTOR SUPPLY CO		09/16/2016	VARIOUS	6.000	478		
893641-10-0	TRANSDIGM GROUP INC		06/17/2016	Citation Group	72.000	18,682		
89417E-10-9	TRAVELERS COMPANIES INC		03/30/2016	J.P. Morgan Securities	4.000	470		
896288-10-7	TRINET GROUP INC		11/11/2016	CITATION GROUP/E	10,046.000	225,589		
896945-20-1	TRIPADVISOR INC		06/17/2016	VARIOUS	20.000	1,269		
90130A-10-1	TWENTY FIRST CENTY FOX INC		03/30/2016	J.P. Morgan Securities	16.000	447		
90130A-20-0	TWENTY FIRST CENTY FOX INC		09/16/2016	VARIOUS	92.000	2,258		
902494-10-3	TYSON FOODS INC		09/16/2016	VARIOUS	12.000	856		
90347A-10-0	UBIQUITI NETWORKS INC		08/18/2016	INVESTMENT TECHN	4,321.000	216,612		
902653-10-4	UDR INC		12/20/2016	VARIOUS	375.000	14,135		
902681-10-5	UGI CORP NEW		02/17/2016	ISI GROUP INC	5,094.000	184,479		
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		04/15/2016	Instinet	87.000	17,755		
904311-10-7	UNDER ARMOUR INC		06/17/2016	VARIOUS	18.000	815		
904311-20-6	UNDER ARMOUR INC		09/30/2016	JP Morgan Securities	256.000	8,671		
907818-10-8	UNION PAC CORP		06/17/2016	VARIOUS	50.000	4,295		
910047-10-9	UNITED CONTL HLDGS INC		06/17/2016	VARIOUS	24.000	1,109		
911312-10-6	UNITED PARCEL SERVICE INC		09/16/2016	VARIOUS	26.000	2,767		
911363-10-9	UNITED RENTALS INC		06/17/2016	VARIOUS	6.000	401		
913017-10-9	UNITED TECHNOLOGIES CORP		09/16/2016	VARIOUS	30.000	3,016		
91324P-10-2	UNITEDHEALTH GROUP INC		12/20/2016	VARIOUS	27.000	3,755		
913903-10-0	UNIVERSAL HLTH SVCS INC		06/17/2016	VARIOUS	7.000	913		
91529Y-10-6	UNUM GROUP		03/30/2016	J.P. Morgan Securities	4.000	125		
917047-10-2	URBAN OUTFITTERS INC		03/30/2016	J.P. Morgan Securities	2.000	66		
902973-30-4	US BANCORP DEL		03/30/2016	J.P. Morgan Securities	24.000	984		
918204-10-8	V F CORP		09/16/2016	VARIOUS	28.000	1,618		
91913Y-10-0	VALERO ENERGY CORP NEW		06/17/2016	VARIOUS	9.000	551		
92220P-10-5	VARIAN MED SYS INC		12/20/2016	VARIOUS	2.000	170		
92276F-10-0	VENTAS INC		12/20/2016	VARIOUS	56.000	3,781		
92343E-10-2	VERISIGN INC		03/30/2016	J.P. Morgan Securities	1.000	90		
92345Y-10-6	VERISK ANALYTICS INC		09/16/2016	VARIOUS	10.000	803		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/20/2016	VARIOUS	213.000	11,201		
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/16/2016	VARIOUS	19.000	1,681		
92553P-20-1	VIACOM INC NEW		12/20/2016	VARIOUS	44.000	1,637		
92826C-83-9	VISA INC		06/17/2016	VARIOUS	62.000	4,768		
929042-10-9	VORNADO RLTY TR		09/16/2016	VARIOUS	11.000	1,070		
929160-10-9	VULCAN MATLS CO		09/16/2016	VARIOUS	19.000	2,143		
931142-10-3	WAL-MART STORES INC		09/16/2016	VARIOUS	62.000	4,212		
931427-10-8	WALGREENS BOOTS ALLIANCE INC		09/16/2016	VARIOUS	45.000	3,693		
94106L-10-9	WASTE MGMT INC DEL		09/16/2016	VARIOUS	14.000	860		
941848-10-3	WATERS CORP		12/20/2016	VARIOUS	4.000	537		
94188P-10-1	WATERSTONE FINL INC MD		08/18/2016	INVESTMENT TECHN	6,495.000	109,026		
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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
92939U-10-6	WEC ENERGY GROUP INC COM		12/20/2016	VARIOUS	31.000	1,918		
949746-10-1	WELLS FARGO & CO NEW		06/17/2016	VARIOUS	203.000	9,597		
95040Q-10-4	WELLTOWER INC COM		12/20/2016	VARIOUS	30.000	2,134		
958102-10-5	WESTERN DIGITAL CORP		12/20/2016	VARIOUS	80.655	1,422		
959802-10-9	WESTERN UN CO		03/30/2016	J.P. Morgan Securities	7.000	135		
96145D-10-5	WESTROCK CO		09/16/2016	VARIOUS	9.000	392		
962166-10-4	WEYERHAEUSER CO		06/17/2016	VARIOUS	391.600	9,192		
963320-10-6	WHIRLPOOL CORP		09/16/2016	VARIOUS	5.000	867		
966837-10-6	WHOLE FOODS MKT INC		12/20/2016	VARIOUS	10.000	321		
969457-10-0	WILLIAMS COS INC DEL		09/16/2016	VARIOUS	53.000	1,270		
98310W-10-8	WYNDHAM WORLDWIDE CORP		03/30/2016	J.P. Morgan Securities	2.000	153		
983134-10-7	WYNN RESORTS LTD		12/20/2016	VARIOUS	11.000	1,066		
98389B-10-0	XCEL ENERGY INC		09/16/2016	VARIOUS	50.000	2,117		
984121-10-3	XEROX CORP		03/30/2016	J.P. Morgan Securities	16.000	173		
983919-10-1	XILINX INC		12/20/2016	VARIOUS	9.000	464		
98419M-10-0	XYLEM INC		12/20/2016	VARIOUS	5,331.000	228,733		
984332-10-6	YAHOO INC		12/20/2016	VARIOUS	51.000	2,048		
988498-10-1	YUM BRANDS INC		03/30/2016	J.P. Morgan Securities	6.000	494		
98956P-10-2	ZIMMER HLDGS INC		12/20/2016	VARIOUS	55.000	6,245		
989701-10-7	ZIONS BANCORPORATION		06/17/2016	VARIOUS	59.000	1,568		
98978V-10-3	ZOETIS INC		09/16/2016	VARIOUS	66.000	3,289		
292505-10-4	ENCANA CORP	C	04/26/2016	Morgan Stanley	27,884.000	214,587		
G1151C-10-1	ACCENTURE PLC IRELAND	C	09/16/2016	VARIOUS	23.000	2,577		
G0176J-10-9	ALLEGION PUB LTD CO	C	09/16/2016	VARIOUS	17.000	1,143		
G0177J-10-8	ALLERGAN PLC	C	06/17/2016	VARIOUS	16.000	4,310		
G0408V-10-2	AON PLC	C	03/30/2016	J.P. Morgan Securities	4.000	416		
Y09827-10-9	BROADCOM LTD SHS	C	12/20/2016	VARIOUS	364.590	47,949		
143658-30-0	CARNIVAL CORP	C	03/30/2016	J.P. Morgan Securities	7.000	367		
H1467J-10-4	CHUBB LIMITED COM	C	09/16/2016	VARIOUS	204.181	22,145		
G27823-10-6	DELPHI AUTOMOTIVE PLC	C	03/30/2016	J.P. Morgan Securities	4.000	300		
G29183-10-3	EATON CORP PLC	C	09/16/2016	VARIOUS	13.000	810		
G30401-10-6	ENDO INTL PLC	C	12/20/2016	VARIOUS	11.000	216		
30040P-10-3	EVERTEC INC	C	04/26/2016	Barclays Capital Le	16,199.000	222,979		
H2906T-10-9	GARMIN LTD	C	12/20/2016	VARIOUS	6.000	256		
G4705A-10-0	ICON PLC	C	08/18/2016	INVESTMENT TECHN	2,642.000	200,223		
G47791-10-1	INGERSOLL-RAND PLC	C	09/16/2016	VARIOUS	12.000	755		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY	C	09/29/2016	CREDIT SUISSE FI	8,837.000	219,209		
G491BT-10-8	INVESCO LTD	C	06/17/2016	VARIOUS	8.000	243		
G51502-10-5	JOHNSON CTLS INTL PLC	C	09/16/2016	VARIOUS	806.416	37,657		
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	C	06/17/2016	VARIOUS	13.000	1,070		
G5785G-10-7	MALLINCKRODT PUB LTD CO	C	06/17/2016	VARIOUS	6.000	352		
G5960L-10-3	MEDTRONIC PLC	C	03/30/2016	J.P. Morgan Securities	53.000	4,025		
G60754-10-1	MICHAEL KORS HLDGS LTD	C	03/30/2016	J.P. Morgan Securities	3.000	171		
N59465-10-9	MYLAN N V	C	12/20/2016	VARIOUS	73.000	3,079		
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	C	12/20/2016	VARIOUS	11.000	554		
G6564A-10-5	NOMAD HLDGS LTD	C	09/29/2016	CREDIT SUISSE FI	13,551.000	162,127		
G7S00T-10-4	PENTAIR PLC	C	03/30/2016	J.P. Morgan Securities	3.000	162		
G97822-10-3	PERRIGO CO PLC	C	09/16/2016	VARIOUS	9.000	931		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	09/16/2016	VARIOUS	14.000	1,015		
806857-10-8	SCHLUMBERGER LTD	C	06/17/2016	VARIOUS	244.048	17,891		
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	03/30/2016	J.P. Morgan Securities	4.000	137		

(continues)

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
G81276-10-0	SIGNET JEWELERS LIMITED	C	06/17/2016	VARIOUS	5.000	459		
H84989-10-4	TE CONNECTIVITY LTD	C	12/20/2016	VARIOUS	9.000	589		
H8817H-10-0	TRANSOCEAN LTD	C	12/20/2016	VARIOUS	105.000	1,396		
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	06/17/2016	VARIOUS	498.000	23,798		
G98294-10-4	XL GROUP PLC	C	06/17/2016	VARIOUS	38.000	1,246		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,802,214		
Common Stocks - Mutual Funds								
69351J-10-8	PNC FDS INTL EQT FUND I		12/19/2016	REINVESTMENT	3,004.990	54,991		
9299999 - Subtotal - Common Stocks - Mutual Funds						54,991		
9799997 - Subtotal - Common Stocks - Part 3						13,857,206		
9799998 - Summary Item from Part 5 for Common Stocks						4,825,008		
9799999 - Subtotal - Common Stocks						18,682,214		
9899999 - Subtotal - Preferred and Common Stocks						18,837,102		
9999999 - TOTALS						62,699,711		92,369

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2016	PRINCIPAL RECEIPT		118,440	118,439.55	123,177	123,014		(4,574)		(4,574)		118,440				3,021	09/15/2039
912828-FQ-8	UNITED STATES TREAS NTS		06/30/2016	HSBC Securities		1,307,262	1,300,000.00	1,379,653	1,307,704		(6,174)		(6,174)		1,301,530		5,732	5,732	55,540	08/15/2016
912828-G4-6	UNITED STATES TREAS NTS		08/24/2016	CitiGroup Global Markets Inc		500,215	500,000.00	499,277	499,627		263		263		499,890		325	325	1,837	11/30/2016
912828-G7-9	UNITED STATES TREAS NTS		08/12/2016	CitiGroup Global Markets Inc		753,281	750,000.00	749,707	749,713		88		88		749,801		3,480	3,480	5,000	12/15/2017
912828-GH-7	UNITED STATES TREAS NTS		06/30/2016	GRIFFIN KUBIK STEPHENS THOMPSO		1,026,055	1,000,000.00	996,875	999,509		191		191		999,700		26,355	26,355	40,532	02/15/2017
912828-J9-2	UNITED STATES TREAS NTS		08/24/2016	CitiGroup Global Markets Inc		1,000,039	1,000,000.00	998,203	998,545		751		751		999,297		743	743	4,508	03/31/2017
912828-K7-4	UNITED STATES TREAS NTS		06/09/2016	Morgan Stanley		823,406	800,000.00	807,004	223,033		(135)		(135)		806,894		16,512	16,512	7,516	08/15/2025
912828-RF-9	UNITED STATES TREAS NTS		08/31/2016	VARIOUS		2,200,258	2,200,000.00	2,207,332	2,201,451		(1,410)		(1,410)		2,200,041		217	217	21,641	08/31/2016
912828-RT-9	UNITED STATES TREAS NTS		08/12/2016	Morgan Stanley		202,898	200,000.00	201,711	201,556		(323)		(323)		201,233		1,665	1,665	1,946	11/30/2018
912828-RU-6	UNITED STATES TREAS NTS		07/19/2016	Wells Fargo Secs LLC		1,001,719	1,000,000.00	1,005,742	1,002,992		(1,791)		(1,791)		1,001,201		518	518	5,570	11/30/2016
912828-SY-7	UNITED STATES TREAS NTS		08/24/2016	VARIOUS		6,504,555	6,500,000.00	6,501,231	6,500,496		(214)		(214)		6,500,283		4,272	4,272	27,946	05/31/2017
912828-UF-5	UNITED STATES TREAS NTS		08/05/2016	GRIFFIN KUBIK STEPHENS THOMPSO		654,875	650,000.00	649,892	493,198		(3)		(3)		650,061		4,814	4,814	4,471	12/31/2019
912828-US-7	UNITED STATES TREAS NTS		03/15/2016	MATURITY		1,000,000	1,000,000.00	1,000,977	1,000,190		(190)		(190)		1,000,000				1,875	03/15/2016
912828-VW-7	UNITED STATES TREAS NTS		09/15/2016	VARIOUS		1,000,313	1,000,000.00	1,004,063	1,002,858		(2,615)		(2,615)		1,000,243		70	70	8,251	09/15/2016
0599999 - Subtotal - Bonds - U.S. Governments						18,093,315	18,018,439.55	18,124,844	17,303,886		(16,135)		(16,135)		18,028,612		64,702	64,702	189,655	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
31359M-4D-2	FEDERAL NATL MTG ASSN		09/07/2016	Wells Fargo Secs LLC		1,019,350	1,000,000.00	1,018,750	1,018,750						1,018,750		600	600	53,472	02/13/2017
3128PL-A2-8	FHLMC PC GOLD 15 YR		12/15/2016	PRINCIPAL RECEIPT		18,256	18,256.21	18,410	18,364		(108)		(108)		18,256				354	06/01/2023
312935-M2-2	FHLMC PC GOLD COMB 30		12/15/2016	PRINCIPAL RECEIPT		118,396	118,395.58	123,501	123,384		(4,989)		(4,989)		118,396				3,379	09/01/2039
31416N-3J-9	FNMA PASS-THRU INT 15 YEAR		12/27/2016	PRINCIPAL RECEIPT		14,014	14,013.55	14,784	14,363		(350)		(350)		14,014				333	09/01/2020
31371L-6G-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		46,093	46,093.42	46,029	46,029						46,029		64	64	1,242	04/01/2035
3138AB-YR-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		76,551	76,551.25	79,171	79,094		(2,543)		(2,543)		76,551				1,969	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		152,490	152,489.75	158,637	158,912		(6,422)		(6,422)		152,490				3,743	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		112,494	112,494.30	120,668	120,413		(7,919)		(7,919)		112,494				2,623	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		89,191	89,191.03	90,055	90,280		(1,089)		(1,089)		89,191				2,089	04/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		345,003	345,003.27	357,725	357,717		(12,714)		(12,714)		345,003				6,997	08/01/2042
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		476,063	476,063.45	507,454	507,558		(31,494)		(31,494)		476,063				10,684	07/01/2045
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		46,433	46,433.17	45,446	45,487		946		946		46,433				1,343	01/01/2035
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		36,071	36,070.83	37,360	37,298		(1,227)		(1,227)		36,071				909	02/01/2036
31403D-WU-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		48,084	48,084.48	50,955	50,910		(2,825)		(2,825)		48,084				1,253	11/01/2036
31408F-6B-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		19,935	19,935.35	18,904	18,947		989		989		19,935				513	01/01/2036
31409W-LB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		25,478	25,478.25	24,678	24,708		770		770		25,478				737	04/01/2036
31411E-2C-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		59,879	59,879.03	59,129	59,129						59,129		750	750	1,742	01/01/2037
31411E-YD-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		6,627	6,627.39	6,541	6,541						6,541		86	86	188	01/01/2037
31412P-6K-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		33,561	33,561.42	34,296	34,260		(699)		(699)		33,561				844	02/01/2035
31412W-N2-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		52,376	52,375.55	52,179	52,179		197		197		52,376				1,661	06/01/2037
31413V-UA-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		66,253	66,252.86	66,367	66,355		(102)		(102)		66,253				2,020	12/01/2037
31416T-L5-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2016	PRINCIPAL RECEIPT		79,203	79,202.82	81,789	81,695		(2,492)		(2,492)		79,203				2,149	08/01/2039
3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,941,803	2,922,452.96	3,012,829	3,012,374		(72,071)		(72,071)		2,940,303		1,500	1,500	100,246	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-AF-8	3M CO		09/20/2016	CHASE SECURITIES		1,416,618	1,400,000.00	1,379,210	1,386,287		1,412		1,412		1,387,698		28,920	28,920	20,767	06/26/2022
03076C-AF-3	AMERIPRISE FINL INC		08/16/2016	Stifel Nicolaus		1,095,910	1,000,000.00	1,010,750	1,008,817		(613)		(613)		1,008,203		87,707	87,707	33,778	10/15/2023
05582X-AA-0	BMW VEH LEASE TR 2016-2		12/20/2016	PRINCIPAL RECEIPT		141,559	141,558.54	141,559							141,559				110	10/20/2017
25459H-BF-1	DIRECTV HLDGS LLC / DIRECTV		03/21/2016	EXCHANGE OFFER		1,027,073	1,000,000.00	1,039,470	1,027,948		(875)		(875)		1,027,073				20,000	03/15/2022
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		12/15/2016	PRINCIPAL RECEIPT		169,111	169,110.79	169,086	169,098		12		12		169,111				1,282	05/15/2019

(continues)

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD , REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
34530Y-AA-1	FORD CREDIT AUTO OWN TR 2015-C		03/15/2016	PRINCIPAL RECEIPT		272,470	272,470.46	272,470	272,470						272,470				154	09/15/2016
36962G-3H-5	GENERAL ELEC CAP CORP MTN BE		09/09/2016	MORGAN STANLEY A		522,280	500,000.00	429,125	429,125						429,125		93,155	93,155	27,969	09/15/2017
38141G-ER-1	GOLDMAN SACHS GROUP INC		09/09/2016	TORONTO DOMINION		501,090	500,000.00	405,557	487,752		11,191		11,191		498,943		2,147	2,147	27,392	10/01/2016
38259P-AB-8	GOOGLE INC		04/27/2016	EXCHANGE OFFER		1,354,053	1,235,000.00	1,227,328	1,230,691		247		247		1,230,938		123,115	123,115	3,088	05/19/2021
40414L-AK-5	HCP INC		05/17/2016	Wells Fargo Secs LLC		585,632	575,000.00	572,338	573,237		65		65		573,302		12,330	12,330	17,375	03/01/2024
428236-BF-9	HEWLETT PACKARD CO		09/08/2016	BNY CAPITAL MARK		102,367	97,000.00	93,937	94,974		256		256		95,230		7,137	7,137	2,849	12/01/2020
43814J-AC-8	HONDA AUTO RECV 2014-4		12/15/2016	PRINCIPAL RECEIPT		385,987	385,986.63	385,918	385,957		30		30		385,987				2,670	09/17/2018
44614U-AA-7	HUNTINGTON AUTO TR 2015-1		01/15/2016	PRINCIPAL RECEIPT		74,216	74,215.87	74,216	74,216						74,216				22	06/15/2016
44918L-AA-0	HYUNDAI AUTO RECV TR 2015-C		04/15/2016	PRINCIPAL RECEIPT		231,105	231,104.96	231,105	231,105						231,105				180	09/15/2016
44891E-AA-7	HYUNDAI AUTO RECV TR 2016-B		12/15/2016	PRINCIPAL RECEIPT		309,476	309,475.77	309,476							309,476				214	09/15/2017
48121C-YK-6	JP MORGAN CHASE BANK NA		09/09/2016	BARCLAYS CAPITAL		523,265	500,000.00	458,294	458,294						458,294		64,971	64,971	28,500	10/01/2017
494550-BT-2	KINDER MORGAN ENERGY PARTNERS		01/22/2016	Goldman Sachs Co		441,310	500,000.00	497,470	498,249		22		22		498,271		(56,961)	(56,961)	7,097	03/01/2021
58772P-AA-6	MERC-BENZ AUTO RECV TR 2015-1		03/15/2016	PRINCIPAL RECEIPT		170,193	170,193.05	170,193	170,193						170,193				89	08/15/2016
58769B-AB-0	MERC-BENZ AUTO RECV TR 2016-1		12/15/2016	PRINCIPAL RECEIPT		304,454	304,454.19	304,454							304,454				233	09/15/2017
609207-AA-3	MONDELEZ INTL INC		12/16/2016	CALLED @ 101.9360000		1,019,360	1,000,000.00	995,410	997,405		781		781		998,186		21,174	21,174	30,938	02/01/2019
65477U-AC-4	NISSAN AUTO RECV 2015-A		12/15/2016	PRINCIPAL RECEIPT		66,578	66,578.46	66,564	66,608		(29)		(29)		66,578				606	10/15/2019
65478V-AA-5	NISSAN AUTO RECV 2016-B		12/15/2016	PRINCIPAL RECEIPT		632,423	632,422.55	632,423							632,423				1,301	05/15/2017
742718-DN-6	PROCTER & GAMBLE CO		11/03/2016	Call		517,051	480,000.00	479,155	479,739		52		52		479,791		37,260	37,260	27,448	02/15/2019
779382-AP-5	ROWAN COS INC		03/03/2016	Chase Securities		365,625	625,000.00	678,600	664,339		(954)		(954)		663,385		(297,760)	(297,760)	8,210	06/01/2022
89236T-CM-5	TOYOTA MOTOR CRED		06/13/2016	MATURITY		500,000	500,000.00	500,000	500,000						500,000				1,484	06/13/2016
89233P-4R-4	TOYOTA MOTOR CREDIT CORP		01/11/2016	MATURITY		725,000	725,000.00	723,992	724,992		8		8		725,000				10,150	01/11/2016
90290X-AA-5	USAA AUTO OWNER TR 2015-1		03/15/2016	PRINCIPAL RECEIPT		111,691	111,691.33	111,691	111,691						111,691				70	08/15/2016
92553P-AX-0	VIACOM INC NEW		06/10/2016	CitiGroup Global Markets Inc		556,138	550,000.00	545,556	546,568		157		157		546,726		9,412	9,412	15,037	04/01/2024
929903-DT-6	WACHOVIA CORP NEW		09/09/2016	SOUTHWEST SECURITIES INC		516,655	500,000.00	375,234	375,234						375,234		141,421	141,421	21,483	06/15/2017
98160Y-AA-3	WORLD OMNI AUTO TR 2015-B		05/16/2016	PRINCIPAL RECEIPT		400,703	400,703.27	400,703	400,703						400,703				370	10/17/2016
89114Q-AE-8	TORONTO DOMINION BANK	C	09/08/2016	TORONTO DOMINION		876,356	875,000.00	870,135	874,236		646		646		874,881		1,475	1,475	18,703	10/19/2016
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US	C	09/08/2016	TORONTO DOMINION		855,393	855,000.00	854,119	854,784		152		152		854,936		457	457	8,045	12/12/2016
20271R-AE-0	COMMONWEALTH BK AUSTRALIA	C	09/08/2016	BARCLAYS CAPITAL		1,249,950	1,250,000.00	1,247,838	1,249,253		427		427		1,249,680		270	270	14,063	03/13/2017
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,021,092	17,936,965.87	17,653,376	16,343,965		12,986		12,986		17,744,862		276,230	276,230	351,675	
8399997 - Subtotal - Bonds - Part 4						39,056,210	38,877,858.38	38,791,049	36,660,225		(75,220)		(75,220)		38,713,777		342,432	342,432	641,576	
8399998 - Summary Item from Part 5 for Bonds						3,050,713	3,050,000.00	3,050,703			(106)		(106)		3,050,597		116	116	6,920	
8399999 - Subtotal - Bonds						42,106,923	41,927,858.38	41,841,752	36,660,225		(75,326)		(75,326)		41,764,374		342,548	342,548	648,496	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-10-1	3M CO		12/20/2016	VARIOUS	34.000	5,754		4,394	5,071	(734)			(734)		4,394		1,360	1,360	73	
002824-10-0	ABBOTT LABS		09/16/2016	JP MORGAN SECURI	30.000	1,256		1,108	1,320	(236)			(236)		1,108		148	148	23	
00287Y-10-9	ABBVIE INC		12/20/2016	VARIOUS	80.000	4,843		4,174	4,659	(565)			(565)		4,174		668	668	113	
00508Y-10-2	ACUITY BRANDS INC		09/29/2016	VARIOUS	1,196.000	282,395		221,757	279,157	(57,897)			(57,897)		221,757		60,638	60,638	352	
00724F-10-1	ADOBE SYS INC		12/20/2016	CITATION GROUP/E	1.000	106		57	90	(37)			(37)		57		48	48		
00751Y-10-6	ADVANCE AUTO PARTS INC		12/20/2016	VARIOUS	4.000	681		638	574	36			36		638		43	43	1	
00766T-10-0	AECOM		09/29/2016	CREDIT SUISSE FI	7,458.000	218,934		226,520	223,964	2,556			2,556		226,520		(7,586)	(7,586)		
001031-10-3	AEP INDS INC		11/11/2016	CITATION GROUP/E	1,152.000	128,278		66,117	88,877	(22,760)			(22,760)		66,117		62,161	62,161	864	
00817Y-10-8	AETNA INC NEW		12/20/2016	VARIOUS	12.000	1,457		781	1,281	(517)			(517)		781		675	675	6	
008252-10-8	AFFILIATED MANAGERS GROUP		09/16/2016	JP MORGAN SECURI	3.000	434		589	448	111			111		589		(155)	(155)		
001055-10-2	AFLAC INC		12/20/2016	VARIOUS	51.000	3,283		2,977	3,050	(79)			(79)		2,977		307	307	26	

(continues)

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
001204-10-6	AGL RES INC		07/01/2016	MERGER	150.000	9,900		6,819	9,572	(2,752)			(2,752)		6,819		3,081	3,081	159	
009158-10-6	AIR PRODS & CHEMS INC		12/20/2016	VARIOUS	3.000	3,526		3,393	2,642	(58)			(58)		3,393		133	133	9	
009363-10-2	AIRGAS INC		05/23/2016	MERGER	83.000	11,869		8,568	11,481	(2,912)			(2,912)		8,568		3,301	3,301	50	
00971T-10-1	AKAMAI TECHNOLOGIES INC		12/20/2016	CITATION GROUP/E	6.000	412		268	292	(48)			(48)		268		145	145		
011659-10-9	ALASKA AIR GROUP INC		12/20/2016	VARIOUS	16.000	1,180		1,057							1,057		123	123	10	
013817-10-1	ALCOA INC		10/06/2016	JP MORGAN SECURI	1,605.000	16,692		16,679	15,841	838			838		16,679		13	13	145	
015351-10-9	ALEXION PHARMACEUTICALS INC		09/16/2016	JP MORGAN SECURI	20.000	2,629		2,659	3,578	(1,076)			(1,076)		2,659		(30)	(30)		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/16/2016	JP MORGAN SECURI	4.000	858		959	1,013	(124)			(124)		959		(101)	(101)		
018802-10-8	ALLIANT ENERGY CORP		09/16/2016	JP MORGAN SECURI	1.000	38		40							40		(1)	(1)		
020002-10-1	ALLSTATE CORP		12/20/2016	VARIOUS	22.000	1,526		826	1,350	(542)			(541)		826		700	700	20	
02079K-10-7	ALPHABET INC		09/16/2016	JP MORGAN SECURI	3.000	2,307		1,272	2,248	(1,004)			(1,004)		1,272		1,035	1,035		
02079K-30-5	ALPHABET INC		09/16/2016	JP MORGAN SECURI	1.000	798		429	759	(349)			(349)		429		369	369		
02209S-10-3	ALTRIA GROUP INC		12/20/2016	VARIOUS	45.000	3,012		1,641	2,550	(984)			(984)		1,641		1,372	1,372	90	
023135-10-6	AMAZON COM INC		06/17/2016	Citation Group	20.000	14,127		6,539	12,771	(6,852)			(6,852)		6,539		7,588	7,588		
02376R-10-2	AMERICAN AIRLS GROUP INC		12/20/2016	VARIOUS	179.000	6,900		9,724	7,222	2,231			2,231		9,724		(2,824)	(2,824)	56	
024013-10-4	AMERICAN ASSETS TR INC		03/29/2016	VARIOUS	3,246.000	123,364		96,114	124,484	(28,370)			(28,370)		96,114		27,250	27,250	507	
025816-10-9	AMERICAN EXPRESS CO		12/20/2016	VARIOUS	143.000	9,279		7,238	9,700	(2,679)			(2,679)		7,238		2,040	2,040	103	
025932-10-4	AMERICAN FINL GROUP OH		10/20/2016	BARCLAYS CAPITAL	825.000	61,538		39,607	35,644	(20,280)			(20,280)		39,607		21,931	21,931	415	
026874-78-4	AMERICAN INTL GROUP INC		12/20/2016	VARIOUS	340.000	19,646		16,419	20,925	(4,634)			(4,634)		16,419		3,227	3,227	167	
029899-10-1	AMERICAN STS WTR CO		12/13/2016	VARIOUS	5,057.000	222,184		205,995	212,141	(6,146)			(6,146)		205,995		16,189	16,189	3,897	
030420-10-3	AMERICAN WTR WKS CO INC NEW		06/17/2016	Citation Group	4.000	313		272							272		41	41	2	
03076C-10-6	AMERIPRISE FINL INC		12/20/2016	VARIOUS	47.000	4,537		4,984	4,953	(13)			(13)		4,984		(447)	(447)	55	
03073E-10-5	AMERISOURCEBERGEN CORP		12/20/2016	VARIOUS	49.000	3,792		3,262	4,998	(1,805)			(1,805)		3,262		529	529	49	
031100-10-0	AMETEK INC NEW		12/20/2016	VARIOUS	10.000	484		486	508	(46)			(46)		486		(2)	(2)	2	
031162-10-0	AMGEN INC		09/16/2016	JP MORGAN SECURI	20.000	3,459		2,357	3,190	(886)			(886)		2,357		1,102	1,102	60	
032095-10-1	AMPHENOL CORP NEW		09/16/2016	JP MORGAN SECURI	7.000	441		304	355	(63)			(63)		304		137	137	3	
03232P-40-5	AMSURG CORP		08/18/2016	INVESTMENT TECHN	2,833.000	185,098		64,499	215,308	(150,809)			(150,809)		64,499		120,599	120,599		
032654-10-5	ANALOG DEVICES INC		09/16/2016	JP MORGAN SECURI	6.000	372		293	322	(39)			(39)		293		79	79	7	
03283P-10-6	ANCHOR BANCORP WIS INC DEL		05/02/2016	Investment Technology Group	5,697.000	272,659		233,961	247,933	(13,972)			(13,972)		233,961		38,697	38,697		
036752-10-3	ANTHEM INC		12/20/2016	VARIOUS	4.000	575		357	540	(199)			(199)		357		218	218	6	
037411-10-5	APACHE CORP		09/16/2016	JP MORGAN SECURI	4.000	234		248	167	68			68		248		(14)	(14)	3	
037833-10-0	APPLE INC		09/16/2016	VARIOUS	662.000	74,071		41,808	68,610	(27,907)			(27,906)		41,808		32,263	32,263	1,035	
038222-10-5	APPLIED MATLS INC		09/16/2016	VARIOUS	125.000	3,212		2,114	2,309	(223)			(223)		2,114		1,098	1,098	29	
039483-10-2	ARCHER DANIELS MIDLAND CO		12/20/2016	VARIOUS	88.000	3,486		3,504	3,204	274			274		3,504		(18)	(18)	44	
03965L-10-0	ARCONIC INC		12/20/2016	VARIOUS	7.660	5,620		5,638							5,638		(18)	(18)	1	
04013V-10-8	ARES COML REAL ESTATE CORP		07/29/2016	Investment Technology Group	4,975.000	63,926		59,834	56,914	2,920			2,920		59,834		4,092	4,092	3,831	
042735-10-0	ARROW ELECTRS INC		10/20/2016	BARCLAYS CAPITAL	2,547.000	156,722		144,210	137,996	6,214			6,214		144,210		12,512	12,512		
045327-10-3	ASPEN TECHNOLOGY INC		08/31/2016	CITATION GROUP/E	1,208.000	54,857		49,010	45,614	3,396			3,396		49,010		5,846	5,846		
04621X-10-8	ASSURANT INC		12/20/2016	VARIOUS	18.000	1,573		1,163	1,435	(287)			(287)		1,163		410	410	23	
00206R-10-2	AT&T INC		06/17/2016	Citation Group	60.000	2,443		1,952	2,043	(116)			(116)		1,952		491	491	57	
052769-10-6	AUTODESK INC		09/16/2016	JP MORGAN SECURI	38.000	2,568		1,762	2,176	(544)			(544)		1,762		806	806		
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/20/2016	VARIOUS	30.000	2,716		2,031	2,502	(512)			(512)		2,031		685	685	38	
05329W-10-2	AUTONATION INC		12/20/2016	VARIOUS	7.000	342		344	352	(61)			(61)		344		(2)	(2)		
053332-10-2	AUTOZONE INC		12/20/2016	VARIOUS	4.000	3,045		1,912	2,968	(1,056)			(1,056)		1,912		1,133	1,133		
053611-10-9	AVERY DENNISON CORP		09/16/2016	VARIOUS	5.000	378		224	311	(89)			(89)		224		154	154	4	
057224-10-7	BAKER HUGHES INC		12/20/2016	VARIOUS	13.000	646		689	583	90			90		689		(44)	(44)	7	
060505-10-4	BANK AMER CORP		12/20/2016	VARIOUS	585.000	11,056		8,924	9,541	(861)			(861)		8,924		2,132	2,132	78	
064058-10-0	BANK NEW YORK MELLON CORP		12/20/2016	VARIOUS	51.000	2,203		1,666	2,080	(434)			(434)		1,666		537	537	30	

(continues)

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
067383-10-9	BARD C R INC		09/16/2016	VARIOUS	5.000	1,129		651	938	(296)			(296)		651		477	477	3	
068463-10-8	BARRETT BUSINESS SERVICES INC		03/29/2016	Investment Technology Group	2,700.000	74,269		112,634	117,558	(4,924)			(4,924)		112,634		(38,365)	(38,365)	594	
07177M-10-3	BAXALTA INC		06/03/2016	J.P. Morgan Securities	704.000	32,398		21,020	27,477	(6,457)			(6,457)		21,020		11,378	11,378	99	
071813-10-9	BAXTER INTL INC		09/16/2016	JP MORGAN SECURI	94.000	4,443		3,498	3,393	(117)			(117)		3,498		945	945	32	
054937-10-7	BB&T CORP		12/20/2016	VARIOUS	9.000	360		320	325	(19)			(19)		320		40	40	8	
075887-10-9	BECTON DICKINSON & CO		09/16/2016	VARIOUS	9.000	1,539		905	1,288	(479)			(479)		905		634	634	9	
075896-10-0	BED BATH & BEYOND INC		12/20/2016	VARIOUS	26.000	1,152		1,490	1,244	235			235		1,490		(339)	(339)	1	
084670-70-2	BERKSHIRE HATHAWAY INC DEL		12/20/2016	VARIOUS	33.000	4,933		3,791	4,298	(572)			(572)		3,791		1,142	1,142		
086516-10-1	BEST BUY INC		12/20/2016	VARIOUS	47.000	1,508		1,228	1,418	(204)			(204)		1,228		281	281	37	
09062X-10-3	BIOGEN INC		09/16/2016	VARIOUS	12.000	3,124		2,736	3,640	(934)			(934)		2,736		388	388		
093671-10-5	BLOCK H & R INC		09/16/2016	VARIOUS	52.000	1,195		1,466	1,712	(262)			(262)		1,466		(271)	(271)	24	
097023-10-5	BOEING CO		12/20/2016	VARIOUS	64.000	8,795		5,681	9,156	(3,562)			(3,562)		5,681		3,114	3,114	198	
099724-10-6	BORGWARNER INC		12/20/2016	VARIOUS	26.000	912		1,351	1,083	235			235		1,351		(438)	(438)	10	
101121-10-1	BOSTON PROPERTIES INC		12/20/2016	CITATION GROUP/E	2.000	255		205	236	(50)			(50)		205		50	50	7	
101137-10-7	BOSTON SCIENTIFIC CORP		09/16/2016	JP MORGAN SECURI	1.000	23		12	17	(6)			(6)		12		11	11		
110122-10-8	BRISTOL MYERS SQUIBB CO		06/17/2016	Citation Group	44.000	3,109		2,202	2,911	(815)			(815)		2,202		907	907	33	
111320-10-7	BROADCOM CORP CL A		02/02/2016	J.P. Morgan Securities	714.000	39,034		20,800	41,283	(20,484)			(20,484)		20,800		18,235	18,235		
115637-20-9	BROWN FORMAN CORP		12/20/2016	VARIOUS	32.000	1,929		1,527	2,007	(508)			(508)		1,527		402	402	11	
12541W-20-9	C H ROBINSON WORLDWIDE INC		12/20/2016	VARIOUS	12.000	874		626	734	(120)			(120)		626		248	248	9	
12673P-10-5	CA INC		06/17/2016	Citation Group	19.000	621		531	537	(12)			(12)		531		90	90	10	
12686C-10-9	CABLEVISION SYS CORP		06/21/2016	MERGER	270.000	9,423		4,332	8,613	(4,281)			(4,281)		4,332		5,091	5,091		
127097-10-3	CABOT OIL & GAS CORP		12/20/2016	CITATION GROUP/E	8.000	174		230	117	79			79		230		(55)	(55)	1	
13342B-10-5	CAMERON INTERNATIONAL CORP		04/04/2016	J.P. Morgan Securities	275.000	18,274		13,736	17,380	(3,644)			(3,644)		13,736		4,538	4,538		
134429-10-9	CAMPBELL SOUP CO		12/20/2016	CITATION GROUP/E	1.000	60		43	45	(10)			(10)		43		17	17	1	
139794-10-1	CAPITAL BK FINL CORP		02/17/2016	Credit Suisse First Boston	5,398.000	161,654		122,966	172,628	(49,662)			(49,662)		122,966		38,688	38,688		
14040H-10-5	CAPITAL ONE FINL CORP		12/20/2016	VARIOUS	94.000	7,415		6,182	6,461	(572)			(572)		6,182		1,233	1,233	126	
14149F-10-9	CARDINAL FINL CORP		06/16/2016	Investment Technology Group	4,113.000	89,632		84,641	93,571	(8,930)			(8,930)		84,641		4,991	4,991	987	
14149Y-10-8	CARDINAL HEALTH INC		12/20/2016	VARIOUS	13.000	968		872	1,135	(286)			(286)		872		96	96	20	
142339-10-0	CARLISLE COS INC		12/13/2016	INVESTMENT TECHN	1,250.000	141,600		129,714							129,714		11,886	11,886	875	
143130-10-2	CARMAX INC		12/20/2016	VARIOUS	33.000	1,676		1,470	1,763	(310)			(310)		1,470		206	206		
149123-10-1	CATERPILLAR INC DEL		09/16/2016	JP MORGAN SECURI	12.000	984		1,027	807	211			211		1,027		(43)	(43)	28	
12503M-10-8	CBOE HLDGS INC		06/16/2016	VARIOUS	2,498.000	157,988		147,720	162,120	(14,400)			(14,400)		147,720		10,268	10,268	534	
12504L-10-9	CBRE GROUP INC		09/16/2016	JP MORGAN SECURI	6.000	169		152	175	(50)			(50)		152		18	18		
124857-20-2	CBS CORP NEW		12/20/2016	VARIOUS	79.000	4,462		2,913	3,664	(819)			(819)		2,913		1,549	1,549	30	
151020-10-4	CELGENE CORP		09/16/2016	JP MORGAN SECURI	34.000	3,690		1,612	4,023	(2,451)			(2,451)		1,612		2,078	2,078		
15135B-10-1	CENTENE CORP DEL COM		08/31/2016	VARIOUS	1,817.480	123,803		113,782							113,782		10,020	10,020		
156504-30-0	CENTURY CMNTYS INC		05/26/2016	VARIOUS	8,280.000	136,020		157,842	146,639	11,203			11,203		157,842		(21,821)	(21,821)		
156700-10-6	CENTURYLINK INC		12/20/2016	VARIOUS	74.000	1,975		2,145	1,824	277			277		2,145		(171)	(171)	97	
156782-10-4	CERNER CORP		09/16/2016	JP MORGAN SECURI	7.000	434		364	390	(54)			(54)		364		71	71		
125269-10-0	CF INDS HLDGS INC		12/20/2016	VARIOUS	14.000	341		618	532	58			58		618		(277)	(277)	12	
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		12/20/2016	VARIOUS	2.000	556		539							539		18	18		
166764-10-0	CHEVRON CORP NEW		12/20/2016	CITATION GROUP/E	14.000	1,651		1,295	1,224	33			33		1,295		356	356	59	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		12/20/2016	CITATION GROUP/E	1.000	389		501	480	22			21		501		(112)	(112)		
171232-10-1	CHUBB CORP		01/19/2016	J.P. Morgan Securities	306.000	38,942		16,685	40,588	(23,903)			(23,903)		16,685		22,256	22,256	174	
171340-10-2	CHURCH & DWIGHT INC		06/17/2016	Citation Group	4.000	394		342	336	2			2		342		52	52	3	
171484-10-8	CHURCHILL DOWNS INC		07/29/2016	Investment Technology Group	302.000	39,471		44,472	42,730	1,742			1,742		44,472		(5,001)	(5,001)	347	
125509-10-9	CIGNA CORPORATION		06/17/2016	Citation Group	2.000	259		178	289	(114)			(114)		178		81	81		
171798-10-1	CIMAREX ENERGY CO		09/16/2016	JP MORGAN SECURI	1.000	127		106	77	13			13		106		21	21		

(continues)

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
172062-10-1	CINCINNATI FINL CORP		12/20/2016	CITATION GROUP/E	1.000	77		48	53	(12)			(12)		48		28	28	2	
172908-10-5	CINTAS CORP		09/16/2016	VARIOUS	2,199.000	247,079		68,210	200,209	(132,008)			(132,008)		68,210		178,869	178,869		
17275R-10-2	CISCO SYS INC		12/20/2016	VARIOUS	57.000	1,658		956	1,531	(592)			(592)		956		701	701	29	
172967-42-4	CITIGROUP INC		12/20/2016	VARIOUS	295.000	14,799		13,619	14,694	(1,543)			(1,543)		13,619		1,180	1,180	77	
174610-10-5	CITIZENS FINL GROUP INC		12/20/2016	VARIOUS	66.000	1,830		1,403							1,403		427	427	24	
177376-10-0	CITRIX SYS INC		06/17/2016	Citation Group	27.000	2,263		1,468	2,017	(575)			(575)		1,468		795	795		
189054-10-9	CLOROX CO DEL		12/20/2016	CITATION GROUP/E	3.000	359		270	351	(111)			(111)		270		89	89	9	
12572Q-10-5	CME GROUP INC		06/17/2016	Citation Group	19.000	1,787		1,403	1,703	(319)			(319)		1,403		385	385	66	
189754-10-4	COACH INC		12/20/2016	CITATION GROUP/E	6.000	215		206	180	8			8		206		8	8	6	
191216-10-0	COCA COLA CO		12/20/2016	VARIOUS	90.000	3,985		3,286	3,830	(582)			(582)		3,286		698	698	42	
19122T-10-9	COCA COLA ENTERPRISES INC NEW		05/28/2016	J.P. Morgan Securities	314.000	16,187		10,110	15,461	(5,352)			(5,352)		10,110		6,077	6,077	189	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		12/20/2016	VARIOUS	32.000	1,843		1,489	1,866	(429)			(429)		1,489		353	353		
194162-10-3	COLGATE PALMOLIVE CO		12/20/2016	VARIOUS	12.000	822		740	785	(61)			(61)		740		82	82	15	
198280-10-9	COLUMBIA PIPELINE GROUP INC		07/01/2016	MERGER	522.000	13,311		10,398	10,440	(42)			(42)		10,398		2,913	2,913	138	
20030N-10-1	COMCAST CORP NEW		09/16/2016	VARIOUS	42.000	2,665		1,732	2,345	(640)			(640)		1,732		934	934	26	
200340-10-7	COMERICA INC		12/20/2016	VARIOUS	14.000	671		635	550	50			50		635		36	36	9	
199908-10-4	COMFORT SYS USA INC		09/29/2016	VARIOUS	7,059.000	195,406		167,334	200,617	(33,283)			(33,283)		167,334		28,073	28,073	871	
205887-10-2	CONAGRA FOODS INC		12/20/2016	VARIOUS	19.000	5,008		4,732	4,444	(238)			(238)		4,732		276	276	16	
20825C-10-4	CONOCOPHILLIPS		12/20/2016	CITATION GROUP/E	53.000	2,732		2,522	2,344	872		812	59		2,522		210	210	52	
20854P-10-9	CONSOL ENERGY INC		03/18/2016	J.P. Morgan Securities	289.000	3,390		2,283	2,283						2,283		1,107	1,107	3	
21036P-10-8	CONSTELLATION BRANDS INC		06/17/2016	Citation Group	1.000	154		77	141	(65)			(65)		77		77	77	1	
21870Q-10-5	CORESITE RLTY CORP		11/11/2016	VARIOUS	2,801.000	196,762		132,904	158,873	(25,969)			(25,969)		132,904		63,858	63,858	5,938	
219350-10-5	CORNING INC		12/20/2016	VARIOUS	421.000	9,113		7,223	7,654	(478)			(478)		7,223		1,889	1,889	83	
22160K-10-5	COSTCO WHSL CORP NEW		06/17/2016	Citation Group	9.000	1,403		1,028	1,439	(425)			(425)		1,028		375	375	8	
225223-30-4	CRAY INC		05/26/2016	Cantor Fitzgerald	2,495.000	81,413		83,589	80,963	2,627			2,627		83,589		(2,177)	(2,177)		
22822V-10-1	CROWN CASTLE INTL CORP NEW		06/17/2016	Citation Group	11.000	1,038		837	941	(114)			(114)		837		201	201	10	
12650T-10-4	CSRA INC		12/20/2016	CITATION GROUP/E	4.000	129		105	111	(13)			(13)		105		24	24	2	
126408-10-3	CSX CORP		09/16/2016	VARIOUS	60.000	1,690		1,626	1,541	69			69		1,626		63	63	27	
231021-10-6	CUMMINS INC		09/16/2016	VARIOUS	18.000	2,109		2,289	1,570	702			702		2,289		(180)	(180)	45	
126650-10-0	CVS HEALTH CORP		12/20/2016	VARIOUS	56.000	4,980		3,379	5,397	(2,099)			(2,099)		3,379		1,602	1,602	66	
235851-10-2	DANAHER CORP DEL		12/20/2016	VARIOUS	6.000	14,488		14,359	14,252	(108)			(108)		14,359		129	129	3	
237194-10-5	DARDEN RESTAURANTS INC		12/20/2016	VARIOUS	20.000	1,407		846	1,205	(426)			(426)		846		561	561	26	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		12/20/2016	VARIOUS	15.000	1,014		907	1,016	(137)			(137)		907		106	106		
244199-10-5	DEERE & CO		09/16/2016	VARIOUS	26.000	2,195		2,140	1,964	156			156		2,140		56	56	37	
247361-70-2	DELTA AIR LINES INC DEL		12/20/2016	VARIOUS	144.000	5,727		3,441	6,691	(3,721)			(3,721)		3,441		2,286	2,286	71	
249030-10-7	DENTSPLY INTL INC NEW		03/31/2016	EXCHANGE OFFER	180.000	8,033		8,033	10,953	(2,920)			(2,920)		8,033				13	
24906P-10-9	DENTSPLY INTL INC NEW		12/20/2016	VARIOUS	16.000	1,008		834							834		174	174	1	
25179M-10-3	DEVON ENERGY CORP NEW		12/20/2016	CITATION GROUP/E	9.000	420		314	196	167		135	32		314		106	106	3	
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		09/30/2016	VARIOUS	88.000	1,551		2,585	1,857	728			728		2,585		(1,033)	(1,033)		
254709-10-8	DISCOVER FINL SVCS		12/20/2016	VARIOUS	56.000	3,502		1,883	2,922	(1,117)			(1,117)		1,883		1,619	1,619	53	
25470F-10-4	DISCOVERY COMMUNICATNS NEW		12/20/2016	CITATION GROUP/E	2.000	57		67	48	14			14		67		(10)	(10)		
25470F-30-2	DISCOVERY COMMUNICATNS NEW		12/20/2016	VARIOUS	28.000	693		916	625	211			211		916		(223)	(223)		
254687-10-6	DISNEY WALT CO		12/20/2016	VARIOUS	106.000	10,745		6,104	10,966	(5,019)			(5,019)		6,104		4,641	4,641	103	
256677-10-5	DOLLAR GEN CORP NEW		09/16/2016	VARIOUS	45.000	3,326		2,459	3,201	(781)			(781)		2,459		867	867	31	
260003-10-8	DOVER CORP		12/20/2016	VARIOUS	7.000	498		502	425	72			72		502		(4)	(4)	7	
260543-10-3	DOW CHEM CO		09/16/2016	JP MORGAN SECURI	23.000	1,212		958	1,151	(226)			(226)		958		254	254	31	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/20/2016	VARIOUS	21.000	1,915		1,022	1,928	(934)			(934)		1,022		893	893	25	
263534-10-9	DU PONT E I DE NEMOURS & CO		12/20/2016	CITATION GROUP/E	7.000	527		403	458	(64)			(64)		403		124	124	11	

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
26441C-20-4	DUKE ENERGY CORP NEW		12/20/2016	CITATION GROUP/E	3.000	232		207	203	(8)			(8)		207		25	25	10	
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		06/17/2016	Citation Group	1.000	125		99	102	(5)			(5)		99		26	26	1	
268648-10-2	E M C CORP MASS		09/07/2016	Citation Group	2,605.000	75,675		60,730	66,896	(6,166)			(6,166)		60,730		14,945	14,945	899	
269246-40-1	E TRADE FINANCIAL CORP		09/16/2016	JP MORGAN SECURI	34.000	956		642	938	(354)			(354)		642		314	314		
277432-10-0	EASTMAN CHEM CO		12/20/2016	VARIOUS	4.000	280		296	258	25			25		296		(16)	(16)	6	
278642-10-3	EBAY INC		12/20/2016	VARIOUS	50.000	1,304		833	1,359	(539)			(539)		833		471	471		
278865-10-0	ECOLAB INC		12/20/2016	CITATION GROUP/E	1.000	120		101	112	(13)			(13)		101		19	19	1	
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/16/2016	JP MORGAN SECURI	6.000	700		196	461	(280)			(280)		196		503	503		
285512-10-9	ELECTRONIC ARTS INC		09/16/2016	JP MORGAN SECURI	7.000	580		164	469	(317)			(317)		164		416	416		
291011-10-4	EMERSON ELEC CO		03/18/2016	J.P. Morgan Securities	63.000	3,442		3,888	3,013	875			875		3,888		(446)	(446)	30	
26875P-10-1	EOG RES INC		09/16/2016	JP MORGAN SECURI	2.000	182		133	138	(9)			(9)		133		49	49	1	
26884L-10-9	EQT CORP		12/20/2016	CITATION GROUP/E	1.000	66		76	42	19			19		76		(10)	(10)		
26885B-10-0	EQT MIDSTREAM PARTNERS LP		01/19/2016	Credit Suisse First Boston	1,227.000	77,148		73,066	92,589	(19,524)			(19,524)		73,066		4,082	4,082		
294429-10-5	EQUIFAX INC		10/20/2016	VARIOUS	1,582.000	204,441		79,609	176,175	(96,580)			(96,580)		79,609		124,832	124,832	1,163	
29444U-70-0	EQUINIX INC		06/17/2016	Citation Group	2.000	749		495	489	(115)			(115)		495		254	254	6	
29476L-10-7	EQUITY RESIDENTIAL		06/17/2016	Citation Group	13.000	855		700	1,050	(360)			(360)		700		155	155	117	
297178-10-5	ESSEX PPTY TR INC		06/17/2016	Citation Group	5.000	1,090		894	1,184	(302)			(302)		894		196	196	15	
298736-10-9	EURONET WORLDWIDE INC		03/29/2016	Investment Technology Group	509.000	37,205		27,944	36,867	(8,923)			(8,923)		27,944		9,261	9,261		
30040W-10-8	EVERSOURCE ENERGY		12/20/2016	CITATION GROUP/E	2.000	111		85	93	(18)			(18)		85		25	25	3	
30161N-10-1	EXELON CORP		09/16/2016	JP MORGAN SECURI	10.000	338		278	272	(2)			(2)		278		61	61	9	
302130-10-9	EXPEDITORS INTL WASH INC		12/20/2016	VARIOUS	17.000	835		673	758	(94)			(94)		673		161	161	8	
30219E-10-3	EXPRESS INC		08/18/2016	INVESTMENT TECHN	8,774.000	140,157		156,018	151,615	4,404			4,404		156,018		(15,861)	(15,861)		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		12/20/2016	VARIOUS	90.000	6,533		6,048	7,764	(1,797)			(1,797)		6,048		485	485		
30225T-10-2	EXTRA SPACE STORAGE INC		09/16/2016	JP MORGAN SECURI	1.000	77		90							90		(12)	(12)	1	
30231G-10-2	EXXON MOBIL CORP		12/20/2016	VARIOUS	168.000	14,925		14,883	12,867	1,768			1,768		14,883		43	43	281	
302491-30-3	F M C CORP		09/16/2016	JP MORGAN SECURI	9.000	430		486	331	129			129		486		(56)	(56)	4	
315616-10-2	F5 NETWORKS INC		09/16/2016	VARIOUS	11.000	1,304		912	1,056	(156)			(156)		912		392	392		
30303M-10-2	FACEBOOK INC		09/16/2016	JP MORGAN SECURI	11.000	1,420		733	1,102	(422)			(422)		733		687	687		
313747-20-6	FEDERAL REALTY INVT TR		06/17/2016	Citation Group	2.000	315		302							302		13	13	2	
313855-10-8	FEDERAL SIGNAL CORP		08/18/2016	INVESTMENT TECHN	11,780.000	147,359		178,585	186,713	(8,128)			(8,128)		178,585		(31,226)	(31,226)	2,474	
31428X-10-6	FEDEX CORP		12/20/2016	VARIOUS	54.000	8,945		7,360	8,010	(688)			(688)		7,360		1,585	1,585	17	
31620M-10-6	FIDELITY NATL INFORMATION SVCS		12/20/2016	VARIOUS	10.000	739		523	570	(91)			(91)		523		216	216	4	
316394-10-5	FIDELITY SOUTHERN CORP NEW		02/17/2016	Stifel Nicolaus	4,897.000	73,278		77,204	109,252	(32,048)			(32,048)		77,204		(3,926)	(3,926)	588	
316773-10-0	FIFTH THIRD BANCORP		12/20/2016	VARIOUS	128.000	2,468		2,111	2,546	(457)			(457)		2,111		357	357	39	
336433-10-7	FIRST SOLAR INC		12/20/2016	CITATION GROUP/E	3.000	103		134	158	(51)			(51)		134		(31)	(31)		
337738-10-8	FISERV INC		12/20/2016	VARIOUS	13.000	1,376		743	1,176	(447)			(447)		743		633	633		
302445-10-1	FLIR SYS INC		12/20/2016	CITATION GROUP/E	2.000	73		58	54	2			2		58		15	15	1	
34354P-10-5	FLOWSERVE CORP		09/16/2016	JP MORGAN SECURI	4.000	187		235	166	66			66		235		(48)	(48)	2	
343412-10-2	FLUOR CORP NEW		12/20/2016	VARIOUS	19.000	971		1,151	889	252			252		1,151		(180)	(180)	9	
30249U-10-1	FMC TECHNOLOGIES INC		12/20/2016	VARIOUS	12.000	344		547	325	200			200		547		(202)	(202)		
344849-10-4	FOOT LOCKER INC		09/16/2016	JP MORGAN SECURI	9.000	595		483							483		112	112	2	
345370-86-0	FORD MTR CO DEL		12/20/2016	VARIOUS	179.000	2,297		2,516	2,402	8			8		2,516		(219)	(219)	140	
34959J-10-8	FORTIVE CORP		07/12/2016	Cash In Lieu of Shares	0.500	25		17							17		8	8		
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		12/20/2016	CITATION GROUP/E	2.000	110		112							112		(2)	(2)		
34988V-10-6	FOSSIL GROUP INC		03/18/2016	J.P. Morgan Securities	64.000	2,903		6,010	2,340	3,670			3,670		6,010		(3,107)	(3,107)		
354613-10-1	FRANKLIN RES INC		12/20/2016	VARIOUS	58.000	2,004		2,640	2,112	502			502		2,640		(636)	(636)	27	
35671D-85-7	FREEPORT-MCMORAN INC		12/20/2016	CITATION GROUP/E	33.000	467		452	172	420		220	200		452		15	15		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		12/20/2016	CITATION GROUP/E	59.000	203		271	209	(9)			(9)		271		(68)	(68)	15	

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
363576-10-9	GALLAGHER ARTHUR J & CO		09/16/2016	JP MORGAN SECURI	4.000	199		186							186		12	12		
36467W-10-9	GAMESTOP CORP NEW		05/18/2016	Citation Group	148.000	4,147		5,002	4,150	852			852		5,002		(856)	(856)	55	
364760-10-8	GAP INC DEL		09/16/2016	VARIOUS	57.000	1,160		2,154	1,392	743			743		2,154		(995)	(995)	27	
369550-10-8	GENERAL DYNAMICS CORP		09/16/2016	VARIOUS	23.000	3,220		2,111	3,129	(1,047)			(1,047)		2,111		1,109	1,109	35	
369604-10-3	GENERAL ELECTRIC CO		12/20/2016	VARIOUS	911.000	28,451		20,901	28,048	(7,473)			(7,473)		20,901		7,550	7,550	463	
370023-10-3	GENERAL GROWTH PPTYS INC NEW		06/17/2016	Citation Group	67.000	1,889		1,398	1,803	(427)			(427)		1,398		492	492	25	
370334-10-4	GENERAL MLS INC		12/20/2016	CITATION GROUP/E	14.000	860		687	765	(125)			(125)		687		173	173	25	
37045V-10-0	GENERAL MTRS CO		12/20/2016	VARIOUS	63.000	2,202		1,980	2,076	(157)			(157)		1,980		222	222	60	
372460-10-5	GENUINE PARTS CO		12/20/2016	VARIOUS	3.000	294		246	253	(13)			(13)		246		49	49	6	
375558-10-3	GILEAD SCIENCES INC		09/16/2016	VARIOUS	153.000	13,081		11,325	15,390	(4,148)			(4,148)		11,325		1,756	1,756	47	
37940X-10-2	GLOBAL PMTS INC		09/16/2016	JP MORGAN SECURI	5.000	371		370							370		1	1		
38141G-10-4	GOLDMAN SACHS GROUP INC		12/20/2016	VARIOUS	38.000	6,854		5,621	6,773	(1,218)			(1,218)		5,621		1,233	1,233	49	
382550-10-1	GOODYEAR TIRE & RUBR CO		11/16/2016	VARIOUS	3,733.000	114,077		122,993	121,882	1,047			1,047		122,993		(8,916)	(8,916)	1,155	
384802-10-4	GRAINGER W W INC		09/16/2016	VARIOUS	7.000	1,544		1,643	1,401	222			222		1,643		(99)	(99)	19	
389375-10-6	GRAY TELEVISION INC		10/20/2016	VARIOUS	14,982.000	147,509		198,041	244,207	(46,166)			(46,166)		198,041		(50,532)	(50,532)		
406216-10-1	HALLIBURTON CO		09/16/2016	JP MORGAN SECURI	25.000	1,026		955	825	98			98		955		71	71	9	
410345-10-2	HANESBRANDS INC		12/20/2016	VARIOUS	9.000	231		306	256	41			41		306		(75)	(75)	3	
412822-10-8	HARLEY DAVIDSON INC		12/20/2016	VARIOUS	44.000	2,029		2,557	1,976	558			558		2,557		(527)	(527)	32	
413086-10-9	HARMAN INTL INDS INC		09/16/2016	JP MORGAN SECURI	4.000	326		317	331	(51)			(51)		317		9	9	4	
413875-10-5	HARRIS CORP DEL		06/17/2016	Citation Group	4.000	328		269	344	(79)			(79)		269		59	59	4	
416515-10-4	HARTFORD FINL SVCS GROUP INC		12/20/2016	VARIOUS	78.000	3,591		2,612	3,383	(779)			(779)		2,612		979	979	25	
418056-10-7	HASBRO INC		12/20/2016	CITATION GROUP/E	2.000	162		102	127	(34)			(34)		102		60	60	4	
40412C-10-1	HCA HOLDINGS INC		12/20/2016	VARIOUS	34.000	2,577		2,504	2,273	200			200		2,504		73	73		
40414L-10-9	HCP INC		12/20/2016	VARIOUS	3.000	2,143		2,151	1,977	(7)			(7)		2,151		(8)	(8)	6	
42222G-10-8	HEALTH NET INC		03/24/2016	J.P. Morgan Securities	2,922.000	196,329		198,051	200,040	(1,989)			(1,989)		198,051		(1,722)	(1,722)		
427866-10-8	HERSHEY CO		12/20/2016	VARIOUS	4.000	399		240	350	(118)			(118)		240		160	160	7	
42809H-10-7	HESS CORP		12/20/2016	CITATION GROUP/E	15.000	951		1,062	656	329			329		1,062		(111)	(111)	10	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		09/16/2016	VARIOUS	273.000	5,536		3,961	4,106	(196)			(196)		3,961		1,575	1,575	36	
437076-10-2	HOME DEPOT INC		12/20/2016	VARIOUS	60.000	7,793		3,201	7,852	(4,735)			(4,735)		3,201		4,592	4,592	117	
438516-10-6	HONEYWELL INTL INC		10/03/2016	VARIOUS	52.000	6,377		5,054	5,853	(835)			(835)		5,054		1,323	1,323	57	
43940T-10-9	HOPE BANCORP INC COM		08/08/2016	Cash In Lieu of Shares	0.045	1		1							1					
440452-10-0	HORMEL FOODS CORP		12/20/2016	CITATION GROUP/E	2.000	70		47	72	(32)			(32)		47		23	23	1	
44107P-10-4	HOST HOTELS & RESORTS INC		12/20/2016	CITATION GROUP/E	5.000	96		89	71	12			12		89		6	6	4	
40434L-10-5	HP INC COM		09/16/2016	VARIOUS	157.000	2,196		2,026	1,839	167			167		2,026		170	170	51	
444859-10-2	HUMANA INC		12/20/2016	VARIOUS	4.000	775		403	698	(311)			(311)		403		372	372	3	
445658-10-7	HUNT J B TRANS SVCS INC		09/16/2016	VARIOUS	7.000	566		542	509	28			28		542		25	25	4	
446150-10-4	HUNTINGTON BANCSHARES INC		12/20/2016	CITATION GROUP/E	25.000	334		231	192	(35)			(35)		231		103	103	5	
452308-10-9	ILLINOIS TOOL WKS INC		12/20/2016	VARIOUS	16.000	1,878		1,274	1,450	(213)			(213)		1,274		604	604	27	
452327-10-9	ILLUMINA INC		09/16/2016	JP MORGAN SECURI	10.000	1,730		1,744	1,817	(148)			(148)		1,744		(14)	(14)		
45329R-10-9	INC RESH HLDGS INC		08/18/2016	VARIOUS	3,096.000	131,666		157,035	150,187	6,848			6,848		157,035		(25,370)	(25,370)		
457030-10-4	INGLES MKTS INC		08/18/2016	INVESTMENT TECHN	5,348.000	196,905		133,859	235,740	(101,881)			(101,881)		133,859		63,047	63,047	2,647	
457153-10-4	INGRAM MICRO INC		12/06/2016	MERGER	3,450.000	134,205		101,655	104,811	(3,156)			(3,156)		101,655		32,550	32,550		
458140-10-0	INTEL CORP		09/16/2016	JP MORGAN SECURI	98.000	3,691		2,299	3,315	(1,074)			(1,074)		2,299		1,392	1,392	76	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		12/20/2016	CITATION GROUP/E	5.000	290		173	233	(83)			(83)		173		118	118	2	
459200-10-1	INTERNATIONAL BUSINESS MACHS		12/20/2016	VARIOUS	50.000	7,702		8,037	6,829	1,151			1,151		8,037		(334)	(334)	140	
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		12/20/2016	VARIOUS	2.000	254		175	224	(65)			(65)		175		78	78	4	
460690-10-0	INTERPUBLIC GROUP COS INC		12/20/2016	VARIOUS	6.000	140		99	136	(41)			(41)		99		41	41	3	
460146-10-3	INTL PAPER CO		09/16/2016	VARIOUS	23.000	1,066		1,044	858	176			176		1,044		22	22	26	

(continues)

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
461202-10-3	INTUIT		09/16/2016	VARIOUS	30.000	3,222		2,234	2,863	(664)			(664)		2,234		989	989	23	
46120E-60-2	INTUITIVE SURGICAL INC		06/17/2016	Citation Group	2.000	1,283		742	1,072	(352)			(352)		742		541	541		
46284V-10-1	IRON MTN INC NEW		12/20/2016	CITATION GROUP/E	2.000	64		79	41	20			20		79		(15)	(15)	2	
466367-10-9	JACK IN THE BOX INC		03/29/2016	Investment Technology Group	2,486.000	156,078		95,171	190,701	(95,530)			(95,530)		95,171		60,907	60,907	746	
469814-10-7	JACOBS ENGR GROUP INC DEL		12/20/2016	VARIOUS	4.000	221		179	165	11			11		179		43	43		
471109-10-8	JARDEN CORP		04/18/2016	OPPENHEIMER & CO. INC	5,979.000	354,031		175,982	341,520	(165,539)			(165,539)		175,982		178,049	178,049		
478160-10-4	JOHNSON & JOHNSON		12/20/2016	VARIOUS	85.000	9,817		6,248	8,486	(2,496)			(2,496)		6,248		3,569	3,569	152	
478366-10-7	JOHNSON CTLS INC		09/02/2016	VARIOUS	886.000	39,893		39,141	34,988	4,153			4,153		39,141		752	752	1,023	
46625H-10-0	JPMORGAN CHASE & CO		12/20/2016	VARIOUS	170.000	12,658		8,511	10,939	(2,691)			(2,691)		8,511		4,147	4,147	263	
48203R-10-4	JUNIPER NETWORKS INC		06/17/2016	Citation Group	56.000	1,298		1,168	1,528	(376)			(376)		1,168		130	130	6	
485170-30-2	KANSAS CITY SOUTHERN		12/20/2016	CITATION GROUP/E	2.000	171		187	140	36			36		187		(16)	(16)	3	
48238T-10-9	KAR AUCTION SVCS INC		12/13/2016	INVESTMENT TECHN	3,234.000	139,181		92,589	119,755	(27,166)			(27,166)		92,589		46,591	46,591	3,687	
48244B-10-0	KCG HLDGS INC		03/29/2016	VARIOUS	17,728.000	194,769		225,823	218,232	7,591			7,591		225,823		(31,054)	(31,054)		
487836-10-8	KELLOGG CO		12/20/2016	CITATION GROUP/E	2.000	147		118	140	(27)			(27)		118		29	29	4	
49271M-10-0	KEURIG GREEN MTN INC		03/03/2016	MERGER	163.000	14,996		15,270	14,667	603			603		15,270		(274)	(274)	53	
493267-10-8	KEYCORP NEW		12/20/2016	CITATION GROUP/E	7.000	129		88	72	(2)			(2)		88		41	41	2	
494368-10-3	KIMBERLY CLARK CORP		12/20/2016	VARIOUS	27.000	3,485		2,709	3,382	(730)			(730)		2,709		776	776	57	
49456B-10-1	KINDER MORGAN INC DEL		12/20/2016	CITATION GROUP/E	54.000	1,121		976	718	1,040		904	137		976		145	145	25	
500255-10-4	KOHLS CORP		12/20/2016	VARIOUS	20.000	916		1,012	942	60			60		1,012		(96)	(96)	23	
500754-10-6	KRAFT HEINZ CO		06/17/2016	Citation Group	9.000	763		648	621	(9)			(9)		648		115	115	10	
501044-10-1	KROGER CO		12/20/2016	VARIOUS	59.000	1,903		1,167	2,311	(1,289)			(1,289)		1,167		737	737	18	
501797-10-4	L BRANDS INC		12/20/2016	VARIOUS	27.000	1,895		1,552	2,558	(1,033)			(1,033)		1,552		343	343	91	
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		06/17/2016	Citation Group	9.000	1,293		915	1,066	(160)			(160)		915		378	378	13	
50540R-40-9	LABORATORY CORP AMER HLDGS		09/16/2016	JP MORGAN SECURI	2.000	271		188	237	(59)			(59)		188		82	82		
512816-10-9	LAMAR ADVERTISING CO NEW		02/17/2016	Credit Suisse First Boston	247.000	13,255		14,640	14,815	(175)			(175)		14,640		(1,385)	(1,385)		
521865-20-4	LEAR CORP		10/20/2016	VARIOUS	797.000	93,952		83,675	62,508	(9,115)			(9,115)		83,675		10,277	10,277	717	
524901-10-5	LEGG MASON INC		12/20/2016	VARIOUS	137.000	4,333		5,575	5,375	201			201		5,575		(1,242)	(1,242)	111	
527288-10-4	LEUCADIA NATL CORP		12/20/2016	VARIOUS	18.000	351		390	270	78			78		390		(39)	(39)	2	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		09/16/2016	JP MORGAN SECURI	1.000	49		48	48	(6)			(6)		48					
532457-10-8	LILLY ELI & CO		12/20/2016	VARIOUS	94.000	6,940		5,242	7,417	(2,601)			(2,601)		5,242		1,699	1,699	96	
534187-10-9	LINCOLN NATL CORP IND		12/20/2016	VARIOUS	34.000	1,592		1,155	1,689	(550)			(550)		1,155		437	437	22	
539830-10-9	LOCKHEED MARTIN CORP		09/16/2016	VARIOUS	21.000	4,987		3,063	4,510	(1,498)			(1,498)		3,063		1,924	1,924	50	
540424-10-8	LOEWS CORP		12/20/2016	VARIOUS	33.000	1,359		1,373	1,244	105			105		1,373		(13)	(13)	5	
548661-10-7	LOWES COS INC		12/20/2016	VARIOUS	47.000	3,640		2,202	3,534	(1,372)			(1,372)		2,202		1,437	1,437	34	
55261F-10-4	M & T BK CORP		12/20/2016	CITATION GROUP/E	5.000	785		568	595	(37)			(37)		568		217	217	10	
554382-10-1	MACERICH CO		09/16/2016	VARIOUS	16.000	1,281		910	1,277	(381)			(381)		910		371	371	56	
55616P-10-4	MACYS INC		09/16/2016	VARIOUS	40.000	1,361		2,085	1,384	682			682		2,085		(724)	(724)	34	
562750-10-9	MANHATTAN ASSOCS INC		02/17/2016	Stifel Nicolaus	1,075.000	55,912		12,285	71,133	(58,848)			(58,848)		12,285		43,627	43,627		
565849-10-6	MARATHON OIL CORP		12/20/2016	VARIOUS	53.000	811		745	506	630		544	87		745		66	66	8	
56585A-10-2	MARATHON PETE CORP		09/16/2016	JP MORGAN SECURI	72.000	3,140		2,794	3,378	(815)			(815)		2,794		346	346	68	
571903-20-2	MARRIOTT INTL INC NEW		09/29/2016	VARIOUS	10.800	739		518	693	(208)			(208)		518		221	221	5	
571748-10-2	MARSH & MCLENNAN COS INC		12/20/2016	VARIOUS	18.000	1,198		832	986	(168)			(168)		832		366	366	14	
573284-10-6	MARTIN MARIETTA MATLS INC		12/20/2016	CITATION GROUP/E	1.000	226		116	126	(24)			(24)		116		110	110	1	
574599-10-6	MASCO CORP		09/16/2016	JP MORGAN SECURI	11.000	362		199	307	(113)			(113)		199		163	163	3	
57636Q-10-4	MASTERCARD INC		12/20/2016	VARIOUS	43.000	4,250		3,230	4,143	(955)			(955)		3,230		1,020	1,020	24	
577081-10-2	MATTEL INC		12/20/2016	CITATION GROUP/E	6.000	173		184	150	19			19		184		(11)	(11)	9	
579780-20-6	MCCORMICK & CO INC		12/20/2016	VARIOUS	16.000	1,593		1,034	1,351	(338)			(338)		1,034		560	560	15	
580135-10-1	MCDONALDS CORP		12/20/2016	VARIOUS	109.000	13,192		10,263	12,743	(2,623)			(2,623)		10,263		2,928	2,928	187	

(continues)

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
58155Q-10-3	MCKESSON CORP		12/20/2016	VARIOUS	15.000	2,153		2,253	2,846	(687)			(687)		2,253		(99)	(99)	16	
582839-10-6	MEAD JOHNSON NUTRITION CO		12/20/2016	VARIOUS	20.000	1,695		1,549	1,557	(31)			(31)		1,549		147	147	18	
58501N-10-1	MEDIVATION INC		10/03/2016	TENDOR OFFER	2,982.000	243,033		172,564	144,150	28,415			28,415		172,564		70,469	70,469		
58502B-10-6	MEDNAX INC		03/29/2016	Investment Technology Group	3,883.000	250,669		206,815	278,256	(71,441)			(71,441)		206,815		43,855	43,855		
58933Y-10-5	MERCK & CO INC NEW		12/20/2016	VARIOUS	135.000	7,553		6,639	6,918	(491)			(491)		6,639		914	914	134	
59156R-10-8	METLIFE INC		09/16/2016	JP MORGAN SECURI	18.000	789		715	855	(152)			(152)		715		74	74	21	
592688-10-5	METTLER TOLEDO INTERNATIONAL		12/20/2016	CITATION GROUP/E	1.000	425		402							402		24	24		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/16/2016	JP MORGAN SECURI	1.000	60		43	40	(4)			(4)		43		17	17	1	
595112-10-3	MICRON TECHNOLOGY INC		09/16/2016	VARIOUS	72.000	1,136		774	1,009	604		847	(243)		774		362	362		
595137-10-0	MICROSEMI CORP		11/16/2016	VARIOUS	4,302.000	184,550		103,162	140,202	(37,040)			(37,040)		103,162		81,388	81,388		
594918-10-4	MICROSOFT CORP		09/16/2016	VARIOUS	283.000	16,007		10,148	15,462	(5,542)			(5,542)		10,148		5,859	5,859	267	
608190-10-4	MOHAWK INDS INC		09/16/2016	JP MORGAN SECURI	2.000	411		264	340	(116)			(116)		264		147	147		
60855R-10-0	MOLINA HEALTHCARE INC		08/18/2016	INVESTMENT TECHN	2,585.000	145,724		194,306	155,436	38,870			38,870		194,306		(48,582)	(48,582)		
60871R-20-9	MOLSON COORS BREWING CO		09/16/2016	JP MORGAN SECURI	7.000	720		433	513	(226)			(226)		433		287	287	8	
609207-10-5	MONDELEZ INTL INC		12/20/2016	VARIOUS	50.000	2,198		1,651	2,218	(588)			(588)		1,651		547	547	23	
61166W-10-1	MONSANTO CO NEW		12/20/2016	VARIOUS	20.000	2,129		2,132	1,896	161			161		2,132		(3)	(3)	37	
61174X-10-9	MONSTER BEVERAGE CORP NEW		09/16/2016	VARIOUS	23.000	3,549		1,695	3,393	(1,728)			(1,728)		1,695		1,854	1,854		
615369-10-5	MOODYS CORP		09/16/2016	VARIOUS	36.000	3,574		2,630	3,579	(981)			(981)		2,630		944	944	18	
617446-44-8	MORGAN STANLEY		12/20/2016	VARIOUS	112.000	3,785		3,417	3,525	(138)			(138)		3,417		368	368	59	
61945C-10-3	MOSAIC CO NEW		12/20/2016	CITATION GROUP/E	13.000	366		362	322	191		186	5		362		4	4	14	
620076-30-7	MOTOROLA SOLUTIONS INC		12/20/2016	VARIOUS	35.000	2,405		2,089	2,351	(311)			(311)		2,089		316	316	31	
55354G-10-0	MSCI INC		12/13/2016	VARIOUS	3,748.000	302,129		158,790	270,343	(111,553)			(111,553)		158,790		143,339	143,339	3,105	
626717-10-2	MURPHY OIL CORP		12/20/2016	VARIOUS	8.000	237		382	174	201			201		382		(146)	(146)	8	
631103-10-8	NASDAQ INC		09/16/2016	JP MORGAN SECURI	1.000	69		39	54	(20)			(20)		39		31	31	1	
637071-10-1	NATIONAL OILWELL VARCO INC		12/20/2016	VARIOUS	44.000	1,560		1,472	1,458						1,472		87	87	21	
637215-10-4	NATIONAL PRESTO INDS INC		07/29/2016	Investment Technology Group	1,513.000	135,982		121,868	125,367	(3,499)			(3,499)		121,868		14,115	14,115	7,641	
63938C-10-8	NAVIENT CORP		12/20/2016	VARIOUS	143.000	1,891		2,122	1,620	484			484		2,122		(230)	(230)	48	
64110D-10-4	NETAPP INC		12/20/2016	VARIOUS	58.000	1,577		2,059	1,521	521			521		2,059		(483)	(483)	24	
64110L-10-6	NETFLIX INC		06/17/2016	Citation Group	12.000	1,133		634	1,358	(737)			(737)		634		499	499		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		01/19/2016	Credit Suisse First Boston	1,926.000	90,134		101,810	108,954	(7,144)			(7,144)		101,810		(11,676)	(11,676)		
651229-10-6	NEWELL RUBBERMAID INC		06/17/2016	Citation Group	19.000	919		676	487	(164)			(164)		676		243	243	6	
651290-10-8	NEWFIELD EXPL CO		12/20/2016	CITATION GROUP/E	9.000	394		250	181	(50)			(50)		250		144	144		
651639-10-6	NEWMONT MINING CORP		12/20/2016	VARIOUS	9.000	313		177	140	3			3		177		135	135		
65249B-10-9	NEWS CORP NEW		12/20/2016	VARIOUS	119.000	1,341		1,839	1,572	249			250		1,839		(497)	(497)	12	
65249B-20-8	NEWS CORP NEW		12/20/2016	CITATION GROUP/E	2.000	24		28	19	1			1		28		(4)	(4)		
654106-10-3	NIKE INC		12/20/2016	CITATION GROUP/E	26.000	1,346		755	1,570	(864)			(864)		755		591	591	16	
655044-10-5	NOBLE ENERGY INC		12/20/2016	CITATION GROUP/E	19.000	763		865	554	234			234		865		(103)	(103)	7	
655664-10-0	NORDSTROM INC		09/16/2016	VARIOUS	32.000	1,627		1,839	1,577	242			242		1,839		(212)	(212)	35	
655844-10-8	NORFOLK SOUTHERN CORP		12/20/2016	VARIOUS	11.000	983		966	921	36			36		966		17	17	15	
665859-10-4	NORTHERN TR CORP		09/16/2016	JP MORGAN SECURI	5.000	342		289	356	(71)			(71)		289		53	53	5	
666807-10-2	NORTHROP GRUMMAN CORP		12/20/2016	VARIOUS	14.000	3,014		1,545	2,612	(1,100)			(1,100)		1,545		1,469	1,469	17	
629377-50-8	NRG ENERGY INC		09/16/2016	JP MORGAN SECURI	25.000	281		643	266	343			343		643		(362)	(362)	5	
670346-10-5	NUCOR CORP		12/20/2016	CITATION GROUP/E	6.000	373		290	220	44			44		290		82	82	9	
67066G-10-4	NVIDIA CORP		06/17/2016	Citation Group	73.000	3,410		1,120	2,380	(1,288)			(1,288)		1,120		2,289	2,289	8	
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		12/20/2016	VARIOUS	15.000	3,975		1,945	3,763	(1,860)			(1,860)		1,945		2,030	2,030		
674599-10-5	OCCIDENTAL PETE CORP DEL		12/20/2016	VARIOUS	25.000	1,943		2,049	1,750	225			225		2,049		(106)	(106)	73	
680033-10-7	OLD NATL BANCORP IND		07/29/2016	VARIOUS	3,829.200	50,065		51,617							51,617		(1,552)	(1,552)	498	
681919-10-6	OMNICOM GROUP INC		09/16/2016	VARIOUS	16.000	1,314		1,089	1,196	(123)			(123)		1,089		225	225	19	
(continues)																				

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amorti-zation) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
682680-10-3	ONEOK INC NEW		12/20/2016	CITATION GROUP/E	2.000	117		98	44	45			45		98		19	19	5	
683745-10-3	OPHTHOTECH CORP		02/17/2016	Credit Suisse First Boston	1,049.000	51,555		81,694	82,378	(684)			(684)		81,694		(30,139)	(30,139)		
68389X-10-5	ORACLE CORP		09/16/2016	VARIOUS	262.000	10,417		8,292	9,497	(1,288)			(1,288)		8,292		2,125	2,125	88	
690742-10-1	OWENS CORNING NEW		10/20/2016	BARCLAYS CAPITAL	660.000	33,861		31,405	22,817	(389)			(389)		31,405		2,457	2,457	289	
690768-40-3	OWENS ILL INC		12/20/2016	VARIOUS	208.000	3,687		5,333	3,623	1,710			1,710		5,333		(1,646)	(1,646)		
693718-10-8	PACCAR INC		09/16/2016	JP MORGAN SECURI	1.000	57		56	46	9			9		56				2	
695156-10-9	PACKAGING CORP AMER		05/26/2016	Morgan Stanley	1,295.000	87,416		82,647	81,650	997			997		82,647		4,769	4,769	1,425	
697435-10-5	PALO ALTO NETWORKS INC		04/26/2016	CONVERGEX LLC	784.000	118,007		49,847	138,094	(88,247)			(88,247)		49,847		68,161	68,161		
699462-10-7	PAREXEL INTL CORP		02/17/2016	Credit Suisse First Boston	875.000	52,761		48,048	59,605	(11,557)			(11,557)		48,048		4,713	4,713		
701094-10-4	PARKER HANNIFIN CORP		09/16/2016	VARIOUS	12.000	1,355		1,363	1,152	197			197		1,363		(7)	(7)	16	
703395-10-3	PATTERSON COMPANIES INC		09/16/2016	JP MORGAN SECURI	4.000	185		159	162	(22)			(22)		159		25	25	3	
712704-10-5	PEOPLES UNITED FINANCIAL INC		12/20/2016	VARIOUS	9.000	156		128	136	(17)			(17)		128		28	28	5	
713291-10-2	PEPCO HOLDINGS INC		03/25/2016	MERGER	315.000	8,584		5,882	8,193	(2,311)			(2,311)		5,882		2,702	2,702		
713448-10-8	PEPSICO INC		12/20/2016	VARIOUS	46.000	4,708		3,728	4,570	(869)			(869)		3,728		980	980	51	
714046-10-9	PERKINELMER INC		09/16/2016	JP MORGAN SECURI	3.000	160		120	152	(41)			(41)		120		40	40	1	
717081-10-3	PFIZER INC		12/20/2016	VARIOUS	192.000	5,748		5,300	6,173	(898)			(898)		5,300		448	448	82	
718546-10-4	PHILLIPS 66		09/16/2016	VARIOUS	72.000	6,034		5,165	5,855	(727)			(727)		5,165		870	870	89	
72346Q-10-4	PINNACLE FINL PARTNERS INC		04/26/2016	VARIOUS	3,070.000	153,784		76,984	157,675	(80,692)			(80,692)		76,984		76,801	76,801	430	
724479-10-0	PITNEY BOWES INC		12/20/2016	VARIOUS	11.000	192		241	219	15			15		241		(49)	(49)	6	
729251-10-8	PLUM CREEK TIMBER CO INC		02/19/2016	J.P. Morgan Securities	221.000	8,075		8,621	10,546	(1,925)			(1,925)		8,621		(546)	(546)		
693475-10-5	PNC FINL SVCS GROUP INC		12/20/2016	VARIOUS	10.000	1,123		761	943	(191)			(191)		761		362	362	20	
731068-10-2	POLARIS INDS INC		09/29/2016	Morgan Stanley	926.000	70,053		77,138							77,138		(7,085)	(7,085)	839	
693506-10-7	PPG INDS INC		12/20/2016	VARIOUS	11.000	1,119		1,003	1,075	(86)			(86)		1,003		116	116	13	
69351T-10-6	PPL CORP		09/16/2016	JP MORGAN SECURI	13.000	456		368	434	(77)			(77)		368		88	88	14	
74005P-10-4	PRAXAIR INC		12/20/2016	CITATION GROUP/E	2.000	237		249	200	43			43		249		(12)	(12)	6	
740189-10-5	PRECISION CASTPARTS CORP		02/01/2016	MERGER	187.000	43,945		41,259	43,386	(2,127)			(2,127)		41,259		2,686	2,686	6	
74051N-10-2	PREMIER INC		09/29/2016	CREDIT SUISSE FI	4,582.000	145,106		158,950	161,607	(2,657)			(2,657)		158,950		(13,844)	(13,844)		
74144T-10-8	PRICE T ROWE GROUP INC		12/20/2016	VARIOUS	9.000	678		699	636	56			56		699		(22)	(22)	13	
741503-40-3	PRICELINE GRP INC		06/17/2016	Citation Group	3.000	3,928		3,433	3,769	(393)			(393)		3,433		494	494		
74251V-10-2	PRINCIPAL FINL GROUP INC		09/16/2016	JP MORGAN SECURI	3.000	145		130	127	(4)			(4)		130		15	15	2	
742718-10-9	PROCTER & GAMBLE CO		03/18/2016	J.P. Morgan Securities	121.000	10,060		8,053	9,609	(1,556)			(1,556)		8,053		2,007	2,007	80	
743315-10-3	PROGRESSIVE CORP OHIO		12/20/2016	VARIOUS	11.000	375		268	341	(82)			(82)		268		106	106	10	
74340W-10-3	PROLOGIS INC		12/20/2016	VARIOUS	8.000	401		299	339	(45)			(45)		299		103	103	4	
744320-10-2	PRUDENTIAL FINL INC		12/20/2016	VARIOUS	24.000	1,961		1,936	1,919	(15)			(15)		1,936		26	26	51	
74460D-10-9	PUBLIC STORAGE		12/20/2016	VARIOUS	4.000	942		635	971	(356)			(356)		635		307	307	10	
745867-10-1	PULTE GROUP INC		12/20/2016	VARIOUS	40.000	771		706	705	(7)			(7)		706		64	64	11	
693656-10-0	PVH CORP		12/20/2016	CITATION GROUP/E	1.000	92		97	70	21			21		97		(4)	(4)		
74736K-10-1	QORVO INC		09/16/2016	VARIOUS	30.000	1,636		1,351	1,512	1,020		1,197	(176)		1,351		285	285		
747525-10-3	QUALCOMM INC		09/16/2016	VARIOUS	48.000	2,655		2,764	2,375	364			364		2,764		(109)	(109)	28	
74762E-10-2	QUANTA SVCS INC		06/17/2016	Citation Group	66.000	1,531		1,870	1,322	531			531		1,870		(338)	(338)		
74834L-10-0	QUEST DIAGNOSTICS INC		09/16/2016	VARIOUS	5.000	401		263	352	(92)			(92)		263		138	138	5	
751212-10-1	RALPH LAUREN CORP		12/20/2016	CITATION GROUP/E	1.000	93		151	110	39			39		151		(58)	(58)	2	
75281A-10-9	RANGE RES CORP		12/20/2016	CITATION GROUP/E	15.000	498		752	281	329			329		752		(254)	(254)	1	
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/17/2016	Stifel Nicolaus	1,435.000	60,802		69,454	83,187	(13,733)			(13,733)		69,454		(8,652)	(8,652)	287	
755111-50-7	RAYTHEON CO		12/20/2016	VARIOUS	23.000	3,124		1,995	2,834	(869)			(869)		1,995		1,129	1,129	36	
756577-10-2	RED HAT INC		06/17/2016	Citation Group	3.000	232		143	245	(105)			(105)		143		89	89		
75886F-10-7	REGENERON PHARMACEUTICALS		09/16/2016	JP MORGAN SECURI	5.000	2,043		1,558	2,612	(1,121)			(1,121)		1,558		485	485		
7591EP-10-0	REGIONS FINL CORP NEW		12/20/2016	VARIOUS	131.000	1,462		1,150	1,222	(105)			(105)		1,150		312	312	27	

(continues)

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
759351-60-4	REINSURANCE GROUP AMER INC		07/29/2016	Investment Technology Group	571.000	56,753		54,811	48,849	5,962			5,962		54,811		1,942	1,942	423	
760759-10-0	REPUBLIC SVCS INC		12/20/2016	VARIOUS	32.000	1,600		1,031	1,391	(378)			(378)		1,031		569	569	21	
761713-10-6	REYNOLDS AMERICAN INC		12/20/2016	CITATION GROUP/E	13.000	728		368	578	(234)			(234)		368		360	360	21	
770323-10-3	ROBERT HALF INTL INC		12/20/2016	VARIOUS	8.000	346		316	361	(59)			(59)		316		30	30	6	
773903-10-9	ROCKWELL AUTOMATION INC		12/20/2016	VARIOUS	6.000	716		662	609	45			45		662		55	55	11	
774341-10-1	ROCKWELL COLLINS INC		09/16/2016	JP MORGAN SECURI	2.000	162		144	175	(40)			(40)		144		18	18	2	
776696-10-6	ROPER TECHNOLOGIES INC		12/20/2016	CITATION GROUP/E	1.000	186		134	176	(54)			(54)		134		53	53	1	
778296-10-3	ROSS STORES INC		06/17/2016	Citation Group	29.000	1,573		952	1,544	(610)			(610)		952		621	621	4	
783549-10-8	RYDER SYS INC		09/16/2016	JP MORGAN SECURI	3.000	198		200	152	27			27		200		(2)	(2)	2	
78409V-10-4	S&P GLOBAL INC		12/20/2016	VARIOUS	8.000	876		587	779	(202)			(202)		587		289	289	9	
79466L-30-2	SALESFORCE COM INC		12/20/2016	VARIOUS	3.000	220		163	221	(71)			(71)		163		57	57		
80004C-10-1	SANDISK CORP		05/12/2016	J.P. Morgan Securities	293.000	20,598		20,013	22,265	(2,252)			(2,252)		20,013		585	585		
806407-10-2	SCHEIN HENRY INC		09/16/2016	JP MORGAN SECURI	3.000	492		435	445	(43)			(43)		435		58	58		
811065-10-1	SCRIPPS NETWORKS INTERACT INC		06/17/2016	Citation Group	12.000	768		870	658	207			207		870		(102)	(102)	6	
81211K-10-0	SEALED AIR CORP NEW		12/20/2016	VARIOUS	7.000	323		228	286	(86)			(86)		228		95	95	3	
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC		09/29/2016	CREDIT SUISSE FI	1,492.000	50,440		56,808	58,546	(1,738)			(1,738)		56,808		(6,368)	(6,368)		
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		11/11/2016	VARIOUS	9,386.000	234,059		174,344	202,034	(27,689)			(27,689)		174,344		59,715	59,715	1,004	
828806-10-9	SIMON PPTY GROUP INC NEW		12/20/2016	VARIOUS	3.000	595		431	566	(154)			(154)		431		164	164	13	
83088M-10-2	SKYWORKS SOLUTIONS INC		09/16/2016	VARIOUS	1,202.000	76,759		33,614	92,234	(58,721)			(58,720)		33,614		43,145	43,145	22	
832696-40-5	SMUCKER J M CO		09/16/2016	VARIOUS	5.000	716		507	609	(111)			(111)		507		209	209	7	
833034-10-1	SNAP ON INC		09/29/2016	VARIOUS	1,317.000	199,405		200,601	225,773	(25,172)			(25,172)		200,601		(1,197)	(1,197)	2,113	
83408W-10-3	SOHU COM INC		05/26/2016	Morgan Stanley	1,772.000	70,968		102,673	101,341	1,333			1,333		102,673		(31,705)	(31,705)		
842587-10-7	SOUTHERN CO		12/20/2016	CITATION GROUP/E	2.000	98		83	83	(11)			(11)		83		15	15	4	
844741-10-8	SOUTHWEST AIRLS CO		12/20/2016	VARIOUS	103.000	3,982		2,059	4,295	(2,371)			(2,371)		2,059		1,923	1,923	35	
845467-10-9	SOUTHWESTERN ENERGY CO		12/20/2016	CITATION GROUP/E	13.000	135		175	60	170		116	54		175		(40)	(40)		
78469C-10-3	SP PLUS CORP		09/29/2016	CREDIT SUISSE FI	1,631.000	41,379		41,650	38,981	2,669			2,669		41,650		(272)	(272)		
84857L-10-1	SPIRE INC COM		08/31/2016	VARIOUS	4,034.000	271,077		226,827	239,660	(12,833)			(12,833)		226,827		44,250	44,250	4,768	
854502-10-1	STANLEY BLACK & DECKER INC		06/17/2016	Citation Group	5.000	563		391	529	(142)			(142)		391		172	172	3	
855244-10-9	STARBUCKS CORP		12/20/2016	VARIOUS	85.000	4,758		3,159	5,006	(1,939)			(1,939)		3,159		1,599	1,599	44	
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		09/23/2016	VARIOUS	217.000	17,956		15,934	15,034	900			900		15,934		2,022	2,022	164	
857477-10-3	STATE STR CORP		09/16/2016	JP MORGAN SECURI	54.000	3,741		3,499	3,531	(78)			(78)		3,499		242	242	55	
858912-10-8	STERICYCLE INC		12/20/2016	CITATION GROUP/E	1.000	77		112	111	(6)			(6)		112		(35)	(35)		
863667-10-1	STRYKER CORP		09/16/2016	VARIOUS	15.000	1,715		1,137	1,378	(260)			(260)		1,137		578	578	14	
867914-10-3	SUNTRUST BKS INC		12/20/2016	VARIOUS	34.000	1,658		1,206	1,442	(248)			(248)		1,206		452	452	28	
868459-10-8	SUPERNUS PHARMACEUTICALS INC		10/20/2016	BARCLAYS CAPITAL	2,254.000	47,310		50,745							50,745		(3,435)	(3,435)		
871503-10-8	SYMANTEC CORP		06/17/2016	Citation Group	192.000	3,832		3,853	3,988	(174)			(174)		3,853		(21)	(21)	788	
87151Q-10-6	SYMETRA FINANCIAL CORP		02/01/2016	MERGER	8,088.000	258,816		166,665	256,956	(90,290)			(90,290)		166,665		92,151	92,151		
87165B-10-3	SYNCHRONY FINL		12/20/2016	VARIOUS	262.000	7,099		7,987	6,696	207			207		7,987		(888)	(888)	35	
871829-10-7	SYSCO CORP		12/20/2016	VARIOUS	90.000	4,410		3,170	3,665	(524)			(524)		3,170		1,239	1,239	48	
87612E-10-6	TARGET CORP		12/20/2016	VARIOUS	94.000	7,263		5,468	6,786	(1,363)			(1,363)		5,468		1,794	1,794	115	
872375-10-0	TECO ENERGY INC		07/01/2016	MERGER	258.000	7,108		4,226	6,876	(2,650)			(2,650)		4,226		2,882	2,882	156	
87901J-10-5	TEGNA INC COM		12/20/2016	VARIOUS	5.000	111		106	126	(21)			(21)		106		5	5	2	
879369-10-6	TELEFLEX INC		12/13/2016	VARIOUS	1,876.000	316,005		190,900	246,600	(55,700)			(55,700)		190,900		125,104	125,104	1,694	
88033G-40-7	TENET HEALTHCARE CORP		05/18/2016	Citation Group	128.000	3,648		5,187	3,878	1,309			1,309		5,187		(1,539)	(1,539)		
88076W-10-3	TERADATA CORP DEL		09/16/2016	VARIOUS	33.000	919		1,300	864	428			428		1,300		(381)	(381)		
881609-10-1	TESORO CORP		12/20/2016	VARIOUS	13.000	1,058		663	1,354	(704)			(704)		663		394	394	20	
882508-10-4	TEXAS INSTRS INC		09/16/2016	VARIOUS	21.000	1,340		901	1,139	(251)			(251)		901		439	439	18	
883203-10-1	TEXTRON INC		12/20/2016	CITATION GROUP/E	5.000	243		160	199	(49)			(49)		160		83	83		

(continues)

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
00101J-10-6	THE ADT CORPORATION		05/02/2016	MERGER	253.000	10,626		7,577	8,344	(767)			(767)		7,577		3,049	3,049	56	
883556-10-2	THERMO FISHER SCIENTIFIC INC		09/16/2016	JP MORGAN SECURI	22.000	3,301		2,326	3,052	(796)			(796)		2,326		975	975	10	
886547-10-8	TIFFANY & CO NEW		09/16/2016	VARIOUS	25.000	1,657		2,137	1,884	231			231		2,137		(480)	(480)	25	
88732J-20-7	TIME WARNER CABLE INC		05/18/2016	J.P. Morgan Securities	371.000	77,748		49,245	68,854	(19,609)			(19,609)		49,245		28,503	28,503	557	
887317-30-3	TIME WARNER INC		12/20/2016	VARIOUS	58.000	4,827		3,546	3,681	(214)			(214)		3,546		1,281	1,281	68	
872540-10-9	TJX COS INC NEW		12/20/2016	VARIOUS	14.000	1,057		757	966	(238)			(238)		757		300	300	11	
891027-10-4	TORCHMARK CORP		12/20/2016	VARIOUS	25.000	1,517		1,254	1,413	(175)			(175)		1,254		263	263	7	
891906-10-9	TOTAL SYS SVCS INC		12/20/2016	VARIOUS	2,589.000	122,739		80,160	128,920	(48,772)			(48,772)		80,160		42,579	42,579	913	
891894-10-7	TOWERS WATSON & CO		01/05/2016	MERGER	1,156.000	142,188		150,270	148,500	1,770			1,770		150,270		(8,082)	(8,082)		
892356-10-6	TRACTOR SUPPLY CO		12/20/2016	CITATION GROUP/E	5.000	391		305	414	(121)			(121)		305		85	85	5	
893641-10-0	TRANSDIGM GROUP INC		09/16/2016	JP MORGAN SECURI	4.000	1,128		1,038							1,038		90	90		
89417E-10-9	TRAVELERS COMPANIES INC		12/20/2016	VARIOUS	23.000	2,644		1,889	2,571	(707)			(707)		1,889		755	755	24	
896945-20-1	TRIPADVISOR INC		12/20/2016	VARIOUS	5.000	256		362	373	(51)			(51)		362		(106)	(106)		
90130A-10-1	TWENTY FIRST CENTY FOX INC		12/20/2016	VARIOUS	209.000	5,883		6,629	5,654	952			952		6,629		(746)	(746)	15	
90130A-20-0	TWENTY FIRST CENTY FOX INC		12/20/2016	VARIOUS	5.000	142		150	131	15			15		150		(8)	(8)	1	
902252-10-5	TYLER TECHNOLOGIES INC		11/11/2016	CITATION GROUP/E	897.000	134,777		160,387	156,365	4,022			4,022		160,387		(25,610)	(25,610)		
902494-10-3	TYSON FOODS INC		12/20/2016	VARIOUS	27.000	1,660		959	1,415	(489)			(489)		959		702	702	12	
902653-10-4	UDR INC		06/17/2016	Citation Group	10.000	348		378							378		(30)	(30)	3	
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		12/20/2016	VARIOUS	7.000	1,703		1,429							1,429		275	275		
904311-10-7	UNDER ARMOUR INC		09/16/2016	VARIOUS	9.000	6,739		6,635	6,720	(236)			(236)		6,635		104	104		
904311-20-6	UNDER ARMOUR INC		12/20/2016	CITATION GROUP/E	3.000	77		102							102		(25)	(25)		
907818-10-8	UNION PAC CORP		12/20/2016	VARIOUS	81.000	7,248		5,585	6,233	(759)			(759)		5,585		1,662	1,662	40	
910047-10-9	UNITED CONTL HLDGS INC		12/20/2016	VARIOUS	104.000	5,503		6,203	5,673	299			299		6,203		(699)	(699)		
911312-10-6	UNITED PARCEL SERVICE INC		12/20/2016	VARIOUS	16.000	1,768		1,530	1,512	(13)			(13)		1,530		238	238	35	
911363-10-9	UNITED RENTALS INC		09/16/2016	JP MORGAN SECURI	12.000	932		1,204	829	337			337		1,204		(273)	(273)		
913017-10-9	UNITED TECHNOLOGIES CORP		12/20/2016	VARIOUS	100.000	9,953		8,917	9,550	(693)			(693)		8,917		1,036	1,036	94	
91324P-10-2	UNITEDHEALTH GROUP INC		06/17/2016	Citation Group	3.000	413		226	349	(127)			(127)		226		187	187	1	
913903-10-0	UNIVERSAL HLTH SVCS INC		12/20/2016	VARIOUS	2.000	230		210	225	(30)			(30)		210		19	19	1	
91529Y-10-6	UNUM GROUP		12/20/2016	VARIOUS	20.000	710		644	658	(21)			(21)		644		66	66	10	
917047-10-2	URBAN OUTFITTERS INC		06/17/2016	Citation Group	20.000	519		608	449	150			150		608		(89)	(89)		
902973-30-4	US BANCORP DEL		12/20/2016	VARIOUS	59.000	2,913		2,326	2,491	(191)			(191)		2,326		587	587	55	
918204-10-8	V F CORP		12/20/2016	VARIOUS	32.000	1,825		1,872	1,902	(115)			(115)		1,872		(46)	(46)	37	
91913Y-10-0	VALERO ENERGY CORP NEW		12/20/2016	VARIOUS	36.000	2,118		1,713	2,511	(828)			(828)		1,713		405	405	69	
92220P-10-5	VARIAN MED SYS INC		09/16/2016	VARIOUS	11.000	1,010		838	882	(51)			(51)		838		172	172		
92240G-10-1	VECTREN CORP		01/19/2016	Credit Suisse First Boston	2,043.000	84,971		81,274	86,664	(5,390)			(5,390)		81,274		3,697	3,697		
92343E-10-2	VERISIGN INC		12/20/2016	VARIOUS	10.000	816		475	867	(399)			(399)		475		341	341		
92345Y-10-6	VERISK ANALYTICS INC		12/20/2016	VARIOUS	5.000	407		405	370	20			20		405		3	3		
92343V-10-4	VERIZON COMMUNICATIONS INC		06/17/2016	Citation Group	93.000	5,001		4,356	4,253	49			49		4,356		645	645	105	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/20/2016	CITATION GROUP/E	10.000	764		756	1,190	(482)			(482)		756		8	8		
92553P-20-1	VIACOM INC NEW		06/17/2016	Citation Group	66.000	2,931		2,699	2,690	2,053		2,069	(16)		2,699		232	232	52	
92827P-10-2	VIRTUSA CORP		02/17/2016	VARIOUS	2,484.000	88,954		41,464	102,689	(61,225)			(61,225)		41,464		47,490	47,490		
92826C-83-9	VISA INC		12/20/2016	VARIOUS	118.000	9,195		4,122	9,010	(5,028)			(5,028)		4,122		5,072	5,072	44	
929042-10-9	VORNADO RLTY TR		12/20/2016	CITATION GROUP/E	1.000	105		81	95	(19)			(19)		81		24	24	2	
929160-10-9	VULCAN MATLS CO		12/20/2016	CITATION GROUP/E	2.000	252		121	170	(72)			(72)		121		131	131	2	
92927K-10-2	WABCO HLDGS INC		03/29/2016	Investment Technology Group	1,025.000	107,958		88,376	104,817	(16,441)			(16,441)		88,376		19,582	19,582		
931142-10-3	WAL-MART STORES INC		06/17/2016	Citation Group	106.000	7,519		7,795	6,321	1,279			1,279		7,795		(276)	(276)	156	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/20/2016	VARIOUS	43.000	3,626		3,213	3,578	(446)			(446)		3,213		413	413	45	
94106L-10-9	WASTE MGMT INC DEL		12/20/2016	VARIOUS	24.000	1,529		1,006	1,265	(276)			(276)		1,006		522	522	13	

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amorti-zation) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
941848-10-3	WATERS CORP		09/16/2016	JP MORGAN SECURI	2.000	308		195	262	(74)			(74)		195		113	113		
949746-10-1	WELLS FARGO & CO NEW		12/20/2016	VARIOUS	252.000	13,366		8,632	13,267	(5,011)			(5,011)		8,632		4,735	4,735	349	
95040Q-10-4	WELLTOWER INC COM		06/17/2016	Citation Group	9.000	668		510	606	(103)			(103)		510		158	158	15	
958102-10-5	WESTERN DIGITAL CORP		06/17/2016	VARIOUS	3.655	165		203	178	17			17		203		(39)	(39)	3	
959802-10-9	WESTERN UN CO		12/20/2016	VARIOUS	42.000	848		648	745	(104)			(104)		648		199	199	13	
96145D-10-5	WESTROCK CO		12/20/2016	VARIOUS	29.000	3,368		3,701	3,298	375			375		3,701		(334)	(334)	24	
962166-10-4	WEYERHAEUSER CO		12/20/2016	VARIOUS	51.600	1,543		1,407	984	(18)			(18)		1,407		136	136	33	
963320-10-6	WHIRLPOOL CORP		12/20/2016	CITATION GROUP/E	3.000	534		406	420	(39)			(39)		406		128	128	11	
966837-10-6	WHOLE FOODS MKT INC		09/16/2016	VARIOUS	58.000	1,661		2,214	1,923	272			272		2,214		(553)	(553)	22	
969457-10-0	WILLIAMS COS INC DEL		12/20/2016	CITATION GROUP/E	3.000	91		103	73	26			26		103		(12)	(12)	4	
97186T-10-8	WILSHIRE BANCORP INC		08/01/2016	VARIOUS	21,442.000	232,298		225,662	247,655	(21,993)			(21,993)		225,662		6,636	6,636	3,640	
97650W-10-8	WINTRUST FINL CORP		03/29/2016	VARIOUS	3,649.000	154,193		181,009	177,049	3,959			3,959		181,009		(26,815)	(26,815)	438	
929328-10-2	WSFS FINL CORP		10/20/2016	VARIOUS	4,787.000	167,172		77,418	154,907	(77,489)			(77,489)		77,418		89,754	89,754	757	
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/20/2016	VARIOUS	24.000	1,690		1,211	1,723	(534)			(534)		1,211		479	479	25	
983134-10-7	WYNN RESORTS LTD		09/16/2016	JP MORGAN SECURI	5.000	543		638	324	282			282		638		(96)	(96)	7	
984121-10-3	XEROX CORP		12/20/2016	VARIOUS	314.000	3,066		3,405	3,302	66			66		3,405		(338)	(338)	58	
98419M-10-0	XYLEM INC		09/16/2016	VARIOUS	1,004.000	50,964		43,063	35	(3)			(3)		43,063		7,901	7,901	156	
984332-10-6	YAHOO INC		06/17/2016	Citation Group	16.000	591		451	527	(82)			(82)		451		140	140		
988498-10-1	YUM BRANDS INC		12/20/2016	VARIOUS	107.000	18,937		17,045	17,388	(555)			(555)		17,045		1,891	1,891	144	
989701-10-7	ZIONS BANCORPORATION		12/20/2016	VARIOUS	14.000	460		389	305	8			9		389		72	72	3	
98978V-10-3	ZOETIS INC		12/20/2016	VARIOUS	38.000	1,771		1,127	1,797	(693)			(693)		1,127		644	644	7	
292505-10-4	ENCANA CORP	C	10/20/2016	BARCLAYS CAPITAL	4,383.000	49,597		33,730							33,730		15,867	15,867	99	
G1151C-10-1	ACCENTURE PLC IRELAND	C	12/20/2016	VARIOUS	14.000	1,692		1,072	1,436	(393)			(393)		1,072		619	619	24	
G0177J-10-8	ALLERGAN PLC	C	12/20/2016	VARIOUS	29.000	6,141		6,591	8,795	(2,435)			(2,435)		6,591		(450)	(450)		
G02602-10-3	AMDOCS LTD	D	10/20/2016	BARCLAYS CAPITAL	1,460.000	86,826		39,595	79,672	(40,077)			(40,077)		39,595		47,231	47,231	818	
G0408V-10-2	AON PLC	C	12/20/2016	VARIOUS	13.000	1,409		1,057	1,186	(144)			(144)		1,057		352	352	11	
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	C	09/29/2016	VARIOUS	4,366.000	198,892		174,684	210,878	(36,194)			(36,194)		174,684		24,208	24,208	2,838	
Y09827-10-9	BROADCOM LTD SHS	C	03/18/2016	VARIOUS	175.590	26,753		17,268	13,553	(6,552)			(6,552)		17,268		9,485	9,485		
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP	C	09/23/2016	VARIOUS	2,060.500	84,804		85,880	78,107	7,773			7,773		85,880		(1,076)	(1,076)	847	
143658-30-0	CARNIVAL CORP	C	12/20/2016	VARIOUS	47.000	2,300		1,748	2,532	(812)			(812)		1,748		552	552	28	
H1467J-10-4	CHUBB LIMITED COM	C	12/20/2016	VARIOUS	8.181	1,065		806	657	(128)			(128)		806		259	259	17	
G27823-10-6	DELPHI AUTOMOTIVE PLC	C	12/20/2016	VARIOUS	19.000	1,273		1,140	1,612	(487)			(487)		1,140		134	134	12	
Y2065G-12-1	DHT HOLDINGS INC	C	06/16/2016	Investment Technology Group	12,712.000	64,150		101,840	102,840	(1,000)			(1,000)		101,840		(37,690)	(37,690)	5,848	
G29183-10-3	EATON CORP PLC	C	12/20/2016	CITATION GROUP/E	10.000	684		636	510	113			113		636		48	48	23	
G30401-10-6	ENDO INTL PLC	C	09/16/2016	JP MORGAN SECURI	1.000	21		82	59	22			22		82		(61)	(61)		
G3157S-10-6	ENSCO PLC	C	05/18/2016	Citation Group	295.000	2,982		8,835	4,540	4,295			4,295		8,835		(5,853)	(5,853)	3	
H2906T-10-9	GARMIN LTD	C	09/16/2016	JP MORGAN SECURI	4.000	189		180	144	31			31		180		9	9	4	
399909-10-0	GRUPO FINANCIERO GALICIA S A	C	12/13/2016	INVESTMENT TECHN	3,864.000	97,826		101,827	104,637	(2,810)			(2,810)		101,827		(4,001)	(4,001)	135	
G4388N-10-6	HELEN OF TROY CORP LTD	C	11/11/2016	VARIOUS	1,860.000	158,349		165,664	175,305	(9,641)			(9,641)		165,664		(7,315)	(7,315)		
G4705A-10-0	ICON PLC	C	02/17/2016	Credit Suisse First Boston	473.000	32,192		33,524	36,752	(3,228)			(3,228)		33,524		(1,332)	(1,332)		
G47791-10-1	INGERSOLL-RAND PLC	C	12/20/2016	VARIOUS	10.000	676		568	544	14			14		568		108	108	4	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY	C	10/20/2016	BARCLAYS CAPITAL	1,054.000	29,833		26,145							26,145		3,688	3,688		
G491BT-10-8	INVESCO LTD	C	12/20/2016	VARIOUS	23.000	697		768	759	(1)			(1)		768		(70)	(70)	20	
G51502-10-5	JOHNSON CTLS INTL PLC	C	12/20/2016	VARIOUS	36.406	6,285		6,199	2,089	90			90		6,199		87	87	13	
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	C	09/16/2016	VARIOUS	64.000	5,481		4,939	5,533	(621)			(621)		4,939		542	542	70	
G5753U-11-2	MAIDEN HOLDINGS LTD	C	03/29/2016	VARIOUS	12,453.000	160,235		203,135	185,674	17,460			17,460		203,135		(42,900)	(42,900)	1,743	
G5785G-10-7	MALLINCKRODT PUB LTD CO	C	12/20/2016	VARIOUS	6.000	434		526	430	82			82		526		(92)	(92)		
G5960L-10-3	MEDTRONIC PLC	C	12/20/2016	VARIOUS	74.000	6,215		4,692	5,538	(998)			(998)		4,692		1,523	1,523	78	

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
G60754-10-1	MICHAEL KORS HLDGS LTD	C	12/20/2016	VARIOUS	42.000	2,031		2,321	1,664	630			630		2,321		(290)	(290)		
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	C	09/16/2016	JP MORGAN SECURI	35.000	1,826		1,492	1,604	(143)			(143)		1,492		334	334	31	
G6852T-10-5	PARTNERRE LTD	C	03/18/2016	Keefe Bruyette & Woods Inc	827.000	113,713		86,306	115,565	(29,259)			(29,259)		86,306		27,407	27,407	3,167	
G7S00T-10-4	PENTAIR PLC	C	09/16/2016	VARIOUS	27.000	1,631		1,727	1,322	388			388		1,727		(96)	(96)	22	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	12/20/2016	CITATION GROUP/E	3.000	256		234	285	(64)			(64)		234		22	22	5	
806857-10-8	SCHLUMBERGER LTD	C	12/20/2016	VARIOUS	26.048	2,158		2,189	1,587	360			360		2,189		(31)	(31)	45	
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	12/20/2016	VARIOUS	21.000	605		1,039	763	269			269		1,039		(434)	(434)	30	
G81276-10-0	SIGNET JEWELERS LIMITED	C	12/20/2016	VARIOUS	19.000	1,634		2,563	2,247	240			240		2,563		(929)	(929)	16	
H84989-10-4	TE CONNECTIVITY LTD	C	09/16/2016	VARIOUS	59.000	3,659		3,109	3,804	(703)			(703)		3,109		550	550	28	
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	09/16/2016	VARIOUS	14.485	1,789		1,810							1,810		(21)	(21)	13	
G98294-10-4	XL GROUP PLC	C	12/20/2016	VARIOUS	32.000	1,108		932	1,135	(302)			(302)		932		176	176	14	
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,817,513		11,545,326	13,311,793	(2,403,720)		7,030	(2,410,749)		11,545,326		2,272,187	2,272,187	95,825	
9799997 - Subtotal - Common Stocks - Part 4						13,817,513		11,545,326	13,311,793	(2,403,720)		7,030	(2,410,749)		11,545,326		2,272,187	2,272,187	95,825	
9799998 - Summary Item from Part 5 for Common Stocks						4,669,829		4,825,008							4,825,008		(155,179)	(155,179)	29,255	
9799999 - Subtotal - Common Stocks						18,487,342		16,370,334	13,311,793	(2,403,720)		7,030	(2,410,749)		16,370,334		2,117,008	2,117,008	125,080	
9899999 - Subtotal - Preferred and Common Stocks						18,487,342		16,370,334	13,311,793	(2,403,720)		7,030	(2,410,749)		16,370,334		2,117,008	2,117,008	125,080	
9999999 - TOTALS						60,594,265		58,212,086	49,972,018	(2,403,720)	(75,326)	7,030	(2,486,075)		58,134,708		2,459,556	2,459,556	773,576	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828-H3-7	UNITED STATES TREAS NTS		05/11/2016	HSBC Securities	08/12/2016	CitiGroup Global Markets Inc	250,000.000	250,703	250,713	250,597		(106)		(106)			116	116	1,278	709
0599999 - Subtotal - Bonds - U.S. Governments							250,000.000	250,703	250,713	250,597		(106)		(106)			116	116	1,278	709
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
05581R-AA-4	BMW VEH LEASE TR 2016-1		02/09/2016	Bank/America Sec Llc Montgomery	10/20/2016	PRINCIPAL RECEIPT	500,000.000	500,000	500,000	500,000									1,003	
34532E-AA-3	FORD CREDIT AUTO OWN TR 2016-B		04/19/2016	Barclays Capital Le	11/15/2016	PRINCIPAL RECEIPT	500,000.000	500,000	500,000	500,000									964	
43814N-AA-3	HONDA AUTO RECV 2016-1		02/16/2016	Chase Securities	10/18/2016	PRINCIPAL RECEIPT	500,000.000	500,000	500,000	500,000									1,081	
44930U-AA-4	HYUNDAI AUTO RECV TR 2016-A		03/22/2016	Bank/America Sec Llc Montgomery	11/15/2016	PRINCIPAL RECEIPT	800,000.000	800,000	800,000	800,000									1,341	
47788M-AA-8	JOHN DEERE OWNER TR 2016		02/23/2016	Bank/America Sec Llc Montgomery	12/15/2016	PRINCIPAL RECEIPT	500,000.000	500,000	500,000	500,000									1,253	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,800,000.000	2,800,000	2,800,000	2,800,000									5,642	
8399998 - Subtotal - Bonds								3,050,703	3,050,713	3,050,597		(106)		(106)			116	116	6,920	709
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00773T-10-1	ADVANSIX INC		10/03/2016	VARIOUS	11/10/2016	VARIOUS	40.600	501	652	501							151	151		
001204-10-6	AGL RES INC		06/17/2016	VARIOUS	07/01/2016	MERGER	13.000	855	858	855							3	3	1	
009363-10-2	AIRGAS INC		03/30/2016	J.P. Morgan Securities	05/23/2016	MERGER	1.000	142	143	142							1	1		
013872-10-6	ALCOA CORP		11/01/2016	VARIOUS	12/20/2016	VARIOUS	202.330	5,462	6,100	5,462							638	638		
013817-10-1	ALCOA INC		09/16/2016	VARIOUS	10/06/2016	JP MORGAN SECURI	218.000	2,089	2,267	2,089							179	179	6	
02913V-10-3	AMERICAN PUBLIC EDUCATION INC		05/26/2016	ISI GROUP INC	08/18/2016	INVESTMENT TECHN	8,036.000	217,516	178,145	217,516							(39,371)	(39,371)		
03957W-10-6	ARCHROCK INC		08/18/2016	INVESTMENT TECHN	11/16/2016	CREDIT SUISSE FI	18,546.000	222,383	238,244	222,383							15,861	15,861	2,094	
07177M-10-3	BAXALTA INC		03/30/2016	J.P. Morgan Securities	06/03/2016	J.P. Morgan Securities	93.000	3,642	4,280	3,642							638	638		
081437-10-5	BEMIS INC		03/29/2016	Investment Technology Group	08/31/2016	CITATION GROUP/E	4,724.000	246,855	248,110	246,855							1,255	1,255	2,740	
09609G-10-0	BLUEBIRD BIO INC		02/17/2016	Stifel Nicolaus	05/26/2016	Cantor Fitzgerald	4,062.000	208,810	180,586	208,810							(28,224)	(28,224)		
12686C-10-9	CABLEVISION SYS CORP		06/17/2016	VARIOUS	06/23/2016	MERGER	29.000	1,006	1,012	1,006							6	6		
13057Q-10-7	CALIFORNIA RES CORP COM		03/24/2016	VARIOUS	05/18/2016	VARIOUS	96.050	134	152	134							18	18		
13342B-10-5	CAMERON INTERNATIONAL CORP		03/30/2016	J.P. Morgan Securities	04/04/2016	J.P. Morgan Securities	3.000	203	199	203							(4)	(4)		
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		05/18/2016	VARIOUS	06/17/2016	VARIOUS	183.410	41,086	40,538	41,086							(548)	(548)		
165240-10-2	CHESAPEAKE LODGING TR		07/29/2016	Investment Technology Group	11/11/2016	CITATION GROUP/E	9,493.000	238,188	217,248	238,188							(20,940)	(20,940)	3,797	
19122T-10-9	COCA COLA ENTERPRISES INC NEW		03/30/2016	J.P. Morgan Securities	05/28/2016	J.P. Morgan Securities	3.000	153	155	153							1	1		
198280-10-9	COLUMBIA PIPELINE GROUP INC		06/17/2016	VARIOUS	07/01/2016	MERGER	19.000	482	485	482							3	3		
24703L-10-3	DELL TECHNOLOGIES INC		09/07/2016	VARIOUS	09/14/2016	VARIOUS	294.480	13,210	14,536	13,210							1,326	1,326		
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		03/30/2016	J.P. Morgan Securities	09/30/2016	VARIOUS	1.000	21	18	21							(4)	(4)		
268648-10-2	E M C CORP MASS		06/17/2016	VARIOUS	09/07/2016	Citation Group	37.000	995	1,075	995							80	80	4	
30225T-10-2	EXTRA SPACE STORAGE INC		01/19/2016	Credit Suisse First Boston	09/29/2016	VARIOUS	1,943.000	169,676	168,526	169,676							(1,150)	(1,150)	2,734	
36467W-10-9	GAMESTOP CORP NEW		03/30/2016	J.P. Morgan Securities	05/18/2016	Citation Group	2.000	64	56	64							(8)	(8)		
37253A-10-3	GENTHERM INC		08/31/2016	CITATION GROUP/E	09/29/2016	CREDIT SUISSE FI	6,635.000	219,029	205,303	219,029							(13,726)	(13,726)		
439038-10-0	HOOKER FURNITURE CORP		06/16/2016	Investment Technology Group	08/18/2016	INVESTMENT TECHN	6,474.000	150,635	147,640	150,635							(2,996)	(2,996)		
45688C-10-7	INGEVITY CORP		05/16/2016	VARIOUS	06/17/2016	VARIOUS	61.140	2,178	2,122	2,178							(55)	(55)		
45774N-10-8	INNOPHOS HOLDINGS INC		03/29/2016	Investment Technology Group	09/29/2016	VARIOUS	8,429.000	259,618	321,813	259,618							62,195	62,195	7,457	
458665-30-4	INTERFACE INC		08/31/2016	CITATION GROUP/E	12/13/2016	INVESTMENT TECHN	12,367.000	218,080	226,638	218,080							8,558	8,558	742	
46113M-10-8	INTERVAL LEISURE GROUP INC		05/12/2016	VARIOUS	06/17/2016	VARIOUS	94.380	1,250	1,411	1,250							162	162	11	
478366-10-7	JOHNSON CTLS INC		03/30/2016	J.P. Morgan Securities	09/02/2016	VARIOUS	9.000	350	405	350							55	55	5	
513272-10-4	LAMB WESTON HLDGS INC		11/10/2016	VARIOUS	12/30/2016	VARIOUS	193.000	4,237	6,743	4,237							2,506	2,506		
524901-10-5	LEGG MASON INC		06/17/2016	VARIOUS	12/20/2016	VARIOUS	11.000	344	348	344							4	4	2	
60649T-10-7	MISTRAS GROUP INC		02/17/2016	ISI GROUP INC	11/11/2016	VARIOUS	8,358.000	185,148	195,957	185,148							10,809	10,809		
64031N-10-8	NELNET INC		05/26/2016	CitiGroup Global Markets Inc	08/31/2016	VARIOUS	5,925.000	213,448	220,864	213,448							7,415	7,415	1,096	
651229-10-6	NEWELL RUBBERMAID INC		04/18/2016	VARIOUS	04/27/2016	VARIOUS	5,153.900	228,472	228,622	228,472							149	149		

(continues)

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
67018T-10-5	NU SKIN ENTERPRISES INC		10/20/2016	BARCLAYS CAPITAL	12/13/2016	INVESTMENT TECHN	1,684.000	108,026	85,093	108,026							(22,934)	(22,934)	598	
68375N-10-3	OPKO HEALTH INC		08/31/2016	CITATION GROUP/E	11/11/2016	CITATION GROUP/E	23,582.000	215,844	221,477	215,844							5,634	5,634		
690768-40-3	OWENS ILL INC		06/17/2016	VARIOUS	12/20/2016	VARIOUS	21.000	391	372	391							(18)	(18)		
743424-10-3	PROOFPOINT INC		09/29/2016	CREDIT SUISSE FI	11/16/2016	CREDIT SUISSE FI	2,086.000	158,337	178,724	158,337							20,387	20,387		
747545-10-1	QUALITY CARE PPTYS INC		11/01/2016	VARIOUS	11/10/2016	VARIOUS	128.600	2,053	1,801	2,053							(252)	(252)		
80004C-10-1	SANDISK CORP		03/30/2016	J.P. Morgan Securities	05/12/2016	J.P. Morgan Securities	3.000	228	211	228							(17)	(17)		
822634-10-1	SHELL MIDSTREAM PARTNERS L P		02/17/2016	Stifel Nicolaus	05/26/2016	Cantor Fitzgerald	5,549.000	200,039	184,686	200,039							(15,353)	(15,353)	1,304	
85590A-40-1	STARWOOD HOTELS&RESORTS WRLDWD		09/16/2016	VARIOUS	09/23/2016	VARIOUS	14.000	1,057	1,092	1,057							34	34		
863236-10-5	STRAYER ED INC		03/29/2016	Investment Technology Group	09/29/2016	CREDIT SUISSE FI	5,167.000	245,934	237,895	245,934							(8,038)	(8,038)		
872375-10-0	TECO ENERGY INC		06/17/2016	VARIOUS	07/01/2016	MERGER	60.000	1,658	1,653	1,658							(5)	(5)		
88033G-40-7	TENET HEALTHCARE CORP		03/30/2016	J.P. Morgan Securities	05/18/2016	Citation Group	1.000	29	29	29										
00101J-10-6	THE ADT CORPORATION		03/30/2016	J.P. Morgan Securities	05/02/2016	MERGER	3.000	124	126	124							2	2		
88732J-20-7	TIME WARNER CABLE INC		03/30/2016	J.P. Morgan Securities	05/18/2016	J.P. Morgan Securities	4.000	823	838	823							15	15		
904311-20-6	UNDER ARMOUR INC		04/08/2016	VARIOUS	09/16/2016	VARIOUS	246.740	6,389	8,440	6,389							2,051	2,051		
92532W-10-3	VERSUM MATLS INC		10/03/2016	VARIOUS	11/30/2016	VARIOUS	150.000	3,083	3,531	3,083							448	448		
929089-10-0	VOYA FINL INC		05/26/2016	ISI GROUP INC	07/29/2016	Investment Technology Group	6,480.000	212,844	162,598	212,844							(50,246)	(50,246)		
960417-10-3	WESTLAKE CHEM PARTNERS LP		07/29/2016	Investment Technology Group	11/16/2016	JP MORGAN SECURI	10,077.000	218,201	211,825	218,201							(6,376)	(6,376)	6,663	
966387-10-2	WHITING PETE CORP NEW		05/26/2016	ISI GROUP INC	07/29/2016	Investment Technology Group	16,915.000	212,977	114,889	212,977							(98,088)	(98,088)		
98850P-10-9	YUM CHINA HLDGS INC		11/01/2016	VARIOUS	11/10/2016	CITATION GROUP/E	504.000	10,327	13,099	10,327							2,772	2,772		
G0084W-10-1	ADIENT PLC	C	10/31/2016	VARIOUS	11/10/2016	VARIOUS	131.800	4,724	6,047	4,724							1,323	1,323		
G25839-10-4	COCA COLA EUROPEAN PARTNERS P	C	05/28/2016	VARIOUS	06/17/2016	Citation Group	317.000	11,745	11,875	11,745							130	130		
G3157S-10-6	ENSCO PLC	C	03/30/2016	J.P. Morgan Securities	05/18/2016	Citation Group	3.000	31	30	31										
338488-10-9	FLAMEL TECHNOLOGIES SA	C	02/17/2016	Conversion	11/11/2016	CITATION GROUP/E	19,994.000	189,363	215,057	189,363							25,694	25,694		
82481R-10-6	SHIRE PLC SPONSORED ADR	C	06/03/2016	VARIOUS	06/17/2016	VARIOUS	118.120	22,332	19,939	22,332							(2,393)	(2,393)		
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	01/05/2016	MERGER	02/17/2016	ISI GROUP INC	1,156.000	142,188	127,255	142,188							(14,933)	(14,933)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,825,008	4,669,829	4,825,008							(155,179)	(155,179)	29,255	
9799998 - Subtotal - Common Stocks								4,825,008	4,669,829	4,825,008							(155,179)	(155,179)	29,255	
9899999 - Subtotal - Preferred and Common Stocks								4,825,008	4,669,829	4,825,008							(155,179)	(155,179)	29,255	
9999999 - TOTALS								7,875,711	7,720,542	7,875,605		(106)		(106)			(155,063)	(155,063)	36,175	709

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Sch. D, Pt. 6, Sn. 1, Valuation of Shares

NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Governments - Issuer Obligations																				
	UNITED STATES TREAS NTS			12/20/2016	CITIGROUP GLOBAL	08/15/2017	500,446		(23)			500,000	500,469	1,653		0.875	0.732	FA		1,522
	UNITED STATES TREAS NTS			12/20/2016	HSBC SECURITIES	10/31/2017	499,549		18			500,000	499,531	642		0.750	0.861	AO		528
	UNITED STATES TREAS NTS			12/20/2016	MORGAN STANLEY A	07/31/2017	499,814		9			500,000	499,805	1,062		0.625	0.692	JJ		1,214
0199999 - U.S. Governments - Issuer Obligations							1,499,808		4			1,500,000	1,499,805	3,357						3,264
0599999 - Subtotal - U.S. Governments							1,499,808		4			1,500,000	1,499,805	3,357						3,264
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	FEDERAL HOME LOAN BANKS			09/27/2016	GOLDMAN SACHS	03/02/2017	2,001,148		(1,772)			2,000,000	2,002,920	4,958		0.750	0.411	MS		1,042
	FEDERAL NATL MTG ASSN DISC NT	@		07/28/2016	Barclays Capital Le	02/01/2017	2,993,263					3,000,000	2,993,263	5,624			0.431	N/A		
	FEDERAL NATL MTG ASSN DISC NT	@		08/17/2016	BARCLAYS CAPITAL	02/10/2017	798,387					800,000	798,387	1,248			0.411	N/A		
	FEDERAL NATL MTG ASSN DISC NT	@		07/20/2016	Barclays Capital Le	02/15/2017	797,910					800,000	797,910	1,641			0.449	N/A		
	FEDERAL NATL MTG ASSN DISC NT	@		10/18/2016	MIZUHO SEC	03/27/2017	2,794,908					2,800,000	2,794,908	2,483			0.395	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		10/24/2016	CITIGROUP GLOBAL	01/23/2017	999,156					1,000,000	999,156	640			0.335	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		11/16/2016	BARCLAYS CAPITAL	04/21/2017	997,443					1,000,000	997,443	753			0.593	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		11/04/2016	CHASE SECURITIES	06/01/2017	2,691,771					2,700,000	2,691,771	2,279			0.527	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		07/12/2016	Barclays Capital Le	01/06/2017	2,494,623					2,500,000	2,494,623	5,226			0.436	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		07/08/2016	Nomura Securities	06/01/2017	1,791,144					1,800,000	1,791,144	4,768			0.543	N/A		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							18,359,753		(1,772)			18,400,000	18,361,525	29,620						1,042
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							18,359,753		(1,772)			18,400,000	18,361,525	29,620						1,042
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	AMERICAN HONDA FIN CRP Disc C/P	@		10/19/2016	BARCLAYS CAPITAL	01/18/2017	499,178					500,000	499,178	668			0.653	N/A		
	AMERICAN HONDA FIN Disc C/P	@		10/24/2016	BARCLAYS CAPITAL	01/26/2017	898,402					900,000	898,402	1,172			0.683	N/A		
	AMERICAN HONDA FINCORP Disc C/P	@		11/15/2016	BANC/AMERICA SEC	02/16/2017	549,076					550,000	549,076	466			0.653	N/A		
	COCA COLA CO Disc C/P	@		07/19/2016	Goldman Sachs Co	01/11/2017	996,743					1,000,000	996,743	3,071			0.670	N/A		
	COCA COLA CO Disc C/P	@		10/19/2016	GOLDMAN SACHS	03/24/2017	298,934					300,000	298,934	505			0.825	N/A		
	CREDIT SUISSE FIRST BOSTN Disc C/P	@		09/20/2016	CREDIT SUISSE FI	02/17/2017	895,575					900,000	895,575	3,034			1.190	N/A		
	EXXON MOBIL CORP			08/18/2016	WELLS FARGO SECU	03/15/2017	900,219		(285)			900,000	900,504	426		1.003	0.886	MJSD	3,618	1,195
	GOTHAM FDG CORP Disc C/P	@		10/06/2016	RBC CAP MKTS COR	02/03/2017	896,850					900,000	896,850	2,282			1.057	N/A		
	MICROSOFT CORP Disc C/P	@		10/06/2016	GOLDMAN SACHS	03/30/2017	1,892,519					1,900,000	1,892,519	3,712			0.815	N/A		
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							7,827,496		(285)			7,850,000	7,827,782	15,336					3,618	1,195
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)							7,827,496		(285)			7,850,000	7,827,782	15,336					3,618	1,195
7799999 - Total Bonds - Subtotal - Issuer Obligations							27,687,058		(2,053)			27,750,000	27,689,111	48,313					3,618	5,501
8399999 - TOTAL - Bonds							27,687,058		(2,053)			27,750,000	27,689,111	48,313					3,618	5,501
Exempt Money Market Mutual Funds - as Identified by SVO																				
993099-20-9	BLACKROCK TREASURY TRUST FUND			04/29/2016	PNC Institutional Investments													MON	2,789	
999748-74-2	FIDELITY TREASURY MONEY MARKET#695			12/30/2016	FIDELITY		4,595,634						4,595,634					MON	4,514	
8899999 - Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO							4,595,634						4,595,634						7,303	
9199999 - TOTAL Short-Term Investments							32,282,692		(2,053)				32,284,745	48,313					10,921	5,501

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Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E19
Schedule DB, Part A, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E20
Schedule DB, Part B, Section 1
NONE

Broker Name
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E21
Schedule DB, Part B, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E22
Schedule DB, Part D, Section 1
NONE

Page E23
Schedule DB, Part D, Section 2, Collateral Pledged By
NONE

Schedule DB, Part D, Section 2, Collateral Pledged To
NONE

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Schedule DL, Part 1, Securities Lending Collateral Assets
NONE

Page E25
Schedule DL, Part 2, Securities Lending Collateral Assets
NONE

SCHEDULE E - PART 1 - CASH

1 Depository Name	1 Depository Location and Supplemental Information	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
PNC Bank	Columbus, OH					(6,996,465)	
0199998 - Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				1,884			
0199999 - TOTAL - Open Depositories				1,884		(6,996,465)	
0399999 - TOTAL Cash on Deposit				1,884		(6,996,465)	
0599999 - TOTAL Cash				1,884		(6,996,465)	

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(4,170,300)	4. April	(46,478,799)	7. July	(2,443,594)	10. October	(5,911,958)
2. February	(277,448)	5. May	(1,346,327)	8. August	281,948	11. November	(3,940,905)
3. March	1,617,316	6. June	341,988	9. September	(6,971,675)	12. December	(6,996,465)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
U.S. Governments, Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		12/30/2016	0.150	01/01/2017	32,473,524	4,137	
0199999 - U.S. Governments, Issuer Obligations					32,473,524	4,137	
0599999 - Subtotals - U.S. Governments					32,473,524	4,137	
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations							
FEDL HOME LOAN BK CONS DISC NT		12/16/2016		01/04/2017	599,842	133	
FEDL HOME LOAN BK CONS DISC NT		12/30/2016		01/30/2017	599,736	17	
FEDL HOME LN MTG CORP DISC NT		12/01/2016		02/07/2017	1,498,725	581	
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations					2,698,303	731	
3199999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					2,698,303	731	
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations							
APPLE INC Disc C/P		11/01/2016		01/04/2017	599,488	488	
APPLE INC Disc C/P		11/14/2016		01/10/2017	1,099,129	733	
APPLE INC Disc C/P		10/20/2016		01/17/2017	499,357	527	
CRC FDG LLC Disc C/P		12/30/2016		03/01/2017	437,369	21	
CHEVRON CORP Disc C/P		11/25/2016		01/04/2017	249,847	141	
CHEVRON CORP NEW Disc C/P		11/30/2016		01/30/2017	1,798,170	960	
CIESCO LLC Disc C/P		12/13/2016		02/03/2017	449,480	190	
COCA COLA CO Disc C/P		11/17/2016		01/23/2017	749,162	562	
COLLATERALIZED CP Disc C/P		10/21/2016		01/10/2017	499,025	866	
EXXON CORP Disc C/P		11/22/2016		01/23/2017	999,051	612	
FAIRWAY FIN CORP Disc C/P		12/16/2016		01/06/2017	499,796	156	
FAIRWAY FIN CORP Disc C/P		12/21/2016		01/17/2017	499,719	115	
FAIRWAY FIN CORP Disc C/P		11/08/2016		01/23/2017	998,628	975	
FAIRWAY FIN CORP Disc C/P		12/01/2016		02/22/2017	499,020	366	
JPMORGAN SECURITIES LLC Disc C/P		12/01/2016		02/01/2017	1,348,140	929	
LIBERTY STR FDG CORP Disc C/P		12/12/2016		01/26/2017	1,898,290	760	
METLIFE SHORT TERM FDG Disc C/P		12/23/2016		01/26/2017	749,497	133	
METLIFE SHORT TERM FDG Disc C/P		12/06/2016		01/30/2017	1,248,663	632	
MICROSOFT CORP Disc C/P		11/08/2016		02/02/2017	499,259	465	
NEW YORK LIFE CAP CORP Disc C/P		11/01/2016		01/23/2017	998,321	1,234	
NEW YORK LIFE CAP Disc C/P		12/13/2016		03/10/2017	998,188	395	
NIEUW AMSTERDAM RECEVBLS Disc C/P		12/06/2016		01/19/2017	1,898,374	960	
NOVARTIS FIN CORP Disc C/P		12/21/2016		01/09/2017	2,042,200	512	
OLD LINE FUNDING LLC Disc C/P		12/13/2016		02/06/2017	1,248,552	510	
PACCAR FINANCIAL CORP Disc C/P		10/27/2016		01/04/2017	499,454	522	
PACCAR FIN CORP Disc C/P		12/15/2016		01/17/2017	699,577	218	
PACCAR FIN CORP Disc C/P		12/09/2016		03/09/2017	898,313	431	
PFIZER INC Disc C/P		12/12/2016		01/23/2017	749,449	262	
PFIZER INC Disc C/P		12/21/2016		02/13/2017	1,648,342	338	
THUNDER BAY FDG LLC Disc C/P		11/01/2016		01/23/2017	898,340	1,219	
USAA CAP CORP Disc C/P		12/12/2016		01/05/2017	2,099,242	653	
3299999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					30,299,442	16,883	
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					30,299,442	16,883	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations					65,471,269	21,751	
8399999 - TOTAL Bonds, Subtotals - Bonds					65,471,269	21,751	
8699999 - TOTAL Cash Equivalents					65,471,269	21,751	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH	O	Statutory Deposit	2,976,918	2,968,560		
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX				
59. Total		XXX	XXX	2,976,918	2,968,560		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899. Total (Lines 5801 - 5803 + 5898)		XXX	XXX				

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