HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

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

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

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

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

Internet Website Address www.medigold.com

Statutory Statement Contact Juan Manuel Fraiz (Name), 614-546-3211 (Area Code) (Telephone Number)
Juan.Fraiz@mchs.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

Board Chair	Edward H. Lamb	Secretary	Sister Barbara Ann Hahl
President & CEO	Michael James Demand	Treasurer	Paul G. Morris

OTHER

DIRECTORS OR TRUSTEES

Edward H. Lamb	Martin J. Brill	Michael James Demand
Sister Barbara Ann Hahl	Stephen Michael Lundregan Jr.	Paul G. Morris
Joseph Patrick	Daniel James Wendorff MD	

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	Michael James Demand	Sister Barbara Ann Hahl
Board Chair	President & CEO	Secretary

Subscribed and sworn to before me this
_______ day of _______

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed 03/01/2018
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	55,253,036	18.767	55,253,036		55,253,036	18.767
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	5,266,472	1.789	5,266,472		5,266,472	1.789
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations		0.000			0	0.000
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	269,815	0.092	269,815		269,815	0.092
1.512 Issued or guaranteed by FNMA and FHLMC	6,260,316	2.126	6,260,316		6,260,316	2.126
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,027,408	0.349	1,027,408		1,027,408	0.349
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		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	66,929,078	22.733	66,929,078		66,929,078	22.733
2.2 Unaffiliated non-U.S. securities (including Canada)	3,491,249	1.186	3,491,249		3,491,249	1.186
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	5,597,267	1.901	5,597,267		5,597,267	1.901
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	47,240,963	16.045	47,240,963		47,240,963	16.045
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	103,084,325	35.013	103,084,325		103,084,325	35.013
11. Other invested assets		0.000			0	0.000
12. Total invested assets	294,419,929	100.000	294,419,929	0	294,419,929	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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, Column 16		
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 end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		173,591,251
2.	Cost of bonds and stocks acquired, Part 3, Column 7		63,259,551
3.	Accrual of discount		67,813
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	8,930,750	
	4.4. Part 4, Column 11	(5,166,207)	3,764,543
5.	Total gain (loss) on disposals, Part 4, Column 19		5,798,002
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		54,692,923
7.	Deduct amortization of premium		429,364
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	20,846	
	9.4. Part 4, Column 13	2,423	23,269
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		191,335,604
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		191,335,604

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	1.	United States	55,522,851	54,583,298	55,744,367	55,234,978
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	55,522,851	54,583,298	55,744,367	55,234,978
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	12,554,195	12,719,313	12,567,802	12,294,850
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	66,929,078	67,464,639	67,554,089	66,388,955
	9.	Canada	1,202,002	1,241,264	1,205,448	1,200,000
	10.	Other Countries	2,289,246	2,343,912	2,321,809	2,250,000
	11.	Totals	70,420,326	71,049,815	71,081,346	69,838,955
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	138,497,372	138,352,426	139,393,515	137,368,783
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	49,486,836	49,486,836	32,627,314	
Industrial and Miscellaneous	21.	Canada	107,110	107,110	96,538	
(unaffiliated)	22.	Other Countries	3,244,285	3,244,285	2,698,523	
	23.	Totals	52,838,231	52,838,231	35,422,375	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	52,838,231	52,838,231	35,422,375	
	26.	Total Stocks	52,838,231	52,838,231	35,422,375	
	27.	Total Bonds and Stocks	191,335,603	191,190,657	174,815,890	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	57,357,166	22,263,516	25,353,162	22,322	364	XXX	104,996,530	43.1	81,949,570	37.9	104,996,530	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	57,357,166	22,263,516	25,353,162	22,322	364	XXX	104,996,530	43.1	81,949,570	37.9	104,996,530	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	0	0.0		0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0	0	0.0		0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,966,605	5,596,269	2,628,655	1,030,118	102,390	XXX	29,324,037	12.0	37,512,099	17.3	29,324,037	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	19,966,605	5,596,269	2,628,655	1,030,118	102,390	XXX	29,324,037	12.0	37,512,099	17.3	29,324,037	0

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	49,200,028	30,411,340	6,915,163	0	0	XXX	86,526,531	35.5	76,437,519	35.3	86,526,531	0
6.2 NAIC 2	980,117	13,027,732	7,671,500	1,099,249	0	XXX	22,778,598	9.3	20,344,638	9.4	22,778,598	0
6.3 NAIC 3						XXX	0	0.0		0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	50,180,145	43,439,072	14,586,663	1,099,249	0	XXX	109,305,129	44.9	96,782,157	44.8	109,305,129	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 126,523,798	58,271,125	34,896,978	1,052,440	102,754	0	220,847,096	90.7	XXX	XXX	220,847,096	0
10.2 NAIC 2	(d) 980,117	13,027,732	7,671,500	1,099,249	0	0	22,778,598	9.3	XXX	XXX	22,778,598	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	127,503,915	71,298,857	42,568,478	2,151,689	102,754	0	(b) 243,625,694	100.0	XXX	XXX	243,625,694	0
10.8 Line 10.7 as a % of Col. 7	52.3	29.3	17.5	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	111,817,835	52,001,518	31,186,367	833,536	59,932	0	XXX	XXX	195,899,188	90.6	195,899,187	0
11.2 NAIC 2	1,374,986	8,457,321	10,512,331				XXX	XXX	20,344,638	9.4	20,344,637	0
11.3 NAIC 3							XXX	XXX	0	0.0		0
11.4 NAIC 4							XXX	XXX	0	0.0		0
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
11.7 Totals	113,192,821	60,458,839	41,698,698	833,536	59,932	0	XXX	XXX	(b) 216,243,826	100.0	216,243,824	0
11.8 Line 11.7 as a % of Col. 9	52.3	28.0	19.3	0.4	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	126,523,798	58,271,125	34,896,978	1,052,440	102,754	0	220,847,096	90.7	195,899,187	90.6	220,847,096	XXX
12.2 NAIC 2	980,117	13,027,732	7,671,500	1,099,249	0	0	22,778,598	9.3	20,344,637	9.4	22,778,598	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	127,503,915	71,298,857	42,568,478	2,151,689	102,754	0	243,625,694	100.0	216,243,824	100.0	243,625,694	XXX
12.8 Line 12.7 as a % of Col. 7	52.3	29.3	17.5	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	52.3	29.3	17.5	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(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 are 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 $ 105,128,322 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	57,301,093	22,131,842	25,293,780	0	0	XXX	104,726,715	43.0	81,605,186	37.7	104,726,715	0
1.2 Residential Mortgage-Backed Securities	56,073	131,674	59,382	22,322	364	XXX	269,815	0.1	344,384	0.2	269,815	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.5 Totals	57,357,166	22,263,516	25,353,162	22,322	364	XXX	104,996,530	43.1	81,949,570	37.9	104,996,530	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	19,020,717	3,015,596	0	0	0	XXX	22,036,313	9.0	29,949,644	13.8	22,036,313	0
5.2 Residential Mortgage-Backed Securities	945,888	2,580,673	2,628,655	1,030,118	102,390	XXX	7,287,724	3.0	7,562,454	3.5	7,287,724	0
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.5 Totals	19,966,605	5,596,269	2,628,655	1,030,118	102,390	XXX	29,324,037	12.0	37,512,098	17.3	29,324,037	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	43,048,208	37,006,597	14,586,663	1,099,249	0	XXX	95,740,717	39.3	89,977,217	41.6	95,740,717	0
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.4 Other Loan-Backed and Structured Securities	7,131,937	6,432,475	0	0	0	XXX	13,564,412	5.6	6,804,939	3.1	13,564,412	0
6.5 Totals	50,180,145	43,439,072	14,586,663	1,099,249	0	XXX	109,305,129	44.9	96,782,156	44.8	109,305,129	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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. 7 Prior Year	10 % From Col. 8 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		0	0.0		0.0		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	119,370,017	62,154,035	39,880,441	1,099,249	0	XXX	222,503,743	91.3	XXX	XXX	222,503,743	0
10.2 Residential Mortgage-Backed Securities	1,001,961	2,712,347	2,688,037	1,052,440	102,754	XXX	7,557,539	3.1	XXX	XXX	7,557,539	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	7,131,937	6,432,475	0	0	0	XXX	13,564,412	5.6	XXX	XXX	13,564,412	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	127,503,915	71,298,857	42,568,478	2,151,689	102,754	0	243,625,694	100.0	XXX	XXX	243,625,694	0
10.7 Line 10.6 as a % of Col. 7	52.3	29.3	17.5	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	108,464,497	53,179,996	39,887,556	0	0	XXX	XXX	XXX	201,532,049	93.2	201,532,049	0
11.2 Residential Mortgage-Backed Securities	1,532,702	3,677,992	1,802,676	833,536	59,932	XXX	XXX	XXX	7,906,837	3.7	7,906,837	0
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
11.4 Other Loan-Backed and Structured Securities	3,195,622	3,600,851	8,466	0	0	XXX	XXX	XXX	6,804,939	3.1	6,804,939	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
11.6 Totals	113,192,821	60,458,838	41,698,698	833,536	59,932	0	XXX	XXX	216,243,824	100.0	216,243,824	0
11.7 Line 11.6 as a % of Col. 9	52.3	28.0	19.3	0.4	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	119,370,018	62,154,035	39,880,442	1,099,249	0	XXX	222,503,744	91.3	201,532,049	93.2	222,503,744	XXX
12.2 Residential Mortgage-Backed Securities	1,001,961	2,712,347	2,688,036	1,052,440	102,754	XXX	7,557,538	3.1	7,906,837	3.7	7,557,538	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	7,131,937	6,432,475	0	0	0	XXX	13,564,412	5.6	6,804,939	3.1	13,564,412	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	127,503,915	71,298,857	42,568,478	2,151,689	102,754	0	243,625,694	100.0	216,243,824	100.0	243,625,694	XXX
12.7 Line 12.6 as a % of Col. 7	52.3	29.3	17.5	0.9	0.0	0.0	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	29.3	17.5	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	(1)	0	(1)	0	0	XXX	(2)	0.0	0	0.0	XXX	(2)
13.2 Residential Mortgage-Backed Securities	0	0	1	0	0	XXX	1	0.0	0	0.0	XXX	1
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	(1)	0	0	0	0	0	(1)	0.0	0	0.0	XXX	(1)
13.7 Line 13.6 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	32,282,692	32,282,692	0	0	0
2. Cost of short-term investments acquired	96,134,805	96,134,805	0	0	0
3. Accrual of discount	3,483	3,483	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(622)	(622)	0	0	0
6. Deduct consideration received on disposals	104,891,239	104,891,239	0	0	0
7. Deduct amortization of premium	3,284	3,284	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,525,835	23,525,835	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	23,525,835	23,525,835	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	65,471,269	65,471,269		0
2. Cost of cash equivalents acquired	864,122,020	858,289,486	5,832,534	0
3. Accrual of discount	1,334	1,334	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	844,217,575	842,159,602	2,057,973	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	85,377,048	81,602,487	3,774,561	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	85,377,048	81,602,487	3,774,561	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-2A-7	UNITED STATES TREAS NTS				1	454,297	93.0150	465,075	500,000	458,664	0	4,230	0	0	1.500	2.592	FA	2,833	7,500	12/20/2016	08/15/2026
912828-2R-0	UNITED STATES TREAS NTS				1	1,562,021	98.5780	1,527,959	1,550,000	1,561,638	0	(383)	0	0	2.250	2.175	FA	13,173	0	09/28/2017	08/15/2027
912828-A3-4	UNITED STATES TREAS NTS				1	3,491,250	99.5180	3,483,130	3,500,000	3,492,612	0	1,362	0	0	1.250	1.489	MN	3,846	21,875	10/31/2017	11/30/2018
912828-A7-5	UNITED STATES TREAS NTS				1	1,760,186	99.6890	1,744,558	1,750,000	1,753,383	0	(3,349)	0	0	1.500	1.309	JD	13,198	26,250	12/15/2015	12/31/2018
912828-B3-3	UNITED STATES TREAS NTS				1	1,728,484	99.6390	1,693,863	1,700,000	1,712,064	0	(11,061)	0	0	1.500	0.841	JJ	10,671	25,500	08/24/2016	01/31/2019
912828-G6-1	UNITED STATES TREAS NTS				1	6,108,613	99.2730	5,956,380	6,000,000	6,063,319	0	(32,675)	0	0	1.500	0.944	MN	7,912	90,000	08/24/2016	11/30/2019
912828-G9-5	UNITED STATES TREAS NTS				1	767,041	99.4770	746,078	750,000	759,605	0	(4,740)	0	0	1.625	0.978	JD	6,127	12,188	07/19/2016	12/31/2019
912828-J2-7	UNITED STATES TREAS NTS				1	1,475,156	97.7470	1,466,205	1,500,000	1,480,739	0	2,470	0	0	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	101.6860	559,273	550,000	551,554	0	(1,753)	0	0	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	97.4840	2,632,068	2,700,000	2,719,511	0	(2,418)	0	0	2.000	1.909	FA	20,397	54,000	02/24/2016	08/15/2025
912828-LY-4	UNITED STATES TREAS NTS				1	505,622	102.7550	513,775	500,000	505,716	0	(3,011)	0	0	3.375	2.776	MN	2,191	16,875	12/20/2016	11/15/2019
912828-M5-6	UNITED STATES TREAS NTS				1	149,965	99.1120	148,668	150,000	149,966	0	1	0	0	2.250	2.266	MN	438	1,688	09/28/2017	11/15/2025
912828-M6-4	UNITED STATES TREAS NTS			2	1	504,418	99.5490	497,745	500,000	501,641	0	(1,876)	0	0	1.250	0.873	MN	811	6,250	12/20/2016	11/15/2018
912828-MP-2	UNITED STATES TREAS NTS				1	1,771,529	103.5840	1,760,928	1,700,000	1,717,640	0	(7,973)	0	0	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	94.4280	1,699,704	1,800,000	1,782,564	0	1,958	0	0	1.625	1.762	FA	11,048	29,250	07/06/2016	02/15/2026
912828-P8-7	UNITED STATES TREAS NTS				1	3,599,551	97.2520	3,501,072	3,600,000	3,599,849	0	39	0	0	1.125	1.130	FA	13,761	40,500	08/24/2016	02/28/2021
912828-PC-8	UNITED STATES TREAS NTS				1	2,669,414	101.8070	2,545,175	2,500,000	2,609,885	0	(37,543)	0	0	2.625	1.070	MN	8,520	65,625	06/30/2016	11/15/2020
912828-R3-6	UNITED STATES TREAS NTS				1	4,111,660	94.1780	4,002,565	4,250,000	4,120,184	0	8,826	0	0	1.625	2.040	MN	8,967	69,063	05/11/2017	05/15/2026
912828-RE-2	UNITED STATES TREAS NTS				1	706,894	99.8870	699,209	700,000	701,193	0	(1,797)	0	0	1.500	1.244	FA	3,568	10,500	02/24/2016	08/31/2018
912828-RT-9	UNITED STATES TREAS NTS				1	832,058	99.6350	821,989	825,000	827,031	0	(2,206)	0	0	1.375	1.106	MN	997	11,344	09/15/2015	11/30/2018
912828-U6-5	UNITED STATES TREAS NTS				1	2,487,763	98.6130	2,489,978	2,525,000	2,490,741	0	2,892	0	0	1.750	2.124	MN	3,885	17,500	12/20/2017	11/30/2021
912828-U7-3	UNITED STATES TREAS NTS				1	497,129	99.0140	495,070	500,000	498,106	0	947	0	0	1.375	1.579	JD	321	6,875	12/20/2016	12/15/2019
912828-UB-4	UNITED STATES TREAS NTS				1	400,938	98.3530	393,412	400,000	400,550	0	(284)	0	0	1.000	0.929	MN	352	4,000	08/19/2016	11/30/2019
912828-UF-5	UNITED STATES TREAS NTS				1	1,424,763	98.5180	1,403,882	1,425,000	1,425,081	0	(40)	0	0	1.125	1.125	JD	8,060	16,031	02/24/2016	12/31/2019
912828-UN-8	UNITED STATES TREAS NTS				1	2,583,637	98.9770	2,573,402	2,600,000	2,593,530	0	1,366	0	0	2.000	2.065	FA	19,641	34,000	08/30/2017	02/15/2023
912828-VS-6	UNITED STATES TREAS NTS				1	4,237,379	101.3540	4,155,514	4,100,000	4,225,961	0	(11,418)	0	0	2.500	1.930	FA	38,716	51,250	06/23/2017	08/15/2023
912828-WC-0	UNITED STATES TREAS NTS				1	250,771	99.4400	248,600	250,000	250,444	0	(153)	0	0	1.750	1.692	AO	749	4,375	11/05/2015	10/31/2020
912828-X8-8	UNITED STATES TREAS NTS				1	1,520,238	99.6990	1,495,485	1,500,000	1,519,189	0	(1,049)	0	0	2.375	2.235	MN	4,625	17,813	06/27/2017	05/15/2027
912828-XB-1	UNITED STATES TREAS NTS				1	4,707,248	98.4670	4,480,249	4,550,000	4,681,834	0	(16,784)	0	0	2.125	1.715	MN	12,553	96,688	06/30/2016	05/15/2025
912828-TJ-9	UNITED STATES TREASURY NTS				1	98,781	97.6660	97,666	100,000	98,843	0	62	0	0	1.625	1.896	FA	614	0	09/28/2017	08/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						55,473,989	XXX	54,298,677	54,975,000	55,253,037	0	(116,360)	0	0	XXX	XXX	XXX	255,261	849,190	XXX	XXX
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	270,377	109.4800	284,623	259,978	269,815	0	(110)	0	0	5.000	3.967	MON	1,083	13,097	04/01/2010	09/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						270,377	XXX	284,623	259,978	269,815	0	(110)	0	0	XXX	XXX	XXX	1,083	13,097	XXX	XXX
0599999. Total - U.S. Government Bonds						55,744,366	XXX	54,583,300	55,234,978	55,522,852	0	(116,470)	0	0	XXX	XXX	XXX	256,344	862,287	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3133EE-W5-5	FEDERAL FARM CR BKS				1	626,226	99.4490	614,597	618,000	622,449	0	(1,766)	0	0	1.800	1.506	JD	494	11,124	11/04/2015	06/15/2020
3137EA-CA-5	FEDERAL HOME LN MTG CORP				1	690,282	102.3380	716,369	700,000	698,478	0	1,152	0	0	3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
313376-BR-5	FEDERAL HOME LOAN BANKS				1	251,586	99.8910	249,727	250,000	250,952	0	(634)	0	0	1.750	1.351	JD	207	4,375	05/10/2017	12/14/2018
313379-EE-5	FEDERAL HOME LOAN BANKS				1	944,459	99.6020	926,295	930,000	934,604	0	(3,121)	0	0	1.625	1.284	JD	714	15,113	10/21/2014	06/14/2019
3130A3-KM-5	FEDERAL HOME LOAN BANKS CONS BD 2.				1	461,388	101.1470	460,217	455,000	461,356	0	(32)	0	0	2.500	2.212	JD	695	0	12/22/2017	12/09/2022
3135G0-TG-8	FEDERAL NATL MTG ASSN				1	1,999,280	99.9520	1,999,036	2,000,000	1,999,924	0	644	0	0	0.875	0.913	FA	6,951	17,500	02/01/2017	02/08/2018
3136FT-P3-7	FEDERAL NATL MTG ASSN			2	1	300,980	99.8470	297,545	298,000	298,709	0	(606)	0	0	1.680	1.476	FA	1,724	5,006	03/05/2014	02/27/2019
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,274,201	XXX	5,263,786	5,251,000	5,266,472	0	(4,363)	0	0	XXX	XXX	XXX	17,639	79,368	XXX	XXX
3128PL-A2-8	FHLMC PC GOLD 15 YR			4	1	33,578	104.8040	34,896	33,297	33,442	0	(29)	0	0	4.500	4.292	MON	125	1,508	06/12/2009	06/01/2023
312935-M2-2	FHLMC PC GOLD COMB 30			4	1	316,049	109.0280	330,334	302,982	315,448	0	(176)	0	0	5.000	4.053	MON	1,262	15,149	05/11/2010	09/01/2039
3137FA-WS-3	FHLMC REMIC SERIES K-067			4	1	1,027,734	102.8270	1,028,270	1,000,000	1,027,408	0	(327)	0	0	3.194	2.877	MON	2,662	2,662	11/17/2017	07/25/2027
31416N-3J-9	FNMA PASS-THRU INT 15 YEAR			4	1	5,144	101.5500	4,951	4,876	4,924	0	(37)	0	0	4.500	2.793	MON	18	224	03/18/2010	09/01/2020
31371L-6G-9	FNMA PASS-THRU LNG 30 YEAR			4	1	113,196	111.0000	125,823	113,353	113,196	0	0	0	0	5.500	0.000	MON	520	6,275	09/26/2008	04/01/2035
3138AB-YR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	246,768	107.2110	255,810	238,603	246,348	0	(103)	0	0	4.500	3.789	MON	895	10,752	07/07/2011	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LNG 30 YEAR			4	1	360,130	107.3780	371,716	346,175	360,413	0	(192)	0	0	4.500	3.588	MON	1,298	15,667	07/28/2011	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LNG 30 YEAR			4	1	417,428	105.0240	408,705	389,154	415,788	0	(412)	0	0	4.000	2.677	MON	1,297	15,657	08/08/2012	01/01/2042

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 Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EG-HX-5	FNMA PASS-THRU LNG 30 YEAR			4	1	415,098	105.8070	434,989	411,116	415,986	0	(84)	0	0	4.000	3.765	MON	1,370	16,456	07/28/2011	04/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,513,727	103.2570	1,507,436	1,459,893	1,512,007	0	(907)	0	0	3.500	2.905	MON	4,258	51,127	09/15/2015	08/01/2042
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,509,890	104.6380	1,482,194	1,416,490	1,508,608	0	(878)	0	0	4.000	2.737	MON	4,722	57,009	09/15/2015	07/01/2045
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR			4	1	127,083	110.9300	144,034	129,842	127,275	0	46	0	0	5.500	6.091	MON	595	7,154	10/29/2008	01/01/2035
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR			4	1	90,402	108.6270	94,813	87,283	90,150	0	(58)	0	0	5.000	4.106	MON	364	4,397	11/03/2009	02/01/2036
31403D-WU-9	FNMA PASS-THRU LNG 30 YEAR			4	1	109,501	110.6720	114,362	103,334	109,231	0	(101)	0	0	5.500	3.913	MON	474	5,693	01/28/2010	11/01/2036
31408F-6B-0	FNMA PASS-THRU LNG 30 YEAR			4	1	46,343	108.4190	52,985	48,870	46,509	0	35	0	0	5.000	6.474	MON	204	2,468	10/30/2008	01/01/2036
31409W-LB-5	FNMA PASS-THRU LNG 30 YEAR			4	1	56,027	110.5520	63,947	57,843	56,133	0	22	0	0	5.500	6.444	MON	265	3,192	07/22/2008	04/01/2036
31411E-2C-0	FNMA PASS-THRU LNG 30 YEAR			4	1	138,636	110.7900	155,542	140,393	138,636	0	0	0	0	5.500	0.000	MON	643	7,724	10/31/2007	01/01/2037
31411E-YD-3	FNMA PASS-THRU LNG 30 YEAR			4	1	194,749	110.7430	218,521	197,322	194,749	0	0	0	0	5.500	0.000	MON	904	10,993	10/31/2007	01/01/2037
31412P-6K-2	FNMA PASS-THRU LNG 30 YEAR			4	1	58,663	108.5830	62,334	57,407	58,546	0	(33)	0	0	5.000	4.466	MON	239	2,903	07/23/2009	02/01/2035
31412W-N2-8	FNMA PASS-THRU LNG 30 YEAR			4	1	179,096	114.4580	205,762	179,770	179,094	0	(1)	0	0	6.000	6.162	MON	899	10,790	08/06/2007	06/01/2037
31413V-UA-3	FNMA PASS-THRU LNG 30 YEAR			4	1	68,845	112.5830	77,374	68,727	68,824	0	(4)	0	0	6.000	6.001	MON	344	4,127	08/12/2008	12/01/2037
31416T-L5-6	FNMA PASS-THRU LNG 30 YEAR			4	1	265,517	109.1830	280,731	257,120	265,010	0	(118)	0	0	5.000	4.273	MON	1,071	12,940	04/01/2010	08/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,293,604	XXX	7,455,529	7,043,850	7,287,725	0	(3,357)	0	0	XXX	XXX	XXX	24,429	264,867	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						12,567,805	XXX	12,719,315	12,294,850	12,554,197	0	(7,720)	0	0	XXX	XXX	XXX	42,068	344,235	XXX	XXX
90131H-AN-5	21ST CENTY FOX AMER INC				2FE	290,131	105.2750	289,506	275,000	289,716	0	(414)	0	0	6.900	2.237	MS	6,325	0	12/19/2017	03/01/2019
90131H-AQ-8	21ST CENTY FOX AMER INC			1	2FE	689,760	105.7590	634,554	600,000	636,723	0	(11,188)	0	0	4.500	2.466	FA	10,200	27,000	01/11/2013	02/15/2021
002824-BF-6	ABBOTT LABS			1,2	2FE	819,770	102.8480	848,496	825,000	820,582	0	418	0	0	3.750	3.858	MN	2,664	31,625	11/18/2016	11/30/2026
00440E-AT-4	ACE INA HLDG INC			1,2	1FE	499,720	99.8740	499,370	500,000	499,941	0	17	0	0	2.300	2.317	MN	1,853	11,500	10/27/2015	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1,2	2FE	1,010,250	104.8750	1,048,750	1,000,000	1,005,537	0	(1,232)	0	0	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	104.7240	1,293,341	1,235,000	1,315,657	0	(23,007)	0	0	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	99.4040	1,093,444	1,100,000	1,046,977	0	9,643	0	0	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	100.2220	400,888	400,000	399,938	0	34	0	0	2.250	2.272	FA	3,400	9,000	08/12/2014	08/15/2019
03349M-AA-3	ANDEAVOR				2FE	209,691	100.4150	210,872	210,000	209,844	0	152	0	0	3.800	3.846	AO	222	0	12/14/2017	04/01/2028
037833-AK-6	APPLE INC			1	1FE	599,202	99.0290	594,174	600,000	599,608	0	66	0	0	2.400	2.427	MN	2,320	14,400	04/30/2013	05/03/2023
037833-BS-8	APPLE INC			1,2	1FE	499,645	99.9180	499,590	500,000	499,906	0	27	0	0	2.250	2.269	FA	4,000	11,250	02/16/2016	02/23/2021
00206R-AZ-5	AT&T INC			1	2FE	1,379,338	103.6790	1,295,988	1,250,000	1,308,026	0	(15,119)	0	0	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	103.4360	1,034,360	1,000,000	1,019,541	0	(4,272)	0	0	3.800	3.325	MS	11,189	38,000	03/21/2016	03/15/2022
05348E-BA-6	AVALONBAY CMNTYS INC MTN BE			1,2	1FE	199,308	100.8620	201,724	200,000	199,499	0	191	0	0	3.350	3.410	MN	856	3,406	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1,2	2FE	788,195	100.3330	791,627	789,000	788,725	0	42	0	0	3.350	3.385	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-EU-9	BANK AMER CORP				1FE	971,196	102.3560	1,023,560	1,000,000	983,191	0	2,936	0	0	3.300	3.709	JJ	15,583	33,000	08/28/2013	01/11/2023
06406H-BM-0	BANK NEW YORK MTN BK ENT				1FE	587,510	104.4210	522,105	500,000	515,511	0	(10,910)	0	0	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	104.6160	653,850	625,000	629,441	0	(2,063)	0	0	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	103.9530	727,671	700,000	721,686	0	(4,978)	0	0	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	100.0610	500,305	500,000	500,048	0	(32)	0	0	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	106.9240	641,544	600,000	647,316	0	(12,661)	0	0	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	100.2550	300,765	300,000	299,950	0	33	0	0	2.450	2.477	AO	1,368	7,350	04/21/2014	04/24/2019
124857-AT-0	CBS CORP NEW				2FE	559,503	96.4760	545,089	565,000	560,075	0	572	0	0	3.375	3.508	FA	9,428	0	06/26/2017	02/15/2028
17275R-AX-0	CISCO SYS INC			1	1FE	923,751	100.6830	931,318	925,000	924,584	0	160	0	0	2.450	2.484	JD	1,007	22,663	06/10/2015	06/15/2020
172967-FT-3	CITIGROUP INC				2FE	499,964	106.4620	479,079	450,000	474,105	0	(5,528)	0	0	4.500	3.102	JJ	9,394	20,250	01/14/2013	01/14/2022
172967-LD-1	CITIGROUP INC				2FE	770,288	103.5970	776,978	750,000	770,231	0	(56)	0	0	3.887	3.566	JJ	13,847	0	12/19/2017	01/10/2028
19416Q-DY-3	COLGATE PALMOLIVE CO MTNS BE			1	1FE	853,145	100.5820	854,947	850,000	851,331	0	(327)	0	0	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	102.5100	1,025,100	1,000,000	1,020,410	0	(4,180)	0	0	3.125	2.662	JJ	14,410	31,250	01/10/2013	07/15/2022
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2FE	548,713	102.2010	562,106	550,000	549,118	0	405	0	0	3.500	3.551	MN	2,781	9,625	05/02/2017	05/09/2027
24422E-RM-3	DEERE JOHN CAP CORP MTNS BE				1FE	1,270,388	100.8170	1,260,213	1,250,000	1,259,925	0	(2,214)	0	0	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	104.6920	968,401	925,000	970,217	0	(12,277)	0	0	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	99.3880	1,292,044	1,300,000	1,295,976	0	760	0	0	2.350	2.432	JD	2,546	30,550	01/11/2013	12/01/2022
278642-AE-3	EBAY INC			1,2	2FE	578,346	99.1900	595,140	600,000	585,979	0	2,829	0	0	2.600	3.181	JJ	7,193	15,600	03/24/2015	07/15/2022
31428X-AZ-9	FEDEX CORP			1	2FE	553,995	100.0330	555,183	555,000	554,615	0	176	0	0	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	106.2540	796,905	750,000	748,837	0	163	0	0	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	101.1960	101,196	100,000	99,988	0	8	0	0	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	106.1200	636,720	600,000	601,153	0	(352)	0	0	4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
37045X-BV-7	GENERAL MTRS FINL CO INC			1	2FE	284,601	100.0700	285,200	285,000	284,736	0	135	0	0	2.650	2.709	AO	1,636	3,776	04/10/2017	04/13/2020
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	110.9310	721,052	650,000	706,897	0	(12,842)	0	0	5.750	3.453	JJ	16,300	37,375	01/11/2013	01/24/2022

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 Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141E-C2-3	GOLDMAN SACHS GRP INC MTN BE			1,2	1FE	447,245	103.7910	441,112	425,000	443,928	0	(2,583)	0	0	3.850	3.114	JJ	7,863	16,363	09/15/2016	07/08/2024
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2FE	723,826	102.3280	741,878	725,000	724,619	0	42	0	0	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	101.1680	1,315,184	1,300,000	1,295,092	0	910	0	0	2.700	2.801	JD	1,560	35,100	01/10/2013	12/15/2022
460146-CG-6	INTL PAPER CO			1,2	2FE	559,677	107.6440	532,838	495,000	526,547	0	(7,074)	0	0	4.750	3.114	FA	8,883	23,513	01/11/2013	02/15/2022
478160-AU-8	JOHNSON & JOHNSON			1	1FE	982,550	101.8640	1,018,640	1,000,000	982,550	0	0	0	0	5.150	0.000	JJ	23,747	51,500	06/18/2008	07/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	106.8060	1,068,060	1,000,000	1,059,708	0	(16,755)	0	0	4.625	2.769	MN	6,552	46,250	01/14/2013	05/10/2021
46625H-JZ-4	JPMORGAN CHASE & CO				2FE	314,988	105.6600	316,980	300,000	314,937	0	(51)	0	0	4.125	3.503	JD	550	0	12/19/2017	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	107,326	104.9090	104,909	100,000	106,358	0	(743)	0	0	3.900	2.975	JJ	1,798	3,900	09/09/2016	07/15/2025
494550-BT-2	KINDER MORGAN ENERGY PARTNERS			1,2	2FE	497,470	101.7770	508,885	500,000	498,883	0	322	0	0	3.500	3.606	MS	5,833	17,500	02/19/2014	03/01/2021
501044-CS-8	KROGER CO			1,2	2FE	749,685	104.1840	781,380	750,000	750,129	0	(23)	0	0	3.850	3.883	FA	12,031	28,875	07/18/2013	08/01/2023
501044-DH-1	KROGER CO			1,2	2FE	109,979	99.7300	109,703	110,000	110,034	0	55	0	0	2.800	2.812	FA	1,343	0	07/17/2017	08/01/2022
50540R-AM-4	LABORATORY CORP AMER HLDGS			1	2FE	789,336	100.3260	792,575	790,000	789,889	0	114	0	0	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	100.1240	190,236	190,000	190,228	0	(241)	0	0	2.100	1.979	JD	266	3,990	12/04/2015	12/07/2018
617446-8C-6	MORGAN STANLEY				1FE	313,656	104.7820	314,346	300,000	313,605	0	(51)	0	0	4.000	3.344	JJ	5,267	0	12/19/2017	07/23/2025
61746B-EA-0	MORGAN STANLEY				1FE	995,320	99.8700	998,700	1,000,000	995,359	0	39	0	0	2.500	2.664	AO	4,861	0	12/20/2017	04/21/2021
637071-AJ-0	NATIONAL OILWELL VARCO INC			1,2	2FE	1,312,184	97.7530	1,295,227	1,325,000	1,318,077	0	1,296	0	0	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	99.9160	1,298,908	1,300,000	1,287,343	0	2,438	0	0	2.500	2.736	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP AMER			1,2	2FE	847,748	107.6940	915,399	850,000	848,997	0	140	0	0	4.500	4.573	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	100.9670	676,479	670,000	669,772	0	38	0	0	2.750	2.776	MS	6,142	18,425	02/25/2013	03/01/2023
741503-BB-1	PRICELINE GRP INC			1,2	2FE	299,562	99.7430	299,229	300,000	299,691	0	129	0	0	2.750	2.790	MS	3,117	0	08/10/2017	03/15/2023
74271U-AS-9	PROCTER AND GAMBLE CO DISC C/P	@			1FE	1,495,171	99.6780	1,495,171	1,500,000	1,495,171	0	0	0	0	0.000	0.296	N/A	847	0	10/23/2017	11/26/2018
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD				2FE	329,064	99.2700	327,591	330,000	329,330	0	267	0	0	3.700	3.759	MS	1,119	0	11/20/2017	03/15/2028
828807-CN-5	SIMON PPTY GROUP LP			1,2	1FE	1,288,209	99.8750	1,298,375	1,300,000	1,293,632	0	1,145	0	0	2.750	2.874	FA	14,896	35,750	01/10/2013	02/01/2023
857477-AL-7	STATE STR CORP				1FE	673,907	100.9270	681,257	675,000	674,588	0	67	0	0	3.100	3.136	MN	2,674	20,925	05/08/2013	05/15/2023
86787E-AT-4	SUNTRUST BK ATL SR MD TM BK NT			2	1FE	99,822	98.6970	98,697	100,000	99,860	0	38	0	0	2.450	2.498	FA	1,028	0	07/26/2017	08/01/2022
867914-BG-7	SUNTRUST BKS INC			2	2FE	799,288	100.3970	803,176	800,000	799,896	0	66	0	0	2.500	2.524	MN	3,333	20,000	04/24/2014	05/01/2019
87165B-AE-3	SYNCHRONY FINL			1,2	2FE	344,279	100.2930	346,011	345,000	344,750	0	113	0	0	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	103.2340	516,170	500,000	499,630	0	273	0	0	4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
902494-BC-6	TYSON FOODS INC			1,2	2FE	289,516	102.5660	297,441	290,000	289,776	0	261	0	0	3.550	3.591	JD	829	5,148	05/23/2017	06/02/2027
91159J-AA-4	U S BANCORP MTN SUB NTS BE			2	1FE	1,289,587	101.3980	1,318,174	1,300,000	1,294,628	0	1,085	0	0	2.950	3.071	JJ	17,684	38,350	01/28/2013	07/15/2022
92340L-AC-3	VEREIT OPERATING PRTNERSHIP LP			1,2	2FE	293,024	99.0240	292,121	295,000	293,171	0	147	0	0	3.950	4.068	FA	4,532	0	08/08/2017	08/15/2027
92343V-BC-7	VERIZON COMMUNICATIONS INC			1	2FE	1,415,180	103.0550	1,339,715	1,300,000	1,353,084	0	(13,082)	0	0	3.500	2.393	MN	7,583	45,500	01/11/2013	11/01/2021
931142-CZ-4	WAL-MART STORES INC				1FE	149,429	103.0580	154,587	150,000	149,845	0	50	0	0	3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
94974B-FJ-4	WELLS FARGO CO MTN BE				1FE	306,992	101.9610	331,373	325,000	314,175	0	1,859	0	0	3.450	4.223	FA	4,298	11,213	11/20/2013	02/13/2023
94974B-FY-1	WELLS FARGO CO MTN BE				1FE	888,380	104.9460	892,041	850,000	888,242	0	(138)	0	0	4.100	3.509	JD	2,711	0	12/19/2017	06/03/2026
983919-AH-4	XILINX INC			1	1FE	1,439,575	100.8970	1,463,007	1,450,000	1,445,330	0	1,353	0	0	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	101.6680	610,008	600,000	605,580	0	(11,975)	0	0	5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
98978V-AL-7	ZOETIS INC			1,2	2FE	472,359	97.8570	464,821	475,000	472,686	0	327	0	0	3.000	3.081	MS	4,315	0	09/05/2017	09/12/2027
064149-C8-8	BANK N S HALIFAX		A		1FE	805,504	105.5550	844,440	800,000	801,970	0	(599)	0	0	4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
780082-AA-1	ROYAL BANK OF CANADA		A		1FE	399,944	99.2060	396,824	400,000	400,032	0	(11)	0	0	1.875	1.881	FA	3,042	7,500	01/29/2015	02/05/2021
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG		D	1	1FE	432,824	101.7850	407,140	400,000	428,562	0	(3,264)	0	0	3.373	2.387	MN	1,724	13,492	09/09/2016	11/15/2025
822582-AM-4	SHELL INTERNATIONAL FIN BV		C	1	1FE	1,175,824	104.5950	1,202,843	1,150,000	1,157,582	0	(3,247)	0	0	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	104.8470	733,929	700,000	703,103	0	(1,580)	0	0	4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						57,515,906	XXX	57,528,735	56,279,000	56,855,909	0	(153,728)	0	0	XXX	XXX	XXX	525,711	1,676,390	XXX	XXX
02587A-AJ-3	AMERICAN EXPRESS CR TR 2017-1			4	1FE	329,922	99.5520	328,522	330,000	330,050	0	128	0	0	1.930	1.942	MON	283	5,201	02/13/2017	09/15/2022
05522R-CU-0	BA CREDIT CARD TR 2015-2A			4	1FE	1,099,868	99.8940	1,098,834	1,100,000	1,100,315	0	(238)	0	0	1.360	1.346	MON	665	14,960	04/22/2015	09/15/2020
05584P-AA-5	BMW VEN LEASE TR 2017-2			4	1FE	355,620	99.9990	355,618	355,620	355,620	0	0	0	0	1.350	1.388	MON	160	874	10/17/2017	10/22/2018
14041N-EU-1	CAPITAL ONE CC TR 2015-1A			4	1FE	1,229,881	99.9440	1,224,314	1,225,000	1,227,501	0	(1,591)	0	0	1.390	1.259	MON	757	17,028	08/11/2016	01/15/2021
14041N-FE-6	CAPITAL ONE CC TR 2016-3A			4	1FE	194,924	99.0020	193,054	195,000	194,954	0	20	0	0	1.340	1.360	MON	116	2,613	08/11/2016	04/15/2022
14314W-AA-9	CARMAX AUTO OWNER TR 2017-3			4	1FE	298,865	99.9890	298,878	298,912	298,895	0	29	0	0	1.350	1.478	MON	191	1,128	10/10/2017	08/15/2018
15200W-AB-1	CENTERPOINT ENGY TRANS 2012-4			4	1FE	83,065	100.0400	83,099	83,066	83,073	0	(4)	0	0	2.161	2.165	AO	379	1,795	01/11/2012	10/15/2021
161571-HA-5	CHASE ISSUANCE TR 2015-7A			4	1FE	499,864	99.9250	499,625	500,000	499,975	0	46	0	0	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	98.8410	1,087,251	1,100,000	1,099,983	0	10	0	0	1.270	1.278	MON	621	13,970	08/04/2016	07/15/2021
17305E-GB-5	CITIBANK CCIT 2017-A3			4	1FE	726,936	99.3980	720,636	725,000	726,481	0	(454)	0	0	1.920	1.831	AO	3,248	6,805	05/15/2017	04/07/2022
12637B-AA-9	CNH EQUIPMENT TR 2017-B			4	1FE	301,305	100.0010	301,308	301,305	301,305	0	0	0	0	1.300	1.325	MON	185	1,556	07/18/2017	08/15/2018

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 Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18978C-AA-1	CNH EQUIPMENT TR 2017-C			4	1FE	805,017	100.0030	805,042	805,017	805,017	0	0	0	0	1.540	1.567	MON	585	826	11/14/2017	12/14/2018
34531D-AA-6	FORD CREDIT AUTO LEASE 2017-B			4	1FE	611,210	99.9970	611,192	611,210	611,210	0	0	0	0	1.350	1.376	MON	390	1,103	10/24/2017	11/15/2018
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C			4	1FE	36,739	99.9450	36,724	36,744	36,744	0	1	0	0	1.060	1.070	MON	17	396	11/18/2014	05/15/2019
34531E-AE-6	FORD CREDIT AUTO OWN TR 2017-A			4	1FE	999,834	99.3250	993,250	1,000,000	999,882	0	48	0	0	1.920	1.942	MON	853	17,067	01/18/2017	04/15/2022
34532A-AA-1	FORD CREDIT AUTO OWN TR 2017-C			4	1FE	586,066	100.0010	586,069	586,066	586,066	0	0	0	0	1.470	1.498	MON	407	574	11/14/2017	11/15/2018
43814J-AC-8	HONDA AUTO RECV 2014-4			4	1FE	4,631	99.9840	4,631	4,632	4,632	0	0	0	0	0.990	1.035	MON	2	48	11/19/2014	09/17/2018
43811B-AC-8	HONDA AUTO RECV 2017-2			4	1FE	399,965	99.1990	396,796	400,000	400,071	0	106	0	0	1.680	1.682	MON	299	3,136	06/20/2017	08/16/2021
43814P-AA-8	HONDA AUTO RECV 2017-3			4	1FE	160,554	99.9980	160,552	160,554	160,554	0	0	0	0	1.280	1.303	MON	80	519	09/25/2017	10/18/2018
43813F-AA-1	HONDA AUTO RECV 2017-4			4	1FE	674,395	100.0010	674,401	674,395	674,395	0	0	0	0	1.430	37.316	MON	295	589	11/22/2017	12/21/2018
47788B-AA-2	JOHN DEERE OWNER TR 2017-B			4	1FE	171,504	100.0010	171,505	171,504	171,504	0	0	0	0	1.350	1.391	MON	109	1,067	07/11/2017	07/16/2018
65478G-AA-8	NISSAN AUTO REC TR 2017-B			4	1FE	352,814	99.9530	352,649	352,814	352,814	0	0	0	0	1.270	1.308	MON	212	1,512	08/16/2017	08/15/2018
65478H-AA-6	NISSAN AUTO REC TR 2017-C			4	1FE	700,336	100.0020	700,350	700,336	700,336	0	0	0	0	1.500	1.422	MON	496	58	12/06/2017	12/17/2018
65477U-AC-4	NISSAN AUTO RECV 2015-A			4	1FE	121,898	99.8060	121,687	121,923	121,932	0	(14)	0	0	1.050	1.031	MON	57	1,297	04/07/2015	10/15/2019
89238M-AE-8	TOYOTA AUTO RECV OWN TR 2017-A			4	1FE	999,788	99.6110	996,110	1,000,000	1,000,187	0	399	0	0	2.100	2.112	MON	933	15,750	03/07/2017	09/15/2022
89190B-AE-8	TOYOTA AUTO RECV OWN TR 2017-B			4	1FE	399,893	99.5320	398,128	400,000	400,060	0	169	0	0	2.050	2.063	MON	364	4,738	05/09/2017	09/15/2022
90290A-AA-5	USAA AUTO OWNER TR 2017-1			4	1FE	320,847	100.0010	320,852	320,856	320,859	0	0	0	0	1.280	1.301	MON	178	1,051	09/13/2017	09/17/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						13,565,438	XXX	13,521,077	13,559,954	13,564,415	0	(1,345)	0	0	XXX	XXX	XXX	12,242	123,761	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						71,081,344	XXX	71,049,812	69,838,954	70,420,324	0	(155,073)	0	0	XXX	XXX	XXX	537,953	1,800,151	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						118,264,096	XXX	117,091,198	116,505,000	117,375,418	0	(274,451)	0	0	XXX	XXX	XXX	798,611	2,604,948	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						7,563,981	XXX	7,740,152	7,303,828	7,557,540	0	(3,467)	0	0	XXX	XXX	XXX	25,512	277,964	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						13,565,438	XXX	13,521,077	13,559,954	13,564,415	0	(1,345)	0	0	XXX	XXX	XXX	12,242	123,761	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						139,393,515	XXX	138,352,427	137,368,782	138,497,373	0	(279,263)	0	0	XXX	XXX	XXX	836,365	3,006,673	XXX	XXX

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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M CO			709.000	166,877	235.370	166,877	95,425	0	3,342	0	38,547	0	38,547	0	L	12/15/2017
002824-10-0	ABBOTT LABS			2,039.000	116,366	57.070	116,366	77,200	0	2,097	0	36,713	0	36,713	0	L	09/18/2017
00287Y-10-9	ABBVIE INC			1,861.000	179,977	96.710	179,977	98,682	0	4,696	0	62,552	0	62,552	0	L	12/15/2017
003654-10-0	ABIOMED INC			1,281.000	240,072	187.410	240,072	246,570	0	0	0	(6,498)	0	(6,498)	0	L	11/17/2017
00507V-10-9	ACTIVISION BLIZZARD INC			846.000	53,569	63.320	53,569	32,777	0	222	0	19,916	0	19,916	0	L	09/18/2017
00508Y-10-2	ACUITY BRANDS INC			51.000	8,976	176.000	8,976	12,583	0	26	0	(2,745)	0	(2,745)	0	L	06/16/2017
00724F-10-1	ADOBE SYS INC			574.000	100,588	175.240	100,588	34,066	0	0	0	40,905	0	40,905	0	L	09/18/2017
00751Y-10-6	ADVANCE AUTO PARTS INC			86.000	8,573	99.690	8,573	13,443	5	20	0	(5,643)	0	(5,643)	0	L	12/15/2017
007903-10-7	ADVANCED MICRO DEVICES INC			948.000	9,745	10.280	9,745	12,920	0	0	0	(3,175)	0	(3,175)	0	L	12/15/2017
00130H-10-5	AES CORP			780.000	8,447	10.830	8,447	10,396	0	366	0	(606)	0	(606)	0	L	12/15/2017
00817Y-10-8	AETNA INC NEW			391.000	70,532	180.390	70,532	26,718	0	674	0	21,745	0	21,745	0	L	09/18/2017
008252-10-8	AFFILIATED MANAGERS GROUP			65.000	13,341	205.250	13,341	12,645	0	50	0	3,776	0	3,776	0	L	12/15/2017
001055-10-2	AFLAC INC			464.000	40,730	87.780	40,730	27,288	0	797	0	8,317	0	8,317	0	L	12/15/2017
00846U-10-1	AGILENT TECHNOLOGIES INC			380.000	25,449	66.970	25,449	15,156	57	197	0	8,003	0	8,003	0	L	12/15/2017
009158-10-6	AIR PRODS & CHEMS INC			258.000	42,333	164.080	42,333	27,132	245	924	0	5,078	0	5,078	0	L	12/15/2017
00971T-10-1	AKAMAI TECHNOLOGIES INC			199.000	12,943	65.040	12,943	8,908	0	0	0	(275)	0	(275)	0	L	12/15/2017
011659-10-9	ALASKA AIR GROUP INC			143.000	10,512	73.510	10,512	9,493	0	178	0	(2,177)	0	(2,177)	0	L	06/16/2017
012653-10-1	ALBEMARLE CORP			130.000	16,626	127.890	16,626	10,933	39	153	0	4,926	0	4,926	0	L	12/15/2017
015271-10-9	ALEXANDRIA REAL ESTATE EQ INC			112.000	14,626	130.590	14,626	12,517	101	270	0	2,109	0	2,109	0	L	12/15/2017
015351-10-9	ALEXION PHARMACEUTICALS INC			262.000	31,333	119.590	31,333	34,793	0	0	0	(1,026)	0	(1,026)	0	L	12/15/2017
016255-10-1	ALIGN TECHNOLOGY INC			1,073.000	238,410	222.190	238,410	58,709	0	0	0	130,771	0	130,771	0	L	12/15/2017
018581-10-8	ALLIANCE DATA SYSTEMS CORP			55.000	13,941	253.480	13,941	13,186	0	125	0	1,374	0	1,374	0	L	06/17/2016
018802-10-8	ALLIANT ENERGY CORP			278.000	11,846	42.610	11,846	11,085	0	334	0	1,233	0	1,233	0	L	12/15/2017
01973R-10-1	ALLISON TRANSMISSION HLDGS INC			4,987.000	214,790	43.070	214,790	205,719	0	0	0	9,071	0	9,071	0	L	12/14/2017
020002-10-1	ALLSTATE CORP			421.000	44,083	104.710	44,083	16,016	156	634	0	12,813	0	12,813	0	L	09/18/2017
02079K-10-7	ALPHABET INC			348.000	364,147	1,046.400	364,147	156,833	0	0	0	93,189	0	93,189	0	L	09/18/2017
02079K-30-5	ALPHABET INC			345.000	363,423	1,053.400	363,423	154,863	0	0	0	88,553	0	88,553	0	L	09/18/2017
02209S-10-3	ALTRIA GROUP INC			2,250.000	160,673	71.410	160,673	83,211	1,494	5,551	0	8,708	0	8,708	0	L	09/18/2017
023135-10-6	AMAZON COM INC			468.000	547,312	1,169.470	547,312	167,944	0	0	0	192,564	0	192,564	0	L	12/15/2017
023608-10-2	AMEREN CORP			296.000	17,461	58.990	17,461	11,132	0	503	0	1,817	0	1,817	0	L	12/15/2017
02376R-10-2	AMERICAN AIRLS GROUP INC			507.000	26,379	52.030	26,379	27,474	0	194	0	2,615	0	2,615	0	L	12/15/2017
025537-10-1	AMERICAN ELEC PWR INC			587.000	43,186	73.570	43,186	28,448	0	1,424	0	6,016	0	6,016	0	L	09/18/2017
025676-20-6	AMERICAN EQTY INVT LIFE HLD CO			6,527.000	200,575	30.730	200,575	204,948	0	0	0	(4,373)	0	(4,373)	0	L	12/14/2017
025816-10-9	AMERICAN EXPRESS CO			856.000	85,009	99.310	85,009	44,216	0	1,100	0	21,206	0	21,206	0	L	12/15/2017
02665T-30-6	AMERICAN HOMES 4 RENT			11,028.000	240,852	21.840	240,852	246,641	551	1,654	0	(5,790)	0	(5,790)	0	L	02/01/2017
026874-78-4	AMERICAN INTL GROUP INC			1,076.000	64,108	59.580	64,108	52,516	0	1,362	0	(5,882)	0	(5,882)	0	L	12/15/2017
03027X-10-0	AMERICAN TOWER CORP NEW			507.000	72,334	142.670	72,334	41,875	355	1,238	0	18,045	0	18,045	0	L	09/18/2017
030420-10-3	AMERICAN WTR WKS CO INC NEW			212.000	19,396	91.490	19,396	14,626	0	330	0	3,931	0	3,931	0	L	12/15/2017
03076C-10-6	AMERIPRISE FINL INC			177.000	29,996	169.470	29,996	19,293	0	544	0	9,847	0	9,847	0	L	12/15/2017
03073E-10-5	AMERISOURCEBERGEN CORP			179.000	16,436	91.820	16,436	12,001	0	259	0	2,428	0	2,428	0	L	09/18/2017
031100-10-0	AMETEK INC NEW			275.000	19,929	72.470	19,929	13,567	0	96	0	6,365	0	6,365	0	L	12/15/2017
031162-10-0	AMGEN INC			858.000	149,206	173.900	149,206	103,146	0	3,809	0	22,831	0	22,831	0	L	12/15/2017
032095-10-1	AMPHENOL CORP NEW			361.000	31,696	87.800	31,696	16,174	67	236	0	7,239	0	7,239	0	L	12/15/2017
032511-10-7	ANADARKO PETE CORP			655.000	35,134	53.640	35,134	48,358	0	130	0	(9,065)	0	(9,065)	0	L	12/15/2017
032654-10-5	ANALOG DEVICES INC			432.000	38,461	89.030	38,461	24,195	0	722	0	6,251	0	6,251	0	L	12/15/2017
03349M-10-5	ANDEAVOR			171.000	19,552	114.340	19,552	10,404	0	357	0	4,362	0	4,362	0	L	12/15/2017
03662Q-10-5	ANSYS INC			1,506.000	222,271	147.590	222,271	216,873	0	0	0	5,397	0	5,397	0	L	12/14/2017
036752-10-3	ANTHEM INC			302.000	67,953	225.010	67,953	28,475	0	834	0	23,933	0	23,933	0	L	09/18/2017
037411-10-5	APACHE CORP			467.000	19,717	42.220	19,717	27,717	0	411	0	(8,560)	0	(8,560)	0	L	12/15/2017
03748R-10-1	APARTMENT INVT & MGMT CO			2,698.000	117,930	43.710	117,930	96,836	0	3,878	0	(4,696)	0	(4,696)	0	L	09/18/2017
03784Y-20-0	APPLE HOSPITALITY REIT INC			15,504.000	304,033	19.610	304,033	283,218	0	6,202	0	20,816	0	20,816	0	L	08/08/2017
037833-10-0	APPLE INC			5,962.000	1,008,949	169.230	1,008,949	395,807	0	14,614	0	317,275	0	317,275	0	L	06/16/2017
038222-10-5	APPLIED MATLS INC			1,247.000	63,747	51.120	63,747	24,497	0	489	0	21,913	0	21,913	0	L	12/15/2017
039483-10-2	ARCHER DANIELS MIDLAND CO			682.000	27,335	40.080	27,335	27,200	0	857	0	(3,586)	0	(3,586)	0	L	12/15/2017

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
03965L-10-0	ARCONIC INC			489.000	13,325	27.250	13,325	11,044	0	105	0	3,865	0	3,865	0	L	12/15/2017
039697-10-7	ARDELYX INC			19,522.000	128,845	6.600	128,845	100,839	0	0	0	28,006	0	28,006	0	L	10/25/2017
040413-10-6	ARISTA NETWORKS INC			534.000	125,800	235.580	125,800	70,804	0	0	0	54,996	0	54,996	0	L	04/18/2017
045327-10-3	ASPEN TECHNOLOGY INC			2,993.000	198,137	66.200	198,137	121,430	0	0	0	34,479	0	34,479	0	L	04/28/2015
04621X-10-8	ASSURANT INC			63.000	6,353	100.840	6,353	4,137	0	139	0	492	0	492	0	L	12/15/2017
00206R-10-2	AT&T INC			7,004.000	272,316	38.880	272,316	229,692	0	13,562	0	(25,090)	0	(25,090)	0	L	12/15/2017
052769-10-6	AUTODESK INC			256.000	26,836	104.830	26,836	14,130	0	0	0	6,652	0	6,652	0	L	09/18/2017
053015-10-3	AUTOMATIC DATA PROCESSING INC			517.000	60,587	117.190	60,587	35,665	336	1,206	0	7,402	0	7,402	0	L	09/18/2017
053332-10-2	AUTOZONE INC			33.000	23,475	711.370	23,475	16,210	0	0	0	(2,402)	0	(2,402)	0	L	12/15/2017
053484-10-1	AVALONBAY CMNTYS INC			164.000	29,259	178.410	29,259	21,059	233	891	0	165	0	165	0	L	09/18/2017
053611-10-9	AVERY DENNISON CORP			2,312.000	265,556	114.860	265,556	212,694	0	2,172	0	50,350	0	50,350	0	L	12/15/2017
054540-20-8	AXCELIS TECHNOLOGIES INC			8,410.000	241,367	28.700	241,367	176,894	0	0	0	64,473	0	64,473	0	L	05/09/2017
05722G-10-0	BAKER HUGHES A GE CO			507.000	16,041	31.640	16,041	18,528	0	165	0	(2,487)	0	(2,487)	0	L	12/15/2017
058498-10-6	BALL CORP			423.000	16,011	37.850	16,011	12,131	0	152	0	79	0	79	0	L	12/15/2017
060505-10-4	BANK AMER CORP			11,524.000	340,188	29.520	340,188	185,133	0	4,389	0	81,060	0	81,060	0	L	12/15/2017
064058-10-0	BANK NEW YORK MELLON CORP			1,225.000	65,978	53.860	65,978	40,656	0	1,028	0	7,733	0	7,733	0	L	12/15/2017
063904-10-6	BANK OF THE OZARKS INC			2,681.000	129,894	48.450	129,894	104,492	0	1,904	0	(11,099)	0	(11,099)	0	L	08/31/2016
067383-10-9	BARD C R INC			85.000	28,155	331.240	28,155	12,101	0	86	0	8,694	0	8,694	0	L	09/18/2017
071813-10-9	BAXTER INTL INC			584.000	37,750	64.640	37,750	22,497	94	337	0	11,377	0	11,377	0	L	09/18/2017
054937-10-7	BB&T CORP			944.000	46,936	49.720	46,936	33,655	0	1,179	0	2,579	0	2,579	0	L	09/18/2017
075887-10-9	BECTON DICKINSON & CO			267.997	57,367	214.060	57,367	30,226	0	770	0	12,106	0	12,106	0	L	09/18/2017
084670-70-2	BERKSHIRE HATHAWAY INC DEL			2,283.000	452,536	198.220	452,536	270,607	0	0	0	78,134	0	78,134	0	L	12/15/2017
084680-10-7	BERKSHIRE HILLS BANCORP INC			3,909.000	143,069	36.600	143,069	117,784	0	3,284	0	(977)	0	(977)	0	L	12/02/2015
08579W-10-3	BERRY PLASTICS GROUP INC			2,421.000	142,040	58.670	142,040	106,429	0	0	0	35,611	0	35,611	0	L	01/20/2017
086516-10-1	BEST BUY INC			294.000	20,130	68.470	20,130	7,679	0	408	0	7,585	0	7,585	0	L	03/30/2016
090572-20-7	BIO RAD LABS INC			465.000	110,982	238.670	110,982	91,349	0	0	0	19,632	0	19,632	0	L	03/09/2017
09062X-10-3	BIOGEN INC			249.000	79,324	318.570	79,324	52,562	0	0	0	13,237	0	13,237	0	L	06/16/2017
09247X-10-1	BLACKROCK INC			136.000	69,865	513.710	69,865	39,851	0	1,423	0	18,111	0	18,111	0	L	03/30/2016
093671-10-5	BLOCK H & R INC			246.000	6,450	26.220	6,450	6,849	60	196	0	688	0	688	0	L	09/18/2017
097023-10-5	BOEING CO			644.000	189,922	294.910	189,922	60,038	0	3,578	0	87,728	0	87,728	0	L	12/15/2017
099724-10-6	BORGWARNER INC			245.000	12,517	51.090	12,517	12,709	0	136	0	2,574	0	2,574	0	L	12/15/2017
101121-10-1	BOSTON PROPERTIES INC			178.000	23,145	130.030	23,145	18,269	142	532	0	749	0	749	0	L	06/16/2017
101137-10-7	BOSTON SCIENTIFIC CORP			1,624.000	40,259	24.790	40,259	20,751	0	0	0	4,873	0	4,873	0	L	12/15/2017
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL			1,137.000	106,878	94.000	106,878	73,798	0	0	0	27,265	0	27,265	0	L	09/28/2015
10922N-10-3	BRIGHTHOUSE FINL INC			117.000	6,861	58.640	6,861	5,413	0	0	0	1,448	0	1,448	0	L	12/15/2017
110122-10-8	BRISTOL MYERS SQUIBB CO			1,948.000	119,373	61.280	119,373	97,782	0	3,012	0	5,474	0	5,474	0	L	12/15/2017
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC			3,240.000	293,479	90.580	293,479	244,457	1,183	1,183	0	49,023	0	49,023	0	L	08/08/2017
115637-20-9	BROWN FORMAN CORP			234.000	16,069	68.670	16,069	9,239	46	157	0	5,266	0	5,266	0	L	12/15/2017
05605H-10-0	BWX TECHNOLOGIES INC COM			2,969.000	179,595	60.490	179,595	142,846	0	980	0	36,749	0	36,749	0	L	04/18/2017
12541W-20-9	C H ROBINSON WORLDWIDE INC			169.000	15,056	89.090	15,056	8,987	0	309	0	2,683	0	2,683	0	L	09/18/2017
12673P-10-5	CA INC			368.000	12,247	33.280	12,247	10,436	0	385	0	550	0	550	0	L	09/18/2017
127097-10-3	CABOT OIL & GAS CORP			566.000	16,188	28.600	16,188	16,108	0	90	0	2,857	0	2,857	0	L	12/15/2017
127387-10-8	CADENCE DESIGN SYSTEM INC			334.000	13,968	41.820	13,968	12,971	0	0	0	997	0	997	0	L	12/15/2017
124765-10-8	CAE INC			10,854.000	201,450	18.560	201,450	188,577	0	1,170	0	12,873	0	12,873	0	L	07/24/2017
134429-10-9	CAMPBELL SOUP CO			226.000	10,873	48.110	10,873	9,830	0	313	0	(2,758)	0	(2,758)	0	L	12/15/2017
14040H-10-5	CAPITAL ONE FINL CORP			570.000	56,761	99.580	56,761	37,866	0	891	0	6,955	0	6,955	0	L	12/15/2017
14149Y-10-8	CARDINAL HEALTH INC			346.000	21,199	61.270	21,199	23,200	160	613	0	(3,640)	0	(3,640)	0	L	09/18/2017
143130-10-2	CARMAX INC			215.000	13,788	64.130	13,788	9,695	0	0	0	(75)	0	(75)	0	L	09/18/2017
148806-10-2	CATALENT INC			3,014.000	123,815	41.080	123,815	128,977	0	0	0	(5,161)	0	(5,161)	0	L	10/25/2017
149123-10-1	CATERPILLAR INC DEL			692.000	109,045	157.580	109,045	60,345	0	2,091	0	44,042	0	44,042	0	L	12/15/2017
149568-10-7	CAVCO INDS INC DEL			1,450.000	221,270	152.600	221,270	174,975	0	0	0	46,295	0	46,295	0	L	05/09/2017
12503M-10-8	CBOE HLDGS INC			134.000	16,695	124.590	16,695	11,339	0	92	0	5,356	0	5,356	0	L	12/15/2017
12504L-10-9	CBRE GROUP INC			361.000	15,635	43.310	15,635	9,379	0	0	0	4,136	0	4,136	0	L	12/15/2017
124857-20-2	CBS CORP NEW			420.000	24,780	59.000	24,780	15,759	79	319	0	(1,927)	0	(1,927)	0	L	09/18/2017

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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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
151020-10-4	CELGENE CORP			909.000	94,863	104.360	94,863	45,857	0	0	0	(10,698)	0	(10,698)	0	L	09/18/2017
15135B-10-1	CENTENE CORP DEL COM			212.004	21,387	100.880	21,387	14,813	0	0	0	8,543	0	8,543	0	L	12/15/2017
15189T-10-7	CENTERPOINT ENERGY INC			515.000	14,605	28.360	14,605	11,912	0	557	0	1,821	0	1,821	0	L	12/15/2017
15201P-10-9	CENTERSTATE BANKS INC			4,326.000	111,308	25.730	111,308	81,022	0	1,038	0	2,423	0	2,423	0	L	10/20/2016
156504-30-0	CENTURY CMNTYS INC			7,754.000	241,149	31.100	241,149	164,330	0	0	0	78,315	0	78,315	0	L	09/29/2016
156700-10-6	CENTURYLINK INC			1,003.000	16,730	16.680	16,730	24,640	0	1,510	0	(5,016)	0	(5,016)	0	L	11/01/2017
156782-10-4	CERNER CORP			379.000	25,541	67.390	25,541	20,325	0	0	0	6,758	0	6,758	0	L	12/15/2017
125269-10-0	CF INDS HLDGS INC			264.000	11,231	42.540	11,231	11,539	0	313	0	2,946	0	2,946	0	L	06/16/2017
16119P-10-8	CHARTER COMMUNICATIONS INC NEW			231.000	77,607	335.960	77,607	62,438	0	0	0	10,928	0	10,928	0	L	09/18/2017
165167-10-7	CHESAPEAKE ENERGY CORP			1,131.000	4,479	3.960	4,479	5,402	0	0	0	(2,629)	0	(2,629)	0	L	12/15/2017
166764-10-0	CHEVRON CORP NEW			2,255.000	282,303	125.190	282,303	212,019	0	9,659	0	17,281	0	17,281	0	L	12/15/2017
169656-10-5	CHIPOTLE MEXICAN GRILL INC			29.000	8,382	289.030	8,382	14,350	0	0	0	(2,495)	0	(2,495)	0	L	12/15/2017
171340-10-2	CHURCH & DWIGHT INC			289.000	14,499	50.170	14,499	12,378	0	218	0	1,718	0	1,718	0	L	12/15/2017
171484-10-8	CHURCHILL DOWNS INC			913.000	212,455	232.700	212,455	134,448	1,388	1,205	0	75,094	0	75,094	0	L	11/13/2015
125509-10-9	CIGNA CORPORATION			300.000	60,927	203.090	60,927	27,513	0	14	0	20,556	0	20,556	0	L	12/15/2017
171798-10-1	CIMAREX ENERGY CO			113.000	13,787	122.010	13,787	11,951	0	32	0	(1,047)	0	(1,047)	0	L	12/15/2017
172062-10-1	CINCINNATI FINL CORP			178.000	13,345	74.970	13,345	8,743	89	433	0	(139)	0	(139)	0	L	12/15/2017
172908-10-5	CINTAS CORP			103.000	16,050	155.830	16,050	6,051	0	162	0	4,020	0	4,020	0	L	12/15/2017
17275R-10-2	CISCO SYS INC			5,802.000	222,217	38.300	222,217	99,223	0	6,487	0	46,380	0	46,380	0	L	12/15/2017
172967-42-4	CITIGROUP INC			3,185.000	236,996	74.410	236,996	149,788	0	2,964	0	46,215	0	46,215	0	L	12/15/2017
174610-10-5	CITIZENS FINL GROUP INC			586.000	24,600	41.980	24,600	13,149	0	353	0	3,514	0	3,514	0	L	12/15/2017
177376-10-0	CITRIX SYS INC			169.000	14,872	88.000	14,872	7,398	0	0	0	1,639	0	1,639	0	L	12/15/2017
189054-10-9	CLOROX CO DEL			151.000	22,460	148.740	22,460	13,797	0	485	0	4,259	0	4,259	0	L	12/15/2017
12572Q-10-5	CME GROUP INC			407.000	59,442	146.050	59,442	31,512	1,425	2,353	0	11,954	0	11,954	0	L	12/15/2017
125896-10-0	CMS ENERGY CORP			338.000	15,987	47.300	15,987	9,908	0	432	0	1,812	0	1,812	0	L	09/18/2017
191216-10-0	COCA COLA CO			4,460.000	204,625	45.880	204,625	164,169	0	6,540	0	19,440	0	19,440	0	L	09/18/2017
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			701.000	49,785	71.020	49,785	33,062	0	310	0	10,287	0	10,287	0	L	12/15/2017
194162-10-3	COLGATE PALMOLIVE CO			1,029.000	77,638	75.450	77,638	63,612	0	1,621	0	10,210	0	10,210	0	L	09/18/2017
20030N-10-1	COMCAST CORP NEW			5,360.000	214,668	40.050	214,668	115,487	0	3,149	0	28,921	0	28,921	0	L	09/18/2017
200340-10-7	COMERICA INC			206.000	17,883	86.810	17,883	9,888	59	200	0	3,671	0	3,671	0	L	12/15/2017
205887-10-2	CONAGRA FOODS INC			482.000	18,157	37.670	18,157	11,131	0	386	0	(818)	0	(818)	0	L	09/18/2017
20605P-10-1	CONCHO RES INC			181.000	27,190	150.220	27,190	18,563	0	0	0	3,272	0	3,272	0	L	12/15/2017
20825C-10-4	CONOCOPHILLIPS			1,397.000	76,681	54.890	76,681	66,538	0	1,449	0	6,666	0	6,666	0	L	12/15/2017
209115-10-4	CONSOLIDATED EDISON INC			370.000	31,432	84.950	31,432	21,138	0	1,027	0	3,992	0	3,992	0	L	09/18/2017
21036P-10-8	CONSTELLATION BRANDS INC			200.000	45,714	228.570	45,714	16,467	0	388	0	14,902	0	14,902	0	L	09/18/2017
216648-40-2	COOPER COS INC			1,022.000	222,673	217.880	222,673	176,930	0	61	0	43,684	0	43,684	0	L	09/18/2017
21676P-10-3	COOPER STD HLDGS INC			929.000	113,803	122.500	113,803	66,510	0	0	0	17,762	0	17,762	0	L	03/29/2016
21871D-10-3	CORELOGIC INC			4,003.000	184,979	46.210	184,979	144,828	0	0	0	37,548	0	37,548	0	L	07/29/2016
21870U-50-2	CORENERGY INFRASTRUCTURE TR IN			3,752.000	143,326	38.200	143,326	130,422	0	11,256	0	12,457	0	12,457	0	L	12/13/2016
219350-10-5	CORNING INC			1,044.000	33,398	31.990	33,398	18,014	0	1,056	0	8,021	0	8,021	0	L	12/15/2017
22160K-10-5	COSTCO WHSL CORP NEW			505.000	93,991	186.120	93,991	58,541	0	4,492	0	13,030	0	13,030	0	L	12/15/2017
222070-20-3	COTY INC			505.000	10,044	19.890	10,044	9,786	0	260	0	788	0	788	0	L	06/16/2017
22822V-10-1	CROWN CASTLE INTL CORP NEW			477.000	52,952	111.010	52,952	38,561	0	1,693	0	10,443	0	10,443	0	L	09/18/2017
12650T-10-4	CSRA INC			188.000	5,625	29.920	5,625	5,067	0	65	0	(356)	0	(356)	0	L	09/18/2017
126408-10-3	CSX CORP			1,136.000	62,491	55.010	62,491	33,168	0	853	0	20,149	0	20,149	0	L	12/15/2017
231021-10-6	CUMMINS INC			186.000	32,855	176.640	32,855	23,984	0	757	0	7,200	0	7,200	0	L	12/15/2017
126650-10-0	CVS HEALTH CORP			1,197.000	86,783	72.500	86,783	72,976	0	2,306	0	(7,417)	0	(7,417)	0	L	12/15/2017
23331A-10-9	D R HORTON INC			407.000	20,785	51.070	20,785	8,952	0	167	0	9,330	0	9,330	0	L	12/15/2017
235825-20-5	DANA HLDG CORP			8,030.000	257,040	32.010	257,040	239,927	0	305	0	17,113	0	17,113	0	L	11/17/2017
235851-10-2	DANAHER CORP DEL			722.000	67,016	92.820	67,016	42,274	101	386	0	10,582	0	10,582	0	L	12/15/2017
237194-10-5	DARDEN RESTAURANTS INC			143.000	13,731	96.020	13,731	6,755	0	322	0	3,161	0	3,161	0	L	12/15/2017
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			174.000	12,572	72.250	12,572	10,532	0	0	0	1,401	0	1,401	0	L	09/16/2016
244199-10-5	DEERE & CO			377.000	59,004	156.510	59,004	32,645	226	836	0	19,367	0	19,367	0	L	12/15/2017
247361-70-2	DELTA AIR LINES INC DEL			745.000	41,720	56.000	41,720	18,334	0	775	0	5,020	0	5,020	0	L	06/16/2017

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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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
24906P-10-9	DENTSPLY INTL INC NEW			265.000	17,445	65.830	17,445	13,825	23	90	0	2,145	0	2,145	0	L	09/18/2017
25179M-10-3	DEVON ENERGY CORP NEW			632.000	26,165	41.400	26,165	22,093	0	139	0	(1,899)	0	(1,899)	0	L	12/15/2017
253868-10-3	DIGITAL RLTY TR INC			243.000	27,678	113.900	27,678	24,301	231	644	0	2,571	0	2,571	0	L	09/18/2017
254709-10-8	DISCOVER FINL SVCS			427.000	32,845	76.920	32,845	14,359	0	555	0	2,062	0	2,062	0	L	06/17/2016
25470F-10-4	DISCOVERY COMMUNICATNS NEW			173.000	3,872	22.380	3,872	5,775	0	0	0	(866)	0	(866)	0	L	06/16/2017
25470F-30-2	DISCOVERY COMMUNICATNS NEW			227.000	4,806	21.170	4,806	7,424	0	0	0	(1,273)	0	(1,273)	0	L	06/17/2016
25470M-10-9	DISH NETWORK CORP			270.000	12,892	47.750	12,892	16,596	0	0	0	(3,703)	0	(3,703)	0	L	09/18/2017
254687-10-6	DISNEY WALT CO			1,680.000	180,617	107.510	180,617	102,063	1,511	2,506	0	5,957	0	5,957	0	L	09/18/2017
256677-10-5	DOLLAR GEN CORP NEW			313.000	29,112	93.010	29,112	17,767	0	304	0	5,748	0	5,748	0	L	12/15/2017
256746-10-8	DOLLAR TREE INC			284.000	30,476	107.310	30,476	16,529	0	0	0	8,465	0	8,465	0	L	12/15/2017
25746U-10-9	DOMINION RES INC VA NEW			758.000	61,443	81.060	61,443	49,648	0	2,331	0	3,318	0	3,318	0	L	12/15/2017
25960R-10-5	DOUGLAS DYNAMICS INC			3,577.000	135,211	37.800	135,211	79,084	0	3,434	0	14,845	0	14,845	0	L	11/16/2015
260003-10-8	DOVER CORP			187.000	18,885	100.990	18,885	13,647	0	337	0	4,661	0	4,661	0	L	12/15/2017
26078J-10-0	DOWDUPONT INC			2,804.000	199,701	71.220	199,701	183,199	0	974	0	16,502	0	16,502	0	L	12/15/2017
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			215.000	20,868	97.060	20,868	10,735	125	484	0	1,370	0	1,370	0	L	09/18/2017
233331-10-7	DTE ENERGY CO			217.000	23,753	109.460	23,753	15,294	189	681	0	2,236	0	2,236	0	L	12/15/2017
26441C-20-4	DUKE ENERGY CORP NEW			833.000	70,064	84.110	70,064	58,270	0	2,944	0	5,087	0	5,087	0	L	12/15/2017
264411-50-5	DUKE REALTY CORP			427.000	11,619	27.210	11,619	11,850	0	517	0	(231)	0	(231)	0	L	12/15/2017
23355L-10-6	DXC TECHNOLOGY CO			339.000	32,171	94.900	32,171	20,315	60	90	0	11,856	0	11,856	0	L	12/15/2017
269246-40-1	E TRADE FINANCIAL CORP			327.000	16,209	49.570	16,209	6,828	0	0	0	4,681	0	4,681	0	L	12/15/2017
27579R-10-4	EAST WEST BANCORP INC			3,276.000	199,279	60.830	199,279	199,743	0	655	0	(464)	0	(464)	0	L	10/25/2017
277432-10-0	EASTMAN CHEM CO			173.000	16,027	92.640	16,027	12,844	96	346	0	2,962	0	2,962	0	L	12/15/2017
278642-10-3	EBAY INC			1,143.000	43,137	37.740	43,137	19,129	0	0	0	9,185	0	9,185	0	L	06/16/2017
278865-10-0	ECOLAB INC			308.000	41,327	134.180	41,327	31,289	126	451	0	5,170	0	5,170	0	L	09/18/2017
281020-10-7	EDISON INTL			395.000	24,980	63.240	24,980	19,317	239	815	0	(3,515)	0	(3,515)	0	L	12/15/2017
28176E-10-8	EDWARDS LIFESCIENCES CORP			258.000	29,079	112.710	29,079	9,946	0	0	0	4,606	0	4,606	0	L	12/15/2017
285512-10-9	ELECTRONIC ARTS INC			355.000	37,296	105.060	37,296	9,735	0	0	0	9,099	0	9,099	0	L	09/18/2017
291011-10-4	EMERSON ELEC CO			758.000	52,825	69.690	52,825	46,446	0	1,460	0	10,206	0	10,206	0	L	12/15/2017
292218-10-4	EMPLOYERS HOLDINGS INC			4,244.000	188,434	44.400	188,434	113,308	0	2,760	0	20,371	0	20,371	0	L	03/27/2015
G3075P-10-1	ENSTAR GROUP LIMITED			460.000	92,345	200.750	92,345	88,186	0	0	0	4,159	0	4,159	0	L	03/09/2017
29362U-10-4	ENTEGRIS INC			10,091.000	307,271	30.450	307,271	230,828	0	706	0	76,443	0	76,443	0	L	04/18/2017
29364G-10-3	ENTERGY CORP NEW			214.000	17,417	81.390	17,417	13,537	0	731	0	1,661	0	1,661	0	L	09/18/2017
29414D-10-0	ENVISION HEALTHCARE CORP			135.000	4,666	34.560	4,666	8,629	0	0	0	(3,733)	0	(3,733)	0	L	09/18/2017
26875P-10-1	EOG RES INC			700.000	75,537	107.910	75,537	50,332	0	417	0	5,257	0	5,257	0	L	12/15/2017
26884L-10-9	EQT CORP			297.000	16,905	56.920	16,905	20,282	0	23	0	(1,386)	0	(1,386)	0	L	12/15/2017
294429-10-5	EQUIFAX INC			141.000	16,627	117.920	16,627	10,925	0	181	0	886	0	886	0	L	09/18/2017
29444U-70-0	EQUINIX INC			90.000	40,790	453.220	40,790	24,691	0	701	0	7,833	0	7,833	0	L	09/18/2017
29476L-10-7	EQUITY RESIDENTIAL			439.000	27,995	63.770	27,995	24,048	221	858	0	(293)	0	(293)	0	L	12/15/2017
297178-10-5	ESSEX PPTY TR INC			75.000	18,103	241.370	18,103	13,837	131	498	0	585	0	585	0	L	09/18/2017
298736-10-9	EURONET WORLDWIDE INC			982.000	82,753	84.270	82,753	53,912	0	0	0	11,627	0	11,627	0	L	12/12/2014
30040W-10-8	EVERSOURCE ENERGY			379.000	23,945	63.180	23,945	16,420	0	734	0	2,932	0	2,932	0	L	12/15/2017
30161Q-10-4	EXELIXIS INC			5,949.000	180,850	30.400	180,850	164,500	0	0	0	16,350	0	16,350	0	L	07/24/2017
30161N-10-1	EXELON CORP			1,146.000	45,164	39.410	45,164	32,737	0	1,483	0	4,334	0	4,334	0	L	09/18/2017
30212P-30-3	EXPEDIA INC DEL			143.000	17,127	119.770	17,127	10,649	0	171	0	837	0	837	0	L	09/18/2017
302130-10-9	EXPEDITORS INTL WASH INC			211.000	13,650	64.690	13,650	8,512	0	174	0	2,440	0	2,440	0	L	09/18/2017
30219G-10-8	EXPRESS SCRIPTS HLDG CO			644.000	48,068	74.640	48,068	43,287	0	0	0	3,767	0	3,767	0	L	09/16/2016
30225T-10-2	EXTRA SPACE STORAGE INC			149.000	13,030	87.450	13,030	13,211	0	447	0	1,498	0	1,498	0	L	09/18/2017
30231G-10-2	EXXON MOBIL CORP			5,006.000	418,702	83.640	418,702	441,499	0	15,478	0	(31,339)	0	(31,339)	0	L	12/15/2017
302491-30-3	F M C CORP			154.000	14,578	94.660	14,578	8,333	25	102	0	5,867	0	5,867	0	L	12/20/2016
315616-10-2	F5 NETWORKS INC			73.000	9,579	131.220	9,579	6,050	0	0	0	(985)	0	(985)	0	L	03/30/2016
30303M-10-2	FACEBOOK INC			2,808.000	495,500	176.460	495,500	197,577	0	0	0	167,852	0	167,852	0	L	12/15/2017
311900-10-4	FASTENAL CO			341.000	18,649	54.690	18,649	15,111	0	421	0	2,578	0	2,578	0	L	12/15/2017
313747-20-6	FEDERAL REALTY INVT TR			84.000	11,156	132.810	11,156	12,632	84	325	0	(752)	0	(752)	0	L	09/18/2017
31428X-10-6	FEDEX CORP			291.000	72,616	249.540	72,616	40,869	143	513	0	18,128	0	18,128	0	L	12/15/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31620M-10-6	FIDELITY NATL INFORMATION SVCS			400.000	37,636	94.090	37,636	22,821	0	445	0	7,023	0	7,023	0	L	12/15/2017
316773-10-0	FIFTH THIRD BANCORP			849.000	25,759	30.340	25,759	14,328	136	479	0	2,787	0	2,787	0	L	12/15/2017
319383-20-4	FIRST BUSEY CORP			5,408.000	161,916	29.940	161,916	161,534	0	1,947	0	382	0	382	0	L	05/09/2017
320517-10-5	FIRST HORIZON NATL CORP			7,278.000	145,487	19.990	145,487	139,820	0	0	0	5,667	0	5,667	0	L	12/01/2017
337932-10-7	FIRSTENERGY CORP			541.000	16,565	30.620	16,565	16,834	0	740	0	(209)	0	(209)	0	L	12/15/2017
337738-10-8	FISERV INC			248.000	32,520	131.130	32,520	14,558	0	0	0	6,054	0	6,054	0	L	12/15/2017
337930-70-5	FLAGSTAR BANCORP INC			2,506.000	93,775	37.420	93,775	72,052	0	0	0	21,723	0	21,723	0	L	05/25/2017
302445-10-1	FLIR SYS INC			160.000	7,459	46.620	7,459	4,756	0	96	0	1,616	0	1,616	0	L	12/15/2017
34354P-10-5	FLOWSERVE CORP			158.000	6,657	42.130	6,657	9,025	0	110	0	(857)	0	(857)	0	L	12/15/2017
343412-10-2	FLUOR CORP NEW			165.000	8,522	51.650	8,522	9,798	34	137	0	(63)	0	(63)	0	L	12/15/2017
344849-10-4	FOOT LOCKER INC			142.000	6,657	46.880	6,657	7,644	0	168	0	(3,308)	0	(3,308)	0	L	06/16/2017
345370-86-0	FORD MTR CO DEL			4,635.000	57,891	12.490	57,891	64,747	0	2,920	0	1,671	0	1,671	0	L	12/15/2017
34959J-10-8	FORTIVE CORP			370.000	26,769	72.350	26,769	13,840	0	101	0	6,456	0	6,456	0	L	12/15/2017
34964C-10-6	FORTUNE BRANDS HOME & SEC INC			187.000	12,798	68.440	12,798	10,595	0	133	0	2,669	0	2,669	0	L	12/15/2017
354613-10-1	FRANKLIN RES INC			395.000	17,115	43.330	17,115	17,938	86	301	0	1,407	0	1,407	0	L	12/15/2017
35671D-85-7	FREEPORT-MCMORAN INC			1,427.000	27,056	18.960	27,056	19,202	0	0	0	8,470	0	8,470	0	L	06/16/2017
363576-10-9	GALLAGHER ARTHUR J & CO			220.000	13,922	63.280	13,922	10,484	0	338	0	2,338	0	2,338	0	L	12/15/2017
364760-10-8	GAP INC DEL			254.000	8,651	34.060	8,651	9,438	0	218	0	2,772	0	2,772	0	L	12/15/2017
366651-10-7	GARTNER INC			107.000	13,177	123.150	13,177	11,768	0	0	0	1,409	0	1,409	0	L	09/18/2017
369550-10-8	GENERAL DYNAMICS CORP			331.000	67,342	203.450	67,342	30,992	0	1,071	0	10,054	0	10,054	0	L	12/15/2017
369604-10-3	GENERAL ELECTRIC CO			10,312.000	179,944	17.450	179,944	237,478	1,237	10,221	0	(144,148)	0	(144,148)	0	L	12/15/2017
370334-10-4	GENERAL MLS INC			665.000	39,428	59.290	39,428	32,807	0	1,259	0	(1,534)	0	(1,534)	0	L	09/18/2017
37045V-10-0	GENERAL MTRS CO			1,545.000	63,330	40.990	63,330	49,272	0	2,388	0	9,098	0	9,098	0	L	12/15/2017
372460-10-5	GENUINE PARTS CO			177.000	16,817	95.010	16,817	14,577	115	477	0	(55)	0	(55)	0	L	12/15/2017
36174X-10-1	GGP INC			744.000	17,402	23.390	17,402	15,791	159	777	0	(973)	0	(973)	0	L	12/15/2017
375558-10-3	GILEAD SCIENCES INC			1,527.000	109,394	71.640	109,394	113,380	0	3,113	0	(359)	0	(359)	0	L	09/18/2017
37940X-10-2	GLOBAL PMTS INC			186.000	18,645	100.240	18,645	14,044	0	8	0	5,389	0	5,389	0	L	12/15/2017
38141G-10-4	GOLDMAN SACHS GROUP INC			404.000	102,923	254.760	102,923	59,999	0	1,226	0	6,203	0	6,203	0	L	03/21/2017
382550-10-1	GOODYEAR TIRE & RUBR CO			292.000	9,435	32.310	9,435	7,057	0	120	0	383	0	383	0	L	12/15/2017
384802-10-4	GRAINGER W W INC			59.000	13,939	236.250	13,939	13,802	0	296	0	285	0	285	0	L	06/16/2017
406216-10-1	HALLIBURTON CO			1,017.000	49,701	48.870	49,701	39,482	0	735	0	(4,670)	0	(4,670)	0	L	12/15/2017
410345-10-2	HANESBRANDS INC			414.000	8,657	20.910	8,657	8,595	0	248	0	5,189	5,463	(274)	0	L	06/17/2016
412822-10-8	HARLEY DAVIDSON INC			201.000	10,227	50.880	10,227	11,650	0	289	0	(1,474)	0	(1,474)	0	L	12/15/2017
413875-10-5	HARRIS CORP DEL			141.000	19,973	141.650	19,973	9,927	0	303	0	5,316	0	5,316	0	L	12/15/2017
416515-10-4	HARTFORD FINL SVCS GROUP INC			418.000	23,525	56.280	23,525	14,105	107	405	0	3,589	0	3,589	0	L	09/18/2017
418056-10-7	HASBRO INC			129.000	11,725	90.890	11,725	6,710	0	282	0	1,629	0	1,629	0	L	09/18/2017
40412C-10-1	HCA HOLDINGS INC			322.000	28,284	87.840	28,284	23,740	0	0	0	4,423	0	4,423	0	L	06/16/2017
40414L-10-9	HCP INC			550.000	14,344	26.080	14,344	17,855	0	781	0	(1,994)	0	(1,994)	0	L	09/18/2017
422806-10-9	HEICO CORP NEW			3,385.000	319,375	94.350	319,375	231,118	0	271	0	88,257	0	88,257	0	L	04/18/2017
423452-10-1	HELMERICH & PAYNE INC			129.000	8,339	64.640	8,339	7,904	0	320	0	(1,311)	0	(1,311)	0	L	12/15/2017
427866-10-8	HERSHEY CO			166.000	18,843	113.510	18,843	10,267	0	431	0	1,630	0	1,630	0	L	12/15/2017
42809H-10-7	HESS CORP			332.000	15,760	47.470	15,760	22,262	0	302	0	(4,066)	0	(4,066)	0	L	12/15/2017
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY			1,880.000	26,997	14.360	26,997	16,629	141	481	0	(4,726)	0	(4,726)	0	L	06/16/2017
431475-10-2	HILL ROM HLDGS INC			2,295.000	193,446	84.290	193,446	190,426	0	826	0	3,019	0	3,019	0	L	07/24/2017
43300A-20-3	HILTON WORLDWIDE HLDGS INC			244.000	19,486	79.860	19,486	16,292	0	71	0	3,194	0	3,194	0	L	12/15/2017
436106-10-8	HOLLYFRONTIER CORP			4,104.000	210,207	51.220	210,207	150,613	0	1,354	0	59,594	0	59,594	0	L	10/25/2017
436440-10-1	HOLOGIC INC			320.000	13,680	42.750	13,680	11,031	0	0	0	885	0	885	0	L	09/18/2017
437076-10-2	HOME DEPOT INC			1,393.000	264,015	189.530	264,015	79,824	0	5,042	0	76,030	0	76,030	0	L	09/18/2017
438516-10-6	HONEYWELL INTL INC			900.000	138,024	153.360	138,024	80,272	0	2,534	0	33,264	0	33,264	0	L	12/15/2017
440452-10-0	HORMEL FOODS CORP			322.000	11,718	36.390	11,718	7,642	0	215	0	522	0	522	0	L	12/15/2017
44107P-10-4	HOST HOTELS & RESORTS INC			871.000	17,289	19.850	17,289	15,533	218	734	0	883	0	883	0	L	09/18/2017
40434L-10-5	HP INC COM			1,991.000	41,831	21.010	41,831	26,401	270	1,064	0	11,845	0	11,845	0	L	12/15/2017
444859-10-2	HUMANA INC			170.000	42,172	248.070	42,172	18,931	68	241	0	7,006	0	7,006	0	L	09/18/2017
445658-10-7	HUNT J B TRANS SVCS INC			101.000	11,613	114.980	11,613	7,876	0	92	0	1,803	0	1,803	0	L	09/18/2017

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
446150-10-4	HUNTINGTON BANCSHARES INC			1,303.000	18,972	14.560	18,972	12,448	137	397	0	1,666	0	1,666	0	L	12/15/2017
447011-10-7	HUNTSMAN CORP			10,638.000	354,139	33.290	354,139	210,588	0	5,062	0	142,007	0	142,007	0	L	04/18/2017
44930G-10-7	ICU MED INC			676.000	146,016	216.000	146,016	129,945	0	0	0	16,071	0	16,071	0	L	10/25/2017
45168D-10-4	IDEXX LABS INC			106.000	16,576	156.380	16,576	15,114	0	0	0	1,463	0	1,463	0	L	12/15/2017
44967H-10-1	ILG INC COM			9,284.000	264,408	28.480	264,408	163,810	0	5,570	0	95,718	0	95,718	0	L	11/11/2016
452308-10-9	ILLINOIS TOOL WKS INC			369.000	61,568	166.850	61,568	30,835	288	961	0	15,654	0	15,654	0	L	12/15/2017
452327-10-9	ILLUMINA INC			176.000	38,454	218.490	38,454	30,745	0	0	0	15,395	0	15,395	0	L	12/15/2017
45337C-10-2	INCYTE CORP			209.000	19,794	94.710	19,794	27,475	0	0	0	(7,681)	0	(7,681)	0	L	09/18/2017
45378A-10-6	INDEPENDENCE RLTY TR INC			17,905.000	180,661	10.090	180,661	165,184	1,074	13,252	0	20,949	0	20,949	0	L	09/29/2016
45685L-10-0	INFRAREIT INC			11,816.000	219,541	18.580	219,541	236,919	2,954	5,908	0	(17,378)	0	(17,378)	0	L	06/15/2017
45768S-10-5	INNOSPEC INC			2,180.000	153,908	70.600	153,908	94,744	0	1,679	0	4,578	0	4,578	0	L	03/11/2015
45780L-10-4	INOGEN INC			1,408.000	167,665	119.080	167,665	82,728	0	0	0	73,089	0	73,089	0	L	10/20/2016
45780R-10-1	INSTALLED BLDG PRODS INC			3,564.000	270,686	75.950	270,686	140,510	0	0	0	123,493	0	123,493	0	L	11/16/2016
458140-10-0	INTEL CORP			5,427.000	250,510	46.160	250,510	132,633	0	5,658	0	52,601	0	52,601	0	L	12/15/2017
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			700.000	49,392	70.560	49,392	24,573	0	553	0	9,775	0	9,775	0	L	12/15/2017
459200-10-1	INTERNATIONAL BUSINESS MACHS			1,041.000	159,710	153.420	159,710	166,827	0	6,164	0	(12,491)	0	(12,491)	0	L	12/15/2017
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC			92.000	14,040	152.610	14,040	8,150	63	238	0	3,167	0	3,167	0	L	06/16/2017
460690-10-0	INTERPUBLIC GROUP COS INC			458.000	9,233	20.160	9,233	7,630	0	337	0	(1,448)	0	(1,448)	0	L	09/18/2017
460146-10-3	INTL PAPER CO			497.000	28,796	57.940	28,796	22,822	0	926	0	2,362	0	2,362	0	L	12/15/2017
461202-10-3	INTUIT			280.000	44,178	157.780	44,178	21,296	0	391	0	11,977	0	11,977	0	L	09/18/2017
46120E-60-2	INTUITIVE SURGICAL INC			136.000	49,632	364.940	49,632	19,487	0	0	0	19,556	0	19,556	0	L	12/15/2017
46131B-10-0	INVESCO MORTGAGE CAPITAL INC			5,601.000	99,866	17.830	99,866	94,055	2,352	2,296	0	5,810	0	5,810	0	L	07/24/2017
46266C-10-5	IQVIA HLDGS INC COM			172.000	16,839	97.900	16,839	16,426	0	0	0	413	0	413	0	L	09/18/2017
46284V-10-1	IRON MTN INC NEW			335.000	12,640	37.730	12,640	13,226	186	469	0	1,436	0	1,436	0	L	12/15/2017
465741-10-6	ITRON INC			1,148.000	78,294	68.200	78,294	62,810	0	0	0	6,142	0	6,142	0	L	10/20/2016
469814-10-7	JACOBS ENGR GROUP INC DEL			146.000	9,630	65.960	9,630	6,704	0	86	0	1,253	0	1,253	0	L	12/15/2017
478160-10-4	JOHNSON & JOHNSON			3,157.000	441,096	139.720	441,096	236,882	0	10,720	0	75,625	0	75,625	0	L	12/15/2017
479167-10-8	JOHNSON OUTDOORS INC			1,342.000	83,325	62.090	83,325	48,507	0	497	0	30,061	0	30,061	0	L	09/29/2016
46625H-10-0	JPMORGAN CHASE & CO			4,113.000	439,844	106.940	439,844	212,102	0	8,177	0	83,063	0	83,063	0	L	12/15/2017
48203R-10-4	JUNIPER NETWORKS INC			439.000	12,512	28.500	12,512	9,334	0	179	0	105	0	105	0	L	12/15/2017
485170-30-2	KANSAS CITY SOUTHERN			124.000	13,047	105.220	13,047	11,656	45	165	0	2,448	0	2,448	0	L	12/15/2017
48238T-10-9	KAR AUCTION SVCS INC			3,166.000	159,915	50.510	159,915	149,135	1,108	0	0	10,780	0	10,780	0	L	10/25/2017
48666K-10-9	KB HOME			8,091.000	258,507	31.950	258,507	189,566	0	405	0	68,941	0	68,941	0	L	07/24/2017
487836-10-8	KELLOGG CO			301.000	20,462	67.980	20,462	17,760	0	648	0	(1,660)	0	(1,660)	0	L	12/15/2017
493267-10-8	KEYCORP NEW			1,284.000	25,898	20.170	25,898	16,983	0	468	0	2,297	0	2,297	0	L	12/15/2017
494368-10-3	KIMBERLY CLARK CORP			424.000	51,160	120.660	51,160	43,077	395	1,642	0	2,698	0	2,698	0	L	12/15/2017
49446R-10-9	KIMCO RLTY CORP			501.000	9,093	18.150	9,093	10,387	140	530	0	(3,445)	0	(3,445)	0	L	12/15/2017
49456B-10-1	KINDER MORGAN INC DEL			2,252.000	40,694	18.070	40,694	40,778	0	1,110	0	(5,855)	0	(5,855)	0	L	12/15/2017
482480-10-0	KLA-TENCOR CORP			184.000	19,333	105.070	19,333	11,649	0	405	0	4,672	0	4,672	0	L	06/16/2017
500255-10-4	KOHLS CORP			192.000	10,412	54.230	10,412	9,719	0	436	0	917	0	917	0	L	12/15/2017
500754-10-6	KRAFT HEINZ CO			702.000	54,588	77.760	54,588	50,899	0	1,767	0	(6,645)	0	(6,645)	0	L	09/18/2017
501044-10-1	KROGER CO			1,068.000	29,317	27.450	29,317	21,799	0	464	0	(5,043)	0	(5,043)	0	L	12/15/2017
501797-10-4	L BRANDS INC			284.000	17,102	60.220	17,102	16,272	0	636	0	(1,342)	0	(1,342)	0	L	12/15/2017
502413-10-7	L3 TECHNOLOGIES INC			91.000	18,004	197.850	18,004	9,478	0	280	0	4,090	0	4,090	0	L	12/15/2017
50540R-40-9	LABORATORY CORP AMER HLDGS			119.000	18,982	159.510	18,982	11,521	0	0	0	3,607	0	3,607	0	L	09/18/2017
512807-10-8	LAM RESEARCH CORP			193.000	35,526	184.070	35,526	12,215	92	339	0	14,098	0	14,098	0	L	12/15/2017
518439-10-4	LAUDER ESTEE COS INC			256.000	32,573	127.240	32,573	17,639	0	369	0	12,827	0	12,827	0	L	09/18/2017
521865-20-4	LEAR CORP			1,744.000	308,095	176.660	308,095	183,099	0	3,781	0	77,242	0	77,242	0	L	02/17/2016
524660-10-7	LEGGETT & PLATT INC			154.000	7,350	47.730	7,350	4,532	55	216	0	(177)	0	(177)	0	L	09/16/2016
526057-10-4	LENNAR CORP			245.000	15,494	63.240	15,494	9,333	0	37	0	4,891	0	4,891	0	L	12/15/2017
527288-10-4	LEUCADIA NATL CORP			374.000	9,907	26.490	9,907	8,138	0	120	0	1,190	0	1,190	0	L	12/15/2017
53220K-50-4	LIGAND PHARMACEUTICALS INC			902.000	123,511	136.930	123,511	128,862	0	0	0	(5,351)	0	(5,351)	0	L	10/25/2017
532457-10-8	LILLY ELI & CO			1,143.000	96,538	84.460	96,538	65,203	0	2,428	0	12,137	0	12,137	0	L	09/18/2017
534187-10-9	LINCOLN NATL CORP IND			265.000	20,371	76.870	20,371	9,855	0	285	0	2,625	0	2,625	0	L	12/15/2017

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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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
501889-20-8	LKQ CORP			367.000	14,926	40.670	14,926	12,036	0	0	0	3,597	0	3,597	0	L	12/15/2017
539830-10-9	LOCKHEED MARTIN CORP			290.000	93,104	321.050	93,104	43,999	0	2,222	0	20,043	0	20,043	0	L	09/18/2017
540424-10-8	LOEWS CORP			325.000	16,260	50.030	16,260	13,571	0	82	0	1,014	0	1,014	0	L	12/15/2017
548661-10-7	LOWES COS INC			977.000	90,802	92.940	90,802	46,421	0	1,463	0	21,191	0	21,191	0	L	09/18/2017
55261F-10-4	M & T BK CORP			179.000	30,607	170.990	30,607	20,832	0	537	0	2,495	0	2,495	0	L	12/15/2017
554382-10-1	MACERICH CO			129.000	8,473	65.680	8,473	7,382	0	359	0	(644)	0	(644)	0	L	12/15/2017
55616P-10-4	MACYS INC			373.000	9,396	25.190	9,396	18,487	128	518	0	(3,591)	0	(3,591)	0	L	12/15/2017
56418H-10-0	MANPOWERGROUP INC			1,608.000	202,785	126.110	202,785	165,266	0	2,991	0	37,519	0	37,519	0	L	05/25/2017
565849-10-6	MARATHON OIL CORP			1,014.000	17,167	16.930	17,167	14,268	0	195	0	(96)	0	(96)	0	L	12/15/2017
56585A-10-2	MARATHON PETE CORP			568.000	37,477	65.980	37,477	22,310	0	893	0	8,849	0	8,849	0	L	06/16/2017
571903-20-2	MARRIOTT INTL INC NEW			363.000	49,270	135.730	49,270	21,133	0	485	0	19,051	0	19,051	0	L	09/18/2017
571748-10-2	MARSH & MCLENNAN COS INC			609.000	49,567	81.390	49,567	28,970	0	848	0	8,101	0	8,101	0	L	09/18/2017
573284-10-6	MARTIN MARIETTA MATLS INC			77.000	17,020	221.040	17,020	9,418	0	131	0	74	0	74	0	L	09/18/2017
574599-10-6	MASCO CORP			376.000	16,521	43.940	16,521	7,155	0	147	0	4,537	0	4,537	0	L	09/18/2017
574795-10-0	MASIMO CORP			1,176.000	99,725	84.800	99,725	83,158	0	0	0	10,185	0	10,185	0	L	04/18/2017
57636Q-10-4	MASTERCARD INC			1,082.000	163,772	151.360	163,772	82,128	0	942	0	51,503	0	51,503	0	L	12/15/2017
577081-10-2	MATTEL INC			392.000	6,029	15.380	6,029	11,717	0	332	0	(4,542)	0	(4,542)	0	L	12/15/2017
579780-20-6	MCCORMICK & CO INC			142.000	14,471	101.910	14,471	9,637	74	250	0	1,147	0	1,147	0	L	12/15/2017
580135-10-1	MCDONALDS CORP			940.000	161,793	172.120	161,793	90,862	0	3,662	0	46,061	0	46,061	0	L	09/18/2017
58155Q-10-3	MCKESSON CORP			231.000	36,024	155.950	36,024	34,674	88	274	0	3,460	0	3,460	0	L	09/18/2017
58470H-10-1	MEDIFAST INC			1,965.000	137,177	69.810	137,177	80,920	943	2,515	0	55,374	0	55,374	0	L	10/20/2016
58506Q-10-9	MEDPACE HLDGS INC			3,240.000	117,482	36.260	117,482	87,604	0	0	0	29,878	0	29,878	0	L	03/24/2017
58933Y-10-5	MERCK & CO INC NEW			3,227.000	181,583	56.270	181,583	161,055	1,509	5,874	0	(8,442)	0	(8,442)	0	L	12/15/2017
59156R-10-8	METLIFE INC			1,309.000	66,183	50.560	66,183	48,086	0	2,043	0	895	0	895	0	L	12/15/2017
592688-10-5	METTLER TOLEDO INTERNATIONAL			29.000	17,966	619.520	17,966	11,645	0	0	0	5,828	0	5,828	0	L	09/02/2016
552953-10-1	MGM RESORTS INTERNATIONAL			614.000	20,501	33.390	20,501	20,861	0	127	0	(360)	0	(360)	0	L	09/18/2017
595017-10-4	MICROCHIP TECHNOLOGY INC			277.000	24,343	87.880	24,343	13,394	0	369	0	5,957	0	5,957	0	L	12/15/2017
595112-10-3	MICRON TECHNOLOGY INC			1,392.000	57,239	41.120	57,239	21,046	0	0	0	23,220	0	23,220	0	L	12/15/2017
594918-10-4	MICROSOFT CORP			8,891.000	760,536	85.540	760,536	320,891	0	14,743	0	207,832	0	207,832	0	L	06/16/2017
59522J-10-3	MID-AMER APT CMNTYS INC			135.000	13,576	100.560	13,576	13,207	0	455	0	307	0	307	0	L	12/15/2017
608190-10-4	MOHAWK INDS INC			75.000	20,693	275.900	20,693	10,308	0	0	0	5,552	0	5,552	0	L	09/18/2017
60871R-20-9	MOLSON COORS BREWING CO			219.000	17,973	82.070	17,973	13,842	0	367	0	(3,252)	0	(3,252)	0	L	09/18/2017
609207-10-5	MONDELEZ INTL INC			1,741.000	74,515	42.800	74,515	57,652	383	1,364	0	(2,593)	0	(2,593)	0	L	09/18/2017
61166W-10-1	MONSANTO CO NEW			522.000	60,959	116.780	60,959	55,801	0	1,104	0	5,853	0	5,853	0	L	12/15/2017
61174X-10-9	MONSTER BEVERAGE CORP NEW			485.000	30,696	63.290	30,696	12,860	0	0	0	8,862	0	8,862	0	L	09/18/2017
615369-10-5	MOODYS CORP			199.000	29,374	147.610	29,374	15,462	0	301	0	10,092	0	10,092	0	L	12/15/2017
617446-44-8	MORGAN STANLEY			1,644.000	86,261	52.470	86,261	51,606	0	1,422	0	16,107	0	16,107	0	L	12/15/2017
61945C-10-3	MOSAIC CO NEW			393.000	10,084	25.660	10,084	10,823	0	248	0	(1,270)	0	(1,270)	0	L	12/15/2017
620076-30-7	MOTOROLA SOLUTIONS INC			191.000	17,255	90.340	17,255	11,679	99	358	0	1,418	0	1,418	0	L	06/16/2017
631103-10-8	NASDAQ INC			140.000	10,756	76.830	10,756	5,731	0	195	0	1,288	0	1,288	0	L	12/15/2017
63633D-10-4	NATIONAL HEALTH INVS INC			2,121.000	159,881	75.380	159,881	121,194	2,015	7,954	0	2,566	0	2,566	0	L	07/10/2014
637071-10-1	NATIONAL OILWELL VARCO INC			448.000	16,137	36.020	16,137	14,983	0	83	0	(400)	0	(400)	0	L	12/15/2017
637215-10-4	NATIONAL PRESTO INDS INC			1,062.000	105,616	99.450	105,616	85,541	0	7,799	0	(7,381)	0	(7,381)	0	L	08/20/2015
638517-10-2	NATIONAL WESTN LIFE GROUP INC			418.000	138,366	331.020	138,366	135,796	0	150	0	2,571	0	2,571	0	L	06/15/2017
63938C-10-8	NAVIENT CORP			302.000	4,023	13.320	4,023	4,481	0	202	0	(939)	0	(939)	0	L	03/30/2016
64110D-10-4	NETAPP INC			323.000	17,868	55.320	17,868	11,990	0	231	0	5,947	0	5,947	0	L	12/15/2017
64110L-10-6	NETFLIX INC			510.000	97,900	191.960	97,900	30,626	0	0	0	33,543	0	33,543	0	L	12/15/2017
651229-10-6	NEWELL RUBBERMAID INC			593.000	18,324	30.900	18,324	22,054	0	510	0	(8,051)	0	(8,051)	0	L	12/15/2017
651290-10-8	NEWFIELD EXPL CO			246.000	7,756	31.530	7,756	6,848	0	0	0	(1,704)	0	(1,704)	0	L	12/15/2017
651639-10-6	NEWMONT MINING CORP			622.000	23,337	37.520	23,337	12,895	0	159	0	2,157	0	2,157	0	L	09/18/2017
65249B-10-9	NEWS CORP NEW			466.000	7,554	16.210	7,554	7,176	0	89	0	2,137	0	2,137	0	L	12/15/2017
65249B-20-8	NEWS CORP NEW			148.000	2,457	16.600	2,457	2,068	0	28	0	683	0	683	0	L	12/15/2017
65339F-10-1	NEXTERA ENERGY INC			563.000	87,935	156.190	87,935	50,504	0	2,217	0	19,759	0	19,759	0	L	12/15/2017
654106-10-3	NIKE INC			1,475.000	92,261	62.550	92,261	43,702	301	1,106	0	17,276	0	17,276	0	L	06/16/2017

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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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
65473P-10-5	NISOURCE INC			409.000	10,499	25.670	10,499	5,647	0	263	0	1,281	0	1,281	0	L	12/15/2017
655044-10-5	NOBLE ENERGY INC			598.000	17,426	29.140	17,426	25,388	0	208	0	(4,249)	0	(4,249)	0	L	12/15/2017
655664-10-0	NORDSTROM INC			139.000	6,586	47.380	6,586	7,833	0	200	0	(58)	0	(58)	0	L	12/15/2017
655844-10-8	NORFOLK SOUTHERN CORP			338.000	48,976	144.900	48,976	30,297	0	833	0	12,120	0	12,120	0	L	12/15/2017
665859-10-4	NORTHERN TR CORP			253.000	25,272	99.890	25,272	14,991	107	396	0	2,755	0	2,755	0	L	09/18/2017
666807-10-2	NORTHROP GRUMMAN CORP			204.000	62,610	306.910	62,610	23,169	0	821	0	14,991	0	14,991	0	L	09/18/2017
629377-50-8	NRG ENERGY INC			364.000	10,367	28.480	10,367	9,277	0	43	0	5,877	0	5,877	0	L	06/16/2017
670346-10-5	NUCOR CORP			377.000	23,970	63.580	23,970	18,476	143	541	0	1,700	0	1,700	0	L	06/16/2017
67066G-10-4	NVIDIA CORP			723.000	139,901	193.500	139,901	33,841	0	375	0	56,157	0	56,157	0	L	12/15/2017
67103H-10-7	O REILLY AUTOMOTIVE INC NEW			105.000	25,257	240.540	25,257	14,650	0	0	0	(3,666)	0	(3,666)	0	L	12/15/2017
674599-10-5	OCCIDENTAL PETE CORP DEL			884.000	65,115	73.660	65,115	67,278	684	2,784	0	2,432	0	2,432	0	L	06/16/2017
670837-10-3	OGE ENERGY CORP			4,974.000	163,694	32.910	163,694	175,605	0	2,645	0	(11,910)	0	(11,910)	0	L	09/13/2017
680033-10-7	OLD NATL BANCORP IND			12,795.000	223,273	17.450	223,273	192,124	0	6,272	0	(3,336)	0	(3,336)	0	L	05/09/2017
681919-10-6	OMNICOM GROUP INC			269.000	19,591	72.830	19,591	18,351	163	613	0	(3,242)	0	(3,242)	0	L	09/18/2017
682680-10-3	ONEOK INC NEW			463.000	24,747	53.450	24,747	24,200	0	822	0	(1,458)	0	(1,458)	0	L	12/15/2017
68389X-10-5	ORACLE CORP			3,739.000	176,780	47.280	176,780	123,500	0	2,543	0	30,169	0	30,169	0	L	09/18/2017
690742-10-1	OWENS CORNING NEW			3,901.000	358,658	91.940	358,658	185,620	819	3,383	0	157,522	0	157,522	0	L	05/26/2016
690768-40-3	OWENS ILL INC			6,272.000	139,050	22.170	139,050	154,451	0	0	0	(15,401)	0	(15,401)	0	L	09/13/2017
693718-10-8	PACCAR INC			432.000	30,707	71.080	30,707	24,696	482	638	0	2,944	0	2,944	0	L	12/15/2017
695156-10-9	PACKAGING CORP AMER			115.000	13,863	120.550	13,863	12,528	69	69	0	1,335	0	1,335	0	L	12/15/2017
701094-10-4	PARKER HANNIFIN CORP			158.000	31,534	199.580	31,534	18,670	0	393	0	8,925	0	8,925	0	L	12/15/2017
703395-10-3	PATTERSON COMPANIES INC			95.000	3,432	36.130	3,432	3,777	0	93	0	(451)	0	(451)	0	L	09/18/2017
704326-10-7	PAYCHEX INC			374.000	25,462	68.080	25,462	15,797	0	707	0	2,689	0	2,689	0	L	12/15/2017
70450Y-10-3	PAYPAL HLDGS INC			1,304.000	96,000	73.620	96,000	32,014	0	0	0	44,396	0	44,396	0	L	09/18/2017
69318G-10-6	PBF ENERGY INC			8,680.000	307,706	35.450	307,706	179,456	0	5,208	0	128,250	0	128,250	0	L	05/25/2017
712704-10-5	PEOPLES UNITED FINANCIAL INC			411.000	7,686	18.700	7,686	6,095	0	255	0	(187)	0	(187)	0	L	12/15/2017
713448-10-8	PEPSICO INC			1,651.000	197,988	119.920	197,988	135,712	1,363	5,258	0	24,870	0	24,870	0	L	09/18/2017
714046-10-9	PERKINELMER INC			130.000	9,506	73.120	9,506	5,338	0	35	0	2,655	0	2,655	0	L	12/15/2017
717081-10-3	PFIZER INC			6,816.000	246,876	36.220	246,876	189,204	0	8,695	0	25,446	0	25,446	0	L	12/15/2017
69331C-10-8	PG&E CORP			612.000	27,436	44.830	27,436	27,142	0	1,200	0	(10,015)	0	(10,015)	0	L	12/15/2017
718172-10-9	PHILIP MORRIS INTL INC			1,794.000	189,536	105.650	189,536	144,160	1,988	7,316	0	23,803	0	23,803	0	L	09/18/2017
718546-10-4	PHILLIPS 66			507.000	51,283	101.150	51,283	37,024	0	1,330	0	7,298	0	7,298	0	L	12/15/2017
720190-20-6	PIEDMONT OFFICE REALTY TR INC			7,820.000	153,350	19.610	153,350	139,228	5,552	7,119	0	(10,166)	0	(10,166)	0	L	02/17/2016
72348Y-10-5	PINNACLE ENTMT INC NEW			5,974.000	195,529	32.730	195,529	149,425	0	0	0	46,104	0	46,104	0	L	10/25/2017
72348P-10-4	PINNACLE FOODS INC DEL			3,264.000	194,110	59.470	194,110	161,315	1,061	3,402	0	13,164	0	13,164	0	L	04/18/2017
723484-10-1	PINNACLE WEST CAP CORP			135.000	11,499	85.180	11,499	7,589	0	346	0	901	0	901	0	L	12/15/2017
723787-10-7	PIONEER NAT RES CO			202.000	34,916	172.850	34,916	29,475	0	15	0	(854)	0	(854)	0	L	12/15/2017
693475-10-5	PNC FINL SVCS GROUP INC			537.000	77,484	144.290	77,484	40,871	0	1,396	0	14,676	0	14,676	0	L	03/30/2016
69349H-10-7	PNM RES INC			2,754.000	111,399	40.450	111,399	104,690	0	2,004	0	6,709	0	6,709	0	L	04/18/2017
73278L-10-5	POOL CORPORATION			700.000	90,755	129.650	90,755	28,718	0	1,220	0	17,717	0	17,717	0	L	03/12/2013
737630-10-3	POTLATCH CORP NEW			2,466.000	123,053	49.900	123,053	116,454	0	2,836	0	6,600	0	6,600	0	L	04/18/2017
693506-10-7	PPG INDS INC			303.000	35,396	116.820	35,396	27,815	0	523	0	6,521	0	6,521	0	L	12/15/2017
69351T-10-6	PPL CORP			830.000	25,689	30.950	25,689	24,000	321	1,280	0	(2,717)	0	(2,717)	0	L	12/15/2017
69354M-10-8	PRA HEALTH SCIENCES INC			3,427.000	312,097	91.070	312,097	232,639	0	0	0	81,731	0	81,731	0	L	07/24/2017
74005P-10-4	PRAXAIR INC			342.000	52,901	154.680	52,901	42,764	0	1,093	0	12,506	0	12,506	0	L	12/15/2017
74144T-10-8	PRICE T ROWE GROUP INC			288.000	30,220	104.930	30,220	22,700	0	631	0	8,192	0	8,192	0	L	12/15/2017
741503-40-3	PRICELINE GRP INC			55.000	95,576	1,737.740	95,576	63,814	0	0	0	14,671	0	14,671	0	L	03/21/2017
74251V-10-2	PRINCIPAL FINL GROUP INC			322.000	22,720	70.560	22,720	14,440	0	599	0	3,899	0	3,899	0	L	12/15/2017
742718-10-9	PROCTER & GAMBLE CO			2,963.000	272,240	91.880	272,240	200,465	0	8,013	0	22,663	0	22,663	0	L	09/18/2017
743315-10-3	PROGRESSIVE CORP OHIO			683.000	38,467	56.320	38,467	17,225	0	448	0	13,938	0	13,938	0	L	12/15/2017
74340W-10-3	PROLOGIS INC			635.000	40,964	64.510	40,964	24,758	0	1,075	0	7,089	0	7,089	0	L	12/15/2017
744320-10-2	PRUDENTIAL FINL INC			509.000	58,525	114.980	58,525	41,983	0	1,518	0	5,276	0	5,276	0	L	12/15/2017
74460D-10-9	PUBLIC STORAGE			177.000	36,993	209.000	36,993	29,000	0	1,367	0	(2,492)	0	(2,492)	0	L	09/18/2017
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			599.000	30,849	51.500	30,849	20,019	0	1,056	0	4,535	0	4,535	0	L	09/18/2017

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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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
745867-10-1	PULTE GROUP INC			328.000	10,906	33.250	10,906	5,903	29	124	0	4,772	0	4,772	0	L	12/15/2017
693656-10-0	PVH CORP			91.000	12,486	137.210	12,486	8,789	0	14	0	4,260	0	4,260	0	L	06/16/2017
74736K-10-1	QORVO INC			2,305.000	153,513	66.600	153,513	153,564	0	0	0	(1,056)	0	(1,056)	0	L	12/15/2017
747316-10-7	QUAKER CHEM CORP			768.000	115,807	150.790	115,807	53,076	0	1,075	0	17,549	0	17,549	0	L	10/10/2013
747525-10-3	QUALCOMM INC			1,719.000	110,050	64.020	110,050	99,603	0	3,897	0	(1,725)	0	(1,725)	0	L	12/15/2017
74762E-10-2	QUANTA SVCS INC			188.000	7,353	39.110	7,353	5,435	0	0	0	776	0	776	0	L	12/15/2017
74834L-10-0	QUEST DIAGNOSTICS INC			159.000	15,660	98.490	15,660	8,673	0	278	0	979	0	979	0	L	09/18/2017
751212-10-1	RALPH LAUREN CORP			68.000	7,051	103.690	7,051	9,901	34	126	0	892	0	892	0	L	12/15/2017
75281A-10-9	RANGE RES CORP			276.000	4,709	17.060	4,709	11,915	0	18	0	(3,768)	0	(3,768)	0	L	12/15/2017
754730-10-9	RAYMOND JAMES FINANCIAL INC			155.000	13,842	89.300	13,842	11,638	0	94	0	2,203	0	2,203	0	L	12/15/2017
755111-50-7	RAYTHEON CO			335.000	62,930	187.850	62,930	29,642	0	1,035	0	15,157	0	15,157	0	L	09/18/2017
75606N-10-9	REALPAGE INC			6,001.000	265,844	44.300	265,844	164,580	0	0	0	79,397	0	79,397	0	L	04/18/2017
756109-10-4	REALTY INCOME CORP			323.000	18,417	57.020	18,417	15,981	69	802	0	(197)	0	(197)	0	L	12/15/2017
756577-10-2	RED HAT INC			204.000	24,500	120.100	24,500	9,770	0	0	0	10,264	0	10,264	0	L	06/16/2017
758849-10-3	REGENCY CTRS CORP			169.000	11,691	69.180	11,691	11,263	0	266	0	428	0	428	0	L	09/18/2017
75886F-10-7	REGENERON PHARMACEUTICALS			89.000	33,460	375.960	33,460	29,037	0	0	0	126	0	126	0	L	09/18/2017
7591EP-10-0	REGIONS FINL CORP NEW			1,372.000	23,708	17.280	23,708	12,114	123	419	0	3,981	0	3,981	0	L	12/15/2017
759351-60-4	REINSURANCE GROUP AMER INC			1,009.000	157,333	155.930	157,333	96,856	0	1,836	0	30,371	0	30,371	0	L	06/15/2015
760759-10-0	REPUBLIC SVCS INC			265.000	17,917	67.610	17,917	8,552	91	346	0	2,798	0	2,798	0	L	09/16/2016
761152-10-7	RESMED INC			170.000	14,397	84.690	14,397	13,222	0	117	0	1,175	0	1,175	0	L	12/15/2017
770323-10-3	ROBERT HALF INTL INC			148.000	8,220	55.540	8,220	5,876	0	145	0	989	0	989	0	L	12/15/2017
773903-10-9	ROCKWELL AUTOMATION INC			154.000	30,238	196.350	30,238	17,918	0	463	0	8,890	0	8,890	0	L	12/15/2017
774341-10-1	ROCKWELL COLLINS INC			193.000	26,175	135.620	26,175	15,572	0	225	0	7,485	0	7,485	0	L	12/15/2017
776696-10-6	ROPER TECHNOLOGIES INC			125.000	32,375	259.000	32,375	17,723	0	164	0	8,939	0	8,939	0	L	12/15/2017
778296-10-3	ROSS STORES INC			462.000	37,076	80.250	37,076	16,347	0	298	0	6,603	0	6,603	0	L	12/15/2017
78409V-10-4	S&P GLOBAL INC			305.000	51,667	169.400	51,667	23,205	0	508	0	18,372	0	18,372	0	L	12/15/2017
79466L-30-2	SALESFORCE COM INC			800.000	81,784	102.230	81,784	46,514	0	0	0	25,293	0	25,293	0	L	09/18/2017
78410G-10-4	SBA COMMUNICATIONS CORP NEW			141.000	23,034	163.360	23,034	21,344	0	0	0	1,689	0	1,689	0	L	12/15/2017
80589M-10-2	SCANA CORP NEW			173.000	6,882	39.780	6,882	8,429	102	415	0	(5,593)	0	(5,593)	0	L	12/15/2017
806407-10-2	SCHEIN HENRY INC			179.000	12,509	69.880	12,509	13,092	0	0	0	(1,152)	0	(1,152)	0	L	09/18/2017
808513-10-5	SCHWAB CHARLES CORP NEW			1,424.000	73,151	51.370	73,151	38,670	0	432	0	16,123	0	16,123	0	L	12/15/2017
811065-10-1	SCRIPPS NETWORKS INTERACT INC			112.000	9,563	85.380	9,563	8,088	0	139	0	1,577	0	1,577	0	L	06/16/2017
81211K-10-0	SEALED AIR CORP NEW			209.000	10,304	49.300	10,304	6,818	0	139	0	828	0	828	0	L	06/16/2017
816851-10-9	SEMPRA ENERGY			297.000	31,755	106.920	31,755	26,914	244	943	0	1,765	0	1,765	0	L	12/15/2017
817565-10-4	SERVICE CORP INTL			4,331.000	161,633	37.320	161,633	153,126	0	1,299	0	8,507	0	8,507	0	L	09/13/2017
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC			2,396.000	122,843	51.270	122,843	91,227	0	0	0	32,586	0	32,586	0	L	12/02/2015
824348-10-6	SHERWIN WILLIAMS CO			98.000	40,184	410.040	40,184	19,128	0	337	0	13,524	0	13,524	0	L	09/18/2017
828806-10-9	SIMON PPTY GROUP INC NEW			353.000	60,624	171.740	60,624	51,739	0	2,512	0	(2,035)	0	(2,035)	0	L	03/21/2017
784305-10-4	SJW CORP			2,603.000	166,149	63.830	166,149	121,735	0	3,052	0	20,434	0	20,434	0	L	11/11/2016
83088M-10-2	SKYWORKS SOLUTIONS INC			220.000	20,889	94.950	20,889	21,582	0	247	0	4,126	0	4,126	0	L	12/15/2017
78440X-10-1	SL GREEN RLTY CORP			116.000	11,708	100.930	11,708	15,000	94	342	0	(745)	0	(745)	0	L	12/15/2017
831865-20-9	SMITH A O			3,420.000	209,578	61.280	209,578	126,334	0	1,863	0	46,232	0	46,232	0	L	12/15/2017
832696-40-5	SMUCKER J M CO			134.000	16,648	124.240	16,648	13,694	0	395	0	(471)	0	(471)	0	L	12/15/2017
833034-10-1	SNAP ON INC			68.000	11,852	174.300	11,852	7,086	0	207	0	231	0	231	0	L	09/18/2017
842587-10-7	SOUTHERN CO			1,179.000	56,698	48.090	56,698	49,609	0	2,639	0	(1,366)	0	(1,366)	0	L	12/15/2017
844741-10-8	SOUTHWEST AIRLS CO			641.000	41,953	65.450	41,953	13,408	79	298	0	9,824	0	9,824	0	L	12/15/2017
854502-10-1	STANLEY BLACK & DECKER INC			183.000	31,053	169.690	31,053	15,092	0	446	0	9,727	0	9,727	0	L	12/15/2017
855244-10-9	STARBUCKS CORP			1,685.000	96,770	57.430	96,770	64,367	0	1,737	0	3,031	0	3,031	0	L	12/15/2017
857477-10-3	STATE STR CORP			437.000	42,656	97.610	42,656	29,284	184	644	0	8,139	0	8,139	0	L	12/15/2017
858912-10-8	STERICYCLE INC			101.000	6,867	67.990	6,867	11,098	0	0	0	(886)	0	(886)	0	L	12/15/2017
863667-10-1	STRYKER CORP			375.000	58,065	154.840	58,065	29,946	176	616	0	12,698	0	12,698	0	L	09/18/2017
867914-10-3	SUNTRUST BKS INC			566.000	36,558	64.590	36,558	20,838	0	740	0	5,270	0	5,270	0	L	12/15/2017
871503-10-8	SYMANTEC CORP			712.000	19,979	28.060	19,979	15,122	0	214	0	2,794	0	2,794	0	L	12/15/2017
87165B-10-3	SYNCHRONY FINL			875.000	33,784	38.610	33,784	26,708	0	487	0	2,043	0	2,043	0	L	12/15/2017

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
871607-10-7	SYNOPSYS INC			183.000	15,599	85.240	15,599	13,076	0	0	0	2,523	0	2,523	0	L	12/15/2017
871829-10-7	SYSCO CORP			584.000	35,466	60.730	35,466	21,162	0	747	0	3,030	0	3,030	0	L	12/15/2017
876030-10-7	TAPESTRY INC COM			330.000	14,596	44.230	14,596	11,448	110	457	0	2,953	0	2,953	0	L	12/15/2017
87612E-10-6	TARGET CORP			627.000	40,912	65.250	40,912	36,466	0	1,541	0	(3,812)	0	(3,812)	0	L	12/15/2017
879369-10-6	TELEFLEX INC			440.000	109,481	248.820	109,481	44,774	0	649	0	38,575	0	38,575	0	L	04/24/2014
880779-10-3	TEREX CORP NEW			5,649.000	272,395	48.220	272,395	252,469	0	0	0	19,926	0	19,926	0	L	11/17/2017
882508-10-4	TEXAS INSTRS INC			1,133.000	118,331	104.440	118,331	50,446	0	2,363	0	35,238	0	35,238	0	L	12/15/2017
883203-10-1	TEXTRON INC			309.000	17,486	56.590	17,486	10,133	6	25	0	2,408	0	2,408	0	L	12/15/2017
883556-10-2	THERMO FISHER SCIENTIFIC INC			468.000	88,864	189.880	88,864	51,806	71	266	0	21,714	0	21,714	0	L	09/18/2017
886547-10-8	TIFFANY & CO NEW			115.000	11,954	103.950	11,954	9,832	62	211	0	2,997	0	2,997	0	L	06/16/2017
887317-30-3	TIME WARNER INC			931.000	85,159	91.470	85,159	58,534	0	1,508	0	(4,591)	0	(4,591)	0	L	12/15/2017
872540-10-9	TJX COS INC NEW			748.000	57,192	76.460	57,192	40,836	0	880	0	1,018	0	1,018	0	L	12/15/2017
891027-10-4	TORCHMARK CORP			128.000	11,611	90.710	11,611	6,497	0	74	0	2,138	0	2,138	0	L	12/15/2017
891906-10-9	TOTAL SYS SVCS INC			3,552.000	280,928	79.090	280,928	110,734	463	1,524	0	106,549	0	106,549	0	L	09/18/2017
892356-10-6	TRACTOR SUPPLY CO			150.000	11,213	74.750	11,213	9,190	0	155	0	(51)	0	(51)	0	L	12/15/2017
893641-10-0	TRANSDIGM GROUP INC			56.000	15,379	274.620	15,379	14,536	0	1,210	0	1,421	0	1,421	0	L	09/18/2017
89417E-10-9	TRAVELERS COMPANIES INC			321.000	43,540	135.640	43,540	26,599	0	945	0	4,254	0	4,254	0	L	09/18/2017
896239-10-0	TRIMBLE NAVIGATION LTD			3,632.000	147,604	40.640	147,604	150,114	0	0	0	(2,510)	0	(2,510)	0	L	10/25/2017
896288-10-7	TRINET GROUP INC			4,748.000	210,526	44.340	210,526	106,619	0	0	0	88,883	0	88,883	0	L	11/11/2016
896945-20-1	TRIPADVISOR INC			127.000	4,376	34.460	4,376	9,137	0	0	0	(1,507)	0	(1,507)	0	L	09/18/2017
896818-10-1	TRIUMPH GROUP INC NEW			3,064.000	83,341	27.200	83,341	81,464	0	552	0	1,876	0	1,876	0	L	02/01/2017
90130A-10-1	TWENTY FIRST CENTY FOX INC			1,182.000	40,814	34.530	40,814	37,261	0	433	0	7,699	0	7,699	0	L	06/16/2017
90130A-20-0	TWENTY FIRST CENTY FOX INC			496.000	16,924	34.120	16,924	14,587	0	191	0	3,396	0	3,396	0	L	12/15/2017
902494-10-3	TYSON FOODS INC			364.000	29,509	81.070	29,509	14,476	0	338	0	6,464	0	6,464	0	L	12/15/2017
902653-10-4	UDR INC			313.000	12,057	38.520	12,057	11,811	0	374	0	612	0	612	0	L	09/18/2017
902681-10-5	UGI CORP NEW			1,962.000	92,116	46.950	92,116	71,054	491	1,913	0	1,707	0	1,707	0	L	02/17/2016
90384S-30-3	ULTA SALON COSMETCS & FRAG INC			70.000	15,656	223.660	15,656	14,323	0	0	0	(2,125)	0	(2,125)	0	L	12/15/2017
904311-10-7	UNDER ARMOUR INC			198.000	2,857	14.430	2,857	5,325	0	0	0	(2,777)	0	(2,777)	0	L	06/16/2017
904311-20-6	UNDER ARMOUR INC			195.000	2,597	13.320	2,597	6,494	0	0	0	(2,268)	0	(2,268)	0	L	06/16/2017
907818-10-8	UNION PAC CORP			925.000	124,043	134.100	124,043	66,053	0	2,328	0	27,331	0	27,331	0	L	12/15/2017
909907-10-7	UNITED BANKSHARES INC WEST VA			2,490.000	86,528	34.750	86,528	101,844	847	1,643	0	(15,317)	0	(15,317)	0	L	04/24/2017
910047-10-9	UNITED CONTL HLDGS INC			295.000	19,883	67.400	19,883	17,594	0	0	0	(1,617)	0	(1,617)	0	L	06/17/2016
911312-10-6	UNITED PARCEL SERVICE INC			826.000	98,418	119.150	98,418	79,787	0	2,637	0	3,645	0	3,645	0	L	12/15/2017
911363-10-9	UNITED RENTALS INC			100.000	17,191	171.910	17,191	10,203	0	0	0	6,519	0	6,519	0	L	12/15/2017
913017-10-9	UNITED TECHNOLOGIES CORP			862.000	109,965	127.570	109,965	77,487	0	2,417	0	15,291	0	15,291	0	L	12/15/2017
91324P-10-2	UNITEDHEALTH GROUP INC			1,165.000	256,836	220.460	256,836	96,487	0	3,339	0	67,766	0	67,766	0	L	12/15/2017
913903-10-0	UNIVERSAL HLTH SVCS INC			101.000	11,448	113.350	11,448	10,637	0	42	0	696	0	696	0	L	06/16/2017
91529Y-10-6	UNUM GROUP			281.000	15,424	54.890	15,424	9,528	0	223	0	2,857	0	2,857	0	L	12/15/2017
902973-30-4	US BANCORP DEL			1,902.000	101,909	53.580	101,909	76,523	571	2,058	0	3,911	0	3,911	0	L	12/15/2017
918204-10-8	V F CORP			383.000	28,342	74.000	28,342	22,425	0	676	0	7,796	0	7,796	0	L	09/18/2017
91913Y-10-0	VALERO ENERGY CORP NEW			519.000	47,701	91.910	47,701	25,180	0	1,419	0	12,106	0	12,106	0	L	12/15/2017
92220P-10-5	VARIAN MED SYS INC			110.000	12,226	111.150	12,226	7,487	0	0	0	3,294	0	3,294	0	L	12/15/2017
92240G-10-1	VECTREN CORP			2,537.000	164,956	65.020	164,956	133,387	0	2,840	0	14,896	0	14,896	0	L	10/25/2017
92276F-10-0	VENTAS INC			416.000	24,964	60.010	24,964	21,941	329	994	0	(1,122)	0	(1,122)	0	L	09/18/2017
92343E-10-2	VERISIGN INC			98.000	11,215	114.440	11,215	4,655	0	0	0	3,760	0	3,760	0	L	03/30/2016
92345Y-10-6	VERISK ANALYTICS INC			186.000	17,856	96.000	17,856	15,060	0	0	0	2,752	0	2,752	0	L	09/18/2017
92343V-10-4	VERIZON COMMUNICATIONS INC			4,706.000	249,089	52.930	249,089	221,416	0	10,695	0	(1,458)	0	(1,458)	0	L	12/15/2017
92532F-10-0	VERTEX PHARMACEUTICALS INC			297.000	44,508	149.860	44,508	24,103	0	0	0	20,941	0	20,941	0	L	09/18/2017
92553P-20-1	VIACOM INC NEW			410.000	12,632	30.810	12,632	16,515	82	318	0	(1,758)	0	(1,758)	0	L	06/16/2017
92826C-83-9	VISA INC			2,136.000	243,547	114.020	243,547	75,640	0	1,472	0	76,789	0	76,789	0	L	09/18/2017
929042-10-9	VORNADO RLTY TR			202.000	15,792	78.180	15,792	13,210	0	519	0	(2,072)	0	(2,072)	0	L	12/15/2017
929089-10-0	VOYA FINL INC			4,163.000	205,944	49.470	205,944	169,693	0	83	0	36,251	0	36,251	0	L	08/08/2017
929160-10-9	VULCAN MATLS CO			163.000	20,924	128.370	20,924	10,728	0	159	0	624	0	624	0	L	09/18/2017
931142-10-3	WAL-MART STORES INC			1,713.000	169,159	98.750	169,159	126,277	867	3,601	0	50,360	0	50,360	0	L	12/15/2017

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
931427-10-8	WALGREENS BOOTS ALLIANCE INC			1,023.000	74,290	72.620	74,290	77,169	0	1,556	0	(10,361)	0	(10,361)	0	L	09/18/2017
94106L-10-9	WASTE MGMT INC DEL			468.000	40,388	86.300	40,388	19,961	0	825	0	7,159	0	7,159	0	L	09/18/2017
941848-10-3	WATERS CORP			96.000	18,546	193.190	18,546	9,691	0	0	0	5,458	0	5,458	0	L	12/15/2017
92939U-10-6	WEC ENERGY GROUP INC COM			378.998	25,177	66.430	25,177	16,703	0	765	0	2,845	0	2,845	0	L	12/15/2017
94946T-10-6	WELLCARE HEALTH PLANS INC			1,279.000	257,220	201.110	257,220	174,623	0	0	0	82,597	0	82,597	0	L	01/04/2017
949746-10-1	WELLS FARGO & CO NEW			5,211.000	316,151	60.670	316,151	182,812	0	7,783	0	28,370	0	28,370	0	L	12/15/2017
95040Q-10-4	WELLTOWER INC COM			437.000	27,867	63.770	27,867	25,375	0	1,480	0	(1,505)	0	(1,505)	0	L	09/18/2017
958102-10-5	WESTERN DIGITAL CORP			351.000	27,915	79.530	27,915	20,116	175	673	0	3,769	0	3,769	0	L	12/15/2017
959802-10-9	WESTERN UN CO			540.000	10,265	19.010	10,265	8,336	0	382	0	(1,463)	0	(1,463)	0	L	03/30/2016
96145D-10-5	WESTROCK CO			306.000	19,342	63.210	19,342	16,202	0	476	0	3,638	0	3,638	0	L	12/15/2017
962166-10-4	WEYERHAEUSER CO			881.000	31,064	35.260	31,064	24,259	0	1,117	0	4,426	0	4,426	0	L	09/18/2017
963320-10-6	WHIRLPOOL CORP			87.000	14,672	168.640	14,672	11,900	0	376	0	(1,092)	0	(1,092)	0	L	12/15/2017
969457-10-0	WILLIAMS COS INC DEL			945.000	28,813	30.490	28,813	31,232	0	1,119	0	(88)	0	(88)	0	L	06/16/2017
929328-10-2	WSFS FINL CORP			2,821.000	134,985	47.850	134,985	45,623	0	846	0	4,232	0	4,232	0	L	03/12/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			121.000	14,020	115.870	14,020	6,291	0	275	0	4,671	0	4,671	0	L	12/15/2017
983134-10-7	WYNN RESORTS LTD			90.000	15,173	168.590	15,173	11,413	0	174	0	7,146	0	7,146	0	L	09/18/2017
98389B-10-0	XCEL ENERGY INC			610.000	29,347	48.110	29,347	18,222	220	828	0	4,307	0	4,307	0	L	09/18/2017
984121-60-8	XEROX CORP			251.000	7,317	29.150	7,317	7,762	63	122	0	(445)	0	(445)	0	L	12/15/2017
983919-10-1	XILINX INC			295.000	19,889	67.420	19,889	12,772	0	378	0	1,920	0	1,920	0	L	12/15/2017
983793-10-0	XPO LOGISTICS INC			3,378.000	309,391	91.590	309,391	252,061	0	0	0	57,330	0	57,330	0	L	11/17/2017
98419M-10-0	XYLEM INC			3,447.000	235,085	68.200	235,085	146,172	0	2,679	0	64,291	0	64,291	0	L	12/15/2017
988498-10-1	YUM BRANDS INC			404.000	32,970	81.610	32,970	20,032	0	458	0	7,010	0	7,010	0	L	09/18/2017
98956P-10-2	ZIMMER HLDGS INC			236.000	28,478	120.670	28,478	22,627	57	222	0	4,045	0	4,045	0	L	09/18/2017
989701-10-7	ZIONS BANCORPORATION			240.000	12,199	50.830	12,199	6,900	0	101	0	1,800	0	1,800	0	L	12/15/2017
98978V-10-3	ZOETIS INC			578.000	41,639	72.040	41,639	18,482	0	240	0	10,580	0	10,580	0	L	12/15/2017
535919-40-1	LIONS GATE ENTMNT CORP		A	3,168.000	107,110	33.810	107,110	96,538	0	0	0	10,572	0	10,572	0	L	09/13/2017
G1151C-10-1	ACCENTURE PLC IRELAND		C	728.000	111,450	153.090	111,450	56,699	0	1,466	0	25,908	0	25,908	0	L	12/15/2017
G0176J-10-9	ALLEGION PUB LTD CO		C	113.000	8,990	79.560	8,990	5,399	0	56	0	1,666	0	1,666	0	L	12/15/2017
G0177J-10-8	ALLERGAN PLC		C	386.003	63,142	163.580	63,142	87,553	0	877	0	(18,273)	0	(18,273)	0	L	09/18/2017
G02602-10-3	AMDOCS LTD		D	2,718.000	177,975	65.480	177,975	73,712	598	2,324	0	19,651	0	19,651	0	L	08/03/2011
G0408V-10-2	AON PLC		C	294.000	39,396	134.000	39,396	23,894	0	415	0	6,606	0	6,606	0	L	03/30/2016
G6095L-10-9	APTIV PLC		C	318.000	26,976	84.830	26,976	16,223	0	353	0	8,511	0	8,511	0	L	12/15/2017
G0585R-10-6	ASSURED GUARANTY LTD		C	2,373.000	80,374	33.870	80,374	95,588	0	1,014	0	(15,214)	0	(15,214)	0	L	03/09/2017
G0750W-10-4	AXOVANT SCIENCES LTD		C	17,971.000	94,707	5.270	94,707	99,144	0	0	0	(4,437)	0	(4,437)	0	L	10/25/2017
G0772R-20-8	BANK OF NT BUTTERFIELD&SON LTD		C	8,023.000	291,155	36.290	291,155	300,734	0	0	0	(9,579)	0	(9,579)	0	L	11/17/2017
Y09827-10-9	BROADCOM LTD SHS		C	478.000	122,798	256.900	122,798	54,141	0	2,249	0	36,483	0	36,483	0	L	12/15/2017
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP		C	3,134.000	140,435	44.810	140,435	87,089	0	5,791	0	35,540	0	35,540	0	L	08/20/2015
143658-30-0	CARNIVAL CORP		C	493.000	32,720	66.370	32,720	18,876	0	791	0	6,795	0	6,795	0	L	12/15/2017
H1467J-10-4	CHUBB LIMITED COM		C	557.000	81,394	146.130	81,394	55,932	395	1,509	0	7,502	0	7,502	0	L	12/15/2017
P31076-10-5	COPA HOLDINGS SA		C	1,149.000	154,035	134.060	154,035	152,920	0	862	0	1,115	0	1,115	0	L	09/13/2017
G29183-10-3	EATON CORP PLC		C	524.000	41,401	79.010	41,401	33,748	0	990	0	5,930	0	5,930	0	L	12/15/2017
G3223R-10-8	EVEREST RE GROUP LTD		C	45.000	9,957	221.260	9,957	11,502	0	117	0	(1,545)	0	(1,545)	0	L	06/16/2017
Y2573F-10-2	FLEXTRONICS INTL LTD		C	8,371.000	150,594	17.990	150,594	122,635	0	0	0	27,959	0	27,959	0	L	01/04/2017
H2906T-10-9	GARMIN LTD		C	141.000	8,399	59.570	8,399	6,499	0	266	0	1,448	0	1,448	0	L	12/15/2017
Y2687W-10-8	GASLOG PARTNERS LP		C	5,900.000	146,025	24.750	146,025	133,619	0	6,310	0	12,406	0	12,406	0	L	08/09/2017
40051E-20-2	GRUPO AEROPORTUARIO DEL SUREST		C	439.000	80,122	182.510	80,122	92,661	0	0	0	(12,539)	0	(12,539)	0	L	08/08/2017
G4705A-10-0	ICON PLC		C	2,294.000	257,272	112.150	257,272	169,559	0	0	0	84,763	0	84,763	0	L	08/18/2016
G47567-10-5	IHS MARKIT LTD		C	435.000	19,640	45.150	19,640	20,672	0	0	0	(1,032)	0	(1,032)	0	L	12/15/2017
G47791-10-1	INGERSOLL-RAND PLC		C	297.000	26,489	89.190	26,489	17,054	0	417	0	4,140	0	4,140	0	L	12/15/2017
G491BT-10-8	INVESCO LTD		C	496.000	18,124	36.540	18,124	16,667	0	530	0	2,853	0	2,853	0	L	12/15/2017
G51502-10-5	JOHNSON CTLS INTL PLC		C	1,107.000	42,188	38.110	42,188	44,724	282	871	0	(3,325)	0	(3,325)	0	L	12/15/2017
N53745-10-0	LYONDELLBASELL INDUSTRIES N V		C	387.000	42,694	110.320	42,694	30,466	0	1,347	0	9,183	0	9,183	0	L	12/15/2017
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		C	6,966.000	149,560	21.470	149,560	128,647	418	0	0	20,913	0	20,913	0	L	10/25/2017
G5960L-10-3	MEDTRONIC PLC		C	1,565.000	126,374	80.750	126,374	99,444	720	2,222	0	14,756	0	14,756	0	L	09/18/2017

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G60754-10-1	MICHAEL KORS HLDGS LTD		C	180.000	11,331	62.950	11,331	10,024	0	0	0	3,370	0	3,370	0	L	12/15/2017
N59465-10-9	MYLAN N V		C	612.000	25,894	42.310	25,894	26,645	0	0	0	3,038	0	3,038	0	L	09/18/2017
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR		C	402.000	14,633	36.400	14,633	17,033	0	531	0	(2,141)	0	(2,141)	0	L	12/15/2017
G6564A-10-5	NOMAD HLDGS LTD		C	10,150.000	171,637	16.910	171,637	121,437	0	0	0	74,501	0	74,501	0	L	09/29/2016
G66721-10-4	NORWEGIAN CRUISE LINE HLDGS LT		C	218.000	11,609	53.250	11,609	12,755	0	0	0	(1,147)	0	(1,147)	0	L	12/15/2017
G7S00T-10-4	PENTAIR PLC		C	200.000	14,124	70.620	14,124	12,853	0	256	0	2,722	0	2,722	0	L	12/15/2017
G97822-10-3	PERRIGO CO PLC		C	155.000	13,510	87.160	13,510	10,411	0	80	0	11,576	10,986	590	0	L	12/15/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	204.000	24,333	119.280	24,333	16,451	118	413	0	7,112	0	7,112	0	L	12/15/2017
806857-10-8	SCHLUMBERGER LTD		C	1,675.000	112,878	67.390	112,878	137,981	793	3,279	0	(24,982)	0	(24,982)	0	L	12/15/2017
G7945M-10-7	SEAGATE TECHNOLOGY PLC		C	330.000	13,807	41.840	13,807	16,237	204	650	0	1,166	0	1,166	0	L	12/15/2017
G81276-10-0	SIGNET JEWELERS LIMITED		C	70.000	3,959	56.550	3,959	4,802	0	80	0	1,879	4,398	(2,519)	0	L	12/15/2017
H84989-10-4	TE CONNECTIVITY LTD		C	411.000	39,061	95.040	39,061	22,217	0	656	0	10,309	0	10,309	0	L	12/15/2017
G87110-10-5	TECHNIPFMC PLC		C	518.000	16,219	31.310	16,219	17,576	0	64	0	(1,358)	0	(1,358)	0	L	12/15/2017
880890-10-8	TERNIUM SA		C	6,097.000	192,604	31.590	192,604	187,496	0	0	0	5,108	0	5,108	0	L	08/08/2017
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L		C	156.000	23,508	150.690	23,508	19,787	83	245	0	4,106	0	4,106	0	L	09/18/2017
G98294-10-4	XL GROUP PLC		C	307.000	10,789	35.160	10,789	8,999	66	256	0	(637)	0	(637)	0	L	12/15/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					47,240,964	XXX	47,240,964	33,014,413	50,963	663,260	0	7,575,893	20,847	7,555,046	0	XXX	XXX
69351J-10-8	PNC FDS INTL EQT FUND I			229,020.754	5,597,267	24.440	5,597,267	2,407,962	0	42,533	0	1,354,857	0	1,354,857	0	L	12/21/2017
9299999. Subtotal - Mutual Funds					5,597,267	XXX	5,597,267	2,407,962	0	42,533	0	1,354,857	0	1,354,857	0	XXX	XXX
9799999 - Total Common Stocks					52,838,231	XXX	52,838,231	35,422,375	50,963	705,793	0	8,930,750	20,847	8,909,903	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					52,838,231	XXX	52,838,231	35,422,375	50,963	705,793	0	8,930,750	20,847	8,909,903	0	XXX	XXX

(a) For all common stock 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 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
912828-2R-0	UNITED STATES TREAS NTS		09/28/2017	VARIOUS		1,562,021	1,550,000	1,782
912828-A3-4	UNITED STATES TREAS NTS		10/31/2017	Morgan Stanley		3,491,250	3,500,000	18,289
912828-M5-6	UNITED STATES TREAS NTS		09/28/2017	Barclays Capital Le		149,965	150,000	1,256
912828-R3-6	UNITED STATES TREAS NTS		05/11/2017	VARIOUS		2,354,023	2,500,000	19,617
912828-U6-5	UNITED STATES TREAS NTS		12/20/2017	Morgan Stanley		1,501,708	1,525,000	1,540
912828-UN-8	UNITED STATES TREAS NTS		08/30/2017	VARIOUS		1,400,648	1,400,000	5,099
912828-VS-6	UNITED STATES TREAS NTS		06/23/2017	VARIOUS		4,237,379	4,100,000	35,083
912828-X8-8	UNITED STATES TREAS NTS		06/27/2017	VARIOUS		1,520,238	1,500,000	2,239
912828-TJ-9	UNITED STATES TREASURY NTS		09/28/2017	HSBC Securities		98,783	100,000	199
0599999. Subtotal - Bonds - U.S. Governments						16,316,015	16,325,000	85,104
313376-BR-5	FEDERAL HOME LOAN BANKS		05/10/2017	Morgan Stanley		251,586	250,000	1,786
3130A3-KM-5	FEDERAL HOME LOAN BANKS CONS BD 2.		12/22/2017	PNC Institutional Investments		461,388	455,000	537
3135G0-TG-8	FEDERAL NATL MTG ASSN		02/01/2017	CLARKE G.X. & CO.		1,999,280	2,000,000	8,458
3137FA-WS-3	FHLMC REMIC SERIES K-067		11/17/2017	Chase Securities		1,027,734	1,000,000	1,864
3199999. Subtotal - Bonds - U.S. Special Revenues						3,739,988	3,705,000	12,645
90131H-AN-5	21ST CENTY FOX AMER INC		12/19/2017	BANCORP INVEST SER		290,131	275,000	5,798
02587A-AJ-3	AMERICAN EXPRESS CR TR 2017-1		02/13/2017	RBC CAP MKTS COR		329,922	330,000	0
03349M-AA-3	ANDEAVOR		12/14/2017	MIZUHO SEC		209,691	210,000	0
05348E-BA-6	AVALONBAY CMNTYS INC MTN BE		05/03/2017	Chase Securities		199,308	200,000	0
05584P-AA-5	BMW VEN LEASE TR 2017-2		10/17/2017	RBC Cap Mkts Corp		600,000	600,000	0
14314W-AA-9	CARMAX AUTO OWNER TR 2017-3		10/10/2017	RBC Cap Mkts Corp		699,970	700,079	709
124857-AT-0	CBS CORP NEW		06/26/2017	Bank of America Fixed Income		559,503	565,000	0
17305E-GB-5	CITIBANK CCIT 2017-A3		05/15/2017	CitiGroup Global Markets Inc		726,936	725,000	1,585
172967-LD-1	CITIGROUP INC		12/19/2017	MITSUBISHI UFJ SECURITIES (USA)		770,288	750,000	13,038
12637B-AA-9	CNH EQUIPMENT TR 2017-B		07/18/2017	Banc/America Securities		500,000	500,000	0
18978C-AA-1	CNH EQUIPMENT TR 2017-C		11/14/2017	Barclays Fixed Income		850,000	850,000	0
21036P-AS-7	CONSTELLATION BRANDS INC		05/02/2017	Bank/America Sec Llc Montgomery		548,713	550,000	0
34531D-AA-6	FORD CREDIT AUTO LEASE 2017-B		10/24/2017	CitiGroup Global Markets Inc		800,000	800,000	0
34531E-AE-6	FORD CREDIT AUTO OWN TR 2017-A		01/18/2017	CITIGROUP GLOBAL		999,834	1,000,000	0
34532A-AA-1	FORD CREDIT AUTO OWN TR 2017-C		11/14/2017	Banc/America Securities		850,000	850,000	0
37045X-BV-7	GENERAL MTRS FINL CO INC		04/10/2017	CHASE SECURITIES		284,601	285,000	0
43811B-AC-8	HONDA AUTO RECV 2017-2		06/20/2017	CitiGroup Global Markets Inc		399,965	400,000	0
43814P-AA-8	HONDA AUTO RECV 2017-3		09/25/2017	Chase Securities		300,000	300,000	0
43813F-AA-1	HONDA AUTO RECV 2017-4		11/22/2017	Barclays Capital Le		800,000	800,000	0
47788B-AA-2	JOHN DEERE OWNER TR 2017-B		07/11/2017	MITSUBISHI UFJ SECURITIES (USA)		450,000	450,000	0
46625H-JZ-4	JPMORGAN CHASE & CO		12/19/2017	MILLENNIUM ADVISORS LLC		314,988	300,000	206
501044-DH-1	KROGER CO		07/17/2017	MIZUHO SEC		109,979	110,000	0
617446-8C-6	MORGAN STANLEY		12/19/2017	SUMRIDGE PARTNERS LLC		313,656	300,000	4,933
61746B-EA-0	MORGAN STANLEY		12/20/2017	Wells Fargo Secs LLC		995,320	1,000,000	4,236
65478G-AA-8	NISSAN AUTO REC TR 2017-B		08/16/2017	SG Americas Securities		800,000	800,000	0
65478H-AA-6	NISSAN AUTO REC TR 2017-C		12/06/2017	Wells Fargo Secs LLC		800,000	800,000	0
741503-BB-1	PRICELINE GRP INC		08/10/2017	Wells Fargo Securities		299,562	300,000	0
74271U-AS-9	PROCTER AND GAMBLE CO DISC C/P		10/23/2017	Goldman Sachs Co		1,495,171	1,500,000	0
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD		11/20/2017	VARIOUS		329,064	330,000	0
86787E-AT-4	SUNTRUST BK ATL SR MD TM BK NT		07/26/2017	SUNTRUST CAPITAL MARKETS INC		99,822	100,000	0
89238M-AE-8	TOYOTA AUTO RECV OWN TR 2017-A		03/07/2017	BANC/AMERICA SEC		999,788	1,000,000	0
89190B-AE-8	TOYOTA AUTO RECV OWN TR 2017-B		05/09/2017	SG Americas Securities		399,893	400,000	0
902494-BC-6	TYSON FOODS INC		05/23/2017	Morgan Stanley		289,516	290,000	0
90290A-AA-5	USAA AUTO OWNER TR 2017-1		09/13/2017	MIZUHO SEC		700,000	700,000	0
92340L-AC-3	VEREIT OPERATING PRTNERSHIP LP		08/08/2017	Chase Securities		293,024	295,000	0
94974B-FY-1	WELLS FARGO CO MTN BE		12/19/2017	VARIOUS		888,380	850,000	1,743
98978V-AL-7	ZOETIS INC		09/05/2017	Barclays Fixed Income		472,356	475,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,769,381	20,690,079	32,248
8399997. Total - Bonds - Part 3						40,825,384	40,720,079	129,997
8399998. Total - Bonds - Part 5						5,249,370	5,250,000	0
8399999. Total - Bonds						46,074,754	45,970,079	129,997
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						215,143	XXX	0
8999999. Total - Preferred Stocks						215,143	XXX	0
88579Y-10-1	3M CO		12/15/2017	Citation Group	29.000	6,902		0
002824-10-0	ABBOTT LABS		09/18/2017	VARIOUS	432.480	18,004		0
00287Y-10-9	ABBVIE INC		12/15/2017	Citation Group	29.000	2,705		0

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
003654-10-0	ABIOMED INC		11/17/2017	Credit Suisse First Boston	1,281.000	246,570		0
00507V-10-9	ACTIVISION BLIZZARD INC		09/18/2017	VARIOUS	124.000	7,754		0
00508Y-10-2	ACUITY BRANDS INC		06/16/2017	Citation Group	1.000	177		0
00724F-10-1	ADOBE SYS INC		09/18/2017	VARIOUS	12.000	1,839		0
00751Y-10-6	ADVANCE AUTO PARTS INC		12/15/2017	VARIOUS	6.000	684		0
007903-10-7	ADVANCED MICRO DEVICES INC		12/15/2017	VARIOUS	969.000	13,208		0
00130H-10-5	AES CORP		12/15/2017	Citation Group	19.000	210		0
00817Y-10-8	AETNA INC NEW		09/18/2017	VARIOUS	9.000	1,417		0
008252-10-8	AFFILIATED MANAGERS GROUP		12/15/2017	VARIOUS	3.000	557		0
001055-10-2	AFLAC INC		12/15/2017	Citation Group	6.000	536		0
00846U-10-1	AGILENT TECHNOLOGIES INC		12/15/2017	Citation Group	6.000	406		0
009158-10-6	AIR PRODS & CHEMS INC		12/15/2017	Citation Group	9.000	1,444		0
00971T-10-1	AKAMAI TECHNOLOGIES INC		12/15/2017	Citation Group	4.000	215		0
011659-10-9	ALASKA AIR GROUP INC		06/16/2017	Citation Group	2.000	178		0
012653-10-1	ALBEMARLE CORP		12/15/2017	Citation Group	15.000	1,815		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ INC		12/15/2017	VARIOUS	112.000	12,517		0
015351-10-9	ALEXION PHARMACEUTICALS INC		12/15/2017	VARIOUS	27.000	3,606		0
016255-10-1	ALIGN TECHNOLOGY INC		12/15/2017	Citation Group	91.000	13,484		0
018802-10-8	ALLIANT ENERGY CORP		12/15/2017	Citation Group	16.000	686		0
01973R-10-1	ALLISON TRANSMISSION HLDGS INC		12/14/2017	Credit Suisse First Boston	4,987.000	205,719		0
020002-10-1	ALLSTATE CORP		09/18/2017	Citation Group	4.000	362		0
02079K-10-7	ALPHABET INC		09/18/2017	Citation Group	16.000	14,789		0
02079K-30-5	ALPHABET INC		09/18/2017	VARIOUS	11.000	10,234		0
02209S-10-3	ALTRIA GROUP INC		09/18/2017	Citation Group	36.000	2,253		0
023135-10-6	AMAZON COM INC		12/15/2017	VARIOUS	11.000	12,060		0
023608-10-2	AMEREN CORP		12/15/2017	Citation Group	15.000	902		0
02376R-10-2	AMERICAN AIRLS GROUP INC		12/15/2017	Citation Group	21.000	1,072		0
025537-10-1	AMERICAN ELEC PWR INC		09/18/2017	VARIOUS	24.000	1,724		0
025676-20-6	AMERICAN EQTY INVT LIFE HLD CO		12/14/2017	Credit Suisse First Boston	6,527.000	204,948		0
025816-10-9	AMERICAN EXPRESS CO		12/15/2017	Citation Group	16.000	1,576		0
02665T-30-6	AMERICAN HOMES 4 RENT		02/01/2017	BARCLAYS CAPITAL	14,724.000	329,302		0
026874-78-4	AMERICAN INTL GROUP INC		12/15/2017	Citation Group	48.000	2,851		0
03027X-10-0	AMERICAN TOWER CORP NEW		09/18/2017	VARIOUS	21.000	2,928		0
030420-10-3	AMERICAN WTR WKS CO INC NEW		12/15/2017	Citation Group	10.000	848		0
03076C-10-6	AMERIPRISE FINL INC		12/15/2017	Citation Group	9.000	1,511		0
03073E-10-5	AMERISOURCEBERGEN CORP		09/18/2017	Citation Group	5.000	403		0
031100-10-0	AMETEK INC NEW		12/15/2017	Citation Group	9.000	636		0
031162-10-0	AMGEN INC		12/15/2017	Citation Group	34.000	5,903		0
032095-10-1	AMPHENOL CORP NEW		12/15/2017	Citation Group	9.000	802		0
032511-10-7	ANADARKO PETE CORP		12/15/2017	Citation Group	69.000	3,262		0
032654-10-5	ANALOG DEVICES INC		12/15/2017	VARIOUS	85.988	7,101		0
03349M-10-5	ANDEAVOR		12/15/2017	Citation Group	41.000	3,828		0
03662Q-10-5	ANSYS INC		12/14/2017	VARIOUS	1,512.000	217,604		0
036752-10-3	ANTHEM INC		09/18/2017	VARIOUS	16.000	2,942		0
037411-10-5	APACHE CORP		12/15/2017	VARIOUS	62.000	2,560		0
03748R-10-1	APARTMENT INVT & MGMT CO		09/18/2017	Citation Group	7.000	320		0
03784Y-20-0	APPLE HOSPITALITY REIT INC		08/08/2017	Credit Suisse First Boston	15,504.000	283,218		0
037833-10-0	APPLE INC		06/16/2017	Citation Group	45.000	6,403		0
038222-10-5	APPLIED MATLS INC		12/15/2017	VARIOUS	99.000	4,821		0
039483-10-2	ARCHER DANIELS MIDLAND CO		12/15/2017	Citation Group	44.000	1,795		0
03965L-10-0	ARCONIC INC		12/15/2017	VARIOUS	58.000	1,482		0
039697-10-7	ARDELYX INC		10/25/2017	Citation Group	19,522.000	100,839		0
040413-10-6	ARISTA NETWORKS INC		04/18/2017	CONVERGEX LLC	534.000	70,804		0
04621X-10-8	ASSURANT INC		12/15/2017	Citation Group	2.000	197		0
00206R-10-2	AT&T INC		12/15/2017	VARIOUS	151.000	5,935		0
052769-10-6	AUTODESK INC		09/18/2017	Citation Group	32.000	3,625		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/18/2017	Citation Group	13.000	1,385		0
053332-10-2	AUTOZONE INC		12/15/2017	Citation Group	2.000	1,394		0
053484-10-1	AVALONBAY CMNTYS INC		09/18/2017	Citation Group	7.000	1,282		0
053611-10-9	AVERY DENNISON CORP		12/15/2017	VARIOUS	2,212.000	208,184		0
054540-20-8	AXCELIS TECHNOLOGIES INC		05/09/2017	Jefferies	8,410.000	176,894		0
05722G-10-0	BAKER HUGHES A GE CO		12/15/2017	VARIOUS	530.000	19,379		0
058498-10-6	BALL CORP		12/15/2017	Citation Group	21.000	843		0
060505-10-4	BANK AMER CORP		12/15/2017	Citation Group	723.000	20,437		0
064058-10-0	BANK NEW YORK MELLON CORP		12/15/2017	Citation Group	30.000	1,626		0

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
067383-10-9	BARD C R INC		09/18/2017	Citation Group	4.000	1,272		0
071813-10-9	BAXTER INTL INC		09/18/2017	Citation Group	24.000	1,544		0
054937-10-7	BB&T CORP		09/18/2017	Citation Group	11.000	487		0
075887-10-9	BECTON DICKINSON & CO		09/18/2017	VARIOUS	34.000	6,563		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL		12/15/2017	VARIOUS	83.000	15,846		0
08579W-10-3	BERRY PLASTICS GROUP INC		01/20/2017	J.P. Morgan Securities	3,233.920	142,165		0
090572-20-7	BIO RAD LABS INC		03/09/2017	JEFFERIES & CO	807.000	158,535		0
09062X-10-3	BIOGEN INC		06/16/2017	Citation Group	5.000	1,259		0
093671-10-5	BLOCK H & R INC		09/18/2017	Citation Group	36.000	936		0
097023-10-5	BOEING CO		12/15/2017	Citation Group	14.000	4,115		0
099724-10-6	BORGWARNER INC		12/15/2017	Citation Group	24.000	1,226		0
101121-10-1	BOSTON PROPERTIES INC		06/16/2017	VARIOUS	2.000	259		0
101137-10-7	BOSTON SCIENTIFIC CORP		12/15/2017	VARIOUS	47.000	1,275		0
10922N-10-3	BRIGHTHOUSE FINL INC		12/15/2017	VARIOUS	122.910	5,682		0
110122-10-8	BRISTOL MYERS SQUIBB CO		12/15/2017	VARIOUS	27.000	1,636		0
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC		08/08/2017	Credit Suisse First Boston	3,240.000	244,457		0
115637-20-9	BROWN FORMAN CORP		12/15/2017	Citation Group	30.000	1,640		0
05605H-10-0	BWX TECHNOLOGIES INC COM		04/18/2017	CONVERGEX LLC	2,969.000	142,846		0
12541W-20-9	C H ROBINSON WORLDWIDE INC		09/18/2017	Citation Group	8.000	578		0
12673P-10-5	CA INC		09/18/2017	Citation Group	11.000	355		0
127097-10-3	CABOT OIL & GAS CORP		12/15/2017	VARIOUS	49.000	1,254		0
127387-10-8	CADENCE DESIGN SYSTEM INC		12/15/2017	Citation Group	334.000	12,971		0
124765-10-8	CAE INC		07/24/2017	Investment Technology Group	10,854.000	188,577		0
134429-10-9	CAMPBELL SOUP CO		12/15/2017	Citation Group	3.000	146		0
14040H-10-5	CAPITAL ONE FINL CORP		12/15/2017	Citation Group	14.000	1,300		0
14149Y-10-8	CARDINAL HEALTH INC		09/18/2017	Citation Group	14.000	939		0
143130-10-2	CARMAX INC		09/18/2017	Citation Group	5.000	342		0
148806-10-2	CATALENT INC		10/25/2017	Citation Group	3,014.000	128,977		0
149123-10-1	CATERPILLAR INC DEL		12/15/2017	VARIOUS	23.000	2,962		0
149568-10-7	CAVCO INDS INC DEL		05/09/2017	Jefferies	1,450.000	174,975		0
12503M-10-8	CBOE HLDGS INC		12/15/2017	VARIOUS	153.000	12,846		0
12504L-10-9	CBRE GROUP INC		12/15/2017	Citation Group	16.000	635		0
124857-20-2	CBS CORP NEW		09/18/2017	Citation Group	7.000	431		0
151020-10-4	CELGENE CORP		09/18/2017	VARIOUS	17.000	2,314		0
15135B-10-1	CENTENE CORP DEL COM		12/15/2017	VARIOUS	24.000	2,221		0
15189T-10-7	CENTERPOINT ENERGY INC		12/15/2017	Citation Group	20.000	588		0
156700-10-6	CENTURYLINK INC		11/01/2017	VARIOUS	493.438	9,369		0
156782-10-4	CERNER CORP		12/15/2017	Citation Group	38.000	2,629		0
125269-10-0	CF INDS HLDGS INC		06/16/2017	Citation Group	7.000	193		0
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		09/18/2017	Citation Group	3.000	1,049		0
165167-10-7	CHESAPEAKE ENERGY CORP		12/15/2017	VARIOUS	267.000	1,042		0
166764-10-0	CHEVRON CORP NEW		12/15/2017	VARIOUS	151.000	17,359		0
169656-10-5	CHIPOTLE MEXICAN GRILL INC		12/15/2017	Citation Group	1.000	312		0
171340-10-2	CHURCH & DWIGHT INC		12/15/2017	Citation Group	2.000	98		0
125509-10-9	CIGNA CORPORATION		12/15/2017	Citation Group	5.000	1,021		0
171798-10-1	CIMAREX ENERGY CO		12/15/2017	Citation Group	17.000	1,743		0
172062-10-1	CINCINNATI FINL CORP		12/15/2017	Citation Group	5.000	379		0
172908-10-5	CINTAS CORP		12/15/2017	Citation Group	3.000	474		0
17275R-10-2	CISCO SYS INC		12/15/2017	VARIOUS	66.000	2,495		0
172967-42-4	CITIGROUP INC		12/15/2017	Citation Group	104.000	7,679		0
174610-10-5	CITIZENS FINL GROUP INC		12/15/2017	Citation Group	34.000	1,418		0
177376-10-0	CITRIX SYS INC		12/15/2017	Citation Group	2.000	175		0
189054-10-9	CLOROX CO DEL		12/15/2017	Citation Group	4.000	558		0
12572Q-10-5	CME GROUP INC		12/15/2017	VARIOUS	16.000	2,386		0
125896-10-0	CMS ENERGY CORP		09/18/2017	Citation Group	18.000	858		0
191216-10-0	COCA COLA CO		09/18/2017	Citation Group	62.000	2,850		0
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		12/15/2017	VARIOUS	18.000	1,230		0
194162-10-3	COLGATE PALMOLIVE CO		09/18/2017	Citation Group	13.000	941		0
20030N-10-1	COMCAST CORP NEW		09/18/2017	Citation Group	287.000	10,653		0
200340-10-7	COMERICA INC		12/15/2017	VARIOUS	16.000	1,270		0
205887-10-2	CONAGRA FOODS INC		09/18/2017	Citation Group	19.000	663		0
20605P-10-1	CONCHO RES INC		12/15/2017	VARIOUS	35.000	4,535		0
20825C-10-4	CONOCOPHILLIPS		12/15/2017	Citation Group	41.000	2,021		0
209115-10-4	CONSOLIDATED EDISON INC		09/18/2017	Citation Group	18.000	1,504		0
21036P-10-8	CONSTELLATION BRANDS INC		09/18/2017	Citation Group	3.000	612		0

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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
216648-40-2	COOPER COS INC		09/18/2017	Citation Group	3.000	747		0
219350-10-5	CORNING INC		12/15/2017	Citation Group	5.000	160		0
22160K-10-5	COSTCO WHSL CORP NEW		12/15/2017	VARIOUS	8.000	1,387		0
222070-20-3	COTY INC		06/16/2017	Citation Group	15.000	286		0
22822V-10-1	CROWN CASTLE INTL CORP NEW		09/18/2017	VARIOUS	68.000	7,039		0
12650T-10-4	CSRA INC		09/18/2017	Citation Group	26.000	823		0
126408-10-3	CSX CORP		12/15/2017	Citation Group	90.000	4,763		0
231021-10-6	CUMMINS INC		12/15/2017	VARIOUS	8.000	1,327		0
126650-10-0	CVS HEALTH CORP		12/15/2017	Citation Group	44.000	3,216		0
23331A-10-9	D R HORTON INC		12/15/2017	Citation Group	15.000	742		0
235825-20-5	DANA HLDG CORP		11/17/2017	VARIOUS	8,030.000	239,927		0
235851-10-2	DANAHER CORP DEL		12/15/2017	VARIOUS	18.000	1,635		0
237194-10-5	DARDEN RESTAURANTS INC		12/15/2017	Citation Group	11.000	978		0
244199-10-5	DEERE & CO		12/15/2017	VARIOUS	40.000	4,913		0
247361-70-2	DELTA AIR LINES INC DEL		06/16/2017	Citation Group	22.000	1,144		0
24906P-10-9	DENTSPLY INTL INC NEW		09/18/2017	Citation Group	2.000	117		0
25179M-10-3	DEVON ENERGY CORP NEW		12/15/2017	Citation Group	82.000	2,907		0
253868-10-3	DIGITAL RLTY TR INC		09/18/2017	VARIOUS	68.000	7,936		0
25470F-10-4	DISCOVERY COMMUNICATNS NEW		06/16/2017	Citation Group	5.000	133		0
25470M-10-9	DISH NETWORK CORP		09/18/2017	VARIOUS	277.000	17,026		0
254687-10-6	DISNEY WALT CO		09/18/2017	Citation Group	108.000	10,796		0
256677-10-5	DOLLAR GEN CORP NEW		12/15/2017	Citation Group	23.000	1,884		0
256746-10-8	DOLLAR TREE INC		12/15/2017	Citation Group	18.000	1,479		0
25746U-10-9	DOMINION RES INC VA NEW		12/15/2017	VARIOUS	33.000	2,597		0
260003-10-8	DOVER CORP		12/15/2017	Citation Group	12.000	1,112		0
26078J-10-0	DOWDUPONT INC		12/15/2017	VARIOUS	2,851.670	186,293		0
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/18/2017	Citation Group	3.000	276		0
233331-10-7	DTE ENERGY CO		12/15/2017	Citation Group	11.000	1,224		0
26441C-20-4	DUKE ENERGY CORP NEW		12/15/2017	VARIOUS	44.000	3,735		0
264411-50-5	DUKE REALTY CORP		12/15/2017	Citation Group	427.000	11,850		0
23355L-10-6	DXC TECHNOLOGY CO		12/15/2017	VARIOUS	343.217	20,561		0
269246-40-1	E TRADE FINANCIAL CORP		12/15/2017	Citation Group	13.000	649		0
27579R-10-4	EAST WEST BANCORP INC		10/25/2017	Citation Group	3,276.000	199,743		0
277432-10-0	EASTMAN CHEM CO		12/15/2017	Citation Group	5.000	430		0
278642-10-3	EBAY INC		06/16/2017	Citation Group	4.000	136		0
278865-10-0	ECOLAB INC		09/18/2017	Citation Group	4.000	522		0
281020-10-7	EDISON INTL		12/15/2017	Citation Group	22.000	1,642		0
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/15/2017	Citation Group	15.000	1,704		0
285512-10-9	ELECTRONIC ARTS INC		09/18/2017	VARIOUS	12.000	1,187		0
291011-10-4	EMERSON ELEC CO		12/15/2017	VARIOUS	42.000	2,705		0
G3075P-10-1	ENSTAR GROUP LIMITED		03/09/2017	JEFFERIES & CO	460.000	88,186		0
29362U-10-4	ENTEGRIS INC		04/18/2017	CONVERGEX LLC	10,091.000	230,828		0
29364G-10-3	ENTERGY CORP NEW		09/18/2017	Citation Group	7.000	549		0
29414D-10-0	ENVISION HEALTHCARE CORP		09/18/2017	Citation Group	10.000	477		0
26875P-10-1	EOG RES INC		12/15/2017	VARIOUS	94.000	8,982		0
26884L-10-9	EQT CORP		12/15/2017	Citation Group	106.000	5,800		0
294429-10-5	EQUIFAX INC		09/18/2017	Citation Group	52.000	4,908		0
29444U-70-0	EQUINIX INC		09/18/2017	VARIOUS	11.000	4,748		0
29476L-10-7	EQUITY RESIDENTIAL		12/15/2017	VARIOUS	19.000	1,257		0
297178-10-5	ESSEX PPTY TR INC		09/18/2017	VARIOUS	4.000	1,014		0
30040W-10-8	EVERSOURCE ENERGY		12/15/2017	Citation Group	12.000	743		0
30161Q-10-4	EXELIXIS INC		07/24/2017	Investment Technology Group	6,923.000	191,433		0
30161N-10-1	EXELON CORP		09/18/2017	VARIOUS	88.000	3,282		0
30212P-30-3	EXPEDIA INC DEL		09/18/2017	Citation Group	3.000	431		0
302130-10-9	EXPEDITORS INTL WASH INC		09/18/2017	Citation Group	9.000	512		0
30225T-10-2	EXTRA SPACE STORAGE INC		09/18/2017	Citation Group	11.000	874		0
30231G-10-2	EXXON MOBIL CORP		12/15/2017	VARIOUS	260.000	21,651		0
30303M-10-2	FACEBOOK INC		12/15/2017	VARIOUS	95.000	15,517		0
311900-10-4	FASTENAL CO		12/15/2017	Citation Group	15.000	755		0
313747-20-6	FEDERAL REALTY INVT TR		09/18/2017	Citation Group	2.000	255		0
31428X-10-6	FEDEX CORP		12/15/2017	VARIOUS	7.000	1,607		0
31620M-10-6	FIDELITY NATL INFORMATION SVCS		12/15/2017	VARIOUS	21.000	1,945		0
316773-10-0	FIFTH THIRD BANCORP		12/15/2017	Citation Group	24.000	721		0
319383-20-4	FIRST BUSEY CORP		05/09/2017	Jefferies	5,408.000	161,534		0
320517-10-5	FIRST HORIZON NATL CORP		12/01/2017	Investment Technology Group	7,278.050	139,821		0

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337932-10-7	FIRSTENERGY CORP		12/15/2017	VARIOUS	48.000	1,506		0
337738-10-8	FISERV INC		12/15/2017	Citation Group	5.000	641		0
337930-70-5	FLAGSTAR BANCORP INC		05/25/2017	COWEN AND COMPANY LLC	3,793.000	109,056		0
302445-10-1	FLIR SYS INC		12/15/2017	Citation Group	9.000	379		0
34354P-10-5	FLOWSERVE CORP		12/15/2017	Citation Group	15.000	643		0
343412-10-2	FLUOR CORP NEW		12/15/2017	Citation Group	15.000	703		0
344849-10-4	FOOT LOCKER INC		06/16/2017	Citation Group	6.000	312		0
345370-86-0	FORD MTR CO DEL		12/15/2017	VARIOUS	179.000	2,168		0
34959J-10-8	FORTIVE CORP		12/15/2017	VARIOUS	27.000	1,919		0
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		12/15/2017	Citation Group	11.000	720		0
354613-10-1	FRANKLIN RES INC		12/15/2017	Citation Group	19.000	826		0
35671D-85-7	FREEPORT-MCMORAN INC		06/16/2017	VARIOUS	219.000	2,612		0
363576-10-9	GALLAGHER ARTHUR J & CO		12/15/2017	Citation Group	14.000	880		0
364760-10-8	GAP INC DEL		12/15/2017	Citation Group	19.000	606		0
366651-10-7	GARTNER INC		09/18/2017	VARIOUS	110.000	12,097		0
369550-10-8	GENERAL DYNAMICS CORP		12/15/2017	Citation Group	5.000	1,001		0
369604-10-3	GENERAL ELECTRIC CO		12/15/2017	Citation Group	168.000	3,542		0
370334-10-4	GENERAL MLS INC		09/18/2017	Citation Group	22.000	1,242		0
37045V-10-0	GENERAL MTRS CO		12/15/2017	Citation Group	93.000	3,643		0
372460-10-5	GENUINE PARTS CO		12/15/2017	Citation Group	8.000	726		0
36174X-10-1	GGP INC		12/15/2017	Citation Group	70.000	1,539		0
375558-10-3	GILEAD SCIENCES INC		09/18/2017	Citation Group	77.000	5,937		0
37940X-10-2	GLOBAL PMTS INC		12/15/2017	Citation Group	11.000	1,109		0
38141G-10-4	GOLDMAN SACHS GROUP INC		03/21/2017	CITATION GROUP/E	3.000	699		0
382550-10-1	GOODYEAR TIRE & RUBR CO		12/15/2017	Citation Group	26.000	843		0
384802-10-4	GRAINGER W W INC		06/16/2017	Citation Group	1.000	180		0
406216-10-1	HALLIBURTON CO		12/15/2017	VARIOUS	71.000	3,187		0
412822-10-8	HARLEY DAVIDSON INC		12/15/2017	Citation Group	3.000	150		0
413875-10-5	HARRIS CORP DEL		12/15/2017	Citation Group	5.000	721		0
416515-10-4	HARTFORD FINL SVCS GROUP INC		09/18/2017	Citation Group	3.000	162		0
418056-10-7	HASBRO INC		09/18/2017	Citation Group	3.000	296		0
40412C-10-1	HCA HOLDINGS INC		06/16/2017	Citation Group	3.000	250		0
40414L-10-9	HCP INC		09/18/2017	Citation Group	31.000	913		0
422806-10-9	HEICO CORP NEW		04/18/2017	CONVERGEX LLC	2,708.000	231,118		0
423452-10-1	HELMERICH & PAYNE INC		12/15/2017	Citation Group	17.000	971		0
427866-10-8	HERSHEY CO		12/15/2017	VARIOUS	5.000	560		0
42809H-10-7	HESS CORP		12/15/2017	Citation Group	47.000	2,045		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		06/16/2017	VARIOUS	55.000	936		0
431475-10-2	HILL ROM HLDGS INC		07/24/2017	Investment Technology Group	2,295.000	190,426		0
43300A-20-3	HILTON WORLDWIDE HLDGS INC		12/15/2017	Citation Group	244.000	16,292		0
436106-10-8	HOLLYFRONTIER CORP		10/25/2017	Citation Group	4,104.000	150,613		0
436440-10-1	HOLOGIC INC		09/18/2017	Citation Group	17.000	635		0
437076-10-2	HOME DEPOT INC		09/18/2017	VARIOUS	54.000	8,466		0
438516-10-6	HONEYWELL INTL INC		12/15/2017	VARIOUS	19.000	2,696		0
440452-10-0	HORMEL FOODS CORP		12/15/2017	Citation Group	8.000	265		0
44107P-10-4	HOST HOTELS & RESORTS INC		09/18/2017	Citation Group	13.000	242		0
40434L-10-5	HP INC COM		12/15/2017	Citation Group	106.000	2,019		0
444859-10-2	HUMANA INC		09/18/2017	VARIOUS	12.000	2,947		0
445658-10-7	HUNT J B TRANS SVCS INC		09/18/2017	Citation Group	1.000	103		0
446150-10-4	HUNTINGTON BANCSHARES INC		12/15/2017	Citation Group	81.000	1,151		0
447011-10-7	HUNTSMAN CORP		04/18/2017	CONVERGEX LLC	2,060.000	48,463		0
44930G-10-7	ICU MED INC		10/25/2017	Citation Group	676.000	129,945		0
45168D-10-4	IDEXX LABS INC		12/15/2017	VARIOUS	126.000	17,954		0
452308-10-9	ILLINOIS TOOL WKS INC		12/15/2017	Citation Group	17.000	2,808		0
452327-10-9	ILLUMINA INC		12/15/2017	Citation Group	6.000	1,292		0
45337C-10-2	INCYTE CORP		09/18/2017	VARIOUS	267.000	35,182		0
45685L-10-0	INFRAREIT INC		06/15/2017	Investment Technology Group	11,816.000	236,919		0
458140-10-0	INTEL CORP		12/15/2017	VARIOUS	220.000	9,047		0
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		12/15/2017	VARIOUS	13.000	856		0
459200-10-1	INTERNATIONAL BUSINESS MACHS		12/15/2017	Citation Group	44.000	6,710		0
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		06/16/2017	Citation Group	2.000	269		0
460690-10-0	INTERPUBLIC GROUP COS INC		09/18/2017	Citation Group	15.000	309		0
460146-10-3	INTL PAPER CO		12/15/2017	VARIOUS	23.000	1,283		0
461202-10-3	INTUIT		09/18/2017	Citation Group	4.000	571		0
46120E-60-2	INTUITIVE SURGICAL INC		12/15/2017	Citation Group	6.000	3,441		0

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46131B-10-0	INVESCO MORTGAGE CAPITAL INC		07/24/2017	Investment Technology Group	5,601.000	94,055		0
46266C-10-5	IQVIA HLDGS INC COM		09/18/2017	VARIOUS	184.000	17,572		0
46284V-10-1	IRON MTN INC NEW		12/15/2017	Citation Group	51.000	1,980		0
469814-10-7	JACOBS ENGR GROUP INC DEL		12/15/2017	Citation Group	10.000	625		0
478160-10-4	JOHNSON & JOHNSON		12/15/2017	VARIOUS	66.000	9,357		0
46625H-10-0	JPMORGAN CHASE & CO		12/15/2017	VARIOUS	120.000	12,225		0
48203R-10-4	JUNIPER NETWORKS INC		12/15/2017	VARIOUS	15.000	424		0
485170-30-2	KANSAS CITY SOUTHERN		12/15/2017	Citation Group	3.000	333		0
48238T-10-9	KAR AUCTION SVCS INC		10/25/2017	Citation Group	3,166.000	149,135		0
48666K-10-9	KB HOME		07/24/2017	Investment Technology Group	8,091.000	189,566		0
487836-10-8	KELLOGG CO		12/15/2017	Citation Group	9.000	599		0
493267-10-8	KEYCORP NEW		12/15/2017	Citation Group	114.000	2,226		0
494368-10-3	KIMBERLY CLARK CORP		12/15/2017	Citation Group	17.000	2,015		0
49446R-10-9	KIMCO RLTY CORP		12/15/2017	Citation Group	11.000	210		0
49456B-10-1	KINDER MORGAN INC DEL		12/15/2017	VARIOUS	64.000	1,233		0
482480-10-0	KLA-TENCOR CORP		06/16/2017	Citation Group	10.000	977		0
500255-10-4	KOHLS CORP		12/15/2017	Citation Group	7.000	360		0
500754-10-6	KRAFT HEINZ CO		09/18/2017	VARIOUS	18.000	1,505		0
501044-10-1	KROGER CO		12/15/2017	Citation Group	263.000	5,998		0
501797-10-4	L BRANDS INC		12/15/2017	Citation Group	25.000	1,381		0
502413-10-7	L3 TECHNOLOGIES INC		12/15/2017	VARIOUS	3.000	529		0
50540R-40-9	LABORATORY CORP AMER HLDGS		09/18/2017	Citation Group	5.000	743		0
512807-10-8	LAM RESEARCH CORP		12/15/2017	VARIOUS	17.000	2,839		0
518439-10-4	LAUDER ESTEE COS INC		09/18/2017	Citation Group	5.000	551		0
526057-10-4	LENNAR CORP		12/15/2017	VARIOUS	17.000	963		0
527288-10-4	LEUCADIA NATL CORP		12/15/2017	Citation Group	9.000	231		0
53220K-50-4	LIGAND PHARMACEUTICALS INC		10/25/2017	Citation Group	902.000	128,862		0
532457-10-8	LILLY ELI & CO		09/18/2017	VARIOUS	37.000	3,057		0
534187-10-9	LINCOLN NATL CORP IND		12/15/2017	Citation Group	21.000	1,576		0
501889-20-8	LKQ CORP		12/15/2017	Citation Group	10.000	387		0
539830-10-9	LOCKHEED MARTIN CORP		09/18/2017	Citation Group	11.000	3,342		0
540424-10-8	LOEWS CORP		12/15/2017	Citation Group	9.000	448		0
548661-10-7	LOWES COS INC		09/18/2017	Citation Group	20.000	1,554		0
55261F-10-4	M & T BK CORP		12/15/2017	Citation Group	9.000	1,520		0
554382-10-1	MACERICH CO		12/15/2017	Citation Group	4.000	262		0
55616P-10-4	MACYS INC		12/15/2017	Citation Group	33.000	812		0
56418H-10-0	MANPOWERGROUP INC		05/25/2017	COWEN AND COMPANY LLC	1,608.000	165,266		0
565849-10-6	MARATHON OIL CORP		12/15/2017	Citation Group	97.000	1,380		0
56585A-10-2	MARATHON PETE CORP		06/16/2017	VARIOUS	12.000	636		0
571903-20-2	MARRIOTT INTL INC NEW		09/18/2017	Citation Group	9.000	950		0
571748-10-2	MARSH & MCLENNAN COS INC		09/18/2017	VARIOUS	23.000	1,859		0
573284-10-6	MARTIN MARIETTA MATLS INC		09/18/2017	Citation Group	6.000	1,214		0
574599-10-6	MASCO CORP		09/18/2017	Citation Group	17.000	633		0
574795-10-0	MASIMO CORP		04/18/2017	CONVERGEX LLC	684.000	64,026		0
57636Q-10-4	MASTERCARD INC		12/15/2017	Citation Group	11.000	1,688		0
577081-10-2	MATTEL INC		12/15/2017	Citation Group	35.000	715		0
579780-20-6	MCCORMICK & CO INC		12/15/2017	Citation Group	11.000	1,098		0
580135-10-1	MCDONALDS CORP		09/18/2017	Citation Group	39.000	6,111		0
58155Q-10-3	MCKESSON CORP		09/18/2017	Citation Group	17.000	2,523		0
58506Q-10-9	MEDPACE HLDGS INC		03/24/2017	ISI GROUP INC	3,240.000	87,604		0
58933Y-10-5	MERCK & CO INC NEW		12/15/2017	Citation Group	151.000	8,951		0
59156R-10-8	METLIFE INC		12/15/2017	Citation Group	88.000	4,525		0
552953-10-1	MGM RESORTS INTERNATIONAL		09/18/2017	Citation Group	638.000	21,676		0
595017-10-4	MICROCHIP TECHNOLOGY INC		12/15/2017	Citation Group	33.000	2,742		0
595112-10-3	MICRON TECHNOLOGY INC		12/15/2017	Citation Group	192.000	7,716		0
594918-10-4	MICROSOFT CORP		06/16/2017	Citation Group	28.000	1,960		0
59522J-10-3	MID-AMER APT CMNTYS INC		12/15/2017	VARIOUS	6.000	637		0
608190-10-4	MOHAWK INDS INC		09/18/2017	Citation Group	3.000	763		0
60871R-20-9	MOLSON COORS BREWING CO		09/18/2017	Citation Group	8.000	692		0
609207-10-5	MONDELEZ INTL INC		09/18/2017	Citation Group	20.000	814		0
61166W-10-1	MONSANTO CO NEW		12/15/2017	VARIOUS	16.000	1,870		0
61174X-10-9	MONSTER BEVERAGE CORP NEW		09/18/2017	Citation Group	27.000	1,530		0
615369-10-5	MOODYS CORP		12/15/2017	Citation Group	11.000	1,560		0
617446-44-8	MORGAN STANLEY		12/15/2017	Citation Group	64.000	3,399		0
61945C-10-3	MOSAIC CO NEW		12/15/2017	Citation Group	30.000	690		0

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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
620076-30-7	MOTOROLA SOLUTIONS INC		06/16/2017	Citation Group	3.000	254		0
631103-10-8	NASDAQ INC		12/15/2017	Citation Group	8.000	608		0
637071-10-1	NATIONAL OILWELL VARCO INC		12/15/2017	Citation Group	60.000	2,000		0
638517-10-2	NATIONAL WESTN LIFE GROUP INC		06/15/2017	Investment Technology Group	418.000	135,796		0
64110D-10-4	NETAPP INC		12/15/2017	Citation Group	32.000	1,659		0
64110L-10-6	NETFLIX INC		12/15/2017	VARIOUS	23.000	4,069		0
651229-10-6	NEWELL RUBBERMAID INC		12/15/2017	Citation Group	47.000	1,996		0
651290-10-8	NEWFIELD EXPL CO		12/15/2017	Citation Group	42.000	1,185		0
651639-10-6	NEWMONT MINING CORP		09/18/2017	VARIOUS	41.000	1,385		0
65249B-10-9	NEWS CORP NEW		12/15/2017	Citation Group	23.000	340		0
65249B-20-8	NEWS CORP NEW		12/15/2017	Citation Group	8.000	122		0
65339F-10-1	NEXTERA ENERGY INC		12/15/2017	VARIOUS	28.000	4,265		0
654106-10-3	NIKE INC		06/16/2017	Citation Group	42.000	2,147		0
65473P-10-5	NISOURCE INC		12/15/2017	Citation Group	37.000	982		0
655044-10-5	NOBLE ENERGY INC		12/15/2017	VARIOUS	102.000	2,797		0
655664-10-0	NORDSTROM INC		12/15/2017	Citation Group	11.000	509		0
655844-10-8	NORFOLK SOUTHERN CORP		12/15/2017	Citation Group	14.000	1,844		0
665859-10-4	NORTHERN TR CORP		09/18/2017	VARIOUS	12.000	1,056		0
666807-10-2	NORTHROP GRUMMAN CORP		09/18/2017	Citation Group	4.000	1,104		0
629377-50-8	NRG ENERGY INC		06/16/2017	Citation Group	6.000	102		0
670346-10-5	NUCOR CORP		06/16/2017	Citation Group	40.000	2,197		0
67066G-10-4	NVIDIA CORP		12/15/2017	VARIOUS	138.000	21,298		0
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		12/15/2017	Citation Group	8.000	1,913		0
674599-10-5	OCCIDENTAL PETE CORP DEL		06/16/2017	VARIOUS	32.000	1,985		0
670837-10-3	OGE ENERGY CORP		09/13/2017	VARIOUS	4,974.000	175,605		0
680033-10-7	OLD NATL BANCORP IND		05/09/2017	Jefferies	5,411.000	92,589		0
681919-10-6	OMNICOM GROUP INC		09/18/2017	Citation Group	5.000	364		0
682680-10-3	ONEOK INC NEW		12/15/2017	Citation Group	219.000	12,197		0
68389X-10-5	ORACLE CORP		09/18/2017	VARIOUS	309.000	14,759		0
690768-40-3	OWENS ILL INC		09/13/2017	VARIOUS	6,272.000	154,451		0
693718-10-8	PACCAR INC		12/15/2017	Citation Group	30.000	2,075		0
695156-10-9	PACKAGING CORP AMER		12/15/2017	Citation Group	116.000	12,637		0
701094-10-4	PARKER HANNIFIN CORP		12/15/2017	Citation Group	9.000	1,748		0
703395-10-3	PATTERSON COMPANIES INC		09/18/2017	Citation Group	5.000	190		0
704326-10-7	PAYCHEX INC		12/15/2017	Citation Group	7.000	430		0
70450Y-10-3	PAYPAL HLDGS INC		09/18/2017	VARIOUS	11.000	571		0
69318G-10-6	PBF ENERGY INC		05/25/2017	COWEN AND COMPANY LLC	8,680.000	179,456		0
712704-10-5	PEOPLES UNITED FINANCIAL INC		12/15/2017	VARIOUS	65.000	1,171		0
713448-10-8	PEPSICO INC		09/18/2017	Citation Group	37.000	4,255		0
714046-10-9	PERKINELMER INC		12/15/2017	Citation Group	4.000	280		0
717081-10-3	PFIZER INC		12/15/2017	Citation Group	41.000	1,378		0
69331C-10-8	PG&E CORP		12/15/2017	VARIOUS	34.000	2,326		0
718172-10-9	PHILIP MORRIS INTL INC		09/18/2017	VARIOUS	68.000	7,879		0
718546-10-4	PHILLIPS 66		12/15/2017	Citation Group	24.000	2,246		0
72348Y-10-5	PINNACLE ENTMT INC NEW		10/25/2017	Citation Group	5,974.000	149,425		0
72348P-10-4	PINNACLE FOODS INC DEL		04/18/2017	CONVERGEX LLC	1,763.000	104,234		0
723484-10-1	PINNACLE WEST CAP CORP		12/15/2017	Citation Group	6.000	533		0
723787-10-7	PIONEER NAT RES CO		12/15/2017	Citation Group	28.000	4,405		0
69349H-10-7	PNM RES INC		04/18/2017	CONVERGEX LLC	2,754.000	104,690		0
737630-10-3	POTLATCH CORP NEW		04/18/2017	CONVERGEX LLC	4,839.000	228,515		0
693506-10-7	PPG INDS INC		12/15/2017	Citation Group	8.000	921		0
69351T-10-6	PPL CORP		12/15/2017	VARIOUS	47.000	1,745		0
69354M-10-8	PRA HEALTH SCIENCES INC		07/24/2017	Investment Technology Group	1,975.000	150,332		0
74005P-10-4	PRAXAIR INC		12/15/2017	Citation Group	11.000	1,605		0
74144T-10-8	PRICE T ROWE GROUP INC		12/15/2017	Citation Group	14.000	1,407		0
741503-40-3	PRICELINE GRP INC		03/21/2017	CITATION GROUP/E	1.000	1,747		0
74251V-10-2	PRINCIPAL FINL GROUP INC		12/15/2017	Citation Group	16.000	1,116		0
742718-10-9	PROCTER & GAMBLE CO		09/18/2017	Citation Group	50.000	4,658		0
743315-10-3	PROGRESSIVE CORP OHIO		12/15/2017	VARIOUS	25.000	1,169		0
74340W-10-3	PROLOGIS INC		12/15/2017	VARIOUS	31.000	1,989		0
744320-10-2	PRUDENTIAL FINL INC		12/15/2017	VARIOUS	28.000	3,197		0
74460D-10-9	PUBLIC STORAGE		09/18/2017	VARIOUS	11.000	2,383		0
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/18/2017	VARIOUS	21.000	952		0
745867-10-1	PULTE GROUP INC		12/15/2017	Citation Group	7.000	234		0
693656-10-0	PVH CORP		06/16/2017	Citation Group	1.000	105		0

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74736K-10-1	QORVO INC		12/15/2017	VARIOUS	2,648.000	179,963		0
747525-10-3	QUALCOMM INC		12/15/2017	VARIOUS	91.000	5,616		0
74762E-10-2	QUANTA SVCS INC		12/15/2017	Citation Group	13.000	478		0
74834L-10-0	QUEST DIAGNOSTICS INC		09/18/2017	Citation Group	6.000	623		0
751212-10-1	RALPH LAUREN CORP		12/15/2017	Citation Group	6.000	559		0
75281A-10-9	RANGE RES CORP		12/15/2017	Citation Group	58.000	986		0
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/15/2017	VARIOUS	162.000	12,156		0
755111-50-7	RAYTHEON CO		09/18/2017	Citation Group	5.000	917		0
75606N-10-9	REALPAGE INC		04/18/2017	CONVERGEX LLC	933.000	34,407		0
756109-10-4	REALTY INCOME CORP		12/15/2017	VARIOUS	22.000	1,313		0
756577-10-2	RED HAT INC		06/16/2017	Citation Group	1.000	88		0
758849-10-3	REGENCY CTRS CORP		09/18/2017	VARIOUS	172.000	11,463		0
75886F-10-7	REGENERON PHARMACEUTICALS		09/18/2017	VARIOUS	11.000	4,768		0
7591EP-10-0	REGIONS FINL CORP NEW		12/15/2017	Citation Group	9.000	154		0
761152-10-7	RESMED INC		12/15/2017	Citation Group	170.000	13,222		0
770323-10-3	ROBERT HALF INTL INC		12/15/2017	Citation Group	3.000	157		0
773903-10-9	ROCKWELL AUTOMATION INC		12/15/2017	Citation Group	12.000	2,264		0
774341-10-1	ROCKWELL COLLINS INC		12/15/2017	Citation Group	41.000	4,590		0
776696-10-6	ROPER TECHNOLOGIES INC		12/15/2017	VARIOUS	9.000	2,199		0
778296-10-3	ROSS STORES INC		12/15/2017	Citation Group	25.000	1,804		0
78409V-10-4	S&P GLOBAL INC		12/15/2017	Citation Group	9.000	1,463		0
79466L-30-2	SALESFORCE COM INC		09/18/2017	VARIOUS	83.000	7,454		0
78410G-10-4	SBA COMMUNICATIONS CORP NEW		12/15/2017	Citation Group	141.000	21,344		0
80589M-10-2	SCANA CORP NEW		12/15/2017	Citation Group	8.000	384		0
806407-10-2	SCHEIN HENRY INC		09/18/2017	Citation Group	13.000	1,154		0
808513-10-5	SCHWAB CHARLES CORP NEW		12/15/2017	VARIOUS	85.000	4,178		0
811065-10-1	SCRIPPS NETWORKS INTERACT INC		06/16/2017	Citation Group	2.000	135		0
81211K-10-0	SEALED AIR CORP NEW		06/16/2017	Citation Group	2.000	90		0
816851-10-9	SEMPRA ENERGY		12/15/2017	Citation Group	6.000	704		0
817565-10-4	SERVICE CORP INTL		09/13/2017	ISI GROUP INC	4,331.000	153,126		0
824348-10-6	SHERWIN WILLIAMS CO		09/18/2017	VARIOUS	5.000	1,667		0
828806-10-9	SIMON PPTY GROUP INC NEW		03/21/2017	CITATION GROUP/E	7.000	1,183		0
83088M-10-2	SKYWORKS SOLUTIONS INC		12/15/2017	Citation Group	16.000	1,536		0
78440X-10-1	SL GREEN RLTY CORP		12/15/2017	Citation Group	9.000	944		0
831865-20-9	SMITH A O		12/15/2017	Citation Group	181.000	10,010		0
832696-40-5	SMUCKER J M CO		12/15/2017	Citation Group	6.000	727		0
833034-10-1	SNAP ON INC		09/18/2017	Citation Group	1.000	147		0
842587-10-7	SOUTHERN CO		12/15/2017	VARIOUS	51.000	2,578		0
844741-10-8	SOUTHWEST AIRLS CO		12/15/2017	VARIOUS	14.000	880		0
854502-10-1	STANLEY BLACK & DECKER INC		12/15/2017	VARIOUS	10.000	1,485		0
855244-10-9	STARBUCKS CORP		12/15/2017	VARIOUS	53.000	3,134		0
857477-10-3	STATE STR CORP		12/15/2017	Citation Group	32.000	3,040		0
858912-10-8	STERICYCLE INC		12/15/2017	Citation Group	5.000	358		0
863667-10-1	STRYKER CORP		09/18/2017	Citation Group	18.000	2,597		0
867914-10-3	SUNTRUST BKS INC		12/15/2017	VARIOUS	27.000	1,723		0
871503-10-8	SYMANTEC CORP		12/15/2017	Citation Group	37.000	1,064		0
87165B-10-3	SYNCHRONY FINL		12/15/2017	Citation Group	5.000	186		0
871607-10-7	SYNOPSYS INC		12/15/2017	VARIOUS	187.000	13,359		0
871829-10-7	SYSCO CORP		12/15/2017	Citation Group	18.000	1,097		0
876030-10-7	TAPESTRY INC COM		12/15/2017	Citation Group	9.000	403		0
87612E-10-6	TARGET CORP		12/15/2017	Citation Group	36.000	1,994		0
880779-10-3	TEREX CORP NEW		11/17/2017	Credit Suisse First Boston	5,649.000	252,469		0
882508-10-4	TEXAS INSTRS INC		12/15/2017	VARIOUS	31.000	2,686		0
883203-10-1	TEXTRON INC		12/15/2017	Citation Group	11.000	608		0
883556-10-2	THERMO FISHER SCIENTIFIC INC		09/18/2017	Citation Group	23.000	4,379		0
886547-10-8	TIFFANY & CO NEW		06/16/2017	Citation Group	4.000	368		0
887317-30-3	TIME WARNER INC		12/15/2017	VARIOUS	46.000	4,321		0
872540-10-9	TJX COS INC NEW		12/15/2017	VARIOUS	19.000	1,403		0
891027-10-4	TORCHMARK CORP		12/15/2017	Citation Group	2.000	179		0
891906-10-9	TOTAL SYS SVCS INC		09/18/2017	Citation Group	14.000	922		0
892356-10-6	TRACTOR SUPPLY CO		12/15/2017	Citation Group	10.000	645		0
893641-10-0	TRANSDIGM GROUP INC		09/18/2017	Citation Group	1.000	265		0
89417E-10-9	TRAVELERS COMPANIES INC		09/18/2017	Citation Group	6.000	724		0
896239-10-0	TRIMBLE NAVIGATION LTD		10/25/2017	Citation Group	3,632.000	150,114		0
896945-20-1	TRIPADVISOR INC		09/18/2017	Citation Group	2.000	87		0

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896818-10-1	TRIUMPH GROUP INC NEW		02/01/2017	CREDIT SUISSE FI	12,264.000	326,070		0
90130A-10-1	TWENTY FIRST CENTY FOX INC		06/16/2017	Citation Group	51.000	1,400		0
90130A-20-0	TWENTY FIRST CENTY FOX INC		12/15/2017	Citation Group	23.000	638		0
902494-10-3	TYSON FOODS INC		12/15/2017	Citation Group	31.000	2,506		0
902653-10-4	UDR INC		09/18/2017	Citation Group	11.000	428		0
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		12/15/2017	Citation Group	2.000	445		0
904311-10-7	UNDER ARMOUR INC		06/16/2017	Citation Group	17.000	357		0
904311-20-6	UNDER ARMOUR INC		06/16/2017	Citation Group	9.000	177		0
907818-10-8	UNION PAC CORP		12/15/2017	Citation Group	30.000	3,918		0
909907-10-7	UNITED BANKSHARES INC WEST VA		04/24/2017	Sanford Bernstein	2,490.680	101,872		0
911312-10-6	UNITED PARCEL SERVICE INC		12/15/2017	VARIOUS	34.000	3,978		0
911363-10-9	UNITED RENTALS INC		12/15/2017	Citation Group	11.000	1,275		0
913017-10-9	UNITED TECHNOLOGIES CORP		12/15/2017	Citation Group	11.000	1,388		0
91324P-10-2	UNITEDHEALTH GROUP INC		12/15/2017	VARIOUS	62.000	12,546		0
913903-10-0	UNIVERSAL HLTH SVCS INC		06/16/2017	Citation Group	1.000	115		0
91529Y-10-6	UNUM GROUP		12/15/2017	Citation Group	22.000	1,189		0
902973-30-4	US BANCORP DEL		12/15/2017	Citation Group	106.000	5,738		0
918204-10-8	V F CORP		09/18/2017	VARIOUS	15.000	914		0
91913Y-10-0	VALERO ENERGY CORP NEW		12/15/2017	Citation Group	17.000	1,298		0
92220P-10-5	VARIAN MED SYS INC		12/15/2017	Citation Group	3.000	331		0
92240G-10-1	VECTREN CORP		10/25/2017	J.P. Morgan Securities	1,189.000	79,761		0
92276F-10-0	VENTAS INC		09/18/2017	VARIOUS	15.000	1,017		0
92345Y-10-6	VERISK ANALYTICS INC		09/18/2017	Citation Group	11.000	900		0
92343V-10-4	VERIZON COMMUNICATIONS INC		12/15/2017	VARIOUS	159.000	7,804		0
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/18/2017	Citation Group	22.000	3,371		0
92553P-20-1	VIACOM INC NEW		06/16/2017	Citation Group	22.000	772		0
92826C-83-9	VISA INC		09/18/2017	Citation Group	4.000	419		0
929042-10-9	VORNADO RLTY TR		12/15/2017	VARIOUS	6.000	540		0
929089-10-0	VOYA FINL INC		08/08/2017	Credit Suisse First Boston	4,163.000	169,693		0
929160-10-9	VULCAN MATLS CO		09/18/2017	Citation Group	15.000	1,775		0
931142-10-3	WAL-MART STORES INC		12/15/2017	VARIOUS	20.000	1,779		0
931427-10-8	WALGREENS BOOTS ALLIANCE INC		09/18/2017	Citation Group	85.000	7,022		0
94106L-10-9	WASTE MGMT INC DEL		09/18/2017	Citation Group	6.000	469		0
941848-10-3	WATERS CORP		12/15/2017	Citation Group	3.000	590		0
92939U-10-6	WEC ENERGY GROUP INC COM		12/15/2017	Citation Group	14.000	925		0
94946T-10-6	WELLCARE HEALTH PLANS INC		01/04/2017	INVESTMENT TECHN	1,707.000	233,058		0
949746-10-1	WELLS FARGO & CO NEW		12/15/2017	Citation Group	180.000	10,521		0
95040Q-10-4	WELLTOWER INC COM		09/18/2017	VARIOUS	18.000	1,329		0
958102-10-5	WESTERN DIGITAL CORP		12/15/2017	VARIOUS	19.000	1,586		0
96145D-10-5	WESTROCK CO		12/15/2017	Citation Group	15.000	930		0
962166-10-4	WEYERHAEUSER CO		09/18/2017	VARIOUS	40.000	1,337		0
963320-10-6	WHIRLPOOL CORP		12/15/2017	Citation Group	4.000	677		0
969457-10-0	WILLIAMS COS INC DEL		06/16/2017	VARIOUS	215.000	6,135		0
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/15/2017	Citation Group	3.000	338		0
983134-10-7	WYNN RESORTS LTD		09/18/2017	VARIOUS	5.000	687		0
98389B-10-0	XCEL ENERGY INC		09/18/2017	Citation Group	27.000	1,313		0
984121-60-8	XEROX CORP		12/15/2017	VARIOUS	260.000	8,040		0
983919-10-1	XILINX INC		12/15/2017	Citation Group	21.000	1,428		0
983793-10-0	XPO LOGISTICS INC		11/17/2017	Credit Suisse First Boston	3,378.000	252,061		0
98419M-10-0	XYLEM INC		12/15/2017	Citation Group	7.000	446		0
988498-10-1	YUM BRANDS INC		09/18/2017	Citation Group	31.000	2,347		0
98956P-10-2	ZIMMER HLDGS INC		09/18/2017	Citation Group	6.000	698		0
989701-10-7	ZIONS BANCORPORATION		12/15/2017	Citation Group	11.000	543		0
98978V-10-3	ZOETIS INC		12/15/2017	Citation Group	9.000	600		0
535919-40-1	LIONS GATE ENTMNT CORP	A	09/13/2017	ISI GROUP INC	3,168.000	96,538		0
G1151C-10-1	ACCENTURE PLC IRELAND	C	12/15/2017	VARIOUS	12.000	1,676		0
G0176J-10-9	ALLEGION PUB LTD CO	C	12/15/2017	Citation Group	5.000	412		0
G0177J-10-8	ALLERGAN PLC	C	09/18/2017	Citation Group	33.000	7,311		0
G6095L-10-9	APTIV PLC	C	12/15/2017	J.P. Morgan Securities	14.000	1,182		0
G0585R-10-6	ASSURED GUARANTY LTD	C	03/09/2017	JEFFERIES & CO	3,938.000	158,629		0
G0750W-10-4	AXOVANT SCIENCES LTD	C	10/25/2017	Citation Group	17,971.000	99,144		0
G0772R-20-8	BANK OF NT BUTTERFIELD&SON LTD	C	11/17/2017	Investment Technology Group	8,023.000	300,734		0
Y09827-10-9	BROADCOM LTD SHS	C	12/15/2017	VARIOUS	28.000	6,789		0
143658-30-0	CARNIVAL CORP	C	12/15/2017	Citation Group	19.000	1,249		0
H1467J-10-4	CHUBB LIMITED COM	C	12/15/2017	VARIOUS	20.000	2,944		0

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
P31076-10-5	COPA HOLDINGS SA	C	09/13/2017	ISI GROUP INC	1,149.000	152,920		0
G29183-10-3	EATON CORP PLC	C	12/15/2017	Citation Group	31.000	2,396		0
G3223R-10-8	EVEREST RE GROUP LTD	C	06/16/2017	Citation Group	48.000	12,269		0
Y2573F-10-2	FLEXTRONICS INTL LTD	C	01/04/2017	CONVERGEX LLC	11,175.000	163,714		0
H2906T-10-9	GARMIN LTD	C	12/15/2017	Citation Group	13.000	745		0
Y2687W-10-8	GASLOG PARTNERS LP	C	08/09/2017	VARIOUS	12,502.000	281,345		0
40051E-20-2	GRUPO AEROPORTUARIO DEL SUREST	C	08/08/2017	Credit Suisse First Boston	896.000	189,121		0
G47567-10-5	IHS MARKIT LTD	C	12/15/2017	Citation Group	435.000	20,672		0
G47791-10-1	INGERSOLL-RAND PLC	C	12/15/2017	Citation Group	5.000	438		0
G491BT-10-8	INVESCO LTD	C	12/15/2017	Citation Group	36.000	1,315		0
G51502-10-5	JOHNSON CTLS INTL PLC	C	12/15/2017	VARIOUS	29.000	1,110		0
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	C	12/15/2017	Citation Group	29.000	2,799		0
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	10/25/2017	Citation Group	6,966.000	128,647		0
G5960L-10-3	MEDTRONIC PLC	C	09/18/2017	Citation Group	9.000	787		0
G60754-10-1	MICHAEL KORS HLDGS LTD	C	12/15/2017	Citation Group	12.000	740		0
N59465-10-9	MYLAN N V	C	09/18/2017	Citation Group	103.000	3,418		0
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	C	12/15/2017	Citation Group	19.000	707		0
G66721-10-4	NORWEGIAN CRUISE LINE HLDGS LT	C	12/15/2017	Citation Group	218.000	12,755		0
G7S00T-10-4	PENTAIR PLC	C	12/15/2017	Citation Group	16.000	1,086		0
G97822-10-3	PERRIGO CO PLC	C	12/15/2017	Citation Group	6.000	519		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	12/15/2017	Citation Group	12.000	1,470		0
806857-10-8	SCHLUMBERGER LTD	C	12/15/2017	VARIOUS	150.000	9,792		0
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	12/15/2017	Citation Group	12.000	504		0
G81276-10-0	SIGNET JEWELERS LIMITED	C	12/15/2017	Citation Group	3.000	161		0
H84989-10-4	TE CONNECTIVITY LTD	C	12/15/2017	VARIOUS	12.000	1,110		0
G87110-10-5	TECHNIPFMC PLC	C	12/15/2017	VARIOUS	694.000	23,643		0
880890-10-8	TERNIUM SA	C	08/08/2017	Credit Suisse First Boston	6,097.000	187,496		0
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	09/18/2017	Citation Group	11.000	1,673		0
G98294-10-4	XL GROUP PLC	C	12/15/2017	Citation Group	10.000	375		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,272,002	XXX	0
69351J-10-8	PNC FDS INTL EQT FUND I		12/21/2017	REINVESTMENT	1,754.655	42,532		0
9299999. Subtotal - Common Stocks - Mutual Funds						42,532	XXX	0
9799997. Total - Common Stocks - Part 3						13,314,534	XXX	0
9799998. Total - Common Stocks - Part 5						3,655,120	XXX	0
9799999. Total - Common Stocks						16,969,654	XXX	0
9899999. Total - Preferred and Common Stocks						17,184,797	XXX	0
9999999 - Totals						63,259,551	XXX	129,997

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		71,715	71,715	74,584	74,459	0	(2,744)	0	(2,744)	0	71,715	0	0	0	1,747	09/15/2039
912828-RE-2	UNITED STATES TREAS NTS		12/20/2017	Nomura Securities		998,984	1,000,000	1,009,848	1,004,271	0	(2,482)	0	(2,482)	0	1,001,789	0	(2,804)	(2,804)	19,682	08/31/2018
912828-RT-9	UNITED STATES TREAS NTS		09/05/2017	CitiGroup Global Markets Inc		475,705	475,000	479,063	477,439	0	(859)	0	(859)	0	476,580	0	(875)	(875)	5,122	11/30/2018
912828-TW-0	UNITED STATES TREAS NTS		10/31/2017	MATURITY		2,500,000	2,500,000	2,501,369	2,501,130	0	(1,130)	0	(1,130)	0	2,500,000	0	0	0	18,750	10/31/2017
0599999. Subtotal - Bonds - U.S. Governments						4,046,404	4,046,715	4,064,864	4,057,299	0	(7,215)	0	(7,215)	0	4,050,084	0	(3,679)	(3,679)	45,301	XXX
3137EA-BA-6	FEDERAL HOME LN MTG CORP		11/17/2017	MATURITY		1,500,000	1,500,000	1,631,919	1,515,777	0	(15,777)	0	(15,777)	0	1,500,000	0	0	0	76,875	11/17/2017
3135G0-RT-2	FEDERAL NATL MTG ASSN		12/20/2017	MATURITY		1,055,000	1,055,000	1,063,440	1,056,766	0	(1,766)	0	(1,766)	0	1,055,000	0	0	0	9,231	12/20/2017
31398A-DM-1	FEDERAL NATL MTG ASSN		06/12/2017	MATURITY		3,750,000	3,750,000	3,930,223	3,760,464	0	(10,464)	0	(10,464)	0	3,750,000	0	0	0	100,781	06/12/2017
3128PL-A2-8	FHLMC PC GOLD 15 YR		12/15/2017	PRINCIPAL RECEIPT		9,284	9,284	9,362	9,332	0	(48)	0	(48)	0	9,284	0	0	0	209	06/01/2023
312935-M2-2	FHLMC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		80,301	80,301	83,764	83,651	0	(3,351)	0	(3,351)	0	80,301	0	0	0	2,177	09/01/2039
31416N-3J-9	FNMA PASS-THRU INT 15 YEAR		12/26/2017	PRINCIPAL RECEIPT		11,329	11,329	11,952	11,527	0	(198)	0	(198)	0	11,329	0	0	0	260	09/01/2020
31371L-6G-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		23,175	23,175	23,143	23,143	0	0	0	0	0	23,143	0	32	32	560	04/01/2035
3138AB-YR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		53,225	53,225	55,046	54,976	0	(1,751)	0	(1,751)	0	53,225	0	0	0	1,314	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		67,518	67,518	70,240	70,333	0	(2,815)	0	(2,815)	0	67,518	0	0	0	1,353	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		60,873	60,873	65,296	65,104	0	(4,231)	0	(4,231)	0	60,873	0	0	0	1,049	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		77,759	77,759	78,513	78,697	0	(937)	0	(937)	0	77,759	0	0	0	1,427	04/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		213,610	213,610	221,487	221,368	0	(7,758)	0	(7,758)	0	213,610	0	0	0	3,739	08/01/2042
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		337,841	337,841	360,117	360,021	0	(22,180)	0	(22,180)	0	337,841	0	0	0	6,376	07/01/2045
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		34,683	34,683	33,946	33,986	0	698	0	698	0	34,683	0	0	0	970	01/01/2035
31403C-6L-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		25,269	25,269	26,172	26,116	0	(847)	0	(847)	0	25,269	0	0	0	610	02/01/2036
31403D-WU-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		31,025	31,025	32,877	32,826	0	(1,801)	0	(1,801)	0	31,025	0	0	0	831	11/01/2036
31408F-6B-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		15,562	15,562	14,758	14,799	0	763	0	763	0	15,562	0	0	0	394	01/01/2036
31409W-LB-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		11,804	11,804	11,433	11,450	0	353	0	353	0	11,804	0	0	0	286	04/01/2036
31411E-2C-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		30,869	30,869	30,483	30,483	0	0	0	0	0	30,483	0	387	387	864	01/01/2037
31411E-YD-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		36,475	36,475	36,000	36,000	0	0	0	0	0	36,000	0	475	475	1,097	01/01/2037
31412P-6K-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		19,298	19,298	19,720	19,692	0	(394)	0	(394)	0	19,298	0	0	0	451	02/01/2035
31412W-N2-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		30,467	30,467	30,352	30,352	0	115	0	115	0	30,467	0	0	0	589	06/01/2037
31413V-UA-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		21,551	21,551	21,588	21,583	0	(32)	0	(32)	0	21,551	0	0	0	750	12/01/2037
31416T-L5-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2017	PRINCIPAL RECEIPT		61,748	61,748	63,764	63,669	0	(1,922)	0	(1,922)	0	61,747	0	0	0	1,500	08/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						7,558,666	7,558,666	7,925,595	7,632,115	0	(74,343)	0	(74,343)	0	7,557,772	0	894	894	213,693	XXX
05582X-AA-0	BMW VEH LEASE TR 2016-2		03/20/2017	PRINCIPAL RECEIPT		108,441	108,441	108,441	108,441	0	0	0	0	0	108,441	0	0	0	108	10/20/2017
05584P-AA-5	BMW VEN LEASE TR 2017-2		12/20/2017	PRINCIPAL RECEIPT		244,380	244,380	244,380	0	0	0	0	0	0	244,380	0	0	0	204	10/22/2018
14314W-AA-9	CARMAX AUTO OWNER TR 2017-3		12/15/2017	PRINCIPAL RECEIPT		401,167	401,167	401,105	0	0	63	0	63	0	401,167	0	0	0	813	08/15/2018
15200W-AB-1	CENTERPOINT ENGY TRANS 2012-4		10/15/2017	PRINCIPAL RECEIPT		16,934	16,934	16,934	16,937	0	(2)	0	(2)	0	16,934	0	0	0	354	10/15/2021
12637B-AA-9	CNH EQUIPMENT TR 2017-B		12/15/2017	PRINCIPAL RECEIPT		198,695	198,695	198,695	0	0	0	0	0	0	198,695	0	0	0	660	08/15/2018
18978C-AA-1	CNH EQUIPMENT TR 2017-C		12/15/2017	PRINCIPAL RECEIPT		44,983	44,983	44,983	0	0	0	0	0	0	44,983	0	0	0	46	12/14/2018
34531D-AA-6	FORD CREDIT AUTO LEASE 2017-B		12/15/2017	PRINCIPAL RECEIPT		188,790	188,790	188,790	0	0	0	0	0	0	188,790	0	0	0	173	11/15/2018
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		12/15/2017	PRINCIPAL RECEIPT		234,145	234,145	234,110	234,138	0	7	0	7	0	234,145	0	0	0	1,251	05/15/2019
34532A-AA-1	FORD CREDIT AUTO OWN TR 2017-C		12/15/2017	PRINCIPAL RECEIPT		263,934	263,934	263,934	0	0	0	0	0	0	263,934	0	0	0	259	11/15/2018
36159J-DH-1	GE CAP CCMT 2012-6		08/15/2017	PRINCIPAL RECEIPT		1,000,000	1,000,000	999,611	999,984	0	16	0	16	0	1,000,000	0	0	0	9,067	08/15/2020
43814J-AC-8	HONDA AUTO RECV 2014-4		12/15/2017	PRINCIPAL RECEIPT		409,382	409,382	409,309	409,368	0	14	0	14	0	409,382	0	0	0	2,044	09/17/2018
43814P-AA-8	HONDA AUTO RECV 2017-3		12/18/2017	PRINCIPAL RECEIPT		139,446	139,446	139,446	0	0	0	0	0	0	139,446	0	0	0	186	10/18/2018
43813F-AA-1	HONDA AUTO RECV 2017-4		12/27/2017	PRINCIPAL RECEIPT		125,605	125,605	125,605	0	0	0	0	0	0	125,605	0	0	0	110	12/21/2018
44891E-AA-7	HYUNDAI AUTO RECV TR 2016-B		03/15/2017	PRINCIPAL RECEIPT		190,524	190,524	190,524	190,524	0	0	0	0	0	190,524	0	0	0	218	09/15/2017
47788B-AA-2	JOHN DEERE OWNER TR 2017-B		12/15/2017	PRINCIPAL RECEIPT		278,496	278,496	278,496	0	0	0	0	0	0	278,496	0	0	0	914	07/16/2018
58769B-AB-0	MERC-BENZ AUTO RECV TR 2016-1		03/15/2017	PRINCIPAL RECEIPT		195,546	195,546	195,546	195,546	0	0	0	0	0	195,546	0	0	0	235	09/15/2017
65478G-AA-8	NISSAN AUTO REC TR 2017-B		12/15/2017	PRINCIPAL RECEIPT		447,186	447,186	447,186	0	0	0	0	0	0	447,186	0	0	0	984	08/15/2018
65478H-AA-6	NISSAN AUTO REC TR 2017-C		12/19/2017	PRINCIPAL RECEIPT		99,664	99,664	99,664	0	0	0	0	0	0	99,664	0	0	0	8	12/17/2018
65477U-AC-4	NISSAN AUTO RECV 2015-A		12/15/2017	PRINCIPAL RECEIPT		261,498	261,498	261,443	261,546	0	(48)	0	(48)	0	261,498	0	0	0	1,383	10/15/2019
65478V-AA-5	NISSAN AUTO RECV 2016-B		01/17/2017	PRINCIPAL RECEIPT		17,577	17,577	17,577	17,577	0	0	0	0	0	17,577	0	0	0	10	05/15/2017
904311-AA-5	UNDER ARMOUR INC		02/10/2017	MORGAN STANLEY A		662,453	730,000	726,912	727,365	0	13	0	13	0	727,378	0	(64,925)	(64,925)	3,954	06/15/2026
90290A-AA-5	USAA AUTO OWNER TR 2017-1		12/15/2017	PRINCIPAL RECEIPT		379,142	379,142	379,142	0	0	0	0	0	0	379,142	0	0	0	551	09/17/2018
931142-CU-5	WAL-MART STORES INC		10/24/2017	TENDOR OFFER		1,051,050	1,000,000	999,080	999,946	0	(23)	0	(23)	0	999,923	0	51,127	51,127	46,924	07/08/2020
94974B-FD-7	WELLS FARGO CO MTN BE		05/08/2017	MATURITY		500,000	500,000	513,725	501,414	0	(1,414)	0	(1,414)	0	500,000	0	0	0	5,250	05/08/2017
25152R-WY-5	DEUTSCHE BK AG	C	05/30/2017	MATURITY		1,375,003	1,375,000	1,374,520	1,374,985	0	14	0	14	0	1,375,003	0	0	0	9,280	05/30/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,834,041	8,850,538	8,859,158	6,037,771	0	(1,360)	0	(1,360)	0	8,847,839	0	(13,798)	(13,798)	84,986	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Mount Carmel Health Plan, Inc.

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
8399997. Total - Bonds - Part 4						20,439,111	20,455,919	20,849,617	17,727,185	0	(82,918)	0	(82,918)	0	20,455,695	0	(16,583)	(16,583)	343,980	XXX
8399998. Total - Bonds - Part 5						5,250,000	5,250,000	5,249,370		0	630	0	630	0	5,250,000	0	0	0	14,501	XXX
8399999. Total - Bonds						25,689,111	25,705,919	26,098,987	17,727,185	0	(82,288)	0	(82,288)	0	25,705,695	0	(16,583)	(16,583)	358,481	XXX
05968L-10-2	BANCOLOMBIA SA SPONSORED ADR	C	12/14/2017	VARIOUS	4,598.000	176,474		154,888	168,655	(13,766)	0	0	(13,766)	0	154,888	0	21,586	21,586	4,651	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						176,474	XXX	154,888	168,655	(13,766)	0	0	(13,766)	0	154,888	0	21,586	21,586	4,651	XXX
8999997. Total - Preferred Stocks - Part 4						176,474	XXX	154,888	168,655	(13,766)	0	0	(13,766)	0	154,888	0	21,586	21,586	4,651	XXX
8999998. Total - Preferred Stocks - Part 5						208,390	XXX	215,143		0	0	0	0	0	215,143	0	(6,753)	(6,753)	2,246	XXX
8999999. Total - Preferred Stocks						384,864	XXX	370,031	168,655	(13,766)	0	0	(13,766)	0	370,031	0	14,833	14,833	6,897	XXX
88579Y-10-1	3M CO		09/18/2017	VARIOUS	143.000	27,433		18,616	25,536	(6,920)	0	0	(6,920)	0	18,616	0	8,818	8,818	43	
002824-10-0	ABBOTT LABS		12/15/2017	VARIOUS	409.480	18,806		15,272	13,411	(514)	0	0	(514)	0	15,272	0	3,534	3,534	134	
00287Y-10-9	ABBVIE INC		06/16/2017	VARIOUS	393.000	25,481		20,589	24,610	(4,021)	0	0	(4,021)	0	20,589	0	4,892	4,892	265	
00507V-10-9	ACTIVISION BLIZZARD INC		12/15/2017	VARIOUS	214.000	11,435		7,652	7,484	(249)	0	0	(249)	0	7,652	0	3,783	3,783	19	
00508Y-10-2	ACUITY BRANDS INC		12/15/2017	VARIOUS	10.000	2,031		2,480	2,304	172	0	0	172	0	2,480	0	(449)	(449)	2	
00724F-10-1	ADOBE SYS INC		12/15/2017	VARIOUS	118.000	14,933		6,797	12,121	(5,364)	0	0	(5,364)	0	6,797	0	8,135	8,135	0	
00751Y-10-6	ADVANCE AUTO PARTS INC		09/18/2017	VARIOUS	20.000	2,863		3,187	3,367	(192)	0	0	(192)	0	3,187	0	(324)	(324)	2	
007903-10-7	ADVANCED MICRO DEVICES INC		09/18/2017	Citation Group	21.000	274		287	0	0	0	0	0	0	287	0	(13)	(13)	0	
001031-10-3	AEP INDS INC		01/20/2017	VARIOUS	2,430.000	267,235		139,466	282,123	(142,657)	0	0	(142,657)	0	139,466	0	127,770	127,770	0	
00130H-10-5	AES CORP		06/16/2017	VARIOUS	141.000	1,570		1,887	1,638	249	0	0	249	0	1,887	0	(317)	(317)	17	
00817Y-10-8	AETNA INC NEW		12/15/2017	VARIOUS	98.000	13,391		6,498	12,143	(5,656)	0	0	(5,656)	0	6,498	0	6,893	6,893	38	
008252-10-8	AFFILIATED MANAGERS GROUP		09/18/2017	VARIOUS	13.000	2,211		2,533	1,884	644	0	0	644	0	2,533	0	(322)	(322)	3	
001055-10-2	AFLAC INC		09/18/2017	VARIOUS	100.000	7,278		5,841	6,960	(1,119)	0	0	(1,119)	0	5,841	0	1,437	1,437	48	
00846U-10-1	AGILENT TECHNOLOGIES INC		03/21/2017	VARIOUS	70.000	3,594		2,761	3,189	(428)	0	0	(428)	0	2,761	0	834	834	9	
009158-10-6	AIR PRODS & CHEMS INC		09/18/2017	VARIOUS	48.000	6,746		4,952	6,903	(1,951)	0	0	(1,951)	0	4,952	0	1,794	1,794	47	
00971T-10-1	AKAMAI TECHNOLOGIES INC		09/18/2017	VARIOUS	42.000	2,574		1,873	2,797	(927)	0	0	(927)	0	1,873	0	701	701	0	
011659-10-9	ALASKA AIR GROUP INC		12/15/2017	VARIOUS	3,169.000	283,226		215,926	281,183	(65,259)	0	0	(65,259)	0	215,926	0	67,300	67,300	602	
012653-10-1	ALBEMARLE CORP		09/18/2017	VARIOUS	39.000	4,441		3,118	3,300	(254)	0	0	(254)	0	3,118	0	1,324	1,324	21	
015351-10-9	ALEXION PHARMACEUTICALS INC		06/16/2017	VARIOUS	72.000	8,920		9,552	8,787	743	0	0	743	0	9,552	0	(632)	(632)	0	
016255-10-1	ALIGN TECHNOLOGY INC		09/18/2017	VARIOUS	557.000	64,165		26,426	53,064	(27,365)	0	0	(27,365)	0	26,426	0	37,739	37,739	0	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/15/2017	VARIOUS	24.000	5,690		5,754	5,484	270	0	0	270	0	5,754	0	(64)	(64)	12	
01877R-10-8	ALLIANCE RES PARTNER L P		07/24/2017	VARIOUS	5,870.000	119,278		144,278	131,782	12,496	0	0	12,496	0	144,278	0	(25,000)	(25,000)	4,491	
018802-10-8	ALLIANT ENERGY CORP		06/16/2017	VARIOUS	49.000	1,901		1,945	1,857	88	0	0	88	0	1,945	0	(44)	(44)	16	
020002-10-1	ALLSTATE CORP		06/16/2017	VARIOUS	87.000	7,132		3,266	6,448	(3,182)	0	0	(3,182)	0	3,266	0	3,866	3,866	32	
02079K-10-7	ALPHABET INC		12/15/2017	VARIOUS	74.000	64,317		31,958	56,736	(25,232)	0	0	(25,232)	0	31,958	0	32,359	32,359	0	
02079K-30-5	ALPHABET INC		12/15/2017	VARIOUS	71.000	62,807		30,931	56,018	(25,376)	0	0	(25,376)	0	30,931	0	31,876	31,876	0	
02209S-10-3	ALTRIA GROUP INC		12/15/2017	VARIOUS	456.000	34,609		16,681	30,820	(14,152)	0	0	(14,152)	0	16,681	0	17,928	17,928	324	
00163U-10-6	AMAG PHARMACEUTICALS INC		04/18/2017	VARIOUS	5,140.000	119,477		178,538	178,872	(334)	0	0	(334)	0	178,538	0	(59,061)	(59,061)	0	
023135-10-6	AMAZON COM INC		09/18/2017	VARIOUS	83.000	70,794		28,324	62,226	(33,919)	0	0	(33,919)	0	28,324	0	42,471	42,471	0	
023608-10-2	AMEREN CORP		06/16/2017	VARIOUS	51.000	2,772		1,857	2,675	(819)	0	0	(819)	0	1,857	0	915	915	0	
02376R-10-2	AMERICAN AIRLS GROUP INC		09/18/2017	VARIOUS	223.000	10,000		12,114	10,412	1,702	0	0	1,702	0	12,114	0	(2,114)	(2,114)	42	
024061-10-3	AMERICAN AXLE & MFG HLDGS INC		04/18/2017	VARIOUS	7,912.000	139,957		136,245	152,702	(16,457)	0	0	(16,457)	0	136,245	0	3,712	3,712	0	
025537-10-1	AMERICAN ELEC PWR INC		12/15/2017	VARIOUS	110.000	7,253		5,226	6,915	(1,701)	0	0	(1,701)	0	5,226	0	2,026	2,026	12	
025816-10-9	AMERICAN EXPRESS CO		09/18/2017	VARIOUS	212.000	17,079		10,761	15,705	(4,944)	0	0	(4,944)	0	10,761	0	6,318	6,318	90	
025932-10-4	AMERICAN FINL GROUP OH		11/17/2017	VARIOUS	3,556.000	354,070		170,717	313,355	(142,638)	0	0	(142,638)	0	170,717	0	183,353	183,353	11,088	
02665T-30-6	AMERICAN HOMES 4 RENT		03/08/2017	CREDIT SUISSE FI	3,696.000	83,563		82,661	0	0	0	0	0	0	82,661	0	902	902	0	
026874-78-4	AMERICAN INTL GROUP INC		06/16/2017	VARIOUS	308.000	19,514		14,880	20,115	(5,235)	0	0	(5,235)	0	14,880	0	4,634	4,634	18	
03027X-10-0	AMERICAN TOWER CORP NEW		06/16/2017	VARIOUS	96.000	11,006		7,695	10,140	(2,450)	0	0	(2,450)	0	7,695	0	3,310	3,310	59	
030420-10-3	AMERICAN WTR WKS CO INC NEW		06/16/2017	VARIOUS	41.000	3,133		2,796	2,967	(170)	0	0	(170)	0	2,796	0	336	336	17	
03076C-10-6	AMERIPRISE FINL INC		09/18/2017	VARIOUS	48.000	6,405		5,080	5,325	(245)	0	0	(245)	0	5,080	0	1,324	1,324	51	
03073E-10-5	AMERISOURCEBERGEN CORP		12/15/2017	VARIOUS	55.000	4,954		3,673	4,270	(628)	0	0	(628)	0	3,673	0	1,281	1,281	37	
031100-10-0	AMETEK INC NEW		06/16/2017	VARIOUS	50.000	2,749		2,431	2,430	1	0	0	1	0	2,431	0	319	319	0	
031162-10-0	AMGEN INC		09/18/2017	VARIOUS	194.000	34,728		22,911	28,321	(5,459)	0	0	(5,459)	0	22,911	0	11,817	11,817	296	
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		04/18/2017	VARIOUS	13,223.000	193,369		210,707	243,568	(32,860)	0	0	(32,860)	0	210,707	0	(17,338)	(17,338)	0	
032095-10-1	AMPHENOL CORP NEW		09/18/2017	VARIOUS	70.000	4,977		3,057	4,704	(1,647)	0	0	(1,647)	0	3,057	0	1,921	1,921	12	
032511-10-7	ANADARKO PETE CORP		09/18/2017	VARIOUS	179.000	9,997		13,645	12,248	1,240	0	0	1,240	0	13,645	0	(3,648)	(3,648)	6	
032654-10-5	ANALOG DEVICES INC		09/18/2017	VARIOUS	75.988	6,350		3,831	5,375	(1,705)	0	0	(1,705)	0	3,831	0	2,519	2,519	38	
03349M-10-5	ANDEAVOR		10/25/2017	VARIOUS	2,239.000	218,487		146,462	195,684	(49,345)	0	0	(49,345)	0	146,462	0	72,025	72,025	2,707	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
03662Q-10-5	ANSYS INC		12/15/2017	Citation Group	6.000	888		731	0	0	0	0	0	0	731	0	157	157	0	
036752-10-3	ANTHEM INC		12/15/2017	VARIOUS	74.000	13,473		6,724	10,496	(3,954)	0	0	(3,954)	0	6,724	0	6,748	6,748	40	
037411-10-5	APACHE CORP		09/18/2017	VARIOUS	114.000	5,447		7,068	7,183	(156)	0	0	(156)	0	7,068	0	(1,621)	(1,621)	45	
03748R-10-1	APARTMENT INVT & MGMT CO		12/15/2017	VARIOUS	2,825.000	124,067		102,641	128,393	(25,755)	0	0	(25,755)	0	102,641	0	21,426	21,426	1,019	
037833-10-0	APPLE INC		12/15/2017	VARIOUS	1,385.000	197,945		91,275	160,255	(69,171)	0	0	(69,171)	0	91,275	0	106,670	106,670	1,083	
038222-10-5	APPLIED MATLS INC		09/18/2017	VARIOUS	332.000	13,440		5,794	10,612	(4,953)	0	0	(4,953)	0	5,794	0	7,646	7,646	32	
038336-10-3	APTARGROUP INC		02/01/2017	CREDIT SUISSE FI	2,674.000	196,743		173,048	196,405	(23,357)	0	0	(23,357)	0	173,048	0	23,695	23,695	856	
039483-10-2	ARCHER DANIELS MIDLAND CO		09/18/2017	VARIOUS	149.000	6,610		5,934	6,793	(868)	0	0	(868)	0	5,934	0	677	677	26	
03965L-10-0	ARCONIC INC		09/18/2017	VARIOUS	169.000	4,406		3,759	3,103	613	0	0	613	0	3,759	0	647	647	19	
04013V-10-8	ARES COML REAL ESTATE CORP		10/25/2017	VARIOUS	9,999.000	131,553		120,258	137,286	(17,028)	0	0	(17,028)	0	120,258	0	11,295	11,295	10,394	
045327-10-3	ASPEN TECHNOLOGY INC		03/09/2017	VARIOUS	1,793.000	105,757		72,744	98,041	(25,297)	0	0	(25,297)	0	72,744	0	33,013	33,013	0	
04621X-10-8	ASSURANT INC		09/18/2017	VARIOUS	17.000	1,692		1,098	1,579	(481)	0	0	(481)	0	1,098	0	594	594	4	
00206R-10-2	AT&T INC		09/18/2017	VARIOUS	1,556.000	63,770		50,841	65,996	(15,323)	0	0	(15,323)	0	50,841	0	12,928	12,928	1,016	
052769-10-6	AUTODESK INC		12/15/2017	VARIOUS	44.000	3,761		2,102	3,220	(1,173)	0	0	(1,173)	0	2,102	0	1,658	1,658	0	
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/15/2017	VARIOUS	113.000	11,966		7,704	11,574	(3,912)	0	0	(3,912)	0	7,704	0	4,262	4,262	94	
05329W-10-2	AUTONATION INC		08/16/2017	VARIOUS	89.000	3,783		4,379	4,330	49	0	0	49	0	4,379	0	(596)	(596)	0	
053332-10-2	AUTOZONE INC		09/18/2017	VARIOUS	8.000	5,458		3,823	6,318	(2,495)	0	0	(2,495)	0	3,823	0	1,634	1,634	0	
053484-10-1	AVALONBAY CMNTYS INC		12/15/2017	VARIOUS	31.000	5,648		3,911	5,477	(1,581)	0	0	(1,581)	0	3,911	0	1,738	1,738	50	
053611-10-9	AVERY DENNISON CORP		09/18/2017	VARIOUS	21.000	1,726		947	1,475	(528)	0	0	(528)	0	947	0	779	779	2	
05722G-10-0	BAKER HUGHES A GE CO		09/18/2017	Citation Group	23.000	859		851	0	0	0	0	0	0	851	0	8	8	4	
057224-10-7	BAKER HUGHES INC		07/03/2017	VARIOUS	578.000	31,843		30,652	37,553	(6,900)	0	0	(6,900)	0	30,652	0	1,191	1,191	182	
058498-10-6	BALL CORP		06/16/2017	VARIOUS	40.000	2,764		2,134	2,853	(719)	0	0	(719)	0	2,134	0	630	630	1	
060505-10-4	BANK AMER CORP		09/18/2017	VARIOUS	3,037.000	76,260		46,386	66,955	(20,742)	0	0	(20,742)	0	46,386	0	29,874	29,874	242	
064058-10-0	BANK NEW YORK MELLON CORP		09/18/2017	VARIOUS	252.000	12,107		8,230	11,940	(3,709)	0	0	(3,709)	0	8,230	0	3,877	3,877	51	
063904-10-6	BANK OF THE OZARKS INC		03/08/2017	VARIOUS	2,933.000	158,749		114,313	154,246	(39,933)	0	0	(39,933)	0	114,313	0	44,436	44,436	153	
067383-10-9	BARD C R INC		12/15/2017	VARIOUS	19.000	4,861		2,561	4,248	(1,716)	0	0	(1,716)	0	2,561	0	2,300	2,300	6	
071813-10-9	BAXTER INTL INC		12/15/2017	VARIOUS	110.000	5,699		4,118	4,874	(761)	0	0	(761)	0	4,118	0	1,580	1,580	15	
054937-10-7	BB&T CORP		12/15/2017	VARIOUS	178.000	8,580		6,329	8,365	(2,040)	0	0	(2,040)	0	6,329	0	2,251	2,251	61	
075887-10-9	BECTON DICKINSON & CO		12/15/2017	VARIOUS	56.000	10,759		5,828	9,030	(3,483)	0	0	(3,483)	0	5,828	0	4,931	4,931	25	
075896-10-0	BED BATH & BEYOND INC		07/25/2017	VARIOUS	208.000	6,273		11,921	8,453	3,468	0	0	3,468	0	11,921	0	(5,648)	(5,648)	75	
084670-70-2	BERKSHIRE HATHAWAY INC DEL		03/08/2017	CREDIT SUISSE FI	400.000	70,115		46,320	65,192	(18,872)	0	0	(18,872)	0	46,320	0	23,795	23,795	0	
084680-10-7	BERKSHIRE HILLS BANCORP INC		03/08/2017	CREDIT SUISSE FI	1,310.000	45,960		39,472	48,274	(8,801)	0	0	(8,801)	0	39,472	0	6,488	6,488	275	
08579W-10-3	BERRY PLASTICS GROUP INC		03/08/2017	VARIOUS	812.920	39,925		35,737	0	0	0	0	0	0	35,737	0	4,189	4,189	0	
086516-10-1	BEST BUY INC		12/15/2017	VARIOUS	79.000	3,836		2,063	3,371	(1,308)	0	0	(1,308)	0	2,063	0	1,773	1,773	14	
090572-20-7	BIO RAD LABS INC		10/25/2017	Citation Group	342.000	76,054		67,186	0	0	0	0	0	0	67,186	0	8,868	8,868	0	
09062X-10-3	BIOGEN INC		12/15/2017	VARIOUS	53.000	21,026		16,467	19,361	(2,928)	0	0	(2,928)	0	16,467	0	4,559	4,559	0	
09247X-10-1	BLACKROCK INC		03/08/2017	CREDIT SUISSE FI	25.000	9,649		7,326	9,514	(2,188)	0	0	(2,188)	0	7,326	0	2,323	2,323	0	
093671-10-5	BLOCK H & R INC		12/15/2017	VARIOUS	90.000	2,326		2,533	2,059	462	0	0	462	0	2,533	0	(207)	(207)	28	
097023-10-5	BOEING CO		09/18/2017	VARIOUS	156.000	29,253		13,848	24,286	(10,439)	0	0	(10,439)	0	13,848	0	15,405	15,405	277	
099724-10-6	BORGWARNER INC		09/18/2017	VARIOUS	53.000	2,302		2,753	2,088	663	0	0	663	0	2,753	0	(450)	(450)	5	
101121-10-1	BOSTON PROPERTIES INC		12/15/2017	VARIOUS	34.000	4,561		3,480	4,275	(797)	0	0	(797)	0	3,480	0	1,081	1,081	28	
101137-10-7	BOSTON SCIENTIFIC CORP		03/08/2017	CREDIT SUISSE FI	287.000	7,046		3,544	6,208	(2,663)	0	0	(2,663)	0	3,544	0	3,502	3,502	0	
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL		03/08/2017	CREDIT SUISSE FI	379.000	26,298		24,599	26,538	(1,938)	0	0	(1,938)	0	24,599	0	1,699	1,699	0	
10922N-10-3	BRIGHTHOUSE FINL INC		09/18/2017	VARIOUS	5.910	338		268	0	0	0	0	0	0	268	0	70	70	0	
110122-10-8	BRISTOL MYERS SQUIBB CO		06/16/2017	VARIOUS	367.000	20,926		18,369	21,444	(3,079)	0	0	(3,079)	0	18,369	0	2,558	2,558	149	
115637-20-9	BROWN FORMAN CORP		06/16/2017	VARIOUS	45.000	2,103		1,676	2,021	(345)	0	0	(345)	0	1,676	0	427	427	8	
12541W-20-9	C H ROBINSON WORLDWIDE INC		12/15/2017	VARIOUS	32.000	2,536		1,674	2,337	(671)	0	0	(671)	0	1,674	0	863	863	3	
12673P-10-5	CA INC		12/15/2017	VARIOUS	72.000	2,319		2,034	2,282	(254)	0	0	(254)	0	2,034	0	285	285	6	
127097-10-3	CABOT OIL & GAS CORP		09/18/2017	VARIOUS	120.000	2,758		3,444	2,791	641	0	0	641	0	3,444	0	(686)	(686)	4	
134429-10-9	CAMPBELL SOUP CO		06/16/2017	VARIOUS	42.000	2,438		1,824	2,540	(716)	0	0	(716)	0	1,824	0	614	614	15	
139794-10-1	CAPITAL BK FINL CORP		12/01/2017	VARIOUS	4,470.000	185,070		101,827	175,448	(73,621)	0	0	(73,621)	0	101,827	0	83,244	83,244	1,742	
14040H-10-5	CAPITAL ONE FINL CORP		06/16/2017	VARIOUS	104.000	9,622		6,840	9,073	(2,233)	0	0	(2,233)	0	6,840	0	2,782	2,782	43	
14149F-10-9	CARDINAL FINL CORP		04/24/2017	VARIOUS	4,685.000	138,376		96,412	153,621	(57,209)	0	0	(57,209)	0	96,412	0	41,964	41,964	609	
14149Y-10-8	CARDINAL HEALTH INC		12/15/2017	VARIOUS	106.000	8,012		7,108	7,541	(515)	0	0	(515)	0	7,108	0	904	904	92	
142339-10-0	CARLISLE COS INC		03/09/2017	VARIOUS	819.000	85,489		84,989	90,328	(5,339)	0	0	(5,339)	0	84,989	0	500	500	287	
143130-10-2	CARMAX INC		12/15/2017	VARIOUS	50.000	3,211		2,229	3,215	(991)	0	0	(991)	0	2,229	0	982	982	0	
149123-10-1	CATERPILLAR INC DEL		09/18/2017	VARIOUS	132.000	12,700		11,324	12,232	(918)	0	0	(918)	0	11,324	0	1,376	1,376	114	
124805-10-2	CBIZ INC		02/01/2017	DEUTSCHE MORG GR	14,610.000	188,465		158,808	200,157	(41,349)	0	0	(41,349)	0	158,808	0	29,657	29,657	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
12503M-10-8	CBOE HLDGS INC		03/08/2017	CREDIT SUISSE FI	19.000	1,486		1,507	0	0	0	0	0	0	1,507	0	(21)	(21)	0	
12504L-10-9	CBRE GROUP INC		09/18/2017	VARIOUS	66.000	2,396		1,673	2,076	(405)	0	0	(405)	0	1,673	0	722	722	0	
124857-20-2	CBS CORP NEW		12/15/2017	VARIOUS	123.000	8,159		4,574	7,806	(3,250)	0	0	(3,250)	0	4,574	0	3,584	3,584	34	
151020-10-4	CELGENE CORP		12/15/2017	VARIOUS	169.000	20,654		8,261	19,549	(11,303)	0	0	(11,303)	0	8,261	0	12,393	12,393	0	
15135B-10-1	CENTENE CORP DEL COM		09/18/2017	VARIOUS	46.000	3,420		3,081	2,594	480	0	0	480	0	3,081	0	339	339	0	
15189T-10-7	CENTERPOINT ENERGY INC		06/16/2017	VARIOUS	94.000	2,601		2,151	2,316	(166)	0	0	(166)	0	2,151	0	451	451	2	
15201P-10-9	CENTERSTATE BANKS INC		03/08/2017	CREDIT SUISSE FI	1,451.000	36,986		27,176	36,522	(9,346)	0	0	(9,346)	0	27,176	0	9,810	9,810	0	
156504-30-0	CENTURY CMNTYS INC		03/08/2017	CREDIT SUISSE FI	2,600.000	63,780		55,102	54,600	502	0	0	502	0	55,102	0	8,679	8,679	0	
156700-10-6	CENTURYLINK INC		12/15/2017	VARIOUS	238.438	4,681		6,358	4,384	947	0	0	947	0	6,358	0	(1,676)	(1,676)	186	
156782-10-4	CERNER CORP		03/21/2017	VARIOUS	72.000	3,918		3,736	3,411	326	0	0	326	0	3,736	0	181	181	0	
125269-10-0	CF INDS HLDGS INC		12/15/2017	VARIOUS	62.000	1,957		2,730	1,941	780	0	0	780	0	2,730	0	(773)	(773)	28	
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		12/15/2017	VARIOUS	68.000	21,961		18,336	19,503	(1,258)	0	0	(1,258)	0	18,336	0	3,624	3,624	0	
16411W-10-8	CHENIERE ENERGY PTNRS LP HLDGC		01/04/2017	CONVERGEX LLC	10,252.000	231,280		219,075	229,337	(10,262)	0	0	(10,262)	0	219,075	0	12,205	12,205	0	
165167-10-7	CHESAPEAKE ENERGY CORP		03/08/2017	VARIOUS	23,934.000	166,324		174,545	168,017	6,528	0	0	6,528	0	174,545	0	(8,221)	(8,221)	0	
166764-10-0	CHEVRON CORP NEW		09/18/2017	VARIOUS	481.000	53,548		44,547	56,340	(12,045)	0	0	(12,045)	0	44,547	0	9,001	9,001	280	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		09/18/2017	VARIOUS	11.000	3,946		5,515	4,151	1,364	0	0	1,364	0	5,515	0	(1,569)	(1,569)	0	
171340-10-2	CHURCH & DWIGHT INC		06/16/2017	VARIOUS	67.000	3,356		2,867	2,961	(94)	0	0	(94)	0	2,867	0	489	489	14	
171484-10-8	CHURCHILL DOWNS INC		03/08/2017	CREDIT SUISSE FI	305.000	46,120		44,914	45,887	(973)	0	0	(973)	0	44,914	0	1,206	1,206	403	
125509-10-9	CIGNA CORPORATION		09/18/2017	VARIOUS	56.000	8,629		5,029	7,470	(2,441)	0	0	(2,441)	0	5,029	0	3,600	3,600	0	
171798-10-1	CIMAREX ENERGY CO		09/18/2017	VARIOUS	34.000	3,928		3,598	4,477	(979)	0	0	(979)	0	3,598	0	330	330	5	
172062-10-1	CINCINNATI FINL CORP		03/08/2017	CREDIT SUISSE FI	32.000	2,337		1,547	2,424	(877)	0	0	(877)	0	1,547	0	790	790	15	
172908-10-5	CINTAS CORP		03/08/2017	CREDIT SUISSE FI	17.000	2,014		948	1,965	(1,016)	0	0	(1,016)	0	948	0	1,065	1,065	0	
17275R-10-2	CISCO SYS INC		09/18/2017	VARIOUS	1,138.000	38,520		19,192	34,388	(15,199)	0	0	(15,199)	0	19,192	0	19,328	19,328	332	
172967-42-4	CITIGROUP INC		09/18/2017	VARIOUS	821.000	51,611		37,877	48,769	(10,917)	0	0	(10,917)	0	37,877	0	13,735	13,735	198	
174610-10-5	CITIZENS FINL GROUP INC		09/18/2017	VARIOUS	148.000	5,531		3,145	5,273	(2,128)	0	0	(2,128)	0	3,145	0	2,386	2,386	33	
177376-10-0	CITRIX SYS INC		09/18/2017	VARIOUS	46.000	5,988		4,358	5,965	(1,607)	0	0	(1,607)	0	4,358	0	1,630	1,630	0	
189054-10-9	CLOROX CO DEL		06/16/2017	VARIOUS	29.000	3,962		2,612	3,481	(869)	0	0	(869)	0	2,612	0	1,350	1,350	25	
125720-10-5	CME GROUP INC		09/18/2017	VARIOUS	73.000	9,043		5,438	8,420	(2,983)	0	0	(2,983)	0	5,438	0	3,605	3,605	239	
125896-10-0	CMS ENERGY CORP		12/15/2017	VARIOUS	62.000	2,741		1,755	2,578	(826)	0	0	(826)	0	1,755	0	986	986	23	
191216-10-0	COCA COLA CO		12/15/2017	VARIOUS	917.000	38,787		33,650	37,966	(4,375)	0	0	(4,375)	0	33,650	0	5,137	5,137	138	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		06/16/2017	VARIOUS	147.000	8,598		6,853	8,229	(1,384)	0	0	(1,384)	0	6,853	0	1,745	1,745	3	
194162-10-3	COLGATE PALMOLIVE CO		12/15/2017	VARIOUS	201.000	14,738		12,399	13,149	(755)	0	0	(755)	0	12,399	0	2,339	2,339	87	
20030N-10-1	COMCAST CORP NEW		12/15/2017	VARIOUS	1,453.000	55,149		30,445	49,478	(19,771)	0	0	(19,771)	0	30,445	0	24,703	24,703	384	
200340-10-7	COMERICA INC		09/18/2017	VARIOUS	45.000	3,278		2,047	3,050	(1,018)	0	0	(1,018)	0	2,047	0	1,231	1,231	14	
205887-10-2	CONAGRA FOODS INC		12/15/2017	VARIOUS	106.000	4,238		2,398	4,189	(1,794)	0	0	(1,794)	0	2,398	0	1,840	1,840	26	
20605P-10-1	CONCHO RES INC		09/18/2017	VARIOUS	54.000	6,873		5,244	6,927	(1,893)	0	0	(1,893)	0	5,244	0	1,629	1,629	0	
20825C-10-4	CONOCOPHILLIPS		09/18/2017	VARIOUS	340.000	15,871		16,175	16,990	(868)	0	0	(868)	0	16,175	0	(304)	(304)	131	
209115-10-4	CONSOLIDATED EDISON INC		12/15/2017	VARIOUS	65.000	4,947		3,627	4,786	(1,163)	0	0	(1,163)	0	3,627	0	1,320	1,320	4	
21036P-10-8	CONSTELLATION BRANDS INC		12/15/2017	VARIOUS	46.000	7,401		3,707	7,048	(3,347)	0	0	(3,347)	0	3,707	0	3,694	3,694	22	
216648-40-2	COOPER COS INC		12/15/2017	VARIOUS	335.000	65,082		57,905	58,575	(708)	0	0	(708)	0	57,905	0	7,177	7,177	10	
21676P-10-3	COOPER STD HLDGS INC		08/08/2017	VARIOUS	2,539.000	271,885		181,774	262,482	(80,708)	0	0	(80,708)	0	181,774	0	90,112	90,112	0	
21871D-10-3	CORELOGIC INC		03/08/2017	CREDIT SUISSE FI	1,342.000	53,795		48,553	49,426	(873)	0	0	(873)	0	48,553	0	5,242	5,242	0	
21870U-50-2	CORENERGY INFRASTRUCTURE TR IN		03/08/2017	CREDIT SUISSE FI	1,258.000	41,288		43,729	43,879	(150)	0	0	(150)	0	43,729	0	(2,441)	(2,441)	944	
218700-10-5	CORESITE RLTY CORP		05/25/2017	VARIOUS	1,914.000	186,437		90,817	151,914	(61,097)	0	0	(61,097)	0	90,817	0	95,621	95,621	2,679	
219350-10-5	CORNING INC		09/18/2017	VARIOUS	263.000	7,325		4,519	6,383	(1,864)	0	0	(1,864)	0	4,519	0	2,806	2,806	24	
22160K-10-5	COSTCO WHSL CORP NEW		09/18/2017	VARIOUS	101.000	16,790		11,621	16,156	(4,551)	0	0	(4,551)	0	11,621	0	5,169	5,169	109	
222070-20-3	COTY INC		12/15/2017	VARIOUS	153.000	2,875		2,966	2,775	163	0	0	163	0	2,966	0	(91)	(91)	26	
22822V-10-1	CROWN CASTLE INTL CORP NEW		12/15/2017	VARIOUS	84.000	7,819		6,510	7,191	(798)	0	0	(798)	0	6,510	0	1,309	1,309	20	
12650T-10-4	CSRA INC		12/15/2017	VARIOUS	37.000	1,068		975	1,152	(203)	0	0	(203)	0	975	0	93	93	5	
126408-10-3	CSX CORP		09/18/2017	VARIOUS	236.000	11,444		6,415	8,472	(2,068)	0	0	(2,068)	0	6,415	0	5,029	5,029	20	
231021-10-6	CUMMINS INC		03/08/2017	CREDIT SUISSE FI	33.000	5,013		4,200	4,510	(310)	0	0	(310)	0	4,200	0	813	813	34	
126650-10-0	CVS HEALTH CORP		09/18/2017	VARIOUS	307.000	24,816		18,575	24,225	(5,651)	0	0	(5,651)	0	18,575	0	6,242	6,242	189	
23331A-10-9	D R HORTON INC		09/18/2017	VARIOUS	72.000	2,393		1,508	1,968	(460)	0	0	(460)	0	1,508	0	885	885	7	
235851-10-2	DANAHER CORP DEL		03/08/2017	CREDIT SUISSE FI	129.000	11,138		7,447	10,041	(2,595)	0	0	(2,595)	0	7,447	0	3,691	3,691	16	
237194-10-5	DARDEN RESTAURANTS INC		09/18/2017	VARIOUS	36.000	2,808		1,601	2,586	(1,024)	0	0	(1,024)	0	1,601	0	1,207	1,207	33	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		12/15/2017	VARIOUS	42.000	2,853		2,542	2,696	(154)	0	0	(154)	0	2,542	0	311	311	0	
244199-10-5	DEERE & CO		03/08/2017	CREDIT SUISSE FI	59.000	6,531		4,855	6,079	(1,224)	0	0	(1,224)	0	4,855	0	1,676	1,676	35	
247361-70-2	DELTA AIR LINES INC DEL		12/15/2017	VARIOUS	285.000	13,861		6,901	13,863	(7,128)	0	0	(7,128)	0	6,901	0	6,960	6,960	103	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
24906P-10-9	DENTSPLY INTL INC NEW		12/15/2017	VARIOUS	53.000	3,333		2,763	3,059	(297)	0	0	(297)	0	2,763	0	571	571	5	
25179M-10-3	DEVON ENERGY CORP NEW		09/18/2017	VARIOUS	167.000	6,579		5,814	7,500	(1,774)	0	0	(1,774)	0	5,814	0	765	765	7	
253868-10-3	DIGITAL RLTY TR INC		12/15/2017	VARIOUS	42.000	4,499		3,967	3,989	(185)	0	0	(185)	0	3,967	0	532	532	46	
254709-10-8	DISCOVER FINL SVCS		09/18/2017	VARIOUS	113.000	7,801		3,800	8,146	(4,346)	0	0	(4,346)	0	3,800	0	4,001	4,001	46	
25470F-10-4	DISCOVERY COMMUNICATNS NEW		12/15/2017	VARIOUS	40.000	1,063		1,342	1,090	245	0	0	245	0	1,342	0	(278)	(278)	0	
25470F-30-2	DISCOVERY COMMUNICATNS NEW		12/15/2017	VARIOUS	75.000	1,897		2,453	2,009	444	0	0	444	0	2,453	0	(555)	(555)	0	
25470M-10-9	DISH NETWORK CORP		12/15/2017	Citation Group	7.000	340		430	0	0	0	0	0	0	430	0	(90)	(90)	0	
254687-10-6	DISNEY WALT CO		12/15/2017	VARIOUS	433.000	48,026		25,519	44,383	(19,578)	0	0	(19,578)	0	25,519	0	22,507	22,507	427	
256677-10-5	DOLLAR GEN CORP NEW		09/18/2017	VARIOUS	58.000	4,211		3,180	4,282	(1,115)	0	0	(1,115)	0	3,180	0	1,030	1,030	17	
256746-10-8	DOLLAR TREE INC		09/18/2017	VARIOUS	57.000	4,365		3,230	4,373	(1,166)	0	0	(1,166)	0	3,230	0	1,135	1,135	0	
25746U-10-9	DOMINION RES INC VA NEW		06/16/2017	VARIOUS	133.000	10,003		8,632	10,186	(1,555)	0	0	(1,555)	0	8,632	0	1,372	1,372	1	
25960R-10-5	DOUGLAS DYNAMICS INC		03/08/2017	CREDIT SUISSE FI	1,198.000	38,264		26,487	40,313	(13,826)	0	0	(13,826)	0	26,487	0	11,778	11,778	0	
260003-10-8	DOVER CORP		09/18/2017	VARIOUS	37.000	2,976		2,651	2,766	(122)	0	0	(122)	0	2,651	0	325	325	6	
260543-10-3	DOW CHEM CO		08/31/2017	VARIOUS	1,535.000	99,364		64,069	87,833	(23,763)	0	0	(23,763)	0	64,069	0	35,295	35,295	2,510	
26078J-10-0	DOWDUPONT INC		09/18/2017	Citation Group	47.670	3,324		3,094	0	0	0	0	0	0	3,094	0	231	231	0	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/16/2017	VARIOUS	39.000	3,674		1,924	3,536	(1,612)	0	0	(1,612)	0	1,924	0	1,750	1,750	22	
233331-10-7	DTE ENERGY CO		06/16/2017	VARIOUS	39.000	3,941		2,664	3,842	(1,178)	0	0	(1,178)	0	2,664	0	1,277	1,277	34	
263534-10-9	DU PONT E I DE NEMOURS & CO		08/31/2017	VARIOUS	1,190.000	98,460		68,435	87,346	(18,911)	0	0	(18,911)	0	68,435	0	30,025	30,025	834	
26441C-20-4	DUKE ENERGY CORP NEW		06/16/2017	VARIOUS	154.000	12,481		10,647	11,941	(1,307)	0	0	(1,307)	0	10,647	0	1,834	1,834	15	
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		04/12/2017	VARIOUS	50.000	5,279		4,985	6,066	(1,081)	0	0	(1,081)	0	4,985	0	294	294	25	
23355L-10-6	DXC TECHNOLOGY CO		09/18/2017	VARIOUS	4.217	356		247	0	0	0	0	0	0	247	0	110	110	0	
267475-10-1	DYCOM INDS INC		10/25/2017	VARIOUS	2,203.000	194,467		173,395	176,879	(3,484)	0	0	(3,484)	0	173,395	0	21,072	21,072	0	
269246-40-1	E TRADE FINANCIAL CORP		09/18/2017	VARIOUS	60.000	2,135		1,181	2,079	(898)	0	0	(898)	0	1,181	0	955	955	0	
268948-10-6	EAGLE BANCORP INC MD		12/14/2017	VARIOUS	1,841.000	108,436		26,360	112,209	(85,849)	0	0	(85,849)	0	26,360	0	82,076	82,076	0	
277432-10-0	EASTMAN CHEM CO		09/18/2017	VARIOUS	32.000	2,530		2,365	2,405	(42)	0	0	(42)	0	2,365	0	165	165	17	
278642-10-3	EBAY INC		12/15/2017	VARIOUS	284.000	9,621		4,739	8,428	(3,694)	0	0	(3,694)	0	4,739	0	4,882	4,882	0	
278865-10-0	ECOLAB INC		06/16/2017	VARIOUS	55.000	6,878		5,566	6,447	(881)	0	0	(881)	0	5,566	0	1,312	1,312	21	
281020-10-7	EDISON INTL		06/16/2017	VARIOUS	73.000	5,740		3,459	5,255	(1,796)	0	0	(1,796)	0	3,459	0	2,281	2,281	42	
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/16/2017	VARIOUS	49.000	4,549		1,662	4,591	(2,929)	0	0	(2,929)	0	1,662	0	2,887	2,887	0	
285512-10-9	ELECTRONIC ARTS INC		12/15/2017	VARIOUS	70.000	6,362		1,764	5,496	(3,754)	0	0	(3,754)	0	1,764	0	4,598	4,598	0	
291011-10-4	EMERSON ELEC CO		09/18/2017	VARIOUS	164.000	9,945		10,018	9,107	872	0	0	872	0	10,018	0	(73)	(73)	44	
292218-10-4	EMPLOYERS HOLDINGS INC		03/08/2017	CREDIT SUISSE FI	1,423.000	53,994		37,992	56,351	(18,359)	0	0	(18,359)	0	37,992	0	16,002	16,002	0	
29364G-10-3	ENTERGY CORP NEW		06/16/2017	VARIOUS	38.000	2,812		2,384	2,792	(408)	0	0	(408)	0	2,384	0	428	428	34	
29414D-10-0	ENVISION HEALTHCARE CORP		12/15/2017	VARIOUS	35.000	1,995		2,267	2,172	63	0	0	63	0	2,267	0	(272)	(272)	0	
26875P-10-1	EOG RES INC		09/18/2017	VARIOUS	183.000	17,564		12,558	18,236	(5,912)	0	0	(5,912)	0	12,558	0	5,006	5,006	50	
268785-10-2	EP ENERGY CORP		02/01/2017	SANFORD C. BERNS	26,682.000	138,922		181,638	174,767	6,871	0	0	6,871	0	181,638	0	(42,716)	(42,716)	0	
26884L-10-9	EQT CORP		09/18/2017	VARIOUS	45.000	2,691		3,412	2,943	469	0	0	469	0	3,412	0	(720)	(720)	2	
26885B-10-0	EQT MIDSTREAM PARTNERS LP		01/04/2017	INVESTMENT TECHN	1,425.000	108,893		84,856	109,269	(24,413)	0	0	(24,413)	0	84,856	0	24,037	24,037	0	
294429-10-5	EQUIFAX INC		12/15/2017	VARIOUS	1,069.000	125,505		55,625	124,851	(70,453)	0	0	(70,453)	0	55,625	0	69,880	69,880	63	
29444U-70-0	EQUINIX INC		12/15/2017	VARIOUS	18.000	6,872		4,622	6,307	(1,838)	0	0	(1,838)	0	4,622	0	2,250	2,250	23	
294628-10-2	EQUITY COMWLTH		12/14/2017	VARIOUS	7,117.000	217,594		215,777	215,218	559	0	0	559	0	215,777	0	1,818	1,818	0	
29476L-10-7	EQUITY RESIDENTIAL		06/16/2017	VARIOUS	80.000	5,017		4,341	5,148	(808)	0	0	(808)	0	4,341	0	676	676	41	
297178-10-5	ESSEX PPTY TR INC		12/15/2017	VARIOUS	18.000	4,240		3,269	4,138	(920)	0	0	(920)	0	3,269	0	971	971	49	
298736-10-9	EURONET WORLDWIDE INC		03/08/2017	CREDIT SUISSE FI	1,225.000	90,962		67,253	88,727	(21,474)	0	0	(21,474)	0	67,253	0	23,710	23,710	0	
30040W-10-8	EVERSOURCE ENERGY		03/08/2017	CREDIT SUISSE FI	67.000	3,872		2,862	3,700	(838)	0	0	(838)	0	2,862	0	1,010	1,010	0	
30161Q-10-4	EXELIXIS INC		10/25/2017	Citation Group	974.000	25,814		26,933	0	0	0	0	0	0	26,933	0	(1,119)	(1,119)	0	
30161N-10-1	EXELON CORP		12/15/2017	VARIOUS	206.000	7,416		5,741	7,291	(1,571)	0	0	(1,571)	0	5,741	0	1,674	1,674	13	
30212P-30-3	EXPEDIA INC DEL		03/21/2017	VARIOUS	25.000	3,098		1,825	2,832	(1,007)	0	0	(1,007)	0	1,825	0	1,274	1,274	0	
302130-10-9	EXPEDITORS INTL WASH INC		12/15/2017	VARIOUS	45.000	2,553		1,785	2,377	(599)	0	0	(599)	0	1,785	0	769	769	4	
30219G-10-8	EXPRESS SCRIPTS HLDG CO		12/15/2017	VARIOUS	200.000	13,578		13,443	13,758	(315)	0	0	(315)	0	13,443	0	135	135	0	
30225T-10-2	EXTRA SPACE STORAGE INC		12/15/2017	VARIOUS	34.000	2,729		3,034	2,593	407	0	0	407	0	3,034	0	(306)	(306)	15	
30231G-10-2	EXXON MOBIL CORP		09/18/2017	VARIOUS	932.000	75,850		82,434	83,920	(1,673)	0	0	(1,673)	0	82,434	0	(6,584)	(6,584)	140	
302491-30-3	F M C CORP		09/18/2017	VARIOUS	29.000	1,764		1,569	1,640	(71)	0	0	(71)	0	1,569	0	195	195	5	
315616-10-2	F5 NETWORKS INC		12/15/2017	VARIOUS	1,594.000	204,799		154,531	230,684	(76,153)	0	0	(76,153)	0	154,531	0	50,268	50,268	0	
30303M-10-2	FACEBOOK INC		03/08/2017	CREDIT SUISSE FI	492.000	67,667		33,016	56,605	(23,588)	0	0	(23,588)	0	33,016	0	34,650	34,650	0	
311900-10-4	FASTENAL CO		09/18/2017	VARIOUS	69.000	3,473		3,039	3,235	(203)	0	0	(203)	0	3,039	0	434	434	28	
313747-20-6	FEDERAL REALTY INVT TR		12/15/2017	VARIOUS	16.000	2,088		2,414	2,270	141	0	0	141	0	2,414	0	(327)	(327)	19	
31428X-10-6	FEDEX CORP		03/08/2017	CREDIT SUISSE FI	50.000	9,676		6,912	9,310	(2,398)	0	0	(2,398)	0	6,912	0	2,764	2,764	20	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31620M-10-6	FIDELITY NATL INFORMATION SVCS		06/16/2017	VARIOUS	70.000	5,758		3,856	5,294	(1,439)	0	0	(1,439)	0	3,856	0	1,902	1,902	0	
316773-10-0	FIFTH THIRD BANCORP		09/18/2017	VARIOUS	209.000	5,705		3,447	5,637	(2,190)	0	0	(2,190)	0	3,447	0	2,258	2,258	42	
31787A-50-7	FINISAR CORP		08/08/2017	VARIOUS	7,343.000	202,226		216,251	222,273	(6,022)	0	0	(6,022)	0	216,251	0	(14,025)	(14,025)	0	
320517-10-5	FIRST HORIZON NATL CORP		12/11/2017	Cash In Lieu of Shares	0.050	1		1	0	0	0	0	0	0	1	0	0	0	0	
336433-10-7	FIRST SOLAR INC		03/21/2017	VARIOUS	106.000	3,140		4,751	3,402	1,350	0	0	1,350	0	4,751	0	(1,612)	(1,612)	0	
337932-10-7	FIRSTENERGY CORP		03/08/2017	CREDIT SUISSE FI	90.000	2,768		2,798	2,787	11	0	0	11	0	2,798	0	(30)	(30)	32	
337738-10-8	FISERV INC		06/16/2017	VARIOUS	54.000	6,365		3,093	5,739	(2,646)	0	0	(2,646)	0	3,093	0	3,272	3,272	0	
337930-70-5	FLAGSTAR BANCORP INC		10/25/2017	Citation Group	1,287.000	47,345		37,004	0	0	0	0	0	0	37,004	0	10,341	10,341	0	
302445-10-1	FLIR SYS INC		09/18/2017	VARIOUS	35.000	1,298		1,016	1,261	(251)	0	0	(251)	0	1,016	0	282	282	3	
34354P-10-5	FLOWSERVE CORP		09/18/2017	VARIOUS	35.000	1,569		2,049	1,671	367	0	0	367	0	2,049	0	(479)	(479)	10	
343412-10-2	FLUOR CORP NEW		09/18/2017	VARIOUS	40.000	2,039		2,413	2,067	317	0	0	317	0	2,413	0	(373)	(373)	13	
30249U-10-1	FMC TECHNOLOGIES INC		01/13/2017	Citation Group	309.000	11,078		14,074	10,979	3,095	0	0	3,095	0	14,074	0	(2,996)	(2,996)	0	
344849-10-4	FOOT LOCKER INC		12/15/2017	VARIOUS	49.000	3,143		2,640	3,428	(822)	0	0	(822)	0	2,640	0	504	504	26	
345370-86-0	FORD MTR CO DEL		09/18/2017	VARIOUS	888.000	11,093		12,468	10,760	1,697	0	0	1,697	0	12,468	0	(1,374)	(1,374)	197	
34959J-10-8	FORTIVE CORP		09/18/2017	VARIOUS	68.000	4,007		2,364	3,645	(1,283)	0	0	(1,283)	0	2,364	0	1,643	1,643	1	
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		06/16/2017	VARIOUS	35.000	2,051		1,964	1,871	93	0	0	93	0	1,964	0	87	87	1	
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC		01/04/2017	INVESTMENT TECHN	4,984.000	117,154		107,156	109,648	(2,492)	0	0	(2,492)	0	107,156	0	9,998	9,998	0	
35352P-10-4	FRANKLIN FINL NETWORK INC		09/13/2017	VARIOUS	2,931.000	102,009		108,330	122,662	(14,332)	0	0	(14,332)	0	108,330	0	(6,321)	(6,321)	0	
354613-10-1	FRANKLIN RES INC		09/18/2017	VARIOUS	99.000	4,234		4,505	3,918	587	0	0	587	0	4,505	0	(271)	(271)	28	
35671D-85-7	FREEPORT-MCMORAN INC		12/15/2017	VARIOUS	507.000	7,322		6,883	6,267	236	0	0	236	0	6,883	0	439	439	0	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		03/21/2017	VARIOUS	1,606.000	3,832		7,381	5,428	1,953	0	0	1,953	0	7,381	0	(3,549)	(3,549)	143	
363576-10-9	GALLAGHER ARTHUR J & CO		03/08/2017	CREDIT SUISSE FI	37.000	2,081		1,725	1,923	(198)	0	0	(198)	0	1,725	0	355	355	0	
364760-10-8	GAP INC DEL		09/18/2017	VARIOUS	65.000	1,641		2,439	1,454	980	0	0	980	0	2,439	0	(798)	(798)	24	
366651-10-7	GARTNER INC		12/15/2017	Citation Group	3.000	367		329	0	0	0	0	0	0	329	0	38	38	0	
369550-10-8	GENERAL DYNAMICS CORP		06/16/2017	VARIOUS	66.000	12,627		6,072	11,396	(5,324)	0	0	(5,324)	0	6,072	0	6,555	6,555	54	
369604-10-3	GENERAL ELECTRIC CO		03/21/2017	VARIOUS	1,970.000	58,755		45,431	62,252	(16,821)	0	0	(16,821)	0	45,431	0	13,324	13,324	473	
370334-10-4	GENERAL MLS INC		12/15/2017	VARIOUS	166.000	9,857		8,153	10,230	(2,099)	0	0	(2,099)	0	8,153	0	1,705	1,705	106	
37045V-10-0	GENERAL MTRS CO		09/18/2017	VARIOUS	447.000	16,797		14,055	15,502	(1,518)	0	0	(1,518)	0	14,055	0	2,742	2,742	109	
372460-10-5	GENUINE PARTS CO		06/16/2017	VARIOUS	34.000	3,173		2,787	3,248	(462)	0	0	(462)	0	2,787	0	387	387	24	
36174X-10-1	GGP INC		06/16/2017	VARIOUS	125.000	2,937		2,643	3,123	(479)	0	0	(479)	0	2,643	0	294	294	60	
375558-10-3	GILEAD SCIENCES INC		12/15/2017	VARIOUS	354.000	25,014		26,243	25,112	875	0	0	875	0	26,243	0	(1,229)	(1,229)	103	
37940X-10-2	GLOBAL PMTS INC		09/18/2017	VARIOUS	35.000	2,846		2,587	2,429	158	0	0	158	0	2,587	0	259	259	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		12/15/2017	VARIOUS	105.000	25,907		15,547	25,099	(9,594)	0	0	(9,594)	0	15,547	0	10,360	10,360	52	
382550-10-1	GOODYEAR TIRE & RUBR CO		09/18/2017	VARIOUS	91.000	3,143		2,140	2,777	(672)	0	0	(672)	0	2,140	0	1,004	1,004	14	
384802-10-4	GRAINGER W W INC		12/15/2017	VARIOUS	17.000	3,989		3,988	3,934	43	0	0	43	0	3,988	0	1	1	32	
388689-10-1	GRAPHIC PACKAGING HLDG CO		08/08/2017	VARIOUS	19,552.000	252,582		204,156	244,009	(39,853)	0	0	(39,853)	0	204,156	0	48,426	48,426	2,729	
406216-10-1	HALLIBURTON CO		09/18/2017	VARIOUS	237.000	11,842		9,108	12,726	(3,696)	0	0	(3,696)	0	9,108	0	2,734	2,734	21	
410345-10-2	HANESBRANDS INC		12/15/2017	VARIOUS	103.000	2,106		3,181	2,222	1,276	0	317	959	0	3,181	0	(1,075)	(1,075)	23	
412822-10-8	HARLEY DAVIDSON INC		06/16/2017	VARIOUS	44.000	2,542		2,556	2,567	(11)	0	0	(11)	0	2,556	0	(13)	(13)	19	
413086-10-9	HARMAN INTL INDS INC		03/13/2017	VARIOUS	95.000	10,632		7,569	10,560	(2,991)	0	0	(2,991)	0	7,569	0	3,063	3,063	33	
413875-10-5	HARRIS CORP DEL		09/18/2017	VARIOUS	34.000	3,832		2,301	3,484	(1,182)	0	0	(1,182)	0	2,301	0	1,531	1,531	9	
416515-10-4	HARTFORD FINL SVCS GROUP INC		12/15/2017	VARIOUS	102.000	5,065		3,429	4,858	(1,432)	0	0	(1,432)	0	3,429	0	1,637	1,637	33	
418056-10-7	HASBRO INC		12/15/2017	VARIOUS	27.000	2,611		1,380	2,093	(723)	0	0	(723)	0	1,380	0	1,231	1,231	20	
40412C-10-1	HCA HOLDINGS INC		12/15/2017	VARIOUS	81.000	6,990		5,966	5,985	(31)	0	0	(31)	0	5,966	0	1,023	1,023	0	
40414L-10-9	HCP INC		12/15/2017	VARIOUS	121.000	3,622		3,946	3,565	350	0	0	350	0	3,946	0	(324)	(324)	66	
40416M-10-5	HD SUPPLY HLDGS INC		05/09/2017	VARIOUS	4,069.000	167,382		149,784	172,973	(23,189)	0	0	(23,189)	0	149,784	0	17,598	17,598	0	
42226A-10-7	HEALTHEQUITY INC		09/13/2017	VARIOUS	2,937.000	131,231		105,078	119,007	(13,929)	0	0	(13,929)	0	105,078	0	26,153	26,153	0	
423452-10-1	HELMERICH & PAYNE INC		09/18/2017	VARIOUS	36.000	2,189		2,225	2,753	(552)	0	0	(552)	0	2,225	0	(36)	(36)	44	
427866-10-8	HERSHEY CO		03/08/2017	CREDIT SUISSE FI	30.000	3,241		1,809	3,103	(1,294)	0	0	(1,294)	0	1,809	0	1,433	1,433	0	
42809H-10-7	HESS CORP		09/18/2017	VARIOUS	80.000	3,717		5,622	4,889	667	0	0	667	0	5,622	0	(1,905)	(1,905)	12	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		12/15/2017	VARIOUS	456.000	21,508		18,255	21,732	(3,741)	0	0	(3,741)	0	18,255	0	3,253	3,253	42	
436440-10-1	HOLOGIC INC		12/15/2017	VARIOUS	78.000	3,285		2,680	3,087	(446)	0	0	(446)	0	2,680	0	604	604	0	
437076-10-2	HOME DEPOT INC		12/15/2017	VARIOUS	329.000	49,328		17,621	44,018	(26,505)	0	0	(26,505)	0	17,621	0	31,707	31,707	161	
438516-10-6	HONEYWELL INTL INC		06/16/2017	VARIOUS	162.000	20,567		14,265	18,767	(4,503)	0	0	(4,503)	0	14,265	0	6,302	6,302	1	
43940T-10-9	HOPE BANCORP INC COM		03/24/2017	VARIOUS	12,505.000	254,773		190,935	273,734	(82,799)	0	0	(82,799)	0	190,935	0	63,838	63,838	956	
440452-10-0	HORMEL FOODS CORP		03/08/2017	CREDIT SUISSE FI	55.000	1,911		1,292	1,915	(622)	0	0	(622)	0	1,292	0	619	619	9	
44107P-10-4	HOST HOTELS & RESORTS INC		03/08/2017	CREDIT SUISSE FI	155.000	2,803		2,762	2,920	(158)	0	0	(158)	0	2,762	0	41	41	39	
40434L-10-5	HP INC COM		09/18/2017	VARIOUS	457.000	8,086		5,924	6,748	(864)	0	0	(864)	0	5,924	0	2,162	2,162	83	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
444859-10-2	HUMANA INC		12/15/2017	VARIOUS	46.000	10,355		4,736	9,293	(4,667)	0	0	(4,667)	0	4,736	0	5,619	5,619	23	
445658-10-7	HUNT J B TRANS SVCS INC		06/16/2017	VARIOUS	19.000	1,830		1,477	1,844	(367)	0	0	(367)	0	1,477	0	353	353	5	
446150-10-4	HUNTINGTON BANCSHARES INC		09/18/2017	VARIOUS	263.000	3,690		2,434	3,469	(1,043)	0	0	(1,043)	0	2,434	0	1,255	1,255	27	
447011-10-7	HUNTSMAN CORP		03/08/2017	CREDIT SUISSE FI	2,873.000	64,014		54,300	54,817	(517)	0	0	(517)	0	54,300	0	9,715	9,715	0	
45168D-10-4	IDEXX LABS INC		03/21/2017	VARIOUS	20.000	2,941		2,841	0	0	0	0	0	0	2,841	0	100	100	0	
44967H-10-1	ILG INC COM		03/08/2017	CREDIT SUISSE FI	3,111.000	56,498		54,891	56,527	(1,635)	0	0	(1,635)	0	54,891	0	1,607	1,607	0	
452308-10-9	ILLINOIS TOOL WKS INC		09/18/2017	VARIOUS	80.000	10,877		6,370	9,797	(3,427)	0	0	(3,427)	0	6,370	0	4,508	4,508	60	
452327-10-9	ILLUMINA INC		03/08/2017	CREDIT SUISSE FI	31.000	5,107		5,371	3,969	1,402	0	0	1,402	0	5,371	0	(263)	(263)	0	
45337C-10-2	INCYTE CORP		12/15/2017	VARIOUS	58.000	7,305		7,706	0	0	0	0	0	0	7,706	0	(401)	(401)	0	
45378A-10-6	INDEPENDENCE RLTY TR INC		03/08/2017	CONVERGEX LLC	6,003.000	54,146		55,381	53,547	1,835	0	0	1,835	0	55,381	0	(1,235)	(1,235)	720	
45768S-10-5	INNOSPEC INC		09/13/2017	VARIOUS	2,382.000	140,597		103,523	163,167	(59,644)	0	0	(59,644)	0	103,523	0	37,074	37,074	470	
45780L-10-4	INOGEN INC		03/08/2017	CREDIT SUISSE FI	470.000	33,477		27,615	31,570	(3,955)	0	0	(3,955)	0	27,615	0	5,862	5,862	0	
45780R-10-1	INSTALLED BLDG PRODS INC		03/08/2017	CREDIT SUISSE FI	1,195.000	58,957		47,113	49,354	(2,241)	0	0	(2,241)	0	47,113	0	11,845	11,845	0	
45774W-10-8	INSTEEL INDUSTRIES INC		09/13/2017	VARIOUS	7,341.000	203,996		193,161	261,633	(68,472)	0	0	(68,472)	0	193,161	0	10,835	10,835	9,726	
458140-10-0	INTEL CORP		09/18/2017	VARIOUS	1,282.000	45,994		30,487	46,348	(16,007)	0	0	(16,007)	0	30,487	0	15,507	15,507	486	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		06/16/2017	VARIOUS	128.000	7,599		4,419	7,221	(2,803)	0	0	(2,803)	0	4,419	0	3,180	3,180	0	
459200-10-1	INTERNATIONAL BUSINESS MACHS		03/21/2017	VARIOUS	187.000	33,732		30,032	31,040	(1,008)	0	0	(1,008)	0	30,032	0	3,700	3,700	8	
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		09/18/2017	VARIOUS	18.000	2,253		1,577	2,118	(544)	0	0	(544)	0	1,577	0	676	676	13	
460690-10-0	INTERPUBLIC GROUP COS INC		12/15/2017	VARIOUS	100.000	2,358		1,655	2,329	(685)	0	0	(685)	0	1,655	0	703	703	12	
460146-10-3	INTL PAPER CO		06/16/2017	VARIOUS	89.000	4,625		4,044	4,722	(678)	0	0	(678)	0	4,044	0	581	581	2	
461202-10-3	INTUIT		12/15/2017	VARIOUS	57.000	7,338		4,287	6,523	(2,248)	0	0	(2,248)	0	4,287	0	3,051	3,051	26	
46120E-60-2	INTUITIVE SURGICAL INC		03/21/2017	VARIOUS	11.000	8,082		4,203	6,976	(2,773)	0	0	(2,773)	0	4,203	0	3,880	3,880	0	
46266C-10-5	IQVIA HLDGS INC COM		12/15/2017	Citation Group	12.000	1,225		1,146	0	0	0	0	0	0	1,146	0	79	79	0	
46284V-10-1	IRON MTN INC NEW		06/16/2017	VARIOUS	51.000	1,789		2,020	1,656	363	0	0	363	0	2,020	0	(231)	(231)	1	
465741-10-6	ITRON INC		12/14/2017	VARIOUS	818.000	52,328		44,755	51,411	(6,657)	0	0	(6,657)	0	44,755	0	7,573	7,573	0	
469814-10-7	JACOBS ENGR GROUP INC DEL		09/18/2017	VARIOUS	29.000	1,645		1,298	1,647	(355)	0	0	(355)	0	1,298	0	347	347	2	
478160-10-4	JOHNSON & JOHNSON		09/18/2017	VARIOUS	634.000	79,349		46,672	73,037	(26,372)	0	0	(26,372)	0	46,672	0	32,678	32,678	130	
479167-10-8	JOHNSON OUTDOORS INC		12/14/2017	VARIOUS	1,672.000	82,125		60,434	66,362	(5,927)	0	0	(5,927)	0	60,434	0	21,691	21,691	406	
46625H-10-0	JPMORGAN CHASE & CO		09/18/2017	VARIOUS	907.000	83,320		45,444	78,182	(32,821)	0	0	(32,821)	0	45,444	0	37,876	37,876	590	
48203R-10-4	JUNIPER NETWORKS INC		09/18/2017	VARIOUS	96.000	2,660		2,019	2,707	(694)	0	0	(694)	0	2,019	0	641	641	5	
485170-30-2	KANSAS CITY SOUTHERN		09/18/2017	VARIOUS	26.000	2,324		2,433	2,206	227	0	0	227	0	2,433	0	(109)	(109)	10	
48238T-10-9	KAR AUCTION SVCS INC		01/04/2017	INVESTMENT TECHN	2,177.000	95,419		62,328	92,784	(30,456)	0	0	(30,456)	0	62,328	0	33,092	33,092	697	
487836-10-8	KELLOGG CO		09/18/2017	VARIOUS	53.000	3,899		3,115	3,906	(792)	0	0	(792)	0	3,115	0	784	784	2	
493267-10-8	KEYCORP NEW		09/18/2017	VARIOUS	309.000	5,746		3,908	5,619	(1,737)	0	0	(1,737)	0	3,908	0	1,838	1,838	23	
494368-10-3	KIMBERLY CLARK CORP		09/18/2017	VARIOUS	83.000	10,953		8,374	9,472	(1,098)	0	0	(1,098)	0	8,374	0	2,579	2,579	85	
49446R-10-9	KIMCO RLTY CORP		06/16/2017	VARIOUS	92.000	2,030		1,911	2,315	(404)	0	0	(404)	0	1,911	0	119	119	25	
49456B-10-1	KINDER MORGAN INC DEL		09/18/2017	VARIOUS	441.000	9,521		7,972	9,114	(1,160)	0	0	(1,160)	0	7,972	0	1,549	1,549	64	
482480-10-0	KLA-TENCOR CORP		12/15/2017	VARIOUS	40.000	3,750		2,470	3,118	(685)	0	0	(685)	0	2,470	0	1,280	1,280	33	
500255-10-4	KOHLS CORP		09/18/2017	VARIOUS	56.000	2,336		2,833	2,765	68	0	0	68	0	2,833	0	(497)	(497)	22	
500754-10-6	KRAFT HEINZ CO		12/15/2017	VARIOUS	132.000	11,884		9,534	11,513	(1,991)	0	0	(1,991)	0	9,534	0	2,350	2,350	15	
501044-10-1	KROGER CO		09/18/2017	VARIOUS	488.000	12,106		9,772	15,198	(6,488)	0	0	(6,488)	0	9,772	0	2,334	2,334	113	
501797-10-4	L BRANDS INC		09/18/2017	VARIOUS	69.000	3,269		3,961	4,493	(571)	0	0	(571)	0	3,961	0	(692)	(692)	65	
502413-10-7	L3 TECHNOLOGIES INC		09/18/2017	VARIOUS	17.000	2,885		1,730	2,583	(856)	0	0	(856)	0	1,730	0	1,155	1,155	2	
50540R-40-9	LABORATORY CORP AMER HLDGS		12/15/2017	VARIOUS	27.000	3,905		2,564	3,445	(906)	0	0	(906)	0	2,564	0	1,342	1,342	0	
512807-10-8	LAM RESEARCH CORP		09/18/2017	VARIOUS	46.000	6,126		2,507	4,812	(2,376)	0	0	(2,376)	0	2,507	0	3,618	3,618	31	
512816-10-9	LAMAR ADVERTISING CO NEW		11/17/2017	VARIOUS	2,797.000	209,041		165,786	188,070	(22,284)	0	0	(22,284)	0	165,786	0	43,255	43,255	4,264	
518439-10-4	LAUDER ESTEE COS INC		12/15/2017	VARIOUS	53.000	4,679		3,614	4,045	(444)	0	0	(444)	0	3,614	0	1,065	1,065	9	
50189K-10-3	LCI INDS		04/18/2017	VARIOUS	1,973.000	195,280		192,427	213,380	(20,953)	0	0	(20,953)	0	192,427	0	2,853	2,853	801	
521865-20-4	LEAR CORP		03/08/2017	CREDIT SUISSE FI	585.000	83,969		61,418	77,436	(16,019)	0	0	(16,019)	0	61,418	0	22,551	22,551	0	
524660-10-7	LEGGETT & PLATT INC		09/18/2017	VARIOUS	29.000	1,402		853	1,418	(564)	0	0	(564)	0	853	0	548	548	11	
526057-10-4	LENNAR CORP		11/27/2017	VARIOUS	41.000	2,266		1,681	1,901	(228)	0	0	(228)	0	1,681	0	585	585	2	
527288-10-4	LEUCADIA NATL CORP		09/18/2017	VARIOUS	78.000	2,062		1,690	1,814	(124)	0	0	(124)	0	1,690	0	372	372	1	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		11/01/2017	VARIOUS	399.000	21,502		19,301	22,488	(3,187)	0	0	(3,187)	0	19,301	0	2,201	2,201	0	
532457-10-8	LILLY ELI & CO		12/15/2017	VARIOUS	224.000	18,707		12,598	16,450	(3,881)	0	0	(3,881)	0	12,598	0	6,110	6,110	31	
534187-10-9	LINCOLN NATL CORP IND		09/18/2017	VARIOUS	69.000	4,813		2,350	4,560	(2,223)	0	0	(2,223)	0	2,350	0	2,463	2,463	30	
535678-10-6	LINEAR TECHNOLOGY CORP		03/13/2017	VARIOUS	329.000	21,400		14,309	20,513	(6,204)	0	0	(6,204)	0	14,309	0	7,091	7,091	109	
501889-20-8	LKQ CORP		03/08/2017	CREDIT SUISSE FI	64.000	1,976		2,088	1,962	127	0	0	127	0	2,088	0	(113)	(113)	0	
539830-10-9	LOCKHEED MARTIN CORP		12/15/2017	VARIOUS	66.000	18,153		9,668	16,431	(6,842)	0	0	(6,842)	0	9,668	0	8,485	8,485	48	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Mount Carmel Health Plan, Inc.

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
540424-10-8	LOEWS CORP		09/18/2017	VARIOUS	62.000	2,939		2,575	2,903	(329)	0	0	(329)	0	2,575	0	364	364	1	
548661-10-7	LOWES COS INC		12/15/2017	VARIOUS	234.000	19,202		10,993	16,601	(5,653)	0	0	(5,653)	0	10,993	0	8,209	8,209	122	
550819-10-6	LYDALL INC DEL		04/18/2017	VARIOUS	4,063.000	200,333		131,809	251,297	(119,488)	0	0	(119,488)	0	131,809	0	68,524	68,524	0	
55261F-10-4	M & T BK CORP		09/18/2017	VARIOUS	42.000	6,871		4,777	6,555	(1,793)	0	0	(1,793)	0	4,777	0	2,093	2,093	21	
554382-10-1	MACERICH CO		09/18/2017	VARIOUS	40.000	2,407		2,278	2,834	(555)	0	0	(555)	0	2,278	0	128	128	51	
55616P-10-4	MACYS INC		09/18/2017	VARIOUS	78.000	2,300		4,055	2,793	1,262	0	0	1,262	0	4,055	0	(1,755)	(1,755)	41	
562750-10-9	MANHATTAN ASSOCS INC		05/25/2017	VARIOUS	2,740.000	130,584		31,311	145,302	(113,991)	0	0	(113,991)	0	31,311	0	99,273	99,273	0	
565849-10-6	MARATHON OIL CORP		09/18/2017	VARIOUS	243.000	3,559		3,411	4,171	(785)	0	0	(785)	0	3,411	0	148	148	10	
56585A-10-2	MARATHON PETE CORP		12/15/2017	VARIOUS	166.000	8,984		6,490	8,305	(1,871)	0	0	(1,871)	0	6,490	0	2,494	2,494	79	
571903-20-2	MARRIOTT INTL INC NEW		06/16/2017	VARIOUS	84.000	7,466		4,789	6,945	(2,156)	0	0	(2,156)	0	4,789	0	2,677	2,677	4	
571748-10-2	MARSH & MCLENNAN COS INC		12/15/2017	VARIOUS	120.000	8,872		5,556	8,104	(2,556)	0	0	(2,556)	0	5,556	0	3,317	3,317	46	
573284-10-6	MARTIN MARIETTA MATLS INC		12/15/2017	VARIOUS	15.000	3,144		1,749	3,289	(1,571)	0	0	(1,571)	0	1,749	0	1,395	1,395	3	
574599-10-6	MASCO CORP		12/15/2017	VARIOUS	90.000	3,105		1,638	2,842	(1,208)	0	0	(1,208)	0	1,638	0	1,467	1,467	11	
574795-10-0	MASIMO CORP		07/24/2017	VARIOUS	1,334.000	128,239		89,073	70,244	(8,485)	0	0	(8,485)	0	89,073	0	39,166	39,166	0	
57636Q-10-4	MASTERCARD INC		09/18/2017	VARIOUS	232.000	26,393		17,425	23,954	(6,529)	0	0	(6,529)	0	17,425	0	8,968	8,968	61	
577081-10-2	MATTEL INC		09/18/2017	VARIOUS	111.000	2,379		3,380	2,973	343	0	0	343	0	3,380	0	(1,001)	(1,001)	61	
577128-10-1	MATTHEWS INTL CORP		04/18/2017	VARIOUS	3,839.000	252,496		202,810	295,027	(92,217)	0	0	(92,217)	0	202,810	0	49,686	49,686	653	
579780-20-6	MCCORMICK & CO INC		06/16/2017	VARIOUS	25.000	2,475		1,630	2,333	(704)	0	0	(704)	0	1,630	0	846	846	12	
580135-10-1	MCDONALDS CORP		12/15/2017	VARIOUS	236.000	32,195		22,309	28,556	(6,465)	0	0	(6,465)	0	22,309	0	9,885	9,885	166	
58155Q-10-3	MCKESSON CORP		12/15/2017	VARIOUS	95.000	14,506		14,268	13,076	910	0	0	910	0	14,268	0	239	239	55	
582839-10-6	MEAD JOHNSON NUTRITION CO		06/15/2017	VARIOUS	252.000	22,611		19,510	17,832	1,679	0	0	1,679	0	19,510	0	3,100	3,100	192	
58470H-10-1	MEDIFAST INC		03/08/2017	CREDIT SUISSE FI	659.000	29,070		27,138	27,434	(296)	0	0	(296)	0	27,138	0	1,932	1,932	211	
58933Y-10-5	MERCK & CO INC NEW		09/18/2017	VARIOUS	699.000	46,034		34,605	41,008	(6,555)	0	0	(6,555)	0	34,605	0	11,429	11,429	434	
59100U-10-8	META FINL GROUP INC		09/13/2017	VARIOUS	3,598.000	301,786		218,931	370,234	(151,303)	0	0	(151,303)	0	218,931	0	82,854	82,854	1,257	
59156R-10-8	METLIFE INC		09/18/2017	VARIOUS	284.000	20,231		16,340	20,341	(4,001)	0	0	(4,001)	0	16,340	0	3,891	3,891	59	
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/16/2017	VARIOUS	6.000	3,005		2,409	2,511	(102)	0	0	(102)	0	2,409	0	596	596	0	
552953-10-1	MGM RESORTS INTERNATIONAL		12/15/2017	Citation Group	24.000	789		815	0	0	0	0	0	0	815	0	(27)	(27)	5	
595017-10-4	MICROCHIP TECHNOLOGY INC		09/18/2017	VARIOUS	51.000	3,856		2,248	3,241	(1,032)	0	0	(1,032)	0	2,248	0	1,607	1,607	22	
595112-10-3	MICRON TECHNOLOGY INC		09/18/2017	VARIOUS	226.000	5,758		2,515	4,950	(2,441)	0	0	(2,441)	0	2,515	0	3,243	3,243	0	
595137-10-0	MICROSEMI CORP		04/18/2017	VARIOUS	3,132.000	152,379		75,105	169,034	(93,929)	0	0	(93,929)	0	75,105	0	77,274	77,274	0	
594918-10-4	MICROSOFT CORP		12/15/2017	VARIOUS	1,784.000	117,689		64,212	110,834	(46,649)	0	0	(46,649)	0	64,212	0	53,478	53,478	189	
59522J-10-3	MID-AMER APT CMNTYS INC		06/16/2017	VARIOUS	26.000	2,624		2,533	2,544	(12)	0	0	(12)	0	2,533	0	90	90	24	
596278-10-1	MIDDLEBY CORP		10/25/2017	VARIOUS	1,696.000	215,743		216,986	218,462	(1,476)	0	0	(1,476)	0	216,986	0	(1,243)	(1,243)	0	
608190-10-4	MOHAWK INDS INC		06/16/2017	VARIOUS	14.000	3,227		1,856	2,796	(940)	0	0	(940)	0	1,856	0	1,372	1,372	0	
60871R-20-9	MOLSON COORS BREWING CO		12/15/2017	VARIOUS	41.000	3,937		2,557	3,983	(1,432)	0	0	(1,432)	0	2,557	0	1,379	1,379	3	
609207-10-5	MONDELEZ INTL INC		12/15/2017	VARIOUS	394.000	17,054		13,016	17,450	(4,449)	0	0	(4,449)	0	13,016	0	4,039	4,039	98	
61166W-10-1	MONSANTO CO NEW		03/08/2017	CREDIT SUISSE FI	93.000	10,653		9,912	9,785	128	0	0	128	0	9,912	0	741	741	50	
61174X-10-9	MONSTER BEVERAGE CORP NEW		12/15/2017	VARIOUS	97.000	4,675		2,414	4,284	(1,891)	0	0	(1,891)	0	2,414	0	2,261	2,261	0	
615369-10-5	MOODYS CORP		06/16/2017	VARIOUS	39.000	4,443		2,884	3,677	(793)	0	0	(793)	0	2,884	0	1,559	1,559	4	
617446-44-8	MORGAN STANLEY		09/18/2017	VARIOUS	394.000	18,426		12,021	16,647	(4,625)	0	0	(4,625)	0	12,021	0	6,405	6,405	120	
61945C-10-3	MOSAIC CO NEW		09/18/2017	VARIOUS	116.000	3,040		3,220	3,326	(165)	0	0	(165)	0	3,220	0	(180)	(180)	19	
620076-30-7	MOTOROLA SOLUTIONS INC		09/18/2017	VARIOUS	39.000	3,150		2,371	3,229	(861)	0	0	(861)	0	2,371	0	779	779	21	
626717-10-2	MURPHY OIL CORP		07/25/2017	VARIOUS	221.000	5,719		10,563	6,880	3,683	0	0	3,683	0	10,563	0	(4,843)	(4,843)	102	
631103-10-8	NASDAQ INC		03/08/2017	CREDIT SUISSE FI	24.000	1,701		931	1,611	(680)	0	0	(680)	0	931	0	770	770	0	
63633D-10-4	NATIONAL HEALTH INVS INC		03/08/2017	CREDIT SUISSE FI	711.000	50,421		40,627	52,735	(12,108)	0	0	(12,108)	0	40,627	0	9,794	9,794	640	
637071-10-1	NATIONAL OILWELL VARCO INC		09/18/2017	VARIOUS	129.000	4,809		4,318	4,725	(502)	0	0	(502)	0	4,318	0	492	492	5	
637215-10-4	NATIONAL PRESTO INDS INC		03/08/2017	CREDIT SUISSE FI	356.000	33,081		28,675	37,878	(9,204)	0	0	(9,204)	0	28,675	0	4,406	4,406	0	
63900P-60-8	NATURAL RESOURCE PARTNERS L P		01/04/2017	INVESTMENT TECHN	5,124.000	176,606		191,806	165,505	26,301	0	0	26,301	0	191,806	0	(15,201)	(15,201)	0	
63910B-10-2	NAUTILUS INC		02/01/2017	GOLDMAN SACHS	9,609.000	163,839		191,324	177,767	13,558	0	0	13,558	0	191,324	0	(27,486)	(27,486)	0	
63938C-10-8	NAVIENT CORP		12/15/2017	VARIOUS	113.000	1,624		1,677	1,857	(180)	0	0	(180)	0	1,677	0	(53)	(53)	21	
64110D-10-4	NETAPP INC		09/18/2017	VARIOUS	86.000	3,600		3,055	3,010	20	0	0	20	0	3,055	0	544	544	25	
64110L-10-6	NETFLIX INC		09/18/2017	VARIOUS	100.000	14,465		5,467	12,365	(6,916)	0	0	(6,916)	0	5,467	0	8,998	8,998	0	
651229-10-6	NEWELL RUBBERMAID INC		06/16/2017	VARIOUS	114.000	5,601		4,188	5,090	(902)	0	0	(902)	0	4,188	0	1,413	1,413	6	
651290-10-8	NEWFIELD EXPL CO		09/18/2017	VARIOUS	66.000	2,124		1,834	2,627	(826)	0	0	(826)	0	1,834	0	290	290	0	
651639-10-6	NEWMONT MINING CORP		12/15/2017	VARIOUS	145.000	4,901		2,909	4,870	(2,031)	0	0	(2,031)	0	2,909	0	1,992	1,992	6	
65249B-10-9	NEWS CORP NEW		03/08/2017	CREDIT SUISSE FI	80.000	1,005		1,235	917	318	0	0	318	0	1,235	0	(230)	(230)	0	
65249B-20-8	NEWS CORP NEW		03/08/2017	CREDIT SUISSE FI	24.000	308		334	283	50	0	0	50	0	334	0	(25)	(25)	0	
65339F-10-1	NEXTERA ENERGY INC		06/16/2017	VARIOUS	104.000	13,551		8,990	12,421	(3,434)	0	0	(3,434)	0	8,990	0	4,561	4,561	11	

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
654106-10-3	NIKE INC		12/15/2017	VARIOUS	396.000	22,434		11,564	19,984	(8,566)	0	0	(8,566)	0	11,564	0	10,871	10,871	119	
65473P-10-5	NISOURCE INC		06/16/2017	VARIOUS	69.000	1,602		865	1,528	(662)	0	0	(662)	0	865	0	737	737	12	
655044-10-5	NOBLE ENERGY INC		03/08/2017	CREDIT SUISSE FI	91.000	3,181		4,145	3,463	681	0	0	681	0	4,145	0	(963)	(963)	9	
655664-10-0	NORDSTROM INC		06/16/2017	VARIOUS	31.000	1,388		1,774	1,486	288	0	0	288	0	1,774	0	(386)	(386)	5	
655844-10-8	NORFOLK SOUTHERN CORP		09/18/2017	VARIOUS	75.000	9,153		6,595	8,081	(1,513)	0	0	(1,513)	0	6,595	0	2,558	2,558	26	
665859-10-4	NORTHERN TR CORP		12/15/2017	VARIOUS	50.000	4,490		2,896	4,440	(1,556)	0	0	(1,556)	0	2,896	0	1,594	1,594	23	
666807-10-2	NORTHROP GRUMMAN CORP		12/15/2017	VARIOUS	41.000	10,160		4,531	9,527	(5,006)	0	0	(5,006)	0	4,531	0	5,629	5,629	7	
629377-50-8	NRG ENERGY INC		12/15/2017	VARIOUS	73.000	1,306		1,870	894	974	0	0	974	0	1,870	0	(564)	(564)	3	
670346-10-5	NUCOR CORP		12/15/2017	VARIOUS	99.000	5,861		4,809	5,706	(1,069)	0	0	(1,069)	0	4,809	0	1,052	1,052	62	
67066G-10-4	NVIDIA CORP		09/18/2017	VARIOUS	153.000	18,613		3,643	15,966	(12,685)	0	0	(12,685)	0	3,643	0	14,970	14,970	17	
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		09/18/2017	VARIOUS	32.000	8,120		4,213	8,886	(4,692)	0	0	(4,692)	0	4,213	0	3,907	3,907	0	
674599-10-5	OCCIDENTAL PETE CORP DEL		12/15/2017	VARIOUS	194.000	12,201		14,847	13,739	1,039	0	0	1,039	0	14,847	0	(2,647)	(2,647)	205	
680033-10-7	OLD NATL BANCORP IND		03/24/2017	VARIOUS	9,014.000	156,646		121,507	163,604	(42,097)	0	0	(42,097)	0	121,507	0	35,139	35,139	850	
680223-10-4	OLD REP INTL CORP		11/17/2017	VARIOUS	10,177.000	208,308		183,403	193,363	(9,960)	0	0	(9,960)	0	183,403	0	24,906	24,906	4,830	
681919-10-6	OMNICOM GROUP INC		12/15/2017	VARIOUS	59.000	4,970		4,020	5,017	(1,001)	0	0	(1,001)	0	4,020	0	950	950	41	
682680-10-3	ONEOK INC NEW		03/08/2017	CREDIT SUISSE FI	44.000	2,453		2,164	2,526	(362)	0	0	(362)	0	2,164	0	289	289	27	
68389X-10-5	ORACLE CORP		12/15/2017	VARIOUS	674.000	29,002		21,434	25,783	(4,514)	0	0	(4,514)	0	21,434	0	7,568	7,568	123	
690742-10-1	OWENS CORNING NEW		03/08/2017	CREDIT SUISSE FI	1,309.000	78,312		62,286	67,492	(5,206)	0	0	(5,206)	0	62,286	0	16,027	16,027	262	
693718-10-8	PACCAR INC		09/18/2017	VARIOUS	78.000	5,267		4,389	4,984	(595)	0	0	(595)	0	4,389	0	878	878	68	
695156-10-9	PACKAGING CORP AMER		09/18/2017	Citation Group	1.000	116		109	0	0	0	0	0	0	109	0	8	8	0	
699462-10-7	PAREXEL INTL CORP		04/18/2017	VARIOUS	1,865.000	115,808		102,411	122,568	(20,157)	0	0	(20,157)	0	102,411	0	13,397	13,397	0	
701094-10-4	PARKER HANNIFIN CORP		09/18/2017	VARIOUS	33.000	5,280		3,748	4,620	(872)	0	0	(872)	0	3,748	0	1,533	1,533	28	
702149-10-5	PARTY CITY HOLDCO INC		02/01/2017	GOLDMAN SACHS	11,568.000	164,806		218,049	164,266	53,783	0	0	53,783	0	218,049	0	(53,243)	(53,243)	0	
703395-10-3	PATTERSON COMPANIES INC		12/15/2017	VARIOUS	24.000	1,044		956	976	(28)	0	0	(28)	0	956	0	88	88	10	
704326-10-7	PAYCHEX INC		06/16/2017	VARIOUS	73.000	4,551		3,057	4,444	(1,388)	0	0	(1,388)	0	3,057	0	1,494	1,494	36	
70450Y-10-3	PAYPAL HLDGS INC		12/15/2017	VARIOUS	243.000	10,600		5,911	9,590	(3,681)	0	0	(3,681)	0	5,911	0	4,689	4,689	0	
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/18/2017	VARIOUS	80.000	1,486		1,145	1,517	(401)	0	0	(401)	0	1,145	0	341	341	18	
713448-10-8	PEPSICO INC		12/15/2017	VARIOUS	350.000	38,586		28,544	36,524	(8,086)	0	0	(8,086)	0	28,544	0	10,042	10,042	369	
714046-10-9	PERKINELMER INC		09/18/2017	VARIOUS	24.000	1,320		964	1,251	(288)	0	0	(288)	0	964	0	357	357	2	
717081-10-3	PFIZER INC		09/18/2017	VARIOUS	1,535.000	52,364		42,560	49,833	(7,297)	0	0	(7,297)	0	42,560	0	9,803	9,803	584	
69331C-10-8	PG&E CORP		06/16/2017	VARIOUS	114.000	7,484		4,896	6,925	(2,032)	0	0	(2,032)	0	4,896	0	2,588	2,588	59	
718172-10-9	PHILIP MORRIS INTL INC		12/15/2017	VARIOUS	398.000	43,776		31,532	36,197	(4,938)	0	0	(4,938)	0	31,532	0	12,243	12,243	615	
718546-10-4	PHILLIPS 66		09/18/2017	VARIOUS	123.000	9,853		8,861	10,590	(1,765)	0	0	(1,765)	0	8,861	0	992	992	117	
720190-20-6	PIEDMONT OFFICE REALTY TR INC		03/08/2017	CREDIT SUISSE FI	2,621.000	57,109		46,665	54,805	(8,141)	0	0	(8,141)	0	46,665	0	10,444	10,444	550	
72348P-10-4	PINNACLE FOODS INC DEL		10/25/2017	VARIOUS	2,866.000	160,676		135,915	120,055	(20,790)	0	0	(20,790)	0	135,915	0	24,761	24,761	2,157	
723484-10-1	PINNACLE WEST CAP CORP		03/08/2017	CREDIT SUISSE FI	23.000	1,873		1,258	1,795	(537)	0	0	(537)	0	1,258	0	615	615	15	
723787-10-7	PIONEER NAT RES CO		09/18/2017	VARIOUS	58.000	9,815		8,386	10,169	(2,025)	0	0	(2,025)	0	8,386	0	1,428	1,428	1	
724479-10-0	PITNEY BOWES INC		03/01/2017	JEFFERIES & CO	254.000	3,503		5,576	3,858	1,718	0	0	1,718	0	5,576	0	(2,073)	(2,073)	48	
693475-10-5	PNC FINL SVCS GROUP INC		09/18/2017	VARIOUS	129.000	16,547		9,818	15,088	(5,270)	0	0	(5,270)	0	9,818	0	6,729	6,729	106	
731068-10-2	POLARIS INDS INC		01/04/2017	INVESTMENT TECHN	2,919.000	249,026		243,159	240,496	2,663	0	0	2,663	0	243,159	0	5,867	5,867	0	
73278L-10-5	POOL CORPORATION		08/08/2017	VARIOUS	1,053.000	117,013		43,201	109,870	(66,669)	0	0	(66,669)	0	43,201	0	73,812	73,812	416	
737630-10-3	POTLATCH CORP NEW		05/09/2017	Jefferies	2,373.000	106,898		112,062	0	0	0	0	0	0	112,062	0	(5,163)	(5,163)	0	
693506-10-7	PPG INDS INC		09/18/2017	VARIOUS	66.000	6,714		6,017	6,254	(237)	0	0	(237)	0	6,017	0	697	697	7	
69351T-10-6	PPL CORP		06/16/2017	VARIOUS	147.000	5,308		4,178	5,005	(827)	0	0	(827)	0	4,178	0	1,130	1,130	56	
69354M-10-8	PRA HEALTH SCIENCES INC		03/08/2017	CREDIT SUISSE FI	487.000	28,975		27,606	26,843	762	0	0	762	0	27,606	0	1,369	1,369	0	
74005P-10-4	PRAXAIR INC		03/21/2017	VARIOUS	59.000	7,028		7,336	6,914	422	0	0	422	0	7,336	0	(309)	(309)	1	
74144T-10-8	PRICE T ROWE GROUP INC		09/18/2017	VARIOUS	59.000	4,339		4,585	4,438	145	0	0	145	0	4,585	0	(246)	(246)	10	
741503-40-3	PRICELINE GRP INC		12/15/2017	VARIOUS	13.000	22,699		14,968	19,007	(4,101)	0	0	(4,101)	0	14,968	0	7,731	7,731	0	
74251V-10-2	PRINCIPAL FINL GROUP INC		09/18/2017	VARIOUS	60.000	3,785		2,613	3,470	(859)	0	0	(859)	0	2,613	0	1,172	1,172	6	
742718-10-9	PROCTER & GAMBLE CO		12/15/2017	VARIOUS	751.000	67,899		50,503	63,088	(12,647)	0	0	(12,647)	0	50,503	0	17,396	17,396	597	
743315-10-3	PROGRESSIVE CORP OHIO		06/16/2017	VARIOUS	136.000	5,420		3,320	4,825	(1,508)	0	0	(1,508)	0	3,320	0	2,100	2,100	93	
74340W-10-3	PROLOGIS INC		06/16/2017	VARIOUS	119.000	6,022		4,486	6,280	(1,795)	0	0	(1,795)	0	4,486	0	1,536	1,536	3	
744320-10-2	PRUDENTIAL FINL INC		09/18/2017	VARIOUS	107.000	11,805		8,633	11,118	(2,502)	0	0	(2,502)	0	8,633	0	3,171	3,171	38	
74460D-10-9	PUBLIC STORAGE		12/15/2017	VARIOUS	38.000	8,511		6,107	8,448	(2,385)	0	0	(2,385)	0	6,107	0	2,404	2,404	23	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/15/2017	VARIOUS	114.000	5,073		3,764	4,992	(1,238)	0	0	(1,238)	0	3,764	0	1,309	1,309	9	
745867-10-1	PULTE GROUP INC		09/18/2017	VARIOUS	86.000	2,002		1,519	1,581	(62)	0	0	(62)	0	1,519	0	483	483	10	
693656-10-0	PVH CORP		09/18/2017	VARIOUS	18.000	1,666		1,737	1,623	112	0	0	112	0	1,737	0	(71)	(71)	0	
74736K-10-1	QORVO INC		09/18/2017	VARIOUS	517.000	35,624		34,292	1,979	(276)	0	0	(276)	0	34,292	0	1,332	1,332	0	

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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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
747316-10-7	QUAKER CHEM CORP		03/08/2017	CREDIT SUISSE FI	257.000	33,647		17,761	32,881	(15,119)	0	0	(15,119)	0	17,761	0	15,885	15,885	89	
747525-10-3	QUALCOMM INC		09/18/2017	VARIOUS	394.000	22,326		22,744	25,582	(2,931)	0	0	(2,931)	0	22,744	0	(418)	(418)	96	
74762E-10-2	QUANTA SVCS INC		03/08/2017	CREDIT SUISSE FI	32.000	1,196		906	1,115	(209)	0	0	(209)	0	906	0	290	290	0	
74834L-10-0	QUEST DIAGNOSTICS INC		12/15/2017	VARIOUS	36.000	3,552		1,908	3,288	(1,403)	0	0	(1,403)	0	1,908	0	1,645	1,645	24	
751212-10-1	RALPH LAUREN CORP		06/16/2017	VARIOUS	15.000	1,173		2,260	1,355	905	0	0	905	0	2,260	0	(1,087)	(1,087)	9	
75281A-10-9	RANGE RES CORP		03/08/2017	CREDIT SUISSE FI	39.000	1,081		1,955	1,340	615	0	0	615	0	1,955	0	(874)	(874)	0	
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/18/2017	Citation Group	7.000	566		518	0	0	0	0	0	0	518	0	49	49	3	
755111-50-7	RAYTHEON CO		12/15/2017	VARIOUS	72.000	11,388		6,278	10,212	(3,950)	0	0	(3,950)	0	6,278	0	5,110	5,110	70	
75606N-10-9	REALPAGE INC		03/09/2017	VARIOUS	3,420.000	118,230		87,843	102,600	(14,757)	0	0	(14,757)	0	87,843	0	30,387	30,387	0	
756109-10-4	REALTY INCOME CORP		03/08/2017	CREDIT SUISSE FI	53.000	3,083		2,583	3,046	(464)	0	0	(464)	0	2,583	0	500	500	22	
756577-10-2	RED HAT INC		12/15/2017	VARIOUS	42.000	3,683		2,004	2,926	(924)	0	0	(924)	0	2,004	0	1,678	1,678	0	
758849-10-3	REGENCY CTRS CORP		12/15/2017	Citation Group	3.000	210		200	0	0	0	0	0	0	200	0	10	10	5	
75886F-10-7	REGENERON PHARMACEUTICALS		12/15/2017	VARIOUS	25.000	9,513		7,940	8,806	(1,305)	0	0	(1,305)	0	7,940	0	1,573	1,573	0	
7591EP-10-0	REGIONS FINL CORP NEW		09/18/2017	VARIOUS	322.000	4,845		2,825	4,624	(1,798)	0	0	(1,798)	0	2,825	0	2,020	2,020	27	
759351-60-4	REINSURANCE GROUP AMER INC		03/08/2017	CREDIT SUISSE FI	339.000	43,399		32,541	42,656	(10,115)	0	0	(10,115)	0	32,541	0	10,857	10,857	139	
760759-10-0	REPUBLIC SVCS INC		06/16/2017	VARIOUS	51.000	3,177		1,646	2,910	(1,264)	0	0	(1,264)	0	1,646	0	1,531	1,531	17	
761713-10-6	REYNOLDS AMERICAN INC		07/25/2017	VARIOUS	1,132.000	73,203		32,006	63,437	(31,431)	0	0	(31,431)	0	32,006	0	41,196	41,196	1,593	
770323-10-3	ROBERT HALF INTL INC		06/16/2017	VARIOUS	31.000	1,488		1,223	1,512	(290)	0	0	(290)	0	1,223	0	265	265	3	
773903-10-9	ROCKWELL AUTOMATION INC		09/18/2017	VARIOUS	33.000	5,241		3,641	4,429	(796)	0	0	(796)	0	3,641	0	1,600	1,600	17	
774341-10-1	ROCKWELL COLLINS INC		03/08/2017	CREDIT SUISSE FI	26.000	2,530		1,878	2,412	(533)	0	0	(533)	0	1,878	0	651	651	9	
776696-10-6	ROPER TECHNOLOGIES INC		06/16/2017	VARIOUS	22.000	4,657		2,945	4,026	(1,083)	0	0	(1,083)	0	2,945	0	1,712	1,712	8	
778296-10-3	ROSS STORES INC		09/18/2017	VARIOUS	106.000	6,944		3,537	6,935	(3,415)	0	0	(3,415)	0	3,537	0	3,407	3,407	8	
783549-10-8	RYDER SYS INC		06/16/2017	VARIOUS	73.000	4,998		4,888	5,434	(546)	0	0	(546)	0	4,888	0	111	111	59	
78409V-10-4	S&P GLOBAL INC		06/16/2017	VARIOUS	58.000	7,654		4,260	6,237	(1,977)	0	0	(1,977)	0	4,260	0	3,394	3,394	4	
79466L-30-2	SALESFORCE COM INC		12/15/2017	VARIOUS	157.000	13,586		8,652	10,589	(2,145)	0	0	(2,145)	0	8,652	0	4,933	4,933	0	
80589M-10-2	SCANA CORP NEW		03/08/2017	CREDIT SUISSE FI	30.000	2,042		1,463	2,198	(736)	0	0	(736)	0	1,463	0	579	579	17	
806407-10-2	SCHEIN HENRY INC		12/15/2017	VARIOUS	37.000	4,420		3,997	4,070	(183)	0	0	(183)	0	3,997	0	423	423	0	
808194-10-4	SCHULMAN A INC		07/24/2017	VARIOUS	6,804.000	198,993		222,433	227,594	(5,161)	0	0	(5,161)	0	222,433	0	(23,440)	(23,440)	2,932	
808513-10-5	SCHWAB CHARLES CORP NEW		09/18/2017	VARIOUS	313.000	13,090		8,076	12,327	(4,279)	0	0	(4,279)	0	8,076	0	5,015	5,015	34	
811065-10-1	SCRIPPS NETWORKS INTERACT INC		09/18/2017	VARIOUS	20.000	1,578		1,446	1,426	19	0	0	19	0	1,446	0	132	132	1	
81211K-10-0	SEALED AIR CORP NEW		12/15/2017	VARIOUS	57.000	2,569		1,855	2,578	(729)	0	0	(729)	0	1,855	0	714	714	10	
81618T-10-0	SELECT INCOME REIT		07/24/2017	VARIOUS	8,168.000	194,682		205,628	205,834	(206)	0	0	(206)	0	205,628	0	(10,946)	(10,946)	10,404	
816851-10-9	SEMPRA ENERGY		03/08/2017	CREDIT SUISSE FI	51.000	5,571		4,594	5,133	(539)	0	0	(539)	0	4,594	0	977	977	38	
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC		03/08/2017	CREDIT SUISSE FI	801.000	32,139		30,498	30,174	324	0	0	324	0	30,498	0	1,641	1,641	0	
824348-10-6	SHERWIN WILLIAMS CO		03/08/2017	CREDIT SUISSE FI	17.000	5,295		3,192	4,569	(1,377)	0	0	(1,377)	0	3,192	0	2,104	2,104	0	
828806-10-9	SIMON PPTY GROUP INC NEW		12/15/2017	VARIOUS	84.000	14,433		12,283	14,864	(2,638)	0	0	(2,638)	0	12,283	0	2,149	2,149	201	
784305-10-4	SJW CORP		08/08/2017	VARIOUS	2,991.000	152,417		139,880	167,436	(27,556)	0	0	(27,556)	0	139,880	0	12,537	12,537	996	
83088M-10-2	SKYWORKS SOLUTIONS INC		09/18/2017	VARIOUS	50.000	4,909		4,914	3,722	1,177	0	0	1,177	0	4,914	0	(5)	(5)	20	
78440X-10-1	SL GREEN RLTY CORP		09/18/2017	VARIOUS	31.000	3,328		4,058	3,286	724	0	0	724	0	4,058	0	(730)	(730)	37	
831865-20-9	SMITH A O		09/18/2017	VARIOUS	1,091.000	54,147		39,284	51,469	(12,406)	0	0	(12,406)	0	39,284	0	14,864	14,864	153	
832696-40-5	SMUCKER J M CO		09/18/2017	VARIOUS	31.000	4,112		3,143	3,957	(826)	0	0	(826)	0	3,143	0	968	968	34	
833034-10-1	SNAP ON INC		03/08/2017	CREDIT SUISSE FI	12.000	2,031		1,243	2,055	(812)	0	0	(812)	0	1,243	0	788	788	0	
842587-10-7	SOUTHERN CO		06/16/2017	VARIOUS	214.000	10,669		8,924	10,521	(1,603)	0	0	(1,603)	0	8,924	0	1,745	1,745	124	
844741-10-8	SOUTHWEST AIRLS CO		09/18/2017	VARIOUS	216.000	12,153		4,326	10,753	(6,440)	0	0	(6,440)	0	4,326	0	7,827	7,827	49	
845467-10-9	SOUTHWESTERN ENERGY CO		04/12/2017	VARIOUS	672.000	5,254		9,034	7,271	1,763	0	0	1,763	0	9,034	0	(3,780)	(3,780)	0	
78469C-10-3	SP PLUS CORP		07/24/2017	VARIOUS	6,322.000	199,516		161,442	177,964	(16,522)	0	0	(16,522)	0	161,442	0	38,073	38,073	0	
847560-10-9	SPECTRA ENERGY CORP		02/27/2017	CITATION GROUP/E	960.000	39,053		32,513	39,446	(6,934)	0	0	(6,934)	0	32,513	0	6,541	6,541	422	
84857L-10-1	SPIRE INC COM		03/09/2017	VARIOUS	1,353.000	87,553		76,078	87,336	(11,259)	0	0	(11,259)	0	76,078	0	11,476	11,476	1,421	
790849-10-3	ST JUDE MED INC		01/04/2017	CITATION GROUP/E	391.000	31,601		17,065	31,354	(14,289)	0	0	(14,289)	0	17,065	0	14,535	14,535	0	
854502-10-1	STANLEY BLACK & DECKER INC		06/16/2017	VARIOUS	33.000	4,247		2,596	3,783	(1,189)	0	0	(1,189)	0	2,596	0	1,650	1,650	1	
855030-10-2	STAPLES INC		09/13/2017	VARIOUS	890.000	8,938		9,557	8,055	1,503	0	0	1,503	0	9,557	0	(620)	(620)	291	
855244-10-9	STARBUCKS CORP		09/18/2017	VARIOUS	361.000	20,188		13,579	19,973	(6,469)	0	0	(6,469)	0	13,579	0	6,609	6,609	118	
857477-10-3	STATE STR CORP		06/16/2017	VARIOUS	91.000	7,390		5,897	7,073	(1,176)	0	0	(1,176)	0	5,897	0	1,493	1,493	39	
858912-10-8	STERICYCLE INC		09/18/2017	VARIOUS	20.000	1,597		2,235	1,536	694	0	0	694	0	2,235	0	(638)	(638)	0	
863667-10-1	STRYKER CORP		12/15/2017	VARIOUS	68.000	8,856		5,217	8,136	(2,932)	0	0	(2,932)	0	5,217	0	3,639	3,639	31	
867914-10-3	SUNTRUST BKS INC		09/18/2017	VARIOUS	133.000	7,816		4,720	7,287	(2,575)	0	0	(2,575)	0	4,720	0	3,096	3,096	26	
868459-10-8	SUPERNUS PHARMACEUTICALS INC		10/25/2017	VARIOUS	13,459.000	500,275		308,467	339,840	(31,372)	0	0	(31,372)	0	308,467	0	191,808	191,808	0	
86881L-10-6	SURGICAL CARE AFFILIATES INC		02/01/2017	CREDIT SUISSE FI	3,419.000	193,156		119,794	158,197	(38,403)	0	0	(38,403)	0	119,794	0	73,361	73,361	0	

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
871503-10-8	SYMANTEC CORP		09/18/2017	VARIOUS	178.000	5,445		3,718	4,227	(540)	0	0	(540)	0	3,718	0	1,728	1,728	11	
87157D-10-9	SYNAPTICS INC		04/18/2017	VARIOUS	4,175.000	209,400		226,294	223,697	2,598	0	0	2,598	0	226,294	0	(16,895)	(16,895)	0	
87165B-10-3	SYNCHRONY FINL		09/18/2017	VARIOUS	203.000	7,060		6,188	7,363	(1,174)	0	0	(1,174)	0	6,188	0	872	872	31	
871607-10-7	SYNOPSYS INC		03/21/2017	CITATION GROUP/E	4.000	282		283	0	0	0	0	0	0	283	0	(1)	(1)	0	
871829-10-7	SYSCO CORP		09/18/2017	VARIOUS	123.000	6,454		4,360	6,811	(2,450)	0	0	(2,450)	0	4,360	0	2,094	2,094	47	
876030-10-7	TAPESTRY INC COM		09/18/2017	VARIOUS	62.000	2,377		2,134	2,169	(38)	0	0	(38)	0	2,134	0	243	243	25	
87612E-10-6	TARGET CORP		09/18/2017	VARIOUS	178.000	10,046		10,367	12,703	(2,449)	0	0	(2,449)	0	10,367	0	(320)	(320)	107	
87901J-10-5	TEGNA INC COM		06/16/2017	VARIOUS	293.000	6,891		6,239	6,267	(28)	0	0	(28)	0	6,239	0	652	652	100	
879369-10-6	TELEFLEX INC		03/08/2017	CREDIT SUISSE FI	148.000	28,413		15,060	23,850	(8,790)	0	0	(8,790)	0	15,060	0	13,352	13,352	0	
88076W-10-3	TERADATA CORP DEL		06/16/2017	VARIOUS	177.000	5,079		6,961	4,809	2,152	0	0	2,152	0	6,961	0	(1,882)	(1,882)	0	
882508-10-4	TEXAS INSTRS INC		09/18/2017	VARIOUS	266.000	21,498		11,573	19,337	(7,843)	0	0	(7,843)	0	11,573	0	9,925	9,925	188	
883203-10-1	TEXTRON INC		09/18/2017	VARIOUS	72.000	3,518		2,302	3,496	(1,195)	0	0	(1,195)	0	2,302	0	1,216	1,216	2	
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/15/2017	VARIOUS	95.000	15,221		10,164	13,350	(3,259)	0	0	(3,259)	0	10,164	0	5,057	5,057	17	
885160-10-1	THOR INDS INC		05/09/2017	VARIOUS	1,894.000	178,657		156,217	189,495	(33,277)	0	0	(33,277)	0	156,217	0	22,440	22,440	1,094	
886547-10-8	TIFFANY & CO NEW		12/15/2017	VARIOUS	35.000	3,227		2,988	2,679	272	0	0	272	0	2,988	0	240	240	31	
887317-30-3	TIME WARNER INC		09/18/2017	VARIOUS	171.000	16,889		10,484	16,488	(6,023)	0	0	(6,023)	0	10,484	0	6,405	6,405	11	
872540-10-9	TJX COS INC NEW		09/18/2017	VARIOUS	163.000	12,663		8,825	12,221	(3,421)	0	0	(3,421)	0	8,825	0	3,838	3,838	58	
891027-10-4	TORCHMARK CORP		06/16/2017	VARIOUS	25.000	1,943		1,254	1,844	(590)	0	0	(590)	0	1,254	0	690	690	4	
891906-10-9	TOTAL SYS SVCS INC		12/15/2017	VARIOUS	1,168.000	63,223		36,256	57,234	(21,023)	0	0	(21,023)	0	36,256	0	26,967	26,967	120	
892356-10-6	TRACTOR SUPPLY CO		09/18/2017	VARIOUS	39.000	2,679		2,379	2,939	(573)	0	0	(573)	0	2,379	0	300	300	10	
893641-10-0	TRANSDIGM GROUP INC		06/16/2017	VARIOUS	13.000	3,182		3,373	3,236	137	0	0	137	0	3,373	0	(191)	(191)	0	
89417E-10-9	TRAVELERS COMPANIES INC		12/15/2017	VARIOUS	74.000	9,066		6,081	9,052	(2,978)	0	0	(2,978)	0	6,081	0	2,985	2,985	12	
896288-10-7	TRINET GROUP INC		08/08/2017	VARIOUS	5,298.000	167,168		118,970	135,735	(16,765)	0	0	(16,765)	0	118,970	0	48,198	48,198	0	
896945-20-1	TRIPADVISOR INC		12/15/2017	VARIOUS	31.000	1,293		2,242	1,435	805	0	0	805	0	2,242	0	(949)	(949)	0	
896818-10-1	TRIUMPH GROUP INC NEW		12/14/2017	VARIOUS	9,200.000	278,379		244,606	0	0	0	0	0	0	244,606	0	33,773	33,773	592	
90130A-10-1	TWENTY FIRST CENTY FOX INC		12/15/2017	VARIOUS	318.000	9,348		10,063	8,813	1,148	0	0	1,148	0	10,063	0	(715)	(715)	17	
90130A-20-0	TWENTY FIRST CENTY FOX INC		09/18/2017	VARIOUS	194.000	5,450		5,710	5,197	424	0	0	424	0	5,710	0	(261)	(261)	16	
902494-10-3	TYSON FOODS INC		03/21/2017	VARIOUS	64.000	3,962		2,301	3,948	(1,647)	0	0	(1,647)	0	2,301	0	1,662	1,662	1	
90347A-10-0	UBIQUITI NETWORKS INC		04/18/2017	VARIOUS	4,321.000	212,078		216,612	249,754	(33,142)	0	0	(33,142)	0	216,612	0	(4,534)	(4,534)	0	
902653-10-4	UDR INC		12/15/2017	VARIOUS	63.000	2,296		2,375	2,288	76	0	0	76	0	2,375	0	(78)	(78)	26	
902681-10-5	UGI CORP NEW		08/08/2017	VARIOUS	3,132.000	149,863		113,425	144,323	(30,897)	0	0	(30,897)	0	113,425	0	36,438	36,438	1,647	
90384S-30-3	ULTA SALON COSMETCS & FRAG INC		03/08/2017	CREDIT SUISSE FI	12.000	3,286		2,449	3,059	(610)	0	0	(610)	0	2,449	0	837	837	0	
904311-10-7	UNDER ARMOUR INC		12/15/2017	VARIOUS	70.000	1,252		1,901	1,965	(114)	0	0	(114)	0	1,901	0	(648)	(648)	0	
904311-20-6	UNDER ARMOUR INC		12/15/2017	VARIOUS	67.000	1,095		2,253	1,657	573	0	0	573	0	2,253	0	(1,157)	(1,157)	0	
907818-10-8	UNION PAC CORP		09/18/2017	VARIOUS	233.000	25,267		16,176	24,157	(7,981)	0	0	(7,981)	0	16,176	0	9,091	9,091	90	
909907-10-7	UNITED BANKSHARES INC WEST VA		04/26/2017	Cash In Lieu of Shares	0.680	29		28	0	0	0	0	0	0	28	0	1	1	0	
910047-10-9	UNITED CONTL HLDGS INC		12/15/2017	VARIOUS	100.000	6,745		5,964	7,288	(1,324)	0	0	(1,324)	0	5,964	0	781	781	0	
911312-10-6	UNITED PARCEL SERVICE INC		06/16/2017	VARIOUS	152.000	16,112		14,549	17,423	(2,876)	0	0	(2,876)	0	14,549	0	1,562	1,562	131	
911363-10-9	UNITED RENTALS INC		09/18/2017	VARIOUS	26.000	3,343		2,613	2,665	(132)	0	0	(132)	0	2,613	0	730	730	0	
913017-10-9	UNITED TECHNOLOGIES CORP		09/18/2017	VARIOUS	197.000	22,146		17,616	21,595	(3,979)	0	0	(3,979)	0	17,616	0	4,530	4,530	50	
91324P-10-2	UNITEDHEALTH GROUP INC		03/08/2017	CREDIT SUISSE FI	200.000	33,555		15,221	32,008	(16,787)	0	0	(16,787)	0	15,221	0	18,335	18,335	0	
913903-10-0	UNIVERSAL HLTH SVCS INC		12/15/2017	VARIOUS	22.000	2,696		2,315	2,337	(26)	0	0	(26)	0	2,315	0	381	381	1	
91529Y-10-6	UNUM GROUP		09/18/2017	VARIOUS	58.000	2,824		1,867	2,548	(681)	0	0	(681)	0	1,867	0	956	956	14	
917047-10-2	URBAN OUTFITTERS INC		03/21/2017	VARIOUS	120.000	2,733		3,648	3,418	230	0	0	230	0	3,648	0	(914)	(914)	0	
902973-30-4	US BANCORP DEL		09/18/2017	VARIOUS	391.000	21,448		15,419	20,058	(4,668)	0	0	(4,668)	0	15,419	0	6,030	6,030	140	
918204-10-8	V F CORP		12/15/2017	VARIOUS	85.000	4,585		4,969	4,525	433	0	0	433	0	4,969	0	(384)	(384)	10	
91913Y-10-0	VALERO ENERGY CORP NEW		09/18/2017	VARIOUS	117.000	7,922		5,574	7,968	(2,418)	0	0	(2,418)	0	5,574	0	2,347	2,347	112	
92220P-10-5	VARIAN MED SYS INC		06/16/2017	VARIOUS	20.000	2,941		2,530	2,800	(270)	0	0	(270)	0	2,530	0	411	411	0	
918194-10-1	VCA INC		07/24/2017	VARIOUS	3,338.000	306,189		187,741	229,154	(41,412)	0	0	(41,412)	0	187,741	0	118,447	118,447	0	
92240G-10-1	VECTREN CORP		03/08/2017	CREDIT SUISSE FI	452.000	25,271		17,981	23,572	(5,591)	0	0	(5,591)	0	17,981	0	7,290	7,290	190	
92276F-10-0	VENTAS INC		12/15/2017	VARIOUS	83.000	5,129		4,335	5,175	(855)	0	0	(855)	0	4,335	0	794	794	17	
92343E-10-2	VERISIGN INC		12/15/2017	VARIOUS	26.000	2,324		1,235	1,978	(743)	0	0	(743)	0	1,235	0	1,089	1,089	0	
92345Y-10-6	VERISK ANALYTICS INC		12/15/2017	VARIOUS	38.000	3,099		3,075	3,080	(10)	0	0	(10)	0	3,075	0	25	25	0	
92343V-10-4	VERIZON COMMUNICATIONS INC		09/18/2017	VARIOUS	1,035.000	50,561		48,624	55,046	(6,601)	0	0	(6,601)	0	48,624	0	1,938	1,938	797	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/15/2017	VARIOUS	64.000	6,580		4,900	4,657	123	0	0	123	0	4,900	0	1,680	1,680	0	
92553P-20-1	VIACOM INC NEW		12/15/2017	VARIOUS	87.000	3,543		3,525	3,026	471	0	0	471	0	3,525	0	18	18	23	
92826C-83-9	VISA INC		12/15/2017	VARIOUS	425.000	38,151		14,996	33,157	(18,163)	0	0	(18,163)	0	14,996	0	23,155	23,155	79	
929042-10-9	VORNADO RLTY TR		09/18/2017	VARIOUS	39.000	7,235		6,278	7,124	(924)	0	0	(924)	0	6,278	0	957	957	32	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
929160-10-9	VULCAN MATLS CO		12/15/2017	VARIOUS	33.000	3,944		2,028	4,074	(2,099)	0	0	(2,099)	0	2,028	0	1,916	1,916	5	
931142-10-3	WAL-MART STORES INC		09/18/2017	VARIOUS	369.000	26,174		27,134	25,493	1,629	0	0	1,629	0	27,134	0	(960)	(960)	259	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/15/2017	VARIOUS	233.000	19,208		17,464	18,949	(1,819)	0	0	(1,819)	0	17,464	0	1,744	1,744	80	
94106L-10-9	WASTE MGMT INC DEL		12/15/2017	VARIOUS	94.000	6,871		3,969	6,661	(2,697)	0	0	(2,697)	0	3,969	0	2,903	2,903	10	
941848-10-3	WATERS CORP		03/21/2017	VARIOUS	17.000	2,613		1,664	2,285	(621)	0	0	(621)	0	1,664	0	950	950	0	
94188P-10-1	WATERSTONE FINL INC MD		07/24/2017	VARIOUS	6,495.000	122,317		109,026	119,508	(10,482)	0	0	(10,482)	0	109,026	0	13,291	13,291	4,379	
92939U-10-6	WEC ENERGY GROUP INC COM		06/16/2017	VARIOUS	67.000	3,928		2,896	3,930	(1,033)	0	0	(1,033)	0	2,896	0	1,032	1,032	35	
94946T-10-6	WELLCARE HEALTH PLANS INC		03/08/2017	CREDIT SUISSE FI	428.000	62,346		58,435	0	0	0	0	0	0	58,435	0	3,911	3,911	0	
949746-10-1	WELLS FARGO & CO NEW		09/18/2017	VARIOUS	1,159.000	66,424		39,731	63,781	(24,139)	0	0	(24,139)	0	39,731	0	26,693	26,693	596	
95040Q-10-4	WELLTOWER INC COM		03/08/2017	CREDIT SUISSE FI	77.000	5,187		4,419	5,154	(735)	0	0	(735)	0	4,419	0	769	769	67	
958102-10-5	WESTERN DIGITAL CORP		03/08/2017	CREDIT SUISSE FI	58.000	4,428		3,237	3,941	(704)	0	0	(704)	0	3,237	0	1,191	1,191	29	
959802-10-9	WESTERN UN CO		12/15/2017	VARIOUS	123.000	2,420		1,899	2,672	(773)	0	0	(773)	0	1,899	0	521	521	8	
96145D-10-5	WESTROCK CO		03/08/2017	CREDIT SUISSE FI	52.000	2,674		2,729	2,640	89	0	0	89	0	2,729	0	(55)	(55)	21	
962166-10-4	WEYERHAEUSER CO		12/15/2017	VARIOUS	183.000	6,206		4,997	5,472	(514)	0	0	(514)	0	4,997	0	1,209	1,209	33	
963320-10-6	WHIRLPOOL CORP		06/16/2017	VARIOUS	19.000	3,402		2,569	3,454	(885)	0	0	(885)	0	2,569	0	833	833	7	
966837-10-6	WHOLE FOODS MKT INC		08/28/2017	VARIOUS	436.000	17,464		16,613	13,411	3,202	0	0	3,202	0	16,613	0	851	851	185	
969457-10-0	WILLIAMS COS INC DEL		12/15/2017	VARIOUS	205.000	6,010		6,952	5,978	602	0	0	602	0	6,952	0	(942)	(942)	39	
929328-10-2	WSFS FINL CORP		03/08/2017	VARIOUS	3,171.000	146,469		51,283	146,976	(95,692)	0	0	(95,692)	0	51,283	0	95,186	95,186	66	
98310W-10-8	WYNDHAM WORLDWIDE CORP		09/18/2017	VARIOUS	29.000	2,468		1,463	2,215	(752)	0	0	(752)	0	1,463	0	1,005	1,005	6	
983134-10-7	WYNN RESORTS LTD		12/15/2017	VARIOUS	23.000	2,653		2,906	1,966	902	0	0	902	0	2,906	0	(252)	(252)	19	
98389B-10-0	XCEL ENERGY INC		12/15/2017	VARIOUS	112.000	4,865		3,252	4,551	(1,307)	0	0	(1,307)	0	3,252	0	1,612	1,612	42	
984121-10-3	XEROX CORP		06/15/2017	VARIOUS	1,166.000	12,571		12,642	10,179	2,463	0	0	2,463	0	12,642	0	(71)	(71)	153	
984121-60-8	XEROX CORP		09/18/2017	Citation Group	9.000	291		279	0	0	0	0	0	0	279	0	12	12	2	
983919-10-1	XILINX INC		09/18/2017	VARIOUS	71.000	4,329		2,940	4,286	(1,347)	0	0	(1,347)	0	2,940	0	1,389	1,389	33	
98419M-10-0	XYLEM INC		03/08/2017	CREDIT SUISSE FI	1,121.000	54,039		47,762	55,512	(7,750)	0	0	(7,750)	0	47,762	0	6,277	6,277	0	
984332-10-6	YAHOO INC		06/16/2017	VARIOUS	1,202.000	61,961		34,400	46,481	(12,081)	0	0	(12,081)	0	34,400	0	27,561	27,561	0	
988498-10-1	YUM BRANDS INC		12/15/2017	VARIOUS	104.000	6,893		4,958	6,539	(1,638)	0	0	(1,638)	0	4,958	0	1,935	1,935	42	
98956P-10-2	ZIMMER HLDGS INC		12/15/2017	VARIOUS	44.000	5,131		4,197	4,533	(345)	0	0	(345)	0	4,197	0	934	934	13	
989701-10-7	ZIONS BANCORPORATION		09/18/2017	VARIOUS	49.000	2,223		1,361	2,108	(748)	0	0	(748)	0	1,361	0	862	862	5	
98978V-10-3	ZOETIS INC		06/16/2017	VARIOUS	107.000	5,706		3,363	5,728	(2,365)	0	0	(2,365)	0	3,363	0	2,343	2,343	11	
292505-10-4	ENCANA CORP	A	05/25/2017	VARIOUS	23,501.000	252,834		180,857	275,902	(95,045)	0	0	(95,045)	0	180,857	0	71,977	71,977	150	
G1151C-10-1	ACCENTURE PLC IRELAND	C	06/16/2017	VARIOUS	133.000	16,540		10,221	15,577	(5,357)	0	0	(5,357)	0	10,221	0	6,319	6,319	2	
G0176J-10-9	ALLEGION PUB LTD CO	C	06/16/2017	VARIOUS	23.000	1,696		1,062	1,472	(410)	0	0	(410)	0	1,062	0	634	634	0	
G0177J-10-8	ALLERGAN PLC	C	12/15/2017	VARIOUS	160.000	35,850		36,348	33,056	2,717	0	0	2,717	0	36,348	0	(498)	(498)	79	
G02602-10-3	AMDOCS LTD	D	03/08/2017	CREDIT SUISSE FI	911.000	55,984		24,706	53,066	(28,359)	0	0	(28,359)	0	24,706	0	31,278	31,278	178	
G0408V-10-2	AON PLC	C	12/15/2017	VARIOUS	66.000	7,891		5,364	7,361	(1,997)	0	0	(1,997)	0	5,364	0	2,527	2,527	30	
G6095L-10-9	APTIV PLC	C	12/05/2017	VARIOUS	66.000	8,419		7,149	7,636	(487)	0	0	(487)	0	7,149	0	1,269	1,269	23	
G0585R-10-6	ASSURED GUARANTY LTD	C	12/14/2017	Credit Suisse First Boston	1,565.000	53,316		63,041	0	0	0	0	0	0	63,041	0	(9,725)	(9,725)	669	
Y09827-10-9	BROADCOM LTD SHS	C	09/18/2017	VARIOUS	94.000	20,871		9,948	16,550	(6,688)	0	0	(6,688)	0	9,948	0	10,923	10,923	20	
G16252-10-1	BROOKFIELD INFRAST PARTNERS LP	C	03/08/2017	CREDIT SUISSE FI	1,049.000	37,273		29,150	35,110	(5,960)	0	0	(5,960)	0	29,150	0	8,123	8,123	4	
143658-30-0	CARNIVAL CORP	C	06/16/2017	VARIOUS	100.000	5,679		3,719	5,206	(1,487)	0	0	(1,487)	0	3,719	0	1,960	1,960	9	
H1467J-10-4	CHUBB LIMITED COM	C	06/16/2017	VARIOUS	100.000	13,743		9,868	13,211	(3,344)	0	0	(3,344)	0	9,868	0	3,875	3,875	70	
G29183-10-3	EATON CORP PLC	C	09/18/2017	VARIOUS	125.000	9,166		7,949	8,386	(437)	0	0	(437)	0	7,949	0	1,217	1,217	44	
G30401-10-6	ENDO INTL PLC	C	03/21/2017	VARIOUS	271.000	2,779		21,955	4,463	17,491	0	0	17,491	0	21,955	0	(19,175)	(19,175)	0	
G3223R-10-8	EVEREST RE GROUP LTD	C	12/15/2017	VARIOUS	1,362.000	316,473		148,178	294,088	(146,677)	0	0	(146,677)	0	148,178	0	168,295	168,295	3,539	
30040P-10-3	EVERTEC INC	C	11/17/2017	VARIOUS	16,199.000	232,579		222,979	287,532	(64,553)	0	0	(64,553)	0	222,979	0	9,600	9,600	4,047	
Y2573F-10-2	FLEXTRONICS INTL LTD	C	03/08/2017	CREDIT SUISSE FI	2,804.000	46,016		41,079	0	0	0	0	0	0	41,079	0	4,937	4,937	0	
H2906T-10-9	GARMIN LTD	C	09/18/2017	VARIOUS	29.000	1,502		1,304	1,403	(102)	0	0	(102)	0	1,304	0	198	198	5	
Y2687W-10-8	GASLOG PARTNERS LP	C	12/14/2017	VARIOUS	6,602.000	150,248		147,726	0	0	0	0	0	0	147,726	0	2,522	2,522	6,266	
40051E-20-2	GRUPO AEROPORTUARIO DEL SUREST	C	10/25/2017	Citation Group	457.000	83,085		96,460	0	0	0	0	0	0	96,460	0	(13,375)	(13,375)	0	
G4705A-10-0	ICON PLC	C	10/25/2017	VARIOUS	1,974.000	189,320		145,907	148,445	(2,538)	0	0	(2,538)	0	145,907	0	43,414	43,414	0	
G47791-10-1	INGERSOLL-RAND PLC	C	06/16/2017	VARIOUS	61.000	4,955		3,471	4,577	(1,106)	0	0	(1,106)	0	3,471	0	1,483	1,483	3	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY	C	05/09/2017	VARIOUS	7,783.000	180,149		193,064	198,622	(5,559)	0	0	(5,559)	0	193,064	0	(12,914)	(12,914)	1,166	
G491BT-10-8	INVESCO LTD	C	09/18/2017	VARIOUS	99.000	3,201		3,304	3,003	300	0	0	300	0	3,304	0	(103)	(103)	35	
G51502-10-5	JOHNSON CTLS INTL PLC	C	06/16/2017	VARIOUS	204.000	8,462		8,254	8,401	(149)	0	0	(149)	0	8,254	0	209	209	43	
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	C	09/18/2017	VARIOUS	99.000	9,103		7,654	8,432	(835)	0	0	(835)	0	7,654	0	1,449	1,449	73	
G5785G-10-7	MALLINCKRODT PUB LTD CO	C	07/25/2017	VARIOUS	144.000	6,846		12,618	7,174	5,444	0	0	5,444	0	12,618	0	(5,772)	(5,772)	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
G5960L-10-3	MEDTRONIC PLC	C	12/15/2017	VARIOUS	324.000	26,626		20,549	23,064	(2,533)	0	0	(2,533)	0	20,549	0	6,077	6,077	150	
G60754-10-1	MICHAEL KORS HLDGS LTD	C	09/18/2017	VARIOUS	56.000	2,176		3,095	2,407	688	0	0	688	0	3,095	0	(918)	(918)	0	
N59465-10-9	MYLAN N V	C	12/15/2017	VARIOUS	121.000	5,193		5,462	4,468	865	0	0	865	0	5,462	0	(269)	(269)	0	
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	C	09/18/2017	VARIOUS	77.000	3,402		3,282	3,230	52	0	0	52	0	3,282	0	119	119	6	
G6564A-10-5	NOMAD HLDGS LTD	C	03/08/2017	CREDIT SUISSE FI	3,401.000	35,550		40,690	32,548	8,143	0	0	8,143	0	40,690	0	(5,141)	(5,141)	0	
G7S00T-10-4	PENTAIR PLC	C	09/18/2017	VARIOUS	44.000	2,663		2,814	2,459	346	0	0	346	0	2,814	0	(152)	(152)	21	
G97822-10-3	PERRIGO CO PLC	C	09/18/2017	VARIOUS	47.000	3,547		5,332	3,912	2,674	0	1,253	1,421	0	5,332	0	(1,786)	(1,786)	7	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	06/16/2017	VARIOUS	37.000	3,574		2,887	3,035	(149)	0	0	(149)	0	2,887	0	687	687	19	
N7716A-15-1	SAPIENS INTL CORP N V	C	04/18/2017	VARIOUS	13,200.000	168,723		160,224	189,288	(29,064)	0	0	(29,064)	0	160,224	0	8,499	8,499	0	
806857-10-8	SCHLUMBERGER LTD	C	09/18/2017	VARIOUS	380.000	29,042		31,886	31,635	30	0	0	30	0	31,886	0	(2,845)	(2,845)	282	
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	09/18/2017	VARIOUS	85.000	3,760		4,201	3,229	955	0	0	955	0	4,201	0	(442)	(442)	66	
G81276-10-0	SIGNET JEWELERS LIMITED	C	09/18/2017	VARIOUS	28.000	1,831		2,924	2,639	1,138	0	853	285	0	2,924	0	(1,093)	(1,093)	15	
H84989-10-4	TE CONNECTIVITY LTD	C	09/18/2017	VARIOUS	87.000	6,579		4,604	6,023	(1,424)	0	0	(1,424)	0	4,604	0	1,975	1,975	14	
G87110-10-5	TECHNIPFMC PLC	C	09/18/2017	VARIOUS	176.000	5,226		6,067	0	0	0	0	0	0	6,067	0	(841)	(841)	0	
H8817H-10-0	TRANSOCEAN LTD	C	07/25/2017	VARIOUS	533.000	4,975		9,241	7,856	1,385	0	0	1,385	0	9,241	0	(4,267)	(4,267)	0	
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	12/15/2017	VARIOUS	31.000	4,018		3,875	3,782	82	0	0	82	0	3,875	0	143	143	14	
G98294-10-4	XL GROUP PLC	C	06/16/2017	VARIOUS	71.000	2,898		2,065	2,631	(574)	0	0	(574)	0	2,065	0	810	810	22	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						23,056,954	XXX	18,291,726	21,607,838	(4,475,912)	0	2,423	(4,478,335)	0	18,291,726	0	4,765,228	4,765,228	142,613	XXX
69351J-10-8	PNC FDS INTL EQT FUND I		12/13/2017	REINVESTMENT	83,813.840	2,035,000		872,351	1,548,880	(676,529)	0	0	(676,529)	0	872,351	0	1,162,649	1,162,649	0	
9299999. Subtotal - Common Stocks - Mutual Funds						2,035,000	XXX	872,351	1,548,880	(676,529)	0	0	(676,529)	0	872,351	0	1,162,649	1,162,649	0	XXX
9799997. Total - Common Stocks - Part 4						25,091,954	XXX	19,164,077	23,156,718	(5,152,441)	0	2,423	(5,154,864)	0	19,164,077	0	5,927,877	5,927,877	142,613	XXX
9799998. Total - Common Stocks - Part 5						3,526,993	XXX	3,655,120		0	0	0	0	0	3,655,119	0	(128,127)	(128,127)	23,357	XXX
9799999. Total - Common Stocks						28,618,947	XXX	22,819,197	23,156,718	(5,152,441)	0	2,423	(5,154,864)	0	22,819,196	0	5,799,750	5,799,750	165,970	XXX
9899999. Total - Preferred and Common Stocks						29,003,811	XXX	23,189,228	23,325,373	(5,166,207)	0	2,423	(5,168,630)	0	23,189,227	0	5,814,583	5,814,583	172,867	XXX
9999999 - Totals						54,692,922	XXX	49,288,215	41,052,558	(5,166,207)	(82,288)	2,423	(5,250,918)	0	48,894,922	0	5,798,000	5,798,000	531,348	XXX

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 Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
46640P-XQ-1	JP MORGAN SECURITIES LLC DISC C/P		10/03/2017	CHASE SECURITIES	10/24/2017	MATURITY	900,000	899,370	900,000	900,000	0	630	0	630	0	0	0	0	0	0
055657-AA-8	BMW VEH LEASE TR 2017-1		03/15/2017	BARCLAYS CAPITAL	10/20/2017	VARIOUS	250,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	757	0
12636W-AA-4	CNH EQUIPMENT TR 2017-A		03/15/2017	CITIGROUP GLOBAL	12/15/2017	PRINCIPAL RECEIPT	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	2,552	0
34531G-AA-9	FORD CREDIT AUTO LEASE 2017-A		03/21/2017	CITIGROUP GLOBAL	11/15/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	3,603	0
34531E-AA-4	FORD CREDIT AUTO OWN TR 2017-A		01/18/2017	CITIGROUP GLOBAL	08/15/2017	PRINCIPAL RECEIPT	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	1,896	0
44931P-AA-4	HYUNDAI AUTO RECV TR 2017-A		03/22/2017	SG AMERICAS SECU	11/15/2017	PRINCIPAL RECEIPT	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	2,972	0
654747-AA-2	NISSAN AUTO RECV 2017-A		03/21/2017	BANC/AMERICA SEC	11/30/2017	PRINCIPAL RECEIPT	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	2,721	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,250,000	5,249,370	5,250,000	5,250,000	0	630	0	630	0	0	0	0	14,501	0
8399998. Total - Bonds							5,250,000	5,249,370	5,250,000	5,250,000	0	630	0	630	0	0	0	0	14,501	0
05968L-10-2	BANCOLOMBIA SA SPONSORED ADR	C	02/01/2017	Credit Suisse First Boston	12/14/2017	VARIOUS	3,138.000	119,206	120,439	119,206	0	0	0	0	0	0	1,233	1,233	2,246	0
20440T-20-1	COMPANHIA BRASILEIRA DE DISTRB	C	09/13/2017	ISI GROUP INC	11/17/2017	Credit Suisse First Boston	3,932.000	95,937	87,951	95,937	0	0	0	0	0	0	(7,986)	(7,986)	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								215,143	208,390	215,143	0	0	0	0	0	0	(6,753)	(6,753)	2,246	0
8999998. Total - Preferred Stocks								215,143	208,390	215,143	0	0	0	0	0	0	(6,753)	(6,753)	2,246	0
00163U-10-6	AMAG PHARMACEUTICALS INC		01/04/2017	INVESTMENT TECHN	04/18/2017	VARIOUS	1,746.000	60,299	40,585	60,299	0	0	0	0	0	0	(19,714)	(19,714)	0	0
025932-10-4	AMERICAN FINL GROUP OH		04/18/2017	CONVERGEX LLC	11/17/2017	VARIOUS	389.000	36,605	39,317	36,605	0	0	0	0	0	0	2,712	2,712	1,335	0
04013V-10-8	ARES COML REAL ESTATE CORP		06/15/2017	Investment Technology Group	10/25/2017	Citation Group	6,401.000	86,519	83,548	86,519	0	0	0	0	0	0	(2,971)	(2,971)	1,728	0
05329W-10-2	AUTONATION INC		06/16/2017	Citation Group	08/16/2017	Jefferies	1.000	40	42	40	0	0	0	0	0	0	2	2	0	0
057224-10-7	BAKER HUGHES INC		06/16/2017	VARIOUS	07/03/2017	Citation Group	6.000	359	327	359	0	0	0	0	0	0	(31)	(31)	0	0
09075E-10-0	BIOVERATIV INC		02/02/2017	VARIOUS	02/28/2017	VARIOUS	148.500	5,316	7,728	5,316	0	0	0	0	0	0	2,413	2,413	0	0
14575E-10-5	CARS COM INC		06/01/2017	VARIOUS	07/19/2017	VARIOUS	2,120.000	61,763	53,259	61,763	0	0	0	0	0	0	(8,505)	(8,505)	0	0
16411R-20-8	CHENIERE ENERGY INC		07/24/2017	Investment Technology Group	09/13/2017	ISI GROUP INC	2,923.000	133,092	123,584	133,092	0	0	0	0	0	0	(9,508)	(9,508)	0	0
206787-10-3	CONDUENT INC		01/03/2017	VARIOUS	02/03/2017	VARIOUS	233.200	3,601	3,481	3,601	0	0	0	0	0	0	(119)	(119)	0	0
22164K-10-1	COTIVITI HLDGS INC		04/18/2017	CONVERGEX LLC	11/17/2017	Investment Technology Group	2,923.000	122,170	93,227	122,170	0	0	0	0	0	0	(28,943)	(28,943)	0	0
258278-10-0	DORMAN PRODUCTS INC		04/18/2017	CONVERGEX LLC	10/25/2017	VARIOUS	2,000.000	155,769	146,740	155,769	0	0	0	0	0	0	(9,029)	(9,029)	0	0
260543-10-3	DOW CHEM CO		06/16/2017	Citation Group	08/31/2017	Citation Group	15.000	966	974	966	0	0	0	0	0	0	8	8	0	0
263534-10-9	DU PONT E I DE NEMOURS & CO		06/16/2017	Citation Group	08/31/2017	Citation Group	8.000	660	666	660	0	0	0	0	0	0	6	6	0	0
393221-10-6	GREEN PLAINS PARTNERS LP		01/04/2017	INVESTMENT TECHN	04/18/2017	VARIOUS	6,893.000	141,032	137,037	141,032	0	0	0	0	0	0	(3,995)	(3,995)	2,964	0
46590V-10-0	JBG SMITH PPTYS		07/18/2017	VARIOUS	07/25/2017	VARIOUS	101.500	3,180	3,552	3,180	0	0	0	0	0	0	372	372	0	0
513847-10-3	LANCASTER COLONY CORP		06/15/2017	VARIOUS	10/25/2017	VARIOUS	2,326.000	303,702	281,067	303,702	0	0	0	0	0	0	(22,635)	(22,635)	1,923	0
526057-30-2	LENNAR CORP		11/27/2017	VARIOUS	11/30/2017	VARIOUS	4.720	149	242	149	0	0	0	0	0	0	94	94	0	0
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		09/18/2017	Citation Group	11/01/2017	Citation Group	5.000	262	268	262	0	0	0	0	0	0	6	6	0	0
54142L-10-9	LOGMEIN INC		02/01/2017	VARIOUS	02/28/2017	VARIOUS	36.600	2,369	3,363	2,369	0	0	0	0	0	0	994	994	0	0
55405Y-10-0	MA COM TECHNOLOGY SOLUTIONS		05/25/2017	COWEN AND COMPANY LLC	10/25/2017	VARIOUS	3,032.000	184,162	136,531	184,162	0	0	0	0	0	0	(47,631)	(47,631)	0	0
60855R-10-0	MOLINA HEALTHCARE INC		01/04/2017	INVESTMENT TECHN	03/09/2017	VARIOUS	4,362.000	242,112	207,733	242,112	0	0	0	0	0	0	(34,378)	(34,378)	0	0
626717-10-2	MURPHY OIL CORP		06/16/2017	Citation Group	07/25/2017	Citation Group	11.000	279	283	279	0	0	0	0	0	0	4	4	0	0
635017-10-6	NATIONAL BEVERAGE CORP		02/01/2017	SANFORD C. BERNS	10/25/2017	VARIOUS	4,668.000	233,778	379,448	233,778	0	0	0	0	0	0	145,670	145,670	2,652	0
71943U-10-4	PHYSICIANS RLTY TR		05/09/2017	Jefferies	09/13/2017	VARIOUS	9,390.000	178,989	172,552	178,989	0	0	0	0	0	0	(6,437)	(6,437)	2,160	0
74373B-10-9	PROTEOSTASIS THERAPEUTICS INC		02/01/2017	SANFORD C. BERNS	03/24/2017	VARIOUS	8,737.000	131,443	93,661	131,443	0	0	0	0	0	0	(37,781)	(37,781)	0	0
761713-10-6	REYNOLDS AMERICAN INC		03/21/2017	CITATION GROUP/E	07/25/2017	VARIOUS	2.000	124	131	124	0	0	0	0	0	0	7	7	1	0
800422-10-7	SANFILIPPO JOHN B & SON INC		03/09/2017	VARIOUS	07/24/2017	VARIOUS	2,505.000	172,677	167,015	172,677	0	0	0	0	0	0	(5,662)	(5,662)	0	0
812578-10-2	SEATTLE GENETICS INC		02/01/2017	GOLDMAN SACHS	07/24/2017	VARIOUS	3,890.000	230,765	230,072	230,765	0	0	0	0	0	0	(693)	(693)	0	0
838518-10-8	SOUTH JERSEY INDS INC		05/09/2017	Jefferies	08/08/2017	Credit Suisse First Boston	3,687.000	130,652	128,312	130,652	0	0	0	0	0	0	(2,340)	(2,340)	1,005	0
78469C-10-3	SP PLUS CORP		04/18/2017	CONVERGEX LLC	07/24/2017	Investment Technology Group	2,338.000	77,238	75,450	77,238	0	0	0	0	0	0	(1,788)	(1,788)	0	0
846511-10-3	SPARK ENERGY INC		01/04/2017	INVESTMENT TECHN	10/25/2017	VARIOUS	6,895.000	119,995	108,491	119,995	0	0	0	0	0	0	(11,503)	(11,503)	3,570	0
855030-10-2	STAPLES INC		06/16/2017	Citation Group	09/13/2017	Citation Group	32.000	282	328	282	0	0	0	0	0	0	46	46	0	0
87901J-10-5	TEGNA INC COM		03/09/2017	JEFFERIES & CO	07/24/2017	VARIOUS	6,111.000	160,722	150,189	160,722	0	0	0	0	0	0	(10,533)	(10,533)	428	0
891826-10-9	TOWER INTL INC		01/04/2017	INVESTMENT TECHN	05/09/2017	VARIOUS	4,939.000	141,002	130,632	141,002	0	0	0	0	0	0	(10,370)	(10,370)	950	0
92214X-10-6	VAREX IMAGING CORP		01/30/2017	VARIOUS	02/28/2017	VARIOUS	50.800	1,192	1,764	1,192	0	0	0	0	0	0	572	572	0	0
966837-10-6	WHOLE FOODS MKT INC		06/16/2017	Citation Group	08/28/2017	MERGER	30.000	1,281	1,260	1,281	0	0	0	0	0	0	(21)	(21)	0	0
29250N-10-5	ENBRIDGE INC	A	02/27/2017	VARIOUS	03/21/2017	VARIOUS	944.650	39,053	38,394	39,053	0	0	0	0	0	0	(659)	(659)	0	0
110448-10-7	BRITISH AMERN TOB PLC	C	07/25/2017	VARIOUS	08/04/2017	VARIOUS	502.860	34,378	35,111	34,378	0	0	0	0	0	0	733	733	0	0
204429-10-4	COMPANIA CERVECERIAS UNIDAS SA	C	05/09/2017	Jefferies	10/25/2017	Citation Group	6,681.000	169,875	189,667	169,875	0	0	0	0	0	0	19,792	19,792	0	0
G2709G-10-7	DELPHI TECHNOLOGIES PLC	C	12/05/2017	VARIOUS	12/15/2017	Cash In Lieu of Shares	101.330	3,191	5,162	3,191	0	0	0	0	0	0	1,971	1,971	0	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
594837-30-4	MICRO FOCUS INTERNATIONAL PLC	C	09/01/2017	VARIOUS	09/18/2017	VARIOUS	272.580	4,911	8,837	4,911	0	0	0	0	0	0	3,925	3,925	0	0
607409-10-9	MOBILE TELESYSTEMS PJSC	C	01/04/2017	INVESTMENT TECHN	07/24/2017	VARIOUS	15,051.000	141,007	131,288	141,007	0	0	0	0	0	0	(9,719)	(9,719)	4,641	0
H8817H-10-0	TRANSOCEAN LTD	C	06/16/2017	Citation Group	07/25/2017	Citation Group	24.000	207	210	207	0	0	0	0	0	0	3	3	0	0
984245-10-0	YPF SOCIEDAD ANONIMA	C	05/09/2017	Jefferies	07/24/2017	Investment Technology Group	5,757.000	137,952	115,465	137,951	0	0	0	0	0	0	(22,492)	(22,492)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								3,655,120	3,526,993	3,655,119	0	0	0	0	0	0	(128,127)	(128,127)	23,357	0
9799998. Total - Common Stocks								3,655,120	3,526,993	3,655,119	0	0	0	0	0	0	(128,127)	(128,127)	23,357	0
9899999. Total - Preferred and Common Stocks								3,870,263	3,735,383	3,870,262	0	0	0	0	0	0	(134,880)	(134,880)	25,603	0
9999999 - Totals								9,119,633	8,985,383	9,120,262	0	630	0	630	0	0	(134,880)	(134,880)	40,104	0

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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 Book/ Adjusted Carrying Value	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
UNITED STATES TREAS NTS			06/26/2017	RBC Cap Mkts Corp	01/31/2018	1,999,537	0	2,896	0	0	2,000,000	1,996,641	7,323	0	0.875	1.161	JJ	8,750	7,106
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,999,537	0	2,896	0	0	2,000,000	1,996,641	7,323	0	XXX	XXX	XXX	8,750	7,106
0599999. Total - U.S. Government Bonds						1,999,537	0	2,896	0	0	2,000,000	1,996,641	7,323	0	XXX	XXX	XXX	8,750	7,106
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FEDERAL HOME LOAN BANKS			12/22/2017	PNC Institutional Investments	12/14/2018	600,584	0	(16)	0	0	600,000	600,600	496	0	1.750	1.653	JD	0	350
FEDL FARM CRED BK CONS DISC NT	@		08/11/2017	Barclays Fixed Income	01/24/2018	497,510	0	0	0	0	500,000	497,510	2,144	0	0.000	1.089	N/A	0	0
FEDL FARM CRED BK CONS DISC NT	@		03/27/2017	BARCLAYS CAPITAL	02/22/2018	1,980,449	0	0	0	0	2,000,000	1,980,449	16,464	0	0.000	1.071	N/A	0	0
FEDL FARM CRED BK CONS DISC NT	@		06/01/2017	MIZUHO SEC	03/16/2018	2,476,600	0	0	0	0	2,500,000	2,476,600	21,112	0	0.000	0.440	N/A	0	0
FEDL FARM CRED BK CONS DISC NT	@		09/06/2017	Barclays Capital Le	04/26/2018	595,476	0	0	0	0	600,000	595,476	2,273	0	0.000	1.181	N/A	0	0
FEDL HOME LN MTG CORP DISC NT	@		11/21/2017	Greenwich Capital Markets Inc	02/21/2018	996,780	0	0	0	0	1,000,000	996,780	1,432	0	0.000	1.270	N/A	0	0
FEDL HOME LN MTG CORP DISC NT	@		11/07/2017	UBS Securities LLC	03/23/2018	1,493,030	0	0	0	0	1,500,000	1,493,030	2,811	0	0.000	1.241	N/A	0	0
FEDL HOME LOAN BK CONS DISC NT	@		12/27/2017	Barclays Capital Le	08/28/2018	2,573,038	0	0	0	0	2,600,000	2,573,038	547	0	0.000	1.550	N/A	0	0
FEDL HOME LOAN BK CONS DISC NT	@		11/10/2017	Citation Group	02/09/2018	498,440	0	0	0	0	500,000	498,440	890	0	0.000	1.244	N/A	0	0
FEDL HOME LOAN BK CONS DISC NT	@		09/12/2017	CitiGroup Global Markets Inc	02/21/2018	1,193,936	0	0	0	0	1,200,000	1,193,936	4,149	0	0.000	1.132	N/A	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,905,843	0	(16)	0	0	13,000,000	12,905,859	52,318	0	XXX	XXX	XXX	0	350
3199999. Total - U.S. Special Revenues Bonds						12,905,843	0	(16)	0	0	13,000,000	12,905,859	52,318	0	XXX	XXX	XXX	0	350
COCA COLA CO DISC C/P	@		10/18/2017	Chase Securities	01/18/2018	648,028	0	0	0	0	650,000	648,028	1,606	0	0.000	0.000	1.196	0	0
FAIRWAY FIN CORP DISC C/P	@		10/13/2017	Goldman Sachs Co	01/26/2018	1,095,669	0	0	0	0	1,100,000	1,095,669	3,297	0	0.000	0.000	1.362	0	0
CAFCO LLC Disc C/P	@		08/17/2017	Chase Securities	02/01/2018	993,467	0	0	0	0	1,000,000	993,467	5,321	0	0.000	1.414	N/A	0	0
CAFCO LLC Disc C/P	@		12/05/2017	Goldman Sachs Co	03/09/2018	796,783	0	0	0	0	800,000	796,783	921	0	0.000	1.555	N/A	0	0
CISCO SYS INC Disc C/P	@		11/08/2017	Goldman Sachs Co	02/08/2018	598,037	0	0	0	0	600,000	598,037	1,150	0	0.000	1.290	N/A	0	0
CISCO SYS INC Disc C/P	@		11/29/2017	Chase Securities	03/01/2018	747,451	0	0	0	0	750,000	747,451	912	0	0.000	1.341	N/A	0	0
COCA COLA CO Disc C/P	@		09/21/2017	Chase Securities	01/25/2018	746,745	0	0	0	0	750,000	746,745	2,633	0	0.000	1.250	N/A	0	0
FAIRWAY FIN CORP Disc C/P	@		11/13/2017	Goldman Sachs Co	02/12/2018	697,523	0	0	0	0	700,000	697,523	1,332	0	0.000	1.412	N/A	0	0
MICROSOFT CORP Disc C/P	@		11/02/2017	Chase Securities	02/06/2018	996,667	0	0	0	0	1,000,000	996,667	2,081	0	0.000	1.260	N/A	0	0
NIEUW AMSTERDAM RECEIVABLES CO Dis	@		11/16/2017	CitiGroup Global Markets Inc	02/15/2018	498,180	0	0	0	0	500,000	498,180	918	0	0.000	1.453	N/A	0	0
STARBIRD FDG CORP Disc C/P	@		09/29/2017	RBC Cap Mkts Corp	01/08/2018	801,905	0	0	0	0	805,000	801,905	2,879	0	0.000	1.382	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,620,455	0	0	0	0	8,655,000	8,620,455	23,050	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,620,455	0	0	0	0	8,655,000	8,620,455	23,050	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						23,525,835	0	2,880	0	0	23,655,000	23,522,955	82,691	0	XXX	XXX	XXX	8,750	7,456
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						23,525,835	0	2,880	0	0	23,655,000	23,522,955	82,691	0	XXX	XXX	XXX	8,750	7,456
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						23,525,835	0	2,880	0	0	XXX	23,522,955	82,691	0	XXX	XXX	XXX	8,750	7,456

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		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 *
PNC Bank	Columbus, Ohio	0		0	0	(5,818,558)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(5,818,558)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(5,818,558)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(5,818,558)	XXX

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

1. January	(7,864,761)	4. April	6,644,914	7. July	3,630,540	10. October	(5,631,579)
2. February	(5,205,897)	5. May	(3,605,294)	8. August	3,746,861	11. November	(3,422,453)
3. March	(52,738,919)	6. June	(6,738,731)	9. September	(7,732,414)	12. December	(5,818,558)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	REPURCHASE AGREEMENT - PNC BANK		12/29/2017	0.150	01/01/2018	47,474,142	6,048	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						47,474,142	6,048	0
0599999. Total - U.S. Government Bonds						47,474,142	6,048	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDL HOME LOAN BK CONS DISC NT		11/24/2017	0.000	01/10/2018	998,394	1,298	0
	FEDL HOME LOAN BK CONS DISC NT		12/08/2017	0.000	02/26/2018	1,794,537	1,858	0
	FEDL HOME LN MTG CORP DISC NT		11/03/2017	0.000	01/26/2018	1,071,068	2,058	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,863,999	5,214	0
3199999. Total - U.S. Special Revenues Bonds						3,863,999	5,214	0
	FEDERAL NATL MTG ASSN Disc C/P		10/26/2017	0.000	01/12/2018	1,496,555	2,958	0
	GOTHAM FDG CORP Disc C/P		12/18/2017	0.000	02/01/2018	399,225	241	0
	JPMORGAN SECURITIES Disc C/P		11/01/2017	0.000	01/04/2018	598,560	1,372	0
	LIBERTY STR FDG CORP Disc C/P		11/03/2017	0.000	01/25/2018	2,292,629	5,235	0
	METLIFE SHORT TERM FDG LLC Disc C/		12/12/2017	0.000	01/30/2018	1,498,307	0	1,166
	METLIFE SHORT TERM FDG LLC Disc C/		12/13/2017	0.000	02/27/2018	398,758	310	0
	MICROSOFT CROP Disc C\P		11/24/2017	0.000	02/16/2018	698,470	691	0
	NEW YORK LIFE CAP CORP Disc C/P		11/27/2017	0.000	01/31/2018	1,463,610	1,824	0
	NIEUW AMSTERDAM RECEIVABLES CO Dis		12/13/2017	0.000	02/22/2018	1,495,317	1,388	0
	OLD LINE FUNDING LLC DISC C/P		10/17/2017	0.000	01/08/2018	598,188	1,659	0
	OLD LINE FUNDING LLC Disc C\P		11/24/2017	0.000	02/12/2018	747,633	1,122	0
	PACCAR FIN CORP 0% CP 09/01/2018 U		12/07/2017	0.000	01/09/2018	749,133	656	0
	PACCAR FIN CORP Disc C/P		11/29/2017	0.000	01/11/2018	1,098,345	1,270	0
	PROCTER AND GAMBLE CO Disc C/P		11/09/2017	0.000	02/07/2018	797,540	1,447	0
	STARBIRD FDG CORP Disc C/P		10/18/2017	0.000	01/09/2018	692,847	1,945	0
	STARBIRD FDG CORP Disc C/P		12/20/2017	0.000	02/20/2018	797,658	452	0
	THUNDER BAY FDG LLC Disc C/P		12/05/2017	0.000	02/05/2018	399,022	425	0
	FEDL HOME LN MTG CORP Disc C/P		10/18/2017	0.000	01/16/2018	1,126,955	2,536	0
	USAA CAP CORP Disc C/P		12/14/2017	0.000	01/17/2018	998,725	675	0
	VICTORY RECEIVABLES CORP Disc C/P		11/09/2017	0.000	01/05/2018	1,696,447	3,303	0
	AMERICAN HONDA FIN CORP Disc C/P		10/16/2017	0.000	01/08/2018	1,246,500	3,208	0
	AMERICAN HONDA FIN CORP Disc C/P		12/19/2017	0.000	03/06/2018	747,497	421	0
	APPLE INC Disc C/P		12/05/2017	0.000	01/10/2018	549,313	515	0
	APPLE INC Disc C/P		12/19/2017	0.000	02/20/2018	498,688	270	0
	APPLE INC Disc C/P		12/15/2017	0.000	03/15/2018	1,295,288	888	0
	BMW US CAP LLC -Disc C/P		11/07/2017	0.000	01/04/2018	848,343	1,571	0
	BMW US CAP LLC Disc C/P		11/01/2017	0.000	01/30/2018	897,210	1,889	0
	BMW US CAP LLC Disc C/P		12/05/2017	0.000	02/06/2018	548,701	556	0
	CRC FDG LLC Disc C/P		11/21/2017	0.000	02/16/2018	249,106	421	0
	CHEVRON CORP NEW Disc C/P		11/17/2017	0.000	01/29/2018	1,894,751	3,420	0
	CISCO SYS INC Disc C/P		12/06/2017	0.000	03/01/2018	946,927	938	0
	FAIRWAY FIN CORPDisc D/P		12/05/2017	0.000	03/05/2018	498,098	569	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,264,346	44,175	1,166
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,264,346	44,175	1,166
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						81,602,487	55,437	1,166
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						81,602,487	55,437	1,166
999748-74-2	FIDELITY TREASURY MONEY MARKET#695		12/29/2017	0.000	XXX	3,774,561	0	4,156
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,774,561	0	4,156
8899999 - Total Cash Equivalents						85,377,048	55,437	5,322

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	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	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	0	Statutory Deposit	3,009,687	2,991,222		
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	0	0	0	0
59. Subtotal	XXX	XXX	3,009,687	2,991,222	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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